

COMMONWEALTH OF KENTUCKY
BEFORE THE PUBLIC SERVICE COMMISSION

In the Matter of:

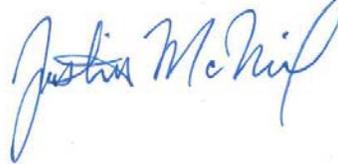
ELECTRONIC APPLICATION OF)
KENTUCKY-AMERICAN WATER) CASE NO. 2018-00358
COMPANY FOR AN ADJUSTMENT)
OF RATES)

**ATTORNEY GENERAL AND LEXINGTON-FAYETTE URBAN COUNTY
GOVERNMENT'S RESPONSES TO DATA REQUESTS FROM KENTUCKY-
AMERICAN WATER COMPANY**

Comes now the intervenor, the Attorney General of the Commonwealth of Kentucky, by and through his Office of Rate Intervention (“Attorney General”), and Lexington-Fayette Urban County Government (“LFUCG”), by and through counsel, submits the following responses to data requests from Kentucky-American Water Company (“KAW”) in the above-styled matter.

Respectfully submitted,

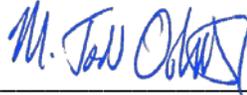
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Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General and LFUCG's Responses to KAW Data Requests
Case No. 2018-00358

And



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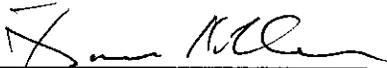
The Attorney General and LFUCG object to instruction paragraph number 1 of KAW's propounded data requests, insofar as the instruction contemplates or expects the parties to produce materials that are not within their current possession, nor directly related to this proceeding. The instruction states that "the production shall be organized and labeled to correspond with the data requests to which they are responsive, regardless of whether these documents and things are possessed directly by you or by your present or past agents, employees, companies, licensees, representatives, investigators, or attorneys." Present agents, or any of the other listed designations, of the parties who are not directly involved in this matter should not be expected to produce materials. Likewise, past agents, or any of the other listed designations, who are not directly involved in this matter should not be expected to produce materials. Any request made with such an expectation would be overly broad in scope and time, and compliance with it would be unduly burdensome and costly to the parties. Such an expectation would be calculated to annoy and harass the parties.

AFFIDAVIT

STATE OF GEORGIA)

COUNTY OF FULTON)

LANE KOLLEN, being duly sworn, deposes and states: that the attached is his sworn testimony and that the statements contained are true and correct to the best of his knowledge, information and belief.


Lane Kollen

Sworn to and subscribed before me on this
12th day of April 2019.


Notary Public



AFFIDAVIT

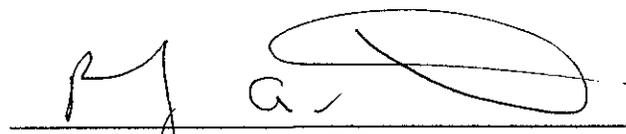
STATE OF GEORGIA)

COUNTY OF FULTON)

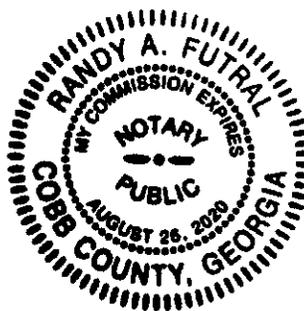
RICHARD A. BAUDINO, being duly sworn, deposes and states: that the attached is his sworn testimony and that the statements contained are true and correct to the best of his knowledge, information and belief.


Richard A. Baudino

Sworn to and subscribed before me on this
12th day of April 2019.



Notary Public



Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General and LFUCG's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 1

Please provide copies of all testimony prepared by Mr. Baudino for the last 5 years on the cost of capital.

RESPONSE:

Refer to the separately filed testimonies.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino / Counsel as to Objection

Page 1 of 1

QUESTION No. 2

Please provide a summary of Mr. Baudino's recommendations for each case where he has provided testimony on the cost of capital over the past five years. In this summary please include:

- a. Date filed
- b. Docket
- c. Company
- d. Mr. Baudino's recommended ROE
- e. Mr. Baudino's recommended capital structure
- f. Authorized ROE
- g. Authorized capital structure

RESPONSE:

Objection. This request is overly broad and unduly burdensome. The information sought by this request is in the public domain, the location of which has been equally available to Kentucky-American Water since the filing of intervenor testimony. Counsel for Kentucky-American Water can just as easily access the requested information as counsel for the Attorney General and LFUCG. Notwithstanding this objection, refer to Exhibit ___(RAB-1) for a listing of cases, docket and case numbers, date and month of filing of Mr. Baudino's testimony. Further, refer to the copies of testimony provided in response to Question 1 for Mr. Baudino's recommended ROE and capital structure, although Mr. Baudino may not have addressed capital structure in all cases. For the authorized ROE and capital structure in those cases, refer to the Commission web sites for the Commission Orders.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino / Lane Kollen / Counsel as to Objection

Page 1 of 1

QUESTION No. 3

Please provide all exhibits, workpapers and source documents in native format. All Excel files should be working spreadsheets with working formulas.

RESPONSE:

Objection. The question is overly broad and unduly burdensome, as it provides no specific reference or limit. The question is further objectionable in that it fails to provide any reference to the testimony filed with the Commission in this matter, insofar as it actually relates to said testimony. Without any reference, limit or relevant basis, the request is nonsensical as it is provided for the purpose of harassment. Without waiving these objections, and assuming the question is in reference to the direct testimonies of Messrs. Baudino and Kollen, refer to the attached spreadsheets, work papers, and source documents of Mr. Baudino. Mr. Kollen provided all exhibits, workpapers, and source documents along with his Direct Testimony. Note that Mr. Baudino did not include the Value Line reports he used due to copyright restrictions. Mr. Baudino also did not include the pages he cited from *New Regulatory Finance* due to copyright restrictions. This book is available from Public Utility Reports, Inc. Mr. Baudino did not include the pages cited from *A Random Walk Down Wall Street* due to copyright restrictions. This book is available for purchase on Amazon.com. For the material cited in footnotes 1, 3, and 4, the links in the footnotes may be used to access this material. For the Commission Order cited in footnote 22, refer to the Kentucky Public Service Commission's web site.

DUFF & PHELPS

2018 SBBI[®] Yearbook

Stocks, Bonds, Bills, and Inflation[®]

U.S. Capital Markets Performance by
Asset Class 1926–2017

Basic Series Summary Statistics

Exhibit 6.9 presents summary statistics of annual total return, and where applicable, income and capital appreciation, for each asset class. The summary statistics presented here are arithmetic mean, geometric mean, standard deviation, and serial correlation. Exhibit 6.10 presents summary statistics for the six inflation-adjusted total return series.

Exhibit 6.9: Total Returns, Income Returns, and Capital Appreciation Returns of the SBBI® Asset Classes; Summary Statistics of Annual Returns (%) 1926–2017

	<u>Geometric Mean (%)</u>	<u>Arithmetic Mean (%)</u>	<u>Standard Deviation (%)</u>	<u>Serial Correlation</u>
Large-Cap Stocks				
Total Return	10.2	12.1	19.8	0.02
Income	4.0	4.0	1.6	0.91
Capital Appreciation	6.0	7.8	19.1	0.01
Small-Cap Stocks (TR)	12.1	16.5	31.7	0.06
Long-term Corp Bonds (TR)	6.1	6.4	8.3	0.04
Long-term Gov't Bonds				
Total Return	5.5	6.0	9.9	-0.15
Income	5.0	5.0	2.6	0.96
Capital Appreciation	0.4	0.8	8.9	-0.26
Inter-term Gov't Bonds				
Total Return	5.1	5.2	5.6	0.15
Income	4.4	4.4	2.9	0.96
Capital Appreciation	0.6	0.7	4.4	-0.17
U.S. Treasury Bills (TR)	3.4	3.4	3.1	0.92
Inflation	2.9	3.0	4.0	0.64

Exhibit 6.9 shows that over 1926–2017 small-cap stocks were the riskiest asset class with a standard deviation of 31.7%, but provided the greatest rewards to long-term investors, with an arithmetic mean annual return of 16.5%. The geometric mean of the small-cap series is 12.1%. Large-cap stocks, long-term government bonds, long-term corporate bonds, and intermediate-term government bonds are progressively less risky, and have lower average returns. U.S. Treasury bills were nearly riskless and had the lowest return. In general, risk is rewarded by a higher return over the long term.

Forward-Looking Earnings Model

Ibbotson and Chen forecast the equity risk premium through a supply-side model using historical data. They used an earnings model as the basis for their supply-side estimate. The earnings model breaks the historical equity return into four pieces, with only three historically being supplied by companies: inflation, income return, and growth in real earnings per share. The growth in the P/E ratio, the fourth piece, is a reflection of investors' changing prediction of future earnings growth. The past supply of corporate growth is forecasted to continue; however, a change in investors' predictions is not. P/E rose dramatically from 1980 through 2001 because people believed that corporate earnings were going to grow faster in the future. This growth in P/E drove a small portion of the rise in equity returns over the same period.

Exhibit 10.14 illustrates the price-to-earnings ratio from 1926 to 2017. The P/E ratio, using one year average earnings, was 10.23 at the beginning of 1926 and ended the year 2017 at 24.33, an average increase of 0.95% per year. The highest P/E was 136.69 recorded in 1932, while the lowest was 7.08 recorded in 1948. Ibbotson Associates revised the calculation of the P/E ratio from a one-year to a three-year average earnings for use in equity forecasting.

Exhibit 10.14: Large-cap Stocks P/E Ratio
1926–2017



This is because reported earnings are affected not only by the long-term productivity, but also by one-time items that do not necessarily have the same consistent impact year after year. The three-year average is more reflective of the long-term trend than the year-by-year numbers. The P/E ratio calculated using the three-year average of earnings had an increase of 0.84% per year.

The historical P/E growth factor, using three-year earnings, of 0.84% per year is subtracted from the equity forecast because it is not believed that P/E will continue to increase in the future. The market serves as the cue. The current P/E ratio is the market's best guess for the future of corporate earnings and there is no reason to believe, at this time, that the market will change its mind. Using this top-down approach, the geometric supply-side equity risk premium is 4.08%, which equates to an arithmetic supply-side equity risk premium of 6.04%.

Another approach in calculating the premium would be to add up the components that constitute the supply of equity return, excluding the P/E component. Thus, the supply of equity return only includes inflation, the growth in real earnings per share, and income return. This forward-looking earnings model calculates the long-term supply of U.S. equity returns to be 9.27%:

$$SR = [(1 + CPI) \times (1 + g_{REPS}) + Inc + Rinv]$$

$$9.27\%* = [(1 + 2.89\%) \times (1 + 2.14\%) - 1] + 3.96\% + 0.21\%$$

* difference due to rounding

Where:

- SR* = The supply of the equity return
- CPI* = Consumer Price Index (inflation)
- g_{REPS}* = The growth in real earning per share
- Inc* = The income return
- Rinv* = The reinvestment return

The equity risk premium, based on the supply-side earnings model, is calculated to be 4.08% on a geometric basis:

$$SERP = \frac{(1 + SR)}{(1 + CPI) \times (1 + RRf)} - 1$$

$$4.08\%* = \frac{1 + 9.27\%}{(1 + 2.89\%) \times (1 + 2.01\%)} - 1$$

* difference due to rounding

Where:

- SERP* = The supply-side equity risk premium
- SR* = The supply of the equity return
- CPI* = Consumer Price Index (inflation)
- RRf* = The real risk-free rate

Converting the geometric average into an arithmetic average results in an equity risk premium of 6.04%.^{10.10}

$$R_A = R_G + \frac{\sigma^2}{2}$$
$$6.04\% = 4.08\% + \frac{19.80\%^2}{2}$$

Where:

- R_A = The arithmetic average
- R_G = The geometric average
- σ = The standard deviation of equity returns

Exhibit 10.15 presents the supply-side equity risk premium, on an arithmetic basis, beginning in 1926 and ending in each of the years from 2003 through 2017.^{10.11}

^{10.10} The 1926–2017 supply-side equity risk premia estimate (6.04%) is calculated by Duff & Phelps for the 2018 SBBⁱ Yearbook using (i) the same methodologies and (ii) the same data sources as were used in previous editions of this book, based upon the work by Roger G. Ibbotson and Peng Chen; see: Ibbotson, R.G., & Chen, P. 2003. "Long-Run Stock Returns: Participating in the Real Economy". *Financial Analysts Journal*, Vol. 59, No. 1, P. 88. An update of this work has been published that considers stock buybacks in addition to dividends; see: Philip U. Straehl and Roger G. Ibbotson, "The Long-Run Drivers of Stock Returns: Total Payouts and the Real Economy", *Financial Analysts Journal*, Third Quarter 2017, Volume 73 Number 3. The *Financial Analysts Journal* is a publication of CFA Institute. For more information, visit cfapubs.org.

^{10.11} In the 2016 SBBⁱ Yearbook, Exhibit 10.15 included supply-side ERP estimates for the most recent 25 years, estimated using refreshed data inputs over the entire 1926–2015 time horizon. Starting with the 2017 SBBⁱ Yearbook, this exhibit will only include the years for which supply-side ERP values were actually published in a hardcover book (instead of the most recent 25 years). As such, this exhibit will be made to match (i) the "as published" supply-side ERP values from the 2004–2013 SBBⁱ Valuation Yearbooks (see "Appendix C-1" in those books), (ii) the "as published" values from the 2014–2017 Valuation Handbook – U.S. Guide to Cost of Capital (see "Appendix 3" in those books), and (iii) the Cost of Capital Navigator beginning in 2018.

Exhibit 10.15: Supply-side Equity Risk Premia over Time, as Published in (i) the 2004–2013 SBBi® Valuation Yearbooks, (ii) the 2014–2017 Valuation Handbook – U.S. Guide to Cost of Capital, and (iii) the Cost of Capital Navigator beginning in 2018

Period Length (Years)	Period Dates	Source of Revised Values	Supply-Side Equity Risk Premia
92	1926–2017	Cost of Capital Navigator	6.04
91	1926–2016	2017 Valuation Handbook – U.S. Guide to Cost of Capital	5.97
90	1926–2015	2016 Valuation Handbook – U.S. Guide to Cost of Capital	6.03
89	1926–2014	2015 Valuation Handbook – U.S. Guide to Cost of Capital	6.21
88	1926–2013	2014 Valuation Handbook – U.S. Guide to Cost of Capital	6.18
87	1926–2012	2013 SBBi Valuation Yearbook	6.11
86	1926–2011	2012 SBBi Valuation Yearbook	6.14
85	1926–2010	2011 SBBi Valuation Yearbook	5.99
84	1926–2009	2010 SBBi Valuation Yearbook	5.18
83	1926–2008	2009 SBBi Valuation Yearbook	5.73
82	1926–2007	2008 SBBi Valuation Yearbook	6.23
81	1926–2006	2007 SBBi Valuation Yearbook	6.35
80	1926–2005	2006 SBBi Valuation Yearbook	6.28
79	1926–2004	2005 SBBi Valuation Yearbook	6.14
78	1926–2003	2004 SBBi Valuation Yearbook	5.93

Long-Term Market Predictions

The supply-side model estimates that stocks will continue to provide significant returns over the long run, averaging around 9.27% per year, assuming historical inflation rates. The equity risk premium, based on the top-down supply-side earnings model, is calculated to be 4.08% on a geometric basis and 6.04% on an arithmetic basis.

Ibbotson and Chen predict future increased earnings growth that will offset lower dividend yields. The fact that earnings will grow as dividend payouts shrink is in line with the Modigliani-Miller theorem, which here refers to the irrelevance over whether a firm pays a dividend or reinvests its returns.

The forecasts for the market are in line with both the historical supply measures of public corporations (i.e., earnings) and overall economic productivity (GDP per capita).

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BOND RECORD

**Corporates
Convertibles
Governments
Municipals**

Includes Global Ratings

January 2019

MERGENT®

BOND RECORD

QUARTERLY UPDATE

January 2019 Volume 86 No. 1
Mailing Date for next month's publication will be February 10, 2019
(Information revised through last business day of previous month)

Table of Contents

Corporate Bond Ratings-Explanation and Key Matured Issues in 2018	2,3,4,5
Abbreviations & Symbols.....	6
Currency Codes.....	10
New and Revised Ratings.....	11
Matured Issues in 2018	124
Redeemed Issues in 2018	222
Corporate Bond Yield Averages	250
Corporate Bonds-U.S.	251
Convertible Bonds-U.S	320
International Corporate & Convertible	321
Structured Finance Issues	375
Commercial Paper	453
Medium Term Notes	455
Issuer Ratings	579
Preferred Stock Ratings - Public Utility Averages	584
Preferred Stock Ratings	585
Industrial Development & Revenue Bonds	593
Pollution & Environmental Control Revenue Bonds	598
Municipal Bond Yield Averages	601
Municipal Bonds State and Municipal	602

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Explanation and Key to Bond Record Publication

(For Rating Key and Explanation of Moody's® Municipal Bond Ratings, see page 4)

Foreword: Mergent Bond Record covers fixed-income issues in detail, affording the user at a glance the essential facts relating to market position and statistical background.

Title of Bond: Name of corporation, together with coupon and date or dates of maturity are given. Listed issues are preceded by identifying symbol. In the case of domestic municipalities, ratings are applicable to all general obligation bonds of the unit named unless otherwise specified.

Interest Dates: Interest dates and date of the month of maturity given.

Underlined letter denotes the month of maturity.

J & J -----	January, July	A & O -----	April, October
F & A ---	February, August	M & N ----	May, November
M & S ---	March, September	J & D -----	June, December

Defaults: In cases of interest or principal default, the date together with appropriate symbol is usually shown in the interest column.

Call Price: The call price as of the date of this publication, is given in all cases possible, and will be adjusted to the correct call price when such change becomes effective. The footnotes in the call price column indicate, in the case of call protected issues, the date on which they can first be called by the issuer as a whole or in part.

Moody's® Rating: A discussion and explanation of Moody's® ratings follows.

Registered Bonds: Bonds issued only in fully registered form are indicated with the letter (r).

Quotations: Quotations shown are as follows:

Listed Issues: Quotations for listed issues represent actual sale prices as near as possible to the end of the month preceding date of publication. Where no recent transaction is reported, the latest bid or asked price is given.

Unlisted Corporate Issues: Quotations shown represent prices derived through a matrix evaluation. This evaluation indicates an issue's price relative to other issues in common business segments.

Quotations are obtained from sources which we believe reliable but they are not guaranteed. In the case of unlisted issues, quotations do not purport to a record of firm bids or offers nor do they necessarily represent actual transactions.

Flat: Issue is quoted or sold without accrued interest.

Yield to Maturity: The yield to maturity is shown on all bonds paying regular interest. Where sale price is not available, the yield is computed on the bid price for valuation purposes.

2018 Price Range: The high and low sale for all *listed* issues is given as near as possible to the end of the month. Unlisted issues appear as month end matrix evaluations. The high and low price ranges for unlisted issues are derived from matrix evaluations.

Amount Outstanding: Amount outstanding shown is after deducting bonds pledged or reacquired.

Sinking Fund Provision: Where the bond indenture contains a sinking fund provision, it has been indicated by the word "Yes" in this column. If no sinking fund is provided the word "No" is shown. In other cases where "Alt" meaning alternate is shown, the indenture has a provision for payments which under certain conditions may be used to retire bonds.

MOODY'S® BOND RATINGS

Purpose: The system of rating securities was originated by John Moody in 1909.

The purpose of Moody's® Ratings is to provide the investors with a simple system of gradation by which the relative investment qualities of bonds may be noted.

Rating Symbols: Gradations of investment quality are indicated by rating symbols, each symbol representing a group in which the quality characteristics are broadly the same. There are nine symbols as shown below, from that used to designate least investment risk (i.e., highest investment quality) to that denoting greatest investment risk (i.e., lowest investment quality):

Aaa Aa A Baa Ba B Caa Ca C

For explanation of municipal rating symbols, in particular the **A 1** and **Baa 1** groups see page 4

Absence of Rating: Where no rating has been assigned or where a rating has been suspended or withdrawn, it may be for reasons unrelated to the quality of the issue.

Should no rating be assigned, the reason may be one of the following:

1. An application for rating was not received or accepted.
2. The issue or issuer belongs to a group of securities or companies that are not rated as a matter of policy.
3. There is a lack of essential data pertaining to the issue or issuer
4. The issue was privately placed, in which case the rating is not published in Moody's® publications.

Suspension or withdrawal may occur if new and material circumstances arise, the effects of which preclude satisfactory analysis; if there is no longer available reasonable up-to-date data to permit a judgment to be formed; if a bond is called for redemption; or for other reasons.

Changes in Rating: The quality of most bonds is not fixed and steady over a period of time, but tends to undergo change. For this reason changes in ratings occur so as to reflect these variations in the intrinsic position of individual bonds.

A change in rating may thus occur at any time in the case of an individual issue. Such rating change should serve notice that Moody's® observes some alteration in the investment risks of the bond or that the previous rating did not fully reflect the quality of the bond as now seen. While because of their very nature, changes are to be expected more frequently among bonds of lower ratings than among bonds of higher ratings, nevertheless the user of bond ratings should keep close and constant check on all ratings—both high and low ratings—thereby to be able to note promptly any signs of change in investment status which may occur.

Limitations to Uses of Ratings: Bonds carrying the same rating are not claimed to be of absolutely equal quality. In a broad sense they are alike in position, but since there are a limited number of rating classes used in grading thousands of bonds, the symbols cannot reflect the fine shadings of risks which actually exist. Therefore, it should be evident to the user of ratings that two bonds identically rated are unlikely to be precisely the same in investment quality.

As ratings are designed exclusively for the purpose of grading bonds according to their investment qualities, they should not be used alone as a basis for investment operations. For example, they have no value in forecasting the direction of future trends of market price. Market price movements in bonds are influenced not only by the quality of individual issues but also by changes in money rates and general economic trends, as well as by the length of maturity, etc. During its life even the best quality bond may have wide price movements, while its high investment status remains unchanged.

The matter of market price has no bearing whatsoever on the determination of ratings which are not to be construed as recommendations with respect to "attractiveness." The attractiveness of a given bond may depend on its yield, its maturity date or other factors for which the investor may search, as well as on its investment quality, the only characteristic to which the rating refers.

Since ratings involve judgments about the future, on the one hand, and since they are used by investors as a means of protection, on the other, the effort is made when assigning ratings to look at "worst" potentialities in the "visible" future, rather than solely at the past record and the status of the present. Therefore, investors using the rating should not, expect to find in them a reflection of statistical factors alone, since they are an appraisal of long term risks, including the recognition of many non-statistical factors.

Though ratings may be used by the banking authorities to classify bonds in their bank examination procedure, Moody's® Ratings are not made with these bank regulations in view. Moody's® Investors Service's own judgment as to desirability or non-desirability of a bond for bank investment purposes is not indicated by Moody's® Ratings.

Moody's® Ratings represent the mature opinion of Moody's® Investors Service, Inc., as to the relative investment classification of bonds. As such, they should be used in conjunction with the description and statistics appearing in Moody's® Manuals. Reference should be made to these statements for information regarding the issuer. Moody's® Ratings are not commercial credit ratings. In no case is default or receivership to be imputed unless expressly so stated in the Manual

MOODY'S® SHORT-TERM DEBT RATINGS

Moody's® short-term debt ratings are opinions of the ability of issuers to repay punctually senior debt obligations. These obligations have an original maturity not exceeding one year, unless explicitly noted.

Moody's® employs the following three designations, all judged to be investment grade, to indicate the relative repayment ability of rated issuers:

Prime-1

Issuers rated **Prime-1** (or supporting institutions) have a superior ability for repayment of senior short-term debt obligations. Prime-1 repayment ability will often be evidenced by many of the following characteristics:

- Leading market positions in well-established industries.
- High rates of return on funds employed.
- Conservative capitalization structure with moderate reliance on debt and ample asset protection.
- Broad margins in earnings coverage of fixed financial charges and high internal cash generation.
- Well-established access to a range of financial markets and assured sources of alternate liquidity.

Prime-2

Issuers rated **Prime-2** (or supporting institutions) have a strong ability for repayment of senior short-term debt obligations. This will normally be evidenced by many of the characteristics cited above but to a lesser degree. Earnings trends and coverage ratios, while sound, may be more subject to variation. Capitalization characteristics, while still appropriate, may be more affected by external conditions. Ample alternate liquidity is maintained.

Prime-3

Issuers rated **Prime-3** (or supporting institutions) have an acceptable ability for repayment of senior short-term obligations. The effect of industry characteristics and market compositions may be more pronounced. Variability in earnings and profitability may result in changes in the level of debt protection measurements and may require relatively high financial leverage. Adequate alternate liquidity is maintained.

Not Prime

Issuers rated **Not Prime** do not fall within any of the Prime rating categories.

Moody's® makes no representation that rated bank or insurance company obligations are exempt from the registration under the U.S. Securities Act of 1933 or issued in conformity with any other applicable law or regulation. Nor does Moody's® represent that any specific bank or insurance company obligation is legally enforceable or a valid senior obligation of a rated issuer.

If an issuer represents to Moody's® that its short-term debt obligations are supported by the credit of another entity or entities, then the name or names of such supporting entity or entities are listed within the parentheses beneath the name of the issuer, or there is a footnote referring the reader to another page for the name or names of the supporting entity or entities. In assigning ratings to such issuers, Moody's® evaluates the financial strength of the affiliated corporations, commercial banks, insurance companies, foreign governments or other entities, but only as one factor in the total rating assessment. Moody's® makes no representation and gives no opinion on the legal validity or enforceability of any support arrangement.

Moody's® ratings are opinions, not recommendations to buy or sell, and their accuracy is not guaranteed. A rating should be weighed solely as one factor in an investment decision and you should make your own study and evaluation of any issuer whose securities or debt obligations you consider buying or selling.

MOODY'S® CORPORATE LONG-TERM RATINGS

Aaa

Bonds and preferred stock which are rated **Aaa** are judged to be of the best quality. They carry the smallest degree of investment risk and are generally referred to as "gilt edged." Interest payments are protected by a large or by an exceptionally stable margin and principal is secure. While the various protective elements are likely to change, such changes as can be visualized are most unlikely to impair the fundamentally strong position of such issues.

Aa

Bonds and preferred stock which are rated **Aa** are judged to be of high quality by all standards. Together with the **Aaa** group they comprise what are generally known as high grade bonds. They are rated lower than the best bonds because margins of protection may not be as large as in **Aaa** securities or fluctuation of protective elements may be of greater amplitude or there may be other elements present which make the long-term risk appear somewhat larger than the **Aaa** securities.

A

Bonds and preferred stock which are rated **A** possess many favorable investment attributes and are to be considered as upper-medium-grade obligations. Factors giving security to principal and interest are considered adequate, but elements may be present which suggest a susceptibility to impairment some time in the future.

Baa

Bonds and preferred stock which are rated **Baa** are considered as medium-grade obligations, (i.e., they are neither highly protected nor poorly secured). Interest payments and principal security appear adequate for the present but certain protective elements may be lacking or may be characteristically unreliable over any great length of time. Such bonds lack outstanding investment characteristics and in fact have speculative characteristics as well.

Ba

Bonds and preferred stock which are rated **Ba** are judged to have speculative elements; their future cannot be considered as well-assured. Often the protection of interest and principal payments may be very moderate, and thereby not well safeguarded during both good and bad times over the future. Uncertainty of position characterizes bonds in this class.

B

Bonds and preferred stock which are rated **B** generally lack characteristics of the desirable investment. Assurance of interest and principal payments or of maintenance of other terms of the contract over any long period of time may be small.

Caa

Bonds and preferred stock which are rated **Caa** are of poor standing. Such issues may be in default or there may be present elements of danger with respect to principal or interest.

Ca

Bonds and preferred stock which are rated **Ca** represent obligations which are speculative in a high degree. Such issues are often in default or have other marked shortcomings.

C

Bonds and preferred stock which are rated **C** are the lowest rated class of bonds, and issues so rated can be regarded as having extremely poor prospects of ever attaining any real investment standing.

Moody's® bond ratings, where specified, are applied to senior bank obligations and insurance company senior policyholder and claims obligations with an original maturity in excess of one year. Obligations relying upon support mechanisms such as letters-of-credit and bonds of indemnity are excluded unless explicitly rated.

Moody's® assigns ratings to individual long-term debt securities issued from medium-term note (MTN) programs, in addition to indicating ratings to MTN programs themselves. Notes issued under MTN programs with such indicated ratings are rated at issuance at the rating applicable to all pari passu notes issued under the same program, at the program's relevant indicated rating, provided such notes do not exhibit any of the following characteristics listed below. For notes with any of the following characteristics, the rating of the individual note may differ from the indicated rating of the program:

1. Notes containing features which link the cash flow and/or market value to the credit performance of any third party or parties.
2. Notes allowing for negative coupons, or negative principal.
3. Notes containing any provision which could obligate the investor to make any additional payments.

Market participants must determine whether any particular note is rated, and if so, at what rating level. Moody's® encourages market participants to contact Moody's® Ratings Desks directly if they have questions regarding ratings for specific notes issued under a medium-term note program.

MOODY'S® ISSUER RATINGS

Foreign Currency: Moody's® Foreign currency Issuer Ratings are opinions of the ability of entities to honor senior unsecured financial obligations and contracts denominated in foreign currency. These ratings are subject to Moody's® Foreign Currency Country Ceilings. Issuer Ratings are unlike our long term debt ratings in that they are assigned to issuers rather than specific debt issues. Specific debt issues of the issuer may be rated differently, and are considered unrated unless individually rated by Moody's®. Unless specified, obligations guaranteed by the issuer are considered unrated and are not covered by the issuer rating.

Domestic Currency: Moody's® domestic Currency Issuer Ratings are opinions of the ability of entities to honor senior unsecured financial obligations and contracts denominated in their domestic currency.

Derivative Product Companies: Issuer ratings that are assigned to derivative product companies are opinions of the financial capacity of an obligor to honor its senior obligations under financial contracts, given appropriate documentation and authorizations.

Rating Symbols: Moody's® rating symbols for Issuer ratings are identical to those used to show the credit quality of bonds. These rating gradations provide creditors a simple system to measure an entity's ability to meet its senior financial obligations.

Aaa

Issuers rated **Aaa** offer exceptional financial security. While the creditworthiness of these entities is likely to change, such changes as can be visualized are most unlikely to impair their fundamentally strong position.

Aa

Issuers rated **Aa** offer excellent financial security. Together with the **Aaa** group, they constitute what are generally known as high grade entities. They are rated lower than **Aaa** entities because long-term risks appear somewhat larger.

A

Issuers rated **A** offer good financial security. However, elements may be present which suggest a susceptibility to impairment sometime in the future.

Baa

Issuers rated **Baa** offer adequate financial security. However, certain protective elements may be lacking or may be unreliable over any great period of time.

Ba

Issuers rated **Ba** offer questionable financial security. Often the ability of these entities to meet obligations may be moderate and not well safeguarded in the future.

B

Issuers rated **B** offer poor financial security. Assurance of payment of obligations over any long period of time is small.

Caa

Issuers rated **Caa** offer very poor financial security. They may be in default on their obligations or there may be present elements of danger with respect to punctual payment of obligations.

Ca

Issuers rated **Ca** offer extremely poor financial security. Such entities are often in default on their obligations, or have other marked shortcomings.

C

Issuers rated **C** are the lowest rated class of entity, are usually in default on their obligations, and potential recovery values are low.

MOODY'S® MUNICIPAL BOND RATINGS**Aaa**

Bonds rated **Aaa** are judged to be of the best quality. They carry the smallest degree of investment risk and are generally referred to as "gilt edge." Interest payments are protected by a large or by an exceptionally stable margin and principal is secure. While the various protective elements are likely to change, such changes as can be visualized are most unlikely to impair the fundamentally strong position of such issues.

Aa

Bonds rated **Aa** are judged to be of high quality by all standards. Together with the **Aaa** group they comprise what are generally known as high grade bonds. They are rated lower than the best bonds because margins of protection may not be as large as in **Aaa** securities or fluctuation of protective elements may be of greater amplitude or there may be other elements present which make the long-term risks appear somewhat larger than in **Aaa** securities.

A

Bonds rated **A** possess many favorable investment attributes and are to be considered as upper medium grade obligations. Factors giving security to principal and interest are considered adequate, but elements may be present which suggest a susceptibility to impairment sometime in the future.

Baa

Bonds rated **Baa** are considered as medium grade obligations, i.e., they are neither highly protected nor poorly secured. Interest payments and principal security appear adequate for the present but certain protective elements may be lacking or may be characteristically unreliable over any great length of time. Such bonds lack outstanding investment characteristics and in fact have speculative characteristics as well.

Ba

Bonds rated **Ba** are judged to have speculative elements; their future cannot be considered as well assured. Often the protection of interest and principal payments may be very moderate and thereby not well safeguarded during both good and bad times over the future. Uncertainty of position characterizes bonds in this class.

B

Bonds rated **B** generally lack characteristics of the desirable investment. Assurance of interest and principal payments or of maintenance of other terms of the contract over any long period of time may be small.

Caa

Bonds rated **Caa** are of poor standing. Such issues may be in default or there may be present elements of danger with respect to principal or interest.

Ca

Bonds rated **Ca** represent obligations which are speculative in a high degree. Such issues are often in default or have other marked shortcomings.

C

Bonds rated **C** are the lowest rated class of bonds, and issues so rated can be regarded as having extremely poor prospects of ever attaining any real investment standing.

Con. (...)

Bonds for which the security depends upon the completion of some act or the fulfillment of some condition are rated conditionally. These are bonds secured by (a) earnings of projects under construction, (b) earnings of projects unseasoned in operation experience, (c) rentals which begin when facilities are completed, or (d) payments to which some other limiting condition attaches. Parenthetical rating denotes probable credit stature upon completion of construction or elimination of basis of condition.

(P) ...

When applied to forward delivery bonds, indicates that the rating is provisional pending delivery of the bonds. The rating may be revised prior to delivery if changes occur in the legal documents or the underlying credit quality of the bonds.

Note: Moody's® applies numerical modifiers 1, 2, and 3 in each generic rating classification from **Aa** to **B**. The modifier 1 indicates that the issue ranks in the higher end of its generic rating category; the modifier 2 indicates a mid-range ranking; and the modifier 3 indicates that the issue ranks in the lower end of its generic category.

MOODY'S® SHORT-TERM LOAN RATINGS

There are three categories for short-term obligations that define an investment grade situation. These are designated Moody's® Investment Grade as MIG 1 (best quality) through MIG 3. Short-term obligations of speculative quality are designated SG.

In the case of variable rate demand obligations (VRDOs), a two-component rating is assigned. The first element represents an evaluation of the degree of risk associated with scheduled principal and interest payments, and the other represents an evaluation of the degree of risk associated with the demand feature. The short-term rating assigned to the demand feature of VRDOs is designated as VMIG. When either the long- or short-term aspect of a VRDO is not rated, that piece is designated NR, e.g., Aaa/NR or NR/VMIG 1.

MIG ratings terminate at the retirement of the obligation, while a **VMIG** rating expiration will be a function of each issue's specific structural or credit features.

MIG 1/VMIG 1

This designation denotes best quality. There is strong protection by established cash flows, superior liquidity support, or demonstrated broad-based access to the market for refinancing.

MIG 2/VMIG 2

This designation denotes high quality. Margins of protection are ample although no so large as in the preceding group.

MIG 3/VMIG 3

This designation denotes favorable quality. Liquidity and cash-flow protection may be narrow and market access for refinancing is likely to be less well established.

SG

This designation denotes speculative quality. Debt instruments in this category may lack margins of protection.

Underlying Ratings

An underlying rating is Moody's assessment of a particular debt issue's credit quality absent credit enhancement. There are three principal reasons why issuers would seek an underlying rating: 1) to achieve improved marketability at the time of the sale of credit-enhanced debt; 2) to improve secondary market liquidity for the debt; and 3) to establish and build market recognition, thereby improving future market access. Moody's will assign and publicly release an underlying rating requested by an issuer for debt that is entirely credit enhanced. This service is provided at no additional charge and is available both before and after the date of sale.

Prospective Ratings

As a service to the market and typically at the request of issuers, Moody's will assign a prospective rating when we believe it is highly likely that the rating will become final once all documents are received, or once other expected information is confirmed. A prospective rating is designated with a (P), followed by the debt rating of the issue or issuer.

Note: Moody's® applies numerical modifiers **1, 2, and 3** in each generic rating category from **Aa** to **Caa** in the corporate finance sectors, and from **Aa** to **B** in the public finance sectors. The modifier **1** indicates that the issuer is in the higher end of its letter rating category; the modifier **2** indicates a mid-range ranking; the modifier **3** indicates that the issuer is in the lower end of the letter ranking category.

Abbreviations and Symbols

1st & coll-----1st & collateralized	cntrs-----centers	excl-----excluding
1st & gen-----1st & general	cntys-----counties	exch-----exchange
1st & refdg mtg bd -1st & refunding mortgage bond	cnty-----county	exch pfd-----exchangable preferred
1st cons-----1st consolidated	ctr-----center	exec-----executed
1st cons gold-----1st consolidated gold	co-----company	exhib-----exhibition
1st gen gold-----1st general gold	coll ² -----collateral	exp-----expiration
1st incm-----1st income	com-----common	expo-----exposition
1st mtg bd-----1st mortgage bond	comb-----combined	expwy-----expressway
1st mtg nt-----1st mortgage note	comm-----community	ext-----extendible
1st pfd ship mtge---1st preferred shipping mortgage	commis-----commission	ext-----external
1st ref mtge bd-----1st refunding mortgage bond	consol-----consolidated	exten-----extendible
1st sf bd-----1st sinking fund bond	conserv-----conservation	exten nt-----extendible note
2nd incm-----2nd income	cont-----control	exten reset nt-----extendible reset note
2nd priority nts-----2nd priority notes	conv-----conversion	exten sf-----extendible sinking fund
AB-----astiebolag-swedish stock company	coop-----cooperative	fac-----facilities
acc-----acceptance	coord-----coordinating	facil-----facility
accural deb-----accural debentures	corp-----corporation	fam-----family
acq-----acquisition	corr-----correctional	fd-----fund
adj-----adjustable	cos-----counties	fed-----federal
adj rt bd-----adjustable rate bond	cp-----commercial paper	FGIC-----Federal Government Insurance Corp
adj rt cum pfd--adjustable rate cumulative preferred	cpn-----coupon	fin-----finance
adj rt dep pfd ---adjustable rate depository preferred	csd-----convertible subordinated debenture	fin-----financing
adj rt french bond-----adjustable rate french bond	ctfs-----certificates	1st-----first mortgage
adj rt nt-----adjustable rate note	ctf-----certificate	fix-----fixed
adj rt pfd-----adjustable rate preferred	cum-----cumulative	fix/flt rt-----fixed /floating rate
admin-----administration	curr-----current	flt-----floating
ADR-----american depository receipts	cust-----custodial	flt rt-----floating rate
adr pref ---american depository receipts (sponsored)	cv-----convertible	flt rt 1st ref mtg bds-----floating rate 1st refunding
preference	deb-----debenture	mortgage bonds
adv-----aktiengesellschaft (west german stock	dcp-----denmark cp	flt rt asset-bkd nt ----floating rate asset-backed note
AG-----company)	dep euront-----deposit euronote	flt rt austrian bd-----floating rate austrian bond
agcy-----agency	dep nt-----deposit note	flt rt bd-----floating rate bond
agmt-----agreement	dep pfd shs-----depository preferred shares	flt rt cap nt-----floating rate capital note
agr-----agricultural	dep rcpt-----depository receipt	flt rt cap secs-----floating rate capital securities
agric-----agriculture	dep rcpt euront-----depository receipt euronote	flt rt coll mtg bd-----floating rate collateralized
airps-----airports	dept-----department	mortgage bond
airp-----airport	dev-----development	flt rt ctf-----floating rate certificate
alloc-----allocation	din-----dining	flt rt cv deb-----floating rate convertible debenture
AMBAC-american municipal bond assurance corp.	disc-----discount	flt rt cv eurobd ---floating rate convertible eurobond
A.S.D.-----area school district	disc bd-----discount bond	flt rt disc bd-----floating rate discount bond
amer-----america	disc deb-----discount debenture	flt rt euro cap nt-----floating rate capital note
amern-----american	disc nt-----discount note	flt rt euro dep nt-----floating rate euro deposit note
amtamount antic-----anticipation	disc sub nt-----discount subordinated note	flt rt dep rcpt-----floating rate depository receipt
apt-----apartment	disp-----disposal	flt rt eurobd-----floating rate eurobond
approp-----appropriation	dist-----districts	flt rt euront-----floating rate euronote
aque-----aqueduct	dist-----district	flt rt french bd-----floating rate french bond
ascp-----asian cp	div ² -----dividend	flt rt japan bd-----floating rate japan bond
assoc-----association	dorm-----dormitory	flt rt japan nt-----floating rate japan note
assess-----assessment	dr-----drain (age)	flt rt mex bd-----floating rate mexican bond
assist-----assistance	dt-----dated	flt rt mtg bkd euront--floating rate mortgage backed
assmd-----assumed	dual basis euront-----dual basis euronote	euronote
astd-----assisted	dual curr-----dual currency	flt rt mtg bkd nt -floating rate mortgage backed note
aucp-----australian cp	dual-curr eurobd-----dual currency eurobond	flt rt mtg pass thru ctf-----floating rate mortgage pass
aud-----auditorium	dual-curr euront-----dual currency euronote	thru ctf
auth-----authority	dual-curr japan bd-----dual currency japan bond	flt rt new money eurobd FOREX lkd euront-foreign
aux-----auxiliary	dutch bd-----dutch bond	exchange linked euronote
avail-----available	econ-----economic	form-----formerly
BANs-----bond anticipation notes	ed-----education	found-----foundation
brd-----board	edl-----educational	fr-----from
bkd-----backed	E.S.D.-----elementary school district	fr bd-----french bond
bldg-----building	elec-----electric	fc-----french cp
bldgs-----buildings	elem-----elementary	fr mtg bd-----french mortgage bond
blvd-----boulevard	emerg mkts-----emerging markets	fr pass thru-----french pass thru
boro-----borough	emerg mkts euront-----emerging markets eurons	fr var rt nt-----french variable rate note
B.O.C.E.S--board of cooperative education services	engy-----energy	FRESOP --floating rate employee stock option plan
br-----bridge	enh-----enhanced	FSB-----federal savings bank
bros-----brothers	env-----environmental	frac-----fractional
bus-----business	equip-----equipment	F.W.S.D.-----fresh water supply district
B.S.C.-----building school cooperation	ESOP-----employee stock option plan	fx/rev flt hyb eurobd---fixed/reverse floating hybrid
cap-----capital	esc-----escrowed	euronote
cap mrk-----capital market	et al-----and others	fx/rev flt hyb euront ---fixed/reverse floating hybrid
C.C.S.D.-----consolidated central school district	etc-----et cetera	euronote
C.C.S.D.-----community consolidated school district	euro-----european	g.a.n.-----grant anticipation note
C.H.S.D.-----central high school district	euro-----eurodollar issue	fx rt nt-----fixed rate note
C.I.S.D.-----community independent school district	euro csd ---euro convertible subordinated debenture	fxd/flt rt bd-----fixed/floating rate bond
C.S.D.-----central school district	euro dep rcpts-----euro depository receipts	fxd/flt rt eurobd-----fixed/floating rate eurobond
C.U.S.D.-----community unit school district	euro yen bd-----euro yen bond	fxd/flt rt french bd ---fixed floating rate french bond
cem-----cemetery	euro yen deb-----euro yen debenture	fxd/flt rt nt-----fixed floating rate note
cent-----central	eurobd-----eurobond	fxd/inv flt rt euront-----fixed/inverse floating rate
ctf-----certificate	euro w/w-----eurobonds with warrants	euronote
ctfs-----certificates	eurodeb-----eurodebenture	GANs-----grant anticipation notes
chap-----chapter	euront-----euronote	gen-----general
chem-----chemical	ex ³ -----exchangeable	gen & refing-----general & refinancing
cig-----cigarette	ex bd-----exchangeable bond	gen & rfdg mtg bd ---general & refunding mortgage
cit-----city	ex canadian deb---exchangeable canadian debenture	bond
clear-----clear	ex nt-----exchangeable note	gen cons-----general consolidated
cln-----construction loan note	ex sub deb ---exchangeable subordinated debenture	gen cons incm -----general consolidated income
	exc-----excess	gen incm-----general income

-----gen incm cv -----general income convertible	guar -----guarantee	loc -----local
gen lien -----general lien	gua -----guarantor	lux bd -----luxemborg bond
gen mtg bds -----general mortgage bonds	gz -----girozentrale	LYNX -----liquid yield option note
gen oblig -----general obligation	H.S.A. -----high school authority	manuf -----manufactured
gen trm nt -----general term note	H.S.B.A. -----high school building authority	MAPS -----market auction preferred securities
german bond -----german bond	H.S.B.C. -----high school building corp	MARCS -----mandatory adjustable redeemable convertible securities
dmcp -----german cp	H.S.D. -----high school district	MBIA -----municipal bond insurance association
gbl -----global	H.S. -----high school	MBS -----mortgage backed securities
global bd -----global bond	H.F.A. -----housing finance authority	mat -----maturity
global ctf -----global certificate	hldg -----holding	maint -----maintenance
global nt -----global note	hlth -----health	maritim -----maritime
GmbH -----	hgts -----heights	mat -----maturity
GNMA --government national mortgage association	hghr -----higher	med -----medium
GO -----general obligation	hk bd -----hong kong bond	mem -----memorial
gov't -----government	hosp -----hospital	metro -----metropolitan
govts -----governments	hsg -----housing	mfg -----manufacturing
govt bd -----government obligation	hydro -----hydroelectric	mgd -----managed
grp -----group	hwy -----highway	mgmt -----management
gtd -----guaranteed	I/O -----interest only bearing strips	mt -----mountain
gtd amort ESOP --guaranteed amortizing employee stock option plan	ICONS -----investment company convertible notes	mtge -----mortgage
gtd austal bd -----guaranteed australian bond	I.D.A. -----industrial development authority	mkt -----markets
gtd bd -----guaranteed bond	I.D.B. -----industrial development board	mkt -----market
gtd cap nt -----guaranteed capital note	I.D.C. -----industrial development corp.	MIPS -----monthly income preferred shares
gtd cv eurobd -----guaranteed convertible eurobond	I.D.F.A. --industrial development finance authority	MITTS -----market index target term securities
gtd cv LYONS --guaranteed convertible liquid yield option notes	impvt -----improvement	mill -----million
gtd cv sub deb --guaranteed convertible subordinated debenture	incin -----incinerator	mlp -----master limited partnership
gtd deb -----guaranteed debenture	incl -----inclusive	mny mkt -----money markets
gtd dual euront -----guaranteed dual euronote	incm -----income	mny multiplier -----money multiplier
gtd dual-basis flt rt euront -----guaranteed dual basis floating rate euronote	incr -----increment	mt -----mount
gtd ESOP --guaranteed employee stock option plan	ind rev bd -----industrial revenue bond	mtn -----medium term note
gtd euro cv sub deb -----guaranteed euro convertible subordinated debenture	indebt -----indebtedness	mtr -----motor
gtd eurobd -----guaranteed eurobond	indep -----independent	mult -----multiple
gtd eurodeb -----guaranteed eurodebenture	indl -----industrial	muni -----municipal
gtd euront -----guaranteed euronote	ind -----industries	munic -----municipality
gtd ex cv nts --guaranteed exchangeable convertible notes	indebt -----indebteness	M.U.D. -----municipal utility district
gtd ex eurodeb -----guaranteed exchangeable eurodebenture	indx -----index	M.V.H.F. -----motor vehicle highway fund
gtd ex nt -----guaranteed extendible note	indx -----indexed	M.V.L. -----motor vehicle license
gtd flt rt bull eurobond --guaranteed floating rate bull eurobond	indus -----industry	n/a -----not available
gtd flt cap rt nt --guaranteed floating capital rate note	indust -----industrial	N.A. -----national association
gtd flt rt eurobd --guaranteed floating rate eurobond	info -----information	nat'l -----national
gtd flt rt euront -----guaranteed floating rate euronote	infra -----infrastructure	nat -----natural
gtd flt rt nt -----guaranteed floating rate note	ins -----insurance	navig -----navigation
gtd german bd -----guaranteed german bond	ins fin strgth ----insurance financial strength rating	nc -----not callable
gtd german bearer bd -----guaranteed german bearer bond	insd -----insured	N.E. -----northeast
gtd global deb -----guaranteed global debenture	install -----installment	neg oblig bd -----negative obligation bonds
gtd loan ctf -----guaranteed loan certificate	inst -----institute	new zealand bd -----new zealand bond
gtd nikkei-lkd euront -----guaranteed nikkei-linked euronote	insur -----insurance	non-cum -----non cumulative zero coupon
gtd nt -----guaranteed note	int [4] -----interest	nonprof -----non-profit
gtd pfd stk -----guaranteed preferred stock	interc -----interceptor	np -----no periodic interest payments
gtd puttable flt rt euront -----guaranteed puttable flt rt euronote	interm -----intermediate	N.T. -----national trust
gtd s&p 500 index-lkd eurobd --guaranteed s&p 500 index linked eurobond	int'l -----international	nthn -----northern
gtd sf bd -----guaranteed sinking fund bond	inv -----inverse	nt -----note
gtd sf deb -----guaranteed sinking fund debenture	invest -----investment	num -----number
gtd sf nt -----guaranteed sinking fund note	irrig -----irrigation	NV -----naamloze vennootschap
gtd spanish bd -----guaranteed spanish bond	isd -----independent school district	N.W. -----northwest
gtd sr german bearer bd --guaranteed senior german bearer bond	iss -----issued	OATS -----obligations assimilables du tresor
gtd sr nt -----guaranteed senior note	japanese yen specl bd ----japanese yen special bond	oblig -----obligation
gtd sr sec rev cr fac -----guaranteed senior secured revolving credit facility	Jpn -----japan	off -----offered
gtd sr sec tr -----guaranteed senior secured trust	jpn bd -----japan bond	orig -----originator
gtd sr sub disc nts --guaranteed senior subordinated discount notes	jr -----junior	OID -----original issue discount
gtd sr sub nt --guaranteed senior subordinated note	jr deb -----junior debenture	Opt -----option
gtd step-down euront -----guaranteed step down euronote	jr mtg -----junior mortgage	opt nt -----option note
gtd step-up euront -----guaranteed step-up euronote	jr pfd stk -----junior preferred stock	OSO -----other senior obligations rating
gtd sub deb -----guaranteed subordinated debenture	jr sub deb -----junior subordinated debenture	P/O -----principal only
gtd sub french pass thru ctf -----french pass-thru certificate	jr sub flt rt euront --junior subordinated floating rate euronote	PAC -----planned amortization class
gtd sub lux bd -----bond	jr sub nt -----junior subordinated note	par -----parish
gtd sub nt -----guaranteed subordinated note	jr sub var rt euront -----euronote	part -----participating/participation
gtd swiss bd --guaranteed subordinated swiss bond	jr unsec deb -----junior unsecured debenture	part ctf -----participating certificates
gtd swiss nt -----guaranteed swiss note	jr unsec nt -----junior unsecured note	part sr sub deb ----participating senior subordinated debenture
gtd uk bd -----guaranteed uk bond	jt -----joint	pass thru -----pass-thru
gtd zero cpn eurobd -----guaranteed zero coupon eurobond	LEAPS -----long-term equity anticipation securities	pass thru ctf -----pass-thru certificate
gty -----guaranty	learn -----learning	pay thru -----pay thru
	lease bd -----lease bonds	P.C.R. -----pollution control revenue
	lease oblig -----lease obligation	pc rev bd -----pollution control revenue bond
	lease-bkd nt -----lease backed notes	pd -----paid
	LIBID -----london interbank bid rate	PEEKs -----protected equity linked securities
	LIBOR -----london interbank offered rate	PEPS -----premium equity participating securities
	lib -----library	PERCS --premium equity redemption cum. security units
	LLC -----limited liability corporation	PERLS -----principal exchange rate linked securities
	LLP -----limited liability partnership	perm -----permanent
	ln -----loan	perm int bearing cap eurobond --permanent interest bearing capital eurobond
	ln ctf -----loan certificate	perp -----perpetual
	lnkd -----linked	pfd -----preferred
	LOC -----letter of credit	pfd stk -----preferred stock
	LP -----limited partnership	pfd tr secs -----preferred trust securities
	L.S.D. -----local school district	pkwy -----parkway
	lt -----light	PIBS -----permanent interest bearing shares
	ltd -----limited	
	liq -----liquidity	

PIERS --preferred income equity redeemable stocks	rr-----railroad	stad-----stadium
PIK -----pay-in-kind	RRP-----reverse repurchase agreement	STB-----special tax bond
PINC -----property investment certificate	rt-----rate	S.p.a.-----Standby purchase agreement
pkg -----parking	rur-----rural	St. Env. Imp. & Energy-----State Environmental Improvement & Energy
plc-----public limited company	rw y-----railway	sth n-----southern
pl-----pipeline	SA-----society anomie (french)	stad-----stadium
pmt-----payment	SA-----sociedad anonima (spanish)	sc p-----sterling cp
poll-----pollution	S.A.-----school authority	stk-----stock
ppty-----property	san-----sanitary	stk index lkd-----stock index linked
pr-----prior	sanit-----sanitation	stk mkt ann reset nt-----stock market annual reset note
prtnrs-----partners	S.B.A.-----school building authority	stud-----student
pref stk-----preference stock	S.B.P.A.-----standby bond purchase agreement	subser-----sub-series
prem-----premium	S.B.C.-----school building corp	suburb-----suburban
PRIDES---preferred redeemable increased dividend equity securities	SCORE-----special claim on residual equity	sub-----subordinated
prim-----primary	SCA-----Standby Credit Agreement	sub asset-bkd ctf-----subordinated asset backed certificates
prin-----principal	sch-----school	sub asset-bkd nt-----subordinated asset backed notes
priv-----private	schl-----schools	sub auc rt cap nt-----subordinated auction rate capital note
priv pl-----private placement	sci-----science	sub auto recy bkd ctf-----subordinated auto receivable bkd certificates
prog-----program	S.D.-----school district	sub bd-----subordinated bond
proj-----project	S.D.A.-----school district authority	sub bk nt-----subordinated bank note
proj bd-----project bond	S.E.-----southeast	sub canadian bd-----subordinated canadian bond
prom-----promissory	2nd-----second mortgage	sub cap deb-----subordinated capital debenture
prop-----property	sec-----security	sub cap incm deb-----subordinated capital income debenture
prov-----province	secd-----secured	sub cap nt-----subordinated capital note
pub-----public	secd bd-----secured bond	sub deb-----subordinated debenture
pud-----public utility district	secd deb-----secured debenture	sub euro curr ln-----subordinated european currency loan
purp-----purpose	secd eq tr-----secured equipment trust	sub eurobd-----subordinated eurobond
pwr-----power	secd fac bd-----secured facility bond	sub euront-----subordinated euronote
PWR bd-----power bond	sequen-----sequential	sub ex deb-----subordinated exchangeable debenture
QTIP----qualified terminable interest property trust	sequen pay bd-----sequential pay bond	sub ex var rt-----subordinated exchangeable variable rate
qtrly-----quarterly	ser-----series	sub flt rt euro cap nt-----subordinated floating rate euro capital nt
qual-----quality	ser mny mkt nt-----series money market note	sub flt rt euro ln part ctf-----subordinated flt rate euro loan participation ctf
QUIDS-----quarterly income debt securities	serial-----serial bonds	sub flt rt eurobond-----subordinated floating rate eurobond
QUIPS-----quarterly income preferred securities	serial fac bd-----serial facility bond	sub flt rt euront-----subordinated floating rate euronote
RAM-----reverse annuity mortgage	sf-----sinking fund	sub flt rt german nt-----subordinated floating rate german note
RAMS bd---registered australian mortgage secured bonds	sf ctf-----sinking funding certificate	sub flt rt HK nt-----subordinated floating rate hong kong note
RANS-----revenue anticipation note	sf deb-----sinking funding debenture	sub flt rt mex nt-----subordinated floating rate mexican note
rcpt-----receipt	sf nt-----sinking fund note	sub flt rt mtg bkd nt-----subordinated floating rate mortgage backed notes
rcpt bkd-----receipt backed	sf sub deb-----sinking fund subordinated debenture	sub flt rt swiss nt-----subordinated floating rate swiss note
readj-----readjustment	shf-----shelf	sub flt rt/fxd eurobond-----subordinated floating rate/fixd rate eurobond
rec-----recreation (al)	shrs-----shares	sub french bd-----subordinated french bond
rec'd-----received	silver index bd-----silver index bond	sub incm deb-----subordinated income debenture
recv tr ctf-----receivable trust certificates	SLMA-----student loan marketing association	sub japanese spec bd-----subordinated japanese special bond
rd-----road district	slvr-----silver	sub matador bond-----subordinated matador bond
rd-----road	snr-----senior	sub mtg pass thru ctf-----subordinated mortgage pass-thru certificates
reassess-----reassessment	so-----south	sub nt-----subordinated note
reclam-----reclamation	soc-----society	sub pub bd-----subordinated public bond
reconst-----reconstruction	SpA-----societe per azioni (italian corp)	sub sf nt-----subordinated sinking fund note
rec-----recovery	spanish bd-----spanish bond	sub swiss bd-----subordinated swiss bond
redeem-----redeemable	SPINS-----s&p index notes	supp-----supported
redev-----redevelopment	spec tax-----special tax	surplus nt-----surplus note
ref-----refundable	spec-----special	svc-----service
refin-----refinance	spread adj nt-----spread adjustable note	svgn bk dep-----sovereign bank deposit
refing-----refinancing	SPRI -societe de personnes a responsabilite limitee (belgium corp)	svgn clg-----sovereign ceiling
refing & imp-----refinancing & improvement	sq-----square	svgs-----savings
reg-----registered	srvs-----services	S.W.-----southwest
reg-----regional	svc-----services	swiss bd-----swiss bond
rehab-----rehabilitation	sr-----senior	swiss ln part ctf-----swiss loan participation certificate
rel-----relating	sr deb-----senior debenture	swiss nt-----swiss note
REIT-----real estate investment trust	sr dee nt-----senior deerred note	swr-----sewer
REMIC----real estate mortgage investment conduit	sr disc deb-----senior discont debenture	sys-----system
REMIC ctf s-----real estate mortgage investment conduits certificates	sr disc nt-----senior discount note	swcp-----swedish cp
remkt nts-----remarketed notes	sr exch deb-----senior exchangeable debentures	sys-----system
remkt pfd-----remarketed preferred (rp)	sr exch global deb-----senior exchangeable global debenture	TAB-----tax anticipation bills
renew-----renewable	sr exch nt-----senior exchangeable note	TANs-----tax anticipation note
renew nt-----renewable note	sr exch pfd-----senior exchangeable preferred	tech-----technical
reorg-----reorganized	sr lien bd-----senior lien bond	tel-----telephone
rep-----republic	sr loan part ctf-----senior lien participating certificates	tel fac lease-----telephone facility lease
res-----resource	sr nt-----senior note	telecom-----telecommunication
Res Auth.-----residential authority	sr PIK-----senior lien pay-in-kind	term1-----terminal
resid-----residential	sr remic pass thru ctf-----senior remic pass-thru certificates	TIDES-----term income deerred equity securities
reset bd-----reset bond	sr sec deb-----senior secured debenture	TIGRS-----treasury income deerred equity securities
reset nt-----reset note	sr sec flt rt-----senior secured floating rate	
resol-----resolution	sr sec nt-----senior secured note	
retire-----retirement	sr sf deb-----senior sinking fund debenture	
retr-----retractable	sr sf nt-----senior sinking fund note	
retr deb-----retractable debenture	sr sub deb-----senior subordinated debenture	
retr euront-----retractable euronote	sr sub disc deb-----senior subordinated discount debenture	
rev-----revenue	sr sub disc nt-----senior subordinated discount note	
rev bd-----revenue bond	sr sub mny mkt nt-----senior subordinated money market note	
rever-----reverse	sr sub nt-----senior subordinated note	
rever-----reverse dual curr eurobond	sr sub zero cpn nt-----sr sub zero coupon note	
revit-----revitalization	sr unsec deb-----senior unsecured debenture	
rfdg-----refunding	sr unsec flt rt-----senior unsecured floating rate	
rfd-----refund	sr unsec nt-----senior unsecured note	
riv-----river	sr var mtg part sec-----senior variable mortgage	
rlty-----realty		
rmktd reset nt-----remarketed reset note		

TOPIX-lkd cpn euront
 TOPrs -----trust originated preferred securities
 tpke -----turnpike
 TRANS -----tax & revenue anticipation notes
 tpke -----turnpike
 tr -----trust
 tr nt -----trust note
 trans -----transit
 TRANS -----tax and revenue anticipation notes
 transp -----transportation
 treas -----treasury
 treas bd -----treasury bond
 treas bill -----treasury bill
 treas nt -----treasury note
 treas rt indx nt -----treasury rate indexed note
 trm ln -----term loan
 trtmt -----treatment
 TRUPS -----trust preferred stock
 tuit -----tuition
 TVA -----tennessee valley authority
 twns -----towns
 twn -----town
 two-yr exten nt -----two year extensible note
 twp -----township
 U.F.S.D -----union free school district
 U.F.S.D. -----unified free school district
 U.S.D. -----unified school district
 U.H.S.D. -----union high school district
 U.H.S.D. -----unified high school district
 UK -----united kingdom
 uk bd -----united kingdom bond
 unif -----unified
 unif sd -----unified school district
 univ -----university
 unlld -----unlimited

unsec -----unsecured
 unsec ln stk -----unsecured loan stock
 unsec sub nt -----unsec subordinated note
 UPG -----upgrade
 US gov't ship bd -----u.s. government shipping bond
 USIT -----unit share investment trust
 usecp -----usa/euro cp
 uscp -----uscp
 usd -----union school district
 usd -----us dollars
 utd -----united
 util -----utility
 utils -----utility
 vall -----valley
 var [5] -----variable
 var purp -----various purpose
 var rt bd -----variable rate bond
 var rt cpn renew nt -----variable rate coupon renewable
 note
 var rt flt renew nt -----variable rate floating renewable
 note
 var rt nt -----variable rate note
 var rt sr sub deb -----variabe rate senior subordinated
 debenture
 VCR -----variable coupon renewable note
 veh -----vehicle
 vetvill -----village
 voc-tech. -----vocational-technical
 voc -----vocational
 vol -----volume
 volume indxd -----volume indexed
 VRM -----variable rate mortgage
 VTC -----voting trust certificate
 W.C.& I.D. --water control & Improvement District
 w/wts -----with warrants

warr -----warrants
 wc&id -----water control & irrigation improvement
 district
 WDR -----withdrawn
 whse -----warehouse
 wks -----works
 w/o wts -----without warrants
 ws -----with stock
 wst -----waste
 wstn -----western
 wtr -----water
 warr -----warrants
 wwks -----waterworks
 wwtr -----wastewater
 x w -----without warrants
 ycp -----yen cp
 yankee bd -----yankee bond
 yankee sub bd -----yankee subordinated bond
 yankee zero cpn stk indx growth -----yankee zero
 coupon stock index growth euront
 yen bd -----yen bond
 yld -----yield
 yrs -----years
 yr -----yr
 zero cpn 1st mtg bd -----zero coupon 1stbond
 zero cpn bd -----zero coupon bond
 zero cpn deb -----zero coupon debenture
 zero cpn dutch bd -----zero cpn dutch bond
 zero cpn eurobd -----zero coupon eurobond
 zero cpn eurodeb -----zero coupon eurodebenture
 zero cpn euront -----zero coupon euront
 zero cpn nt -----zero coupon note
 zero cp sr nt -----zero coupon senior note

Symbols

- Preceding name of issue denotes traded on New York Stock Exchange
- ◆ Preceding name of issue denotes traded on American Stock Exchange
- Preceding name of issue denotes traded on NASDAQ
- † Indicates date of interest default or, in the case of income bonds date of omission
- a Indicates ask price
- b Indicates bid price
- d deecit
- fb Indicates flat bid
- j Based on latest regular cash dividend declaration and other payments
- k Indicates month old bid price

- ¶ Approximate price at which common would have to sell to equal indicated market for the debentures
- r Denotes fully registered bonds
- § Non-refundable with lower interest cost or interest rate obligation prior to date indicated in last column of text The footnotes in the call price column indicate, in the case of call protected issues, the date on which they can first be called by the issuer as a whole or in part In **preferred stock**, this represents involuntary liquidation price
- * Company is not an issuer of commercial paper
- ‡ Conv price is for life unless footnoted with conv period

Currency Codes Used in Bond Record

AED	UAE Dirham	GRD	Greece Drachma	NIO	Nicaraguan Cordoba Oro
AFA	Afghanistan Afghani	GTQ	Guatemala Quetzal	NLG	Netherlands Guilder
ALL	Albanian Lek	GWB	Guinea-Bissau Peso	NPR	Nepalese Rupee
AMD	Armenian Dram	GYD	Guyana Dollar	NOK	Norwegian Krone
ANG	Netherlands Antilles Guilder	HKD	Hong Kong Dollar	NZD	New Zealand Dollar
AON	Angola New Kwanza	HNL	Honduran Lempira	OMR	Rial Omani
ARS	Argentine Peso	HRK	Croatian Kuna	PAB	Panamanian Balboa
ATS	Austrian Shilling	HTG	Haitian Gourde	PEN	Peruvian Nuevo Sol
AUD	Australian Dollar	HUF	Hungarian Forint	PGK	Papua New Guinea Kina
AWG	Aruban Guilder	IDR	Indonesian Rupiah	PHP	Philippine Peso
AZM	Azerbaijani Manat	IEP	Irish Pound	PKR	Pakistani Rupee
BBD	Barbados Dollar	ILS	Israeli Shekel	PLZ	Polish Zloty
BDT	Bangladesh Taka	INR	Indian Rupee	PTE	Portuguese Escudo
BEF	Belgium Franc	IQD	Iraqi Dinar	PYG	Paraguay Guarani
BGL	Bulgarian Lev	IRR	Iranian Rial	QAR	Qatar Rial
BHD	Bahrain Dinar	ISK	Icelandic Krona	ROL	Romanian Leu
BIF	Burundi Franc	ITL	Italian Lira	RUB	Russian Ruble
BMD	Bermuda Dollar	JMD	Jamaican Dollar	RWF	Rwanda Franc
BND	Brunei Dollar	JOD	Jordanian Dinar	SAR	Saudi Riyal
BOB	Bolivian Boliviano	JPY	Japanese Yen	SBD	Solomon Islands Dollar
BRL	Brazil Real	KES	Kenyan Shilling	SCR	Seychelles Rupee
BSD	Bahamian Dollar	KGS	Kyrgyzstanian Som	SDD	Sudanese Dinar
BTN	Bhutan Ngultrum	KHR	Kampuchea Riel	SEK	Swedish Krona
BWP	Botswana Pula	KMF	Comoro Franc	SGD	Singapore Dollar
BYB	Belarussian Ruble	KPW	North Korean Won	SHP	St. Helena Pound
BZD	Belize Dollar	KRW	South Korean Won	SLL	Sierra Leone Leone
CAD	Canadian Dollar	KMS	Comoros Franc	SOS	Somali Shilling
CHF	Swiss Franc	KRW	Korean Republic Won	SRG	Surinam Guilder
CLP	Chilean Peso	KWD	Kuwaiti Dinar	STD	Sao Tome & Principe Dobra
CNY	Chinese Renminbi	KYD	Cayman Islands Dollar	SVC	El Salvador Colon
COP	Columbian Peso	KZT	Kazakhstanian Tenge	SYP	Syrian Pound
CRC	Costa Rican Colon	LAK	Laotian New Kip	SZL	Swaziland Lilangeni
CUP	Cuban Peso	LBP	Lebanese Pound	THB	Thai Baht
CVE	Cape Verde Escudo	LKR	Sri Lankan Rupee	TND	Tunisia Dinar
CZK	Czech Koruna	LRD	Liberian Dollar	TOP	Tonga Pa'anga
CYP	Cyprus Pound	LSL	Lesotho Loti	TRL	Turkish Lira
DEM	German Mark	LTL	Lithuania Litas	TTD	Tinidad & Tobago Dollar
DJF	Djibouti Franc	LUF	Luxembourg Franc	TWD	Taiwanese Dollar
DKK	Danish Krone	LVL	Latvian Lats	TZS	Tanzanian Shilling
DOP	Dominican Republic Peso	LYD	Libyan Dollar	UGX	Uganda Shilling
DZD	Algerian Dinar	MAD	Morocco Dirham	USD	US Dollar
ECS	Ecuador Sucre	MDL	Moldovian Leu	UYU	Peso Uruguayo
EEK	Estonian Kroon	MGF	Malagasy Franc	VEB	Venezuelan Bolivar
EGP	Egyptian Pound	MKD	Macedonian Denar	VND	Vietnamese Dong
ESP	Spanish Peseta	MMK	Myanmar Kyat	VUV	Vanuatu Vatu
ETB	Ethiopian Birr	MNT	Mongolian Tugrik	WST	Western Samoan Tala
EUR	European Single Currency	MOP	Macau Pataca	XAF	CFA Franc BEAC
FIM	Finland Markka	MRO	Mauritania Duguiya	XCD	East Caribbean Dollar
FJD	Fiji Dollar	MTL	Maltese Lira	XEU	European Currency Unit
FKP	Falkland Islands Pound	MUR	Mauritius Rupee	XOF	CFA Franc
FRF	French Franc	MVR	Maldivian Rufiyaa	YER	Yemeni Rial
GBP	British Pound	MWK	Malawi Kwacha	YUM	Yugoslavian New Dinar
GEL	Georgian Lari	MXN	Mexican Nuevo Peso	ZAR	South African Rand
GHC	Ghana Cedi	MYR	Malaysian Ringgit	ZMK	Zambian Kwacha
GIP	Gibraltar Pound	MZM	Mozambique Metical	ZRN	Zaire New Zaire
GMD	Gambian Dalasi	NAD	Namibian Dollar	ZWD	Zimbabwe Dollar
GNF	Guinea Franc	NGN	Nigerian Naira		

☐ In footnotes this abbreviation represents subsidiary ☑ In Industrial Development, Pollution Control and Municipal Sections this abbreviation represents college ☒ In Municipal Sections this abbreviation represents exempted ☓ In Municipal Sections this abbreviation represents internal ☔ In Municipal Sections this abbreviation represents various ☕ In Municipal Sections this abbreviation represents division

NOTE 1: Rating does not address the ability of the issuer to repurchase any mortgage loan that converts from an adjustable rate to a fixed rate; yield to investors may be other than anticipated

NOTE 2: Rating does not address the inherent risk that investors might fail to recoup their initial investment due to principal prepayments

Moody's® Ratings

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
CORPORATE SECURITIES							
NEW RATINGS							
1828 CLO Ltd		Aqua Y Saneamientos Argentinos SA		Allstate Corp		Coll Nt 07/28/2028	Aa2
Coll Nt 10/15/2031	A3	Sr Nt	B2	Global Sr Nt Fltg Rt 3.233 03/29/2021	A3	Coll Nt 07/28/2028	Baa3
Coll Nt 10/15/2031	Aa3	AHP Health Partners Inc		Global Sr Nt Fltg Rt 3.433 03/29/2023	A3	Anchorage Capital Europe CLO 1 Dac	
Coll Nt 10/15/2031	Aaa	Sr Nt Rule 144A 9.75 07/15/2026	Caa2	Perp Dep Shs Ser 1/1000th Int Sh		Coll Nt 01/15/2031 EUR	Ba2
Coll Nt 4.44 10/15/2031	Aaa	AIA Group Ltd		Noncumulative Pfd Stk Ser G 5.625	Baa3	Coll Nt 01/15/2031 EUR	B2
Coll Nt 10/15/2031	Aa3	Mtn Fltg Rt Rule 144A 3.312	A2	ALM VII(R)-2 Ltd		Coll Nt 01/15/2031 EUR	Baa2
Coll Nt 10/15/2031	Aa2	09/20/2021	A2	Coll Nt 10/15/2027	Aaa	Coll Nt 01/15/2031 EUR	A2
Coll Nt 10/15/2031	Aa2	Mtn Rule 144A 3.9 04/06/2028	A2	Coll Nt 10/15/2027	Aaa	Coll Nt 01/15/2031 EUR	Aa2
Coll Nt 10/15/2031	A3	AIB Mtge Bank		ALM XII Ltd		Coll Nt 1.5 01/15/2031 EUR	Aaa
Coll Nt 10/15/2031	Aa3	Covered Bds 11/15/2024 EUR	Aaa	Coll Nt 04/16/2027	Ba3	Coll Nt 01/15/2031 EUR	Aaa
Coll Nt 10/15/2031	Aa3	Covered Bds 05/15/2025 EUR	Aaa	Coll Nt 04/16/2027	Aa2	Coll Nt 3.7999 01/15/2031 EUR	Baa2
Coll Nt 10/15/2031	Aa2	Covered Bds 11/15/2025 EUR	Aaa	Coll Nt 04/16/2027	Aaa	Anchorage Credit Funding 5 Ltd	
Coll Nt 10/15/2031	Aa2	Covered Bds 05/15/2026 EUR	Aaa	Coll Nt 04/16/2027	Baa3	Coll Nt 4.0999 04/25/2036	Aaa
Coll Nt 10/15/2031	Aa2	AIG Global Fdg		Coll Nt 04/16/2027	Aa2	Coll Nt 6.75 04/25/2036	Ba3
Coll Nt 10/15/2031	A3	Mtn Rule 144A 3.35 06/25/2021	A2	Coll Nt 04/16/2027	Baa3	Coll Nt 5.15 04/25/2036	A3
Coll Nt 10/15/2031	Aa3	Mtn Fltg Rt Rule 144A 06/25/2021	A2	Coll Nt 04/16/2027	Aaa	Coll Nt 4.5 04/25/2036	Aa3
Coll Nt 10/15/2031	A3	Aimco CLO Series 2015-A		Coll Nt 04/16/2027	A2	Coll Nt 6.15 04/25/2036	Baa3
Coll Nt 10/15/2031	A3	Coll Nt 01/17/2028	Aaa	ALME Loan Funding V BV		Anchorage Credit Funding 6 Ltd	
Coll Nt 10/15/2031	Aa3	Coll Nt 01/17/2028	A2	Coll Nt 07/15/2031 EUR	Aa2	Coll Nt 4.2999 07/25/2036	Aaa
Coll Nt 10/15/2031	Ba3	Coll Nt 01/17/2028	Baa3	Coll Nt 07/15/2031 EUR	A2	Coll Nt 5.75 07/25/2036	A3
Coll Nt 10/15/2031	Aa3	Coll Nt 01/17/2028	Ba3	ALPHA 2 B V		Coll Nt 6.8799 07/25/2036	Baa3
Coll Nt 10/15/2031	Aaa	Coll Nt 01/17/2028	B3	Sr PK Toggle Nt Rule 144A 8.75		Coll Nt 4.7 07/25/2036	Aa3
Coll Nt 10/15/2031	A3	Coll Nt 01/17/2028	Aa2	06/01/2023	Caa1	Anchorage Europe Credit Funding 1 Dac	
Coll Nt 10/15/2031	Baa3	Aimco CLO Series 2018-A		Alpha 2 BV		Coll Nt 4.5 10/27/2036 EUR	Baa3
3M Co		Coll Nt 04/17/2031	Aaa	Sr Unsec Nt	Caa1	Coll Nt 4.10/27/2036 EUR	A3
Mtn Ser F 3 09/14/2021	A1	Coll Nt 04/17/2031	A2	AMCC Custodial Account LLC		Coll Nt 2.7 10/27/2036 EUR	Aa3
Mtn Fltg Rt Ser F 02/14/2024	A1	Coll Nt 04/17/2031	Ba3	Pass-Thru Cif 5.383 02/15/2029	Baa2	Coll Nt 5.5 10/27/2036 EUR	Ba3
Mtn Ser F 3.25 02/14/2024	A1	Coll Nt 04/17/2031	Baa3	Pass-Thru Cif 5.383 02/15/2035	Baa2	Andalucia Junta de	
Mtn Ser F 3.625 09/14/2028	A1	Coll Nt 04/17/2031	Aaa	Pass-Thru Cif 5.383 02/15/2043	Baa2	Spanish Bds 10/31/2028 EUR	Baa2
Mtn Ser F 4 09/14/2048	A1	Coll Nt 04/17/2031	Aa1	Pass-Thru Cif 5.383 02/15/2048	Baa2	Andeavor	
Aareal Bank AG		Aimco CLO Series 2018-B		Ameren III Co		Sr Nt 5.125 12/15/2026	Baa2
Covered Bds .01 03/28/2022 EUR	Aaa	Coll Nt 01/15/2032	Ba3	Global 1st Mtg Bd 3.8 05/15/2028	A1	Global Sr Nt 4.5 04/01/2048	Baa2
Covered Bds 1.5 06/16/2022 GBP	Aaa	Coll Nt 01/15/2032	A2	Global 1st Mtg Bd 4.5 03/15/2049	A1	Angola Govt of	
Covered Bds .125 02/01/2023 EUR	Aaa	Coll Nt 01/15/2032	Baa3	American Axle & Mfg Inc		Global Bds	B3
Covered Bds .125 07/31/2023 EUR	Aaa	Coll Nt 01/15/2032	Aaa	Gtd Sr Nt 6.25 03/15/2026	B2	Angola Rep	
Covered Bds .375 07/30/2024 EUR	Aaa	Coll Nt 01/15/2032	Aa2	American Builders & Contractors Supply Inc		Sr Nt Rule 144A 8.25 05/09/2028	B3
Covered Bds .375 07/15/2025 EUR	Aaa	Aircastle Ltd		Sr Nt Rule 144A 5.875 05/15/2026	B3	Global Sr Nt Rule 144A 9.375	
Covered Bds .8 09/05/2028 EUR	Aaa	Sr Nt 4.4 09/25/2023	Baa3	American Elec Pwr Co Inc		05/08/2048	B3
AB Asset Fin Co SA		Aker Bp Asa		Global Sr Nt Ser 1.3.65 12/01/2021	Baa1	Anheuser Busch Inbev Worldwide Inc	
Coll Nt 11/15/2021	Baa3	Sr Nt Rule 144A 5.875 03/31/2025	Ba2	Global Sr Nt Ser J 4.3 12/01/2028	Baa1	Gtd Nt 4.439 10/06/2048	Baa1
Abbott Ireland Financing Dac		Aktia Bank PLC		American Express Co		Anheuser-Busch Inbev Worldwide Inc	
Gtd Nt EUR	Baa1	Covered Bds .375 05/30/2023 EUR	Aaa	Global Sr Nt 3.375 05/17/2021	A3	Gtd Fltg Rt Nt	A3
Gtd Nt EUR	Baa1	ALBA 10 Spv SRL		Global Nt Fltg Rt 3.165 05/17/2021	A3	Anhui Provincial Investment Group Hldg Co Ltd	
Gtd Nt EUR	Baa1	Pass-Thru Cif 10/27/2038 EUR	Aa3	Global Nt 3.7 11/05/2021	A3	Eurobonds 4.875 10/18/2021	A3
AbbVie Inc		Pass-Thru Cif 10/27/2038 EUR	Aa3	Global Nt Fltg Rt 11/05/2021	A3	Anixter Inc	
Global Sr Nt 3.375 11/14/2021	Baa2	Pass-Thru Cif 10/27/2038 EUR	Ba2	Sr Nt Fltg Rt 3.34119 02/27/2023	A3	Gtd Nt 6 12/01/2025	Ba3
Global Sr Nt 3.75 11/14/2023	Baa2	Pass-Thru Cif 10/27/2038 EUR	Ba2	Sr Nt 3.4 02/27/2023	A3	Gtd Sr Nt Rule 144A 6 12/01/2025	Ba3
Global Sr Nt 4.25 11/14/2028	Baa2	Albania Govt of		Global Sr Nt Fltg Rt 3.3315 08/03/2023	A3	Anthem Inc	
Global Sr Nt 4.875 11/14/2048	Baa2	Global Nt 3.5 10/09/2025 EUR	B1	Global Sr Nt Fltg Rt 3.0803/2023	A3	Global Nt 4.101 03/01/2028	Baa2
Abc Sme Lease Germany SA Compartment 5		Alberta Province of		American Greetings Corp		Global Nt 4.55 03/01/2048	Baa2
Pass-Thru Cif .11 08/20/2026 EUR	Aaa	Canadian Bds 3.1 06/01/2050 CAD	Aa1	Sr Nt Rule 144A 8.75 04/15/2025	Caa1	Sr Nt	Baa2
ABN AMRO Bank NV		Alcoa Nederland Hldg B V		American Greetings Corp (New)		Sr Nt	Baa2
Covered Bds .14 11/22/2022 EUR	Aaa	Global Gtd Sr Nt Rule 144A 6.125	Ba1	Sr Nt	Caa1	ANZ NATIONAL INTL LTD	
Covered Bds .46 11/22/2024 EUR	Aaa	05/15/2028	Ba1	American Home Mtge Investment Tr 2005-2		Mtn Rule 144A 2.75 01/22/2021	A1
Covered Bds .89 11/22/2027 EUR	Aaa	Aldar Sukuk Ltd		Coll Nts 09/25/2045	Caa2	Mtn Rule 144A 3.45 01/21/2028	A1
Covered Bds .88 06/25/2028 EUR	Aaa	Tr Cif	Baa1	Coll Nt 09/25/2045	Caa2	Aon Corp	
Covered Bds 1.1 08/29/2030 EUR	Aaa	Alfa-Bank		American Homes 4 Rent		Global Gtd Sr Nt 4.5 12/15/2028	Baa2
Covered Bds 1.25 01/10/2033 EUR	Aaa	Russian Bds 7.9 08/02/2021 RUB	Ba1	Perp Cumulative Redeemable Pfd Shs Ser		Gtd Sr Nt	Baa2
Covered Bds 1.34 08/29/2033 EUR	Aaa	Russian Bds 8.95 11/01/2021 RUB	Ba1	H 6.25	Ba1	Apache Corp	
Covered Bds 1.4199 08/29/2035 EUR	Aaa	Russian Bonds 9.2 06/24/2022 RUB	Ba1	American Homes 4 Rent L P		Global Sr Nt 4.375 10/15/2028	Baa3
Covered Bds 1.45 04/12/2038 EUR	Aaa	Sr Unsec Nt 7.35 03/04/2033 RUB	Ba1	Global Gtd Sr Nt 4.25 02/15/2028	Baa3	Apergy Corp	
Covered Bds 1.6 11/22/2038 EUR	Aaa	Fixed/Fltg Rt Russian Bds 7.35	Ba1	American Homes 4 Rent LP		Gtd Sr Nt Rule 144A 6.375 05/01/2026	B1
ABN AMRO Bk N V		03/17/2033 RUB	Ba1	Gtd Sr Nt	Baa3	Apex Credit CLO 2015-II Ltd	
Medium Term Sr Sub Bk Nt Fltg Rt Rule 144A 01/19/2021	A1	Sub Loan Participation Nt 6.95	B2	American Intl Group Inc		Coll Nt 10/19/2026	Baa3
Mtn Rule 144A 2.65 01/19/2021	A1	Allegro CLO IIS Ltd		Global Sr Nt 4.2 04/01/2028	Baa1	Coll Nt 10/19/2026	Aaa
Mtn Fltg Rt Rule 144A 3.26119	A1	Coll Nt 10/23/2028	A2	Global Jr Sub Deb Fixed/Fltg Rt Ser A-9		Coll Nt 10/19/2026	Ba3
08/27/2021	A1	Coll Nt 10/23/2028	Baa3	5.75 04/01/2048	Baa2	Coll Nt 10/19/2026	Aa1
Mtn Rule 144A 3.4 08/27/2021	A1	Coll Nt 10/23/2028	Aa2	Global Sr Nt 4.75 04/01/2048	Baa1	Coll Nt 10/19/2026	Aaa
Abu Dhabi Natl Energy Co PJSC		Allegro CLO III Ltd		American Tower Corp		Coll Nt 10/19/2026	A2
Mtn Rule 144A 4.875 04/23/2030	A3	Coll Nt 07/26/2027	Aaa	EURS Global Sr Nt 1.95 05/22/2026		Coll Nt 10/19/2026	A2
Aegea Saneamento E Participacoes SA		Allegro CLO VI Ltd		American Woodmark Corp		Apex Credit CLO 2016 Ltd	
Brazilian Debentures BRL	Ba2	Coll Nt 01/17/2031	A2	Gtd Sr Nt Rule 144A 4.875 03/15/2026	Ba3	Coll Nt 10/27/2028	Ba3
Aegon N V		Coll Nt 01/17/2031	Aa2	Gtd Sr Nt	Ba3	Coll Nt 10/27/2028	Aaa
Global Sub Nt Fixed/Fltg Rt 5.5		Coll Nt 01/17/2031	Baa3	American Wtr Cap Corp		Coll Nt 10/27/2028	Aa1
04/11/2048	Baa1	Coll Nt 01/17/2031	Ba3	Global Sr Nt 3.75 09/01/2028	A3	Coll Nt 4.98 10/27/2028	Aa1
AEP Tex Inc		Allegro CLO VII Ltd		Global Sr Nt 4.2 09/01/2048	A3	Coll Nt 10/27/2028	Baa3
Global Sr Nt Ser E Rule 144A 3.95		Coll Nt 06/13/2031	Ba3	AMMC CLO 15 Ltd		Coll Nt 10/27/2028	Aaa
06/01/2028	Baa1	Coll Nt 06/13/2031	Baa3	Coll Nt 01/15/2032	Ba3	Apex Credit CLO 2018-II Ltd	
Aep Transmission Co LLC		Coll Nt 06/13/2031	A2	Coll Nt 01/15/2032	Aaa	Coll Nt 10/20/2031	Aaa
Global Sr Nt Ser J 4.25 09/15/2048	A2	Coll Nt 06/13/2031	Aaa	Coll Nt 01/15/2032	Aa2	Coll Nt 5.4199 10/20/2031	A2
Aercap Ireland Cap Designated Activity Co / Aercap Global		Coll Nt 06/13/2031	Aa2	Coll Nt 01/15/2032	Aa2	Coll Nt 10/20/2031	B3
Global Gtd Sr Nt 4.125 07/03/2023	Baa3	Allegro CLO VIII Ltd		Coll Nt 4.2999 01/15/2032	Aaa	Coll Nt 10/20/2031	Ba3
Global Gtd Sr Nt 4.45 10/01/2025	Baa3	Coll Nt 07/15/2031	Baa3	Coll Nt 01/15/2032	Baa3	Coll Nt 10/20/2031	A2
AES Tiete Energia SA		Coll Nt 07/15/2031	Aa2	Coll Nt 01/15/2032	B3	Coll Nt 10/20/2031	Aa2
Brazilian Debentures BRL	Ba2	Coll Nt 07/15/2031	Ba3	AMMC CLO 18 Ltd		Apex Tool Group LLC/ Bc Mtn Fin Inc	
Affac Inc		Coll Nt 07/15/2031	A2	Coll Nt 05/26/2031	Aa2	Sr Nt Rule 144A 9 02/15/2023	Caa1
JPYs Global Sr Nt 1.159 10/18/2030		Allergan Fdg SCS		Coll Nt 05/26/2031	Ba3	Coll Nt 04/16/2031	Ba2
JPY	A3	EURS Global Gtd Nt Fltg Rt 11/15/2020		Coll Nt 05/26/2031	Aa2	Coll Nt 04/16/2031	Baa3
JPYs Global Sr Nt 1.488 10/18/2033		EUR-Global Gtd Nt 1.5 11/15/2023	Baa3	Coll Nt 05/26/2031	Baa3	Coll Nt 04/16/2031	Aaa
JPY	A3	EUR-Global Gtd Nt 1.5 11/15/2023	Baa3	AMMC CLO XI Ltd		Coll Nt 04/16/2031	A2
JPYs Global Sr Nt 1.75 10/18/2038 JPY	A3	EUR-Global Gtd Nt 2.625 11/15/2028	Baa3	Coll Nt 04/30/2031	Aaa	Coll Nt 04/16/2031	Aa2
Global Sr Nt 4.75 01/15/2049	A3	Alliander NV		Coll Nt 04/30/2031	Aaa	Apidos CLO XII	
Sr Nt	A3	Perp Sub Reset Eurobonds EUR	A2	Coll Nt 4 04/30/2031	Aaa	Coll Nt 04/15/2031	Aaa
African Dev Bk		Alliant Energy Fin LLC		Amphenol Technologies Hldg GmbH		Coll Nt 04/15/2031	A2
Global Medium Term Sr Bk Nt Fltg Rt 11/18/2020	Aaa	Gtd Sr Nt Rule 144A 3.75 06/15/2023	Baa1	Gtd Nt EUR	Baa1	Coll Nt 04/15/2031	B3
Global Medium Term Sr Bk Nt 3 12/06/2021	Aaa	Gtd Sr Nt Rule 144A 4.25 06/15/2028	Baa1	AmWins Group Inc		Coll Nt 04/15/2031	Baa3
Global Medium Term Sr Bk Nt 3 09/20/2023	Aaa	Allied Properties Real Estate Investment Tr		Sr Nt Rule 144A 7.75 07/01/2026	Caa1	Coll Nt 04/15/2031	Aaa
Agile Group Hldgs Ltd		Canadian Debentures 3.748 05/13/2020	Baa3	Nt	Caa1	Coll Nt 04/15/2031	Ba3
Gtd Eurobonds 9.5 11/23/2020	Ba3	CAD	Baa3	Analog Devices Inc		Coll Nt 04/15/2031	Aa2
Gtd Eurobonds 8.5 07/18/2021	Ba3	Canadian Debentures 3.934 11/14/2022	Baa3	Global Sr Nt 2.85 03/12/2020	Baa1	Apidos CLO XX	
		CAD	Baa3	Global Sr Nt 2.95 01/12/2021	Baa1	Coll Nt 07/16/2031	Baa3
		Canadian Debentures 3.636 04/21/2025	Baa3	Anchorage Capital CLO 8 Ltd		Coll Nt 07/16/2031	Aaa
		CAD	Baa3	Coll Nt 07/28/2028	Ba3	Coll Nt 07/16/2031	Aa2
				Coll Nt 07/28/2028	Aa2	Coll Nt 07/16/2031	B3
				Coll Nt 07/28/2028	A2	Coll Nt 07/16/2031	Ba3

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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 4.0099 07/16/2031	Aaa	ASB Fin Ltd London Branch	Aaa	Auto ABS French Loan Master	Aaa	Banco Santander Rio SA	
Apidos CLO XXI		Covered Bds .75 10/09/2025 EUR	Aaa	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Argentine Bds ARS	Ba3
Coll Nt 07/19/2027	B3	Ascnet Res Utica Hldgs LLC/ Aru Fin Corp	B2	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Argentine Bds ARS	Ba3
Coll Nt 07/19/2027	Baa3	Sr Nt Rule 1444 7 11/01/2026	B2	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Sr Nt ARS	Ba3
Coll Nt 07/19/2027	Aa2	Ascnet Resources Utica Hldgs LLC	B2	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Argentine Bds ARS	Ba3
Coll Nt 07/19/2027	A2	Gtd Sr Nt		Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Banco Santander S A	
Coll Nt 07/19/2027	Ba3	Asian Dev Bk		Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Global Sr Non Pfd Nt 3.848	
Coll Nt 07/19/2027	Aaa	Global Mtn Fltg Rt Ser 845-00-1 3.00925	Aaa	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	04/12/2023	Baa1
Apidos CLO XXIII		02/26/2020	Aaa	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Global Sr Non Pfd Nt Fltg Rt 3.54519	
Coll Nt 01/14/2027	Aa1	Global Nt 2.875 11/27/2020	Aaa	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	04/12/2023	Baa1
Coll Nt 01/14/2027	Aa1	Global Nt 2.125 01/20/2021	Aaa	Pass-Thru Clf 2999 12/29/2032 EUR	Aaa	Global Sr Non Pfd Nt 4.379 04/12/2028	
Coll Nt 01/14/2027	Aaa	Global Mtn Fltg Rt Ser 910-00-1	Aaa	Pass-Thru Clf 2999 12/31/2032 EUR	Aaa		Baa1
Apidos CLO XXV		03/16/2021	Aaa	Avalonbay Cmnty Inc		Banco Santander SA (Spain)	
Coll Nt 10/20/2031	Aaa	Global Mtn Fltg Rt Ser 867-01-1 2.97819	Aaa	Mtn 4.35 04/15/2048	A3	Covered Bds 3.75 01/22/2019 EUR	Aa1
Coll Nt 10/20/2031	Aa2	06/16/2021	Aaa	Avery Dennison Corp		Covered Bds 4.2 06/17/2019 EUR	Aa1
Coll Nt 10/20/2031	Baa3	Global Bd 2.75 03/17/2023	Aaa	Global Sr Nt 4.875 12/06/2028	Baa2	Covered Bds 06/24/2019 EUR	Aa1
Coll Nt 10/20/2031	Ba3	Global Nt 2.75 01/19/2028	Aaa	Avery Point VI CLO Ltd		Covered Bds 2.125 10/08/2019 EUR	Aa1
Coll Nt 10/20/2031	A2	Sr Nt 3.125 09/26/2028	Aaa	Coll Nt 08/05/2027	Aa1	Covered Bds 05/18/2020 EUR	Aa1
Coll Nt 10/20/2031	A2	Asset Backed Sec Corp Home Eqty Loan Tr		Coll Nt 08/05/2027	Aaa	Covered Bds 4.5499 07/31/2020 EUR	Aa1
Aqui SPV SRL		1999-LB1		Coll Nt 08/05/2027	Baa3	Covered Bds .75 09/29/2020 EUR	Aa1
Pass-Thru Clf 10/29/2038 EUR	Baa3	Pass-Thru Clf 06/21/2029	Caa3	Coll Nt 08/05/2027	A2	Covered Bds 04/05/2021 EUR	Aa1
Aramark Svcs Inc		Asset Backed Securities Corp Home Equity		Avis Budget Fin PLC		Covered Bds 875 09/28/2021 EUR	Aa1
Sr Nt Rule 1444 5 02/01/2028	Ba3	Loan Trust		Global Nt EUR	B1	Covered Bds 10/27/2021 EUR	Aa1
Arbor Realty Commercial Real Estate Notes		Pass-Thru Clf 0 01/18/2029	Caa3	AXA Bank Belgium		Covered Bds 12/20/2021 EUR	Aa1
2018-FL1 Ltd		Associated Banc Corp		Covered Bds 5 04/18/2025 EUR	Aaa	Covered Bds 1 03/03/2022 EUR	Aa1
Coll Nt 06/15/2028	Aaa	Perp Dep Shs Rep 1/40th Int Sh		Covered Bds 1.375 04/18/2033 EUR	Aaa	Covered Bds 03/14/2022 EUR	Aa1
Arch Street CLO Ltd		Non-Cumulative Pfd Stk Ser E 5.875	Baa3	AXA Equitable Hldgs Inc		Covered Bds 06/21/2022 EUR	Aa1
Coll Nt 10/20/2028	Ba3	Associated Bk NA		Sr Nt Rule 1444 3.9 04/20/2023	Baa2	Covered Bds 09/29/2022 EUR	Aa1
Coll Nt 10/20/2028	Baa3	Bk Nt 3A2 3.5 08/13/2021	Baa1	Sr Nt Rule 1444 4.35 04/20/2028	Baa2	Covered Bds 2949 10/05/2022 EUR	Aa1
Coll Nt 10/20/2028	Aaa	Assurant CLO II Ltd		Sr Nt Rule 1444 5 04/20/2048	Baa2	Covered Bds 03/14/2023 EUR	Aa1
Coll Nt 10/20/2028	B3	Coll Nt 04/21/2031	Aa2	B CLO 2014-1 Ltd		Covered Bds 06/08/2023 EUR	Aa1
Coll Nt 10/20/2028	Aa2	Coll Nt 04/21/2031	Baa3	Coll Nt 04/16/2026	Aaa	Covered Bds 06/26/2023 EUR	Aa1
Coll Nt 10/20/2028	A2	Coll Nt 4.2699 04/21/2031	Aa2	Bacardi Ltd		Covered Bds 4179 11/20/2023 EUR	Aa1
Archer Daniels Midland Co		Coll Nt 04/21/2031	Aaa	Gtd Sr Nt Rule 1444 4.45 05/15/2025	Ba1	Covered Bds 03/30/2024 EUR	Aa1
Global Nt 3.375 03/15/2022	A2	Coll Nt 04/21/2031	Ba3	Gtd Sr Nt Rule 1444 4.7 05/15/2028	Ba1	Covered Bds .7079 05/20/2024 EUR	Aa1
EURS Global Nt 1 09/12/2025 EUR	A2	Coll Nt 04/21/2031	A2	Gtd Sr Nt Rule 1444 5.15 05/15/2038	Ba1	Covered Bds 1.133 12/23/2024 EUR	Aa1
Global Nt 4.5 03/15/2049	A2	Assurant CLO III Ltd		Gtd Sr Nt Rule 1444 5.3 05/15/2048	Ba1	Covered Bds 1 04/07/2025 EUR	Aa1
ARD Secs Fin SARL		Coll Nt 10/20/2031	Baa3	Gtd Sr Nt	Ba1	Covered Bds 02/17/2026 EUR	Aa1
Sr Secd Pk Toggle Nt Rule 1444 8.75		Coll Nt 10/20/2031	Aaa	Gtd Sr Nt	Ba1	Covered Bds 09/30/2026 EUR	Aa1
01/31/2023	Caa2	Coll Nt 10/20/2031	A2	Gtd Sr Nt	Ba1	Covered Bds 04/26/2027 EUR	Aa1
Ardonagh Midco 3 PLC		Coll Nt 10/20/2031	Ba3	Baffinland Iron Mines Corp/ Baffinland Iron		Covered Bds 10/30/2027 EUR	Aa1
Gtd Sr Sec Nt 8.625 07/15/2023	B3	Coll Nt 10/20/2031	Aaa	Mines LP		Covered Bds 07/17/2028 EUR	Aa1
Sr Secd Nt Rule 1444 8.625		Coll Nt 10/20/2031	Aa2	Sr Secd Nt Rule 1444 8.75 07/15/2026	Caa1	Covered Bds 1.125 10/25/2028 EUR	Aa1
07/15/2023	B3	Astrazeneca PLC		Bahamas Comwlth		Covered Bds 11/30/2028 EUR	Aa1
Ares L CLO Ltd		Global Sr Nt Fltg Rt 3.305 08/17/2023	A3	Sr Nt Rule 1444 6 11/21/2028	Baa3	Covered Bds 5.28 06/28/2029 EUR	Aa1
Coll Nt 01/15/2032	Ba3	Global Sr Nt 3.5 08/17/2023	A3	Baidu Inc		Banif Merger Sub Inc	
Coll Nt 01/15/2032	A2	Global Sr Nt 4 01/17/2029	A3	Global Nt 4.375 05/14/2024	A3	Sr Nt Rule 1444 9.75 09/01/2026	Caa2
Coll Nt 01/15/2032	Aa2	Global Sr Nt 4.375 08/17/2048	A3	Global Sr Nt 4.375 03/29/2028	A3	Global Nt 8.375 09/01/2026 EUR	Caa2
Coll Nt 01/15/2032	Baa3	Asturias Principado de		Global Nt 4.875 11/14/2028	A3	Sr Nt	Caa2
Coll Nt 01/15/2032	B3	Sr Unsec Nt .238 01/31/2020 EUR	Baa1	Eurobonds	A3	Bangkok Bk Pub Ltd Hong Kong Brh	
Coll Nt 01/15/2032	Aaa	Sr Unsec Nt .654 12/28/2021 EUR	Baa1	Sr Unsec Nt 989 10/31/2023 EUR	Baa1	Sr Nt Rule 1444 4.05 03/19/2024	Baa1
Ares XLVI CLO Ltd		Sr Unsec Nt 1.175 04/30/2024 EUR	Baa1	Sr Unsec Nt .862 12/22/2025 EUR	Baa1	Sr Nt Rule 1444 4.45 09/19/2028	Baa1
Coll Nt 01/15/2030	A2	Sr Unsec Nt .862 12/22/2025 EUR	Baa1	AT Inc		Bank Amer Corp	
Ares XXXIIR CLO Ltd		Global Nt 1.05 09/05/2023 EUR	Baa2	Global Nt 1.05 09/05/2023 EUR	Baa2	Mtn Step-Up Ser N 3 06/21/2020	A3
Coll Nt 4.29 05/15/2030	Aa2	Fltg Rt Global Nt 09/05/2023 EUR	Baa2	Sr Global Nt 3.45 09/19/2023 AUD	Baa2	Mtn Step-Up Ser N 2.95 07/26/2020	A3
Argentina Gov't		Sr Global Nt 3.45 09/19/2023 AUD	Baa2	Sr Global Nt 4.1 01/19/2026 AUD	Baa2	Mtn Step-Up Ser M 2.5 04/30/2021	A3
Eurobonds 3.375 10/12/2020 CHF	B2	Global Nt 1.8 09/05/2026 EUR	Baa2	Global Nt 2.35 09/05/2029 EUR	Baa2	Mtn Step-Up Ser M 2.5 06/26/2021	A3
Eurobonds 6.625 11/09/2047 EUR	B2	Sr Global Nt 4.6 09/19/2028 AUD	Baa2	AT&T Inc		Mtn Step-Up Ser N 3.125 08/28/2021	A3
Argentina Rep		Global Nt 2.35 09/05/2029 EUR	Baa2	EURS Global Nt Fltg Rt 08/03/2020 EUR	Baa2	Mtn Fixed/Fltg Rt Ser N 2.82	
Global Bd 4.625 01/11/2023	B2	Atlas Senior Loan Fund IV Ltd		Global Nt Fltg Rt 3.48813 06/01/2021	Baa2	09/26/2021	A3
Global Bd 5.875 01/11/2028	B2	Coll Nt 02/17/2026	Aaa	Global Nt Fltg Rt 3.95594 06/12/2024	Baa2	Mtn Step-Up Ser N 3.3 11/21/2021	A3
Global Bd 6.875 01/11/2048	B2	Atlas Senior Loan Fund XI Ltd		CADS Global Nt 4 11/25/2025 CAD	Baa2	Mtn Step-Up Ser M 2.5 11/30/2021	A3
Bd 7.125 06/28/2117	B2	Coll Nt 07/28/2031	Aa2	GBPS Global Nt 2.9 12/04/2026 GBP	Baa2	Mtn Fltg Rt Ser N (CPI) 12/21/2021	A3
Arizona Pub Svc Co		Coll Nt 07/28/2031	Aa2	Sr Nt 5.5 06/15/2047	Baa2	Medium Term Sr Nt Fltg Rt Ser M	
Nt 4.2 08/15/2048	A2	Coll Nt 07/28/2031	A2	CADS Global Nt 5.1 11/25/2048 CAD	Baa2	2.85719 01/23/2022	A3
Arkea Home Loans SFH		Coll Nt 07/28/2031	Aa2	Global Nt 5.625 08/01/2067	Baa2	Mtn Fixed/Fltg Rt Ser M 2.738	
Covered Bds 02/27/2019 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Atlantic City Elec Co		01/23/2022	A3
Covered Bds 4.5499 04/13/2021 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Global 1st Mtg Bd 4 10/15/2028	A3	Mtn Step-Up Ser N 3.25 03/26/2022	A3
Covered Bds 4.5499 04/13/2021 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Atlas Senior Loan Fund IV Ltd		CAD\$ Medium Term Sr Nt Fltg Rt Ser M	
Covered Bds 4.123 05/26/2021 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 02/17/2026	Aaa	04/24/2022 CAD	A3
Covered Bds 4.1299 05/31/2021 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Atlas Senior Loan Fund XI Ltd		Mtn Fixed/Fltg Rt Ser M 3.499	
Covered Bds 4.08 06/24/2021 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	05/17/2022	A3
Covered Bds 4.1299 07/09/2021 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3 06/21/2022	A3
Covered Bds 3.5499 02/07/2022 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Medium Term Sr Nt Fltg Rt Ser M	
Covered Bds .625 09/30/2022 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	2.98506 06/25/2022	A3
Covered Bds 2.375 07/11/2023 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 2.25 09/14/2022	A3
Covered Bds .375 03/04/2024 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 2.25 03/27/2023	A3
Covered Bds 1.29 06/24/2025 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Fltg Rt Ser M (CPI) 04/06/2023	A3
Covered Bds 4.45 01/19/2026 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 3.25 05/25/2023	A3
Covered Bds 4.62 02/17/2026 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 3.25 06/26/2023	A3
Covered Bds 4.4 06/01/2026 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3.3 08/28/2023	A3
Covered Bds 4.4249 07/06/2026 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3.25 09/26/2023	A3
Covered Bds 3.8849 10/14/2026 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 2.5 09/28/2023	A3
Covered Bds 4.5599 12/21/2026 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3.25 10/30/2023	A3
Covered Bds 4.0499 02/02/2027 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3.5 11/30/2023	A3
Covered Bds .75 10/05/2027 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3.5 12/21/2023	A3
Covered Bds 1.2 06/08/2028 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 2.65 02/28/2024	A3
Covered Bds 4.3799 03/22/2029 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Fixed/Fltg Rt Ser M 3.55	
Covered Bds 4.6399 02/11/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	03/05/2024	A3
Covered Bds 4.96 04/01/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Medium Term Sr Nt Fltg Rt Ser M	
Covered Bds 5.12 04/15/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	3.54125 03/05/2024	A3
Covered Bds 4.8099 05/26/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	CAD\$ Mtn Fixed/Fltg Rt Ser M 3.301	
Covered Bds 4.54 07/07/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	04/24/2024 CAD	A3
Covered Bds 4.53 07/07/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 3.255 06/27/2024	A3
Covered Bds 4.19 09/22/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Fixed/Fltg Rt Ser N 3.864	
Covered Bds 4.2 09/22/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	07/23/2024	A3
Covered Bds 4.2599 11/15/2031 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Fltg Rt Ser N 3.43719 07/23/2024	A3
Covered Bds 4.37 11/25/2041 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser N 3 07/26/2024	A3
Covered Bds 4.12 10/04/2041 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 3.1 03/27/2025	A3
Covered Bds 4.375 12/02/2041 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2031	Aa2	Mtn Step-Up Ser M 3.25 04/25/2025	A3
Covered Bds 4.65 12/13/2041 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 07/28/2			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Mtn Fltg Rt Ser N (CPI) 08/21/2026	A3	Sr Nt Zero Cpn Ser A Index-Linked (Enhanced Participation Nts) 0		Global Mtn Zero Cpn Ser A Index-Linked 0 03/26/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/31/2023	A2
Medium Term Sr Nt Fltg Ser N (CPI) 09/25/2026	A3	11/04/2021	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 03/26/2021	A2	Global Mtn Fixed/Fltg Rt Ser A (CMS) 6 07/31/2023	A2
Mtn Step-Up Ser M 3 09/27/2027	A3	Sr Nt Zero Cpn Ser A Index-Linked (Market Index Target-Term Sec) 0 10/25/2024	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 03/31/2021	A2	Global Mtn Ser A Index-Linked 1 07/31/2023	A2
Mtn Step-Up Ser M 2.75 10/27/2027	A3	Bank of America Corp		Global Mtn Zero Cpn Ser A Index-Linked 0 04/09/2021	A2	Global Mtn Step-Up Ser A 3.25 08/24/2023	A2
Mtn Step-Up Ser M 3.058 11/22/2027	A3	Jr Sub Notes 8.05 06/15/2027	Baa3	Global Mtn Fltg Rt Ser A (CMS) 04/30/2021	A2	Mtn Fixed/Fltg Rt Ser A 6 08/31/2023	A2
Mtn Fixed/Fltg Rt Ser M (CMS) 4.65 01/30/2028	A3	Jr Sub Notes 6.45 12/15/2066	Baa3	Global Mtn Fixed/Fltg Rt Ser A 2.5 04/30/2021	A2	Global Mtn Zero Cpn Ser A Equity-Linked 0 08/31/2023	A2
Mtn Step-Up Ser M 3 02/28/2028	A3	Bank of Eng London		Global Mtn Fixed/Fltg Rt Ser A 2.5 04/30/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 08/31/2023	A2
Mtn Fltg Rt Ser M (CPI) 3.1091 03/06/2028	A3	Global Nt Rule 144A 2.5 03/05/2021	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 04/30/2021	A2	Global Mtn Step-Up Ser A 3.5 08/31/2023	A2
Mtn Fixed/Fltg Rt Ser M (CPI) 3.5 03/27/2028	A3	Bank of Ireland Mtge Bank		Global Mtn Zero Cpn Ser A Index-Linked 0 04/30/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/05/2023	A2
Mtn Step-Up Ser M 3.5 04/27/2028	A3	Covered Bds 02/08/2024 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 05/06/2021	A2	Global Mtn Zero Cpn Ser A Equity-Linked (Synthetic Convertible) 0 09/26/2023	A2
Medium Term Sr Nt Fltg Rt Ser M 3.50925 04/27/2028	A3	Covered Bds 6.25 03/14/2025 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 05/13/2021	A2	Global Mtn Step-Up Ser A 3.25 09/27/2023	A2
Mtn Fixed/Fltg Rt Ser M (CMS) 4.9 05/18/2028	A3	Covered Bds 02/08/2026 EUR	Aaa	Global Mtn Fixed/Fltg Rt Ser A 2.5 05/14/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked (Market-Linked Nts) 0 10/03/2023	A2
Mtn Fixed/Fltg Rt Ser M (CMS) 5.8 06/13/2028	A3	Covered Bds 1.5009 03/29/2038 EUR	Aaa	Global Mtn Step-Up Ser A 3 05/18/2021	A2	Global Mtn Zero Cpn Ser A Equity-Linked (Synthetic Convertible) 0 10/30/2023	A2
Mtn Fixed/Fltg Rt Ser M (CMS) 5 06/27/2028	A3	Covered Bds 1.457 05/03/2038 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 06/29/2021	A2	Global Mtn Step-Up Ser A 3.5 11/01/2023	A2
Mtn Step-Up Ser N 4 07/31/2028	A3	Covered Bds 1.574 03/31/2043 EUR	Aaa	Global Mtn Step-Up Ser A 3.25 07/20/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 11/21/2023	A2
Mtn Fixed/Fltg Rt Ser N (CMS) 5 09/26/2028	A3	Covered Bds 1.548 04/17/2043 EUR	Aaa	Global Mtn Fltg Rt Ser A (CPI) 06/29/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked (Autocallable Nts) 0 12/26/2023	A2
Mtn Fixed/Fltg Rt Ser N 5.5 09/28/2028	A3	Bank of Montreal		Global Mtn Step-Up Ser A 3.25 07/20/2021	A2	Global Mtn Step-Up Ser A 3.5 12/27/2023	A2
Mtn Fixed/Fltg Rt Ser N (CMS) 5 10/24/2028	A3	Flt Rt Notes 09/18/2019 GBP	Aa2	Global Mtn Fltg Rt Ser A 07/27/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/23/2024	A2
Mtn Step-Up Ser N 4 10/30/2028	A3	Flt Rt Notes 11/08/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/29/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 06/27/2024	A2
Mtn Fixed/Fltg Rt Ser A (CMS) 10/30/2028	A3	Covered Bds 02/01/2023 CAD	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 08/24/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/25/2024	A2
Mtn Fixed/Fltg Rt Ser N 5.2 11/28/2028	A3	Covered Bds 04/17/2023 GBP	Aaa	Global Mtn Fltg Rt Ser A (CPI) 08/24/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/25/2024	A2
Mtn Step-Up Ser N 4 11/30/2028	A3	Notes 3.8485 12/19/2023	A2	Global Mtn Step-Up Ser A 3 09/20/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/25/2024	A2
Mtn Step-Up Ser N 3.25 11/30/2028	A3	Bank of N T Butterfield & Son Ltd		Global Mtn Zero Cpn Ser A Index-Linked 0 10/11/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/25/2024	A2
Mtn Fixed/Fltg Rt Ser N 5.35 12/11/2028	A3	Sub Nt Fixed/ Fltg Rt 5.25 06/01/2028	A3	Global Mtn Step-Up Ser A 3 01/31/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Fixed/Fltg Rt Ser N 5 12/14/2028	A3	Bank of New York Mellon		Global Mtn Zero Cpn Ser A Index-Linked 0 06/17/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Fltg Rt Ser N 2.80069 12/18/2028	A3	Medium Term Sr Nt Fltg Rt 3.03613 12/04/2020	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 07/29/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser N 4 1.25 12/26/2028	A3	Bank of New Zealand		Global Mtn Zero Cpn Ser A Index-Linked 0 08/24/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser N 3.25 12/27/2028	A3	Covered Bds 07/03/2025 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 09/20/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Fixed/Fltg Rt Ser M 3.97 03/05/2029	A3	Bank of Nova Scotia		Global Mtn Zero Cpn Ser A Index-Linked 0 10/11/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Fixed/Fltg Rt Ser N 4.271 07/23/2029	A3	Fltg Rt Nt 10/18/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 11/19/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 3.5 01/30/2030	A3	Fltg Rt Nt 10/29/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 12/19/2022	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 05/25/2030	A3	Fltg Rt Nt 10/30/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 01/31/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 06/01/2030	A3	Fltg Rt Nt 10/31/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 02/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 06/26/2030	A3	Fltg Rt Nt 11/09/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 02/28/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 07/31/2030	A3	Fltg Rt Nt 11/13/2019 GBP	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 03/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 08/28/2030	A3	Covered Bds 09/30/2021 GBP	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 03/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 09/26/2030	A3	Covered Bds 25 09/28/2022 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 03/28/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Step-Up Ser M 3 10/27/2032	A3	Covered Bds 01/10/2023 GBP	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 04/05/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 3.25 11/16/2032	A3	Covered Bds 3.75 10/23/2023 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 04/25/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 3.5 02/28/2033	A3	Covered Bds 5 01/22/2025 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 05/02/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 03/28/2033	A3	Covered Bds 2 11/19/2025 CHF	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 05/02/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 04/27/2033	A3	Bank Rakyat Indonesia (PT)		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 08/28/2033	A3	Eurobonds	Baa2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 07/31/2030	A3	Bankinter SA		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 08/28/2030	A3	Covered Bds 09/16/2023 EUR	Aa1	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 09/26/2030	A3	Banque Federative du Cr Mutuel		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Step-Up Ser M 3 10/27/2032	A3	Mtn Rule 144A 3.75 07/20/2023	Aa3	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 3.25 11/16/2032	A3	Mtn Fltg Rt Rule 144A 07/20/2023	Aa3	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 3.5 02/28/2033	A3	Banque Federative Du Credit Mutuel		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 03/28/2033	A3	Japan Bds 4.43 10/12/2023 JPY	Aa3	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 04/27/2033	A3	Japan Bds 5.54 10/10/2025 JPY	Aa3	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 07/31/2030	A3	Japan Bds 7.33 10/12/2028 JPY	Aa3	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 08/28/2030	A3	Banque Int'le A LUX		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 09/26/2030	A3	Jr Sr Eurobonds 1.5 09/28/2023 EUR	Baa3	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser M 4 06/21/2038	A3	Barclays Bank PLC		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Zero Cpn Ser M (Callable Nts) 0 02/08/2043	A3	Covered Bds 01/09/2023 GBP	Aaa	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Fixed/Fltg Rt Ser M 3.946 01/23/2049	A3	Barclays Bk PLC		Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Fltg Rt Ser M (Puttable Nt) 2.17719 04/23/2058	A3	Global Mtn Ser A 2.6 05/16/2019	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Fltg Rt Ser N 2.40663 08/31/2058	A3	Global Mtn Step-Up Ser A 2.7 10/09/2019	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Fltg Rt Ser N (Puttable Nts) 2.47594 09/12/2058	A3	Global Mtn Zero Cpn Ser A Index-Linked 0 12/04/2019	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Fltg Rt Ser N 2.30113 11/09/2058	A3	Global Mtn Zero Cpn Ser A Index-Linked 0 12/31/2019	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Fltg Rt Ser N (Puttable Nt) 2.46713 12/10/2058	A3	Global Mtn Fixed/Fltg Rt Ser A 2.75 03/13/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Fltg Rt Ser N (Puttable Nts) 2.31188 12/26/2058	A3	Global Mtn Ser A 3 05/22/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Income Cap Oblig Nt (ICONS) 6.45 12/15/2066	Baa3	Global Mtn Step-Up Ser A 08/17/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Perp Dep Shs Rep 1/1000th Int Sh		Global Mtn Fixed/Fltg Rt Ser A 3.05 08/21/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Non-Cumulative Pfd Stk Ser HH 5.875	Ba1	Global Mtn Zero Cpn Ser A Index-Linked 0 08/27/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Perp Dep Shs Rep 1/25th Int Sh Pfd Stk		Global Mtn Zero Cpn Ser A Index-Linked 0 08/27/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Fixed/Fltg Rt Ser FF 5.875	Ba1	Global Mtn Zero Cpn Ser A Index-Linked 0 09/24/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Perp Dep Shs Rep 1/1000th		Global Mtn Fltg Rt Ser A (CPI) 3.3992 09/25/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Non-Cumulative Pfd Stk Ser GG 6	Ba1	Global Mtn Zero Cpn Ser A Index-Linked 0 09/28/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Bank Amer N A Charlotte N C		Global Mtn Step-Up Ser A 3 10/19/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Bk Nt Fltg Rt 2.95681 08/28/2020	Aa3	Global Mtn Zero Cpn Ser A Index-Linked 0 10/22/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Bank Montreal		Global Mtn Zero Cpn Ser A Index-Linked 0 10/22/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Step-Up Ser D 3 08/27/2021	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 10/22/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Zero Cpn Index-Linked 0 09/30/2021	Aa2	Global Mtn Step-Up Ser A 3 10/26/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Step-Up Ser D 3.25 09/19/2023	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 11/25/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Step-Up Ser D 3.25 08/28/2024	Aa2	Global Mtn Zero Cpn Ser A Index-Linked 0 11/25/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Bank Montreal Que		Global Mtn Fltg Rt Ser A (CPI) 11/30/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Global Sub Nt Fixed/ Fltg Rt 4.338 10/05/2028	Baa1	Global Mtn Zero Cpn Ser A Index-Linked 0 12/24/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Bank New York Mellon Corp		Global Mtn Step-Up Ser A 3 12/29/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Ser J 2.95 01/29/2023	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 12/31/2020	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Ser J 3.5 04/28/2023	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 01/29/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Mtn Ser J 3.45 08/11/2023	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 02/19/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 09/26/2024	A2
Medium Term Sr Nt Ser J 3.4 01/29/2028	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 02/19/2021	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 05/03/2023	A2	Global Mtn Zero Cpn Ser A Index-Linked 0 0	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Barings CLO Ltd 2015-I		Belfius Bank SA/NV		Bluepath 2018-A Tcs Custodial Rcpt		BR Properties SA	
Coll Nt 01/20/2031	Aa2	Covered Bds 1.403 06/20/2033 EUR	Aaa	Pass-Thru Cif 03/15/2040	A2	Brazilian Debentures BRL	Ba3
Coll Nt 01/20/2031	Baa3	Covered Bds 1.2809 09/06/2033 EUR	Aaa	Bluestar Fin Hldgs Ltd		Brazilian Debentures BRL	Ba2
Coll Nt 01/20/2031	Ba3	Covered Bds 1.294 09/13/2033 EUR	Aaa	Perp Eurobonds	Baa2	Brandenburg Land	
Coll Nt 01/20/2031	Aaa	Covered Bds 1.4339 09/10/2036 EUR	Aaa	BMW Canada Inc		German Bonds 1.125 07/04/2033 EUR	Aaa
Coll Nt 01/20/2031	B3	Covered Bds 1.571 06/21/2038 EUR	Aaa	Gtd Fltg Rt Canadian Nt 02/06/2020		German Bonds 1.45 11/26/2038 EUR	Aaa
Coll Nt 01/20/2031	Aaa			CAD	A1	Brera Sec SRL	
Coll Nt 01/20/2031	A2	Bell CDA		Gtd Canadian Bds 2.57 08/06/2021	A1	Pass-Thru Cif 10/30/2070 EUR	A1
Barings CLO Ltd 2016-II		Global Gtd Sr Nt Ser US-1 4.464		CAD	A1	Brigade Debt Funding I Ltd	
Coll Nt 07/20/2028	Aaa	04/01/2048	Baa1			Coll Nt 4.25 04/25/2036	Aaa
Coll Nt 07/20/2028	A2	Belvedere Spv SRL		BMW US Cap LLC		Coll Nt 4.65 04/25/2036	Aa3
Coll Nt 07/20/2028	Aa2	Pass-Thru Cif 12/31/2038 EUR	Baa2	Gtd Sr Nt Rule 144A 3.25 08/14/2020	A1	Coll Nt 6.35 04/25/2036	Baa3
Coll Nt 07/20/2028	Baa3	Benefit Street Partners CLO IX Ltd		Gtd Sr Nt Fltg Rt Rule 144A 2.98413	A1	Coll Nt 5.25 04/25/2036	A3
Coll Nt 07/20/2028	Ba3	Coll Nt 07/21/2031	Aaa	08/14/2020	A1	Brigade Debt Funding II Ltd	
Barings CLO Ltd 2018-I		Benefit Street Partners CLO VIII Ltd		Gtd Sr Nt Fltg Rt Rule 144A 2.83519	A1	Coll Nt 6.25 10/25/2035	A3
Coll Nt 04/15/2031	Ba3	Coll Nt 01/20/2031	Aaa	04/12/2021	A1	Coll Nt 4.75 10/25/2035	Aaa
Coll Nt 04/15/2031	Aaa	Coll Nt 01/20/2031	Aaa	Gtd Sr Nt Rule 144A 3.1 04/12/2021	A1	Coll Nt 5.25 10/25/2035	Aa3
Coll Nt 04/15/2031	A2	Benefit Street Partners CLO XIV Ltd		Gtd Sr Nt Rule 144A 3.4 08/13/2021	A1	Coll Nt 5.5 10/25/2035	Baa3
Coll Nt 04/15/2031	Aa2	Coll Nt 04/21/2031	Aaa	Gtd Sr Nt Fltg Rt Rule 144A 3.11813	A1		
Coll Nt 04/15/2031	Baa3	Coll Nt 04/21/2031	Aaa	08/13/2021	A1	Brighthouse Fin Inc	
Barings CLO Ltd 2018-III		Benefit Street Partners CLO XVI Ltd		Gtd Sr Nt Rule 144A 3.45 04/12/2023	A1	Global Jr Sub Deb 6.25 09/15/2058	Ba1
Coll Nt 07/20/2029	Aaa	Coll Nt 01/19/2032	Baa3	Gtd Sr Nt Rule 144A 3.75 04/12/2028	A1	Bristow Group Inc	
Coll Nt 07/20/2029	Aaa	Coll Nt 01/19/2032	Aaa	Gtd Sr Nt Rule 144A 3.95 08/14/2028	A1	Gtd Sr Sec'd Nt Rule 144A 8.75	
Coll Nt 07/20/2029	Aaa	Coll Nt 01/19/2032	A2	BMW US Capital LLC		03/01/2023	B2
Barrett Bill Corp		Coll Nt 01/19/2032	Aa2	Gtd Fltg Rt Global Nt 04/06/2020	A1	Gtd Sr Sec Global Nt 8.75 03/01/2023	B2
Gtd Sr Nt 8.75 06/15/2025	Caa1	Coll Nt 4.36 01/19/2032	Aaa	Gtd Sr Nt Fltg Rt Rule 144A 2.78806	A1	British Awys Pass Thru Tr 2018-1A	
Basic Energy Svcs Inc New		Berkshire Hathaway Energy Co		04/06/2020	A1	Pass Thru Cif Rule 144A 4.125	
Gtd Sr Sec'd Nt Rule 144A 10.75		Sr Nt Rule 144A 2.375 01/15/2021	A3	BNG Bk N V		03/20/2033	A3
10/15/2023	B3	Sr Nt 2.375 01/15/2021	A3	Mtn Rule 144A 3.125 11/08/2021	Aaa	British Awys Pass Thru Tr 2018-1AA	
Battalion CLO IX Ltd		Sr Nt 2.8 01/15/2023	A3	Mtn Rule 144A 3 09/20/2023	Aaa	Pass Thru Cif Rule 144A 3.8	
Coll Nt 07/15/2031	Aa2	Sr Nt 3.25 04/15/2028	A3	BNP Paribas		03/20/2033	Aa2
Coll Nt 07/15/2031	A2	Sr Nt Rule 144A 3.25 04/15/2028	A3	Japan Bds .367 02/28/2023 JPY	Baa1	British Columbia Province of	
Coll Nt 07/15/2031	Aaa	Sr Nt 3.8 07/15/2048	A3	Mtn Rule 144A 3.5 03/01/2023	Baa1	Canadian Bds 2.95 06/18/2050 CAD	Aaa
Coll Nt 07/15/2031	Ba3	Sr Nt Rule 144A 4.45 01/15/2049	A3	Mtn Rule 144A 3.375 01/09/2025	Baa1	British Telecommunications PLC	
Coll Nt 07/15/2031	Baa3	Berlin Hyp AG		Japan Bds .478 02/28/2025 JPY	Baa1	Global Sr Nt 4.5 12/04/2023	Baa2
Battalion CLO VII Ltd		Covered Bds .01 01/24/2020 EUR	Aaa	Japan Bds .69 02/28/2028 JPY	Baa1	Global Sr Nt 5.125 12/04/2028	Baa2
Coll Nt 07/17/2028	A2	Covered Bds 07/30/2021 EUR	Aaa	Mtn Rule 144A 4.4 08/14/2028	Baa1	Brixmor Oper Partnership LP	
Coll Nt 07/17/2028	Aaa	Covered Bds 10/10/2022 EUR	Aaa	Sub Mtn Rule 144A 4.375 03/01/2033	Baa2	Global Sr Nt Fltg Rt 3.591 02/01/2022	Baa3
Coll Nt 07/17/2028	Aaa	Covered Bds 02/15/2023 EUR	Aaa	BNP Paribas BofA N/V		Broadstone Net Lease LLC	
Coll Nt 07/17/2028	Aa2	Covered Bds .25 05/30/2023 EUR	Aaa	Covered Bds .625 10/04/2025 EUR	Aaa	Gtd Sr Nt 5.09 07/02/2028	Baa3
Coll Nt 07/17/2028	Baa3	Covered Bds 10/22/2025 EUR	Aaa	Covered Bds .875 03/22/2028 EUR	Aaa	Gtd Sr Nt 5.19 07/02/2030	Baa3
Coll Nt 07/17/2028	B3	Covered Bds .75 02/26/2026 EUR	Aaa	Boart Longyear Mgmt Pty Ltd		Brookfield Japan Hldgs Inc	
Coll Nt 07/17/2028	Ba3	Covered Bds .8 12/12/2028 EUR	Aaa	Gtd Sr Sec Global Nt 12 12/31/2022	Caa1	Sr Unsec Nt 1.42 12/01/2038 JPY	Baa2
Bayer Capital Corp BV		Berlin Land of		Gtd Sr Global Nt 1.5 12/31/2022	Caa3	Brooklyn Un Gas Co	
Gtd Fltg Rt Nt 06/26/2022 EUR	Baa1	Fltg Rt German Nt 05/15/2020 EUR	Aa1	Boeing Co		Sr Nt Rule 144A 4.273 03/15/2048	A2
Gtd Nt 12/15/2022 EUR	Baa1	Flt Rt German Notes 04/12/2021 EUR	Aa1	Global Sr Nt 3.45 11/01/2028	A2	Brookside Mill CLO Ltd	
Gtd Nt 06/26/2026 EUR	Baa1	German Bonds .5 04/09/2022 EUR	Aa1	Global Sr Nt 3.85 11/01/2048	A2	Coll Nt 01/17/2028	Aaa
Gtd Nt 12/15/2029 EUR	Baa1	Flt Rt German Notes 04/12/2022 EUR	Aa1	BoFA Fin Lic		Coll Nt 01/17/2028	Aa2
Bayer US Fin II LLC		Flt Rt German Notes 10/12/2022 EUR	Aa1	Mtn Fixed/Fltg Rt Ser A Swap-Linked		Coll Nt 01/17/2028	B3
Gtd Global Nt 1.125 07/15/2019	Baa1	German Bonds .5 02/10/2025 EUR	Aa1	(Callable Capped Nts) 3.5 10/06/2021	A3	Coll Nt 01/17/2028	Ba3
Gtd Nt Fltg Rt Rule 144A 3.24188		Flt Rt German Notes 01/14/2026 EUR	Aa1	Mtn Fixed/Fltg Rt Ser A Swap-Linked		Coll Nt 01/17/2028	A2
06/25/2021	Baa1	German Bds 1.3 06/13/2033 EUR	Aa1	(Callable Capped Nts) 3.5 10/27/2021	A3	Coll Nt 01/17/2028	Baa3
Gtd Nt Rule 144A 3.5 06/25/2021	Baa1	German Bds .625 08/25/2036 EUR	Aa1	Mtn Zero Cpn Ser A Index-Linked 0		Brown Forman Corp	
Gtd Global Nt 2.75 07/15/2021	Baa1	German Bds .625 08/25/2036 EUR	Aa1	01/28/2022	A3	Global Nt 3.5 04/15/2025	A1
Gtd Global Nt 2.2 07/15/2022	Baa1	German Bonds 1.375 04/27/2038 EUR	Aa1	Mtn Zero Cpn Ser A Index-Linked 0		Global Nt 4 04/15/2038	A1
Gtd Nt Rule 144A 3.875 12/15/2023	Baa1	Bermuda Gov't of		10/31/2022	A3	Bruce Power L P	
Gtd Nt Fltg Rt Rule 144A 3.79819		Bermuda Gov't		Mtn Zero Cpn Ser A Index-Linked 0		CAD\$ Sr Nt Ser 2016-2 3.969	
12/15/2023	Baa1	Global Sr Nt Rule 144A 4.75	A2	03/28/2023	A3	06/23/2026 CAD	Baa2
Gtd Global Nt 3.375 07/15/2024	Baa1	02/15/2029	A2	Mtn Equity-Linked Ser A (Cash-Settled		Bruce Power LP	
Gtd Global Nt 2.85 04/15/2025	Baa1	Berry Global Inc		Nts) .25 05/01/2023	A3	Sr Nt 3.969 06/23/2026 CAD	Baa2
Gtd Global Nt 5.5 08/15/2025	Baa1	Gtd Sr Sec'd Nt Rule 144A 4.5		Mtn Zero Cpn Ser A Equity-Linked 0		Sr Nt 06/01/2033 CAD	Baa2
Gtd Nt Rule 144A 4.25 12/15/2025	Baa1	02/15/2026	B2	09/28/2023	A3	Brun & P Partners LLC	
Gtd Nt Rule 144A 4.375 12/15/2028	Baa1	Berry Pete Co LLC		Mtn Zero Cpn Ser A Index-Linked 0		Sr Nt Rule 144A 8.875 08/01/2023	B3
Gtd Global Nt 4.2 07/15/2034	Baa1	Sr Nt Rule 144A 7 02/15/2026	B3	09/28/2023	A3	Brunswick Corp	
Gtd Global Nt 5.5 07/30/2035	Baa1	Sr Nt	B3	Mtn Zero Cpn Ser A Index-Linked 0		Global Nt 6.5 10/15/2048	Baa2
Gtd Global Nt 5.875 04/15/2038	Baa1	Berry Petroleum Co LLC		10/31/2023	A3	Global Sr Nt 6.625 01/15/2049	Baa2
Gtd Nt Rule 144A 4.625 06/25/2038	Baa1	Best Buy Co Inc		Mtn Zero Cpn Ser A Index-Linked 0		Buena Vista Gaming Auth	
Gtd Global Nt 3.6 07/15/2042	Baa1	Global Nt 4.45 10/01/2028	Baa1	11/30/2023	A3	Sr Sec'd Nt Rule 144A 13 04/01/2023	Caa1
Gtd Global Nt 4.65 11/15/2043	Baa1	BFNS 2017-1		Mtn Zero Cpn Ser A Index-Linked 0		Buenos Aires Province of	
Gtd Global Nt 4.4 07/15/2044	Baa1	Coll Nt 7.74 01/25/2029	B1	12/27/2023	A3	Notes	B2
Gtd Global Nt 3.95 04/15/2045	Baa1	Coll Nt 5.8399 01/25/2029	Baa3	Mtn Fixed/Fltg Rt Ser A (Callable Capped		Notes	B2
Gtd Nt Rule 144A 4.875 06/25/2048	Baa1	Coll Nt 4.8499 01/25/2029	A3	CMS) 5 02/28/2025	A3	Notes	B2
Sr Nt Rule 144A 4.7 07/15/2064	Baa1	Coll Nt 3.99 01/25/2029	Aa2	Mtn Fltg Rt Ser A (Callable Capped CMS)		Bulgarian Energy Hldg Ead	
Bayerische Landesbank		Coll Nt 01/25/2029	Aa2	03/20/2028	A3	Eurobonds 3.5 06/28/2025 EUR	Ba2
Covered Bds 02/06/2020 GBP	Aaa	Black Belt Energy Gas Dist		Mtn Fixed/Fltg Rt Ser A 4 07/11/2028	A3	Burlington Northern Santa Fe LLC	
Covered Bds 03/02/2020	Aaa	Bds 08/01/2048	A3	(Callable Capped Nts) 7 07/23/2028	A3	Sr Nt 4.05	A3
Covered Bds 07/01/2020 EUR	Aaa	Bds 4 08/01/2048	A3	Mtn Fixed/Fltg Rt Ser A (CMS) 8.5		Burlington Northn Santa Fe LLC	
Covered Bds 2.875 09/24/2020 EUR	Aaa	Black Diamond CLO 2016-1 Ltd		02/28/2038	A3	Deb 4.05 06/15/2048	A3
Covered Bds 12/14/2020	Aaa	Coll Nt 3.83 04/28/2031	Aaa	Mtn Fixed/Fltg Rt Ser A Swap-Linked		Deb 4.15 12/15/2048	A3
Covered Bds 1.75 07/23/2021 EUR	Aaa	Coll Nt 04/28/2031	Aaa	(Callable Capped Nts) 10 03/29/2038	A3	Burnham Park CLO Ltd	
Covered Bds 10/18/2021 EUR	Aaa	Black Hills Corp		Mtn Fixed/Fltg Rt Ser A Swap-Linked		Coll Nt 10/20/2029	A2
Covered Bds 04/27/2022 EUR	Aaa	Global Sr Nt 4.35 05/01/2033	Baa2	(Callable Capped Nts) 8 09/04/2038	A3	Coll Nt 10/20/2029	Baa3
Covered Bds .25 09/04/2024 EUR	Aaa	Blackkrock TCP Capital Corp		Mtn Fixed/Fltg Rt Ser A Swap-Linked		Coll Nt 10/20/2029	Aa2
Covered Bds .5 03/19/2025 EUR	Aaa	Eurobonds 4.125 08/11/2022	Baa3	(Callable Capped Nts) 8 09/04/2038	A3	Coll Nt 10/20/2029	Ba3
Covered Bds .8 04/22/2026 EUR	Aaa	Blitz F18-674 GMBH		Boral Industries Inc		Bustadkredit Sogn Og Fjordane AS	
Covered Bds .625 07/19/2027 EUR	Aaa	Gtd Sr Sec 2nd Lien Nt EUR	Caa1	Gtd Fltg Rt Global Nt 04/16/2026	Baa2	Covered Bds 04/15/2024 NOK	Aaa
Covered Bds .75 01/19/2028 EUR	Aaa	Blue Racer Midstream LLC/ Blue Racer Fin		Gtd Global Nt 4.05 04/16/2026	Baa2	Covered Bds 2.6749 08/31/2033 NOK	Aaa
Covered Bds .8499 06/19/2028 EUR	Aaa	Corp		Boston Ppty's Ltd Partnership		BUUK Infrastructure Issuer PLC	
BBA U S Hldgs Inc		Sr Nt Rule 144A 6.625 07/15/2026	B2	Global Sr Nt 4.5 12/01/2028	Baa1	Gtd Sr Sec Global Nt 2.62 03/14/2027	
Gtd Sr Nt Rule 144A 5.375 05/01/2026	Ba2	Bluemountain CLO 2012-2 Ltd		Boyd Gaming Corp		GBP	Baa2
BBA US Hldgs Inc		Coll Nt 11/20/2028	Aaa	Sr Nt 6 08/15/2026	B3	Gtd Sr Sec Global Nt 2.83 03/14/2032	
Gtd Sr Nt	Ba2	Bluemountain CLO 2015-2 Ltd		Gtd Sr Nt Rule 144A 6 08/15/2026	B3	GBP	Baa2
BCC NPLS 2018 SRL		Coll Nt 07/19/2027	Aaa	Boyne USA Inc		Gtd Sr Sec Global Nt 2.97 03/14/2038	
Pass-Thru Cif 06/30/2038 EUR	Caa2	Bluemountain CLO 2015-3 Ltd		Sr Sec'd 2nd Lien Nt Rule 144A 7.25	B2	GBP	Baa2
Pass-Thru Cif 06/30/2038 EUR	Baa3	Coll Nt 04/21/2031	Aaa	05/01/2025	B2	Gtd Sr Sec Global Nt 3.04 03/14/2048	
Bean Creek CLO Ltd		Coll Nt 04/21/2031	Aaa	Sr Sec 2nd Lien Global Nt 7.25	B2	GBP	Baa2
Coll Nt 04/21/2031	Aaa	Bluemountain CLO 2018-2 Ltd		BP Cap Mkts Amer Inc		BWAY Hldg Co Inc	
Coll Nt 04/21/2031	Aa2	Coll Nt 08/15/2031	Aaa	Global Gtd Nt 3.79 02/06/2024	A1	Sr Nt 4.75 04/15/2024 EUR	B2
Coll Nt 04/21/2031	A2	Coll Nt 08/15/2031	Aaa	Global Gtd Nt 4.234 11/06/2028	A1	BWX Technologies Inc	
Coll Nt 04/21/2031	Ba3	Bluemountain CLO XXIII Ltd		BPCE		Gtd Sr Nt Rule 144A 5.375 07/15/2026	Ba3
Coll Nt 04/21/2031	Baa3	Coll Nt 10/20/2031	Aaa	Japan Bds .245 07/12/2023 JPY	A1	C H Robinson Worldwide Inc	
Becton Dickinson & Co		Coll Nt 10/20/2031	Aaa	Japan Bds .549 07/12/2028 JPY	A1	Global Nt 4.2 04/15/2028	Baa2
Nt Fltg Rt 3.678 12/29/2020	Ba1	Bluemountain Fuji Eur CLO III Designated		BPCE Master Home Loans		C&W Sr Fing Designated Activity Co	
EURS Global Sr Nt 1.401 05/24/2023		Activity Co		Pass-Thru Cif .2899 07/29/2022 EUR	Aaa	Sr Nt Rule 144A 7.5 10/15/2026	B2
EUR	Ba1	Coll Nt 1.3999 01/15/2031 EUR	Aaa	BPCE SFH		CA Immobilien Anlagen AG	
GBPS Global Sr Nt 3.02 05/24/2025		Coll Nt 01/15/2031 EUR	B2	Covered Bds .75 09/02/2025 EUR	Aaa	Austrian Bds 1.875 03/26/2026 EUR	Baa2
GBP	Ba1	Coll Nt 01/15/2031 EUR	Aaa	Covered Bds .75 11/27/2026 EUR	Aaa	Cadogan Square CLO VII BV	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 10/25/2030 EUR	Baa2	Covered Bds 1 11/27/2025 EUR	Aa1	Coll Nt 04/27/2027	Baa3	CCF Hldgs LLC	
Coll Nt 10/25/2030 EUR	Baa2	Calfrac Hldgs L P		Coll Nt 04/27/2027	B1	Sr Pay-In-Kind Global Nt 10.75	Caa2
Coll Nt 1.1599 10/25/2030 EUR	Aaa	Gtd Sr Nt Rule 144A 8.5 06/15/2026	B3	Coll Nt 04/27/2027	Aaa	CCL Industries Inc	
Coll Nt 10/25/2030 EUR	A2	Callon Pete Co		Carlyle Global Market Strategies CLO		Global Nt CAD	Baa2
Coll Nt 10/25/2030 EUR	Ba2	Gtd Sr Nt 6.375 07/01/2026	B3	2015-3 Ltd		CDK Global Inc	
Coll Nt 1.95 10/25/2030 EUR	Aa2	Callon Petroleum Co		Coll Nt 07/28/2028	B3	Sr Nt 5.875 06/15/2026	Ba1
Coll Nt 10/25/2030 EUR	Aaa	Gtd Sr Nt	B3	Coll Nt 07/28/2028	Aaa	Cedar Funding IX CLO Ltd	
Coll Nt 10/25/2030 EUR	Aa2	Camden Pty Tr		Coll Nt 07/28/2028	Ba3	Coll Nt 04/21/2031	Aaa
Cairn CLO X BV		Global Nt 4.1 10/15/2028	A3	Coll Nt 07/28/2028	A2	Coll Nt 04/21/2031	Aaa
Coll Nt 10/15/2031 EUR	B2	Campbell Soup Co		Coll Nt 07/28/2028	Baa3	Cedar Funding V CLO Ltd	
Coll Nt 10/15/2031 EUR	Ba2	Global Nt Fltg Rt 3.28819 03/16/2020	Baa2	Coll Nt 07/28/2028	Aa2	Coll Nt 3.98 07/17/2031	Aaa
Coll Nt 10/15/2031 EUR	Baa2	Global Nt 3.3 03/15/2021	Baa2	Carlyle Global Market Strategies Euro CLO		Coll Nt 10/20/2028	Aaa
Coll Nt 2.95 10/15/2031 EUR	A2	Global Nt Fltg Rt 3.41819 03/15/2021	Baa2	2016-1 Designated		Cedar Funding VI CLO Ltd	
Coll Nt 10/15/2031 EUR	Aaa	Global Nt 3.65 03/15/2023	Baa2	Coll Nt 05/19/2031 EUR	Aa2	Coll Nt 10/20/2028	Aaa
Coll Nt 10/15/2031 EUR	A2	Global Nt 3.95 03/15/2025	Baa2	Coll Nt 05/19/2031 EUR	A2	Celanese Hldgs LLC	
Coll Nt 2.2999 10/15/2031 EUR	Aa2	Global Nt 4.15 03/15/2028	Baa2	Carlyle US CLO 2018-1 Ltd		EUR\$ Global Gtd Sr Nt 2.125	
Coll Nt 10/15/2031 EUR	Aa2	Global Nt 4.8 03/15/2048	Baa2	Coll Nt 04/21/2031	Ba3	03/01/2027 EUR	Baa3
Caisse Centrale Desjardins		Canacol Energy Ltd		Coll Nt 04/21/2031	Aa2	Celanese US Hldgs LLC	
Covered Bds .375 05/30/2023 EUR	Aaa	Gtd Sr Nt Rule 144A 7.25 05/03/2025	B1	Coll Nt 04/21/2031	Aaa	Sr EUR	Baa3
Caisse Francaise de Finment Local		Canada Govt Treas Bd		Coll Nt 04/21/2031	Aaa	Celgene Corp	
Covered Bds 4.0099 11/22/2023 EUR	Aaa	CADS Bd 2.25 02/01/2021 CAD	Aaa	Coll Nt 04/21/2031	Baa3	Global Sr Nt 2.875 02/19/2021	Baa2
Covered Bds 4.1848 11/06/2023 EUR	Aaa	Canada Housing Tr No1		Carlyle US CLO 2018-2 Ltd		Global Sr Nt 3.25 02/20/2023	Baa2
Covered Bds 4.2648 01/17/2024 EUR	Aaa	Gtd Global Nt 2.35 06/15/2023 CAD	Aaa	Coll Nt 10/15/2031	Aaa	Global Sr Nt 3.9 02/20/2028	Baa2
Covered Bds 4.2648 01/17/2024 EUR	Aaa	Gtd Fltg Rt Global Nt 09/15/2023 CAD	Aaa	Carlyle US CLO 2018-3 (Secured Note) LLC		Global Sr Nt 4.55 02/20/2048	Baa2
Covered Bds 3.305 02/15/2024 EUR	Aaa	Gtd Global Nt 2.55 12/15/2023 CAD	Aaa	Coll Nt 10/17/2030	Baa2	Cemig Distribuicao SA	
Covered Bds .375 05/11/2024 EUR	Aaa	Gtd Fltg Rt Global Nt 03/15/2024 CAD	Aaa	Carriage Svcs Inc		Gtd Brazilian Debentures 06/03/2020	
Covered Bds .375 05/13/2024 EUR	Aaa	Gtd Global Nt 2.65 03/15/2028 CAD	Aaa	Gtd Sr Nt Rule 144A 6.625 06/01/2026	B2	BRL	B1
Covered Bds 3.31 05/15/2024 EUR	Aaa	Gtd Global Nt 2.65 03/15/2028 CAD	Aaa	Gtd Global Nt 6.625	B2	CENT CLO 24 Ltd	
Covered Bds 3.3149 08/15/2024 EUR	Aaa	Gtd Global Nt 2.65 12/15/2028 CAD	Aaa	Cars Alliance Auto Loans France Master		Coll Nt 10/15/2026	Aaa
Covered Bds 4.1928 11/06/2024 EUR	Aaa	Canadian Imperial Bank of Commerce		Pass-Thru Cif 2 08/21/2030 EUR	Aaa	Coll Nt 10/15/2026	Aa3
Covered Bds 3.333 11/15/2024 EUR	Aaa	Fltg Rt Nt 11/04/2019 GBP	Aa2	Pass-Thru Cif 2 08/21/2030 EUR	Aaa	Centene Escrow I Corp	
Covered Bds 3.225 02/17/2025 EUR	Aaa	Fltg Rt Nt 11/04/2019 GBP	Aa2	Pass-Thru Cif 2 08/21/2030 EUR	Aaa	Sr Nt Rule 144A 5.375 06/01/2026	Ba1
Covered Bds 3.225 05/15/2025 EUR	Aaa	Fltg Rt Nt 11/04/2019 GBP	Aa2	Pass-Thru Cif 2 08/21/2030 EUR	Aaa	Centerpoint Energy Houston Elec LLC	
Covered Bds 3.2349 08/15/2025 EUR	Aaa	Fltg Rt Nt 11/08/2019 GBP	Aa2	Pass-Thru Cif 2 08/21/2030 EUR	Aaa	Gen Mtg Bd Ser AB 3.95 03/01/2048	A1
Covered Bds 3.24 11/17/2025 EUR	Aaa	Fltg Rt Nt 11/08/2019 GBP	Aa2	Cars Alliance Auto Loans France V 2018-1		Centerpoint Energy Inc	
Covered Bds .5 01/19/2026 EUR	Aaa	Fltg Rt Nt 11/09/2019 GBP	Aa2	Pass-Thru Cif 10/22/2029 EUR	Aaa	Global Sr Nt 3.6 11/01/2021	Baa1
Covered Bds .661 05/15/2026 EUR	Aaa	Covered Bds 3.1499 06/27/2021	Aa2	Pass-Thru Cif 10/22/2029 EUR	Aa3	Global Sr Nt 3.85 02/01/2024	Baa1
Covered Bds 6.08/14/2026 EUR	Aaa	Flt Rt Notes 09/19/2021 EUR	Aa2	Carval CLO Ltd		Global Sr Nt 4.25 11/01/2028	Baa1
Covered Bds 4.2999 01/22/2027 EUR	Aaa	Covered Bds 01/10/2022 GBP	Aaa	Coll Nt 07/16/2031	Ba3	Perp Cumulative Redeemable Pfd Stk	
Covered Bds 5.02/15/2027 EUR	Aaa	Covered Bds 01/10/2022 GBP	Aaa	Coll Nt 07/16/2031	Aa2	Fixed/Fltg Rt Ser A 6.125	Baa3
Covered Bds 5.02/15/2027 EUR	Aaa	Covered Bds .25 01/24/2023 EUR	Aaa	Coll Nt 07/16/2031	Baa3	Central Bank of Tunisia	
Covered Bds 5.02/26/2027 EUR	Aaa	Covered Bds .1 04/30/2025 CHF	Aaa	Coll Nt 07/16/2031	Aaa	Global Bds 6.75 EUR	B2
Covered Bds 5.02/26/2027 EUR	Aaa	Covered Bds .125 12/22/2025 CHF	Aaa	Coll Nt 07/16/2031	A2	Central Japan Railway Co	
Covered Bds 4.7149 06/04/2027 EUR	Aaa	Covered Bds .125 12/22/2025 CHF	Aaa	Carvana Co		Eurobonds 3.4 09/06/2023	Aa3
Covered Bds 6.06/11/2027 EUR	Aaa	Canadian Imperial Bank of Commerce		Sr Nt Rule 144A 8.875 10/01/2023	Caa2	Central Nippon Expressway Co Ltd	
Covered Bds 6.06/11/2027 EUR	Aaa	Australia Branch		Caterpillar Fin Svcs Corp		Sr Sec Japan Bds .001 11/30/2020 JPY	A1
Covered Bds .883 04/24/2028 EUR	Aaa	Fltg Rt Nt 09/20/2021 AUD	Aa2	Power Nt 2.5 03/15/2020	A3	Sr Sec Japan Bds .05 05/30/2022 JPY	A1
Covered Bds 1.04/25/2028 EUR	Aaa	Canadian Imperial Bk Comm		Power Nt 2.4 03/15/2020	A3	Sr Sec Japan Bds .04 07/29/2022 JPY	A1
Covered Bds 4.2199 03/20/2029 EUR	Aaa	Global Mtn Step-Up 3 08/17/2021	Aa2	Power Nt 2.5 04/15/2020	A3	Sr Sec Japan Bds .05 09/20/2022 JPY	A1
Covered Bds 2.6349 03/29/2029 EUR	Aaa	Global Medium Term Sr Nt Step-Up 3		Mtn Ser I 2.95 05/15/2020	A3	Sr Sec Japan Bds .09 12/20/2022 JPY	A1
Covered Bds 2.6349 03/29/2029 EUR	Aaa	08/30/2022	Aa2	Power Nt 2.75 05/15/2020	A3	Central Plains Energy Project	
Covered Bds 2.6349 03/29/2029 EUR	Aaa	Sr Nt Fltg Rt 3.439 09/13/2023	Aa2	Power Nt 2.7 05/15/2020	A3	Bds 3 11/01/2049	A3
Covered Bds 4.0209 11/26/2029 EUR	Aaa	Sr Nt 3.5 09/13/2023	Aa2	Mtn Fltg Rt Ser I 2.79613 05/15/2020	A3	Bds 11/01/2049	A3
Covered Bds 4.0209 11/26/2029 EUR	Aaa	Canadian National Railway Co		Power Nt 2.8 06/15/2020	A3	Bds 11/01/2049	A3
Covered Bds .93 03/15/2030 EUR	Aaa	Sr Nt 01/20/2049	A2	Power Nt 2.9 06/15/2020	A3	Bds 5 03/01/2050	A3
Covered Bds 1.5 01/13/2031 EUR	Aaa	Sr Nt CAD	A2	Power Nt 2.75 06/15/2020	A3	Central Storage Safety Project Tr	
Covered Bds 1.5 01/13/2031 EUR	Aaa	Sr Nt CAD	A2	Power Nt 2.75 08/15/2020	A3	Sr Sec Nt	Aa2
Covered Bds 1.1798 03/17/2031 EUR	Aaa	Canadian Natl Ry Co		Power Nt 2.8 09/15/2020	A3	Cequel Communications Hldgs I LLC	
Covered Bds 1.125 01/19/2033 EUR	Aaa	Global Nt 2.4 02/03/2020	A2	Power Nt 3.1 11/15/2020	A3	Sr Global Nt	Caa1
Covered Bds 3.5099 02/15/2033 EUR	Aaa	CADS Sr Nt 3.2 07/31/2028 CAD	A2	Mtn Ser I 3.35 12/07/2020	A3	Cerberus Aus Levered II LP	
Covered Bds 3.468 05/16/2033 EUR	Aaa	Global Nt 3.65 02/03/2048	A2	Mtn Fltg Rt Ser I 3.11575 12/07/2020	A3	Coll Nt 07/17/2028	Aaa
Covered Bds 1.326 07/04/2033 EUR	Aaa	CADS Sr Nt 3.6 07/31/2048 CAD	A2	Power Nt 2.65 03/15/2021	A3	Cerberus Loan Funding XXII LP	
Covered Bds 3.443 08/15/2033 EUR	Aaa	Nt 4.45 01/20/2049	A2	Mtn Ser I 2.9 03/15/2021	A3	Coll Nt 04/15/2030	Baa3
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Canadian Pac Ry Co New		Mtn Fltg Rt Ser I 3.01819 03/15/2021	A3	Coll Nt 04/15/2030	A3
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Gtd Nt 4 06/01/2028	Baa1	Power Nt 3 06/15/2021	A3	Coll Nt 04/15/2030	Aa2
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Canyon Capital CLO 2012-1 R Ltd		Power Nt 2.95 06/15/2021	A3	Coll Nt 04/15/2030	Aaa
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Coll Nt 07/15/2030	A2	Mtn Fltg Rt Ser I 3.04575 09/07/2021	A3	Coll Nt 04/15/2030	Aaa
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Coll Nt 07/15/2030	Aaa	Mtn Ser I 3.15 09/07/2021	A3	Ceva Logistics Fin BV	
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Coll Nt 07/15/2030	Ba3	Power Nt 2.9 09/15/2021	A3	Gtd Sr Sec Global Nt 08/01/2025 EUR	B1
Covered Bds 3.1499 08/30/2033 EUR	Aaa	Coll Nt 07/15/2030	Baa3	Power Nt 3.2 11/15/2021	A3	CFIP CLO 2018-1 Ltd	
Covered Bds 3.1549 09/06/2033 EUR	Aaa	Coll Nt 07/15/2030	Aa2	Power Nt 3.15 12/15/2021	A3	Coll Nt 07/18/2031	Aaa
Covered Bds 3.423 11/15/2033 EUR	Aaa	Coll Nt 07/15/2030	Aa2	Power Nt 2.75 03/15/2022	A3	Coll Nt 07/18/2031	Aaa
Covered Bds 3.12 01/23/2034 EUR	Aaa	Canyon CLO 2016-1 Ltd		Mtn Ser I 3.45 05/15/2023	A3	CGG Hldg (US) Inc	
Covered Bds 3.1 01/24/2034 EUR	Aa2	Coll Nt 07/15/2031	A2	Mtn Fltg Rt Ser I 3.12613 05/15/2023	A3	Gtd Sr Sec 1st Lien Nt 9 05/01/2023	B2
Covered Bds 2.89 03/14/2034 EUR	Aaa	Coll Nt 07/15/2031	Aa2	Power Nt 3.15 05/15/2023	A3	Gtd Sr Sec 1st Lien Nt 7.875	
Covered Bds 8 09/11/2034 EUR	Aaa	Coll Nt 07/15/2031	Baa3	Power Nt 3.2 06/15/2023	A3	05/01/2023 EUR	B2
Covered Bds 1.685 01/08/2035 EUR	Aaa	Coll Nt 07/15/2031	Ba3	Power Nt 3.02 06/15/2023	A3	CGG Hldg U Inc	
Covered Bds 1.334 03/24/2036 EUR	Aaa	Coll Nt 07/15/2031	Aa2	Power Nt 3.5 08/15/2023	A3	Gtd Sr Sec 1st Lien Nt Rule 144A 9	
Covered Bds 1.55 02/01/2038 EUR	Aaa	Coll Nt 07/15/2031	Aaa	Power Nt 3.25 09/15/2023	A3	05/01/2023	B2
Covered Bds 1.466 02/01/2038 EUR	Aaa	Canyon CLO 2016-2 Ltd		Power Nt 3.25 10/15/2023	A3	CGG SA	
Covered Bds 1.483 05/03/2038 EUR	Aaa	Coll Nt 10/15/2031	Aaa	Power Nt 3.4 11/15/2023	A3	Sr Sec 2nd Lien Nt 02/21/2024	Caa1
Covered Bds 1.5 06/28/2038 EUR	Aaa	Coll Nt 10/15/2031	Aaa	Mtn Ser I 3.65 12/07/2023	A3	Cgnpc Intl Ltd	
Covered Bds 1.5367 07/02/2038 EUR	Aaa	Coll Nt 10/15/2031	Aa2	CBAM 2018-5 Ltd		Gtd Eurobonds 4.8 09/11/2048	A3
Covered Bds 1.5367 07/02/2038 EUR	Aaa	Coll Nt 10/15/2031	Ba3	Coll Nt 04/17/2031	Aa2	Gtd Eurobonds	A3
Covered Bds 1.5367 07/02/2038 EUR	Aaa	Coll Nt 10/15/2031	Baa3	Coll Nt 04/17/2031	Aa2	Gtd Eurobonds EUR	A3
Covered Bds 1.5367 07/02/2038 EUR	Aaa	Coll Nt 10/15/2031	A2	Coll Nt 04/17/2031	Aaa	Chang Dev Intl Ltd	
Covered Bds 1.53 07/05/2038 EUR	Aaa	Capital Source 15 LLC		Coll Nt 04/17/2031	Aa2	Gtd Eurobonds	Baa1
Covered Bds 07/26/2038 EUR	Aaa	Bds 06/01/2038	A1	Coll Nt 04/17/2031	Baa3	Chapparral Energy Inc	
Covered Bds 1.488 08/02/2038 EUR	Aaa	Cargill Inc		Coll Nt 04/17/2031	Ba3	Gtd Sr Nt Rule 144A 8.75 07/15/2023	Caa1
Covered Bds 2.7309 04/25/2039 EUR	Aaa	Sr Nt Rule 144A 3.05 04/19/2021	A2	CBAM 2018-6 Ltd		Charles Riv Labs Intl Inc	
Covered Bds 1.4177 02/27/2040 EUR	Aaa	Sr Nt Rule 144A 3.25 03/01/2023	A2	Coll Nt 07/15/2031	A2	Gtd Sr Nt Rule 144A 5.5 04/01/2026	B1
Covered Bds 2.742 05/24/2040 EUR	Aaa	Global Nt	A2	Coll Nt 07/15/2031	Aaa	Charles River Laboratories Int'l Inc	
Covered Bds 1.5347 07/09/2040 EUR	Aaa	Sr Nt	A2	Coll Nt 07/15/2031	Ba3	Gtd Sr Global Nt	B1
Covered Bds 1.3149 11/27/2040 EUR	Aaa	Carlyle C17 CLO Ltd		Coll Nt 07/15/2031	Aa2	Charles Street Conduit ABS 1 Ltd	
Covered Bds 1.6559 05/23/2042 EUR	Aaa	Coll Nt 04/30/2031	A2	Coll Nt 07/15/2031	Aa2	Pass-Thru Cif 12/14/2065 GBP	Aa2
Covered Bds 1.6679 02/23/2043 EUR	Aaa	Coll Nt 04/30/2031	Baa3	Coll Nt 07/15/2031	Aa2	Pass-Thru Cif 12/14/2065 GBP	Ba1
Covered Bds 1.7 03/14/2046 EUR	Aaa	Coll Nt 04/30/2031	Ba3	Coll Nt 07/15/2031	Baa3	Pass-Thru Cif 12/14/2065 GBP	Baa1
Covered Bds 1.7 03/14/2046 EUR	Aaa	Coll Nt 04/30/2031	Aaa	CBAM 2018-7 Ltd		Charter Comm Oper LLC/Charter Comm	
Covered Bds 1.7 03/14/2046 EUR	Aaa	Coll Nt 04/30/2031	B3	Coll Nt 07/21/2031	A2	Oper Cap Corp	
Covered Bds 1.7 03/14/2046 EUR	Aaa	Coll Nt 04/30/2031	Aa2	Coll Nt 07/21/2031	Aa2	Gtd Sr Sec Nt Fltg Rt 4.191	
Covered Bds 1.6396 07/10/2048 EUR	Aaa	Coll Nt 04/30/2031	Aaa	Coll Nt 07/21/2031	Aa2	02/01/2024	Ba1
Covered Bds 1.6698 12/07/2048 EUR	Aaa	Coll Nt 04/30/2031	Aa2</				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Chengdu Economic Technological Dev Zone State-Owned Eurobonds	Ba2	Coll Nt 6.2 01/26/2037	A3	Mtn Zero Cpn Ser N Index-Linked (Market-Linked Nts) 0 10/30/2023	Baa1	Mtn Fixed/Fltg Rt Ser G (CMS) 5 09/26/2028	Baa1
Chengdu High-Tech Investment Group Co Ltd Eurobonds 6.28 11/14/2021	Baa3	Coll Nt 7.0499 01/26/2037	Baa3	Mtn Zero Cpn Ser N Index-Linked (Mkt-Linked Nt) 0 02/28/2023	Baa1	Mtn Fixed/Fltg Rt Ser G (CMS) 5.2 11/28/2028	Baa1
Cheniere Energy Partners L P Gtd Sr Nt Rule 144A 5.625 10/01/2026	Ba2	Citibank N A		Mtn Step-Up Ser N 2 03/29/2023	Baa1	Mtn Step-Up Ser G 4 11/30/2028	Baa1
Chevron Phillips Chem Co LLC/ Chevron Phillips Chem Co L P Sr Nt Rule 144A 3.3 05/01/2023	A2	Mtn Zero Cpn Ser N Index-Linked (Mkt-Linked Nt) 0 12/03/2019	Baa1	Mtn Fixed/Fltg Rt Ser N (Leveraged CMS) 5 05/31/2023	Baa1	Global Sr Nt Fixed/ Fltg Rt 4.075 04/23/2029	Baa1
Chevron Phillips Chemical Co LLC Sr Nt Rule 144A 3.7 06/01/2028	A2	Mtn Ser N 3 01/24/2020	Baa1	Mtn Zero Cpn Ser N Index-Linked (Market-Linked Nts) 75 05/01/2023	Baa1	Mtn Step-Up Ser G 3.3 01/24/2033	Baa1
China Aoyuan Property Group Ltd Gtd Eurobonds 6.35 01/11/2020	B2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Market-Linked) 0 01/30/2020	Baa1	Mtn Step-Up Ser N 3 25 05/31/2023	Baa1	Mtn Step-Up Ser G 4 05/15/2033	Baa1
China Aoyuan Property Group Ltd Gtd Eurobonds 6.35 01/11/2020	B2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 02/13/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (CMS) 5 05/29/2023	Baa1	Global Sr Nt Fixed/ Fltg Rt 3.878 01/24/2039	Baa1
China Aoyuan Property Group Ltd Gtd Eurobonds 7.5 05/10/2021	B2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Market-Linked) 0 03/05/2020	Baa1	Mtn Zero Cpn Ser N Index-Linked (Market-Linked Nts) 0 05/30/2023	Baa1	Global Sub Nt 4.75 05/18/2046	Baa3
China Aoyuan Property Group Ltd Gtd Eurobonds 7.95 09/07/2021	B2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 04/09/2020	Baa1	Mtn Step-Up Ser N 3 25 05/31/2023	Baa1	Global Sr Nt 4.65 07/23/2048	Baa1
China Huadian Overseas Dev 2018 Ltd Gtd Eurobonds 3.875 05/17/2023	A2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Return Market) 0 04/20/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Leveraged CMS) 5 05/31/2023	Baa1	Citizens Bank NA	
China Mengniu Dairy Co Ltd Eurobonds	Baa1	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 04/09/2020	Baa1	Mtn Index-Linked Ser N (Mkt-Linked Nt) 1 09/25/2023	Baa1	Mtn BK Nt 3.7 03/29/2023	Baa1
China Minmetals Corp Perp Eurobonds 4.45	Baa1	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Return Market) 0 04/20/2020	Baa1	Mtn Zero Cpn Ser N Index-Linked (Market-Linked Nts) 0 11/14/2023	Baa1	Mtn Fltg Rt 3.252 03/29/2023	Baa1
China Overseas Fin (Cayman) VII Ltd Gtd Eurobonds 4.25 04/26/2023	Baa1	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Zero Cpn Ser N Index-Linked (Market-Linked Nts) 0 07/03/2023	Baa1	Ciudad de Mexico	
China Overseas Fin (Cayman) VII Ltd Gtd Eurobonds 4.75 04/26/2028	Baa1	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Zero Cpn Ser N Index-Linked (Market-Linked Nts) 0 09/14/2023	Baa1	Certificados Bursatiles MXN	A3
China Overseas Grand Oceans Fin IV (Cayman) Ltd Gtd Eurobonds 4.875 06/01/2021	Baa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Index-Linked Ser N (Mkt-Linked Nt) 1 09/25/2023	Baa1	CK Hutchison Europe Fin (18) Ltd Gtd Eurobonds 1.25 04/13/2025 EUR	A2
China Sinopec Property Hldgs Ltd Gtd Eurobonds 7.45 04/17/2021	B2	Mtn Step-Up Ser N 2.9 08/14/2020	Baa1	Mtn Fltg Rt Ser N (CPI) 09/28/2023	Baa1	CK Hutchison Europe Fin (18) Ltd Gtd Eurobonds 2.04/13/2030 EUR	A2
China Southern Power Grid Int'l Fin (BVI) 2018) C Gtd Eurobonds 3.875 09/18/2023	A1	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fltg Rt Ser N (CPI) 12/21/2023	Baa1	Cleveland Elec Illum Co Sr Nt Rule 144A 4.55 11/15/2030	Baa3
China State Construction Fin (Cayman) I Ltd Perp Gtd Bds	Baa2	Mtn Zero Cpn Ser N Index-Linked (Absolute Return Trigger Nts) 0 11/12/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible Leveraged CMS) 5.5 07/23/2024	Baa1	Clorox Co Global Sr Nt 3.9 05/15/2028	Baa1
Chorus Ltd Gtd New Zealand Bds 4.35 12/06/2028	Baa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 5 10/17/2024	Baa1	CM CVC Covered Bds .625 02/02/2026 EUR	Aaa
CHS / Cmnty Health Sys Inc Global Gtd Sr Secd Nt Rule 144A 8.625 01/15/2024	Caa1	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fltg Rt Ser N (CPI) 12/21/2023	Baa1	Covered Bds 1 04/30/2028 EUR	Aaa
CHS/Community Health Systems Inc Jr Nt 9.875 06/30/2023	Caa3	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible Leveraged CMS) 8 10/04/2026	Baa1	CME Group Inc Global Sr Nt 3.75 06/15/2028	Aa3
Chubu Electric Power Co Inc Sr Sec Japan Bds 11/24/2023 JPY	A3	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 5 10/17/2024	Baa1	Global Sr Nt 4.15 06/15/2048	Aa3
Cibanco SA Instit de Banca Mult Fiduc Coll Nt 5.5 03/01/2039 MXN	C	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fltg Rt Ser N (CPI) 3.277 03/06/2028	Baa1	CMH Fin (BVI) Co Ltd Gtd Eurobonds	Baa1
CIF Euro-mortgage Covered Bds 4.1829 06/27/2020 EUR	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fltg Rt Ser N (CPI) 3.277 03/06/2028	Baa1	Gtd Eurobonds	Baa1
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Ba3	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (CMS) 5.5 06/27/2025	Baa1	Gtd Eurobonds	Baa1
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aaa	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Leveraged CMS) 03/20/2028	Baa1	CMS Energy Corp	
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	B3	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Leveraged CMS) 7 04/03/2028	Baa1	Global Jr Sub Nt 5.625 03/15/2078	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aaa	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Leveraged CMS) 7 04/03/2028	Baa1	Global Jr Sub Nt 5.875 10/15/2078	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Baa3	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Leveraged CMS) 8 10/04/2026	Baa1	CNH Capital Canada Receivables Tr Coll Nt 3.128 05/15/2025 CAD	Aaa
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (CMS) 6 08/07/2028	Baa1	Coll Nt 3.5 05/15/2026 CAD	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fltg Rt Ser N (Callible Leveraged CMS) 03/20/2028	Baa1	Coll Nt 3.5 05/15/2026 CAD	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	CNOOC Finance 2015 USA LLC Global Gtd Nt 3.75 05/02/2023	A1
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Global Gtd Nt 4.375 05/02/2028	A1
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	CNP Assurances	
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr French Bds 1.875 10/20/2022 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Fixed/Fltg Rt Euronotes 6 09/14/2040 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Fixed/Fltg Rt Euronotes 6 09/14/2040 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Fixed/Fltg Rt Euronotes 6.875 09/30/2041 GBP	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Fixed/Fltg Rt Euronotes 6.875 09/30/2041 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Fixed/Fltg Rt Euronotes 4.25 06/05/2045 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Fixed/Fltg Rt Euronotes 4.5 06/10/2047 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Euronotes 6 01/22/2049	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Perp Sub French Bds 7.5	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Perp Sub French Bds 4 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Perp Sub French Bds 6.875	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coca Cola Co	
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Eur's Nt Fltg Rt 0 09/09/2019 EUR	A1
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coca Cola European Partners Plc Nt 3.5 09/15/2020	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Nt 3.25 08/19/2021	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Nt 4.5 09/01/2021	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coca-Cola European Partners PLC Gtd Sr Nt 3.5 09/15/2020	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Gtd Sr Nt 3.25 08/19/2021	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Gtd Sr Nt 4.5 09/01/2021	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Gtd Sr Nt 1.5 11/08/2027 EUR	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Cogent Communications Group Inc Gtd Sr Sec 1st Lien Global Nt 5.375 03/01/2022	Ba3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Colbun S A Nt Rule 144A 4.5 07/10/2024	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Nt Rule 144A 3.95 10/11/2027	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Colbun S A Sr Nt 4.5	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Nt 3.95	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Cole Park CLO Ltd Coll Nt 10/20/2028	Aaa
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coll Nt 10/20/2028	Baa3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coll Nt 10/20/2028	Aa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coll Nt 10/20/2028	Ba3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coll Nt 10/20/2028	A2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Colombia Gov't of 06/15/2045	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Colombia Rep Global Bd 4.5 03/15/2029	Baa2
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Colonial Pipeline Co Sr Nt Rule 144A 4.25 04/15/2048	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Sr Global Nt	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Columbia Cent CLO 27 Ltd Coll Nt 10/25/2028	Aaa
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Coll Nt 10/25/2028	Aaa
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Comcast Corp New Gtd Global Nt Fltg Rt 3.127 10/01/2020	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Gtd Global Nt 3.3 10/01/2020	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS) 7 04/03/2028	Baa1	Gtd Global Nt Fltg Rt 3.237 10/01/2021	A3
CIFC Funding 2013-III R Ltd Coll Nt 04/24/2031	Aa2	Mtn Zero Cpn Ser N Index-Linked (Barrier Abs Ret Mkt-Linked Nt) 0 07/30/2020	Baa1	Mtn Fixed/Fltg Rt Ser N (Callible CMS)			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Gtd Global Nt 4.95 10/15/2058	A3	Comuna Coal Resources Ltd	B2	Mtn Zero Cpn Index-Linked (CS Nt) 0	A1	Darling Global Fin BV	Ba3
Comecia Inc		Sr Sec 1st Lien Nt		12/03/2021		Gtd Global Nt 3.625 05/15/2026 EUR	Ba3
Global Sr Nt 3.7 07/31/2023	A3	Cooperatieve Centrale Raiffeisen		Mtn Zero Cpn Equity-Linked (CS Nt) 0	A1	DBS Bank Ltd	
Cometa Energia S A De C V		Boerenlebank BA		12/17/2021		Covered Bds 3.2999 11/27/2022	Aaa
Sr Secd Nt Rule 144A 6.375		Mtn Fltg Rt 2.938 04/26/2021	Aa3	Mtn Step-Up 3.25 10/26/2022	A1	de Volksbank NV	
04/24/2035	Baa3	Mtn 3.125 04/26/2021	Aa3	Mtn Zero Cpn Index-Linked (CS Nt) 0	A1	Covered Bds 1.03/08/2028 EUR	Aaa
Commerzbank AG		Cordelio Amalco GP I		11/29/2022		Covered Bds 1.5 07/19/2038 EUR	Aaa
Covered Bds 07/02/2020 EUR	Aaa	Sr Nt CAD	Baa1	Mtn Zero Cpn Index-Linked (CS Nt) 0	A1	Covered Bds 1.5 07/23/2038 EUR	Aaa
Covered Bds 06/25/2021 EUR	Aaa	Sr Nt CAD	Baa1	04/18/2023		Covered Bds 1.495 07/26/2038 EUR	Aaa
Covered Bds 05 08/01/2022 EUR	Aaa	Cordoba Municipality of		Mtn Zero Cpn Index-Linked (CS Nts) 0	A1	Covered Bds 1.603 10/01/2038 EUR	Aaa
Covered Bds 25 09/13/2023 EUR	Aaa	Argentine Bds ARS	B2	04/28/2023		Covered Bds 1.62 11/15/2038 EUR	Aaa
Covered Bds 625 03/13/2025 EUR	Aaa	Corium Intl Inc		Mtn Zero Cpn Index-Linked (CS Nts) 0	A1	Covered Bds 1.51 12/13/2038 EUR	Aaa
Covered Bds 625 05/28/2025 EUR	Aaa	Sr Nt Conv Rule 144A 5 03/15/2025	B3	10/31/2023		Covered Bds 1.5309 12/20/2038 EUR	Aaa
Covered Bds 875 04/18/2028 EUR	Aaa	Corning Inc		Mtn Step-Up 3.25 11/30/2023	A1	Covered Bds 1.5289 12/20/2038 EUR	Aaa
Covered Bds 875 06/06/2028 EUR	Aaa	JPYS Global Nt .722 06/06/2025 JPY	Baa1	Mtn Zero Cpn Index-Linked (CS Nt) 0	A1	Deer Park Refining LP	
Commonwealth Bank of Australia		JPYS Global Nt 1.043 06/07/2028 JPY	Baa1	11/30/2023		Sr Notes 4.07 07/23/2025	Baa2
Covered Bds 07/30/2021 HKD	Aaa	JPYS Global Nt 1.219 06/07/2030 JPY	Baa1	Mtn Zero Cpn Index-Linked (CS Nts) 0	A1	Sr Notes 4.15 07/23/2028	Baa2
Covered Bds 375 04/24/2023 EUR	Aaa	Global Nt 5.35 11/15/2048	Baa1	12/29/2023		Sr Notes 4.21 07/23/2030	Baa2
Covered Bds 3.25 07/20/2023	Aaa	Global Nt 5.85 11/15/2068	Baa1	Mtn Zero Cpn Index-Linked (Digital Plus	A1	Deere John Cap Corp	
Covered Bds 01/19/2038 EUR	Aaa	Corporacion Andina de Fomento		CS Nt) 0 10/30/2024		Medium Term Sr Nt Fltg Rt Ser G	A2
Covered Bds 1.474 08/02/2038 EUR	Aaa	Global Sr Nt 3.75 11/23/2023	Aa3	Mtn Zero Cpn Index-Linked (Digital Plus	A1	01/07/2020	
Covered Bds 1.602 10/04/2038 EUR	Aaa	Coty Inc		CS Nts) 0 12/03/2024		Mtn Fltg Rt Ser G 2.59519 10/09/2020	A2
Covered Bds 03/30/2043 EUR	Aaa	Gtd Sr Nt	B2	Credit Suisse Nassau Brh		Medium Term Sr Nt Ser G 2.875	A2
Commonwealth Bk Australia		Council Europe Dev Bk		Mtn Zero Cpn Equity-Linked 0	A1	03/12/2021	
Medium Term Sr Bk Nt Fltg Rt Rule 144A		Sr Nt 2.625 02/13/2023	Aa1	03/09/2023		Medium Term Sr Nt Fltg Rt Ser G	A2
3.48819 03/16/2023	Aa3	Covanta Hldg Corp		Mtn Zero Cpn Index-Linked (Market-Linked	A1	2.32875 03/12/2021	
Medium Term Sr Bk Nt Rule 144A 3.45		Sr Nt 6 01/01/2027	B1	Nts) 0 04/05/2023		Medium Term Sr Nt Fltg Rt Ser G	A2
03/16/2023	Aa3	Coventry Building Society		Mtn Zero Cpn Index-Linked (Market-Linked	A1	3.02713 09/10/2021	
Medium Term Sr Bk Nt Rule 144A 3.9		Covered Bds 11/13/2023 GBP	Aaa	Nts) 0 05/06/2025		Medium Term Sr Nt Ser G 3.125	A2
03/16/2028	Aa3	CPFL Geracao de Energia SA		Crestline Denali CLO XIV Ltd		09/10/2021	
Sub Nt Rule 144A 4.316 01/10/2048	Baa1	Gtd Brazilian Debentures BRL	Ba1	Coll Nt 4.4 10/23/2031	Aaa	Medium Term Sr Nt Ser G 3.45	A2
Commonwealth Edison Co		Gtd Brazilian Debentures BRL	Ba1	Coll Nt 10/23/2031	Aaa	06/07/2023	
Global 1st Mtg Bd Ser 125 3.7		CPPIB Cap Inc		CRH Amer Fin Inc		Medium Term Sr Nt Fltg Rt Ser G	A2
08/15/2028	A1	Gtd Mtn Fltg Rt Rule 144A 2.62188	Aaa	Gtd Sr Nt Rule 144A 3.95 04/04/2028	Baa1	2.86919 06/07/2023	
Global 1st Mtg Bd Ser 124		12/27/2019	Aaa	Gtd Sr Nt Rule 144A 4.5 04/04/2048	Baa1	Medium Term Sr Nt Ser G 3.65	A2
03/01/2048	A1	Nt Fltg Rt Rule 144A 3C7 2.46644	Aaa	Croatia Govt of		10/12/2023	
Compagnie de Finment Foncier		10/16/2020	Aaa	Eurobonds 2.7 06/15/2028 EUR	Ba2	Medium Term Sr Nt Ser G 3.45	A2
Covered Bds 25 04/11/2023 EUR	Aaa	Gtd Mtn Rule 144A 2.375 01/29/2021	Aaa	Crown Amers LLC / Crown Amers Cap Corp		03/13/2025	
Covered Bds 4 10/24/2025 EUR	Aaa	Gtd Mtn Rule 144A 3C7 3.125	Aaa	VI		Dekabank Deutsche Girozentrale	Aaa
Covered Bds 75 05/29/2026 EUR	Aaa	09/25/2023	Aaa	Gtd Sr Nt Rule 144A 4.75 02/01/2026	Ba3	Covered Bds 07/27/2020	Aaa
Covered Bds 75 01/11/2028 EUR	Aaa	Crane Co		Crown European Hldgs SA		Covered Bds 1.25 01/30/2023 EUR	Aaa
Covered Bds 875 09/11/2028 EUR	Aaa	Sr Nt	Baa2	Sr Unsec Nt EUR	Ba2	Covered Bds 375 09/05/2025 EUR	Aaa
Covered Bds 1.1 04/16/2029 EUR	Aaa	Credit Accep Corp Mich		Sr Unsec Nt EUR	Ba2	Dekalb Cnty Hsg Auth GA	
Covered Bds 2 02/05/2033 EUR	Aaa	Sr Nt 6.125 02/15/2021	Ba3	CSX Hldgs LLC		Bds 10/01/2035	Aaa
Covered Bds 1.59 04/05/2038 EUR	Aaa	Credit Agricole Home Loan SFH		Sr Global Nt 7.75 07/15/2025	B2	Delta Air Lines Inc Del	
Covered Bds 1.58 05/07/2038 EUR	Aaa	Covered Bds .05 08/29/2022 EUR	Aaa	Gtd Sr Global Nt 5.5 05/15/2026	Ba2	Global Nt 3.4 04/19/2021	Baa3
Covered Bds 07/20/2038 EUR	Aaa	Covered Bds .25 12/08/2025 CHF	Aaa	Sr Global Nt 5.125	B2	Global Nt 3.8 04/19/2023	Baa3
Covered Bds 1.76 11/15/2048 EUR	Aaa	Covered Bds .5 02/19/2026 EUR	Aaa	Gtd Sr Global Nt 5.375	Ba2	Global Nt 4.375 04/19/2028	Baa3
Compagnie Generale Des Etablissements		Covered Bds .875 08/11/2028 EUR	Aaa	Sr Global Nt 7.5	B2	Delta Merger Sub Inc	
Michelin		Covered Bds .5 10/03/2028 CHF	Aaa	Sr Global Nt 5.125	B2	Sr Nt Rule 144A 6 09/15/2026	B2
Sr Bds EUR	A3	Covered Bds 1.5 09/28/2038 EUR	Aaa	CSI Compressco LP/ CSI Compressco Fin		Denali Capital CLO XI Ltd	
Sr Bds EUR	A3	Credit Agricole Pub Sector SCF		Inc		Coll Nt 10/20/2028	B3
Sr Bds EUR	A3	Covered Bds .5 10/10/2025 EUR	Aaa	Gtd Sr Secd 1st Lien Nt Rule 144A 7.5		Coll Nt 10/20/2028	Aa2
Companhia de Saneamento Do Parana -		Credit Mutuel-CIC Home Loan SFH		04/01/2025		Coll Nt 10/20/2028	Baa3
Sanepar		Covered Bds 1.075 10/26/2028 EUR	Aaa	CSN Res S A		Coll Nt 10/20/2028	Aaa
Debentures BRL	Ba2	Covered Bds 10/26/2028 EUR	Aaa	Gtd Sr Nt Rule 144A 7.625 02/13/2023	B3	Coll Nt 10/20/2028	A2
Debentures BRL	Ba2	Credit Suisse Group AG		CSX Corp		Coll Nt 10/20/2028	Aaa
Companhia de Saneamento Do Tocantins -		Sr Nt Fltg Rt Rule 144A 4.01594	Baa2	Global Nt 4.25 03/15/2029	Baa1	Coll Nt 10/20/2028	Ba3
Saneatins		06/12/2024	Baa2	Global Nt 4.75 11/15/2048	Baa1	Denali Capital CLO XII Ltd	
Gtd Brazilian Debentures BRL	Ba2	Sr Nt Fixed/ Fltg Rt Rule 144A 4.207	Baa2	CURO Group Hldgs Corp		Coll Nt 04/15/2031	Ba3
Gtd Brazilian Debentures BRL	Ba2	06/12/2024	Baa2	Global Gtd Sr Secd Nt Rule 144A 8.25		Coll Nt 04/15/2031	Aaa
Companhia Siderurgica Nacional (Csn)		Perp Jr Sub Nt Fixed/ Fltg Rt Rule 144A	Ba2	09/01/2025		Coll Nt 04/15/2031	A2
Debentures BRL	B3	7.25	Ba2	Cutwater 2015-I Ltd		Coll Nt 04/15/2031	Aaa
Compass Bank		Perp Jr Sub Nt Fixed/Fltg Rt Rule 144A	Ba2	Coll Nt 01/15/2029	Ba3	Coll Nt 04/15/2031	Baa3
Sr Nt 3.5 06/11/2021	Baa2	7.5	Ba2	Coll Nt 01/15/2029	Aa2	Coll Nt 3.85 04/15/2031	Aaa
Fltg Rt Sr Nt 06/11/2021	Baa2	Credit Suisse London Brh		Coll Nt 01/15/2029	Aaa	Coll Nt 04/15/2031	Aa2
Compass Group Diversified Hldgs LLC		Mtn Zero Cpn Index-Linked (Barrier Abs		Coll Nt 01/15/2029	Baa3	Denbury Res Inc	
Sr Nt Rule 144A 8 05/01/2026	B3	Ret Mkt Linked Nt) 0 11/21/2019	A1	Coll Nt 01/15/2029	A2	Global Gtd Sr Secd Nt Rule 144A 7.5	
Comstock Escrow Corp		Mtn Zero Cpn Index-Linked (Barrier Abs		CVC Cordatus Loan Fund VI Designated		02/15/2024	B3
Gtd Sr Nt Rule 144A 9.75 08/15/2026	Caa1	Ret Market Linked Nts) 0 12/31/2019	A1	Activity Co		Denmark Govt of	
Conagra Brands Inc		Mtn Zero Cpn Index-Linked (Barrier		Coll Nt 04/15/2032 EUR	Aaa	Government Bds .1 11/15/2030 DKK	Aaa
Global Sr Nt Fltg Rt 10/22/2020	Baa3	Absolute Ret Mkt-Linked Nt) 0		Coll Nt 04/15/2032 EUR	Aa2	Deutsche Bank AG	
Global Sr Nt 3.8 10/22/2021	Baa3	05/21/2020	A1	Coll Nt 2.1 04/15/2032 EUR	Aa2	Covered Bds 25 05/15/2023 EUR	Aaa
Global Sr Nt 4.3 05/01/2024	Baa3	Mtn Zero Cpn Index-Linked (Barrier Abs		Coll Nt 04/15/2032 EUR	A2	Covered Bds 25 03/08/2024 EUR	Aaa
Global Sr Nt 4.6 11/01/2025	Baa3	Return Mkt Linked Nt) 0 05/29/2020	A1	Coll Nt 04/15/2032 EUR	Aaa	Covered Bds 25 03/08/2024 EUR	Aaa
Global Sr Nt 4.85 11/01/2028	Baa3	Mtn Zero Cpn Index-Linked (Barrier Abs		Coll Nt 04/15/2032 EUR	Ba2	Covered Bds 6.25 08/21/2025 EUR	Aaa
Global Sr Nt 5.3 11/01/2038	Baa3	Ret Mkt Linked Nt) 0 08/20/2020	A1	Coll Nt 04/15/2032 EUR	B2	Covered Bds .65 04/10/2026 EUR	Aaa
Global Sr Nt 5.4 11/01/2048	Baa3	Mtn Fltg Rt Index-Linked (Bearish Ctngt		Coll Nt 04/15/2032 EUR	Baa2	Covered Bds 1.405 11/04/2033 EUR	Aaa
Fltg Rt Nt	Baa3	Cpn Nts) 11/19/2020		CVC Cordatus Loan Fund XII Designated		Deutsche Bank SAE	
Conc Da Rodovia Dos Lagos SA (Vialagos)		Mtn Zero Cpn Index-Linked (CS Nt) 0		Activity Co		Covered Bds .5 03/11/2024 EUR	Aa1
Brazilian Debentures BRL	Ba2	12/31/2020	A1	Coll Nt 01/23/2032 EUR	A2	Deutsche BK AG London	
Concessionaria de Rodovias Do Interior		Mtn Zero Cpn Index-Linked (CS Nts) 0		Cyrela Brazil Realty SA Empreend E Part		Deutsche Inter Nt 3 02/16/2020	Baa3
Paulista SA		01/28/2021	A1	Brazilian Debentures BRL	Ba2	Deutsche Inter Nt 3.75 10/25/2020	Baa3
Brazilian Debentures BRL	Ba2	Mtn Zero Cpn Index-Linked (CS Nt) 0		DAE Fdg LLC		Deutsche Inter Nt 3.75 11/01/2020	Baa3
Brazilian Debentures BRL	Ba2	03/04/2021	A1	Gtd Sr Nt Rule 144A 5.25 11/15/2021	Ba2	Deutsche Inter Nt 4 06/06/2021	Baa3
Brazilian Debentures BRL	Ba2	Mtn Zero Cpn Index-Linked (CS Nt) 0		DAE Funding LLC		Deutsche Inter Nt 4 09/20/2021	Baa3
Brazilian Debentures BRL	Ba2	03/30/2021	A1	Gtd Sr Nt	Ba2	Deutsche Inter Nt 4.05 10/04/2021	Baa3
Concho Res Inc		Mtn Zero Cpn Index-Linked (CS Nts) 0		Daegu Bank Ltd		Deutsche Inter Nt 4.1 10/18/2021	Baa3
Global Gtd Sr Nt 4.3 08/15/2028	Baa3	04/01/2021	A1	Eurobonds 3.75 08/13/2023	A2	Deutsche Inter Nt 4.25 11/23/2021	Baa3
Global Gtd Sr Nt 4.85 08/15/2048	Baa3	Mtn Zero Cpn Index-Linked (CS Nts) 0		Daimler Fin North Amer LLC		Deutsche BK AG N Y Brh	
Concordia Intl Corp (New)		04/29/2021	A1	Gtd Sr Nt Rule 144A 3.1 05/04/2020	A2	Global Sr Nt Fltg Rt Eligible Liabilities Ser	
Sr Sec Nt	B3	Mtn Zero Cpn Index-Linked (CS Nt) 0		Gtd Sr Nt Fltg Rt Rule 144A 2.75294	A2	D 3.7662 02/04/2021	Baa3
Consolidated Edison Co N Y Inc		06/02/2021	A1	05/04/2020		Global Sr Nt Eligible Liabilities Ser D 4.25	
Global Deb Ser 2018 E 4.65		Mtn Zero Cpn Index-Linked (CS Nt) 0		Gtd Nt Rule 144A 3 02/22/2021	A2	02/04/2021	Baa3
12/01/2048	A3	06/02/2021	A1	Gtd Nt Fltg Rt Rule 144A 3.12694	A2	Deutsche Bk Spears/Lifers 3a-7 Tender Opt	
Constantin Investissement 3 SAS		Mtn Zero Cpn Index-Linked (CS Nt) 0		02/22/2021		Bd Tr Var Sls	
Sr Global Nt 5.375 04/15/2025 EUR	Caa1	06/03/2021	A1	Gtd Sr Nt Fltg Rt Rule 144A 3.1315	A2	Pass-Thru Cif 09/01/2035	A3
Sr Global Nt 5.375 04/15/2025 EUR	Caa1	Mtn Zero Cpn Index-Linked (CS Nt) 0		05/04/2021		Pass-Thru Cif 09/01/2035	A3
Constellation Brands Inc		06/28/2021	A1	Gtd Sr Nt Rule 144A 3.35 05/04/2021	A2	Pass-Thru Cif 6.75 09/01/2035	A3
Global Gtd Sr Nt Fltg Rt 3.20925		Mtn Zero Cpn Index-Linked (CS Nts) 0		Gtd Sr Nt Fltg Rt Rule 144A 3.2515	A2	Deutsche Hypothekenbank	
11/15/2021	Baa3	07/02/2021	A1	11/05/2021		(Actien-Gesellschaft)	
Global Gtd Sr Nt 4.4 11/15/2025	Baa3	Mtn Zero Cpn Index-Linked (CS Nt) 0		Gtd Sr Nt Rule 144A 3.75 11/05/2021	A2	Covered Bds 03/22/2021 GBP	Aa1
Global Gtd Sr Nt 4.65 11/15/2028	Baa3	08/04/2021	A1	Gtd Nt Rule 144A 3.35 02/22/2023	A2	Covered Bds 1.25 04/20/2022 EUR	Aa1
Global Gtd Sr Nt 5.25 11/15/2048	Baa3	Mtn Zero Cpn Index-Linked (CS Nt) 0		Gtd Sr Nt Rule 144A 3.7 05/04/2023	A2	Covered Bds 6 07/24/2023 EUR	Aa1
Consumers Energy Co		10/01/2021	A1	Gtd Sr Nt Fltg Rt Rule 144A 3.4215	A2	Covered Bds .34 04/09/2024 EUR	Aa1
Global 1st Mtg Bd 3.8 11/15/2028	Aa3	Mtn Zero Cpn Index-Linked (Cpdd		05/04/2023		Covered Bds .25 12/10/2024 EUR	Aa1
Global 1st Mtg Bd 4.05 05/15/2048	Aa3	Knock-Out Nt) 0 10/15/2021		Gtd Nt Rule 144A 3.75 02/22/2028	A2	Covered Bds .625 02/12/2025 EUR	Aa1
Global 1st Mtg Bd 4.35 04/15/2049	Aa3	Mtn Zero Cpn Index-Linked (CS Nt) 0		Danske Mtge Bank PLC		Covered Bds .5 06/29/2026 EUR	Aa1
Controladora Mabe S A De C V		10/28/2021	A1	Covered Bds .375 11/21/2023 EUR	Aaa	Deutsche Hypothekenbank AG	
Sr Nt Rule 144A 5.6 10/23/2028	Baa3	Mtn Zero Cpn Index-Linked (CS Nts) 0		Dar Al-Arkan Sukuk Co Ltd		Covered Bds 1.25 04/20/2022 EUR	Aa1

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Deutsche Pfandbriefbank AG		Dow Chemical Co (The)		Duke Energy Carolinas Llc		Elering AS	
Covered Bds 05/04/2020 SEK	Aa1	Sr Nt 4.55 11/30/2025	Baa2	Global 1st & Ref Mtg Bd Ser 3.35		Global Bds .875 05/03/2023 EUR	A2
Covered Bds 3.375 11/22/2021	Aa1	Dowdupont Inc		05/15/2022	Aa2	Elcton Hldgs Inc	
Covered Bds 1.5 12/16/2021 GBP	Aa1	Global Nt Fltg Rt 3.41681 11/15/2020	Baa1	Global 1st & Ref Mtg Bd Ser 3.95		Gtd First Preferred Ship Mtg Nt 9.625	
Covered Bds .25 03/15/2023 EUR	Aa1	Global Nt 3.766 11/15/2020	Baa1	11/15/2028	Aa2	01/15/2022	Ca
Covered Bds 5.05/22/2024 EUR	Aa1	Global Nt 4.205 11/15/2023	Baa1	1st Ref Mtg Bds	Aa2	Gtd First Preferred Ship Mtg Nt 9.625	
Covered Bds .5 12/18/2024 EUR	Aa1	Global Nt Fltg Rt 3.81681 11/15/2023	Baa1	1st Ref Mtg Bds	Aa2	01/15/2022	Ca
Covered Bds 1.03/31/2025 EUR	Aa1	Global Nt 4.493 11/15/2025	Baa1	Duke Energy Corp New		Elevation CLO 2016-5 Ltd	
Covered Bds 06/07/2027 EUR	Aa1	Global Nt 4.725 11/15/2028	Baa1	Global Jr Sub Deb 5.625 09/15/2078	Baa2	Coll Nt 10/27/2031	Ba3
Covered Bds .625 08/30/2027 EUR	Aa1	Global Nt 5.319 11/15/2038	Baa1	Duke Energy Progress Inc		Coll Nt 10/27/2031	A2
Covered Bds .9699 01/24/2028 EUR	Aa1	Global Nt 5.419 11/15/2048	Baa1	Global 1st Mtg Bd 3.375 09/01/2023	Aa3	Coll Nt 10/27/2031	Aa2
Deutsche Telekom Intl Fin		DP World Crescent Ltd		Global 1st Mtg Bd 3.7 09/01/2028	Aa3	Coll Nt 10/27/2031	Aaa
Gtd Sr Nt Rule 144A 4.375 06/21/2028		Mtn Rule 144A 4.848 09/26/2028	Baa1	Duke Rty Ltd Partnership New		Coll Nt 10/27/2031	Aaa
	Baa1	DP World Ltd		Global Sr Nt 4 09/15/2028	Baa1	Coll Nt 10/27/2031	Baa3
Gtd Sr Nt Rule 144A 4.75 06/21/2038	Baa1	Mtn Rule 144A 5.625 09/25/2028	Baa1	DXC Technology Co		Elevation CLO 2018-10 Ltd	
Dev Bank of Japan Inc		Driver UK Master SA Compartment 2		GBPS Nt 2.75 01/15/2025 GBP	Baa2	Coll Nt 10/20/2031	A2
Gtd Japan Bds 02/26/2021 JPY	A1	Pass-Thru Ctf 05/26/2026 GBP	Aaa	Sr Nt 01/15/2025 GBP	Baa2	Coll Nt 10/20/2031	Baa3
Japan Bds .001 03/19/2021 JPY	A1	Pass-Thru Ctf 05/26/2026 GBP	Aaa	EURS Global Sr Nt 1.75 01/15/2026	Baa2	Coll Nt 10/20/2031	Ba3
Gtd Japan Bds 03/26/2021 JPY	A1	Pass-Thru Ctf 05/26/2026 GBP	A1	EUR	Baa2	Coll Nt 10/20/2031	Aaa
Japan Bds 06/18/2021 JPY	A1	Pass-Thru Ctf 05/26/2026 GBP	A1	DZ Bank AG Deutsche		Coll Nt 10/20/2031	Aaa
Japan Bds .001 09/17/2021 JPY	A1	Driver UK Master SA Compartment 4		Zentral-Genossenschaftsbank		Coll Nt 10/20/2031	Aa2
Japan Bds .001 12/20/2021 JPY	A1	Pass-Thru Ctf 06/26/2028 GBP	Aaa	Covered Bds .01 03/19/2021 EUR	Aaa	Elevation CLO 2018-9 Ltd	
Japan Bds .06 03/20/2023 JPY	A1	Pass-Thru Ctf 06/26/2028 GBP	A1	Covered Bds .109/01/2021 EUR	Aaa	Coll Nt 07/15/2031	Baa3
Japan Bds 06/20/2023 JPY	A1	Dryden 29 Euro CLO 2013 BV		Covered Bds .135 10/14/2021 EUR	Aaa	Coll Nt 07/15/2031	Ba3
Japan Bds .04 09/20/2023 JPY	A1	Coll Nt 07/15/2032 EUR	Aaa	Covered Bds .155 11/15/2021 EUR	Aaa	Coll Nt 07/15/2031	Aaa
Japan Bds .03 12/20/2023 JPY	A1	Coll Nt 07/15/2032 EUR	Aa2	Covered Bds .1499 12/01/2021 EUR	Aaa	Coll Nt 07/15/2031	Aa2
Gtd Japan Bds 02/20/2024 JPY	A1	Coll Nt 07/15/2032 EUR	Aa2	Covered Bds .05/09/2022 EUR	Aaa	Coll Nt 07/15/2031	A2
Gtd Japan Bds .001 06/07/2024 JPY	A1	Coll Nt 07/15/2032 EUR	A2	Covered Bds 2.06/15/2022 EUR	Aaa	Coll Nt 07/15/2031	Aaa
Gtd Japan Bds 11/27/2024 JPY	A1	Coll Nt 07/15/2032 EUR	Ba2	Covered Bds .375 02/07/2023 EUR	Aaa	Coll Nt 04.04 07/15/2031	Aaa
Japan Bds .26 01/18/2028 JPY	A1	Coll Nt 07/15/2032 EUR	Baa2	Covered Bds .4148 03/06/2023 EUR	Aaa	Eliland RMBS 2018 PLC	
Gtd Japan Bds 03/14/2028 JPY	A1	Coll Nt 07/15/2032 EUR	B1	Covered Bds .3498 05/25/2023 EUR	Aaa	Pass-Thru Ctf 12/12/2063 GBP	Aaa
Japan Bds 04/12/2028 JPY	A1	Coll Nt 2.0499 07/15/2032 EUR	Aa2	Covered Bds .1499 06/26/2023 EUR	Aaa	Pass-Thru Ctf 12/12/2063 GBP	Aaa
Japan Bds .195 07/12/2028 JPY	A1	Dryden 32 Euro CLO 2014 BV		Covered Bds 11/20/2023 EUR	Aaa	Pass-Thru Ctf 12/12/2063 GBP	Aaa
Gtd Japan Bds .209 09/19/2028 JPY	A1	Coll Nt 2.3999 08/15/2031 EUR	Aa2	Covered Bds .5998 03/12/2024 EUR	Aaa	Ellington CLO I Ltd	
Japan Bds .309 10/12/2028 JPY	A1	Coll Nt 3 08/15/2031 EUR	A2	Covered Bds .1 06/24/2024 EUR	Aaa	Coll Nt 10/15/2029	Ba3
Gtd Japan Bds .16 12/18/2028 JPY	A1	Coll Nt 4 08/15/2031 EUR	Baa2	Covered Bds .625 01/30/2025 EUR	Aaa	Coll Nt 4.96 10/15/2029	Aa2
Japan Bds .536 07/12/2038 JPY	A1	Dryden 40 Senior Loan Fund		Covered Bds .06/23/2025 EUR	Aaa	Coll Nt 10/15/2029	Aaa
Japan Bds .723 03/20/2043 JPY	A1	Coll Nt 08/15/2031	Ba3	Covered Bds .5999 10/17/2025 EUR	Aaa	Coll Nt 10/15/2029	Baa3
Japan Bds 1.183 03/19/2058 JPY	A1	Coll Nt 08/15/2031	A2	Covered Bds .5998 04/13/2026 EUR	Aaa	Coll Nt 10/15/2029	A2
Dexia Cr Loc		Coll Nt 08/15/2031	B3	Covered Bds .5999 05/29/2026 EUR	Aaa	Coll Nt 10/15/2029	B3
Gtd Sr Nt Rule 144A 2.5 01/25/2021	Aa3	Coll Nt 08/15/2031	Baa3	Covered Bds .05 06/30/2026 EUR	Aaa	Ellington CLO II Ltd	
Gtd Nt Rule 144A 3.25 09/26/2023	Aa3	Coll Nt 08/15/2031	Aa2	Covered Bds .4299 07/27/2026 EUR	Aaa	Coll Nt 02/15/2029	Aaa
Diageo Cap PLC		Coll Nt 08/15/2031	Aaa	Covered Bds .75 02/21/2028 EUR	Aaa	Coll Nt 02/15/2029	Ba3
Global Gtd Nt 3 05/18/2020	A3	Dryden 41 Senior Loan Fund		Covered Bds .8 03/20/2028 EUR	Aaa	Coll Nt 02/15/2029	Baa3
Global Gtd Nt Fltg Rt 2.88 05/18/2020	A3	Coll Nt 04/15/2031	Aaa	Covered Bds .5998 03/20/2030 EUR	Aaa	Coll Nt 02/15/2029	A2
Global Gtd Nt 3.5 09/18/2023	A3	Coll Nt 04/15/2031	Aa2	Covered Bds 1.09 06/28/2030 EUR	Aaa	Coll Nt 02/15/2029	Aa2
Global Gtd Nt 3.875 05/18/2028	A3	Coll Nt 04/15/2031	B3	Covered Bds .07/15/2030 EUR	Aaa	Ellington CLO III Ltd	
Diamondback Energy Inc		Coll Nt 04/15/2031	Ba3	Covered Bds 1.1698 11/13/2030 EUR	Aaa	Coll Nt 07/22/2030	Ba3
Gtd Sr Nt Rule 144A 4.75 11/01/2024	Ba3	Coll Nt 04/15/2031	A2	Covered Bds 1.3819 09/28/2033 EUR	Aaa	Coll Nt 07/22/2030	Baa3
Sr Nt 5.375 05/31/2025	B1	Coll Nt 04/15/2031	Baa3	Covered Bds .08/03/2035 EUR	Aaa	Coll Nt 07/22/2030	A2
DIB Sukuk Ltd		Dryden 43 Senior Loan Fund		Covered Bds .06/16/2036 EUR	Aaa	Coll Nt 07/22/2030	B3
Tr Ctf 3.625 02/06/2023	A3	Coll Nt 07/20/2029	Ba3	Covered Bds 2 07/20/2048 EUR	Aaa	Coll Nt 07/22/2030	Aaa
Digicel Group One Ltd		Coll Nt 07/20/2029	Baa3	Covered Bds 2.02 09/11/2048 EUR	Aaa	Coll Nt 07/22/2030	Aa2
Sr Unsec Nt 09/30/2022	Caa2	Dryden 44 Euro CLO 2015 BV		Covered Bds 1.84 12/21/2048 EUR	Aaa	Coll Nt 4.5499 07/22/2030	Aaa
Digicel Group Two Ltd		Coll Nt 07/15/2030 EUR	Aaa	E Trade Finl Corp		Ellisdon Infrastructure Rih General	
Sr Unsec Nt 04/01/2024	Caa2	Coll Nt .88 07/15/2030 EUR	Aaa	Global Sr Nt 4.5 06/20/2028	Baa2	Partnership	
Digital Rity Tr LP		Coll Nt 07/15/2030 EUR	Baa2	Eagle Inter Global Hldg B V Ruyi US Fin		Sr Sec Bds 10/31/2038 CAD	A3
Gtd Nt 4.45 07/15/2028	Baa2	Coll Nt 07/15/2030 EUR	A2	LLC		Sr Sec Bds CAD	A3
Digital Stout Hldg LLC		Coll Nt 07/15/2030 EUR	Ba2	Sr Secd Nt Rule 144A 7.5 05/07/2025	B1	Ellisdon Infrastructure Wphc General	
Gtd Nt 3.75 10/17/2030 GBP	Baa2	Coll Nt 07/15/2030 EUR	B2	Eagle Intermediate Global Hldg BV		Partnership	
Discovery Communications LLC		Coll Nt 2 07/15/2030 EUR	Aa2	Gtd Sr Sec 1st Lien Nt EUR	B1	Sr Sec Bds CAD	A3
Sr Nt 2.75 11/15/2019	Baa3	Coll Nt 07/15/2030 EUR	Aa2	East Nippon Expressway Co Ltd		Sr Sec Bds CAD	A3
Sr Nt 2.8 06/15/2020	Baa3	Dryden 53 CLO Ltd		Sr Sec Japan Bds .001 06/20/2019 JPY	A1	Elm Park CLO Designated Activity Co	
Sr Nt 3.5 06/15/2022	Baa3	Coll Nt 01/15/2031	Aa2	Sr Sec Japan Bds .001 06/20/2019 JPY	A1	Coll Nt 04/16/2029 EUR	A2
Gtd Sr Nt Rule 144A 3.5 06/15/2022	Baa3	Coll Nt 01/15/2031	Baa3	Sr Sec Japan Bds 12/20/2019 JPY	A1	Coll Nt 04/16/2029 EUR	Aa1
Sr Nt 3.9 11/15/2024	Baa3	Coll Nt 01/15/2031	A2	Sr Sec Japan Bds 12/20/2022 JPY	A1	Coll Nt 04/16/2029 EUR	B1
Sr Nt 3.95 06/15/2025	Baa3	Coll Nt 01/15/2031	B3	Sr Sec Japan Bds .07 06/20/2023 JPY	A1	Coll Nt 04/16/2029 EUR	Ba2
DME Airport Dac		Coll Nt 01/15/2031	Aaa	Sr Sec Japan Bds .08 06/20/2023 JPY	A1	Coll Nt 04/16/2029 EUR	Baa2
Gtd Loan Participation Nt	Ba1	Coll Nt 01/15/2031	Ba3	Sr Sec Japan Bds .07 12/20/2023 JPY	A1	Coll Nt 04/16/2029 EUR	Aaa
DNB Boligkredit AS		Dryden 57 CLO Ltd		Eastman Chem Co		Empresa Nacional Del Petroleo	
Covered Bds 04/16/2021 NOK	Aaa	Coll Nt 05/15/2031	Baa3	Global Nt 3.5 12/01/2021	Baa2	Global Nt 5.25 11/06/2029	Baa3
Covered Bds .25 01/23/2023 EUR	Aaa	Coll Nt 05/15/2031	Aaa	Global Nt 4.5 12/01/2028	Baa2	Enable Midstream Partners LP	
Covered Bds 3.25 06/28/2023	Aaa	Coll Nt 05/15/2031	Aa2	Eastman Chemical Co		Global Sr Nt 4.95 05/15/2028	Baa3
Covered Bds .375 11/14/2023 EUR	Aaa	Coll Nt 05/15/2031	A2	Sr Nt	Baa2	Enel Chile S A	
Covered Bds 3.85 11/15/2023 EUR	Aaa	Coll Nt 05/15/2031	Aaa	Sr Nt	Baa2	Global Nt 4.875 06/12/2028	Baa2
Covered Bds .625 06/19/2025 EUR	Aaa	Coll Nt 05/15/2031	Ba3	EBS Mtge Fin		Enel Chile SA	
Covered Bds 1.452 01/19/2038 EUR	Aaa	Dryden 58 CLO Ltd		Covered Bds .06/19/2026 EUR	Aaa	Sr Nt	Baa2
Covered Bds 1.5 01/22/2038 EUR	Aaa	Coll Nt 07/17/2031	Ba3	ECP CLO 2015-7 Ltd		Enel SPA	
Covered Bds 1.57 09/27/2038 EUR	Aaa	Coll Nt 07/17/2031	Aaa	Coll Nt 04/22/2030	Aa2	Sub Reset Nt 11/24/2078 EUR	Ba1
Covered Bds 1.594 01/29/2043 EUR	Aaa	Coll Nt 07/17/2031	Aaa	Coll Nt 04/22/2030	Ba3	Sub Reset Nt 11/24/2081 EUR	Ba1
DNB Naeringskredit		Coll Nt 07/17/2031	Aa2	Coll Nt 04/22/2030	Aa2	Energizer Gamma Acquisition BV	
Covered Bds 3.85 11/15/2023 NOK	Aaa	Coll Nt 07/17/2031	Baa3	Coll Nt 04/22/2030	Aa2	Gtd Sr Euronotes EUR	B2
Dollar Gen Corp		Coll Nt 07/17/2031	A2	Coll Nt 04/22/2030	B2	Energizer Gamma Acquisition Inc	
Global Sr Nt 4.125 05/01/2028	Baa2	Dryden 60 CLO Ltd		Coll Nt 04/22/2030	Aaa	Global Gtd Sr Nt Rule 144A 6.375	
Dollar Tree Inc		Coll Nt 07/15/2031	Baa3	Coll Nt 04/22/2030	Baa3	07/15/2026	B2
Global Sr Nt Fltg Rt 3.14881		Coll Nt 07/15/2031	Ba3	EDF S A		Energizer Hldgs Inc	
04/17/2020	Baa3	Coll Nt 07/15/2031	Aaa	Nt Rule 144A 4.5 09/21/2028	A3	Gtd Sr Nt	B2
Global Sr Nt 3.7 05/15/2023	Baa3	Coll Nt 07/15/2031	Aaa	Nt Rule 144A 4.875 09/21/2038	A3	Energy Ventures Gom LLC	
Global Sr Nt 4 05/15/2025	Baa3	Coll Nt 07/15/2031	Aa2	Nt Rule 144A 5 09/21/2048	A3	Gtd Sr Sec 2nd Lien Nt	Caa1
Global Sr Nt 4.2 05/15/2028	Baa3	Coll Nt 07/15/2031	A2	EDreams Odigeo SA		Gtd Sr Sec 2nd Lien Nt Rule 144A 11	
Dominican Rep		Dryden 61 CLO Ltd		Gtd Sr Sec Global Nt 5.5 EUR	B2	02/15/2023	Caa1
Global Bd Rule 144A 6 07/19/2028	Ba3	Coll Nt 01/19/2032	Aaa	Edwards Lifesciences Corp		Engie SA	
Global Bd Rule 144A 6.5 02/15/2048	Ba3	Coll Nt 01/19/2032	Aa2	Global Sr Nt 4.3 06/15/2028	Baa2	Sr Unsec Nt 07/16/2038 EUR	A2
Dominican Republic Govt of		Coll Nt 01/19/2032	Ba3	Eika Boligkredit AS		Jr Sub Nt 1.375 EUR	Baa1
Global Bds DOP	Ba3	Coll Nt 01/19/2032	Baa3	Covered Bds .08/18/2023 NOK	Aaa	Enhanced Capital Georgia Rural Note Issuer	
Dongfeng Motor (Hong Kong) Intl Co Ltd		Coll Nt 01/19/2032	A2	Covered Bds .5 08/28/2025 EUR	Aaa	LLC	
Gtd Eurobonds 1.15 10/23/2021 EUR	A2	Coll Nt 01/19/2032	Aa2	Covered Bds 2.6699 02/08/2033 NOK	Aaa	Coll Nt 8 12/20/2023	A1
Gtd Eurobonds 1.606 10/23/2023 EUR	A2	Coll Nt 01/19/2032	B3	El Corte Ingles SA		Enhanced Capital Ohio Rural Fin LLC	
Doosan Power Systems SA		Coll Nt 01/19/2032	Aaa	Gtd Sr Nt EUR	Ba1	Coll Nt 8 06/30/2025	A1
Perp Eurobonds	Aa2	Dryden 64 CLO Ltd		Elanco Animal Health Inc		Enova Intl Inc	
Dorchester Park CLO DAC		Coll Nt 04/18/2031	B3	Sr Nt Rule 144A 3.912 08/27/2021	Baa3	Gtd Global Nt	B3
Coll Nt 04/20/2028	A2	Coll Nt 04/18/2031	Aa2	Sr Nt Rule 144A 4.272 08/28/2023	Baa3	Enova Intl Inc	
Coll Nt 04/20/2028	Aa2	Coll Nt 04/18/2031	Aaa	Sr Nt Rule 144A 4.9 08/28/2028	Baa3	Gtd Sr Nt Rule 144A 8.5 09/15/2025	B3
Coll Nt 04/20/2028	B3	Coll Nt 04/18/2031	Baa3	Electric Power Dev Co Ltd		Enpro Inds Inc	
Coll Nt 04/20/2028	Ba3	Coll Nt 04/18/2031	A2	Japan Bds .375 05/19/2028 JPY	A1	Gtd Sr Nt Rule 144A 5.75 10/15/2026	B1
Coll Nt 04/20/2028	Aaa						

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Entergy Louisiana LLC 1st Mtg Coll Tr Bds 4 03/15/2033	A2	Fana Sparebank Boligkredit AS Covered Bds 05/12/2021 NOK	Aaa	Bd 2.7 10/22/2019	Aaa	Bd Flt Rt 2.44125 04/27/2020	Aaa
Enterprise Dev Auth Sr Secd Nt Rule 144A 12 07/15/2024	B3	Covered Bds 06/19/2024 NOK	Aaa	Bd Flt Rt 2.44375 10/23/2019	Aaa	Bd 2.5 04/27/2020	Aaa
Enterprise Merger Sub Inc Gtd Nt 10/15/2026	Caa1	Covered Bds 06/18/2025 NOK	Aaa	Bd Flt Rt 2.30738 10/24/2019	Aaa	Bd Flt Rt 2.26925 04/27/2020	Aaa
Sr Nt Rule 144A 8.75 10/15/2026	Caa1	Fantasia Hldgs Group Co Ltd Gtd Eurobonds 15 12/18/2021	B3	Bd Flt Rt 2.40063 10/28/2019	Aaa	Bd Flt Rt 2.55 04/30/2020	Aaa
Enterprise Prods Oper Llc Gtd Sr Nt 2.8 02/15/2021	Baa1	Fastnet Secs 14 Dac Pass-Thru Ctf 35 08/18/2055 EUR	Aaa	Bd Flt Rt 2.57 10/29/2019	Aaa	Bd Flt Rt 2.514 04/30/2020	Aaa
Gtd Sr Nt 3.5 02/01/2022	Baa1	Fastnet Secs 15 Dac Pass-Thru Ctf 08/18/2055 EUR	Aaa	Bd Flt Rt 2.25038 10/30/2019	Aaa	Bd Flt Rt 2.29 04/30/2020	Aaa
Gtd Sr Nt 4.15 10/16/2028	Baa1	Faurecia SA Sr Nt 2.625 EUR	Ba1	Bd Flt Rt 2.361 11/01/2019	Aaa	Bd Flt Rt 2.47988 05/01/2020	Aaa
Gtd Sr Nt 4.25 02/15/2048	Baa1	FCT Cars Alliance Dfp France Pass-Thru Ctf EUR	Aa2	Bd 2.7 11/05/2019	Aaa	Bd Flt Rt 2.4265 05/05/2020	Aaa
Gtd Sr Nt 4.8 02/01/2049	Baa1	FDf IV Ltd Coll Nt 6.3499 07/25/2036	Baa3	Bd Flt Rt 2.30388 11/05/2019	Aaa	Bd 2.76 05/05/2020	Aaa
Gtd Jr Sub Nt Ser F 5.375 02/15/2078	Baa2	Coll Nt 5.5 07/25/2036	A3	Bd 2.7 11/06/2019	Aaa	Bd Flt Rt 2.62 05/07/2020	Aaa
Entertainment One Ltd Gtd Sr Sec Global Nt 6.875 12/15/2022	B1	Coll Nt 4.2999 07/25/2036	Aaa	Bd Flt Rt 2.32325 11/07/2019	Aaa	Bd 2.15 05/08/2020	Aaa
GBP	B1	Coll Nt 4.7 07/25/2036	Aa3	Bd Flt Rt 2.27694 11/08/2019	Aaa	Bd Flt Rt 2.32019 05/11/2020	Aaa
EP Energy LLC / Everest Acquisition Fin Inc Gtd Sr Secd Nt Rule 144A 7.75 05/15/2026	B1	Federal Express Corp Gtd Nt 3.4 02/15/2028	Baa2	Bd Flt Rt 2.3405 11/12/2019	Aaa	Bd Flt Rt 2.48013 05/13/2020	Aaa
EP Infrastructure AS Sr Unsec Nt 1.659 04/26/2024 EUR	Baa3	Gtd Sr Nt 4.2 10/17/2028	Baa2	Bd 2.45 11/14/2019	Aaa	Bd Flt Rt 2.39513 05/14/2020	Aaa
EPR Pptys Global Sr Nt 4.95 04/15/2028	Baa2	Gtd Nt 4.05 02/15/2048	Baa2	Bd 2.32 11/15/2019	Aaa	Bd Flt Rt 2.34 05/15/2020	Aaa
Equifax Inc Global Sr Nt Flt Rt 3.48613 08/15/2021	Baa1	Gtd Sr Nt 4.95 10/17/2048	Baa2	Bd Flt Rt 2.40963 11/19/2019	Aaa	Bd Flt Rt 2.529 05/15/2020	Aaa
Global Sr Nt 3.6 08/15/2021	Baa1	Federal Farm Cr Bks Cons Systemwide Bds Bd Flt Rt 2.17031 01/09/2019	Aaa	Bd Flt Rt 2.41938 11/21/2019	Aaa	Bd 2.55 05/15/2020	Aaa
Global Sr Nt 3.95 06/15/2023	Baa1	Bd Flt Rt 2.28519 01/11/2019	Aaa	Bd Flt Rt 2.43875 11/22/2019	Aaa	Bd Flt Rt 2.4345 05/20/2020	Aaa
Equinix Inc Euronotes EUR	B1	Bd Flt Rt 2.34513 01/15/2019	Aaa	Bd Flt Rt 2.41125 11/25/2019	Aaa	Bd Flt Rt 2.43313 05/22/2020	Aaa
Equinor ASA Global Gtd Nt 3.625 09/10/2028	Aa2	Bd 1.85 01/22/2019	Aaa	Bd Flt Rt 2.51925 11/25/2019	Aaa	Bd 2.75 05/26/2020	Aaa
ERP Oper LP Global Nt 3.5 03/01/2028	A3	Bd Flt Rt 2.17988 01/25/2019	Aaa	Bd 2.73 11/26/2019	Aaa	Bd Flt Rt 2.45563 05/28/2020	Aaa
ERP Oper Ltd Partnership Global Nt 4.15 12/01/2028	A3	Bd Flt Rt 2.20181 01/29/2019	Aaa	Bd 2.6 11/29/2019	Aaa	Bd Flt Rt 2.47238 05/29/2020	Aaa
Erste Group Bank AG Covered Bds 25.06/26/2024 EUR	Aaa	Bd Flt Rt 2.26638 02/05/2019	Aaa	Bd Flt Rt 2.41988 12/02/2019	Aaa	Bd Flt Rt 2.63 05/29/2020	Aaa
Covered Bds 625 04/17/2026 EUR	Aaa	Bd Flt Rt 2.31763 02/15/2019	Aaa	Bd Flt Rt 2.28925 12/03/2019	Aaa	Bd 2.625 05/29/2020	Aaa
Covered Bds 75 01/17/2028 EUR	Aaa	Bd 1.95 02/15/2019	Aaa	Bd 2.75 12/04/2019	Aaa	Bd 2.45 06/01/2020	Aaa
Eskom Hldgs LTD Mtn Rule 144A 8.45 08/10/2028	B3	Bd Flt Rt 2.43 02/20/2019	Aaa	Bd 2.39 12/05/2019	Aaa	Bd 2.84 06/01/2020	Aaa
Eskom Hldgs Soc Ltd Gtd Mtn Rule 144A 6.35 08/10/2028	Baa3	Bd Flt Rt 2.36125 02/26/2019	Aaa	Bd Flt Rt 2.2795 12/06/2019	Aaa	Bd Flt Rt 2.43988 06/01/2020	Aaa
Essex Portfolio LP Global Gtd Sr Nt 4.5 03/15/2048	Baa1	Bd 1.88 02/28/2019	Aaa	Bd 2.26 12/10/2019	Aaa	Bd Flt Rt 2.49988 06/02/2020	Aaa
Eurobank Ergasias SA Covered Bds 07/22/2019 EUR	Ba2	Bd Flt Rt 2.50075 03/07/2019	Aaa	Bd Flt Rt 2.32694 12/10/2019	Aaa	Bd 2.55 06/11/2020	Aaa
European Investment Bank Nt 2.5 03/15/2023	Aaa	Bd Flt Rt 2.3105 03/12/2019	Aaa	Bd Flt Rt 2.59 12/11/2019	Aaa	Bd Flt Rt 2.58819 06/15/2020	Aaa
Euro Area Reference Nt 2.07/15/2024 EUR	Aaa	Bd 2.13 03/22/2019	Aaa	Bd Flt Rt 2.52 12/13/2019	Aaa	Bd Flt Rt 2.40513 06/15/2020	Aaa
Euro Area Reference Nt .375 07/16/2025 EUR	Aaa	Bd Flt Rt 2.37625 03/27/2019	Aaa	Bd Flt Rt 2.38013 12/16/2019	Aaa	Bd Flt Rt 2.61 06/18/2020	Aaa
Euro Area Reference Nt .875 01/14/2028 EUR	Aaa	Bd Flt Rt 2.44063 03/28/2019	Aaa	Bd Flt Rt 2.39013 12/17/2019	Aaa	Bd Flt Rt 2.34 06/18/2020	Aaa
Euro Area Reference Nt 1.5 10/16/2048 EUR	Aaa	Bd 1.9 03/29/2019	Aaa	Bd Flt Rt 2.38513 12/20/2019	Aaa	Bd Flt Rt 2.66 06/18/2020	Aaa
European Invnt Bk Nt 2.375 05/13/2021	Aaa	Bd Flt Rt 2.37738 03/29/2019	Aaa	Bd Flt Rt 2.45375 12/23/2019	Aaa	Bd Flt Rt 2.65375 06/24/2020	Aaa
CADS Mtn Rule 144A 2.25 07/30/2021	Aaa	Bd Flt Rt 2.24694 04/04/2019	Aaa	Bd Flt Rt 2.43875 12/23/2019	Aaa	Bd 2.75 06/24/2020	Aaa
CAD	Aaa	Bd Flt Rt 2.26519 04/11/2019	Aaa	Bd 2.53 12/26/2019	Aaa	Bd 2.63 06/25/2020	Aaa
Global Nt Flt Rt 10/08/2021	Aaa	Bd Flt Rt 2.35513 04/16/2019	Aaa	Bd Flt Rt 2.01 12/27/2019	Aaa	Bd Flt Rt 2.50625 06/26/2020	Aaa
Global Bd 2.875 12/15/2021	Aaa	Bd 2.15 04/17/2019	Aaa	Bd 2.63 12/30/2019	Aaa	Bd Flt Rt 2.33 06/29/2020	Aaa
Global Bd 3.125 12/14/2023	Aaa	Bd Flt Rt 2.39375 04/23/2019	Aaa	Bd Flt Rt 2.45738 12/30/2019	Aaa	Bd Flt Rt 2.509 06/29/2020	Aaa
Mtn Rule 144A 2.875 06/13/2025	Aaa	Bd Flt Rt 2.44738 04/29/2019	Aaa	Bd 2.625 01/03/2020	Aaa	Bd Flt Rt 2.3295 07/06/2020	Aaa
European Stability Mechanism Global Nt Rule 144A 3 10/23/2020	Aa1	Bd 1.92 04/29/2019	Aaa	Bd Flt Rt 2.33694 01/08/2020	Aaa	Bd Flt Rt 2.32194 07/09/2020	Aaa
Eutelsat SA French Bds EUR	Baa3	Bd Flt Rt 2.16038 04/30/2019	Aaa	Bd Flt Rt 2.45 01/09/2020	Aaa	Bd Flt Rt 2.54 07/09/2020	Aaa
Evans Grove CLO Ltd Coll Nt 05/29/2028	Aa2	Bd Flt Rt 2.282 05/06/2019	Aaa	Bd 1.95 01/10/2020	Aaa	Bd Flt Rt 2.33 07/13/2020	Aaa
Coll Nt 05/29/2028	Baa3	Bd 2.05 08/2019	Aaa	Bd Flt Rt 2.38938 01/21/2020	Aaa	Bd 2.6 07/16/2020	Aaa
Coll Nt 05/29/2028	Ba3	Bd Flt Rt 2.31894 05/09/2019	Aaa	Bd Flt Rt 1.54 01/21/2020	Aaa	Bd Flt Rt 2.42513 07/16/2020	Aaa
Coll Nt 05/29/2028	Aaa	Bd Flt Rt 2.30638 05/13/2019	Aaa	Bd Flt Rt 2.32719 01/23/2020	Aaa	Bd Flt Rt 2.41013 07/20/2020	Aaa
Coll Nt 05/29/2028	Aa2	Bd Flt Rt 2.31513 05/17/2019	Aaa	Bd Flt Rt 2.53 01/24/2020	Aaa	Bd Flt Rt 2.55 07/20/2020	Aaa
Coll Nt 05/29/2028	B3	Bd 2.3 05/21/2019	Aaa	Bd 2.42 01/24/2020	Aaa	Bd Flt Rt 2.42938 07/21/2020	Aaa
Eversholt Funding PLC Gtd Sr Sec Nt 5.831 12/02/2020 GBP	Baa2	Bd Flt Rt 2.37875 05/22/2019	Aaa	Bd Flt Rt 2.519 01/27/2020	Aaa	Bd Flt Rt 2.519 07/22/2020	Aaa
Gtd Sr Sec Nt 6.359 12/02/2025 GBP	Baa2	Bd Flt Rt 2.37313 05/22/2019	Aaa	Bd Flt Rt 2.41625 01/27/2020	Aaa	Bd Flt Rt 2.529 07/24/2020	Aaa
Gtd Sr Sec Nt 6.697 02/27/2035 GBP	Baa2	Bd Flt Rt 2.21694 06/04/2019	Aaa	Bd Flt Rt 2.42625 01/27/2020	Aaa	Bd Flt Rt 2.33 08/03/2020	Aaa
Gtd Sr Sec Nt 3.529 08/07/2042 GBP	Baa2	Bd Flt Rt 2.3505 06/10/2019	Aaa	Bd Flt Rt 2.43563 01/28/2020	Aaa	Bd 2.625 08/03/2020	Aaa
Eversource Energy Global Sr Nt Ser N 3.8 12/01/2023	Baa1	Bd Flt Rt 2.25194 06/10/2019	Aaa	Bd 2.05 01/30/2020	Aaa	Bd Flt Rt 2.35888 08/05/2020	Aaa
Global Sr Nt Ser O 4.25 04/01/2029	Baa1	Bd 2.3 06/11/2019	Aaa	Bd Flt Rt 2.6 01/30/2020	Aaa	Bd Flt Rt 2.519 08/06/2020	Aaa
Export Dev CDA Nt Rule 144A 2.3 02/10/2020	Aaa	Bd Flt Rt 2.29738 06/13/2019	Aaa	Bd Flt Rt 2.315 02/03/2020	Aaa	Bd Flt Rt 2.519 08/06/2020	Aaa
Global Bd 2.5 01/24/2023	Aaa	Bd Flt Rt 2.35013 06/17/2019	Aaa	Bd Flt Rt 2.22 02/05/2020	Aaa	Bd Flt Rt 2.71 08/10/2020	Aaa
Global Bd 2.75 03/15/2023	Aaa	Bd Flt Rt 2.3225 06/18/2019	Aaa	Bd Flt Rt 2.42738 02/06/2020	Aaa	Bd Flt Rt 2.40963 08/10/2020	Aaa
Export Import Bk India Mtn Rule 144A 3.875 02/01/2028	Baa2	Bd Flt Rt 2.37963 06/19/2019	Aaa	Bd Flt Rt 2.2945 02/06/2020	Aaa	Bd Flt Rt 2.0813/2020	Aaa
Export Import Bk Korea Nt Flt Rt 3.31313 06/01/2021	Aa2	Bd Flt Rt 2.47875 06/24/2019	Aaa	Bd Flt Rt 2.33325 02/07/2020	Aaa	Bd Flt Rt 2.40513 08/17/2020	Aaa
Global Nt 3.5 11/27/2021	Aa2	Bd 2.25 06/27/2019	Aaa	Bd 2.6 02/10/2020	Aaa	Bd Flt Rt 2.509 08/17/2020	Aaa
Nt Flt Rt 3.51313 06/01/2023	Aa2	Bd Flt Rt 2.37988 07/02/2019	Aaa	Bd Flt Rt 2.58 02/10/2020	Aaa	Bd Flt Rt 2.32 08/17/2020	Aaa
Global Nt 3.625 11/27/2023	Aa2	Bd Flt Rt 2.30194 07/09/2019	Aaa	Bd Flt Rt 2.504 02/12/2020	Aaa	Bd Flt Rt 2.47963 08/19/2020	Aaa
Export-Import Bank of Korea (The) Japan Bds 12/27/2019 JPY	Aa2	Bd Flt Rt 2.15425 07/10/2019	Aaa	Bd 2.21 02/12/2020	Aaa	Bd 2.68 08/24/2020	Aaa
Japan Bds 06/28/2021 JPY	Aa2	Bd Flt Rt 2.31194 07/10/2019	Aaa	Bd Flt Rt 2.35738 02/13/2020	Aaa	Bd Flt Rt 2.57 08/27/2020	Aaa
Extraction Oil & Gas Inc Gtd Global Sr Nt Rule 144A 5.625 02/01/2026	B3	Bd 2.22 07/11/2019	Aaa	Bd 2.07 02/14/2020	Aaa	Bd Flt Rt 2.45625 08/27/2020	Aaa
Fair Isaac Corp Sr Nt	Ba2	Bd Flt Rt 2.23019 07/12/2019	Aaa	Bd Flt Rt 2.2945 02/06/2020	Aaa	Bd 2.47 09/15/2020	Aaa
Fair Isaac Corporation Gtd Sr Nt Rule 144A 5.25 05/15/2026	Ba2	Bd 2.375 07/15/2019	Aaa	Bd Flt Rt 2.33325 02/07/2020	Aaa	Bd Flt Rt 2.65069 09/18/2020	Aaa
Fairfax Financial Hldgs Ltd Sr Nt 2.75 03/29/2028 EUR	Baa3	Bd Flt Rt 2.31 07/18/2019	Aaa	Bd 2.6 02/10/2020	Aaa	Bd 2.77 09/21/2020	Aaa
Fairfax Finl Hldgs Ltd Sr Nt Rule 144A 4.85 04/17/2028	Baa3	Bd 2.35 07/22/2019	Aaa	Bd Flt Rt 2.58 02/10/2020	Aaa	Bd Flt Rt 2.57 09/24/2020	Aaa
		Bd Flt Rt 2.43375 07/24/2019	Aaa	Bd Flt Rt 2.504 02/12/2020	Aaa	Bd Flt Rt 2.58 09/28/2020	Aaa
		Bd Flt Rt 2.41625 07/25/2019	Aaa	Bd Flt Rt 2.21 02/12/2020	Aaa	Bd Flt Rt 2.657 10/01/2020	Aaa
		Bd Flt Rt 2.40238 08/02/2019	Aaa	Bd Flt Rt 2.35738 02/13/2020	Aaa	Bd 2.91 10/01/2020	Aaa
		Bd Flt Rt 2.31194 08/09/2019	Aaa	Bd 2.07 02/14/2020	Aaa	Bd Flt Rt 10/07/2020	Aaa
		Bd Flt Rt 2.30928 08/13/2019	Aaa	Bd Flt Rt 2.31 02/18/2020	Aaa	Bd Flt Rt 2.34194 10/09/2020	Aaa
		Bd Flt Rt 2.41813 08/13/2019	Aaa	Bd Flt Rt 2.534 02/18/2020	Aaa	Bd 2.44 10/15/2020	Aaa
		Bd Flt Rt 2.38013 08/14/2019	Aaa	Bd 2.3 02/19/2020	Aaa	Bd Flt Rt 2.524 10/15/2020	Aaa
		Bd Flt Rt 2.37013 08/16/2019	Aaa	Bd Flt Rt 2.514 02/19/2020	Aaa	Bd 2.625 10/16/2020	Aaa
		Bd 2.45 08/22/2019	Aaa	Bd Flt Rt 2.43513 02/20/2020	Aaa	Bd Flt Rt 2.31963 10/19/2020	Aaa
		Bd 2.08/26/2019	Aaa	Bd 2.15 02/20/2020	Aaa	Bd Flt Rt 2.48963 10/19/2020	Aaa
		Bd Flt Rt 2.39625 08/27/2019	Aaa	Bd Flt Rt 2.52 02/20/2020	Aaa	Bd Flt Rt 2.514 10/21/2020	Aaa
		Bd Flt Rt 2.39063 08/28/2019	Aaa	Bd Flt Rt 2.46125 02/25/2020	Aaa	Bd 2.9 10/23/2020	Aaa
		Bd Flt Rt 2.41488 08/29/2019	Aaa	Bd Flt Rt 2.46925 02/25/2020	Aaa	Bd 2.96 10/23/2020	Aaa
		Bd Flt Rt 2.27788 09/05/2019	Aaa	Bd Flt Rt 2.45125 02/27/2020	Aaa	Bd Flt Rt 2.32 10/23/2020	Aaa
		Bd Flt Rt 2.2745 09/06/2019	Aaa	Bd Flt Rt 2.51 02/28/2020	Aaa	Bd Flt Rt 2.37425 10/29/2020	Aaa
		Bd Flt Rt 2.33738 09/13/2019	Aaa	Bd Flt Rt 2.251681 02/28/2020	Aaa	Bd Flt Rt 2.565 10/30/2020	Aaa
		Bd Flt Rt 2.40463 09/19/2019	Aaa	Bd 2.3 03/02/2020	Aaa	Bd Flt Rt 2.51238 10/30/2020	Aaa
		Bd 2.55 09/19/2019	Aaa</				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Bd 2.93 12/01/2020	Aaa	Bd 3.04 05/16/2022	Aaa	Bd 2.96 07/02/2024	Aaa	Bd 3.01 02/07/2028	Aaa
Bd 2.96 12/11/2020	Aaa	Bd 3.05/17/2022	Aaa	Bd 3.46 07/18/2024	Aaa	Bd 3.44 02/14/2028	Aaa
Bd 2.75 12/14/2020	Aaa	Bd 3.05/23/2022	Aaa	Bd 2.95 07/24/2024	Aaa	Bd 3.6 02/28/2028	Aaa
Bd Flt Rt 2.46513 12/14/2020	Aaa	Bd 2.875 05/25/2022	Aaa	Bd 3.25 08/01/2024	Aaa	Bd 3.17 03/07/2028	Aaa
Bd 2.72 12/15/2020	Aaa	Bd 3.06/13/2022	Aaa	Bd 3.43 08/20/2024	Aaa	Bd 3.7 03/13/2028	Aaa
Bd Flt Rt 2.585 12/17/2020	Aaa	Bd 2.84 06/20/2022	Aaa	Bd 3.48 08/20/2024	Aaa	Bd 3.68 03/15/2028	Aaa
Bd 2.7 12/21/2020	Aaa	Bd 3.09 06/20/2022	Aaa	Bd 3.08 08/28/2024	Aaa	Bd 3.77 03/28/2028	Aaa
Bd 2.15 12/23/2020	Aaa	Bd 3.12 06/27/2022	Aaa	Bd 3.42 09/13/2024	Aaa	Bd 3.15 04/03/2028	Aaa
Bd Flt Rt 2.71344 12/28/2020	Aaa	Bd 3.06/29/2022	Aaa	Bd 2.9 09/13/2024	Aaa	Bd 3.87 04/12/2028	Aaa
Bd Flt Rt 2.574 12/28/2020	Aaa	Bd 2.8 07/18/2022	Aaa	Bd 3.375 09/13/2024	Aaa	Bd 3.79 04/12/2028	Aaa
Bd Flt Rt 2.58738 12/28/2020	Aaa	Bd 3.07 07/18/2022	Aaa	Bd 3.64 10/16/2024	Aaa	Bd 3.875 05/01/2028	Aaa
Bd 2.625 01/05/2021	Aaa	Bd 3.12 07/25/2022	Aaa	Bd 3.57 10/30/2024	Aaa	Bd 3.41 05/02/2028	Aaa
Bd 2.7 01/19/2021	Aaa	Bd 3.12 08/08/2022	Aaa	Bd 3.11/04/2024	Aaa	Bd 3.67 05/16/2028	Aaa
Bd 2.2 01/22/2021	Aaa	Bd 3.17 08/08/2022	Aaa	Bd 2.94 11/07/2024	Aaa	Bd 3.3 05/17/2028	Aaa
Bd Flt Rt 2.59 01/25/2021	Aaa	Bd 3.05 08/09/2022	Aaa	Bd 3.68 11/07/2024	Aaa	Bd 3.94 05/30/2028	Aaa
Bd 3.01/26/2021	Aaa	Bd 2.8 08/23/2022	Aaa	Bd 3.34 11/21/2024	Aaa	Bd 3.42 05/30/2028	Aaa
Bd 2.25 01/29/2021	Aaa	Bd 3.1 09/13/2022	Aaa	Bd 3.125 11/26/2024	Aaa	Bd 3.65 06/12/2028	Aaa
Bd 2.74 02/01/2021	Aaa	Bd 2.8 09/13/2022	Aaa	Bd 3.69 12/05/2024	Aaa	Bd 3.3 06/14/2028	Aaa
Bd 2.35 02/01/2021	Aaa	Bd 3.05 09/19/2022	Aaa	Bd 3.57 12/17/2024	Aaa	Bd 3.92 07/03/2028	Aaa
Bd 2.4 02/08/2021	Aaa	Bd 3.17 09/19/2022	Aaa	Bd 2.87 01/09/2025	Aaa	Bd 3.27 07/05/2028	Aaa
Bd 2.47 02/12/2021	Aaa	Bd 3.23 09/27/2022	Aaa	Bd 3.48 01/13/2025	Aaa	Bd 2.86 07/11/2028	Aaa
Bd 2.35 02/12/2021	Aaa	Bd 3.10/12/2022	Aaa	Bd 2.92 01/23/2025	Aaa	Bd 3.29 07/12/2028	Aaa
Bd 2.5 02/16/2021	Aaa	Bd 3.39 10/17/2022	Aaa	Bd 3.02/05/2025	Aaa	Bd 3.2 07/12/2028	Aaa
Bd 2.4 02/22/2021	Aaa	Bd 3.34 10/17/2022	Aaa	Bd 3.15 02/14/2025	Aaa	Bd 3.92 07/24/2028	Aaa
Bd 2.7 02/23/2021	Aaa	Bd 3.33 11/01/2022	Aaa	Bd 3.36 02/27/2025	Aaa	Bd 3.375 08/01/2028	Aaa
Bd 2.5 03/01/2021	Aaa	Bd 2.82 11/04/2022	Aaa	Bd 2.95 02/28/2025	Aaa	Bd 3.78 08/02/2028	Aaa
Bd 2.82 03/04/2021	Aaa	Bd 3.37 12/05/2022	Aaa	Bd 3.37 03/13/2025	Aaa	Bd 3.2 08/07/2028	Aaa
Bd 2.6 03/08/2021	Aaa	Bd 3.12/13/2022	Aaa	Bd 3.45 03/13/2025	Aaa	Bd 3.92 08/21/2028	Aaa
Bd Flt Rt 2.4305 03/12/2021	Aaa	Bd 2.71 12/16/2022	Aaa	Bd 3.07 03/21/2025	Aaa	Bd 3.69 08/23/2028	Aaa
Bd 2.77 03/12/2021	Aaa	Bd 2.875 12/21/2022	Aaa	Bd 3.47 03/27/2025	Aaa	Bd 3.2 09/05/2028	Aaa
Bd 2.67 03/15/2021	Aaa	Bd 2.55 01/17/2023	Aaa	Bd 3.5 04/03/2025	Aaa	Bd 3.79 09/05/2028	Aaa
Bd 2.64 03/22/2021	Aaa	Bd 2.35 01/17/2023	Aaa	Bd 3.48 04/17/2025	Aaa	Bd 3.73 09/20/2028	Aaa
Bd 2.48 03/22/2021	Aaa	Bd 2.86 01/19/2023	Aaa	Bd 3.4 04/17/2025	Aaa	Bd 3.46 09/26/2028	Aaa
Bd 2.71 03/29/2021	Aaa	Bd 2.62 01/30/2023	Aaa	Bd 3.05 05/14/2025	Aaa	Bd 3.7 10/04/2028	Aaa
Bd 2.54 04/05/2021	Aaa	Bd 2.66 01/30/2023	Aaa	Bd 3.53 05/14/2025	Aaa	Bd 4 10/25/2028	Aaa
Bd 2.67 04/09/2021	Aaa	Bd 2.5 02/02/2023	Aaa	Bd 3.2 05/23/2025	Aaa	Bd 3.78 11/07/2028	Aaa
Bd 2.7 04/09/2021	Aaa	Bd 2.9 02/03/2023	Aaa	Bd 3.7 05/29/2025	Aaa	Bd 3.56 11/14/2028	Aaa
Bd 2.6 04/09/2021	Aaa	Bd 2.78 02/07/2023	Aaa	Bd 3.61 06/13/2025	Aaa	Bd 4.08 11/20/2028	Aaa
Bd Flt Rt 2.47963 04/19/2021	Aaa	Bd 3.08 02/10/2023	Aaa	Bd 3.125 06/19/2025	Aaa	Bd 4.07 12/05/2028	Aaa
Bd 2.93 04/22/2021	Aaa	Bd 2.94 02/15/2023	Aaa	Bd 3.58 06/27/2025	Aaa	Bd 3.43 12/06/2028	Aaa
Bd 2.625 04/23/2021	Aaa	Bd 2.57 02/16/2023	Aaa	Bd 3.58 06/27/2025	Aaa	Bd 3.95 12/06/2028	Aaa
Bd 2.72 04/26/2021	Aaa	Bd 2.92 02/21/2023	Aaa	Bd 3.67 07/03/2025	Aaa	Bd 3.35 12/14/2028	Aaa
Bd 2.98 04/30/2021	Aaa	Bd Flt Rt 2.54938 02/21/2023	Aaa	Bd 3.6 07/23/2025	Aaa	Bd 4 12/18/2028	Aaa
Bd 3.07 04/30/2021	Aaa	Bd 3.02 03/03/2023	Aaa	Bd 3.45 07/23/2025	Aaa	Bd 4.12/27/2028	Aaa
Bd 2.74 04/30/2021	Aaa	Bd 2.94 03/06/2023	Aaa	Bd 3.47 08/13/2025	Aaa	Bd 3.2 12/28/2028	Aaa
Bd 2.7 05/10/2021	Aaa	Bd 2.65 03/08/2023	Aaa	Bd 3.58 08/20/2025	Aaa	Bd 3.22 01/02/2029	Aaa
Bd 2.78 05/17/2021	Aaa	Bd 2.98 03/13/2023	Aaa	Bd 3.4 08/28/2025	Aaa	Bd 3.34 01/12/2029	Aaa
Bd 2.875 05/26/2021	Aaa	Bd 3.04 03/27/2023	Aaa	Bd 3.46 09/04/2025	Aaa	Bd 3.2 02/09/2029	Aaa
Bd 3.04 06/01/2021	Aaa	Bd 3.2 04/03/2023	Aaa	Bd 3.02 09/04/2025	Aaa	Bd 3.2 04/11/2029	Aaa
Bd 3.06/02/2021	Aaa	Bd 2.72 04/03/2023	Aaa	Bd 3.45 09/05/2025	Aaa	Bd 3.87 04/26/2029	Aaa
Bd 2.81 06/14/2021	Aaa	Bd 2.97 04/10/2023	Aaa	Bd 3.35 09/17/2025	Aaa	Bd 3.95 07/02/2029	Aaa
Bd 2.8 06/14/2021	Aaa	Bd 2.7 04/11/2023	Aaa	Bd 3.48 09/22/2025	Aaa	Bd 3.39 07/12/2029	Aaa
Bd 2.73 06/21/2021	Aaa	Bd 3.02 04/14/2023	Aaa	Bd 3.66 09/26/2025	Aaa	Bd 3.98 07/18/2029	Aaa
Bd Flt Rt 2.39 06/21/2021	Aaa	Bd 3.04/18/2023	Aaa	Bd 3.5 10/15/2025	Aaa	Bd 3.3 09/13/2029	Aaa
Bd 2.84 06/25/2021	Aaa	Bd 3.04/25/2023	Aaa	Bd 3.82 10/22/2025	Aaa	Bd 3.49 11/27/2029	Aaa
Bd Flt Rt 2.51563 06/28/2021	Aaa	Bd 3.05/02/2023	Aaa	Bd 3.74 10/22/2025	Aaa	Bd 3.01/17/2030	Aaa
Bd 2.7 07/02/2021	Aaa	Bd 3.44 05/08/2023	Aaa	Bd 3.32 10/24/2025	Aaa	Bd 3.46 02/01/2030	Aaa
Bd 2.86 07/16/2021	Aaa	Bd 3.09 05/10/2023	Aaa	Bd 3.6 11/05/2025	Aaa	Bd 3.125 02/06/2030	Aaa
Bd Flt Rt 2.45513 07/16/2021	Aaa	Bd 3.23 05/24/2023	Aaa	Bd 3.35 11/13/2025	Aaa	Bd 3.32 03/14/2030	Aaa
Bd 2.7 07/16/2021	Aaa	Bd 2.9 05/30/2023	Aaa	Bd 3.68 11/19/2025	Aaa	Bd 3.72 03/15/2030	Aaa
Bd 3.04 07/28/2021	Aaa	Bd 3.17 06/12/2023	Aaa	Bd 3.5 11/21/2025	Aaa	Bd 3.86 04/03/2030	Aaa
Bd 2.8 08/02/2021	Aaa	Bd 2.89 06/19/2023	Aaa	Bd 3.25 12/04/2025	Aaa	Bd 3.56 05/29/2030	Aaa
Bd 2.92 08/09/2021	Aaa	Bd 3.2 06/27/2023	Aaa	Bd 2.66 01/22/2026	Aaa	Bd 3.47 09/20/2030	Aaa
Bd Flt Rt 2.38694 08/09/2021	Aaa	Bd 3.17 07/03/2023	Aaa	Bd 3.63 01/23/2026	Aaa	Bd 3.62 10/24/2030	Aaa
Bd 2.84 08/20/2021	Aaa	Bd 2.875 07/17/2023	Aaa	Bd 3.08 02/05/2026	Aaa	Bd 4 11/13/2030	Aaa
Bd 2.7 08/27/2021	Aaa	Bd 3.08 07/24/2023	Aaa	Bd 3.73 02/09/2026	Aaa	Bd 3.67 11/13/2030	Aaa
Bd 2.75 09/01/2021	Aaa	Bd 3.22 07/25/2023	Aaa	Bd 3.17 02/17/2026	Aaa	Bd 3.55 12/04/2030	Aaa
Bd Flt Rt 2.37594 09/09/2021	Aaa	Bd 3.28 07/25/2023	Aaa	Bd 3.3 02/20/2026	Aaa	Bd 4.33 12/05/2030	Aaa
Bd 2.83 09/10/2021	Aaa	Bd 2.77 07/28/2023	Aaa	Bd 3.01 03/09/2026	Aaa	Bd 3.47 01/16/2031	Aaa
Bd 2.96 09/13/2021	Aaa	Bd 2.55 08/02/2023	Aaa	Bd 3.55 03/12/2026	Aaa	Bd 3.32 03/28/2031	Aaa
Bd Flt Rt 2.604 09/17/2021	Aaa	Bd 2.9 08/14/2023	Aaa	Bd 3.04/02/2026	Aaa	Bd 3.92 04/03/2031	Aaa
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Bd 2.84 09/20/2021	Aaa	Bd 3.05 08/23/2023	Aaa	Bd 3.7 05/07/2026	Aaa	Bd 3.56 05/07/2031	Aaa
Bd 3.03 09/20/2021	Aaa	Bd 3.17 08/28/2023	Aaa	Bd 3.78 05/07/2026	Aaa	Bd 3.49 08/13/2031	Aaa
Bd Flt Rt 2.802 09/20/2021	Aaa	Bd 2.8 09/05/2023	Aaa	Bd 3.83 05/29/2026	Aaa	Bd 4.03 08/20/2031	Aaa
Bd 2.85 09/20/2021	Aaa	Bd 3.22 09/11/2023	Aaa	Bd 3.07 06/05/2026	Aaa	Bd 3.34 09/29/2031	Aaa
Bd Flt Rt 2.37194 10/04/2021	Aaa	Bd 3.2 09/19/2023	Aaa	Bd 3.28 06/09/2026	Aaa	Bd 3.6 11/26/2031	Aaa
Bd Flt Rt 2.41 10/12/2021	Aaa	Bd 3.24 09/29/2023	Aaa	Bd 3.14 07/02/2026	Aaa	Bd 3.375 03/11/2032	Aaa
Bd 3.13 10/12/2021	Aaa	Bd 3.05 10/02/2023	Aaa	Bd 3.69 07/02/2026	Aaa	Bd 3.95 04/05/2032	Aaa
Bd 2.75 10/12/2021	Aaa	Bd 3.34 10/04/2023	Aaa	Bd 3.16 07/27/2026	Aaa	Bd 3.73 10/22/2032	Aaa
Bd 3.10/19/2021	Aaa	Bd 3.10/23/2023	Aaa	Bd 3.77 08/06/2026	Aaa	Bd 3.1 01/11/2033	Aaa
Bd 2.14 11/01/2021	Aaa	Bd 3.46 10/24/2023	Aaa	Bd 3.82 08/07/2026	Aaa	Bd 3.56 01/18/2033	Aaa
Bd 3.17 11/01/2021	Aaa	Bd 2.75 10/24/2023	Aaa	Bd 3.69 08/20/2026	Aaa	Bd 3.13 01/19/2033	Aaa
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Bd Flt Rt 2.604 11/08/2021	Aaa	Bd 2.98 11/02/2023	Aaa	Bd 3.55 09/08/2026	Aaa	Bd 3.7 02/14/2033	Aaa
Bd 2.87 11/15/2021	Aaa	Bd 3.05 11/06/2023	Aaa	Bd 3.62 09/10/2026	Aaa	Bd 3.78 03/01/2033	Aaa
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Bd 3.22 11/15/2021	Aaa	Bd 3.15 11/21/2023	Aaa	Bd 3.7 09/28/2026	Aaa	Bd 3.93 03/14/2033	Aaa
Bd 2.74 11/22/2021	Aaa	Bd 2.85 12/01/2023	Aaa	Bd 3.7 10/13/2026	Aaa	Bd 3.75 03/15/2033	Aaa
Bd Flt Rt 11/23/2021	Aaa	Bd 3.4 12/11/2023	Aaa	Bd 3.35 10/30/2026	Aaa	Bd 4.03/28/2033	Aaa
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Bd Flt Rt 2.52238 12/13/2021	Aaa	Bd 3.35 12/26/2023	Aaa	Bd 3.94 12/10/2026	Aaa	Bd 3.9 04/26/2033	Aaa
Bd 2.8 12/17/2021	Aaa	Bd 2.83 12/29/2023	Aaa	Bd 3.125 12/28/2026	Aaa	Bd 3.55 04/26/2033	Aaa
Bd 3.07 12/27/2021	Aaa	Bd 2.77 01/23/2024	Aaa	Bd 3.7 01/25/2027	Aaa	Bd 4.09 05/02/2033	Aaa
Bd 2.93 01/03/2022	Aaa	Bd 3.17 01/26/2024	Aaa	Bd 3.05 02/09/2027	Aaa	Bd 3.95 05/09/2033	Aaa
Bd 2.27 01/10/2022	Aaa	Bd 2.86 02/01/2024	Aaa	Bd 3.06 02/16/2027	Aaa	Bd 3.56 05/17/2033	Aaa
Bd 2.2 01/12/2022	Aaa	Bd 2.98 02/06/2024	Aaa	Bd 3.57 03/08/2027	Aaa	Bd 4.22 05/23/2033	Aaa
Bd 3.01/24/2022	Aaa	Bd 3.14 02/15/2024	Aaa	Bd 3.125 03/15/2027	Aaa	Bd 3.46 06/06/2033	Aaa
Bd 2.5 02/01/2022	Aaa	Bd 3.15 02/21/2024	Aaa	Bd 3.15 03/22/2027	Aaa	Bd 3.99 06/20/2033	Aaa
Bd 2.73 02/14/2022	Aaa	Bd 3.375 02/23/2024	Aaa	Bd 3.65 03/22/2027	Aaa	Bd 3.5 06/27/2033	Aaa
Bd 2.95 02/15/2022	Aaa	Bd 2.8 03/14/2024	Aaa	Bd 3.625 04/05/2027	Aaa	Bd 4.15 06/27/2033	Aaa
Bd 2.8 02/28/2022	Aaa	Bd 3.32 03/22/2024	Aaa	Bd 3.74 04/12/2027	Aaa	Bd 4.12 07/18/2033	Aaa
Bd 2.85 03/07/2022	Aaa	Bd 3.3 04/03/2024	Aaa	Bd 3.3 05/03/2027	Aaa	Bd 4 07/19/2033	Aaa
Bd 2							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Bd 3.7 11/07/2033	Aaa	Cons Bd Fltg Rt Ser GH-8019 2.376	Aaa	Cons Bd Fltg Rt Ser ND-8019 2.384	Aaa	Cons Bd Fltg Rt Ser GK-8019 2.386	Aaa
Bd 4.375 11/14/2033	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/25/2019	Aaa
Bd 4.07 11/21/2033	Aaa	Cons Bd Fltg Rt Ser LM-8019 2.396	Aaa	Cons Bd Fltg Rt Ser IM-8019 2.394	Aaa	Cons Bd Fltg Rt Ser OH-8019 2.512	Aaa
Bd 3.66 11/23/2033	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/25/2019	Aaa
Bd 3.49 12/14/2033	Aaa	Global Bd Fltg Rt Ser 4908 2.376	Aaa	Cons Bd Fltg Rt Ser NF-8019 2.353	Aaa	Cons Bd Fltg Rt Ser YN-8019 2.411	Aaa
Bd 3.98 12/19/2033	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/25/2019	Aaa
Bd 4.34 12/27/2033	Aaa	Cons Bd Fltg Rt Ser LK-8019 2.396	Aaa	Cons Bd Fltg Rt Ser IK-8019 2.394	Aaa	Cons Bd Fltg Rt Ser IQ-8019 2.401	Aaa
Bd 3.33 02/13/2034	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/26/2019	Aaa
Bd 3.5 03/02/2034	Aaa	Global Bd Fltg Rt Ser 4906 2.376	Aaa	Cons Bd Fltg Rt Ser MU-8019 2.384	Aaa	Cons Bd Fltg Rt Ser RF-8019 2.502	Aaa
Bd 3.68 11/27/2034	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/27/2019	Aaa
Bd 3.53 03/02/2035	Aaa	Cons Bd Ser GN-8019 1.875	Aaa	Cons Bd Fltg Rt Ser IH-8019 2.394	Aaa	Cons Bd Fltg Rt Ser RB-8019 2.502	Aaa
Bd 3.54 06/26/2035	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/27/2019	Aaa
Bd 3.43 09/28/2035	Aaa	Global Bd Fltg Rt Ser 4951 2.396	Aaa	Cons Bd Fltg Rt Ser MW-8019 2.353	Aaa	Cons Bd Fltg Rt Ser RG-8019 2.502	Aaa
Bd 3.77 12/04/2035	Aaa	01/25/2019	Aaa	02/22/2019	Aaa	03/27/2019	Aaa
Bd 3.46 08/11/2036	Aaa	Cons Bd Fltg Rt Ser GI-8019 2.376	Aaa	Cons Bd Fltg Rt Ser MT-8019 2.386	Aaa	Cons Bd Fltg Rt Ser JE-8019 2.446	Aaa
Bd 3.82 11/06/2036	Aaa	01/25/2019	Aaa	02/25/2019	Aaa	03/28/2019	Aaa
Bd 3.78 12/04/2036	Aaa	Cons Bd Fltg Rt Ser HA-8019 2.371	Aaa	Cons Bd Fltg Rt Ser MX-8019 2.377	Aaa	Cons Bd Ser JM-8019 2.125	Aaa
Bd 3.86 08/24/2037	Aaa	01/28/2019	Aaa	02/25/2019	Aaa	03/28/2019	Aaa
Bd 3.56 01/11/2038	Aaa	Global Bd Fltg Rt Ser 4909 2.376	Aaa	Cons Bd Fltg Rt Ser MY-8019 2.377	Aaa	Cons Bd Fltg Rt Ser JF-8019 2.446	Aaa
Bd 3.54 01/25/2038	Aaa	01/28/2019	Aaa	02/25/2019	Aaa	03/28/2019	Aaa
Bd 3.31 01/26/2038	Aaa	Cons Bd Fltg Rt Ser GQ-8019 2.371	Aaa	Cons Bd Fltg Rt Ser LF-8019 2.391	Aaa	Cons Bd Ser IJ-8019 2.411	Aaa
Bd 3.75 02/08/2038	Aaa	01/28/2019	Aaa	02/25/2019	Aaa	03/29/2019	Aaa
Bd 3.44 02/16/2038	Aaa	Global Bd Fltg Rt Ser 4921 2.371	Aaa	Cons Bd Fltg Rt Ser GA-8019 2.376	Aaa	Cons Bd Ser IL-8019 2.42 03/29/2019	Aaa
Bd 3.99 02/22/2038	Aaa	01/28/2019	Aaa	02/25/2019	Aaa	Cons Bd Ser 2K-8019 2.41 03/29/2019	Aaa
Bd 3.57 03/02/2038	Aaa	Cons Bd Ser GX-8019 1.875	Aaa	Cons Bd Fltg Rt Ser QK-8019 2.371	Aaa	Cons Bd Fltg Rt Ser VB-8019 2.4	Aaa
Bd 3.875 03/08/2038	Aaa	01/29/2019	Aaa	02/25/2019	Aaa	04/01/2019	Aaa
Bd 3.98 03/15/2038	Aaa	Cons Bd Fltg Rt Ser NG-8019 2.397	Aaa	Cons Bd Fltg Rt Ser WY-8019 2.381	Aaa	Cons Bd Fltg Rt Ser IS-8019 2.41	Aaa
Bd 3.98 04/05/2038	Aaa	01/29/2019	Aaa	02/25/2019	Aaa	04/01/2019	Aaa
Bd 4.05 04/23/2038	Aaa	Cons Bd Fltg Rt Ser LN-8019 2.412	Aaa	Cons Bd Fltg Rt Ser XE-8019 2.391	Aaa	Cons Bd Fltg Rt Ser JQ-8019 2.452	Aaa
Bd 4.14 05/03/2038	Aaa	01/30/2019	Aaa	02/25/2019	Aaa	04/01/2019	Aaa
Bd 4.25 05/17/2038	Aaa	Cons Bd Fltg Rt Ser LT-8019 2.412	Aaa	Cons Bd Fltg Rt Ser MZ-8019 2.377	Aaa	Cons Bd Fltg Rt Ser VE-8019 2.4	Aaa
Bd 4.2 06/01/2038	Aaa	01/30/2019	Aaa	02/25/2019	Aaa	04/01/2019	Aaa
Bd 3.67 06/01/2038	Aaa	Cons Bd Fltg Rt Ser LV-8019 2.412	Aaa	Cons Bd Fltg Rt Ser MV-8019 2.386	Aaa	Cons Bd Fltg Rt Ser VA-8019 2.4	Aaa
Bd 4.28 06/21/2038	Aaa	01/30/2019	Aaa	02/25/2019	Aaa	04/01/2019	Aaa
Bd 4.1 07/06/2038	Aaa	Global Bd Fltg Rt Ser 4945 2.407	Aaa	Cons Bd Ser IP-8019 2 02/26/2019	Aaa	Cons Bd Fltg Rt Ser JS-8019 2.43	Aaa
Bd 4.28 07/26/2038	Aaa	01/30/2019	Aaa	02/26/2019	Aaa	04/01/2019	Aaa
Bd 4.14 08/02/2038	Aaa	Cons Bd Fltg Rt Ser LU-8019 2.412	Aaa	Cons Bd Fltg Rt Ser IR-8019 2.396	Aaa	Cons Bd Fltg Rt Ser VC-8019 2.4	Aaa
Bd 3.65 08/13/2038	Aaa	01/30/2019	Aaa	02/28/2019	Aaa	04/02/2019	Aaa
Bd 4.04 08/23/2038	Aaa	Cons Bd Fltg Rt Ser KL-8019 2.115	Aaa	Cons Bd Fltg Rt Ser QR-8019 2.371	Aaa	Cons Bd Ser JR-8019 2.125	Aaa
Bd 4.08 09/20/2038	Aaa	01/30/2019	Aaa	02/28/2019	Aaa	04/04/2019	Aaa
Bd 4.15 09/27/2038	Aaa	Cons Bd Fltg Rt Ser LW-8019 2.41	Aaa	Cons Bd Fltg Rt Ser OJ-8019 2.371	Aaa	Cons Bd Fltg Rt Ser ZD-8019 2.427	Aaa
Bd 4.35 10/18/2038	Aaa	02/01/2019	Aaa	02/28/2019	Aaa	04/04/2019	Aaa
Bd 4.47 11/01/2038	Aaa	Cons Bd Fltg Rt Ser VZ-8019 2.261	Aaa	Cons Bd Ser 1I-8019 2.417 02/28/2019	Aaa	Cons Bd Fltg Rt Ser RT-8019 2.088	Aaa
Bd 4.65 11/26/2038	Aaa	02/01/2019	Aaa	Cons Bd Fltg Rt Ser NU-8019 2.395	Aaa	Cons Bd Fltg Rt Ser RV-8019 2.29	Aaa
Bd 3.7 12/14/2038	Aaa	Cons Bd Ser HG-8019 1.875	Aaa	Cons Bd Ser IT-8019 2 03/01/2019	Aaa	04/05/2019	Aaa
Bd 4.55 12/20/2038	Aaa	02/01/2019	Aaa	Cons Bd Fltg Rt Ser NJ-8019 2.4	Aaa	Cons Bd Fltg Rt Ser FV-8019 2.264	Aaa
Bd 3.51 06/11/2040	Aaa	Cons Bd Fltg Rt Ser VH-8019 2.39	Aaa	03/01/2019	Aaa	04/05/2019	Aaa
Bd 3.875 11/02/2040	Aaa	02/01/2019	Aaa	Cons Bd Fltg Rt Ser HD-8019 2.39	Aaa	Cons Bd Ser PG-8019 2.12 04/05/2019	Aaa
Bd 3.67 03/05/2042	Aaa	Cons Bd Fltg Rt Ser VG-8019 2.261	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser JV-8019 2.29	Aaa
Bd 3.93 10/23/2042	Aaa	02/01/2019	Aaa	Cons Bd Fltg Rt Ser PA-8019 2.395	Aaa	04/05/2019	Aaa
Bd 3.38 01/26/2043	Aaa	Cons Bd Fltg Rt Ser HK-8019 2.38	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser JT-8019 2.289	Aaa
Bd 3.92 02/02/2043	Aaa	02/01/2019	Aaa	Cons Bd Ser LP-8019 2 03/01/2019	Aaa	04/05/2019	Aaa
Bd 3.91 11/27/2043	Aaa	Cons Bd Fltg Rt Ser HB-8019 2.38	Aaa	Cons Bd Fltg Rt Ser HF-8019 2.39	Aaa	Cons Bd Fltg Rt Ser KC-8019 2.297	Aaa
Bd 3.66 03/07/2044	Aaa	02/01/2019	Aaa	Cons Bd Fltg Rt Ser NR-8019 2.395	Aaa	04/09/2019	Aaa
Bd 3.83 12/14/2044	Aaa	Cons Bd Fltg Rt Ser VK-8019 2.302	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser SH-8019 2.09	Aaa
Bd 3.95 10/23/2045	Aaa	02/04/2019	Aaa	Cons Bd Fltg Rt Ser NN-8019 2.395	Aaa	04/09/2019	Aaa
Bd 3.48 03/26/2046	Aaa	Cons Bd Fltg Rt Ser VN-8019 2.302	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser SG-8019 2.09	Aaa
Bd 3.58 04/11/2047	Aaa	02/04/2019	Aaa	Cons Bd Fltg Rt Ser NE-8019 2.438	Aaa	04/09/2019	Aaa
Bd Fltg Rt 2.42625 03/27/2020	Aaa	Cons Bd Fltg Rt Ser LZ-8019 2.387	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser FY-8019 2.2	Aaa
Federal Home Ln Bks		02/04/2019	Aaa	Cons Bd Fltg Rt Ser HE-8019 2.39	Aaa	04/09/2019	Aaa
Cons Bd Fltg Rt Ser TB-8019 2.088	Aaa	Cons Bd Fltg Rt Ser FU-8019 2.249	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser KE-8019 2.07	Aaa
01/03/2019	Aaa	02/05/2019	Aaa	Cons Bd Fltg Rt Ser NZ-8019 2.395	Aaa	04/09/2019	Aaa
Cons Bd Fltg Rt Ser RQ-8019 2.068	Aaa	Cons Bd Fltg Rt Ser HP-8019 2.244	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt Ser FZ-8019 2.2	Aaa
01/03/2019	Aaa	02/05/2019	Aaa	Global Bd Fltg Rt Ser 4925 2.39	Aaa	04/09/2019	Aaa
Cons Bd Fltg Rt Ser TA-8019 2.078	Aaa	Cons Bd Fltg Rt Ser VL-8019 2.312	Aaa	03/01/2019	Aaa	Cons Bd Ser KG-8019 2.125	Aaa
01/03/2019	Aaa	02/06/2019	Aaa	Cons Bd Fltg Rt Ser NP-8019 2.4	Aaa	04/10/2019	Aaa
Cons Bd Fltg Rt Ser QY-8019 2.078	Aaa	Cons Bd Fltg Rt Ser VI-8019 2.25	Aaa	03/01/2019	Aaa	Cons Bd Fltg Rt 2.068 04/10/2019	Aaa
01/04/2019	Aaa	02/06/2019	Aaa	Cons Bd Fltg Rt Ser NM-8019 2.387	Aaa	Cons Bd Fltg Rt Ser RV-8019 2.088	Aaa
Cons Bd Fltg Rt Ser RH-8019 2.08	Aaa	Cons Bd Fltg Rt Ser VM-8019 2.309	Aaa	03/04/2019	Aaa	04/10/2019	Aaa
01/07/2019	Aaa	02/07/2019	Aaa	Cons Bd Fltg Rt Ser NW-8019 2.382	Aaa	Global Bd Fltg Rt Ser 4899 2.203	Aaa
Cons Bd Fltg Rt Ser RE-8019 2.08	Aaa	Cons Bd Ser HQ-8019 1.875	Aaa	03/04/2019	Aaa	04/12/2019	Aaa
01/07/2019	Aaa	02/07/2019	Aaa	Cons Bd Ser IU-8019 2 03/05/2019	Aaa	Cons Bd Fltg Rt Ser SJ-8019 2.105	Aaa
Cons Bd Fltg Rt Ser SB-8019 2.08	Aaa	Cons Bd Fltg Rt Ser HV-8019 2.257	Aaa	Cons Bd Fltg Rt Ser XU-8019 2.287	Aaa	04/12/2019	Aaa
01/07/2019	Aaa	02/08/2019	Aaa	03/08/2019	Aaa	Cons Bd Fltg Rt Ser JU-8019 2.228	Aaa
Cons Bd Fltg Rt Ser TF-8019 2.253	Aaa	Cons Bd Fltg Rt Ser VQ-8019 2.311	Aaa	Cons Bd Ser IV-8019 2 03/08/2019	Aaa	04/12/2019	Aaa
01/07/2019	Aaa	02/08/2019	Aaa	Cons Bd Fltg Rt Ser PE-8019 2.462	Aaa	Cons Bd Ser IC-8019 1.91 04/12/2019	Aaa
Cons Bd Fltg Rt Ser NY-8019 2.339	Aaa	Cons Bd Fltg Rt Ser FX-8019 2.257	Aaa	03/08/2019	Aaa	Global Bd Fltg Rt Ser 4942 2.085	Aaa
01/08/2019	Aaa	02/08/2019	Aaa	Cons Bd Fltg Rt Ser YA-8019 2.287	Aaa	04/12/2019	Aaa
Cons Bd Ser FW-8019 1.75 01/08/2019	Aaa	Cons Bd Fltg Rt Ser MG-8019 2.231	Aaa	03/08/2019	Aaa	Cons Bd Fltg Rt Ser PY-8019 2.325	Aaa
Cons Bd Fltg Rt Ser SD-8019 2.078	Aaa	02/08/2019	Aaa	Cons Bd Fltg Rt Ser PN-8019 2.461	Aaa	04/15/2019	Aaa
01/10/2019	Aaa	Cons Bd Ser KY-8019 1.98 02/08/2019	Aaa	03/11/2019	Aaa	Cons Bd Fltg Rt Ser KR-8019 2.096	Aaa
Cons Bd Fltg Rt Ser TE-8019 2.11	Aaa	02/08/2019	Aaa	Cons Bd Fltg Rt Ser PV-8019 2.188	Aaa	04/16/2019	Aaa
01/11/2019	Aaa	Cons Bd Fltg Rt Ser WV-8019 2.335	Aaa	03/12/2019	Aaa	Cons Bd Fltg Rt Ser KV-8019 2.086	Aaa
Cons Bd Fltg Rt Ser SC-8019 2.09	Aaa	02/11/2019	Aaa	Cons Bd Fltg Rt Ser PJ-8019 2.024	Aaa	04/16/2019	Aaa
01/11/2019	Aaa	Cons Bd Fltg Rt Ser ME-8019 2.28	Aaa	03/12/2019	Aaa	Cons Bd Fltg Rt Ser SZ-8019 2.325	Aaa
Cons Bd Fltg Rt Ser SE-8019 2.09	Aaa	02/11/2019	Aaa	Cons Bd Fltg Rt Ser PK-8019 2.024	Aaa	04/17/2019	Aaa
01/11/2019	Aaa	Cons Bd Fltg Rt Ser VP-8019 2.335	Aaa	03/13/2019	Aaa	Cons Bd Fltg Rt Ser TD-8019 2.335	Aaa
Cons Bd Fltg Rt Ser UD-8019 2.11	Aaa	02/11/2019	Aaa	Cons Bd Ser MA-8019 2.05 03/13/2019	Aaa	04/18/2019	Aaa
01/11/2019	Aaa	Cons Bd Fltg Rt Ser VS-8019 2.335	Aaa	Cons Bd Ser IV-8019 2.125 03/14/2019	Aaa	Cons Bd Ser KW-8019 2.125	Aaa
Cons Bd Fltg Rt Ser KJ-8019 2.32	Aaa	02/11/2019	Aaa	Cons Bd Fltg Rt Ser NV-8019 2.33	Aaa	04/18/2019	Aaa
01/14/2019	Aaa	Cons Bd Fltg Rt Ser HY-8019 2.193	Aaa	03/15/2019	Aaa	Cons Bd Fltg Rt Ser TG-8019 2.335	Aaa
Cons Bd Fltg Rt Ser SY-8019 2.315	Aaa	02/12/2019	Aaa	Cons Bd Fltg Rt Ser OB-8019 2.458	Aaa	04/18/2019	Aaa
01/17/2019	Aaa	Cons Bd Fltg Rt Ser HU-8019 2.188	Aaa	03/15/2019	Aaa	Cons Bd Ser LJ-8019 2.25 04/23/2019	Aaa
Cons Bd Fltg Rt Ser LI-8019 2.335	Aaa	02/12/2019	Aaa	Cons Bd Fltg Rt Ser PU-8019 2.325	Aaa	Cons Bd Fltg Rt Ser 1G-8019 2.439	Aaa
01/18/2019	Aaa	Cons Bd Fltg Rt Ser HX-8019 2.193	Aaa	03/15/2019	Aaa	04/24/2019	Aaa
Cons Bd Fltg Rt Ser GJ-8019 2.34	Aaa	02/12/2019	Aaa	Cons Bd Fltg Rt Ser NS-8019 2.335	Aaa	Cons Bd Fltg Rt Ser 1H-8019 2.439	Aaa
01/18/2019	Aaa	Cons Bd Ser HS-8019 1.875	Aaa	03/15/2019	Aaa	04/24/2019	Aaa
Cons Bd Fltg Rt Ser TC-8019 2.325	Aaa	02/12/2019	Aaa	Cons Bd Fltg Rt Ser PO-8019 2.478	Aaa	Cons Bd Fltg Rt Ser KI-8019 2.147	Aaa
01/18/2019	Aaa	Cons Bd Fltg Rt Ser WC-8019 2.335	Aaa	03/15/2019	Aaa	04/24/2019	Aaa
Cons Bd Ser GF-8019 1.75 01/18/2019	Aaa	02/13/2019	Aaa	Cons Bd Ser IZ-8019 2.125 03/19/2019	Aaa	Cons Bd Fltg Rt Ser KU-8019 2.137	Aaa
Cons Bd Fltg Rt Ser VD-8019 2.325	Aaa	Cons Bd Fltg Rt Ser HR-8019 2.31	Aaa	Cons Bd Ser JB-8019 2.125	Aaa	04/24/2019	Aaa
01/18/2019	Aaa	02/14/2019	Aaa	03/21/2019	Aaa	Cons Bd Fltg Rt Ser NH-8019 2.389	Aaa
Cons Bd Fltg Rt Ser VJ-8019 2.327	Aaa	Cons Bd Fltg Rt Ser HT-8019 2.31	Aaa	Cons Bd Fltg Rt Ser OX-8019 2.47	Aaa	04/24/2019	Aaa
01/22/2019	Aaa	02/14/2019					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Cons Bd Fltg Rt Ser 1U-8019 2.441	Aaa	Cons Bd Ser PR-8019 2.375	Aaa	Global Bd Fltg Rt Ser 4898 2.365	Aaa	Cons Bd Ser WB-8019 2.375	Aaa
04/26/2019		06/13/2019		07/16/2019		08/07/2019	
Cons Bd Fltg Rt Ser JG-8019 2.446	Aaa	Cons Bd Fltg Rt Ser PZ-8019 2.315	Aaa	Global Bd Fltg Rt Ser 4903 2.365	Aaa	Cons Bd Fltg Rt Ser WD-8019 2.268	Aaa
04/26/2019		06/14/2019		07/16/2019		08/07/2019	
Global Bd Fltg Rt Ser 4917 2.391	Aaa	Cons Bd Fltg Rt Ser YI-8019 2.35	Aaa	Cons Bd Fltg Rt Ser GE-8019 2.365	Aaa	Cons Bd Fltg Rt Ser UB-8019 2.314	Aaa
04/26/2019		06/14/2019		07/17/2019		08/07/2019	
Cons Bd Fltg Rt Ser UK-8019 2.391	Aaa	Cons Bd Fltg Rt Ser PT-8019 2.32	Aaa	Cons Bd Fltg Rt Ser ZJ-8019 2.385	Aaa	Cons Bd Fltg Rt Ser 1T-8019 2.327	Aaa
04/26/2019		06/14/2019		07/17/2019		08/08/2019	
Cons Bd Fltg Rt Ser 1Q-8019 2.441	Aaa	Cons Bd Fltg Rt Ser PM-8019 2.315	Aaa	Cons Bd Fltg Rt Ser ZH-8019 2.385	Aaa	Cons Bd Ser WE-8019 2.375	Aaa
04/26/2019		06/14/2019		07/17/2019		08/09/2019	
Cons Bd Fltg Rt Ser UM-8019 2.391	Aaa	Cons Bd Fltg Rt Ser PS-8019 2.32	Aaa	Cons Bd Fltg Rt Ser TP-8019 2.365	Aaa	Cons Bd Fltg Rt Ser 1R-8019 2.327	Aaa
04/26/2019		06/14/2019		07/19/2019		08/09/2019	
Cons Bd Fltg Rt Ser UP-8019 2.391	Aaa	Cons Bd Ser OA-8019 2.375	Aaa	Cons Bd Fltg Rt Ser TH-8019 2.355	Aaa	Cons Bd Fltg Rt Ser HW-8019 2.228	Aaa
04/26/2019		06/18/2019		07/19/2019		08/12/2019	
Cons Bd Fltg Rt Ser UN-8019 2.391	Aaa	Cons Bd Fltg Rt Ser QT-8019 2.509	Aaa	Cons Bd Fltg Rt Ser TJ-8019 2.365	Aaa	Cons Bd Fltg Rt Ser WF-8019 2.36	Aaa
04/26/2019		06/19/2019		07/19/2019		08/12/2019	
Cons Bd Fltg Rt Ser GV-8019 2.381	Aaa	Cons Bd Fltg Rt Ser 4S-8019 2.459	Aaa	Cons Bd Fltg Rt Ser LC-8019 2.135	Aaa	Cons Bd Fltg Rt Ser 2.253 08/13/2019	Aaa
04/26/2019		06/20/2019		07/19/2019		Cons Bd Fltg Rt Ser WG-8019 2.208	Aaa
Cons Bd Ser ID-8019 1.91 04/29/2019	Aaa	Cons Bd Fltg Rt Ser YM-8019 2.394	Aaa	Cons Bd Fltg Rt Ser TR-8019 2.365	Aaa	08/13/2019	
04/30/2019		06/21/2019		07/19/2019		Cons Bd Fltg Rt Ser 2R-8019 2.253	Aaa
Cons Bd Ser 2L-8019 2.482	Aaa	Cons Bd Fltg Rt Ser QI-8019 2.354	Aaa	Cons Bd Fltg Rt Ser KZ-8019 2.39	Aaa	08/13/2019	
04/30/2019		06/21/2019		07/19/2019		Cons Bd Fltg Rt Ser 2P-8019 2.253	Aaa
Cons Bd Fltg Rt Ser KP-8019 2.18	Aaa	Cons Bd Fltg Rt Ser 4L-8019 3.04	Aaa	Cons Bd Fltg Rt Ser LA-8019 2.135	Aaa	08/13/2019	
04/30/2019		06/21/2019		07/19/2019		Cons Bd Fltg Rt Ser WH-8019 2.208	Aaa
Cons Bd Fltg Rt Ser UW-8019 2.405	Aaa	Cons Bd Fltg Rt Ser 4U-8019 2.459	Aaa	Cons Bd Fltg Rt Ser LE-8019 2.38	Aaa	08/13/2019	
05/01/2019		06/24/2019		07/19/2019		Cons Bd Ser WM-8019 2.375	Aaa
Cons Bd Fltg Rt Ser HC-8019 2.405	Aaa	Cons Bd Fltg Rt Ser YP-8019 2.419	Aaa	Cons Bd Fltg Rt Ser ZM-8019 2.4	Aaa	08/13/2019	
05/01/2019		06/24/2019		07/19/2019		Cons Bd Fltg Rt Ser IB-8019 2.35	Aaa
Cons Bd Ser 1W-8019 2.49 05/02/2019	Aaa	Cons Bd Fltg Rt Ser 4T-8019 2.459	Aaa	Cons Bd Fltg Rt Ser TY-8019 2.365	Aaa	08/14/2019	
05/02/2019		06/24/2019		07/19/2019		Cons Bd Fltg Rt Ser IA-8019 2.35	Aaa
Cons Bd Fltg Rt Ser LX-8019 2.42	Aaa	Cons Bd Fltg Rt Ser QL-8019 2.379	Aaa	Cons Bd Fltg Rt Ser TM-8019 2.365	Aaa	08/14/2019	
05/02/2019		06/24/2019		07/19/2019		Cons Bd Ser JL-8019 2.2 08/15/2019	Aaa
Cons Bd Ser LY-8019 2.25 05/03/2019	Aaa	Cons Bd Fltg Rt Ser QN-8019 2.517	Aaa	Cons Bd Fltg Rt Ser UQ-8019 2.19	Aaa	08/14/2019	
05/03/2019		06/25/2019		07/19/2019		Cons Bd Ser WN-8019 2.5 08/15/2019	Aaa
Cons Bd Ser 1Z-8019 2.49 05/06/2019	Aaa	Cons Bd Ser OS-8019 2.375	Aaa	Cons Bd Fltg Rt Ser TL-8019 2.365	Aaa	08/16/2019	
05/06/2019		06/25/2019		07/19/2019		Cons Bd Fltg Rt Ser WS-8019 2.384	Aaa
Cons Bd Fltg Rt Ser SN-8019 2.245	Aaa	Cons Bd Ser 2I-8019 2.54 06/27/2019	Aaa	Cons Bd Fltg Rt Ser TI-8019 2.355	Aaa	08/16/2019	
05/06/2019		06/25/2019		07/19/2019		Cons Bd Fltg Rt Ser WR-8019 2.384	Aaa
Cons Bd Ser 2F-8019 2.5 05/07/2019	Aaa	Cons Bd Ser RA-8019 2.25 06/27/2019	Aaa	Global Bd Fltg Rt Ser 4916 2.414	Aaa	08/16/2019	
05/07/2019		06/25/2019		07/22/2019		Cons Bd Fltg Rt Ser WJ-8019 2.374	Aaa
Cons Bd Ser MC-8019 2.25 05/07/2019	Aaa	Cons Bd Ser JK-8019 2.17 06/28/2019	Aaa	07/22/2019		08/16/2019	
05/08/2019		06/28/2019		Cons Bd Fltg Rt Ser TQ-8019 2.194	Aaa	Cons Bd Fltg Rt Ser WT-8019 2.384	Aaa
Cons Bd Fltg Rt Ser VR-8019 2.316	Aaa	Global Bd Fltg Rt Ser 4947 2.493	Aaa	07/22/2019		08/16/2019	
05/08/2019		06/28/2019		Cons Bd Fltg Rt Ser TU-8019 2.202	Aaa	Cons Bd Fltg Rt Ser WP-8019 2.384	Aaa
Cons Bd Fltg Rt Ser SF-8019 2.252	Aaa	Cons Bd Fltg Rt Ser 4H-8019 2.4	Aaa	07/23/2019		08/16/2019	
05/09/2019		06/28/2019		Cons Bd Fltg Rt Ser TX-8019 2.399	Aaa	Cons Bd Fltg Rt Ser WQ-8019 2.384	Aaa
Cons Bd Fltg Rt Ser SP-8019 2.252	Aaa	Cons Bd Fltg Rt Ser JH-8019 2.456	Aaa	07/23/2019		08/16/2019	
05/09/2019		06/28/2019		Cons Bd Fltg Rt Ser TK-8019 2.399	Aaa	Cons Bd Fltg Rt Ser WK-8019 2.374	Aaa
Cons Bd Fltg Rt Ser MD-8019 2.281	Aaa	Cons Bd Fltg Rt Ser YU-8019 2.618	Aaa	07/23/2019		08/16/2019	
05/09/2019		06/28/2019		Cons Bd Fltg Rt Ser TN-8019 2.399	Aaa	Cons Bd Fltg Rt Ser WL-8019 2.39	Aaa
Cons Bd Ser 2G-8019 2.5 05/10/2019	Aaa	Cons Bd Fltg Rt Ser ZA-8019 2.435	Aaa	07/23/2019		08/20/2019	
05/10/2019		07/01/2019		Cons Bd Fltg Rt Ser ZL-8019 2.434	Aaa	Cons Bd Fltg Rt Ser WX-8019 2.365	Aaa
Cons Bd Fltg Rt Ser VU-8019 2.34	Aaa	Cons Bd Ser RN-8019 2.375	Aaa	07/23/2019		08/20/2019	
05/10/2019		07/02/2019		Cons Bd Fltg Rt Ser TV-8019 2.202	Aaa	Cons Bd Fltg Rt Ser WW-8019 2.4	Aaa
Cons Bd Ser 2H-8019 2.5 05/10/2019	Aaa	Cons Bd Fltg Rt Ser RP-8019 2.098	Aaa	07/23/2019		08/20/2019	
05/10/2019		07/03/2019		Cons Bd Ser UC-8019 2.375	Aaa	Cons Bd Ser WU-8019 2.375	Aaa
Cons Bd Fltg Rt Ser MH-8019 2.277	Aaa	Cons Bd Fltg Rt Ser RM-8019 2.098	Aaa	07/23/2019		08/20/2019	
05/10/2019		07/03/2019		Cons Bd Fltg Rt Ser TS-8019 2.399	Aaa	Cons Bd Fltg Rt Ser WZ-8019 2.379	Aaa
Cons Bd Fltg Rt Ser MK-8019 2.28	Aaa	Cons Bd Fltg Rt Ser RS-8019 2.108	Aaa	07/24/2019		08/21/2019	
05/10/2019		07/05/2019		Cons Bd Fltg Rt Ser LD-8019 2.426	Aaa	Cons Bd Ser XB-8019 2.375	Aaa
Cons Bd Fltg Rt Ser 2.4 05/13/2019	Aaa	Cons Bd Fltg Rt Ser RD-8019 2.108	Aaa	07/25/2019		08/22/2019	
05/10/2019		07/05/2019		Cons Bd Ser UF-8019 2.375	Aaa	Cons Bd Fltg Rt Ser IN-8019 2.424	Aaa
Cons Bd Ser IE-8019 1.93 05/14/2019	Aaa	Cons Bd Fltg Rt Ser ZC-8019 2.299	Aaa	07/25/2019		08/22/2019	
05/10/2019		07/05/2019		Cons Bd Fltg Rt Ser ZK-8019 2.436	Aaa	Cons Bd Fltg Rt Ser IL-8019 2.424	Aaa
Cons Bd Ser 2A-8019 2.5 05/14/2019	Aaa	Cons Bd Fltg Rt Ser MB-8019 2.284	Aaa	07/25/2019		08/22/2019	
05/10/2019		07/05/2019		Global Bd Fltg Rt Ser 4919 2.416	Aaa	Cons Bd Fltg Rt Ser XK-8019 2.457	Aaa
Cons Bd Ser MN-8019 2.25 05/15/2019	Aaa	Global Bd Fltg Rt Ser 4897 2.297	Aaa	07/25/2019		08/23/2019	
05/10/2019		07/08/2019		Cons Bd Fltg Rt Ser GM-8019 2.416	Aaa	Cons Bd Fltg Rt Ser XC-8019 2.418	Aaa
Cons Bd Fltg Rt Ser 2U-8019 3.04	Aaa	Cons Bd Fltg Rt Ser JW-8019 2.307	Aaa	07/25/2019		08/23/2019	
05/15/2019		07/09/2019		Cons Bd Fltg Rt Ser GS-8019 2.416	Aaa	Cons Bd Fltg Rt Ser WI-8019 2.422	Aaa
Cons Bd Fltg Rt Ser MI-8019 2.345	Aaa	Cons Bd Fltg Rt Ser KF-8019 2.09	Aaa	07/25/2019		08/23/2019	
05/15/2019		07/09/2019		Cons Bd Fltg Rt Ser UL-8019 2.401	Aaa	Cons Bd Fltg Rt Ser IJ-8019 2.426	Aaa
Cons Bd Fltg Rt Ser 2M-8019 2.419	Aaa	Cons Bd Fltg Rt Ser KA-8019 2.307	Aaa	07/26/2019		08/27/2019	
05/16/2019		07/09/2019		Cons Bd Fltg Rt Ser UJ-8019 2.401	Aaa	Cons Bd Fltg Rt Ser UG-8019 2.401	Aaa
Cons Bd Ser 2C-8019 2.5 05/17/2019	Aaa	Cons Bd Ser RW-8019 2.375	Aaa	07/26/2019		08/27/2019	
05/16/2019		07/09/2019		Cons Bd Fltg Rt Ser UT-8019 2.401	Aaa	Cons Bd Ser XF-8019 2.375	Aaa
Cons Bd Ser 2D-8019 2.5 05/17/2019	Aaa	Global Bd Fltg Rt Ser 4893 2.297	Aaa	07/26/2019		08/27/2019	
05/16/2019		07/10/2019		Cons Bd Fltg Rt Ser GW-8019 2.416	Aaa	Cons Bd Fltg Rt Ser XN-8019 2.517	Aaa
Cons Bd Fltg Rt Ser 4J-8019 2.4	Aaa	Cons Bd Fltg Rt Ser RU-8019 2.108	Aaa	07/26/2019		08/28/2019	
05/20/2019		07/10/2019		Cons Bd Fltg Rt Ser US-8019 2.401	Aaa	Cons Bd Fltg Rt Ser 3L-8019 2.441	Aaa
Cons Bd Ser 2E-8019 2.5 05/20/2019	Aaa	Cons Bd Fltg Rt Ser GB-8019 2.297	Aaa	07/26/2019		08/28/2019	
05/20/2019		07/10/2019		Cons Bd Fltg Rt Ser UI-8019 2.401	Aaa	Cons Bd Fltg Rt Ser 3C-8019 2.446	Aaa
Cons Bd Ser 2B-8019 2.5 05/20/2019	Aaa	Cons Bd Fltg Rt Ser KH-8019 2.088	Aaa	07/26/2019		08/28/2019	
05/20/2019		07/10/2019		Cons Bd Fltg Rt Ser 1P-8019 2.446	Aaa	Cons Bd Fltg Rt Ser 3A-8019 2.446	Aaa
Cons Bd Ser MR-8019 2.25 05/21/2019	Aaa	Cons Bd Fltg Rt Ser SK-8019 2.108	Aaa	07/26/2019		08/28/2019	
05/20/2019		07/10/2019		Cons Bd Fltg Rt Ser RJ-8019 2.381	Aaa	Cons Bd Fltg Rt Ser 3B-8019 2.446	Aaa
Cons Bd Fltg Rt Ser MQ-8019 2.345	Aaa	Cons Bd Fltg Rt Ser KB-8019 2.32	Aaa	07/26/2019		08/28/2019	
05/21/2019		Global Bd Fltg Rt Ser 4895 2.31	Aaa	Cons Bd Fltg Rt Ser UH-8019 2.401	Aaa	Cons Bd Fltg Rt Ser XP-8019 2.517	Aaa
Cons Bd Ser 2J-8019 2.5 05/23/2019	Aaa	07/11/2019		07/26/2019		08/28/2019	
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Global Bd Fltg Rt Ser 4918 2.401	Aaa	07/11/2019		Cons Bd Ser YL-8019 2.43 07/30/2019	Aaa	08/30/2019	
05/24/2019		Cons Bd Fltg Rt Ser GD-8019 2.228	Aaa	07/30/2019		Cons Bd Ser XL-8019 2.5 09/04/2019	Aaa
Cons Bd Fltg Rt Ser UE-8019 2.389	Aaa	07/12/2019		Cons Bd Ser UR-8019 2.375	Aaa	Cons Bd Fltg Rt Ser XT-8019 2.407	Aaa
05/24/2019		Cons Bd Ser SL-8019 2.375	Aaa	08/01/2019		09/04/2019	
Cons Bd Fltg Rt Ser GR-8019 2.401	Aaa	Cons Bd Fltg Rt Ser 1S-8019 2.46	Aaa	Cons Bd Fltg Rt Ser 15-8019 2.46	Aaa	Cons Bd Fltg Rt Ser XS-8019 2.407	Aaa
05/24/2019		08/01/2019		08/01/2019		09/04/2019	
Cons Bd Ser NK-8019 2.25 05/24/2019	Aaa	Cons Bd Fltg Rt Ser UX-8019 2.415	Aaa	Cons Bd Fltg Rt Ser 1K-8019 2.46	Aaa	Cons Bd Fltg Rt Ser 3J-8019 2.284	Aaa
05/24/2019		08/01/2019		08/01/2019		09/05/2019	
Cons Bd Fltg Rt Ser GT-8019 2.399	Aaa	Cons Bd Fltg Rt Ser UV-8019 2.415	Aaa	Cons Bd Fltg Rt Ser 1U-8019 2.46	Aaa	Cons Bd Fltg Rt Ser YD-8019 2.302	Aaa
05/24/2019		08/01/2019		08/01/2019		09/09/2019	
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05/28/2019		08/02/2019		08/01/2019		09/10/2019	
Cons Bd Fltg Rt Ser LO-8019 2.406	Aaa	Cons Bd Fltg Rt Ser RL-8019 2.395	Aaa	Cons Bd Ser XV-8019 2.5 09/10/2019	Aaa	Cons Bd Fltg Rt Ser 4G-8019 2.375	Aaa
05/28/2019		08/02/2019		09/10/2019		09/12/2019	
Cons Bd Fltg Rt Ser 3S-8019 2.493	Aaa	Cons Bd Fltg Rt Ser RK-8019 2.395	Aaa	Cons Bd Fltg Rt Ser XW-8019 2.297	Aaa	Cons Bd Ser YG-8019 2.5 09/13/2019	Aaa
05/28/2019		08/02/2019		09/11/2019		Cons Bd Fltg Rt Ser YH-8019 2.233	Aaa
Cons Bd Fltg Rt Ser 4K-8019 2.434	Aaa	Cons Bd Fltg Rt Ser SR-8019 2.33	Aaa	09/11/2019			
05/28/2019		07/16/2019		Cons Bd Fltg Rt Ser 1			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Cons Bd Fltg Rt Ser YE-8019 2.233	Aaa	Cons Bd Fltg Rt Ser LG-8019 2.434	Aaa	Cons Bd Fltg Rt Ser 5C-9020 2.43	Aaa	Cons Bd Step-Up Ser XZ-9020 2.25	Aaa
09/13/2019		10/23/2019		01/02/2020		01/30/2020	
Cons Bd Fltg Rt Ser YF-8019 2.233	Aaa	Cons Bd Ser 1E-8019 2.75 10/24/2019	Aaa	Cons Bd Ser 6W-9020 2.445	Aaa	Cons Bd Ser 6X-9020 2.47 01/30/2020	Aaa
09/13/2019		Cons Bd Fltg Rt Ser LR-8019 2.431	Aaa	01/02/2020		Cons Bd Ser 8W-9020 2.765	Aaa
Cons Bd Fltg Rt Ser YC-8019 2.233	Aaa	10/25/2019		Cons Bd Fltg Rt Ser 5F-9020 2.43	Aaa	01/30/2020	
09/13/2019		Cons Bd Ser 1M-8019 2.625	Aaa	01/02/2020		Cons Bd Step-Up Ser YD-9020 1.9	Aaa
Cons Bd Fltg Rt Ser JA-8019 2.395	Aaa	10/29/2019		Cons Bd Fltg Rt Ser 5B-9020 2.43	Aaa	01/30/2020	
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Cons Bd Fltg Rt Ser 3G-8019 2.395	Aaa	10/29/2019		Cons Bd Fltg Rt Ser D2-9020 2.613	Aaa	01/30/2020	
09/16/2019		Cons Bd Step-Up Ser GC-8019 2	Aaa	01/02/2020		Cons Bd Ser 2G-9020 2.33 01/30/2020	Aaa
Cons Bd Fltg Rt Ser 4E-8019 2.39	Aaa	10/30/2019		Cons Bd Ser C7-9020 2.625	Aaa	Cons Bd Ser 8V-9020 2.76 01/30/2020	Aaa
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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
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Cons Bd Step-Up Ser Z1-2023 3.25		Cons Bd Ser ZB-2025 3.59 07/30/2025	Aaa	Cons Bd Ser PU-2028 3.25 09/08/2028	Aaa	Cons Bd Ser BP-2033 4.08 09/20/2033	Aaa
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02/23/2038	Aaa	Mtn 3 11/13/2020	Aaa	Mtn 2.6 09/15/2021	Aaa	Mtn 3.15 07/25/2022	Aaa
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Cons Bd Ser N-2038 4.04/16/2038	Aaa	Mtn 3 12/14/2020	Aaa	Mtn 3 09/27/2021	Aaa	Mtn Step-Up 2.625 08/09/2022	Aaa
Cons Bd Ser Q-2038 4.125 04/26/2038	Aaa	Mtn 2.91 12/18/2020	Aaa	Mtn 1.5 09/28/2021	Aaa	Mtn Step-Up 2.95 08/09/2022	Aaa
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Cons Bd Ser V-2038 4.25 05/14/2038	Aaa	Mtn 3 12/28/2020	Aaa	Mtn 3.05 10/01/2021	Aaa	Mtn Step-Up 3 08/23/2022	Aaa
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Cons Bd Ser Y-2038 4.2 06/01/2038	Aaa	Mtn 3 12/28/2020	Aaa	Mtn 3.11 10/25/2021	Aaa	Mtn Step-Up 3 08/23/2022	Aaa
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Cons Bd Ser CC-2038 4.29 06/07/2038	Aaa	Mtn 2.55 12/29/2020	Aaa	Mtn 3 10/25/2021	Aaa	Mtn 3 08/26/2022	Aaa
Cons Bd Ser X-2038 3.75 06/11/2038	Aaa	Mtn 2.625 12/29/2020	Aaa	Mtn Step-Up 2.375 10/26/2021	Aaa	Mtn 3.125 08/26/2022	Aaa
Cons Bd Ser BB-2038 4.25 06/11/2038	Aaa	Mtn 3.015 01/11/2021	Aaa	Mtn 2.46 10/27/2021	Aaa	Mtn Step-Up 2.5 09/06/2022	Aaa
Cons Bd Ser AA-2038 4.2 06/14/2038	Aaa	Mtn 2.875 01/11/2021	Aaa	Mtn 3.03 10/28/2021	Aaa	Mtn 3.16 09/20/2022	Aaa
Cons Bd Fltg Rt Ser DD-2038 5		Mtn 2.6 01/19/2021	Aaa	Mtn 3.1 10/29/2021	Aaa	Mtn Step-Up 2.6 09/27/2022	Aaa
06/28/2038	Aaa	Global Mtn 3.02 01/25/2021	Aaa	Mtn 3.08 10/29/2021	Aaa	Mtn 3 09/27/2022	Aaa
Cons Bd Ser EE-2038 4.22 06/29/2038	Aaa	Mtn 2.22 01/26/2021	Aaa	Mtn 3.1 10/29/2021	Aaa	Mtn 3 09/27/2022	Aaa
Cons Bd Ser FF-2038 4.27 07/19/2038	Aaa	Mtn Step-Up 2 01/26/2021	Aaa	Mtn 3.1 10/29/2021	Aaa	Mtn Step-Up 2.75 10/25/2022	Aaa
Cons Bd Ser GG-2038 4.25 07/23/2038	Aaa	Mtn 2.8 01/29/2021	Aaa	Mtn 3.09 10/29/2021	Aaa	Mtn Step-Up 2.5 11/02/2022	Aaa
Cons Bd Ser HH-2038 4.25 08/17/2038	Aaa	Mtn 2.57 02/17/2021	Aaa	Mtn 3.1 10/29/2021	Aaa	Mtn 3 11/16/2022	Aaa
Cons Bd Ser II-2038 4.27 08/20/2038	Aaa	Mtn 2.5 02/23/2021	Aaa	Mtn 3 10/29/2021	Aaa	Mtn Step-Up 2.75 12/19/2022	Aaa
Cons Bd Ser JJ-2038 4.27 08/21/2038	Aaa	Mtn 2.575 02/24/2021	Aaa	Mtn 3.11 11/08/2021	Aaa	Mtn 3.03 12/27/2022	Aaa
Cons Bd Ser KK-2038 4.09 09/10/2038	Aaa	Mtn 2.5 02/24/2021	Aaa	Mtn 3.08 11/09/2021	Aaa	Mtn 3.3 12/08/2022	Aaa
Cons Bd Ser LL-2038 4.07 09/13/2038	Aaa	Mtn 2.5 02/26/2021	Aaa	Mtn Step-Up 2.5 11/15/2021	Aaa	Mtn 3.2 12/28/2022	Aaa
Cons Bd Ser MM-2038 4.2 09/20/2038	Aaa	Mtn 2.45 02/26/2021	Aaa	Mtn 3.15 11/15/2021	Aaa	Mtn 3 12/29/2022	Aaa
Cons Bd Ser PP-2038 4.32 09/27/2038	Aaa	Mtn 2.4 02/26/2021	Aaa	Mtn 3.11/16/2021	Aaa	Mtn 2.44 01/04/2023	Aaa
Cons Bd Ser NN-2038 4.35 09/28/2038	Aaa	Mtn 2.5 02/26/2021	Aaa	Mtn 2.5 11/23/2021	Aaa	Mtn 2.45 01/23/2023	Aaa
Cons Bd Ser QQ-2038 4.4 10/15/2038	Aaa	Mtn 2.42 02/26/2021	Aaa	Mtn 2.65 11/24/2021	Aaa	Mtn Step-Up 2.125 01/26/2023	Aaa
Cons Bd Ser RR-2038 4.25 10/19/2038	Aaa	Mtn 2.625 03/05/2021	Aaa	Mtn 3.16 11/26/2021	Aaa	Mtn 2.505 01/26/2023	Aaa
Cons Bd Ser SS-2038 4.48 10/22/2038	Aaa	Mtn 3.12 03/12/2021	Aaa	Mtn 3.28 11/26/2021	Aaa	Mtn 2.53 01/26/2023	Aaa
Cons Bd Ser TT-2038 4.25 11/02/2038	Aaa	Mtn 2.8 03/19/2021	Aaa	Mtn 3.25 11/26/2021	Aaa	Mtn 3 01/27/2023	Aaa
Cons Bd Ser VV-2038 4.55 11/08/2038	Aaa	Mtn 2.75 03/26/2021	Aaa	Mtn 3.135 12/10/2021	Aaa	Mtn Step-Up 2.125 01/30/2023	Aaa
Cons Bd Ser UU-2038 4.22 11/09/2038	Aaa	Mtn 3 03/26/2021	Aaa	Mtn 3.1 12/10/2021	Aaa	Mtn 3 01/30/2023	Aaa
Cons Bd Ser WW-2038 4.65		Mtn Step-Up 2.45 03/26/2021	Aaa	Mtn Step-Up 2.5 12/13/2021	Aaa	Mtn 2.55 01/30/2023	Aaa
11/15/2038	Aaa	Mtn 2.7 03/26/2021	Aaa	Mtn 3.2 12/13/2021	Aaa	Global Mtn 2.755 01/30/2023	Aaa
Cons Bd Ser XX-2038 4.59 11/19/2038	Aaa	Mtn 2.7 03/29/2021	Aaa	Mtn 3.17 12/20/2021	Aaa	Global Mtn 2.7525 01/30/2023	Aaa
Cons Bd Ser YY-2038 4.25 11/29/2038	Aaa	Mtn Step-Up 2.25 03/29/2021	Aaa	Mtn 3.2 12/20/2021	Aaa	Global Mtn 2.55 01/30/2023	Aaa
Cons Bd Ser ZZ-2038 4.5 12/06/2038	Aaa	Mtn 2.53 03/29/2021	Aaa	Mtn 3.15 12/20/2021	Aaa	Mtn Step-Up 2 01/30/2023	Aaa
Cons Bd Ser AB-2038 4.1 12/28/2038	Aaa	Mtn 2.77 03/30/2021	Aaa	Mtn 3.17 12/20/2021	Aaa	Mtn Step-Up 2.125 01/30/2023	Aaa
Cons Bd 4.5 01/03/2039	Aaa	Mtn 2.7 04/19/2021	Aaa	Mtn 3.13 12/21/2021	Aaa	Mtn 2.55 01/30/2023	Aaa
Cons Bd Ser A-2043 3.75 01/23/2043	Aaa	Mtn 3 04/23/2021	Aaa	Mtn 3.13 12/21/2021	Aaa	Mtn 2.52 01/30/2023	Aaa
Cons Bd Ser B-2043 4.02/27/2043	Aaa	Mtn 3 04/23/2021	Aaa	Mtn 3.15 12/24/2021	Aaa	Mtn 3 01/30/2023	Aaa
Cons Bd Ser C-2043 4.12 04/23/2043	Aaa	Mtn 3 04/23/2021	Aaa	Mtn 3.05 12/27/2021	Aaa	Mtn 2.5 01/30/2023	Aaa
Cons Bd Ser D-2043 4.35 05/22/2043	Aaa	Mtn 3.04 04/30/2021	Aaa	Mtn 3 12/28/2021	Aaa	Mtn 3 01/30/2023	Aaa
Cons Bd Ser E-2043 3.74 06/12/2043	Aaa	Mtn 2.7 04/30/2021	Aaa	Mtn 3.125 12/28/2021	Aaa	Mtn Step-Up 2.25 01/30/2023	Aaa
Cons Bd Ser F-2043 4.4 06/18/2043	Aaa	Mtn 2.7 05/03/2021	Aaa	Mtn 3.125 12/28/2021	Aaa	Mtn 2.5 01/30/2023	Aaa
Cons Bd Ser G-2043 4.49 06/19/2043	Aaa	Mtn 2.7 05/07/2021	Aaa	Mtn Step-Up 3 12/28/2021	Aaa	Mtn 2.61 02/08/2023	Aaa
Cons Bd Ser H-2043 3.625 06/22/2043	Aaa	Mtn 2.755 05/10/2021	Aaa	Mtn 3 12/28/2021	Aaa	Mtn Step-Up 2.25 02/08/2023	Aaa
Cons Bd Ser J-2043 4.375 07/23/2043	Aaa	Mtn 2.725 05/10/2021	Aaa	Mtn 3.02 12/28/2021	Aaa	Mtn Step-Up 2.5 02/15/2023	Aaa
Cons Bd Ser K-2043 4.33 08/20/2043	Aaa	Mtn 3 05/27/2021	Aaa	Mtn 3.15 12/28/2021	Aaa	Mtn 2.625 02/16/2023	Aaa
Cons Bd Ser N-2043 4.45 09/25/2043	Aaa	Mtn 3.05 05/27/2021	Aaa	Mtn 3 12/28/2021	Aaa	Mtn Step-Up 2.375 02/22/2023	Aaa
Cons Bd Ser M-2043 4.4 09/25/2043	Aaa	Mtn 2.85 05/28/2021	Aaa	Mtn 3.16 12/28/2021	Aaa	Mtn 2.85 02/23/2023	Aaa
Cons Bd Ser L-2043 4.3 09/25/2043	Aaa	Mtn 2.7 05/28/2021	Aaa	Mtn 3.07 12/28/2021	Aaa	Mtn 2.75 02/23/2023	Aaa
Cons Bd Ser P-2043 4.56 10/23/2043	Aaa	Mtn 2.72 05/28/2021	Aaa	Mtn 2 12/28/2021	Aaa	Mtn 2.76 02/23/2023	Aaa
Cons Bd Ser Q-2043 4.56 11/05/2043	Aaa	Mtn 2.6 05/28/2021	Aaa	Mtn 3 12/30/2021	Aaa	Mtn 2.75 02/23/2023	Aaa
Cons Bd Ser R-2043 4.72 12/03/2043	Aaa	Mtn 2.75 05/28/2021	Aaa	Mtn 3 01/18/2022	Aaa	Mtn 3 02/24/2023	Aaa
Cons Bd Ser S-2043 4.85 12/18/2043	Aaa	Mtn 2.74 06/04/2021	Aaa	Mtn 3.02 01/26/2022	Aaa	Mtn 3 02/24/2023	Aaa
Cons Bd Ser ZK-2025 3.77 11/07/2025	Aaa	Mtn 2.72 06/04/2021	Aaa	Mtn 3 01/26/2022	Aaa	Mtn 2.75 02/27/2023	Aaa
Federal Home Ln Mtg Corp		Mtn 2.68 06/04/2021	Aaa	Mtn 3.02 01/28/2022	Aaa	Mtn 3.06 02/28/2023	Aaa
Reference Nt 2.75 06/19/2023	Aaa	Mtn 2.8 06/14/2021	Aaa	Mtn 3.05 02/07/2022	Aaa	Mtn Step-Up 2.1 02/28/2023	Aaa
Federal Home Ln Mtg Corp Mtn		Mtn 3.1 06/14/2021	Aaa	Mtn 2.7 02/15/2022	Aaa	Mtn 2.75 02/28/2023	Aaa
Global Mtn Fltg Rt 1.99863 01/09/2019	Aaa	Mtn Step-Up 2.5 06/21/2021	Aaa	Mtn Step-Up 2.32 02/23/2022	Aaa	Mtn Step-Up 2.5 02/28/2023	Aaa
Mtn Fltg Rt 2.20463 01/30/2019	Aaa	Mtn 2.875 06/21/2021	Aaa	Mtn 3 02/23/2022	Aaa	Mtn 3 02/28/2023	Aaa
Mtn Fltg Rt 2.23694 02/08/2019	Aaa	Mtn Step-Up 2.5 06/28/2021	Aaa	Mtn 3 02/28/2022	Aaa	Global Mtn 2.875 02/28/2023	Aaa
Mtn Fltg Rt 2.2705 02/12/2019	Aaa	Mtn 2.8 06/28/2021	Aaa	Mtn 3 02/28/2022	Aaa	Mtn 2.7 02/28/2023	Aaa
Mtn Fltg Rt 2.28238 02/13/2019	Aaa	Mtn 3 06/28/2021	Aaa	Mtn 3 03/11/2022	Aaa	Mtn Step-Up 2.5 03/08/2023	Aaa
Mtn Fltg Rt 2.23194 03/04/2019	Aaa	Mtn 2.75 06/28/2021	Aaa	Mtn 2.97 03/11/2022	Aaa	Mtn 3 03/08/2023	Aaa
Mtn Fltg Rt 2.355 03/18/2019	Aaa	Mtn 3 06/28/2021	Aaa	Mtn 2.7 03/15/2022	Aaa	Mtn Step-Up 2.5 03/13/2023	Aaa
Global Mtn Fltg Rt 2.07806 04/09/2019	Aaa	Mtn 2.65 06/28/2021	Aaa	Mtn Step-Up 3 03/15/2022	Aaa	Mtn Step-Up 2.5 03/14/2023	Aaa
Mtn Fltg Rt 2.39563 05/28/2019	Aaa	Mtn 2.85 06/28/2021	Aaa	Mtn 3 03/18/2022	Aaa	Mtn 3 03/14/2023	Aaa
Mtn Fltg Rt 2.55075 06/07/2019	Aaa	Mtn Step-Up 2.5 06/28/2021	Aaa	Mtn 3.125 03/28/2022	Aaa	Mtn Step-Up 2.5 03/14/2023	Aaa
Mtn Fltg Rt 2.55213 06/10/2019	Aaa	Mtn 3.02 06/28/2021	Aaa	Mtn 3.05 03/28/2022	Aaa	Mtn 3.02 03/14/2023	Aaa
Mtn 1.375 06/28/2019	Aaa	Mtn Step-Up 2.55 06/28/2021	Aaa	Mtn 3 03/28/2022	Aaa	Mtn 3 03/15/2023	Aaa
Mtn Fltg Rt 2.28694 08/08/2019	Aaa	Mtn Step-Up 2.75 06/28/2021	Aaa	Mtn Step-Up 2.5 03/28/2022	Aaa	Mtn 3 03/15/2023	Aaa
Mtn Fltg Rt 1.48077 08/12/2019	Aaa	Mtn Step-Up 2.45 06/28/2021	Aaa	Mtn 3 03/28/2022	Aaa	Mtn 3 03/15/2023	Aaa
Mtn Fltg Rt 2.46619 08/27/2019	Aaa	Mtn 2.9 06/28/2021	Aaa	Mtn 3 03/28/2022	Aaa	Mtn 3 03/15/2023	Aaa
Global Mtn Step-Up 2.53 09/20/2019	Aaa	Mtn 3 06/28/2021	Aaa	Mtn 2.7 03/29/2022	Aaa	Mtn 3 03/15/2023	Aaa
Global Mtn Step-Up 2.53 09/20/2019	Aaa	Mtn 3.03 06/28/2021	Aaa	Mtn 2.81 03/29/2022	Aaa	Mtn 3.05 03/27/2023	Aaa
Mtn 1.97 01/30/2020	Aaa	Mtn 3.05 06/30/2021	Aaa	Mtn 2.73 03/29/2022	Aaa	Mtn Step-Up 2 03/28/2023	Aaa
Mtn 2.375 04/01/2020	Aaa	Mtn 2.92 07/16/2021	Aaa	Mtn 2.75 03/29/2022	Aaa	Mtn 3.05 03/28/2023	Aaa
Mtn 2.45 04/30/2020	Aaa	Mtn 2.85 07/26/2021	Aaa	Mtn Step-Up 2.5 05/10/2022	Aaa	Mtn 3.04 03/28/2023	Aaa
Mtn 2.9 05/21/2020	Aaa	Mtn 2.73 07/27/2021	Aaa	Mtn 3.33 05/13/2022	Aaa	Mtn Step-Up 2.25 03/29/2023	Aaa
Mtn 3 06/12/2020	Aaa	Mtn 2.875 07/30/2021	Aaa	Mtn Step-Up 2.625 05/16/2022	Aaa	Mtn 3.1 03/29/2023	Aaa
Mtn 2.9 06/26/2020	Aaa	Mtn Step-Up 2.5 07/30/2021	Aaa	Mtn 3.1 05/20/2022	Aaa	Mtn 2.83 03/29/2023	Aaa
Mtn 2.23 07/01/2020	Aaa	Mtn 3.07 07/30/2021	Aaa				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Mtn Step-Up 2.5 04/27/2023	Aaa	Mtn 3 08/25/2023	Aaa	Nt 2.7 04/30/2021	Aaa	Finnish Serial Bds 1.375 04/15/2047	
Global Mtn 3.22 04/27/2023	Aaa	Global Mtn 3.32 08/28/2023	Aaa	Global Mtn 3.32 08/28/2023	Aaa	EUR	Aa1
Global Mtn 3.18 04/27/2023	Aaa	Mtn 3.25 08/28/2023	Aaa	Mtn 3.25 08/28/2023	Aaa	Finnish Serial Bonds 1.375 04/15/2047	
Mtn Step-Up 2.75 04/27/2023	Aaa	Mtn 3.27 08/28/2023	Aaa	Nt 2.75 05/14/2021	Aaa	EUR	Aa1
Mtn Step-Up 2.5 04/27/2023	Aaa	Mtn Step-Up 3 08/28/2023	Aaa	Benchmark Nt 2.75 06/22/2021	Aaa	Finnvera PLC	
Mtn 3.1 04/27/2023	Aaa	Mtn Step-Up 2.5 08/28/2023	Aaa	Nt 2.84 06/28/2021	Aaa	Gld Mtn Rule 144A 3 06/27/2023	Aa1
Mtn Step-Down 3 05/01/2023	Aaa	Mtn 3.05 08/28/2023	Aaa	Nt 2.8 06/28/2021	Aaa	Fire (BC) SPA	
Mtn 3.16 05/09/2023	Aaa	Mtn Step-Up 3 08/28/2023	Aaa	Nt 2.84 06/28/2021	Aaa	Sr Sec Fltg Rt Nt EUR	B3
Mtn Step-Up 2.5 05/09/2023	Aaa	Mtn Step-Up 2.5 08/28/2023	Aaa	Nt 2.8 06/28/2021	Aaa	First National of Nebraska Inc	
Mtn Step-Up 2.3 05/10/2023	Aaa	Mtn 3.375 08/28/2023	Aaa	Nt 2.9 06/28/2021	Aaa	Sub Nt	Baa2
Mtn Step-Up 2.7 05/10/2023	Aaa	Mtn 3.235 08/28/2023	Aaa	Nt 2.875 06/28/2021	Aaa	Fiserv Inc	
Mtn 3.1 05/15/2023	Aaa	Mtn Step-Up 3.15 08/28/2023	Aaa	Nt 2.78 06/28/2021	Aaa	Global Sr Nt 3.8 10/01/2023	Baa2
Mtn 3.15 05/15/2023	Aaa	Mtn 3.25 08/28/2023	Aaa	Nt Step-Up 2.625 07/09/2021	Aaa	Global Sr Nt 4.2 10/01/2028	Baa2
Mtn Step-Up 2.75 05/15/2023	Aaa	Mtn Step-Up 2.75 09/05/2023	Aaa	Nt 2.91 07/16/2021	Aaa	Flagship CLO VIII Ltd	
Mtn 3.125 05/15/2023	Aaa	Mtn Step-Up 2.6 09/06/2023	Aaa	Nt 2.7 07/30/2021	Aaa	Coll Nt 01/16/2026	Aaa
Global Mtn 3.2 05/15/2023	Aaa	Mtn Step-Up 2.5 09/07/2023	Aaa	Nt 2.3 07/30/2021	Aaa	Flatiron CLO 18 Ltd	
Mtn 3.1 05/15/2023	Aaa	Mtn Step-Up 2.5 09/07/2023	Aaa	Nt 2.875 07/30/2021	Aaa	Coll Nt 04/17/2031	A2
Mtn 3.15 05/15/2023	Aaa	Mtn 3.25 09/13/2023	Aaa	Nt 2.9 08/20/2021	Aaa	Coll Nt 04/17/2031	Ba3
Mtn 3.125 05/16/2023	Aaa	Mtn 3.3 09/14/2023	Aaa	Nt 2.94 08/27/2021	Aaa	Coll Nt 04/17/2031	Aa2
Mtn 3.15 05/16/2023	Aaa	Mtn 3.05 09/18/2023	Aaa	Nt 3 09/28/2021	Aaa	Coll Nt 04/17/2031	Aaa
Mtn 3.125 05/16/2023	Aaa	Mtn Step-Up 2.5 09/20/2023	Aaa	Nt 1.55 09/28/2021	Aaa	Coll Nt 04/17/2031	Baa3
Mtn Step-Up 3 05/17/2023	Aaa	Mtn Step-Up 3 09/26/2023	Aaa	Nt 1.55 09/28/2021	Aaa	Flex Acquisition Co Inc	
Mtn 3.15 05/17/2023	Aaa	Mtn 3.25 09/27/2023	Aaa	Nt 1.52 10/12/2021	Aaa	Sr Nt Rule 144A 7.875 07/15/2026	Caa1
Mtn 3.01 05/22/2023	Aaa	Mtn 3.17 09/28/2023	Aaa	Nt 2.75 10/26/2021	Aaa	Florida Pwr & Lt Co	
Mtn 3.15 05/22/2023	Aaa	Mtn 3.32 09/28/2023	Aaa	Nt 2.75 10/26/2021	Aaa	Global 1st Mtg Bd 3.95 03/01/2048	Aa2
Mtn 3.25 05/23/2023	Aaa	Global Mtn 3.35 09/28/2023	Aaa	Nt 3.05 12/28/2021	Aaa	Global 1st Mtg Bd 4.125 06/01/2048	Aa2
Mtn Step-Down 4 05/23/2023	Aaa	Mtn Step-Up 2.5 09/28/2023	Aaa	Nt 3 12/28/2021	Aaa	Nt Fltg Rt 2.48819 06/15/2068	A1
Mtn Step-Down 3.25 05/23/2023	Aaa	Mtn 3.35 09/28/2023	Aaa	Nt 3 12/28/2021	Aaa	Nt Fltg Rt 2.31413 11/14/2068	A1
Mtn Step-Up 3.05 05/23/2023	Aaa	Mtn Step-Up 3 09/28/2023	Aaa	Nt 2.75 12/29/2021	Aaa	Fluor Corp New	
Mtn Step-Up 2.5 05/24/2023	Aaa	Mtn Step-Up 3 09/28/2023	Aaa	Nt 2.75 01/26/2022	Aaa	Global Sr Nt 4.25 09/15/2028	Baa1
Mtn 3.15 05/24/2023	Aaa	Mtn 3.33 10/04/2023	Aaa	Nt 2.38 04/25/2022	Aaa	Fmg Res August 2006 Pty Ltd	
Mtn 3.2 05/24/2023	Aaa	Mtn 3.42 10/24/2023	Aaa	Nt Step-Up 2.5 04/26/2022	Aaa	Gld Sr Nt Rule 144A 5.125 03/15/2023	Ba1
Mtn Step-Up 3.05 05/24/2023	Aaa	Mtn Step-Up 2.47 10/25/2023	Aaa	Nt 2.9 04/26/2022	Aaa	FMG Resources (August 2006) Pty Ltd	
Mtn Step-Up 2.5 05/24/2023	Aaa	Mtn 3.5 10/30/2023	Aaa	Nt 2.91 09/26/2022	Aaa	Gld Global Bds	Ba1
Mtn Step-Up 2.75 05/24/2023	Aaa	Mtn 3.57 11/16/2023	Aaa	Nt 3 10/19/2022	Aaa	FMS Wertmanagement	
Mtn Step-Up 2.75 05/24/2023	Aaa	Mtn 3.55 11/21/2023	Aaa	Nt 2.94 12/30/2022	Aaa	Flt Rt Eurobonds 09/16/2019 GBP	Aaa
Mtn Step-Up 2.5 05/24/2023	Aaa	Mtn 3.55 11/21/2023	Aaa	Benchmark Nt 2.375 01/19/2023	Aaa	Flt Rt German Nt 11/27/2020 EUR	Aaa
Mtn 3.25 05/24/2023	Aaa	Mtn Step-Up 3.25 11/28/2023	Aaa	Nt 2.55 01/30/2023	Aaa	Flt Rt German Nt 01/22/2021 EUR	Aaa
Mtn Step-Up 2.75 05/24/2023	Aaa	Mtn 3.6 11/28/2023	Aaa	Nt 3.01 04/26/2023	Aaa	Flt Rt German Nt 02/26/2021 EUR	Aaa
Mtn Step-Up 3 05/24/2023	Aaa	Mtn 3.55 12/14/2023	Aaa	Nt 3.05 04/26/2023	Aaa	Global Btd Sr Nt 2.75 03/06/2023	Aaa
Mtn Step-Up 3 05/24/2023	Aaa	Mtn 3.5 12/18/2023	Aaa	Nt 3 04/26/2023	Aaa	Forestar Group Inc	
Mtn Step-Up 2.55 05/24/2023	Aaa	Mtn Step-Up 3.25 12/21/2023	Aaa	Nt Step-Up 2.5 04/26/2023	Aaa	Sr Nt Conv 3.75 03/01/2020	B2
Mtn Step-Up 2.35 05/24/2023	Aaa	Mtn 3.35 12/26/2023	Aaa	Nt 2.9 04/26/2023	Aaa	Fortress Credit Opportunities VI CLO Ltd	
Mtn Step-Up 3.07 05/24/2023	Aaa	Mtn 3.32 12/27/2023	Aaa	Nt 3 05/10/2023	Aaa	Coll Nt 07/10/2030	Aaa
Mtn 3.25 05/24/2023	Aaa	Mtn 3.41 12/27/2023	Aaa	Benchmark Nt 2.875 09/12/2023	Aaa	Coll Nt 07/10/2030	Aaa
Mtn 3 05/26/2023	Aaa	Mtn 3.4 12/28/2023	Aaa	Nt 3.35 09/19/2023	Aaa	Coll Nt 07/10/2030	Aaa
Mtn 3 08 05/26/2023	Aaa	Mtn 3.25 12/28/2023	Aaa	Nt 3.23 09/27/2023	Aaa	Fortress Transn & Infrastructure Invs LLC	
Mtn Step-Up 2.75 05/30/2023	Aaa	Mtn Step-Up 3 12/28/2023	Aaa	Nt 3.3 09/27/2023	Aaa	Sr Nt Rule 144A 6.5 10/01/2025	B1
Mtn Step-Up 2.5 05/30/2023	Aaa	Mtn 3.375 12/28/2023	Aaa	Fedex Corp		Fortress Transportation and Infrastructure	
Mtn Step-Up 2.6 05/30/2023	Aaa	Mtn 3 08/28/2024	Aaa	Gtd Sr Nt	Baa2	Investors LLC	
Mtn 3 05/30/2023	Aaa	Mtn 3.5 10/17/2024	Aaa	Ferguson Fin PLC		Sr Global Nt 03/15/2022	B1
Mtn 3.3 06/05/2023	Aaa	Mtn 3.01 02/21/2025	Aaa	Gtd Sr Nt Rule 144A 4.5 10/24/2028	Baa2	Fortune Brands Home & Security Inc	
Mtn Step-Up 2.25 06/07/2023	Aaa	Mtn 3 02/28/2025	Aaa	Gtd Nt 4.5 10/24/2028	Baa2	Global Sr Nt 4 09/21/2023	Baa3
Mtn Step-Up 3 06/07/2023	Aaa	Mtn 3.1 02/28/2025	Aaa	FIDC Global Tr		Fortune Star (BVI) Ltd	
Mtn Step-Up 2.75 06/14/2023	Aaa	Mtn 3.02 03/12/2025	Aaa	Pass-Thru Clf 11/29/2021 BRL	A3	Gld Eurobonds 12/05/2020	Ba2
Mtn Step-Up 3 06/14/2023	Aaa	Mtn Step-Up 2.5 03/21/2025	Aaa	FIDC Mercantis Auto Pecas		Gld Eurobonds 5.375 12/05/2020	Ba2
Global Mtn 3.27 06/14/2023	Aaa	Mtn Step-Up 3.25 07/02/2025	Aaa	Pass-Thru Clf 05/21/2021 BRL	A3	Frontdoor Inc	
Mtn Step-Up 3 06/14/2023	Aaa	Mtn Step-Up 3.2 08/13/2025	Aaa	Fideicomiso Financiero Ames XII		Gld Sr Nt Rule 144A 6.75 08/15/2026	B2
Global Mtn 3.25 06/14/2023	Aaa	Mtn 3.62 08/15/2025	Aaa	Coll Nt 11/16/2021 ARS	Ba2	Frontier Communications Corp	
Mtn Step-Up 3 06/14/2023	Aaa	Mtn 3.63 08/15/2025	Aaa	Coll Nt 11/16/2021 ARS	Caa2	Gld Sr Secd 2nd Lien Nt Rule 144A 8.5	
Global Mtn 3.32 06/14/2023	Aaa	Mtn 3.63 08/20/2025	Aaa	Coll Nt 11/16/2021 ARS	C	04/01/2026	B3
Mtn 3 06/14/2023	Aaa	Mtn Step-Up 3.14 08/27/2025	Aaa	Fideicomiso Financiero Cuotas Cencosud		FS Energy & Pwr Fd	
Mtn Step-Up 3 06/14/2023	Aaa	Mtn 3.35 08/28/2025	Aaa	Serie I		Sr Secd Nt Rule 144A 7.5 08/15/2023	Ba3
Mtn Step-Up 2.5 06/14/2023	Aaa	Mtn 3.32 08/28/2025	Aaa	Coll Nt 04/20/2020 ARS	Ba2	FS Energy and Power Fund	
Mtn 3.11 06/14/2023	Aaa	Mtn 3.625 08/28/2025	Aaa	Coll Nt 04/20/2020 ARS	Ca	Sr Sec Nt	Ba3
Mtn Step-Up 2.75 06/15/2023	Aaa	Mtn 3.64 08/28/2025	Aaa	Coll Nt 04/20/2020 ARS	Caa3	FTI Consulting Inc	
Mtn Step-Up 3 06/19/2023	Aaa	Mtn 3.55 12/03/2025	Aaa	Coll Nt 04/20/2020 ARS	Caa2	Sr Nt Conv Rule 144A 2 08/15/2023	Ba2
Mtn 3.26 06/20/2023	Aaa	Mtn 3.55 07/30/2026	Aaa	Fideicomiso Financiero Tinuviel Serie XXIV		Fukuoka City	
Mtn Step-Up 2.75 06/21/2023	Aaa	Mtn Step-Up 3 02/23/2028	Aaa	Coll Nt 39 04/19/2020 ARS	Caa3	Japan Bds 03/16/2023 JPY	A1
Mtn 3.05 06/26/2023	Aaa	Mtn 3.5 02/25/2028	Aaa	Coll Nt 04/19/2020 ARS	C	Japan Bds 06/28/2023 JPY	A1
Mtn 3 06/27/2023	Aaa	Mtn Step-Up 3 02/25/2028	Aaa	Fideicomiso Irrevocable de Administracion		Japan Bds 03 08/17/2023 JPY	A1
Mtn Step-Up 3 06/28/2023	Aaa	Mtn 3.5 02/28/2028	Aaa	Garantia Y Fuente		Japan Bds 03 09/28/2023 JPY	A1
Mtn Step-Up 2.625 06/28/2023	Aaa	Mtn Step-Up 3 03/08/2028	Aaa	Pass-Thru Clf 4.2999 06/27/2040 MXN	A3	Japan Bonds 02 12/26/2023 JPY	A1
Mtn Step-Up 3 06/28/2023	Aaa	Mtn Step-Up 2.6 03/14/2028	Aaa	Fidelity & Gty Life Hldgs Inc		Japan Bds 1 03/17/2028 JPY	A1
Mtn Step-Up 3.1 06/28/2023	Aaa	Mtn 4 03/29/2028	Aaa	Sr Nt Rule 144A 5.5 05/01/2025	Ba2	Japan Bds 03/28/2028 JPY	A1
Mtn 3.25 06/28/2023	Aaa	Mtn Step-Up 3.5 11/28/2028	Aaa	Fidelity National Information Svcs Inc		Japan Bds 098 07/18/2028 JPY	A1
Mtn Step-Up 2.85 06/28/2023	Aaa	Mtn Step-Up 3.5 11/20/2030	Aaa	Sr Nt 4.75 05/15/2048	Baa2	Japan Bds 289 10/30/2028 JPY	A1
Mtn Step-Up 3.1 06/28/2023	Aaa	Mtn Step-Up 3 02/23/2033	Aaa	Fidelity Natl Finl Inc New		Japan Bds 03/19/2038 JPY	A1
Mtn 3.25 06/28/2023	Aaa	Mtn Step-Up 3 02/28/2033	Aaa	Global Sr Nt Rule 144A 4.5 08/15/2028	Baa2	Japan Bds 04/23/2038 JPY	A1
Mtn Step-Up 2.7 06/28/2023	Aaa	Mtn Step-Up 3 05/16/2033	Aaa	Fidelity Natl Information Svcs Inc		Japan Bds 416 10/19/2038 JPY	A1
Mtn Step-Up 3.15 06/28/2023	Aaa	Mtn 3 03/07/2023	Aaa	Global Sr Nt 4.25 05/15/2028	Baa2	Japan Bds 701 10/19/2038 JPY	A1
Mtn 3.125 06/28/2023	Aaa	Mtn Step-Up 3.25 07/11/2033	Aaa	Global Sr Nt 4.75 05/15/2048	Baa2	Japan Bds 622 03/19/2048 JPY	A1
Mtn 3.1 06/29/2023	Aaa	Mtn Step-Up 2.7 06/14/2023	Aaa	Fifth Third Bancorp		Japan Bds 635 03/19/2048 JPY	A1
Mtn 3.35 07/03/2023	Aaa	Mtn Step-Up 3 11/28/2023	Aaa	Sr Nt 3.95 03/14/2028	Ba1	Japan Bds 661 06/18/2048 JPY	A1
Mtn 3 07/12/2023	Aaa	Federal Natl Mtg Assn		Fifth Third Bank Ohio		Fukuoka Prefecture	
Mtn Step-Up 3 07/18/2023	Aaa	Nt Fltg Rt 01/30/2019	Aaa	Bank Nt 3.35 07/26/2021	A3	Japan Bds 01/23/2023 JPY	A1
Mtn 3 07/25/2023	Aaa	Nt Fltg Rt 2.24 04/30/2019	Aaa	Fltg Rt Bank Nt 07/26/2021	A3	Japan Bds 03 07/20/2023 JPY	A1
Mtn Step-Up 3 07/25/2023	Aaa	Nt Fltg Rt 07/30/2019	Aaa	Medium Term Sr Bk Nt 3.95		Japan Bds 02/25/2028 JPY	A1
Mtn 3 07/25/2023	Aaa	Nt Fltg Rt 2.27 10/30/2019	Aaa	07/26/2025	A3	Japan Bds 06/22/2028 JPY	A1
Mtn Step-Up 3 07/25/2023	Aaa	Nt Fltg Rt 2.3 04/30/2020	Aaa	Figueroa CLO 2014-1 Ltd		Japan Bds 08/24/2028 JPY	A1
Mtn 3.22 07/25/2023	Aaa	Nt Fltg Rt 2.36 07/30/2020	Aaa	Coll Nt 01/15/2027	Ba3	Japan Bds 271 09/21/2028 JPY	A1
Mtn 3.25 07/26/2023	Aaa	Benchmark Nt 1.5 11/30/2020	Aaa	Coll Nt 01/15/2027	A1	Japan Bds 289 10/24/2028 JPY	A1
Mtn Step-Up 2.75 07/26/2023	Aaa	Nt 2.15 01/26/2021	Aaa	Coll Nt 01/15/2027	Aa1	Japan Bonds 12/21/2028 JPY	A1
Global Mtn 3.35 07/26/2023	Aaa	Nt 2.25 01/26/2021	Aaa	Coll Nt 01/15/2027	Baa3	Japan Bds 07/19/2033 JPY	A1
Mtn Step-Up 3.1 07/26/2023	Aaa	Nt Step-Up 2 01/26/2021	Aaa	Coll Nt 01/15/2027	Aa1	Japan Bds 542 10/17/2033 JPY	A1
Mtn Step-Up 3.125 07/26/2023	Aaa	Nt 2.2 01/27/2021	Aaa	Coll Nt 01/15/2027	Aa3	Japan Bds 02/22/2038 JPY	A1
Mtn 3.35 07/26/2023	Aaa	Nt 2.65 03/25/2021	Aaa	Fillmore Park CLO Ltd		Japan Bds 08/20/2038 JPY	A1
Mtn 3 07/27/2023	Aaa	Nt 2.7 03/26/2021	Aaa	Coll Nt 07/15/2030	A3	Japan Bds 12/20/2047 JPY	A1
Mtn 3 07/28/2023	Aaa	Nt Step-Up 2.15 03/26/2021	Aaa	Coll Nt 07/15/2030	Aa3	Japan Bds 06/19/2048 JPY	A1
Mtn Step-Up 2.5 08/09/2023	Aaa	Nt Step-Up 2.25 03/29/2021	Aaa	Coll Nt 07/15/2030			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Galaxy XXI CLO Ltd		Bndsschztzwnsgn (Bko) 09/11/2020 EUR	Aaa	Mtn Fixed/Fltg Rt Ser N (CMS) 5.3		Mtn Zero Cpn Ser E Index-Linked (Absolute Return Trigger Nts) 0	
Coll Nt 04/21/2031	Baa3	Bundesobligation (Obl) 10/07/2022 EUR	Aaa	04/04/2028	A3	08/12/2020	A3
Coll Nt 04/21/2031	Aa2	Bundesobligation (Obl) 04/14/2023 EUR	Aaa	Mtn Step-Up Ser N 4 05/24/2028	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 04/21/2031	Aaa	Bundesobligation (Obl) 10/13/2023 EUR	Aaa	Mtn Step-Up Ser N 4 06/18/2028	A3	09/03/2020	A3
Coll Nt 04/21/2031	A2	Bundesobligation (Obl) 5 02/15/2028		Mtn Step-Up Ser N 08/15/2028	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 04/21/2031	Aaa	EUR	Aaa	Mtn Step-Up Ser N 4 09/19/2028	A3	09/18/2020	A3
Coll Nt 04/21/2031	Ba3	Government Bonds 25 08/15/2028 EUR	Aaa	Mtn Fixed/Fltg Rt Ser N (CMS) 5		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 04/21/2031	B3	Government Bonds 1.25 08/15/2048		09/26/2028	A3	10/01/2020	A3
Galaxy XXIX CLO Ltd		EUR	Aaa	Mtn Step-Up Ser N 4 10/30/2028	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 11/16/2026	Aaa	Gestamp Automocion SA		Mtn Fixed/Fltg Rt Ser N (CMS) 5		10/15/2020	A3
Coll Nt 11/16/2026	A2	Gtd Sr Sec Global Nt EUR	Ba3	11/28/2028	A3	Mtn Zero Cpn Ser E Index-Linked (Absolute Return Trigger Nts) 0	
Coll Nt 11/16/2026	Baa3	GFL Environmental Inc		Mtn Step-Up Ser N 4 11/30/2028	A3	11/04/2020	A3
Coll Nt 11/16/2026	Aa1	Global Nt	Caa1	Mtn Fixed/Fltg Rt Ser N 5 12/11/2028	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 11/16/2026	Ba3	Gtd Sr Nt	B3	Sr Nt Fixed/Fltg Rt 4.223 05/01/2029	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Galaxy XXV CLO Ltd		Ghana Rep		Mtn Fixed/Fltg Rt Ser N (CMS) 5.5		11/05/2020	A3
Coll Nt 10/27/2031	Aaa	Global Nt Rule 144A 7.625 05/16/2029	B3	06/19/2030	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 10/27/2031	Ba3	Global Nt Rule 144A 8.627 06/16/2049	B3	Mtn Step-Up Ser N 4 03/29/2033	A3	12/02/2020	A3
Coll Nt 10/27/2031	Aa2	Gillex Hldg SARL		Sr Nt Fixed/Fltg Rt 4.411 04/23/2039	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 10/27/2031	Baa3	Sr Sec Nt	B2	Mtn Fltg Rt Ser N 2.22038 10/30/2058	A3	12/02/2020	A3
Coll Nt 10/27/2031	A2	Glebeigh Secs 2018-1 Designated Activity		Golub Capital BDC CLO 2014 LLC		Mtn Zero Cpn Ser E Index-Linked 0	
Galaxy XXVI CLO Ltd		Co		Coll Nt 04/27/2026	Aa1	12/03/2020	A3
Coll Nt 11/24/2031	Aa2	Pass-Thru Ctf 11/22/2057 EUR	Aaa	Coll Nt 04/27/2026	Aaa	Mtn Zero Cpn Ser E Index-Linked (Absolute Return Trigger) 0 12/29/2020	A3
Coll Nt 11/24/2031	Aaa	Pass-Thru Ctf 11/22/2057 EUR	B2	Coll Nt 04/27/2026	Aa1	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 11/24/2031	Ba3	Pass-Thru Ctf 11/22/2057 EUR	Aa2	Coll Nt 04/27/2026	Aaa	12/31/2020	A3
Coll Nt 11/24/2031	A2	Pass-Thru Ctf 11/22/2057 EUR	Ca	Golub Capital Partners CLO 26(B)-R Ltd		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 11/24/2031	B3	Global Prime Capital Pte Ltd		Coll Nt 04/21/2031	Ba3	12/31/2020	A3
Galaxy XXVII CLO Ltd		Gtd Eurobonds	Ba3	Coll Nt 04/21/2031	Aaa	Mtn Index-Linked Ser E 1.2 01/12/2021	A3
Coll Nt 05/16/2031	Ba3	GLP Cap Lp / GLP Fing II Inc		Coll Nt 04/21/2031	Baa3	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 05/16/2031	B3	Gtd Sr Nt 5.25 06/01/2025	Ba1	Coll Nt 04/21/2031	Aaa	01/28/2021	A3
Coll Nt 05/16/2031	Baa3	Gtd Sr Nt 5.3 01/15/2029	Ba1	Coll Nt 04/21/2031	Aa2	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 4.19 05/16/2031	Aa2	GLP Cap Lp / GLP Fing II Inc		Golub Capital Partners CLO 39(B) Ltd		03/01/2021	A3
Coll Nt 05/16/2031	Aaa	Gtd Sr Nt 5.75 06/01/2028	Ba1	Coll Nt 10/20/2028	Aaa	Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 05/16/2031	Aa2	Golden Energy and Resources Ltd		Coll Nt 10/20/2028	Aaa	03/16/2021	A3
Coll Nt 05/16/2031	A2	Eurobonds	B1	Gpat Compania Financiera SA		Mtn Index-Linked Ser E 1 03/22/2021	A3
Coll Nt 05/16/2031	Aaa	Golden Wheel Tiandi Hldgs Co Ltd		Argentine Bds ARS	B1	Mtn Zero Cpn Ser E Index-Linked 0	
Gallatin CLO IX 2018-1 Ltd		Gtd Eurobonds 7 01/08/2021	B2	Argentine Bds ARS	B1	03/31/2021	A3
Coll Nt 01/21/2028	Aa2	GoldenTree Credit Opportunities 2012-1		Graham Hldgs Co		Mtn Zero Cpn Ser E Index-Linked (Leveraged Nts) 0 03/31/2021	A3
Coll Nt 01/21/2028	Aa2	Financing Ltd		Gtd Global Nt 5.75 06/01/2026	Ba1	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nts) 0 04/01/2021	A3
Coll Nt 01/21/2028	B3	Coll Nt 06/15/2034	A2	Gtd Sr Nt Rule 144A 5.75 06/01/2026	Ba1	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nt) 0 04/09/2021	A3
Coll Nt 01/21/2028	A2	Coll Nt 5.0999 06/15/2034	Aa2	Grand City Properties SA		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 01/21/2028	Ba3	Coll Nt 4.5999 06/15/2034	Baa3	Perp Jr Sub Fixed/Fltg Rt Euro Nt 2.5		04/15/2021	A3
Coll Nt 01/21/2028	Aaa	Coll Nt 06/15/2034	Aaa	Gray Escrow Inc		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 4.7699 01/21/2028	Aa2	Goldentree Loan Mgmt Eur CLO 2 Dac		Gtd Sr Nt Rule 144A 7 05/15/2027	B3	04/29/2021	A3
Coll Nt 01/21/2028	Baa3	Coll Nt 01/20/2032 EUR	Aa2	Gray Television Inc		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 01/21/2028	A2	Coll Nt 01/20/2032 EUR	A2	Gtd Global Nt 7 05/15/2027	B3	05/06/2021	A3
Coll Nt 01/21/2028	Baa3	Goldman Sachs Bank Usa		Great Lakes CLO 2015-1 Ltd		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 01/21/2028	Aaa	Sr Nt 3A2 3.2 06/05/2020	A1	Coll Nt 01/16/2030	Ba3	05/06/2021	A3
Coll Nt 5.08 01/21/2028	A2	Goldman Sachs Group Inc		Coll Nt 01/16/2030	Aaa	Mtn Zero Cpn Ser E Index-Linked (Absolute Return Trigger) 0 05/06/2021	A3
Coll Nt 01/21/2028	A2	Mtn Ser N 2.625 05/31/2019	A3	Coll Nt 01/16/2030	Aa2	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nts) 0 05/27/2021	A3
Gamenet Group SPA		Mtn Fltg Rt Ser N 2.39827 06/19/2019	A3	Coll Nt 01/16/2030	Baa3	Mtn Zero Cpn Ser E Index-Linked 0	
Gtd Sr Sec Fltg Rt Gbl Nts 04/27/2023		Mtn Ser N 2.65 06/20/2019	A3	Coll Nt 01/16/2030	Aaa	05/28/2021	A3
EUR	B1	Mtn Ser N 2.875 08/05/2019	A3	Coll Nt 01/16/2030	Aa2	Mtn Zero Cpn Ser E Index-Linked 0	
Garrett Lx I Sarl		Mtn Ser N 2.875 08/31/2019	A3	Coll Nt 01/16/2030	B3	06/03/2021	A3
Gtd Sr Nt EUR	B2	Mtn Ser N 3 09/24/2019	A3	Coll Nt 01/16/2030	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Garrison BSL CLO 2018-1 Ltd		Mtn Ser N 3 01/05/2020	A3	Great Places Housing Group		06/03/2021	A3
Coll Nt 07/17/2028	Aa2	Mtn Fltg Rt Ser N 2.818 01/24/2020	A3	Sr Sec Nt 4.75 10/22/2042 GBP	A3	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nts) 0 06/18/2021	A3
Coll Nt 07/17/2028	Aaa	Mtn Ser N 3 03/12/2020	A3	Greece Govt of		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 07/17/2028	A2	Mtn Step-Up Ser N 2.5 03/28/2020	A3	Global Bds 3.375 02/15/2025 EUR	B3	06/30/2021	A3
Coll Nt 07/17/2028	Aaa	Mtn Step-Up Ser N 2.5 05/18/2020	A3	Greenland Hong Kong Hldgs Ltd		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 07/17/2028	Ba3	Mtn Ser N 3 05/24/2020	A3	Eurobonds 9.875 06/17/2020	Ba3	06/30/2021	A3
Coll Nt 07/17/2028	Ba3	Mtn Ser N 3 05/31/2020	A3	Greenwood Park CLO Ltd		Mtn Zero Cpn Ser E Index-Linked 0	
Coll Nt 07/17/2028	Aaa	Mtn Step-Up Ser N 2.75 06/19/2020	A3	Coll Nt 04/15/2031	Ba3	07/29/2021	A3
Coll Nt 3.89 07/17/2028	Aaa	Mtn Step-Up Ser N 3 08/31/2020	A3	Coll Nt 04/15/2031	Aaa	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nt) 0 08/05/2021	A3
GATX Corp		Mtn Step-Up Ser N 03/29/2021	A3	Coll Nt 04/15/2031	Aa2	Mtn Fixed/Fltg Rt Ser E 3.75	
Sr Nt 4.35 02/15/2024	Baa2	Mtn Step-Up Ser N 2.5 04/30/2021	A3	Coll Nt 04/15/2031	Aaa	08/14/2021	A3
Sr Nt 4.55 11/07/2028	Baa2	Mtn Fltg Rt Ser N 05/25/2021	A3	Coll Nt 04/15/2031	Aa2	Mtn Zero Cpn Ser E Index-Linked 0	
GAZ Capital SA		Mtn Step-Up Ser N 3.125 06/19/2021	A3	Coll Nt 04/15/2031	Baa3	09/01/2021	A3
Loan Participation Nt CHF	Baa3	Mtn Step-Up Ser N 3.25 07/05/2021	A3	Greywolf CLO III Ltd (Re-Issue)		Mtn Zero Cpn Ser E Index-Linked 0	
Loan Participation Nt EUR	Baa3	Mtn Ser N 3 07/31/2021	A3	Coll Nt 10/23/2028	Aaa	09/03/2021	A3
Gtd Loan Participation Nt EUR	Baa3	Mtn Ser N 3 08/15/2021	A3	Coll Nt 10/23/2028	Aaa	Mtn Zero Cpn Ser E Index-Linked 0	
GC Treas Center Co Ltd		Mtn Fltg Rt Ser N 08/31/2021	A3	Greywolf CLO V Ltd		10/01/2021	A3
Gtd Global Bds 4.25 09/19/2022	Baa2	Mtn Step-Up Ser N 3 02/28/2022	A3	Coll Nt 01/27/2031	Aaa	Mtn Zero Cpn Ser E Index-Linked 0	
GCP Applied Technologies Inc		Mtn Ser N 3 03/15/2022	A3	Greywolf CLO VI Ltd		10/04/2021	A3
Global Gtd Sr Nt Rule 144A 5.5		Mtn Ser N 3.25 08/15/2022	A3	Coll Nt 04/28/2031	Aaa	Mtn Zero Cpn Ser E Index-Linked (Autocall	
04/15/2026	B1	Mtn Ser N 3.2 09/15/2022	A3	Greywolf CLO VII Ltd		Abs Ret Trgrg Nt) 0 10/20/2021	A3
Gtd Global Nt 5.5	B3	Mtn Ser N 3.45 11/15/2022	A3	Coll Nt 10/20/2031	Aaa	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nts) 0 10/21/2021	A3
Gemdale Ever Prosperity Investment Ltd		Mtn Ser N 3.45 11/15/2022	A3	GrowthPoint Ppty Int'l Pty Ltd		Mtn Zero Cpn Ser E Index-Linked 0	
Gtd Eurobonds	Ba3	Mtn Fixed/Fltg Rt Ser N (CMS) 3.5		Gtd Sr Nt Rule 144A 5.872 05/02/2023	Baa3	12/01/2021	A3
General Dynamics Corp		03/26/2023	A3	Growthpoint Properties Int'l (Pty) Ltd		10/21/2021	A3
Global Gtd Sr Nt Fltg Rt 2.90813		Mtn Step-Up Ser N 3.25 03/29/2023	A3	Gtd Sr Nt	Baa3	Mtn Zero Cpn Ser E Index-Linked 0	
05/11/2020	A2	Mtn Step-Up Ser N 3.25 04/30/2023	A3	Grupo Aeroportuario Del Pacifico SAB de CV		11/03/2021	A3
Global Gtd Sr Nt 2.875 05/11/2020	A2	Mtn Ser N 3.25 05/15/2023	A3	Certificados Bursatiles MXN	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Global Gtd Sr Nt 3 05/11/2021	A2	Mtn Ser N 3.3 05/15/2023	A3	Certificados Bursatiles MXN	A3	11/04/2021	A3
Global Gtd Sr Nt Fltg Rt 2.99813		Mtn Step-Up Ser E 3.25 05/31/2023	A3	Grupo Bimbo S A B De C V		Mtn Zero Cpn Ser E Index-Linked (Leveraged Basket Nts) 0 11/18/2021	A3
05/11/2021	A2	Mtn Step-Up Ser N 3.35 07/09/2023	A3	Perp Sub Nt Rule 144A 5.95	Ba1	Mtn Fixed/Fltg Rt Ser E (CMS) 6.05	
Global Gtd Sr Nt 3.375 05/15/2023	A2	Mtn Ser N 3.25 08/15/2023	A3	Perp Sub Nt	Ba1	12/01/2021	A3
Global Gtd Sr Nt 3.5 05/15/2025	A2	Mtn Step-Up Ser N 3.375 09/21/2023	A3	GS Caltex Corp		Mtn Zero Cpn Ser E Index-Linked 0	
Global Gtd Sr Nt 3.75 05/15/2028	A2	Mtn Step-Up Ser N 3.3 10/02/2023	A3	Sr Nt Rule 144A 3.875 06/27/2023	Baa1	12/03/2021	A3
General Mtrs Corp		Mtn Ser N 3.5 11/15/2023	A3	Swiss Bds 6.33 01/31/2024 CHF	Baa1	Mtn Ser E Index-Linked 1 12/03/2021	A3
Global Nt Fltg Rt 2.97644 04/16/2021	Baa2	Mtn Ser N 3.75 12/15/2023	A3	GS Fin Corp		Mtn Zero Cpn Ser E Index-Linked 0	
Global Nt 3.2 04/16/2021	Baa2	Mtn Ser N 3.7 12/15/2023	A3	Mtn Zero Cpn Ser E Index-Linked 0		12/16/2021	A3
Global Nt 3.7 10/17/2023	Baa2	Mtn Step-Up Ser N 3.5 12/21/2023	A3	01/03/2020	A3	Mtn Zero Cpn Ser E Index-Linked (Leveraged Nts) 0 12/16/2021	A3
Global Nt Fltg Rt 3.45881 10/17/2023	Baa2	Mtn Step-Up Ser N 3 01/31/2024	A3	Mtn Zero Cpn Ser E Index-Linked (Absolute Return Trigger Nts) 0		12/31/2021	A3
Global Nt 4 04/17/2025	Baa2	Mtn Ser N 4 04/30/2024	A3	Mtn Zero Cpn Ser E Index-Linked 0		Mtn Zero Cpn Ser E Index-Linked 0	
Global Nt 4.2 04/17/2028	Baa2	Mtn Step-Up Ser N 3 05/16/2024	A3	02/12/2020	A3	03/03/2022	A3
Global Nt 4.55 04/17/2038	Baa2	Mtn Ser N 3.5 06/15/2024	A3	04/02/2020	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Global Nt 4.7 04/17/2048	Baa2	Mtn Step-Up Ser N 3.25 02/15/2025	A3	Mtn Zero Cpn Ser E Index-Linked 0		04/28/2022	A3
General Mtrs Corp		Mtn Step-Up Ser N 3.5 05/25/2025	A3	Mtn Zero Cpn Ser E Index-Linked 0		06/01/2022	A3
Global Sr Nt Fltg Rt 3.66713		Mtn Fixed/Fltg Rt Ser N (CMS) 4		06/04/2020	A3	Mtn Zero Cpn Ser E Index-Linked (Market-Linked Nt) 0 07/28/2022	A3
09/10/2021	Baa3	06/15/2025	A3	Mtn Zero Cpn Ser E Index-Linked 0		Mtn Zero Cpn Ser E Index-Linked 0	
Global Sr Nt 5 10/01/2028	Baa3	Mtn Fixed/Fltg Rt Ser N 4 08/17/2025	A3	08/05/2020	A3	01/30/2023	A3
Global Sr Nt 5.95 04/01/2049	Baa3	Mtn Step-Up Ser N 3.5 08/21/2025	A3	Mtn Zero Cpn Ser E Index-Linked 0		02/14/2023	A3
Genneia SA		Mtn Fltg Rt Ser N 3.49063 05/15/2026	A3	08/05/2020	A3	Mtn Zero Cpn Ser E Index-Linked 0	
Sr Nt 01/20/2022	B2	Mtn Ser N 3.75 06/15/2026	A3	Mtn Zero Cpn Ser E Index-Linked 0		03/01/2023	A3
Georgia Cap Jt Stk Co		Mtn Step-Up Ser N 4 10/02/2026	A3				
Nt Rule 144A 6.125 03/09/2024	B2	Mtn Ser N 4 03/29/2027	A3				
Germany Govt of		Mtn Fixed/Fltg Rt Ser N (CMS) 4.65					
Bndsschztzwnsgn (Bko) 06/14/2019 EUR	Aaa	03/28/2028	A3				
Bndsschztzwnsgn (Bko) 09/13/2019 EUR	Aaa						
Bndsschztzwnsgn (Bko) 03/13/2020 EUR	Aaa						
Bndsschztzwnsgn (Bko) 06/							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Highwoods Rlty LP Global Gtd Nt 4.125 03/15/2028	Baa2	Hyatt Hotels Corp Global Sr Nt 4.375 09/15/2028	Baa2	EURS Bd 1.75 04/24/2025 EUR	Baa2	Interstate Pwr & Lt Co Sr Deb 4.1 09/26/2028	Baa1
Hilcorp Energy I L P / Hilcorp Finance Company Sr Nt Rule 144A 6.25 11/01/2028	Ba2	Hydro Quebec CADS Sr Bd 4 02/15/2055 CAD	Aa2	Bd 4.1 04/24/2028	Baa2	Intertape Polymer Group Inc Sr Nt Rule 144A 7 10/15/2026	B2
Hildene Trups Securitization 2018-1 Ltd Coll Nt 10/11/2038	Baa3	Hydro-Quebec Gtd Canadian Debentures 4 02/15/2055	Aa2	Global Bd 4.75 02/11/2029	Baa2	Sr Global Nt	B2
Coll Nt 10/11/2038	Aa2	CAD	Aa2	Global Bd 5.35 02/11/2049	Baa2	Intertrust Group BV Gtd Global Nt 3.375 EUR	Ba2
Coll Nt 10/11/2038	Aa1	Hypo Noe Landesbank Fuer Niederosterreich Und Wien AG	Aa1	Industrial and Commercial Bank of China (Argentina) SA Sr Nt ARS	Ba3	Interxion Hldg NV Gtd Sr Global Nt 4.75 EUR	B1
Coll Nt 4.969 10/11/2038	Aa2	Covered Bds 09/04/2025 EUR	Aa1	08/02/2021	Aa2	Ipiranga Produtos de Petroleo SA Gtd Brazilian Debentures BRL	Ba1
Hilton Domestic Oper Co Inc Gtd Sr Nt Rule 144A 5.125 05/01/2026	Ba2	Hypo Tirol Bank AG Covered Bds 1.02/15/2021 EUR	Aa1	ING Bank (Australia) Ltd Covered Bds 3 09/07/2023 AUD	Aaa	Gtd Brazilian Debentures BRL	Ba1
Hiroshima Prefecture Japan Bds .04 02/23/2023 JPY	A1	Covered Bds 5 01/15/2026 EUR	Aa2	ING Bank NV Covered Bds .875 04/11/2028 EUR	Aaa	Iridium Communications Inc Gtd Sr Nt Rule 144A 10.25 04/15/2023	Caa1
Japan Bds .245 01/25/2028 JPY	A1	Covered Bds .6099 01/07/2027 EUR	Aa2	Covered Bds 1.296 08/15/2033 EUR	Aaa	J P Morgan Chase & Co Global Mtn Fltg Rt Ser E (CPI) 3.5225	A2
Japan Bds .2 03/23/2028 JPY	A1	Covered Bds .9498 10/05/2027 EUR	Aa2	Covered Bds 1.36 11/21/2033 EUR	Aaa	11/21/2021	A2
Japan Bds .2 05/25/2028 JPY	A1	Covered Bds 1.12 02/16/2028 EUR	Aa2	Covered Bds 1.3879 09/25/2034 EUR	Aaa	Global Mtn Zero Cpn Ser A Index-Linked (Market-Linked Nt) 0 08/03/2022	A2
Japan Bds 07/25/2028 JPY	A1	Covered Bds 1.05 10/05/2028 EUR	Aa2	Covered Bds 1.445 07/06/2038 EUR	Aaa	Global Mtn Ser E 4.25 11/30/2025	A2
Japan Bds 09/25/2028 JPY	A1	Covered Bds 1.185 10/19/2028 EUR	Aa2	Covered Bds 1.49 08/15/2038 EUR	Aaa	Global Mtn Fixed/Fltg Rt Ser A 5 09/24/2028	A2
Japan Bds 11/22/2028 JPY	A1	Covered Bds 1.5409 02/01/2038 EUR	Aa2	ING Belgium SA/NV Covered Bds .625 05/30/2025 EUR	Aaa	Global Mtn Fixed/Fltg Rt Ser A 5.65 12/20/2028	A2
Japan Bds .568 05/17/2038 JPY	A1	Covered Bds 1.53 04/10/2043 EUR	Aa2	ING Groep N V Global Sr Nt Fltg Rt 3.39838	Baa1	Global Mtn Zero Cpn Ser A 0 11/10/2036	A2
Japan Bds 09/17/2038 JPY	A1	Hypo Vorarlberg Bank AG Covered Bds .25 11/12/2025 CHF	Aaa	10/02/2023	Baa1	Global Mtn Ser E .3 08/28/2053	A2
HLF Fing SARL LLC/ Herbalife Intl Inc Global Gtd Sr Nt Rule 144A 7.25 08/15/2026	B1	Covered Bds .625 07/17/2026 EUR	Aaa	ING Groep N V/ ING Bk N V Nt Rule 144A 4.625 01/06/2026	Baa1	Global Mtn Zero Cpn Ser E 0 11/27/2068	A2
Holcim Fin (LUX) SA Gtd Sub Nt CHF	Ba1	IA Fin Auth Bds 02/15/2041	Aa1	ING-DIBA AG Covered Bds .25 10/09/2023 EUR	Aaa	JAB Hldgs BV Gtd Eurobonds 1.75 06/25/2026 EUR	Baa1
Hologic Inc Gtd Sr Nt Rule 144A 4.625 02/01/2028	Ba3	Bds 07/01/2041	A1	Covered Bds 1.25 10/09/2033 EUR	Aaa	Gtd Eurobonds 2.5 06/25/2029 EUR	Baa1
Home Depot Inc Global Nt 3.25 03/01/2022	A2	Bds 11/15/2041	Aa1	Ingersoll Rand Global Hldg Co Ltd Global Gtd Sr Nt 2.9 02/21/2021	Baa2	Jabil Inc Sr Nt 3.95 01/12/2028	Ba1
Global Nt Fltg Rt 3.04888 03/01/2022	A2	Bds 12/01/2041	A1	Global Gtd Sr Nt 3.75 08/21/2028	Baa2	Jackson Mill CLO Ltd Coll Nt 04/15/2027	B3
Global Nt 3.9 12/06/2028	A2	Ibercaja Banco SA Covered Bds 03/13/2028 EUR	A1	Global Gtd Sr Nt 4.3 02/21/2048	Baa2	Coll Nt 04/15/2027	Ba3
Global Nt 4.5 12/06/2048	A2	Iberdrola Intl BV Perp Gtd Sub Reset Bds EUR	Baa3	Inretail Pharma S A Gtd Sr Nt Rule 144A 5.375 05/02/2023	Ba2	Coll Nt 04/15/2027	A2
Home Depot Inc (The) Fltg Rt Nt 03/01/2022	A2	IBLA SRL Pass-Thru Ctf 04/30/2037 EUR	Baa3	Inretail Pharma SA Sr Nt 6.4375 05/02/2025 PEN	Ba2	Coll Nt 04/15/2027	Baa3
Honda Fin Co Ltd Japan Bds .005 06/18/2021 JPY	A2	Ibm Cr Llc Global Nt Fltg Rt 3.17663 11/30/2020	A1	Gtd Sr Nt 6.5625 04/03/2028 PEN	Ba2	Coll Nt 04/15/2027	Aa2
Japan Bds .01 09/17/2021 JPY	A2	Global Nt 3.45 11/30/2020	A1	Int'l Design Group SPA Gtd Sr Sec Nt 6.5 11/15/2025 EUR	B2	Jackson Natl Life Global Fdg Mtn Fltg Rt Rule 144A 2.73631	A1
Japan Bds .05 12/20/2021 JPY	A2	Global Nt 2.65 02/05/2021	A1	Sr Sec Fltg Rt Nt 11/15/2025 EUR	B2	10/15/2020	A1
Japan Bds .09 06/19/2023 JPY	A2	Global Nt Fltg Rt 2.7415 02/05/2021	A1	Int'l Flavors & Fragrances Inc Sr Unsec Nt 3.4 09/25/2020	Baa3	Mtn Rule 144A 3.3 06/11/2021	A1
Japan Bds .1 09/19/2023 JPY	A2	Global Nt 3.6 11/30/2021	A1	Sr Unsec Nt 4.45 09/26/2028	Baa3	Mtn Fltg Rt Rule 144A 06/11/2021	A1
Japan Bds .1 12/20/2023 JPY	A2	Global Nt 3 02/06/2023	A1	Sr Unsec Nt 5.09/26/2048	Baa3	Mtn Rule 144A 3.875 06/11/2025	A1
Japan Bds .19 06/19/2025 JPY	A2	Icahn Enterprises LP Gtd Global Nt 5.875 02/01/2022	Ba3	Sr Unsec Nt EUR	Baa3	Jagged Peak Energy LLC Gtd Sr Nt Rule 144A 5.875 05/01/2026	B3
Japan Bds .2 09/19/2025 JPY	A2	ICG US CLO 2014-2 Ltd Coll Nt 01/15/2031	Ba3	Sr Unsec Nt EUR	Baa3	James Hardie Intl Fin Designated Activity Compa Sr Unsec Nt 3.625 10/01/2026 EUR	Ba1
Hospitality Ppty Tr Sr Nt 4.375 02/15/2030	Baa2	Coll Nt 01/15/2031	A2	Int'l Game Technology PLC Sr Sec Global Nt 3.5 EUR	Ba2	Jamestown CLO V-IR Ltd Coll Nt 04/25/2030	Aaa
Hospitality Properties Tr Nt	Baa2	Coll Nt 01/15/2031	Aaa	Int'l Investment Bank (Iib) Fltg Rt Bds 10/15/2021 RON	A3	Coll Nt 04/25/2030	Baa3
Housing Opportunities Commission of Montgomery Cnty MD Bds 07/01/2039	Aa1	Coll Nt 01/15/2031	B3	Eurobonds 1.5026 10/15/2021 EUR	A3	Coll Nt 04/25/2030	A2
HPS Loan Mgmt 6-2015 Ltd Coll Nt 02/05/2031	Aaa	Coll Nt 01/15/2031	Aaa	Int'l Seaways Inc Global Nt	Caa1	Coll Nt 04/25/2030	Aa2
HSBC Bank Argentina SA Sr Fltg Rt Nt ARS	Ba3	Coll Nt 01/15/2031	Aa2	Intelsat Jackson Hldgs S A Gtd Sr Nt Rule 144A 8.5 10/15/2024	Caa2	Coll Nt 04/25/2030	Ba3
Sr Nt ARS	Ba3	Coll Nt 01/15/2031	Baa3	Inter Amern Dev Bk Global Medium Term Bk Nt Ser 545	Aaa	Coll Nt 04/25/2030	Aa2
HSBC Covered Bonds (France) Covered Bds .5 04/17/2025 EUR	Aaa	ICG US CLO 2014-3 Ltd Coll Nt 4.6399 04/25/2031	A2	1.875 03/15/2021	Aaa	Coll Nt 04/25/2030	Ba3
HSBC Hldgs PLC Global Sr Nt Fltg Rt 3.24 05/18/2021	A2	Coll Nt 04/25/2031	Aaa	Global Medium Term Bk Nt Ser 646	Aaa	Coll Nt 04/25/2030	B3
Global Sr Nt Fltg Rt 3.42594	A2	Coll Nt 04/25/2031	A2	2.625 04/19/2021	Aaa	Jamestown CLO VIII Ltd Coll Nt 01/17/2028	Aa1
09/11/2021	A2	Coll Nt 04/25/2031	Ba3	Global Medium Term Bk Nt 3	Aaa	Coll Nt 01/17/2028	Aaa
GBPS Global Resetttable Sr Nt 2.175	A2	Coll Nt 04/25/2031	A2	09/26/2022	Aaa	Coll Nt 01/17/2028	Aa1
06/27/2023 GBP	A2	Coll Nt 04/25/2031	Ba3	Global Medium Term Bk Nt 3.125	Aaa	Coll Nt 01/17/2028	Aa1
Global Sr Nt Fixed/ Fltg Rt 3.95	A2	ICG US CLO 2015-1 Ltd Coll Nt 10/19/2028	Aa2	09/18/2028	Aaa	Janauba Transmissora de Energia Eletrica SA Gtd Brazilian Debentures BRL	Ba1
05/18/2024	A2	Coll Nt 10/19/2028	A2	Inter-American Investment Corp Sr Nt 6.6 06/15/2025 COP	Aa1	Japan (Government of) Govt Bd 2 06/20/2025 JPY	A1
Global Sr Nt Fltg Rt 3.64 05/18/2024	A2	Coll Nt 10/19/2028	Ba3	Intercontinental Exchange Inc Global Sr Nt 3.45 09/21/2023	A2	Japan Bk for Intl Cooperation Global Gtd Bd 3.125 07/20/2021	A1
Fixed/Fltg Rt Japan Bds 09/13/2024	A2	Coll Nt 10/19/2028	Aaa	Global Sr Nt 3.75 09/21/2028	A2	Global Gtd Bd 3.25 07/20/2023	A1
JPY	A2	Coll Nt 10/19/2028	Ba3	Global Sr Nt 4.25 09/21/2048	A2	Global Gtd Bd 3.375 10/31/2023	A1
Global Sr Nt Fixed/ Fltg Rt 4.292	A2	ICG US CLO 2015-2 Ltd Coll Nt 01/17/2028	Baa3	International Bk For Recon & Dev Medium Term Bk Nt 1.07 08/17/2020	Aaa	Global Gtd Bd 3.25 07/20/2028	A1
09/12/2026	A2	Coll Nt 01/17/2028	A2	Investor Nt Step-Up 2.5 04/15/2023	Aaa	Global Gtd Bd 3.5 10/31/2028	A1
Global Sr Nt Fltg Rt 4.15594	A2	Coll Nt 01/17/2028	Aa2	CADS Global Bd 2.5 08/03/2023 CAD	Aaa	Japan Dev Bk Global Gtd Nt Ser GG 17 Rule 144A	A1
09/12/2026	A2	Coll Nt 01/17/2028	Ba3	Global Nt Step-Up 2.75 09/15/2023	Aaa	3.125 09/06/2023	A1
Fixed/Fltg Rt Japan Bds 09/14/2026	A2	Coll Nt 01/17/2028	Aaa	Global Nt Step-Up 2.75 07/15/2023	Aaa	Global Gtd Nt Ser GG 18 Rule 144A 3.25 09/06/2028	A1
JPY	A2	ICG US CLO 2016-1 Ltd Coll Nt 07/31/2028	A2	International Flavors & Fragrances Inc Global Sr Nt 3.4 09/25/2020	Baa3	Japan Expressway Hldg and Debt Repayment Agency Sr Sec Japan Bds 12/18/2037 JPY	A1
Fixed/Fltg Rt Japan Bds 09/14/2028	A2	Coll Nt 07/31/2028	Aa2	EURS Global Sr Nt 1.8 09/25/2026 EUR	Baa3	Sr Sec Japan Bds .64 12/18/2037 JPY	A1
JPY	A2	Coll Nt 07/31/2028	Aaa	Global Sr Nt 4.45 09/26/2028	Baa3	Sr Sec Japan Bds 03/19/2038 JPY	A1
Global Sr Nt Fixed/ Fltg Rt 4.583	A2	ICG US CLO 2018-3 Ltd Coll Nt 4.44 01/26/2032	Aaa	Global Sr Nt 5.09/26/2048	Baa3	Sr Sec Japan Bds 03/19/2038 JPY	A1
06/19/2029	A2	Coll Nt 01/26/2032	Aaa	International Fin Corp Mtn Fltg Rt 2.91819 12/15/2021	Aaa	Sr Sec Japan Bds .652 06/18/2038 JPY	A1
GBPS Perp Global Sub Contingent Conv Sec Fixed/Fltg Rt 5.875 GBP	Baa3	ID Hlth Facs Auth Bds 03/01/2048	Aa1	Impact Nt Step-Up 2.25 02/15/2023	Aaa	Sr Sec Japan Bds 677 09/17/2038 JPY	A1
HSBC Mexico SA Certificados Bursatiles 11/23/2021	Baa1	Idaho Pwr Co Secd Mtn Ser J (1st Mtg) 4.2 03/01/2048	A1	Impact Nt Step-Up 2.5 03/15/2023	Aaa	Sr Sec Japan Bds 03/19/2048 JPY	A1
MXN	Baa1	IHS Markit Ltd Sr Nt 4.125 08/01/2023	Ba1	Impact Nt Step-Up 2.5 04/15/2023	Aaa	Sr Sec Japan Bds 03/19/2048 JPY	A1
Certificados Bursatiles	Baa1	Sr Nt 4.75 08/01/2028	Ba1	Impact Nt Step-Up 2.5 07/15/2023	Aaa	Sr Sec Japan Bds .912 06/19/2048 JPY	A1
HSH Finanzfonds Aor Gtd German Bds .125 11/29/2021 EUR	Aa1	IL Fin Auth Bds 05/15/2048	Aa2	Impact Nt Step-Up 2.75 08/15/2023	Aaa	Sr Sec Japan Bds 957 09/18/2048 JPY	A1
Huayuan Property Co Ltd Eurobonds	B2	Illinois Housing Dev Auth Bds 09/01/2034	Aaa	Impact Nt Step-Up 3 10/15/2023	Aaa	Sr Sec Japan Bds 1.229 09/18/2048 JPY	A1
Hub Intl Ltd Sr Sec Nt Rule 144A 7 05/01/2026	Caa2	Indiana Mich Pwr Co Global Sr Nt Ser M 3.85 05/15/2028	A3	Impact Nt Step-Up 3 11/15/2023	Aaa	Japan Expressway Hldg and Debt Repayment Agency Sr Sec Japan Bds 1.082 03/19/2057	A1
Hubbell Inc Global Sr Nt 3.5 02/15/2028	Baa1	Indianapolis (City of) IN Bds 07/01/2037	Aa2	International Flavors & Fragrances Inc Global Sr Nt 3.4 09/25/2020	Baa3	JPY	A1
Sr Nt	Baa1	Bds 01/01/2046	Aa2	EURS Global Sr Nt 1.8 09/25/2026 EUR	Baa3	Sr Sec Japan Bds 1.193 03/19/2057	A1
Hunan Xiangjiang New Area Dev Group Co Ltd Eurobonds	Baa3	Bds 07/01/2055	Aa2	Global Sr Nt 4.45 09/26/2028	Baa3	Sr Sec Japan Bds 1.234 03/19/2058	A1
Hunt Companies Inc Sr Sec Nt	B2	Indianapolis Pwr & Lt Co 1st Mtg Bd Rule 144A 4.875 11/01/2048	A2	Global Sr Nt 5.09/26/2048	Baa3	JPY	A1
Hunt Cos Inc Sr Sec Nt Rule 144A 6.25 02/15/2026	B2	Indigo Natural Resources LLC Sr Nt	B3	International Game Technology PLC Sr Sec Nt Rule 144A 6.25 01/15/2027	Ba2	Sr Sec Japan Bds 1.044 03/19/2058	A1
Hunt Oil Co of Peru LLC Sucursal Del Peru Global Nt	Ba1	Indonesia Asahan Aluminium (Persero) (PT) Global Bds	Baa2	Interpublic Group Cos Inc Global Sr Nt 3.5 10/01/2020	Baa2	Sr Sec Japan Bds 1.373 03/19/2058	A1
Huntington Bancshares Inc Global Sr Nt 4 05/15/2025	Baa1	Indonesia Govt of Japan Bds .67 05/31/2021 JPY	Baa2	Global Sr Nt 3.75 10/01/2021	Baa2	Sr Sec Japan Bonds 1.143 03/19/2058	A1
Perp Dep Shs Reg 1/100th Int Sh Nuncum Prd Stk Fixed/Fltg Ser E 5.7	Baa3	Japan Bds .92 05/31/2023 JPY	Baa2	Global Sr Nt 4.65 10/01/2028	Baa2	JPY	A1
Huntington National Bank Sr Bank Nt 3.25 05/14/2021	A3	Japan Bds 1.07 05/30/2025 JPY	Baa2	Global Sr Nt 5.4 10/01/2048	Baa2		
Huntington Ntal Bk Columbus OH Sr Nt 3.55 10/06/2023	A3	Japan Bds 1.27 05/31/2028 JPY	Baa2				
		Indonesia Rep Global Bd 4.45 02/11/2024	Baa2				

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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Sr Sec Japan Bonds 1.343 03/19/2058 JPY	A1	Government Bds 8 06/20/2022 JPY	A1	Government Bds 1.7 09/20/2032 JPY	A1	Coll Nt 01/17/2028	Aaa
Sr Sec Japan Bds 03/19/2058 JPY	A1	Government Bds 9 06/20/2022 JPY	A1	Government Bds 1.5 03/20/2033 JPY	A1	Coll Nt 01/17/2028	Baa3
Sr Sec Japan Bds 03/19/2058 JPY	A1	Government Bds 8 09/20/2022 JPY	A1	Government Bds 1.7 06/20/2033 JPY	A1	Coll Nt 01/17/2028	Baa3
Sr Sec Japan Bds 1.183 03/19/2058 JPY	A1	Government Bds 1 09/20/2022 JPY	A1	Government Bds 1.7 06/20/2033 JPY	A1	JMP Credit Advisors CLO V Ltd	
Japan Fin Corp		Government Bds 1 12/20/2022 JPY	A1	Government Bds 1.7 09/20/2033 JPY	A1	Coll Nt 07/17/2030	Aa2
Sr Sec Japan Bds .001 05/11/2020 JPY	A1	Government Bds 05 01/15/2023 JPY	A1	Government Bds 1.6 12/20/2033 JPY	A1	Coll Nt 07/17/2030	Baa3
Sr Sec Japan Bds .001 08/12/2020 JPY	A1	Government Bds 05 02/15/2023 JPY	A1	Government Bonds 2.5 06/20/2034 JPY	A1	Coll Nt 07/17/2030	Aaa
Sr Sec Japan Bds .001 11/12/2020 JPY	A1	Government Bds 05 03/15/2023 JPY	A1	Government Bds 1.5 06/20/2034 JPY	A1	Coll Nt 07/17/2030	Baa3
Sr Sec Japan Bds .001 03/12/2021 JPY	A1	Government Bds 1 03/20/2023 JPY	A1	Government Bonds 2.5 09/20/2034 JPY	A1	John Deere Credit Compania Financiera SA	
Sr Sec Japan Bds .001 08/09/2021 JPY	A1	Government Bds 1 03/20/2023 JPY	A1	Government Bds 1.4 09/20/2034 JPY	A1	Argentine Bds	B1
Sr Sec Japan Bds .03 03/11/2022 JPY	A1	Government Bds 6 03/20/2023 JPY	A1	Government Bonds 2.3 03/20/2035 JPY	A1	Argentine Bds	B1
Sr Sec Japan Bds .03 03/11/2022 JPY	A1	Government Bds 05 04/15/2023 JPY	A1	Government Bonds 2.5 09/20/2035 JPY	A1	JPMorgan Chase & Co	
Sr Sec Japan Bds .03 03/11/2022 JPY	A1	Government Bds 05 05/15/2023 JPY	A1	Government Bds 1.2 03/20/2035 JPY	A1	Global Sr Nt Fixed/ Fltg Rt 4.023	
Sr Sec Japan Bds .02 05/09/2022 JPY	A1	Government Bds 05 06/15/2023 JPY	A1	Government Bds 1.2 09/20/2035 JPY	A1	12/05/2024	A2
Sr Sec Japan Bds .255 08/09/2028 JPY	A1	Government Bds 8 06/20/2023 JPY	A1	Government Bds 1 12/20/2035 JPY	A1	Global Sr Nt Fixed/ Fltg Rt 4.452	
Japan Fin Corp For Mun Enterprises		Government Bds 1 06/20/2023 JPY	A1	Government Bds 1 12/20/2035 JPY	A1	12/05/2029	A2
Global Mtn Rule 144A 3.25 04/24/2023	A1	Government Bds 1.8 06/20/2023 JPY	A1	Government Bds 2.3 12/20/2035 JPY	A1	JPMorgan Chase Finl Co Llc	
Global Mtn Rule 144A 3.375 09/27/2023	A1	Government Bds 05 07/15/2023 JPY	A1	Government Bds 4 03/20/2036 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Japan Fin Organization For Municipalities		Government Bds 05 08/15/2023 JPY	A1	Government Bds 4 03/20/2036 JPY	A1	(Inverse Knock-Out Nts) 0 04/30/2020	A2
Sr Sec Japan Bds .04 04/28/2023 JPY	A1	Government Bds 05 09/15/2023 JPY	A1	Government Bds 2.5 03/20/2036 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .02 11/28/2023 JPY	A1	Government Bds 1 09/20/2023 JPY	A1	Government Bonds 2.5 06/20/2036 JPY	A1	(Knock-Out Nt) 0 04/30/2020	A2
Sr Sec Japan Bds .255 01/28/2028 JPY	A1	Government Bds 1 09/20/2023 JPY	A1	Government Bonds 2.3 12/20/2036 JPY	A1	Global Mtn Zero Cpn Ser A	
Sr Sec Japan Bds .25 02/28/2028 JPY	A1	Government Bds 05 10/15/2023 JPY	A1	Government Bonds 2.4 03/20/2037 JPY	A1	Currency-Linked 0 09/25/2020	A2
Sr Sec Japan Bds .215 03/28/2028 JPY	A1	Government Bds 05 11/15/2023 JPY	A1	Government Bds 2.5 09/20/2037 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .2 04/28/2028 JPY	A1	Government Bds 6 12/20/2023 JPY	A1	Government Bds 2.4 09/20/2037 JPY	A1	(Abs Ret Trgr Mkt-Linked) 0 10/05/2020	A2
Sr Sec Japan Bds .05/26/2028 JPY	A1	Government Bds 1.8 12/20/2023 JPY	A1	Government Bonds 6 09/20/2037 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .22 06/28/2028 JPY	A1	Government Bds 1.9 12/20/2023 JPY	A1	Government Bds 6 12/20/2037 JPY	A1	(Capped Nts) 0 10/15/2020	A2
Sr Sec Japan Bds .195 07/28/2028 JPY	A1	Government Bds 2 1 03/20/2024 JPY	A1	Government Bds 5 03/20/2038 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .264 08/28/2028 JPY	A1	Government Bds 1.9 03/20/2024 JPY	A1	Government Bds 2.5 03/20/2038 JPY	A1	(Abs Ret Trigger Mkt-Linked) 0 11/02/2020	A2
Sr Sec Japan Bds .269 09/28/2028 JPY	A1	Government Bds 6 03/20/2024 JPY	A1	Government Bds 5 06/20/2038 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .10/27/2028 JPY	A1	Government Bds 6 06/20/2024 JPY	A1	Government Bds 2.4 09/20/2038 JPY	A1	(Knock-Out Nts) 0 10/08/2021	A2
Sr Sec Japan Bds .279 11/28/2028 JPY	A1	Government Bds 2 2 06/20/2024 JPY	A1	Government Bds 7 09/20/2038 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .2 12/28/2028 JPY	A1	Government Bds 2.4 06/20/2024 JPY	A1	Government Bds 2.3 03/20/2039 JPY	A1	0 10/27/2021	A2
Sr Sec Japan Bds .635 01/28/2038 JPY	A1	Government Bds 2 1 09/20/2024 JPY	A1	Government Bds 2.2 09/20/2039 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 10/29/2021	A2
Sr Sec Japan Bds .559 04/28/2038 JPY	A1	Government Bds 2 1 12/20/2024 JPY	A1	Government Bds 2.3 03/20/2040 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .564 06/28/2038 JPY	A1	Government Bds 2 1 12/20/2024 JPY	A1	Government Bonds 2 2 03/20/2041 JPY	A1	(Step-Up Auto Callable) 0 09/28/2023	A2
Sr Sec Japan Bds .53 07/28/2038 JPY	A1	Government Bds 4 03/20/2025 JPY	A1	Government Bds 2 09/20/2041 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .654 09/28/2038 JPY	A1	Government Bds 2 03/20/2025 JPY	A1	Government Bonds 2 09/20/2042 JPY	A1	(Step-Up Auto Call) 0 09/29/2023	A2
Sr Sec Japan Bds .729 10/28/2038 JPY	A1	Government Bds 1.9 03/20/2025 JPY	A1	Government Bonds 1.9 09/20/2042 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 09/29/2023	A2
Sr Sec Japan Bds .635 12/28/2038 JPY	A1	Government Bds 2 1 03/20/2025 JPY	A1	Government Bonds 1.8 03/20/2043 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Sr Sec Japan Bds .85 04/28/2048 JPY	A1	Government Bds 2 1 06/20/2025 JPY	A1	Government Bonds 1.7 09/20/2044 JPY	A1	(Step-Up Auto Call) 0 10/10/2023	A2
Sr Sec Japan Bds 1.029 10/28/2048 JPY	A1	Government Bds 4 06/20/2025 JPY	A1	Government Bds 1.6 06/20/2045 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Japan Gov't of		Government Bds 2 06/20/2025 JPY	A1	Government Bds 1.4 09/20/2045 JPY	A1	(Step-Up Auto Callable Nt) 0 10/12/2023	A2
Government Bds 1 03/15/2019 JPY	A1	Government Bds 1 09/20/2025 JPY	A1	Government Bds 1.4 12/20/2045 JPY	A1	Global Mtn Zero Cpn Ser A Equity-Linked	
Government Bds 1 04/15/2019 JPY	A1	Government Bds 4 09/20/2025 JPY	A1	Government Bds 1.4 12/20/2045 JPY	A1	(Cash-Settled Nts) 0 10/16/2023	A2
Government Bds 1 05/15/2019 JPY	A1	Government Bds 2 1 09/20/2025 JPY	A1	Government Bds 3 06/20/2046 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 07/15/2019 JPY	A1	Government Bds 4 09/20/2025 JPY	A1	Government Bds 3 06/20/2046 JPY	A1	(Step-Up Auto Callable) 0 10/31/2023	A2
Government Bds 1 07/15/2019 JPY	A1	Government Bds 2 09/20/2025 JPY	A1	Government Bds 5 09/20/2046 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 09/15/2019 JPY	A1	Government Bds 2 12/20/2025 JPY	A1	Government Bds 5 09/20/2046 JPY	A1	0 10/31/2023	A2
Government Bds 1 09/15/2019 JPY	A1	Government Bds 3 12/20/2025 JPY	A1	Government Bds 8 12/20/2047 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 10/31/2023	A2
Government Bds 2 09/20/2019 JPY	A1	Government Bds 3 12/20/2025 JPY	A1	Government Bds 2.4 03/20/2048 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 10/31/2023	A2
Government Bds 2 09/20/2019 JPY	A1	Government Bds 2 2 03/20/2026 JPY	A1	Government Bds 8 03/20/2048 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked 0 10/31/2023	A2
Government Bds 2 12/15/2019 JPY	A1	Government Bds 2 1 03/20/2026 JPY	A1	Government Bds 7 06/20/2048 JPY	A1	08/29/2025	A2
Government Bds 1 12/20/2019 JPY	A1	Government Bds 05 15/2026 JPY	A1	Government Bds 9 09/20/2048 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 01/15/2020 JPY	A1	Government Bds 1 06/20/2026 JPY	A1	Government Bds 2.2 03/20/2049 JPY	A1	(Step-Up Auto Callable Nt) 0 08/29/2025	A2
Government Bds 1 02/15/2020 JPY	A1	Government Bds 2 2 09/20/2026 JPY	A1	Government Bds 2.2 03/20/2050 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 03/15/2020 JPY	A1	Government Bds 2 1 12/20/2026 JPY	A1	Government Bds 2.2 03/20/2051 JPY	A1	(Step-Up Auto Callable) 0 08/29/2025	A2
Government Bds 1 03/15/2020 JPY	A1	Government Bds 03 15/2027 JPY	A1	Government Bds 2 03/20/2052 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1.3 03/20/2020 JPY	A1	Government Bds 2 03/20/2027 JPY	A1	Government Bds 1.9 03/20/2053 JPY	A1	(Step-Up Auto Callable) 0 08/29/2025	A2
Government Bds 2.4 03/20/2020 JPY	A1	Government Bds 2 1 03/20/2027 JPY	A1	Government Bds 1.7 03/20/2054 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 03/20/2020 JPY	A1	Government Bds 04 15/2027 JPY	A1	Government Bds 4 03/20/2056 JPY	A1	(Step-Up Auto Callable) 0 09/30/2025	A2
Government Bds 1 04/15/2020 JPY	A1	Government Bds 05 15/2027 JPY	A1	Government Bds 4 03/20/2056 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 05/15/2020 JPY	A1	Government Bds 06 15/2027 JPY	A1	Government Bds 8 03/20/2058 JPY	A1	(Step-Up Auto Call) 0 09/30/2025	A2
Government Bds 1 06/01/2020 JPY	A1	Government Bds 2 1 06/20/2027 JPY	A1	Japan Railway Construction Transport Tech Agency		Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds .05 06/15/2020 JPY	A1	Government Bds 2.3 06/20/2027 JPY	A1	Sr Sec Japan Bds 03/20/2023 JPY	A1	(Step-Up Auto Callable) 0 10/21/2025	A2
Government Bds 1 06/20/2020 JPY	A1	Government Bds 07 15/2027 JPY	A1	Sr Sec Japan Bds 09/20/2023 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1.3 06/20/2020 JPY	A1	Government Bds 1 12/20/2027 JPY	A1	Sr Sec Japan Bds 03 12/20/2023 JPY	A1	(Step-Up Auto Callable) 0 10/27/2025	A2
Government Bds 1 06/20/2020 JPY	A1	Government Bds 02 15/2028 JPY	A1	Sr Sec Japan Bds 02 25/2028 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bonds 2.2 06/22/2020 JPY	A1	Government Bds 03 10/2028 JPY	A1	Sr Sec Japan Bds 05 30/2028 JPY	A1	0 10/31/2025	A2
Government Bds 1 07/01/2020 JPY	A1	Government Bds 03 15/2028 JPY	A1	Sr Sec Japan Bds 08 25/2028 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 08/01/2020 JPY	A1	Government Bds 2 2 03/20/2028 JPY	A1	Sr Sec Japan Bds 289 11/28/2028 JPY	A1	(Step-Up Auto Callable) 0 10/31/2025	A2
Government Bds 1 09/01/2020 JPY	A1	Government Bds 1 03/20/2028 JPY	A1	Sr Sec Japan Bds 05 30/2033 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 09/20/2020 JPY	A1	Government Bds 04 15/2028 JPY	A1	Sr Sec Japan Bds 515 11/28/2033 JPY	A1	(Step-Up Auto Callable) 0 10/31/2025	A2
Government Bds 1 09/20/2020 JPY	A1	Government Bds 05 15/2028 JPY	A1	Sr Sec Japan Bds 02 26/2038 JPY	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Government Bds 1 10/01/2020 JPY	A1	Government Bds 06 15/2028 JPY	A1	Sr Sec Japan Bds 08 27/2038 JPY	A1	(Step-Up Auto Callable) 0 11/13/2025	A2
Government Bds 1 11/01/2020 JPY	A1	Government Bds 1 06/20/2028 JPY	A1	JB Poindexter Co Inc		Global Mtn Fltg Rt Ser A 11/13/2058	A2
Government Bds 1 12/20/2020 JPY	A1	Government Bds 2 1 06/20/2028 JPY	A1	Sr Nt	B2	JSC Georgia Capital	
Government Bds 1 12/20/2020 JPY	A1	Government Bds 07 15/2028 JPY	A1	Sr Nt	B2	Sr Global Nt	B2
Government Bds 2.5 12/21/2020 JPY	A1	Government Bds 08 15/2028 JPY	A1	Jbs Invs Lt GMBH		Jubilee CLO 2016-XVII BV	
Government Bds .05 01/15/2021 JPY	A1	Government Bds 09 15/2028 JPY	A1	Gtd Sr Nt Rule 144A 7 01/15/2026	Baa3	Coll Nt 04/15/2031 EUR	Aaa
Government Bds .05 02/15/2021 JPY	A1	Government Bds 09 15/2028 JPY	A1	Jefferies Group LLC / Jefferies Group Cap Fin Inc		Coll Nt 04/15/2031 EUR	Baa3
Government Bds .05 03/15/2021 JPY	A1	Government Bds 1 09/20/2028 JPY	A1	Sr Nt Step-Up 3.5 05/23/2022	Baa3	Coll Nt 04/15/2031 EUR	Aaa
Government Bds 1 03/20/2021 JPY	A1	Government Bds 10 15/2028 JPY	A1	Sr Nt Step-Up 4 10/17/2025	Baa3	Coll Nt 04/15/2031 EUR	A2
Government Bds 1.1 03/20/2021 JPY	A1	Government Bds 11 15/2028 JPY	A1	Jefferson Mill CLO Ltd		Coll Nt 04/15/2031 EUR	B2
Government Bds 1.3 03/20/2021 JPY	A1	Government Bds 1.9 12/20/2028 JPY	A1	Coll Nt 10/20/2031	Aa2	Coll Nt 04/15/2031 EUR	Ba2
Government Bds 1.9 03/22/2021 JPY	A1	Government Bds 2 1 12/20/2028 JPY	A1	Coll Nt 10/20/2031	Aa2	Coll Nt 2.2999 04/15/2031 EUR	Aa2
Government Bds 2.1 03/22/2021 JPY	A1	Government Bds 1.9 03/20/2029 JPY	A1	Coll Nt 10/20/2031	B3	Jubilee CLO 2018-XXI BV	
Government Bds .05 04/15/2021 JPY	A1	Government Bds 2 1 06/20/2029 JPY	A1	Coll Nt 10/20/2031	Baa3	Coll Nt 01/15/2032 EUR	A2
Government Bds .05 05/15/2021 JPY	A1	Government Bds 2 1 06/20/2029 JPY	A1	Coll Nt 10/20/2031	Ba3	JW Alum Continuous Cast Co	
Government Bds .05 06/15/2021 JPY	A1	Government Bds 2 1 09/20/2029 JPY	A1	Coll Nt 10/20/2031	Aa2	Sr Secd Nt Rule 144A 10.25 06/01/2026	B3
Government Bds 1.1 06/20/2021 JPY	A1	Government Bds 2 1 12/20/2029 JPY	A1	Coll Nt 10/20/2031	Aaa	JW Aluminum Continuous Cast Co	
Government Bds 1.2 06/20/2021 JPY	A1	Government Bds 2 2 12/20/2029 JPY	A1	Jewel UK Bondco PLC		Gtd Sr Sec Global Nt	B3
Government Bds 1 06/20/2021 JPY	A1	Government Bds 2 1 03/20/2030 JPY	A1	Gtd Sr Sec Nt GBP	B2	Kaerfer Isolertechnik GMBH Co Kg	
Government Bds 1 06/20/2021 JPY	A1	Government Bds 2.2 03/20/2030 JPY	A1	JFE Hldgs Inc		Gtd Sr Sec Nt 5.5 EUR	B1
Government Bds 2 06/21/2021 JPY	A1	Government Bds 1.6 06/20/2030 JPY	A1	Japan Bds 03/01/2023 JPY	Baa2	Kansai Electric Power Co Inc	
Government Bds .05 07/15/2021 JPY	A1	Government Bds 2 06/20/2030 JPY	A1	Sr Sec Japan Bds .15 11/22/2023 JPY	Baa2	Sr Sec Japan Bds .21 01/25/2023 JPY	A3

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Kayne CLO I Ltd		Medium Term Sr Nt Rule 144A 2.375		Covered Bds 01/02/2031 EUR	Aaa	Covered Bds .625 03/26/2025 EUR	Aaa
Coll Nt 07/15/2031	A2	04/22/2021	Aaa	Landesbank Berlin AG		Lloyds Banking Group PLC	
Coll Nt 07/15/2031	Ba3	Gtd Medium Term Sr Nt Rule 144A 3C7		Covered Bds .875 09/15/2028 EUR	Aaa	Japan Bds .65 05/30/2023 JPY	A3
Coll Nt 07/15/2031	Aa2	3 11/16/2021	Aaa	Landesbank Hessen-Thueringen GZ		Global Sr Nt 4.05 08/16/2028	A3
Coll Nt 07/15/2031	Aaa	Gtd Medium Term Sr Nt Rule 144A 3C7		Covered Bds .875 03/20/2028 EUR	Aaa	Japan Bds .968 05/30/2028 JPY	A3
Coll Nt 07/15/2031	Baa3	3 03/23/2022	Aaa	Landeskreditbank Baden-Wuerttemberg		Global Sr Nt 4.55 08/16/2028	A3
Kayne CLO II Ltd		Kongsberg Actuation Systems BV		Foerderbank		Japan Bds 1.182 05/30/2033 JPY	A3
Coll Nt 10/15/2031	Baa3	Gtd Sr Sec Global Nt EUR	Ba3	German Bds 1.05 04/26/2030 EUR	Aaa	Perp Tier 1 Sub Sec Contingent Conv	
Coll Nt 10/15/2031	Aa2	Koninklijke Ahold Delhaize NV		Landsea Green Group Co Ltd		Fixed/Fltg Rt 7.5	Baa3
Coll Nt 10/15/2031	A2	Gtd Fltg Rt Nt 03/19/2021 EUR	Baa1	Gtd Eurobonds 9.625 04/25/2020	B3	Lloyds BK PLC	
Coll Nt 10/15/2031	Aaa	Gtd Sr Nt 03/19/2026 EUR	Baa1	Landwirtschaftliche Rentenbank		Global Gtd Sr Nt Fltg Rt 3.07925	
Coll Nt 10/15/2031	Ba3	Kookmin Bank		Global Gtd Sr Nt Rule 144A 2.375		05/07/2021	Aa3
Kazagro Natl Mgmt Hldg JSC		Covered Bds 3.4089 12/06/2021	Aaa	02/21/2020	Aaa	Global Gtd Sr Nt 3.3 05/07/2021	Aa3
Nt Rule 144A 4.625 05/24/2023	Ba1	Korea Dev Bank		Euro Medium Term Sr Bk Nt Fltg Rt Rule		Lloyds Bkg Group PLC	
KBC Bank NV		Japan Bds .23 09/03/2021 JPY	Aa2	144A Ser 1131 02/19/2021	Aaa	Global Sr Nt Fltg Rt 3.58963	
Covered Bds .75 03/08/2026 EUR	Aaa	Korea Dev Bk		Medium Term Sr Bk Nt Fltg Rt Rule 144A		06/21/2021	A3
Covered Bds 1.52 03/26/2038 EUR	Aaa	Nt Fltg Rt 3.32594 03/12/2021	Aa2	Ser 1138 2.98813 06/03/2021	Aaa	Global Sr Nt 4.45 05/08/2025	A3
Covered Bds 1.52 03/27/2038 EUR	Aaa	Nt 3.375 03/12/2023	Aa2	Global Gtd Nt 3.125 11/14/2023	Aaa	Global Sub Nt Tier 2 3.344 01/09/2048	
KCA Deutag UK Fin PLC		Korea Expwy Corp		Lansforskringar Hypotek		Perp Fixed/Fltg Rt Reset Addl Tier I Secs	Baa1
Global Gtd Sr Secd Nt Rule 144A 9.625	B3	Mtn Rule 144A 3.625 10/22/2021	Aa2	Covered Bds 11/28/2023 SEK	Aaa	7.5	Baa3
04/01/2023	B3	Korea Railroad Corp		Covered Bds .625 03/21/2025 EUR	Aaa	Lloyds TSB Group PLC	
Gtd Sr Sec Global Nt	B3	Eurobonds 3.375 06/07/2023 HKD	Aa2	Covered Bds 1.25 09/17/2025 SEK	Aaa	Global Sr Nt 4.375 03/22/2028	A3
Kellogg Co		Korea Rep		Covered Bds 2.04/17/2026 CHF	Aaa	LLPI Capital Pte Ltd	
Global Sr Nt 3.25 05/14/2021	Baa2	Global Nt 3.5 09/20/2028	Aa2	Covered Bds 1.6 03/22/2027 SEK	Aaa	Gtd Global Bds	Baa3
Global Sr Nt 4.3 05/15/2028	Baa2	Global Nt 3.875 09/20/2048	Aa2	Covered Bds 1.879 05/22/2030 SEK	Aaa	LMREC 2015-CRE1 Inc	
Ken Garff Automotive LLC		Kraft Heinz Foods Co		Largo Res Ltd		Coll Nt 02/24/2032	A3
Sr Nt	B1	Global Gtd Sr Nt 3.375 06/15/2021	Baa3	Sr Secd Nt Rule 144A 9.25 06/01/2021	B2	LMREC 2015-CRE1 Inc	
Kenametal Inc		Global Gtd Sr Nt 4.06/15/2023	Baa3	Largo Resources Ltd		Coll Nt 02/24/2032	Aaa
Global Sr Nt 4.625 06/15/2028	Baa3	Global Gtd Sr Nt 4.625 01/30/2029	Baa3	Sr Sec Global Nt 9.25	B2	Lockwood Grove CO Ltd	
Kennedy Wilson Inc		Global Gtd Sr Nt 4.625 01/30/2029	Baa3	Lazard Group LLC		Coll Nt 01/25/2030	Aa2
Gtd Sr Nt 5.875 04/01/2024	B2	Kraton Polymers LLC		Sr Nt 4.5 09/19/2028	Baa3	Coll Nt 01/25/2030	Aaa
Keybank Natl Assn Cleveland Ohio		Gtd Sr Global Nt 5.25 EUR	B3	LCM 27 Ltd		Coll Nt 01/25/2030	Aaa
Global Bk Nt 3.375 03/07/2023	A3	Kreditanstalt Fuer Wiederaufbau		Coll Nt 07/16/2031	Aaa	Coll Nt 01/25/2030	Aaa
Global Bk Nt 3A2 3.35 06/15/2021	A3	Global Bds .125 06/01/2020 EUR	Aaa	Coll Nt 07/16/2031	Aaa	Coll Nt 01/25/2030	Aaa
Keycorp		Global Bds .125 06/01/2020 EUR	Aaa	Coll Nt 07/16/2031	Aaa	Coll Nt 01/25/2030	A2
Mtn Ser O 4.1 04/30/2028	Baa1	Global Bds 2.75 10/01/2020	Aaa	LCM Loan Income Fund I Ltd		Logan Property Hldgs Co Ltd	
Perp Dep Shs Rep 1/40th Int Sh		Eurobonds 1.25 01/19/2021 NOK	Aaa	Coll Nt 04/21/2031	Aaa	Gtd Eurobonds 5.75 01/03/2022	B1
Non-Cumulative Pfd Stk Ser F 5.65	Baa3	Global Bds .625 07/04/2022 EUR	Aaa	Coll Nt 04/21/2031	A2	Gtd Eurobonds 5.75 01/03/2022	B1
KGA Escrow LLC		EURS Global Gtd Bd .375 03/15/2023	Aaa	Coll Nt 04/21/2031	Aa2	London Quadrant Housing Tr	
Sr Nt Rule 144A 7.5 08/15/2023	B1	Global Bds .375 03/15/2023 EUR	Aaa	LCM XIV LP		Sr Sec Bds 2.625 02/28/2028 GBP	A3
Kilroy Rty L P		Global Bds .75 06/28/2028 EUR	Aaa	Coll Nt 07/21/2031	Baa3	Sr Sec Bds 3.125 02/28/2053 GBP	A3
Gtd Sr Nt 4.75 12/15/2028	Baa2	Kreditanstalt Fur Wiederaufbau		Coll Nt 07/21/2031	Aa2	Longfor Properties Co Ltd	
Kinder Morgan Inc		Global Gtd Nt 2.25 11/05/2019	Aaa	Coll Nt 07/21/2031	Ba3	Global Bds 3.9 04/16/2023	Baa3
Sr Nt	Baa3	Global Gtd Nt 2.75 07/15/2020	Aaa	Coll Nt 07/21/2031	A2	Global Bds 4.5 01/16/2028	Baa3
Kirby Corp		Global Gtd Nt 2.75 10/01/2020	Aaa	Coll Nt 07/21/2031	B2	Lonsdale Fin Pty Ltd	
Global Sr Nt 4.2 03/01/2028	Baa2	Global Gtd Nt 2.625 04/12/2021	Aaa	Coll Nt 07/21/2031	Aaa	Gtd Sr Sec Bds 4.42 10/01/2028 AUD	Baa2
KiwiBank Ltd		Global Gtd Nt 3.125 12/15/2021	Aaa	Coll Nt 07/21/2031	Aaa	Gtd Sr Sec Bds 4.19 10/01/2028	Baa2
Swiss Bds .25 10/18/2023 CHF	A1	Global Gtd Nt 2.375 12/29/2022	Aaa	Legend Fortune Ltd		Gtd Sr Sec Bds 4.27 10/01/2030	Baa2
KKR CLO 13 Ltd		EURS Gtd Bd .125 02/24/2023 EUR	Aaa	Gtd Eurobonds 07/16/2021	Baa1	Gtd Sr Sec Bds 4.58 10/01/2030 AUD	Baa2
Coll Nt 01/17/2028	Aaa	EURS Global Gtd Bd .125 06/07/2023	Aaa	Lennar Corp		Gtd Sr Sec Bds 4.34 10/01/2033	Baa2
Coll Nt 01/17/2028	B2	EUR	Aaa	Gtd Nt 6.625 05/01/2020	Ba1	Loomis Sayles CLO II Ltd	
Coll Nt 01/17/2028	Ba3	EURS Global Gtd Bd .125 11/07/2023	Aaa	Nt 6.625 05/01/2020	Ba1	Coll Nt 04/17/2028	Aaa
Coll Nt 01/17/2028	A2	EUR	Aaa	Nt Rule 144A 8.375 01/15/2021	Ba1	Coll Nt 04/17/2028	Baa3
Coll Nt 01/17/2028	Aa2	EURS Global Gtd Bd .375 04/23/2025	Aaa	Gtd Sr Nt 6.25 12/15/2021	Ba1	Coll Nt 04/17/2028	A2
Coll Nt 01/17/2028	Baa3	EUR	Aaa	Nt Rule 144A 6.25 12/15/2021	Ba1	Coll Nt 04/17/2028	Ba3
KKR CLO 14 Ltd		EURS Global Gtd Nt .25 09/15/2025	Aaa	Gtd Nt 5.875 11/15/2024	Ba1	Coll Nt 04/17/2028	A2
Coll Nt 07/15/2031	A2	EUR	Aaa	Nt Rule 144A 5.875 11/15/2024	Ba1	Coll Nt 04/17/2028	Ba3
Coll Nt 07/15/2031	Baa3	EURS Global Gtd Bd .625 01/07/2028	Aaa	Nt Rule 144A 5.06/15/2027	Ba1	Coll Nt 04/17/2028	Aa2
Coll Nt 07/15/2031	Aa2	EUR	Aaa	LFA Foerderbank Bayern		Los Angeles (City of) CA Housing Auth	
Coll Nt 07/15/2031	Ba3	Global Gtd Nt 2.875 04/03/2028	Aaa	German Bds 8.03/25/2020 EUR	Aaa	Bds .9499 03/26/2038	Aaa
KKR CLO 15 Ltd		KT Corp		German Bds .8 04/02/2020 EUR	Aaa	Lotte Property Dev Co Ltd	
Coll Nt 01/19/2032	A2	Japan Bds .3 11/13/2020 JPY	A3	German Bds .75 07/15/2020 EUR	Aaa	Gtd Eurobonds	Aa3
Coll Nt 01/19/2032	Aaa	Kyoto City of		German Bds .3 11/16/2020 EUR	Aaa	Lower Austria State of	
Coll Nt 01/19/2032	B3	Japan Bds 03/28/2023 JPY	A1	German Bds .05 04/01/2021 EUR	Aaa	Austrian Bds 1.675 03/01/2033 EUR	Aa1
Coll Nt 01/19/2032	Aaa	Japan Bds 09/27/2023 JPY	A1	German Bds .05 11/30/2021 EUR	Aaa	Austrian Bds 1.626 03/02/2038 EUR	Aa1
Coll Nt 01/19/2032	Aa2	Japan Bds 01/31/2028 JPY	A1	German Bds .05 11/30/2021 EUR	Aaa	Austrian Bds 1.8 03/09/2043 EUR	Aa1
Coll Nt 01/19/2032	Baa3	Japan Bds 08/28/2028 JPY	A1	German Bds .5 04/01/2022 EUR	Aaa	Austrian Bds 1.886 03/02/2048 EUR	Aa1
Coll Nt 01/19/2032	Ba3	Japan Bds 279 10/24/2028 JPY	A1	German Bds .5 04/05/2023 EUR	Aaa	Lowland Mtge Backed Secs 5 BV	
KKR CLO 21 Ltd		Japan Bds 07/16/2038 JPY	A1	German Bds 1.5 06/16/2023 EUR	Aaa	Pass-Thru Cif 05/18/2055 EUR	Baa1
Coll Nt 04/15/2031	Ba3	Japan Bds 11/26/2038 JPY	A1	German Bds 5.02/05/2024 EUR	Aaa	Pass-Thru Cif 05/18/2055 EUR	A2
Coll Nt 04/15/2031	Baa3	Japan Bonds .28 12/27/2038 JPY	A1	German Bds 2.125 04/02/2024 EUR	Aaa	Pass-Thru Cif 05/18/2055 EUR	Aa3
Coll Nt 04/15/2031	Aaa	Japan Bonds .351 12/27/2038 JPY	A1	German Bds 1.25 10/01/2024 EUR	Aaa	Pass-Thru Cif 05/18/2055 EUR	Aaa
Coll Nt 04/15/2031	A2	Japan Bonds .758 09/18/2048 JPY	A1	German Bds .75 04/02/2025 EUR	Aaa	Pass-Thru Cif 05/18/2055 EUR	Aaa
Coll Nt 04/15/2031	Aa2	Japan Bonds .625 12/18/2048 JPY	A1	German Bds .75 03/13/2026 EUR	Aaa	Lowland Mtge Backed Secs 6 BV	
Coll Nt 04/15/2031	B3	Kyushu Electric Power Co Inc		German Bds .75 01/04/2027 EUR	Aaa	Pass-Thru Cif 10/18/2055 EUR	Aaa
KKR CLO 23 Ltd		Sr Sec Japan Bds .18 02/24/2023 JPY	A3	German Bds 1.05 08/31/2027 EUR	Aaa	Pass-Thru Cif 10/18/2055 EUR	Baa2
Coll Nt 10/20/2031	B3	Sr Sec Japan Bds 08/25/2023 JPY	A3	German Bds 04/03/2029 EUR	Aaa	Pass-Thru Cif 10/18/2055 EUR	A2
KLP Boligkredit AS		Sr Sec Japan Bds 3.10/24/2025 JPY	A3	German Bds 1.375 11/30/2036 EUR	Aaa	Pass-Thru Cif 10/18/2055 EUR	Aa3
Covered Bds 06/15/2023 NOK	Aaa	Sr Sec Japan Bds 4.45 01/25/2028 JPY	A3	LGI Homes Inc		Gtd Sr Secd Nt Rule 144A 9.625	
KLP Kommunekredit AS		Sr Sec Japan Bds 4.25 05/25/2028 JPY	A3	Gtd Sr Nt	B1	05/01/2023	Caa1
Covered Bds 05/08/2023 NOK	Aaa	Sr Sec Japan Bds 07/25/2028 JPY	A3	LHMC Finco S A R L		LSB Industries Inc	
KLX Energy Svcs Hldgs Inc		Sr Sec Japan Bds 08/25/2028 JPY	A3	Global Sr Secd Nt Rule 144A 7.875		Gtd Sr Sec 1st Lien Global Nt 9.625	
Gtd Sr Sec Global Nt 11.5 11/01/2025	B3	Sr Sec Japan Bds 4.55 11/24/2028 JPY	A3	12/20/2023	B2	05/01/2023	Caa1
Gtd Sr Secd Nt Rule 144A 11.5		Sr Sec Japan Bds 7.99 10/25/2035 JPY	A3	LHMC Finco S A R L		LSF10 Wolverine Investments SCA	
11/01/2025	B3	Sr Sec Japan Bds 802 02/25/2038 JPY	A3	Gtd Sr Sec Nt 6.25 EUR	B2	Gtd Sr Sec Global Nt EUR	B2
KME AG		Sr Sec Japan Bds 7.92 05/25/2038 JPY	A3	Gtd Sr Sec Fltg Rt Nt EUR	B2	Gtd Sr Sec Fltg Rt Gbl Nts EUR	B2
Gtd Sr Sec Global Nt EUR	B3	Sr Sec Japan Bds 07/23/2038 JPY	A3	Gtd Sr Sec Nt 7.875	B2	Lunar Funding V PLC	
Kobe Spv SRL		Sr Sec Japan Bds 883 11/25/2038 JPY	A3	Liberbank		Coll Nt 1.1299 10/12/2026 EUR	A2
Pass-Thru Ctf 10/30/2058 EUR	Ba2	L Brands Inc		Covered Bds 12/19/2025 EUR	A1	M&T Bk Corp	
Pass-Thru Ctf 10/30/2058 EUR	Aa3	Sr Nt Rule 144A 6.694 01/15/2027	Ba1	Liberty Series 2018-2 Tr		Global Sr Nt 3.55 07/26/2023	A3
Kojama PLC		Gtd Sr Nt 3.75 01/15/2027	Ba1	Pass-Thru Ctf 02/10/2050 AUD	Aaa	Global Sr Nt Fltg Rt 3.188 07/26/2023	A3
Sr Nt EUR	Baa2	Global Gtd Sr Nt 5.25 02/01/2028	Ba1	Lincoln National Corp		MA Dev Fin Agcy	
Kommunalbanken AS		L3 Technologies Inc		Sr Nt 4.09/01/2023	Baa1	Bds 10/01/2031	Aa1
Mtn Fltg Rt Rule 144A Ser 4925		Gtd Global Nt	Baa3	Lincoln Natl Corp Ind		Macquarie Group Ltd	
03/17/2020	Aaa	Gtd Global Nt	Baa3	Global Sr Nt 4.09/01/2023	Baa1	Medium Term Sr Nt Fixed/Fltg Rt Rule	
Mtn Rule 144A 2.5 04/17/2020	Aaa	LA Gateway Partners LLC		Global Sr Nt 3.8 03/01/2028	Baa1	144A 4.15 03/27/2024	A3
Mtn Fltg Rt Rule 144A Ser 5141		Sr Sec Bds	A3	Global Sr Nt 4.35 03/01/2048	Baa1	Medium Term Sr Nt Fltg Rt Rule 144A	
06/16/2020	Aaa	Lafargeholcim Helvetia Fin Ltd		Lions Gate Capital Hldgs LLC		3.96188 03/27/2024	A3
Mtn Fltg Rt Rule 144A 2.65813		Sub Reset Nt CHF	Ba1	Global Nt 5.875	B2	Medium Term Sr Nt Fixed/Fltg Rt Rule	
03/12/2021	Aaa	Landesbank Baden-Wuerttemberg		Live Nation Entmt Inc		144A 4.654 03/27/2029	A3
Mtn Rule 144A 3C7 2.875 06/14/2021	Aaa	Covered Bds 3.75 08/12/2019 EUR	Aaa	Gtd Sr Nt Rule 144A 5.625 03/15/2026	B1	Mtn Fixed/ Fltg Rt Rule 144A 5.033	
Mtn Fltg Rt Rule 144A Ser 4785 2.89713		Covered Bds 1.75 01/18/2021 EUR	Aaa	Sr Sec Bds 5.576 10/02/2048 GBP	A2	01/15/2030	A3
09/08/2021	Aaa	Covered Bds 05/18/2021 GBP	Aaa	LKQ European Hldgs BV		Madison Park Funding XIX Ltd	
Mtn Rule 144A 3.125 10/18/2021	Aaa	Covered Bds .0299 03/22/2022 EUR	Aaa	Gtd Sr Nt EUR	Ba2	Coll Nt 01/24/2028	Baa3
Kommunekredit		Covered Bds 1.6 12/12/2022 EUR	Aaa	Gtd Sr Nt EUR	Ba2	Coll Nt 01/24/2028	B3
Danish Bds .125 11/08/2023 DKK	Aaa	Covered Bds .125 06/27/2023 EUR	Aaa	Lloyds Bank PLC		Coll Nt 01/24/2028	B3
Danish Bds 1 01/01/2029 DKK	Aaa	Covered Bds .3599 08/22/2023 EUR	Aaa	Covered Bds 01/02/2025 EUR	Aaa	Coll Nt 04/16/2029	Aaa
Kommuninvest i Sverige AB							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Maggese SRL		Global Gtd Sr Nt Rule 144A 4.057	Baa2	Merlin Entertainments PLC	Ba2	Monash University	Aa1
Pass-Thru Ctf 07/27/2037 EUR	Baa3	05/25/2023		Sr Nt Rule 144A 5.75 06/15/2026		Bds 4.738 01/10/2032 AUD	Aa1
Magnette VIII Ltd		Global Gtd Sr Nt Rule 144A 4.417	Baa2	Metropolitan Expressway Co Ltd	A1	Bds 3.64 01/10/2032	Aa1
Coll Nt 04/15/2031	A2	05/25/2025		Sr Sec Japan Bds 12/20/2022 JPY	A1	Bds 3.8 07/10/2034	Aa1
Coll Nt 04/15/2031	Aaa	Gtd Sr Nt 05/25/2025	Baa2	Sr Sec Japan Bds 07 09/20/2023 JPY	A1	Bds 4.898 03/28/2037 AUD	Aa1
Coll Nt 04/15/2031	Ba3	Global Gtd Sr Nt Rule 144A 4.597	Baa2	Mexico Govt of		Bds 5.39 02/24/2040 AUD	Aa1
Coll Nt 04/15/2031	Aa2	05/25/2028		Japan Bds 04/20/2021 JPY	A3	Bds 3.76 02/24/2040	Aa1
Coll Nt 04/15/2031	Aaa	Gtd Sr Nt 05/25/2028	Baa2	Government Bds 7.25 12/09/2021 MXN	A3	Bds 4.71 12/13/2042 AUD	Aa1
Coll Nt 04/15/2031	Baa3	Gtd Sr Nt 05/25/2038	Baa2	Japan Bds 04/20/2023 JPY	A3	Bds AUD	Aa1
Coll Nt 04/15/2031	B3	Global Gtd Sr Nt Rule 144A 4.985	Baa2	Japan Bds 04/18/2025 JPY	A3		
Magnette XII Ltd		05/25/2038		Japan Bds 04/20/2028 JPY	A3		
Coll Nt 10/15/2031	Ba3	Gtd Sr Nt 05/25/2048	Baa2	Mrs & Trader Tr Co Bk Nt Program		Mondelez Intl Inc	Baa1
Coll Nt 10/15/2031	Baa3	Global Gtd Sr Nt Rule 144A 5.085	Baa2	Bk Nt 2.625 01/25/2021	A3	Global Nt 3 05/07/2020	Baa1
Coll Nt 10/15/2031	B3	05/25/2048		Bk Nt Flt Rt 2.48988 01/25/2021	A3	CAD\$ Global Nt 3.25 03/07/2025 CAD	Baa1
Coll Nt 10/15/2031	Aa2	Marathon Pete Corp		MGM Resorts Intl		Global Nt 4.125 05/07/2028	Baa1
Coll Nt 10/15/2031	A2	Sr Nt Rule 144A 5.375 10/01/2022	Baa2	Gtd Sr Nt 5.75 06/15/2025	Ba3	Global Nt 4.625 05/07/2048	Baa1
Coll Nt 4.53 10/15/2031	Aa2	Sr Nt Rule 144A 4.75 12/15/2023	Baa2	Microchip Technology Inc		Monroe Capital MML CLO VII Ltd	
Coll Nt 10/15/2031	Aaa	Sr Nt Rule 144A 5.125 04/01/2024	Baa2	Gtd Sr Secd Nt Rule 144A 3.922		Coll Nt 11/22/2030	Aaa
Coll Nt 10/15/2031	Aaa	Sr Nt Rule 144A 5.125 12/15/2026	Baa2	06/01/2021	Ba3	Coll Nt 4.6799 11/22/2030	Aaa
Magnette XIV R Ltd		Sr Nt Rule 144A 3.8 04/01/2028	Baa2	Gtd Sr Sec Global Nt 3.922 06/01/2021	Ba3		
Coll Nt 10/20/2031	A2	Sr Nt Rule 144A 4.5 04/01/2048	Baa2			Montreal City of	
Coll Nt 10/20/2031	Baa3	Marble Point CLO XII Ltd		Gtd Sr Secd Nt Rule 144A 4.333	Ba3	Nt 1.15 12/01/2019 CAD	Aa2
Coll Nt 10/20/2031	Aaa	Coll Nt 07/16/2031	Aa2	06/01/2023	Ba3	Nt 1.35 12/01/2020 CAD	Aa2
Coll Nt 10/20/2031	Aaa	Coll Nt 07/16/2031	Ba3	Mid America Apts LP		Nt 1.5 12/01/2021 CAD	Aa2
Coll Nt 3.9399 10/20/2031	Aaa	Coll Nt 07/16/2031	Baa3	Global Sr Nt 4.2 06/15/2028	Ba1	Nt 1.7 12/01/2022 CAD	Aa2
Coll Nt 10/20/2031	B3	Coll Nt 07/16/2031	A2	Mid-Atlantic Inst Transmission LLC		Nt 3.15 12/01/2036 CAD	Aa2
Coll Nt 10/20/2031	Ba3	Coll Nt 07/16/2031	Aaa	Sr Nt Rule 144A 4.1 05/15/2028	Ba1	Canadian Bds 3.5 12/01/2038 CAD	Aa2
Coll Nt 10/20/2031	Aa2	Marlay Park CLO Designated Activity Co		Midamerican Energy Co		Montreal Ques	Aa2
Magnette XV Ltd		Coll Nt 1.37 10/15/2030 EUR	Aaa	1st Mtg Bd 3.65 08/01/2048	Aa2	CAD\$ Sr Bd 3.15 12/01/2036 CAD	Aa2
Coll Nt 07/25/2031	Ba3	Coll Nt 10/15/2030 EUR	Aaa	Midocean Credit CLO I		Sec 2nd Lien Nt	Ca
Coll Nt 07/25/2031	Aaa	Coll Nt 10/15/2030 EUR	Aa2	Coll Nt 01/15/2024	Aaa	More Boligkredit AS	
Coll Nt 07/25/2031	Aaa	Coll Nt 10/15/2030 EUR	B2	MidOcean Credit CLO V		Covered Bds .375 06/19/2023 EUR	Aaa
Coll Nt 07/25/2031	A2	Coll Nt 10/15/2030 EUR	Ba2	Coll Nt 07/19/2028	Ba3	Covered Bds 03/20/2024 NOK	Aaa
Coll Nt 07/25/2031	Aa2	Coll Nt 1.95 10/15/2030 EUR	Aa2	Coll Nt 07/19/2028	Aa2	Covered Bds 2.75 11/23/2028 NOK	Aaa
Coll Nt 07/25/2031	Baa3	Coll Nt 10/15/2030 EUR	A2	Coll Nt 07/19/2028	Aaa		
Magnette XVI Ltd		Coll Nt 10/15/2030 EUR	Baa2	Milione SPA		Morgan Stanley	
Coll Nt 01/18/2028	A2	Marriott Intl Inc		Sr Sec Bds 2.47 12/20/2026 EUR	Ba3	Global Mtn Step-Up 2.875 02/28/2020	A3
Coll Nt 01/18/2028	Aaa	Global Nt Fltg Rt Series Y 12/01/2020	Baa2	Millar Western Forest Products Ltd		Global Mtn Step-Up 3 06/26/2020	A3
Coll Nt 01/18/2028	Aa2	Global Nt Ser Z 4.15 12/01/2023	Baa2	Sr Sec Global Nt 9.5 06/20/2023 CAD	B2	Global Mtn Fltg Rt (CPI) 2.877	A3
Coll Nt 01/18/2028	B3	Global Nt Ser X 4 04/15/2028	Baa2	Millicom Intl Cellular SA		10/19/2020	A3
Coll Nt 01/18/2028	Ba3	Global Nt Ser AA 4.65 12/01/2028	Baa2	Sr Nt Rule 144A 6.625 10/15/2026	Ba2	Global Mtn Fltg Rt (CPI) 12/04/2020	A3
Coll Nt 01/18/2028	Baa3	Marriott Ownership Resorts Inc		Minneapolis (City of) MN		Global Mtn Step-Up 2.75 03/05/2021	A3
Coll Nt 01/18/2028	A2	Gtd Sr Nt Rule 144A 6.5 09/15/2026	Ba3	Bds 11/15/2048	Aa1	Global Medium Term Sr Nt Fixed/Fltg Rt (CMS) 3.5 07/03/2021	A3
Magnette XVII Ltd		Gtd Sr Nt	Ba3	Minor Int'l Pub Co Ltd		Global Mtn Step-Up 3 07/23/2021	A3
Coll Nt 07/21/2031	Ba3	Marsh McLennan Companies Inc		Perp Gtd Global Nt	Ba2	Global Mtn Fltg Rt (CPI) 3.097	A3
Coll Nt 07/21/2031	Aaa	Sr Nt	Ba1	Mirae Asset Daewoo Co Ltd		08/30/2021	A3
Coll Nt 07/21/2031	Aaa	Marubeni Corp		Eurobonds	Ba2	Global Mtn Fltg Rt Ser A (CPI)	A3
Coll Nt 07/21/2031	Baa3	Eurobonds 3.75 04/17/2023	Ba2	Mitsubishi Corp		09/19/2021	A3
Coll Nt 07/21/2031	A2	Marvell Technology Group Ltd		Japan Bds 1 10/19/2023 JPY	A2	Global Mtn Fixed/Fltg Rt 3 11/16/2021	A3
Coll Nt 07/21/2031	Aa2	Global Sr Nt 4.2 06/22/2023	Ba3	Mitsubishi Estate Co Ltd		Global Mtn Fltg Rt (CPI) 12/21/2021	A3
Magnette XVIII Ltd		Global Sr Nt 4.875 06/22/2028	Ba3	Japan Bds 09 06/26/2023 JPY	A2	Global Mtn Fixed/Fltg Rt (CMS) 4	A3
Coll Nt 11/15/2028	Aaa	Marzio Fin SRL		Japan Bds 03/14/2025 JPY	A2	06/29/2023	A3
Coll Nt 11/15/2028	Ba3	Pass-Thru Ctf 1 08/28/2043 EUR	A2	Japan Bds 03/14/2058 JPY	A2	Global Mtn Fixed/Fltg Rt 4.5	A3
Coll Nt 11/15/2028	Aa2	Pass-Thru Ctf 08/28/2043 EUR	Aa3	Mitsubishi UFJ Finl Group Inc		06/29/2023	A3
Coll Nt 11/15/2028	Baa3	Masonite Intl Corp		Global Sr Nt 3.535 07/26/2021	A1	Global Mtn Fixed/Fltg Rt (CMT) 4.5	A3
Coll Nt 11/15/2028	B3	Gtd Sr Nt Rule 144A 5.75 09/15/2026	Ba3	Global Sr Nt Fltg Rt 3.158 07/26/2021	A1	07/31/2023	A3
Magnette XX Ltd		Massmutual Global Fdg II		Global Sr Nt Fltg Rt 3.47813	A1	Global Mtn Fltg Rt (CPI) 3.277	A3
Coll Nt 04/21/2031	Aa2	Mtn Rule 144A 2.95 01/11/2025	Aa2	03/02/2023	A1	08/24/2023	A3
Coll Nt 04/21/2031	Baa3	Master Credit Card Tr		Global Sr Nt 3.455 03/02/2023	A1	Global Mtn Fltg Rt (CPI) 11/16/2023	A3
Coll Nt 04/21/2031	A3	Coll Nt 3.242 06/21/2022 CAD	Aa3	Global Sr Nt Fltg Rt 3.368 07/26/2023	A1	Global Mtn Fixed/Fltg Rt (CMS) 4.25	A3
Coll Nt 04/21/2031	B3	Coll Nt 3.636 06/21/2022 CAD	Baa1	Global Sr Nt 3.767 07/26/2023	A1	12/04/2023	A3
Coll Nt 04/21/2031	Aaa	Coll Nt 2.946 06/21/2022 CAD	Aaa	Global Sr Nt 3.771 03/02/2025	A1	Global Medium Term Sr Nt Fixed/Fltg Rt	
Coll Nt 04/21/2031	Ba3	Coll Nt 2.212 07/22/2024 CAD	Aaa	Global Sr Nt 3.961 03/02/2028	A1	Ser I 3.737 04/24/2024	A3
Coll Nt 04/21/2031	A2	Coll Nt 2.954 07/22/2024 CAD	Baa1	Global Sr Nt 4.05 09/11/2028	A1	Global Mtn Fltg Rt (CMS) 05/23/2025	A3
Magnolia Oil & Gas Oper LLC/ Magnolia Oil & Gas Fin Corp		Mastercard Inc		Global Sr Nt 4.286 07/26/2038	A1	Global Mtn Fixed/Fltg Rt (CMS) 4.2	A3
Gtd Sr Nt Rule 144A 6 08/01/2026	B3	Global Nt 3.5 02/26/2028	A2	Mitsubishi UFJ Lease & Fin Co Ltd		04/03/2028	A3
Main Street Natural Gas Inc		Global Nt 3.95 02/26/2048	A2	Sr Nt Rule 144A 3.96 09/19/2023	A3	Global Mtn Fixed/Fltg Rt (CMS) 5.75	A3
Bds 5 05/15/2020	A3	Sr Nt	A2	Mitsui Fudosan Co Ltd		04/03/2028	A3
Bds 5 05/15/2021	A3	Matador Res Co		Global Nt 2.95 01/23/2023	A2	Global Medium Term Sr Nt Fixed/Fltg Rt	A3
Bds 5 05/15/2021	A3	Global Gtd Sr Nt Rule 144A 5.875	B2	Mizuho Finl Group Inc		5 05/03/2028	A3
Bds 5 05/15/2023	A3	09/15/2026	B2	Global Sr Nt Fltg Rt 3.54125		Global Mtn Fltg Rt (CPI) 3.777	A3
Bds 5 05/15/2024	A3	Gtd Sr Nt 5.875 09/15/2026	B2	03/05/2023	A1	05/11/2028	A3
Bds 5 05/15/2025	A3	Matalan Fin PLC		Global Sr Nt 3.549 03/05/2023	A1	Global Mtn Fltg Rt (CPI) 09/26/2028	A3
Bds 5 05/15/2026	A3	Gtd Sr Sec 1st Lien Global Nt 6.75	B2	AUD\$ Global Sr Nt 3.752 07/19/2023	A1	Global Medium Term Sr Nt Fixed/Fltg Rt (CMS) 5 09/26/2028	A3
Bds 5 05/15/2025	A3	01/31/2023 GBP	B2	AUD	A1	Global Mtn Fixed/Fltg Rt (CMS) 5.375	A3
Bds 5 05/15/2026	A3	Gtd Sr Sec 2nd Lien Global Nt 9.5	B2	AUD\$ Global Sr Nt Fltg Rt 07/19/2023	A1	10/30/2028	A3
Bds 5 05/15/2027	A3	01/31/2024 GBP	Caa2	AUD	A1	Global Mtn Fixed/Fltg Rt (CMS) 5	A3
Bds 5 05/15/2028	A3	Matterhorn Merger Sub LLC/ Matterhorn Finance Sub Inc		Global Sr Nt Fixed/ Fltg Rt 3.922	A1	11/28/2028	A3
Bds 5 05/15/2029	A3	Sr Nt Rule 144A 8.5 06/01/2026	Caa2	09/11/2024	A1	Global Mtn Step-Up 4.125 08/27/2030	A3
Bds 5 05/15/2030	A3	MCC Hldg (Hong Kong) Corp Ltd		Global Sr Nt Fltg Rt 3.77106	A1	Global Mtn Step-Up 4 06/06/2033	A3
Bds 5 05/15/2031	A3	Perp Eurobonds	Ba1	09/11/2024	A1	Global Mtn Step-Up 4 09/19/2033	A3
Bds 5 05/15/2032	A3	McClatchy Co		Global Sr Nt 4.018 03/05/2028	A1	Global Medium Term Sr Nt Fixed/Fltg Rt	A3
Bds 5 05/15/2033	A3	Gtd Sr Secd Nt Rule 144A 9	B1	Global Sr Nt Fixed/ Fltg Rt 4.254	A1	Ser I 4.457 04/22/2039	A3
Bds 5 05/15/2034	A3	07/15/2026	B1	MJX Venture Mgmt II LLC		Morgan Stanley Fin LLC	
Bds 5 05/15/2036	A3	Mcclatchy Co (The)		Coll Nt 01/18/2028	Aaa	Global Mtn Zero Cpn Ser A Index-Linked	
Bds 5 05/15/2037	A3	Sr Sec 1st Lien Nt	B1	Coll Nt 01/18/2028	A2	(Inverse Knock-Out Nt) 0 03/17/2020	A3
Bds 5 05/15/2039	A3	McDermott Technology (Americas) Inc		Coll Nt 01/18/2028	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Bds 5 05/15/2044	A3	Sr Nt	B2	Coll Nt 01/18/2028	Aa1	(Market-Linked Nt) 0 06/30/2020	A3
Bds 5 05/15/2049	A3	McKesson Corp New		Coll Nt 01/16/2031	Baa3	Global Mtn Zero Cpn Index-Linked (Mtk Linked Nt) 0 08/14/2020	A3
Man GLG Euro CLO V Dac		EURS Nt Fltg Rt 2.76813 02/12/2020	Baa2	Coll Nt 01/16/2031	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Coll Nt 12/15/2031 EUR	Aa2	EUR	Baa2	Coll Nt 01/16/2031	Aa1	(Inverse Knock-Out Nts) 0 08/26/2020	A3
Coll Nt 4.2 12/15/2031 EUR	Baa2	Global Nt 3.65 11/30/2020	Baa2	Coll Nt 01/16/2031	Aa2	Global Mtn Zero Cpn Ser A Index-Linked	
Coll Nt 12/15/2031 EUR	A2	EURS Nt 1.625 10/30/2026 EUR	Baa2	Coll Nt 01/16/2031	Aa1	(Inverse Knock-Out Nt) 0 09/23/2020	A3
Coll Nt 3.1 12/15/2031 EUR	A2	Global Nt 3.95 02/16/2028	Baa2	Coll Nt 4.0099 07/21/2031	Aaa	Global Mtn Zero Cpn Ser A Index-Linked	
Man GLG US CLO 2018-2 Ltd		Global Nt 4.75 05/30/2029	Baa2	Coll Nt 4.2599 07/21/2031	Aaa	(Inverse Knock-Out Nt) 0 10/21/2020	A3
Coll Nt 10/16/2028	Ba3	MDC GMTN BV		Coll Nt 07/21/2031	Baa1	Global Mtn Zero Cpn Ser A Index-Linked	
Coll Nt 10/16/2028	B3	Global Gtd Mtn Rule 144A 3C7 4.5	Aa2	Coll Nt 07/21/2031	Aaa	(Knock-Out Nt) 0 11/12/2020	A3
Coll Nt 10/16/2028	Aa2	11/07/2028		Coll Nt 07/21/2031	Aaa	Global Mtn Zero Cpn Ser A Index-Linked	
Coll Nt 10/16/2028	Aaa	Medco Platinum Rd Pte Ltd		Coll Nt 07/21/2031	Aaa	(Inverse Knock-Out) 0 12/02/2020	A3
Coll Nt 10/16/2028	Baa3	Gtd Sr Nt Rule 144A 6.75 01/30/2025	B2	Coll Nt 07/21/2031	A1	Global Mtn Zero Cpn Ser A Index-Linked	
Coll Nt 10/16/2028	A2	Medco Platinum Road Pte Ltd		Coll Nt 07/21/2031	Ba1	(Market-Linked Nts) 0 04/01/2021	A3
Gtd Global Nt	B2	Gtd Global Nt	B2	Coll Nt 07/21/2031	Aa1	Global Mtn Zero Cpn Ser A Index-Linked	
Mednax Inc		Global Gtd Sr Nt Rule 144A 6.25	Ba2	Modern Land (China) Co Ltd		(Market-Linked Nts) 0 04/26/2021	A3
Global Gtd Sr Nt Rule 144A 6.25	Ba2	01/15/2027		Gtd Eurobonds 15.5 07/02/2020	B3	Global Mtn Zero Cpn Ser A Index-Linked	
Mei Nian Investment Ltd		Gtd Eurobonds	Ba2	Gtd Eurobonds 7.95 03/05/2021	B3	(Market-Linked Nts) 0 05/05/2021	A3
Gtd Eurobonds	Ba2	01/25/2021		Monarch Grove CLO Ltd		Global Mtn Zero Cpn Ser A Index-Linked	
Global Gtd Sr Nt Rule 144A 3.551	Baa2	01/25/2021		Coll Nt 01/25/2028	Aaa	(Market-Linked Nt) 0 05/20/2021	A3
Gtd Sr Nt 05/25/2021	Baa2	01/2					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Nine Energy Service Inc Sr Global Nt 8.75 11/01/2023	B3	Coll Nt 04/21/2031 EUR	Aaa	Coll Nt 04/15/2031	B3	Japan Bds .03 09/20/2023 JPY	A1
Nine Energy Svc Inc Gtd Sr Nt Rule 144A 8.75 11/01/2023	B3	Coll Nt 04/21/2031 EUR	B2	Coll Nt 04/15/2031	Aa1	Japan Bds .02 11/13/2023 JPY	A1
NiSource Inc Sr Nt Rule 144A 3.65 06/15/2023	Baa2	Coll Nt 04/21/2031 EUR	Ba2	Coll Nt 04/15/2031	Aaa	Japan Bds .24 01/24/2028 JPY	A1
Perp Non-Cumulative Pfd Secs Fixed/Fltg		Northern California Energy Auth CA Bds 07/01/2049	A3	Coll Nt 04/15/2031	Baa3	Japan Bds .05/22/2028 JPY	A1
Rt Ser A Rule 144A 5.65	Ba1	Bds 07/01/2049	A3	Coll Nt 04/15/2031	Aaa	Japan Bds .254 09/20/2028 JPY	A1
Perp Dep Shs Rep 1/1000th Int Sh Pfd		Bds 07/01/2049	A3	Coll Nt 04/15/2031	A2	Japan Bds .264 11/13/2028 JPY	A1
Slk Fixed/Fltg Ser B 6.5	Ba1	Northern Nat Gas Co Del Sr Nt Rule 144A 4.3 01/15/2049	A2	Octagon Investment Partners XVII Ltd Coll Nt 01/27/2031	Aaa	Japan Bds .544 04/20/2038 JPY	A1
NMC Healthcare Sukuk Ltd Tr Ctf	Ba1	Northern Oil & Gas Inc Gtd 2nd Lien Sr Secd PIK Nt 8.5 05/15/2023	Caa1	Coll Nt 01/27/2031	Aaa	Japan Bds .381 05/28/2038 JPY	A1
Noble Hldg Intl Ltd Gtd Sr Nt Rule 144A 7.875 02/01/2026	B2	Northern Territory Treas Corp Gtd Australian Bds 3.5 05/21/2030 AUD	Aa2	Coll Nt 01/27/2031	Aaa	Japan Bds .746 08/20/2048 JPY	A1
Nord/Lb LUX SA Covered Bond Bank Covered Bds 2.875 02/16/2021	Aa3	Northern Tr Corp Global Sr Nt 3.65 08/03/2028	A2	Octagon Investment Partners XXIII Ltd Coll Nt 07/15/2027	Aaa	Oshkosh Truck Corp Global Sr Nt 4.6 05/15/2028	Ba1
Norddeutsche Landesbank GZ Covered Bds 06/07/2019 EUR	Aa1	Northwest Pipeline LLC Global Sr Nt Rule 144A 4 04/01/2027	Baa2	Coll Nt 07/15/2027	B3	Gtd Sr Sec Euronotes 4.125 06/18/2024 EUR	Ba3
German Notes 1.2 11/24/2025 EUR	Baa2	Northwoods Capital XVII Ltd Coll Nt 04/22/2031	Aa2	Coll Nt 07/15/2027	A2	Oversea-Chinese Banking Corp Ltd Covered Bds .375 03/01/2024 EUR	Aaa
German Notes .75 01/18/2028 EUR	Aa1	Coll Nt 04/22/2031	A2	Coll Nt 07/15/2027	Aaa	Covered Bds 03/14/2024 GBP	Aaa
German Notes 1.52 03/17/2028 EUR	Baa2	Coll Nt 04/22/2031	Ba3	Coll Nt 07/15/2027	Baa3	Covered Bds 02/04/2026 EUR	Aaa
Flt Rt German Notes 10/02/2028 EUR	Baa2	Coll Nt 04/22/2031	Aaa	Coll Nt 07/15/2027	Ba3	Owens Corning New Global Gtd Sr Nt 4.4 01/30/2048	Ba1
Nordea Eiendoms-kreditt AS Covered Bds 06/18/2023 GBP	Aaa	Coll Nt 04/22/2031	Baa3	Octagon Loan Funding Ltd Coll Nt 11/18/2031	A3	OZLM IX Ltd Coll Nt 10/20/2031	Baa3
Covered Bds 06/21/2023 NOK	Aaa	Nostrum Oil & Gas Fin B V Gtd Sr Nt Rule 144A 7 02/16/2025	B2	Coll Nt 11/18/2031	Baa3	Coll Nt 10/20/2031	Aa2
Covered Bds 2.6 05/04/2048 NOK	Aaa	Nqaba Fin 1 (RF) Ltd Pass-Thru Ctf 05/24/2055 ZAR	Baa2	Coll Nt 11/18/2031	Ba3	Coll Nt 10/20/2031	Ba3
Nordea Hypotek AB (Publ) Covered Bds 09/27/2022 SEK	Aaa	Pass-Thru Ctf 05/24/2055 ZAR	A3	Odyssey Europe Holdco SRL Sr Sec Nt EUR	B2	Coll Nt 10/20/2031	B3
Covered Bds 01/16/2023 SEK	Aaa	Nucor Corp Global Nt 3.95 05/01/2028	Baa1	Oesterreichische Kontrollbank A G Global Gtd Nt 2.875 09/07/2021	Aa1	Coll Nt 10/20/2031	Aaa
Covered Bds 05/24/2023 SEK	Aaa	Global Nt 4.4 05/01/2048	Baa1	Global Gtd Nt 2.875 03/13/2023	Aa1	Coll Nt 10/20/2031	Aaa
Covered Bds 06/15/2023 SEK	Aaa	Sr Nt	Baa1	Global Gtd Nt 3.125 11/07/2023	Aa1	Coll Nt 10/20/2031	A2
Covered Bds 1.843 05/02/2030 SEK	Aaa	Nutrien Ltd Sr Nt 6.75 01/15/2019	Baa2	Oesterreichische Kontrollbank AG Gtd Eurobonds .75 03/07/2022 GBP	Aa1	Coll Nt 10/20/2031	Aaa
Covered Bds 1.8 10/08/2030 SEK	Aaa	Sr Nt 6.5 05/15/2019	Baa2	OFSI Bsl IX Ltd Coll Nt 07/15/2031	Aaa	Coll Nt 10/20/2031	A2
Covered Bds 2.25 10/15/2048 SEK	Aaa	Sr Nt 4.875 03/30/2020	Baa2	OFSI Fund VI Ltd Coll Nt 03/20/2025	Aaa	OZLM VI Ltd Coll Nt 04/17/2031	Aaa
Nordea Kredit Realkreditkieselskab Covered Bds 1 04/01/2019 EUR	Aaa	Sr Nt 3.15 10/01/2022	Baa2	Oglethorpe Pwr Corp 1st Mtg Bd Ser 2018A Rule 144A 5.05 10/01/2048	Baa1	Coll Nt 04/17/2031	B3
Covered Bds 1 10/01/2019 EUR	Aaa	Sr Nt 3.5 06/01/2023	Baa2	OH Higher Edl Facility Commission Bds 01/15/2046	Aa2	Coll Nt 04/17/2031	Ba3
Covered Bds 1 10/01/2019 DKK	Aaa	Sr Nt 3.625 03/15/2024	Baa2	Bds 01/15/2047	Aa2	Coll Nt 04/17/2031	Ba3
Covered Bds 1 01/01/2020 DKK	Aaa	Sr Nt 3.375 03/15/2025	Baa2	Ohio Pwr Co Global Sr Nt Ser N 4.15 04/01/2048	A2	Coll Nt 04/17/2031	Aaa
Covered Bds 1 01/01/2020 EUR	Aaa	Sr Nt 3 04/01/2025	Baa2	OJSC Western High-Speed Diameter Gtd Russian Bds 10.44 05/31/2031 RUB	Ba3	Ozlm VII Ltd Coll Nt 07/17/2029	A2
Covered Bds 1 04/01/2020 EUR	Aaa	Sr Nt 4.125 03/15/2035	Baa2	Gtd Russian Bds 9.84 02/06/2032 RUB	Ba3	Coll Nt 07/17/2029	Aaa
Covered Bds 1 04/01/2020 DKK	Aaa	Sr Nt 7.125 05/23/2036	Baa2	Gtd Russian Bds 9.84 02/06/2032 RUB	Ba3	Coll Nt 07/17/2029	Ba3
Covered Bds 1 10/01/2020 EUR	Aaa	Sr Nt 5.875 12/01/2036	Baa2	Gtd Russian Bds 9.84 02/06/2032 RUB	Ba3	Coll Nt 07/17/2029	Aaa
Covered Bds 1 10/01/2020 DKK	Aaa	Sr Nt 5.625 12/01/2040	Baa2	Okinawa Electric Power Co Inc (The) Sr Sec Japan Bonds .28 12/25/2028 JPY	A1	Coll Nt 07/17/2029	Ba3
Covered Bds 1 01/01/2021 DKK	Aaa	Sr Nt 6.125 01/15/2041	Baa2	Oklahoma Gas & Elec Co Global Sr Nt 3.8 08/15/2028	A2	Coll Nt 07/17/2029	Aaa
Covered Bds 1 04/01/2021 EUR	Aaa	Sr Nt 4.9 06/01/2043	Baa2	Olin Corp Sr Nt 5 02/01/2030	Ba1	Ozlm XII Ltd Coll Nt 04/30/2027	Aaa
Covered Bds 1 04/01/2021 DKK	Aaa	Sr Nt 5.25 01/15/2045	Baa2	Oman Sovereign Sukuk S A O C Mtn Rule 144A 5.932 10/31/2025	Baa3	Coll Nt 04/30/2027	Ba3
Covered Bds 1 10/01/2021 EUR	Aaa	Nuveen LLC Gtd Sr Nt Rule 144A 4 11/01/2028	Aa2	OMV AG Perp Sub Fixed/Fltg Rt Global Nt EUR	Baa2	Coll Nt 04/30/2027	A2
Covered Bds 01/01/2022 EUR	Aaa	Gtd Sr Nt	Aa2	Oncor Elec Delivery Co LLC Sr Secd Nt Rule 144A 3.7 11/15/2028	A2	OZLM XIII Ltd Coll Nt 07/30/2027	A2
Covered Bds 01/01/2022 DKK	Aaa	NXP B V / NXP Fdg LLC Gtd Sr Nt Rule 144A 4.875 03/01/2024	Baa3	Sr Secd Nt Rule 144A 4.1 11/15/2048	A2	Coll Nt 07/30/2027	Baa3
Covered Bds 07/01/2022 DKK	Aaa	Nxt Capital CLO 2015-1 LLC Coll Nt 04/21/2027	A1	Oncor Electric Delivery Co LLC Sr Secd Nt Rule 144A 5.75 03/15/2029	A2	Coll Nt 07/30/2027	Aaa
Covered Bds 07/01/2023 DKK	Aaa	Coll Nt 04/21/2027	Baa2	One Eleven Funding II Ltd Coll Nt 6 07/18/2036	A3	Ozlm XIV Ltd Coll Nt 01/15/2029	A2
Covered Bds 1 01/01/2024 EUR	Aaa	Coll Nt 04/21/2027	Aa1	Coll Nt 5.0599 07/18/2036	Aa3	Coll Nt 01/15/2029	Ba3
Covered Bds 1 01/01/2024 DKK	Aaa	Coll Nt 04/21/2027	Aa1	Coll Nt 7 07/18/2036	Baa3	Coll Nt 01/15/2029	Aa2
Covered Bds 1 04/01/2024 DKK	Aaa	Coll Nt 04/21/2027	Aaa	Coll Nt 4.5599 07/18/2036	Aaa	Ozlm XIX Ltd Coll Nt 01/20/2031	Baa3
Covered Bds 1 01/01/2027 DKK	Aaa	NY (City of) NY Bds 03/01/2048	Aa1	One Gas Inc Global Sr Nt 4.5 11/01/2048	A2	Coll Nt 01/20/2031	A2
Covered Bds 1 01/01/2029 DKK	Aaa	NY State Hsg Fin Agcy Bds 05/01/2049	Aa1	OP Mtge Bank Covered Bds .625 09/01/2025 EUR	Aaa	Coll Nt 01/20/2031	Ba3
Covered Bds 2.5 10/01/2050 DKK	Aaa	NZCG Funding Ltd Coll Nt 02/26/2031	Ba3	Optimum Three Ltd Pass-Thru Ctf 11/25/2053 GBP	A2	Coll Nt 01/20/2031	Aa2
Nordea Mtge Bank PLC Covered Bds .25 02/28/2023 EUR	Aaa	NZCG Funding Ltd Coll Nt 02/26/2031	A2	Optivo Fin PLC Sr Sec Bds GBP	A2	Coll Nt 01/20/2031	Aaa
Covered Bds .625 05/23/2025 EUR	Aaa	Coll Nt 02/26/2031	Aa2	Orange Cnty Hsg Fin Auth FL Bds 09/01/2019	Aaa	OZLM XVIII Ltd Coll Nt 04/15/2031	A2
Covered Bds 1.375 02/28/2033 EUR	Aaa	Coll Nt 02/26/2031	Ba3	Bds 03/01/2020	Aaa	Coll Nt 04/15/2031	B3
Nordex SE Gtd Sr Global Nt EUR	B3	Coll Nt 02/26/2031	Ba3	Bds 09/01/2020	Aaa	Coll Nt 04/15/2031	Aa2
Nordic Invnt Bk Mtn Ser D 2.5 04/28/2020	Aaa	Coll Nt 02/26/2031	Aa2	Bds 03/01/2021	Aaa	Ozlm Xx Ltd Coll Nt 04/21/2031	Baa3
Mtn Ser D 2.25 02/01/2021	Aaa	Coll Nt 02/26/2031	Aa2	Bds 09/01/2021	Aaa	Coll Nt 04/21/2031	Ba3
Mtn 2.875 07/19/2023	Aaa	Coll Nt 02/26/2031	Ba3	Bds 03/01/2022	Aaa	Coll Nt 04/21/2031	Aa2
Nordrhein-Westfalen Land of Zero Cpn German Bonds 06/17/2020		Coll Nt 02/26/2031	Aa2	Bds 09/01/2022	Aaa	Coll Nt 04/21/2031	Aaa
EUR	Aa1	Coll Nt 02/26/2031	Aa2	Bds 03/01/2023	Aaa	Coll Nt 04/21/2031	Aa2
German Bonds 3.568 02/02/2022 EUR	Aa1	O Reilly Automotive Inc Global Sr Nt 4.35 06/01/2028	Baa1	Bds 09/01/2023	Aaa	Coll Nt 04/21/2031	B3
German Bonds 4.65 11/18/2024 EUR	Aa1	Oaktree CLO 2018-1 Ltd Coll Nt 10/21/2030	Aa2	Bds 12/01/2034	Aaa	OZLM XXII Ltd Coll Nt 01/17/2031	A2
German Bonds .4 06/03/2025 EUR	Aa1	Oasis Pete Inc Gtd Sr Nt Rule 144A 6.25 05/01/2026	B3	Bds 09/01/2038	Aaa	Coll Nt 01/17/2031	Ba3
German Bonds 2.65 09/30/2025 EUR	Aa1	Oasis Petroleum Inc Gtd Sr Nt 6.25 05/01/2026	B3	Bds 09/01/2043	Aaa	Coll Nt 01/17/2031	B3
German Bonds 2.375 05/13/2033 EUR	Aa1	Occidental Pete Corp Global Sr Nt 4.2 03/15/2048	A3	Bds 09/01/2048	Aaa	Coll Nt 01/17/2031	Aa2
German Bonds 2.375 05/13/2033 EUR	Aa1	Ocean Trails CLO V Coll Nt 10/13/2031	Aaa	Bds 09/01/2049	Aaa	Coll Nt 01/17/2031	Aaa
German Bonds 1.5 05/25/2033 EUR	Aa1	Oceaneering Int'l Inc Sr Nt	Ba1	Orange Lion XVI RMBS BV Pass-Thru Ctf 02/20/2057 EUR	Aaa	Coll Nt 01/17/2031	Aaa
German Bonds 1.5 06/28/2033 EUR	Aa1	OCI N V Sr Secd Nt Rule 144A 6.625 04/15/2023	B1	Pass-Thru Ctf 02/20/2057 EUR	Aaa	Ozlet Hldgs SPC Ltd Gtd Sr Secd Nt Rule 144A 5.625 10/24/2023	Baa3
Norfolk Southern Corp Sr Nt 08/01/2025	Baa1	OCI NV Gtd Sr Sec Global Nt 5 EUR	B1	Osaka City Govt Japan Bds .04 01/24/2023 JPY	A1	Gtd Sr Secd Nt Rule 144A 6.625 04/24/2028	Baa3
Sr Nt 08/01/2028	Baa1	OCP CLO 2014-5 Ltd Coll Nt 04/28/2031	Aaa	Japan Bds .05/22/2023 JPY	A1	PACCAR Finl Corp Mtn Fltg Rt Ser P 2.81463 11/13/2020	A1
Sr Nt 08/01/2118	Baa1	OCP CLO 2014-7 Ltd Coll Nt 07/20/2029	Aaa	Japan Bds .01 02/27/2023 JPY	A1	Mtn Fltg Rt Ser O 2.6125 05/10/2021	A1
Norfolk Southn Corp Global Sr Nt 3.65 08/01/2025	Baa1	OCP CLO 2018-15 Ltd Coll Nt 07/21/2031	Aaa	Japan Bds .1 03/27/2023 JPY	A1	Mtn Ser O 3.1 05/10/2021	A1
Global Sr Nt 3.8 08/01/2028	Baa1	OCTAGON 25 Secured Note LLC Coll Nt 10/20/2026	Baa2	Japan Bds .09 04/27/2023 JPY	A1	Mtn Ser O 3.4 08/09/2021	A1
Global Sr Nt 4.15 02/28/2048	Baa1	Octagon Investment Partners 25 Ltd Coll Nt 10/20/2026	Ba3	Japan Bds .09 05/26/2023 JPY	A1	Mtn Ser O 3.4 08/09/2023	A1
Global Sr Nt 5.1 08/01/2118	Baa1	Coll Nt 10/20/2026	Ba3	Japan Bds .09 06/21/2023 JPY	A1	Pacific Drilling First Lien Escrow Issuer Ltd Gtd Nt Rule 144A 8.375 10/01/2023	Caa1
Norinchukin Bank Japan Bds .1 01/27/2023 JPY	A1	Coll Nt 10/20/2026	Ba3	Japan Bds .08 07/21/2023 JPY	A1	Pacific Drilling Second Lien Escrow Issuer Ltd Gtd Sr Secd 2nd Lien PIK Nt Rule 144A 12 04/01/2024	Caa3
Japan Bds .1 02/27/2023 JPY	A1	Coll Nt 10/20/2026	Ba3	Japan Bds .09 08/25/2023 JPY	A1		
Japan Bds .1 03/27/2023 JPY	A1	Coll Nt 10/20/2026	Ba3	Japan Bds .09 09/21/2023 JPY	A1		
Japan Bds .1 04/27/2023 JPY	A1	Coll Nt 10/20/2026	Ba3	Japan Bds .09 10/21/2023 JPY	A1		
Japan Bds .09 05/26/2023 JPY	A1	Coll Nt 10/20/2026	Ba3	Japan Bds .09 11/21/2023 JPY	A1		
Japan Bds .09 06/21/2023 JPY	A1	Coll Nt 10/20/2026	Ba3	Japan Bds .09 12/27/2023 JPY	A1		
Japan Bds .08 07/21/2023 JPY	A1	Coll Nt 10/20/2026	Ba3				
Japan Bds .09 08/25/2023 JPY	A1	Coll Nt 10/20/2026	Ba3				
Japan Bds .09 09/21/2023 JPY	A1	Coll Nt 10/20/2026	Ba3				
Japan Bds .09 10/21/2023 JPY	A1	Coll Nt 10/20/2026	Ba3				
Japan Bds .09 11/21/2023 JPY	A1	Coll Nt 10/20/2026	Ba3				
Japan Bonds 12/27/2023 JPY	A1	Coll Nt 10/20/2026	Ba3				
North American Dev Bank Swiss Bds .3 07/24/2026 CHF	Aa1	Coll Nt 10/20/2026	Ba3				
Swiss Bds .2 10/26/2027 CHF	Aa1	Coll Nt 10/20/2026	Ba3				
North Westerly V BV Coll Nt 04/21/2031 EUR	Baa2	Coll Nt 10/20/2026	Ba3				
Coll Nt 04/21/2031 EUR	A2	Coll Nt 10/20/2026	Ba3				
Coll Nt 2.1499 04/21/2031 EUR	Aa2	Coll Nt 10/20/2026	Ba3				
Coll Nt 04/21/2031 EUR	Aa2	Coll Nt 10/20/2026	Ba3				

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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
PacifiCorp 1st Mtg Bd 4.125 01/15/2049	A1	Pfandbriefzentrale Der Schweizerischen Kantonalbanken AG Covered Bds .125 03/12/2024 CHF	Aaa	Gtd Eurobonds 6.95 04/17/2021	B2	Public Svc Elec & Gas Co Secd Mtn Ser M 3.25 09/01/2023	Aa3
Palmer Square CLO 2014-1 Ltd Coll Nt 01/17/2031	Aaa	Covered Bds .125 10/31/2024 CHF	Aaa	PPG Inds Inc Global Nt 3.2 03/15/2023	A3	Medium Term Secd Nt Ser M 3.7 05/01/2028	Aa3
Panama Rep Global Bd 4.5 04/16/2050	Baa2	Covered Bds .125 04/16/2025 CHF	Aaa	Global Nt 3.75 03/15/2028	A3	Secd Mtn Ser M 3.65 09/01/2028	Aa3
Papua New Guinea Govt of Global Bds 8.375 10/04/2028	B2	Covered Bds .25 07/20/2026 CHF	Aaa	PPL Elec Utilis Corp Gtd 1st Mtg Bd 4.15 06/15/2048	A1	Mtn Ser M 4.05 05/01/2048	Aa3
Parallel 2015-1 Ltd Coll Nt 07/20/2027	Baa3	Covered Bds .375 07/24/2028 CHF	Aaa	PPM CLO 2018-1 Ltd Coll Nt 4.66 07/15/2031	Aa2	Qorvo Inc Gtd Sr Nt Rule 144A 5.5 07/15/2026	Ba1
Coll Nt 07/20/2027	Aaa	Covered Bds .5 11/24/2028 CHF	Aaa	Coll Nt 07/15/2031	A2	Quebec City of Canadian Bds 2.1 09/26/2019 CAD	Aa2
Coll Nt 07/20/2027	Aa1	Covered Bds .625 03/08/2029 CHF	Aaa	Coll Nt 07/15/2031	Ba3	Canadian Bonds 2.2 11/28/2019 CAD	Aa2
Coll Nt 07/20/2027	A2	Covered Bds .75 10/01/2032 CHF	Aaa	Coll Nt 07/15/2031	Aa2	Canadian Bonds 2.25 09/26/2020 CAD	Aa2
Coll Nt 07/20/2027	A2	Covered Bds .5 03/30/2034 CHF	Aaa	Coll Nt 07/15/2031	Baa3	Canadian Bonds 2.4 11/28/2020 CAD	Aa2
Parallel 2018-1 Ltd Coll Nt 04/21/2031	A2	Pfizer Inc Global Sr Nt 3 09/15/2021	A1	Coll Nt 07/15/2031	Aa2	Canadian Bonds 2.4 09/26/2021 CAD	Aa2
Coll Nt 04/21/2031	Aa2	Global Nt Fltg Rt 09/15/2023	A1	Coll Nt 07/15/2031	Ba3	Canadian Bonds 2.6 11/28/2021 CAD	Aa2
Coll Nt 04/21/2031	Aaa	Global Sr Nt 3.2 09/15/2023	A1	Coll Nt 07/15/2031	Aa2	Canadian Bonds 2.6 11/28/2022 CAD	Aa2
Coll Nt 04/21/2031	Ba3	Global Sr Nt 3.6 09/15/2028	A1	Coll Nt 07/15/2031	Aa2	Canadian Bonds 2.8 11/28/2022 CAD	Aa2
Coll Nt 04/21/2031	Baa3	Global Sr Nt 4.1 09/15/2038	A1	Coll Nt 07/15/2031	Aa2	Canadian Bonds 2.8 11/28/2023 CAD	Aa2
Parallel 2018-2 Ltd Coll Nt 10/20/2031	Baa3	Global Sr Nt 4.2 09/15/2048	A1	Coll Nt 07/15/2031	Aa2	Canadian Bonds 2.95 11/28/2023 CAD	Aa2
Coll Nt 10/20/2031	A2	PGT Innovations Inc Sr Nt	B3	Coll Nt 07/15/2031	Aa2	Canadian Bonds 3.15 09/26/2028 CAD	Aa2
Coll Nt 10/20/2031	A2	Philippines Govt of Japan Bds .38 08/13/2021 JPY	Baa2	Coll Nt 07/15/2031	Aa2	Canadian Bonds 3.2 11/28/2028 CAD	Aa2
Coll Nt 10/20/2031	Aaa	Japan Bds .54 08/15/2023 JPY	Baa2	Procter & Gamble Co EURS Global Sr Nt .625 10/30/2024	Aa3	Quebec Prov CDA CAD\$ Global Nt Ser QT 2.45 03/01/2023 CAD	Aa2
Coll Nt 10/20/2031	Ba3	Japan Bds .99 08/15/2028 JPY	Baa2	EURS Global Sr Nt 1.2 10/30/2028 EUR	Aa3	CAD\$ Global Nt Ser QU 2.6 07/06/2025 CAD	Aa2
Coll Nt 10/20/2031	Aa2	Piaggio C SPA Sr Nt EUR	B1	EURS Global Sr Nt 1.875 10/30/2038	Aa3	Quicken Lns Inc Sr Nt Rule 144A 5.25 01/15/2028	Ba1
Park Avenue Institutional Advisers CLO Ltd 2016-1 Coll Nt 08/25/2031	Aaa	Pikes Peak CLO 1 Coll Nt 07/24/2031	A2	Progressive Corp Ohio Sr Nt 4 03/01/2029	A2	OVC Inc Global Gtd Sr Secd Nt 6.375 09/13/2067	Ba2
Park Avenue Institutional Advisers CLO Ltd 2018-1 Coll Nt 10/20/2031	Aaa	Coll Nt 07/24/2031	Aaa	Sr Nt 4.2 03/15/2048	A2	Rabobank Covered Bds .625 04/26/2026 EUR	Aaa
Coll Nt 10/20/2031	Aaa	Coll Nt 07/24/2031	Baa3	Perp Cumulative Pfd Shs Fixed/Fltg Rt Ser B 5.375	Baa1	Covered Bds .875 02/08/2028 EUR	Aaa
Coll Nt 10/20/2031	Aaa	Coll Nt 07/24/2031	Aa2	Progup AG Gtd Sr Sec Global Nt EUR	Ba3	Covered Bds 1.25 05/31/2032 EUR	Aaa
Party City Hldgs Inc Gtd Sr Nt Rule 144A 6.625 08/01/2026	B1	Coll Nt 07/24/2031	Ba3	Prologis Euro Fin LLC EURS Gtd Sr Nt 1.875 01/05/2029 EUR	A3	Covered Bds 1.25 05/31/2032 EUR	Aaa
Gtd Sr Global Nt	B1	Coll Nt 07/24/2031	Aa2	Prologis L P Global Gtd Sr Nt 3.875 09/15/2028	A3	Covered Bds 1.514 02/12/2038 EUR	Aaa
Patriots Energy Group Financing Agency Bds 4 02/01/2020	Aa2	Coll Nt 07/24/2031	Aa2	Global Gtd Sr Nt 4.375 09/15/2048	A3	Covered Bds 1.595 03/08/2038 EUR	Aaa
Bds 4 08/01/2020	Aa2	Coll Nt 07/24/2031	A2	Prologis Yen Fin LLC JPYS Global Gtd Nt .652 09/25/2025	A3	Covered Bds 1.5 04/26/2038 EUR	Aaa
Bds 4 02/01/2021	Aa2	Coll Nt 07/24/2031	B1	JPY JPYS Global Gtd Nt .972 09/25/2028	A3	Covered Bds 1.485 09/03/2041 EUR	Aaa
Bds 4 08/01/2021	Aa2	Coll Nt 07/24/2031	B1	JPY JPYS Global Gtd Nt 1.077 09/25/2030	A3	Covered Bds 1.52 09/07/2043 EUR	Aaa
Bds 4 02/01/2022	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Rabobank Nederland Global Mtn Rule 144A 3.875 09/26/2023	A3
Bds 4 08/01/2022	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Global Mtn Fltg Rt Rule 144A 3.47188 09/26/2023	A3
Bds 4 02/01/2023	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Radisson Hotel Hldgs AB Gtd Sr Sec Global Nt EUR	B1
Bds 4 08/01/2023	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Raffaisens-Landesbank Steiermark AG Covered Bds 10/19/2022 EUR	Aaa
Bds 4 02/01/2024	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Covered Bds 03/11/2024 EUR	Aaa
Bds 4 10/01/2048	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Covered Bds 1.238 12/20/2032 EUR	Aaa
Bds 10/01/2048	Aa2	Coll Nt 07/24/2031	B3	JPY JPYS Global Gtd Nt 1.47 09/24/2038	A3	Covered Bds 1.375 05/11/2033 EUR	Aaa
Patterson UTI Energy Inc Gtd Sr Nt Rule 144A 3.95 02/01/2028	Baa2	PKO Bank Hipoteczny SA Covered Bds 04/29/2022 PLN	Aa3	Prospra Tr Series 2018-1 Pass-Thru Ctf 04/13/2023 AUD	A3	Covered Bds 1.5149 12/01/2037 EUR	Aaa
Patterson-UTI Energy Inc Sr Nt 3.95 02/01/2028	Baa2	Covered Bds .75 01/24/2024 EUR	Aa3	Pass-Thru Ctf 04/13/2023 AUD	Ba2	Covered Bds 1.5149 12/01/2037 EUR	Aaa
PECO Energy Co Global 1st & Ref Mtg Bd 3.9 03/01/2048	Aa3	Covered Bds 04/25/2024 PLN	Aa3	Pass-Thru Ctf 04/13/2023 AUD	B3	Covered Bds 1.617 03/01/2038 EUR	Aaa
Pelabuhan Indonesia III (Persero) (PT) Global Bds	Baa3	Covered Bds 04/28/2025 PLN	Aa3	Protective Life Corp Mtn Rule 144A 3.397 06/28/2021	A1	Raffaisens-Landesbank Tirol AG Covered Bds 06/21/2019 EUR	Aaa
Pennsylvania Housing Fin Agency Pass-Thru Ctf 08/01/2035	Aaa	Covered Bds 07/25/2025 PLN	Aa3	Sr Nt Rule 144A 4.3 09/30/2028	Baa1	Covered Bds 02/13/2020 EUR	Aaa
Penske Truck Leasing Co L P / Pfl Fin Corp Sr Nt Rule 144A 4.125 08/01/2023	Baa2	Covered Bds 3.488 08/24/2028 PLN	Aa3	Providus CLO II Designated Activity Co Coll Nt 07/15/2031 EUR	Baa3	Covered Bds 06/24/2020 EUR	Aaa
Sr Nt Rule 144A 3.9 02/01/2024	Baa2	Platin 1426 GMBH Gtd Sr Sec Global Nt 06/15/2023 EUR	B3	Coll Nt 07/15/2031 EUR	B2	Covered Bds 1.1 09/02/2021 EUR	Aaa
Sr Nt Rule 144A 3.95 03/10/2025	Baa2	Platinum Tr February 2018 Pass-Thru Ctf 6.3499 08/22/2022 INR	Baa3	Coll Nt 07/15/2031 EUR	Ba2	Covered Bds 03/28/2022 EUR	Aaa
Perform Group Financing PLC Gtd Sr Sec Global Nt 8.5 11/15/2020	B3	Platinum Tr February 2018 - Tranche II Pass-Thru Ctf 04/20/2032 INR	Baa2	Coll Nt 07/15/2031 EUR	Aa2	Covered Bds 07/06/2022 EUR	Aaa
GBP Gtd Sr Sec Global Nt 8.5 11/15/2020	B3	Platinum Tr June 2018 Pass-Thru Ctf 7.0999 11/17/2022 INR	Baa3	Coll Nt 07/15/2031 EUR	Aa2	Covered Bds 4699 02/20/2023 EUR	Aaa
GBP Gtd Sr Sec Global Nt 8.5 11/15/2020	B3	Platinum Tr September 2018 Pass-Thru Ctf 7.9 12/18/2022 INR	Baa3	Coll Nt 07/15/2031 EUR	Aa2	Covered Bds 04/11/2023 EUR	Aaa
Perkinelmer Inc EURS Global Sr Nt .6 04/09/2021 EUR	Baa3	Playtech PLC Gtd Sr Sec Euronotes 3.75 10/12/2023	Ba2	Coll Nt 07/15/2031 EUR	Ba2	Covered Bds 05/22/2023 EUR	Aaa
Peru LNG S R L Sr Nt Rule 144A 5.375 03/22/2030	Baa3	EUR PNC BK N A Pittsburgh PA Medium Term Sr Bk Nt 2.5 01/22/2021	A2	Coll Nt 07/15/2031 EUR	Ba2	Covered Bds 03/15/2024 EUR	Aaa
Perusahaan Perseroan Persero Pt Bk Negara Indonesia Tbk Mtn Rule 144A 5.375 01/25/2029	Baa2	Medium Term Sr Bk Nt 3.5 06/08/2023 A2 01/22/2021	A2	PSEG Pwr LLC Global Gtd Sr Nt 3.85 06/01/2023	Baa1	Covered Bds 05/07/2024 EUR	Aaa
Mtn Rule 144A 6.25 01/25/2049	Baa2	Medium Term Sr Bk Nt 3.25 01/22/2028	A2	PSP Capital Inc Gtd Canadian Bds 11/05/2025 CAD	Aaa	Covered Bds 54 09/28/2026 EUR	Aaa
Pesquera Exalmar S A Sr Nt Rule 144A 8 01/25/2025	B3	PNC Finl Svcs Group Inc Global Sr Nt 3.25 09/03/2021	A3	Covered Bds .78 12/09/2026 EUR	Aaa	Covered Bds 1.07/06/2027 EUR	Aaa
Pesquera Exalmar SAA Sr Nt	B3	Poindexter J B Inc Gtd Sr Nt Rule 144A 7.125 04/15/2026	B2	Covered Bds 1.1799 03/09/2028 EUR	Aaa	Covered Bds 9499 11/15/2027 EUR	Aaa
Petroleos Mexicanos Gtd Sr Nt 1.75 12/04/2023 CHF	Baa3	Poly Real Estate Fin Ltd Gtd Eurobonds 4.75 09/17/2023	Baa3	Covered Bds 1.7199 01/10/2031 EUR	Aaa	Covered Bds 1.7 11/23/2035 EUR	Aaa
Nt 4.875 01/18/2024	Baa3	Polygon AB Gtd Sr Sec Euronotes 4 EUR	B1	Covered Bds 2.11/28/2039 EUR	Aaa	Covered Bds 1.72 10/28/2043 EUR	Aaa
Global Gtd Medium Term Nt 6.5 01/23/2029	Baa3	Polyus Fin PLC Gtd Nt Rule 144A 4.7 01/29/2024	Ba1	Covered Bds 2.25 05/19/2045 EUR	Aaa	Covered Bds 2.25 05/19/2045 EUR	Aaa
Gtd Mtn Rule 144A 6.5 01/23/2029	Baa3	Pop NPLS 2018 SRL Pass-Thru Ctf 12/30/2033 EUR	Caa2	Covered Bds 2.0899 03/02/2048 EUR	Aaa	Raffaisenslandesbank Niederosterreich - Wien Covered Bds 07/30/2021 EUR	Aaa
Pfandbriefbank Schweizerischer Hypothekarinstitute Covered Bds .375 07/02/2021 CHF	Aaa	Pass-Thru Ctf 12/30/2033 EUR	Baa3	Covered Bds 07/30/2021 EUR	Aaa	Covered Bds .625 08/28/2026 EUR	Aaa
Covered Bds .375 07/02/2021 CHF	Aaa	Popular Inc Global Sr Nt 6.125 09/14/2023	B2	Covered Bds 875 01/24/2028 EUR	Aaa	Covered Bds 875 01/24/2028 EUR	Aaa
Covered Bds .11/22/2022 CHF	Aaa	Porterbrook Rail Fin Ltd Sr Sec Nt 04/16/2028 GBP	Baa2	Raffaisenslandesbank Oberosterreich Aktiengesellschaft Covered Bds .875 07/12/2028 EUR	Aaa	Raffaisenslandesbank Vorarlberg Covered Bds 06/12/2024 EUR	Aaa
Covered Bds .125 12/04/2023 CHF	Aaa	Sr Sec Nt 04/16/2028 GBP	Baa2	Covered Bds 5.09/17/2025 EUR	Aaa	Raffaisensverband Salzburg Covered Bds 04/26/2021 EUR	Aaa
Covered Bds .625 03/19/2025 CHF	Aaa	Sr Bds 3.18 07/20/2028 GBP	Baa2	Covered Bds 04/08/2024 EUR	Aaa	Covered Bds 8508 01/26/2027 EUR	Aaa
Covered Bds .25 11/16/2026 CHF	Aaa	Sr Bds 3.28 10/20/2028 GBP	Baa2	Covered Bds .31 05/04/2029 EUR	Aaa	Covered Bds 1.08/03/2029 EUR	Aaa
Covered Bds .375 05/12/2027 CHF	Aaa	Sr Bds 3.33 07/20/2031 GBP	Baa2	Covered Bds 1.335 01/17/2033 EUR	Aaa	Covered Bds 1.3899 02/09/2033 EUR	Aaa
Covered Bds .375 07/10/2028 CHF	Aaa	Posco Nt Rule 144A 4 08/01/2023	Baa1	Covered Bds 5.37 05/24/2034 EUR	Aaa	Covered Bds 1.74 02/01/2038 EUR	Aaa
Covered Bds .625 10/09/2028 CHF	Aaa	Post CLO 2018-1 Ltd Coll Nt 04/16/2031	A2	Covered Bds 1.5 02/01/2038 EUR	Aaa	Covered Bds 1.617 01/29/2048 EUR	Aaa
Covered Bds .875 06/25/2037 CHF	Aaa	Coll Nt 04/16/2031	Ba3	Re-Performing Loan Remic Tr 2002-1 Pass-Thru Ctf 07/25/2032	C	Rec Ltd Mtn Rule 144A 5.25 11/13/2023	Baa3
Covered Bds .875 06/25/2037 CHF	Aaa	Coll Nt 04/16/2031	Ba3	Global Nt 3.875 04/15/2025	A3	Regatta VI Funding Ltd Coll Nt 07/20/2028	A1
Covered Bds 1.01/23/2043 CHF	Aaa	Coll Nt 04/16/2031	Aa2	Realty Income Corp Global Nt 3.875 04/15/2025	A3		
Covered Bds 1.01/25/2045 CHF	Aaa	Coll Nt 04/16/2031	Aa2				
Covered Bds 1.125 10/18/2047 CHF	Aaa	Coll Nt 04/16/2031	Aa2				
Covered Bds 1.125 10/09/2048 CHF	Aaa	Coll Nt 04/16/2031	Aa2				
Pfandbriefzentrale Der Schweizerischen Kantonalban Covered Bds .125 03/12/2024 CHF	Aaa	Power Fin Corp Ltd Mtn Rule 144A 6.15 12/06/2028	Baa3				
Pfandbriefzentrale Der Schweizerischen Kantonalbanken Covered Bds .375 07/24/2028 CHF	Aaa	Powerchina Real Estate Group Ltd Gtd Eurobonds	Baa1				
		Powerlong Real Estate Hldgs Ltd Gtd Eurobonds 5.95 07/19/2020	B2				
		Gtd Eurobonds 5.95 07/19/2020	B2				

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 07/20/2028	Aaa	Roche Kapitalmarkt AG		Sabal Trail Transmission LLC		Gtd Global Nt	Baa3
Coll Nt 07/20/2028	Aa1	Gtd Swiss Nt .25 09/24/2025 CHF	Aa3	Sr Nt Rule 144A 4.246 05/01/2028	Baa1	Sasol Fing USA LLC	
Coll Nt 07/20/2028	Ba3	Gtd Swiss Nt .75 09/24/2030 CHF	Aa3	Sr Nt Rule 144A 4.682 05/01/2038	Baa1	Global Gtd Sr Nt 5.875 03/27/2024	Baa3
Coll Nt 07/20/2028	Baa2	Rockford Tower CLO 2018-1 Ltd		Sr Nt 4.682 05/01/2038	Baa1	Global Gtd Sr Nt 6.5 09/27/2028	Baa3
Regatta VII Funding Ltd		Coll Nt 05/20/2031	Aa2	Sr Nt Rule 144A 4.832 05/01/2048	Baa1	Sata Air Acres SA	
Coll Nt 12/20/2028	Aaa	Coll Nt 05/20/2031	Baa3	Sr Nt 4.832 05/01/2048	Baa1	Sr Unsec Nt EUR	Ba1
Coll Nt 12/20/2028	A2	Coll Nt 05/20/2031	A2	Sabic Cap II B V		Saudi Electricity Global Sukuk Co 4	
Coll Nt 12/20/2028	Ba3	Coll Nt 05/20/2031	Aaa	Global Gtd Nt Rule 144A 4 10/10/2023	A1	Tr Global Certificates	A2
Coll Nt 12/20/2028	Aa2	Coll Nt 05/20/2031	Ba3	Global Gtd Sr Nt Rule 144A 4.5		Tr Global Certificates	A2
Coll Nt 12/20/2028	Baa3	Rockford Tower CLO 2018-2 Ltd		10/10/2028	A1	Shanken Asa	
Regatta XI Funding Ltd		Coll Nt 10/20/2031	A2	Sabic Capital II BV		Covered Bds .375 04/26/2023 EUR	Aaa
Coll Nt 4.82 07/17/2031	A2	Coll Nt 10/20/2031	Aaa	Gtd Global Bds	A1	SC Jobs-Econ Dev Auth	
Coll Nt 07/17/2031	A2	Coll Nt 10/20/2031	Aa2	Sakai City		Bds 05/01/2048	Aa1
Regatta XIII Funding Ltd		Coll Nt 10/20/2031	Ba3	Japan Bonds 12/19/2028 JPY	A1	Scenery Journey Ltd	
Coll Nt 07/15/2031	A2	Coll Nt 10/20/2031	Baa3	Japan Bds .386 11/15/2038 JPY	A1	Gtd Eurobonds 13 11/06/2022	B2
Coll Nt 07/15/2031	Baa3	Rogers Communications Inc		Japan Bds .986 09/18/2048 JPY	A1	Gtd Eurobonds	B2
Coll Nt 07/15/2031	Aaa	Gtd Sr Nt 4.3 02/15/2048	Baa1	Salem Fields CLO Ltd		Gtd Eurobonds	B2
Coll Nt 07/15/2031	Ba3	Romark CLO - II Ltd		Coll Nt 10/25/2028	Aaa	Schlumberger Fin France SAS	
Coll Nt 07/15/2031	Aaa	Coll Nt 07/25/2031	Aaa	Coll Nt 10/25/2028	Aa1	Gtd Sr Nt 1.02/18/2026 EUR	A1
Coll Nt 07/15/2031	Aa2	Coll Nt 07/25/2031	Aa2	Salesforce Com Inc		Schmolz+Bickenbach LUX Fin SA	
Regatta XIV Funding Ltd		Coll Nt 07/25/2031	A2	Global Sr Nt 3.25 04/11/2023	A3	Gtd Sr Sec Global Nt 5.625 07/15/2022	
Coll Nt 10/27/2031	Ba3	Coll Nt 07/25/2031	Baa3	Global Sr Nt 3.7 04/11/2028	A3	EUR	B2
Coll Nt 10/27/2031	A2	Coll Nt 07/25/2031	Ba3	Samara Oblast of		Schwab Charles Corp New	
Coll Nt 10/27/2031	Aaa	Roper Technologies Inc		Bds 06/04/2026 RUB	Ba3	Global Sr Nt 3.55 02/01/2024	A2
Coll Nt 10/27/2031	Aa2	Global Sr Nt 3.65 09/15/2023	Baa3	Samsonite Finco SARL		Global Sr Nt 4.02/01/2029	A2
Coll Nt 10/27/2031	Baa3	Global Sr Nt 4.2 09/15/2028	Baa3	Gtd Euronotes EUR	B1	Schweitzer-Mauduit Intl Inc	
Regatta XV Funding Ltd		Rossini SA RL		San Francisco Airport Commission CA San		Gtd Sr Nt Rule 144A 6.875 10/01/2026	B2
Coll Nt 10/27/2031	Baa3	Gtd Sr Sec Nt 6.75 10/30/2025 EUR	B3	Francisco Internati		Scientific Games Intl Inc	
Coll Nt 10/27/2031	Aa2	Gtd Sr Sec Fltg Rt Nt 10/30/2025 EUR	B3	Bds 05/01/2058	Aa2	Sr Nt EUR	Caa1
Coll Nt 10/27/2031	Ba3	Roundstone Secs No 1 Dac		Bds 05/01/2058	Aa2	Sr Sec Nt EUR	Ba3
Coll Nt 10/27/2031	A2	Pass-Thru Ctf 09/28/2055 EUR	Baa3	Sands China Ltd		SCOF2 Ltd	
Coll Nt 10/27/2031	Aaa	Pass-Thru Ctf 09/28/2055 EUR	Aa2	Global Sr Nt Rule 144A 4.6 08/08/2023	Ba1	Coll Nt 07/17/2028	Baa3
Coll Nt 10/27/2031	Aaa	Pass-Thru Ctf 09/28/2055 EUR	A3	Global Sr Nt Rule 144A 5.125		Coll Nt 07/17/2028	Ba3
Regency Cir L P		Pass-Thru Ctf 09/28/2055 EUR	B2	08/08/2025	Ba1	Coll Nt 07/17/2028	A2
Gtd Nt 4.125 03/15/2028	Baa1	Pass-Thru Ctf 09/28/2055 EUR	Aaa	Global Sr Nt Rule 144A 5.4 08/08/2028	Ba1	Coll Nt 07/17/2028	Aa2
Regionalcare Hospital Partners Hldgs Inc		Royal Bank of Canada		Sr Nt	Ba1	Coll Nt 07/17/2028	Ba1
Sr Nt	Caa1	Covered Bds 06/08/2021 GBP	Aaa	Sr Nt	Ba1	Coll Nt 07/17/2028	Aaa
Reliance Std Life Global Fdg II		Covered Bds 3.35 10/22/2021	Aaa	Sanofi SA		SEB	
Mtn Rule 144A 3.85 09/19/2023	A2	Fltg Rt Nt 10/17/2022 EUR	A2	Global Nt 3.375 06/19/2023	A1	Covered Bds 1 12/20/2023 SEK	Aaa
RELEX Fin BV		Covered Bds .25 06/28/2023 EUR	Aaa	Global Nt 3.625 06/19/2028	A1	Securian Finl Group Inc	
Gtd Sr Euronotes EUR	Baa1	Jr Sr Nt 3.296 09/26/2023 CAD	A2	Sansar Tr December 2017 II		Sr Nt Rule 144A 4.8 04/15/2048	A3
EURS Bd 5.25 01/15/2028 EUR	B2	Covered Bds .625 09/10/2025 EUR	Aaa	Pass-Thru Ctf 6.7999 06/20/2022 INR	Baa2	Sempra Energy	
EURS Bd 5.25 01/15/2028 EUR	B2	Royal Bk CDA		Sansar Tr June 2018 II		Global Nt Fltg Rt 2.68631 07/15/2019	Baa1
Republic Svcs Inc		Global Medium Term Sr Nt Ser G 2.73		Pass-Thru Ctf 7.7 06/20/2023 INR	Baa3	Global Nt 2.4 02/01/2020	Baa1
Global Nt 3.95 05/15/2028	Baa2	02/28/2020	Aa2	Pass-Thru Ctf 7.7 06/20/2023 INR	Baa2	Global Nt Fltg Rt 2.93631 01/15/2021	Baa1
Republica Oriental Del Uruguay		Global Mtn Zero Cpn Ser H Index-Linked		Sansar Tr Mar 2018		Global Nt 2.9 02/01/2023	Baa1
Bd 4.975 04/20/2055	Baa2	(Absolute Return Nts) 0 07/09/2020	Aa2	Pass-Thru Ctf 09/20/2022 INR	Baa2	Global Nt 3.4 02/01/2028	Baa1
Residential Asset Securitization Tr		Global Medium Term Sr Nt Fltg Rt Ser G		Sansar Tr September 2018 II		Global Nt 3.8 02/01/2038	Baa1
Pass Thru Ctf 5.5 10/25/2035	C	2.769 07/22/2020	Aa2	Pass-Thru Ctf 8.1699 04/24/2023 INR	Baa2	Global Nt 4.02/01/2048	Baa1
Residential Asset Securitization Tr		Global Mtn Zero Cpn Ser G Index-Linked		Santander Consumer Bank AG		Senegal Govt of	
2005-A11CB		(Bear Barr Market Linked) 0 08/31/2020	Aa2	Covered Bds .25 12/05/2024 EUR	Aaa	Global Bds	Ba3
Pass-Thru Ctf 5.5 10/25/2035	C	Global Mtn Zero Cpn Ser H Index-Linked		Santander Hldgs USA Inc		Global Bds EUR	Ba3
Resideo Fdg Inc		(Bear Barr Market Linked) 0 09/30/2020	Aa2	Global Sr Nt 4.45 12/03/2021	Baa3	Senegal Rep	
Gtd Sr Nt Rule 144A 6.125 11/01/2026	B1	Global Mtn Fixed/Fltg Rt Ser H 3		Global Sr Nt 4.45 12/03/2021	Ba3	Amortising Nt Rule 144A 6.75	
Resideo Funding Inc		10/29/2020	A2	Santander UK Group Hldgs Inc		03/13/2048	Ba3
Sr Nt	B1	Global Mtn Zero Cpn Ser H Index-Linked		Global Sr Nt Fixed/ Fltg Rt 3.373		Seplat Pete Dev Co Plc	
Revocar 2018 Ug (Haftungsbeschrnkt)		(Absolute Return Nt) 0 06/01/2021	Aa2	01/05/2024	Ba1	Gtd Sr Nt Rule 144A 9.25 04/01/2023	B2
Pass-Thru Ctf 04/25/2031 EUR	Aaa	Global Medium Term Sr Nt Fixed/Fltg Rt		Global Sr Nt Fixed/ Fltg Rt 4.796		Seven & I Hldgs Co Ltd	
Pass-Thru Ctf .75 04/25/2031 EUR	A1	Ser H 3 09/21/2021	Aa2	11/15/2024	Ba1	Sr Nt Rule 144A 3.35 09/17/2021	A1
Pass-Thru Ctf 3.9999 04/25/2031 EUR	Ba2	Global Mtn Fixed/Fltg Rt Ser H 3		Santander UK PLC		Seven Sticks CLO Ltd	
Pass-Thru Ctf 1 04/25/2031 EUR	Baa2	10/22/2021	A2	Global Sr Nt 2.5 01/05/2021	Aa3	Coll Nt 07/17/2028	Ba3
Rib Floater Tr Various Sts		Global Mtn Zero Cpn Ser H Index-Linked		Covered Bds .04/13/2021 GBP	Aaa	Coll Nt 07/17/2028	Baa3
Pass-Thru Ctf 08/15/2021	Aa2	12/02/2021	Aa2	Global Sr Nt Fltg Rt 3.35813		Coll Nt 07/17/2028	Aaa
Pass-Thru Ctf 6 08/15/2023	Aa3	Global Mtn Zero Cpn Ser H Index-Linked		06/01/2021	Aa3	Coll Nt 07/17/2028	A2
Pass-Thru Ctf 5 11/01/2029	Aa2	0 12/23/2021	Aa2	Global Sr Nt 3.4 06/01/2021	Aa3	Coll Nt 07/17/2028	Aa2
Pass-Thru Ctf 5.5 08/15/2030	Aa3	Global Mtn Zero Cpn Ser G Index-Linked		Covered Bds .09/20/2021 GBP	Aa3	Shackleton 2013-III CLO Ltd	
Pass-Thru Ctf 08/15/2030	Aa3	07/31/2022	Aa2	Global Nt 3.75 11/15/2021	Aa3	Coll Nt 07/15/2030	Aaa
Pass-Thru Ctf 02/01/2031	Aa1	Global Mtn Zero Cpn Ser G Index-Linked		Global Nt Fltg Rt 3.27613 11/15/2021	Aa3	Coll Nt 07/15/2030	Aaa
Pass-Thru Ctf 5 11/01/2032	Aa2	08/31/2022	Aa2	Covered Bds .375 09/20/2023 EUR	Aaa	Shackleton 2013-IVR CLO Ltd	
Pass-Thru Ctf 5 11/01/2032	Aa2	Global Mtn Zero Cpn Ser G Index-Linked		Covered Bds .5 01/10/2025 EUR	Aaa	Coll Nt 4.3399 04/14/2031	Aa2
Pass-Thru Ctf 5 12/01/2033	Aa2	09/01/2022	Aa2	SAP SE		Coll Nt 3.7599 04/14/2031	Aaa
Pass-Thru Ctf 5 11/01/2035	Aa2	Global Mtn Zero Cpn Ser H Index-Linked		Flt Rt Notes 12/10/2020 EUR	A2	Shackleton 2014-VR CLO Ltd	
Pass-Thru Ctf 05/01/2036	Aa1	0 09/29/2022	Aa2	Fixed Rt Notes .25 03/10/2022 EUR	A2	Coll Nt 05/07/2031	Ba3
Pass-Thru Ctf 5 12/01/2041	Aa2	Global Mtn Zero Cpn Ser H Index-Linked		Fixed Rt Notes .75 12/10/2024 EUR	A2	Coll Nt 05/07/2031	Ba3
Pass-Thru Ctf 11/01/2042	Aa2	(PLUS) 0 09/29/2022	Aa2	Fixed Rt Notes 1.25 03/10/2028 EUR	A2	Coll Nt 05/07/2031	Ba3
Pass-Thru Ctf 11/01/2042	Aa2	Global Mtn Zero Cpn Ser H Index-Linked		Fixed Rt Notes 1.625 03/10/2031 EUR	A2	Coll Nt 05/07/2031	Ba3
Pass-Thru Ctf 11/01/2042	Aa2	0 10/31/2022	Aa2	Sapporo City of		Coll Nt 05/07/2031	Aaa
Pass-Thru Ctf 11/01/2042	Aa2	Global Mtn Zero Cpn Ser H Index-Linked		Japan Bds .04 12/20/2022 JPY	A1	Coll Nt 05/07/2031	Aaa
Pass-Thru Ctf 11/01/2042	Aa2	11/02/2022	Aa2	Japan Bds .06/20/2023 JPY	A1	Coll Nt 05/07/2031	Aa2
Pass-Thru Ctf 06/15/2043	Aa1	Global Mtn Zero Cpn Ser H Index-Linked		Japan Bonds .02 12/20/2023 JPY	A1	Shackleton 2014-VR CLO Ltd	
Pass-Thru Ctf 5 11/01/2043	Aa2	11/30/2022	Aa2	Japan Bds .03/17/2028 JPY	A1	Coll Nt 07/17/2028	Ba3
Pass-Thru Ctf 09/01/2046	A2	Global Mtn Zero Cpn Ser H Index-Linked		Japan Bds .175 06/20/2028 JPY	A1	Coll Nt 07/17/2028	Baa3
Pass-Thru Ctf 7.0499 09/01/2046	A2	12/01/2022	Aa2	Japan Bds .09/20/2028 JPY	A1	Coll Nt 07/17/2028	A2
Pass-Thru Ctf 02/15/2047	Aa3	Global Medium Term Sr Bk Nt Ser H 3.7		Japan Bds .366 05/21/2038 JPY	A1	Coll Nt 07/17/2028	B3
Pass-Thru Ctf 10/01/2047	Aa3	10/05/2023	A2	Japan Bonds .626 12/20/2038 JPY	A1	Coll Nt 07/17/2028	Aaa
Rio Energy S A/ Ugen S A/ Uensa S A		Global Medium Term Sr Bk Nt Fltg Rt Ser		Japan Bds .68 05/25/2048 JPY	A1	Coll Nt 07/17/2028	Aa2
Sr Sec Nt Rule 144A 6.875	B3	H 3.06825 10/05/2023	A2	Japan Bds .712 11/13/2048 JPY	A1	Coll Nt 07/17/2028	Aaa
02/01/2025	B3	Global Medium Term Sr Nt Step-Up Ser H		Saranac CLO III Ltd		Shackleton 2015-VII-R CLO Ltd	
Rio Parana Energia SA		3.55 11/21/2023	A2	Coll Nt 06/24/2030	A2	Coll Nt 07/15/2031	Aaa
Brazilian Debentures BRL	Ba1	Global Medium Term Sr Nt Ser H 4		Coll Nt 06/24/2030	Ba3	Coll Nt 07/15/2031	B3
Brazilian Debentures BRL	Ba1	11/21/2028	A2	Coll Nt 06/24/2030	Aa2	Coll Nt 07/15/2031	Baa3
Ritz		Royal Bk Scotland PLC		Coll Nt 4.088 06/24/2030	Baa3	Coll Nt 07/15/2031	Ba3
Pass-Thru Ctf 01/29/2055 JPY	A1	Global Sr Nt Fixed/Fltg Rt 5.076		Coll Nt 06/24/2030	Aaa	Coll Nt 07/15/2031	A2
Pass-Thru Ctf 02/26/2055 JPY	A1	01/27/2030	Baa2	Coll Nt 06/24/2030	Aaa	Coll Nt 4.0499 07/15/2031	Aaa
Pass-Thru Ctf 03/31/2055 JPY	A1	Royal Philips NV		Saranac CLO VI Ltd		Coll Nt 07/15/2031	Aa2
Pass-Thru Ctf 04/30/2055 JPY	A1	Euronotes 05/02/2024 EUR	Baa1	Coll Nt 5.3899 08/13/2031	A2	Shanghai Commercial Bank Ltd	
Pass-Thru Ctf 05/31/2055 JPY	A1	Euronotes 05/02/2028 EUR	Baa1	Coll Nt 08/13/2031	Baa3	Contingent Cap Secs	A3
Pass-Thru Ctf 06/30/2055 JPY	A1	Rr 5 Ltd		Coll Nt 08/13/2031	Aaa	Shaw Communications Inc	
Pass-Thru Ctf 07/30/2055 JPY	A1	Coll Nt 10/15/2031	Aaa	Coll Nt 08/13/2031	Ba3	Sr Nt 3.8 11/02/2023 CAD	Baa3
Pass-Thru Ctf 08/31/2055 JPY	A1	Coll Nt 10/15/2031	Aa2	Coll Nt 08/13/2031	Aa2	Sr Nt 4.4 11/02/2028 CAD	Baa3
Pass-Thru Ctf 09/30/2055 JPY	A1	Coll Nt 10/15/2031	Aaa	Saratoga Investment Corp CLO 2013-1 Ltd		Shelf Drilling Hldgs Ltd	
Pass-Thru Ctf 10/29/2055 JPY	A1	Rushydro Capital Markets Dac		Coll Nt 01/21/2030	Aaa	Gtd Sr Global Nt	B2
Pass-Thru Ctf 11/30/2055 JPY	A1	Loan Participation Nt 6.125 11/21/2021		Coll Nt 01/21/2030	Aa2	Shell Intl Fin B V	
Pass-Thru Ctf 12/30/2055 JPY	A1	CNY	Ba1	Coll Nt 4.19 01/21/2030	Aaa	Global Gtd Nt Fltg Rt 3.01813	
Riviera NPL SRL		Loan Participation Nt 8.975 01/27/2022		Coll Nt 01/21/2030	Aaa	11/13/2023	Aa2
Pass-Thru Ctf 07/31/2036 EUR	Ca	RUB	Ba1	Coll Nt 01/21/2030	Ba3	Global Gtd Nt 3.5 11/13/2023	Aa2
Pass-Thru Ctf 07/31/2036 EUR	Baa3	Russel Metals Inc		Coll Nt 01/21/2030	B3	Global Gtd Nt 3.875 11/13/2028	Aa2
Roadster Fin Dac		Gtd Canadian Nt 6 CAD	Ba3	Coll Nt 01/21/2030	Baa3	Shinhan Bk	
Sr Sec Nt 3.11 12/05/2036 EUR	Baa3	Ryder Sys Inc		Saskatchewan Province of		Mtn Rule 144A 3.875 11/05/2023	Aa3
Roche Hldgs Inc		Mtn 3.4 03/01/2023	Baa1				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Japan Bds 03/20/2023 JPY	A1	Covered Bds 1.8999 05/12/2021 EUR	Aaa	Sound Point CLO XVIII Ltd		Coll Nt 04/25/2030 EUR	Baa2
Japan Bds 03/20/2023 JPY	A1	Covered Bds 06/01/2021 EUR	Aaa	Coll Nt 01/20/2031	Aa2	Coll Nt 04/25/2030 EUR	Ba2
Japan Bds 06/20/2023 JPY	A1	Covered Bds 1.75 06/11/2021 EUR	Aaa	Coll Nt 3.74 01/20/2031	Aa2	Coll Nt 2.0499 04/25/2030 EUR	Aa2
Japan Bds 02/09/2023 JPY	A1	Covered Bds 9.07/07/2021 EUR	Aaa	Coll Nt 01/20/2031	Ba3	St Paul's CLO VII DAC	
Japan Bds 09/20/2023 JPY	A1	Covered Bds 1.55 07/16/2021 EUR	Aaa	Coll Nt 01/20/2031	Baa3	Coll Nt 04/30/2030 EUR	B2
Japan Bds 3.512 11/29/2023	A1	Covered Bds 8.08/05/2021 EUR	Aaa	Coll Nt 01/20/2031	A2	Coll Nt 04/30/2030 EUR	Aaa
Japan Bds 1.95 03/17/2028 JPY	A1	Covered Bds 75.08/26/2021 EUR	Aaa	Coll Nt 01/20/2031	Aaa	Coll Nt 1.1699 04/30/2030 EUR	Aaa
Japan Bds 1.95 03/17/2028 JPY	A1	Covered Bds 6.999 09/23/2021 EUR	Aaa	Coll Nt 01/20/2031	Aaa	Coll Nt 04/30/2030 EUR	Aa2
Japan Bds 1.95 03/17/2028 JPY	A1	Covered Bds 65.10/21/2021 EUR	Aaa	Coll Nt 07/28/2031	Baa3	Coll Nt 2.3999 04/30/2030 EUR	Aa2
Japan Bds 03/17/2028 JPY	A1	Covered Bds 25.11/30/2021 EUR	Aaa	Coll Nt 07/28/2031	A2	Coll Nt 04/30/2030 EUR	Aa2
Japan Bds 239.06/20/2028 JPY	A1	Covered Bds 63.12/10/2021 EUR	Aaa	Coll Nt 07/28/2031	Aaa	Coll Nt 04/30/2030 EUR	A2
Japan Bds 254.06/20/2028 JPY	A1	Covered Bds 65.12/22/2021 EUR	Aaa	Coll Nt 07/28/2031	Ba3	Coll Nt 04/30/2030 EUR	A2
Japan Bds 1.75 06/20/2028 JPY	A1	Covered Bds 88.02/02/2022 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 04/30/2030 EUR	Baa2
Japan Bds 249.09/20/2028 JPY	A1	Covered Bds 2.03/25/2022 EUR	Aaa	Coll Nt 07/28/2031	Aa2	Coll Nt 04/30/2030 EUR	Ba2
Japan Bds 09/20/2028 JPY	A1	Covered Bds 38.06/20/2022 EUR	Aaa	South Africa Rep		Stadshypotek AB	
Japan Bds 3.148 11/30/2028 CAD	A1	Covered Bds 1.08/04/2022 EUR	Aaa	Global Nt 5.875 06/22/2030	Baa3	Covered Bds 09/03/2020 SEK	Aaa
Japan Bds 373.03/19/2038 JPY	A1	Covered Bds 5.10/10/2022 EUR	Aaa	Global Nt 6.3 06/22/2048	Baa3	Covered Bds 05/03/2021 SEK	Aaa
Japan Bds 53.06/18/2038 JPY	A1	Covered Bds 5.12/05/2024 EUR	Aaa	South Carolina Jobs-Economic Dev Auth		Covered Bds 02/03/2022 SEK	Aaa
Japan Bds 355.06/18/2038 JPY	A1	Covered Bds 3.1 01/17/2025 EUR	Aaa	Economic Dev Rev		Covered Bds 01/11/2023 GBP	Aaa
Japan Bds 09/17/2038 JPY	A1	Covered Bds 75.03/06/2025 EUR	Aaa	Pass-Thru Cif 5 08/15/2036	Baa1	Covered Bds 06/21/2023 NOK	Aaa
Japan Bds 402.09/17/2038 JPY	A1	Covered Bds 1.3799 08/04/2025 EUR	Aaa	Pass-Thru Cif 5 08/15/2041	Baa1	Covered Bds 1.5 03/01/2024 SEK	Aaa
Japan Bds 822.03/19/2048 JPY	A1	Covered Bds 625.08/22/2025 EUR	Aaa	South Coast British Columbia Transportation Auth		Covered Bds 5.07/11/2025 EUR	Aaa
Shri Tr W 2018		Covered Bds 1.03/23/2026 EUR	Aaa	Canadian Bds 3.25 11/23/2028 CAD	Aa2	Covered Bds 2.09/01/2028 SEK	Aaa
Pass-Thru Ctf 6.2999 09/26/2022 INR	Baa3	Covered Bds 4.95 07/27/2027 EUR	Aaa	Southwest Alabama Gas Supply Dist		Covered Bds 1.444 04/19/2038 EUR	Aaa
Shri Tr X 2019		Covered Bds 3.06/05/2028 EUR	Aaa	Bds 4 06/01/2019	A3	Covered Bds 1.5449 05/24/2038 EUR	Aaa
Pass-Thru Ctf 6.8499 02/25/2023 INR	Baa3	Covered Bds 2.7999 02/21/2029 EUR	Aaa	Bds 5 04/01/2020	A3	Stanley Black & Decker Inc	
Siena Npl 2018 SRL		SM Energy Co		Bds 4 06/01/2020	A3	Global Nt 4.25 11/15/2028	Baa1
Pass-Thru Ctf 01/31/2033 EUR	A3	Global Sr Nt 6.625 01/15/2027	B2	Bds 5 04/01/2021	A3	Global Nt 4.85 11/15/2048	Baa1
Sigma Alimentos SA de CV		SMHL Series 2018-1 Fund		Bds 4 06/01/2021	A3	Starbucks Corp	
Gtd Global Nt	Baa3	Pass-Thru Ctf 09/20/2050 AUD	Aaa	Bds 5 04/01/2022	A3	Sr Nt 3.1 03/01/2023	A3
Sigma Fin Neth B V		Smurfit Kappa Acquisitions		Bds 4 06/01/2022	A3	Global Sr Nt 3.8 08/15/2025	Baa1
Gtd Sr Nt Rule 144A 4.25 03/27/2028	Baa3	Gtd Euronotes 2.875 EUR	Ba1	Bds 5 04/01/2023	A3	Sr Nt 3.5 03/01/2028	A3
Sigma Holdco BV		Snap On Inc		Bds 4 06/01/2023	A3	Global Sr Nt 4 11/15/2028	Baa1
Gtd Sr Nt 7.875 05/15/2026	B3	Global Nt 4.1 03/01/2048	A2	Bds 5 04/01/2024	A3	Global Sr Nt 4.5 11/15/2048	Baa1
Gtd Sr Nt EUR	B3	Societe Generale		Bds 4 06/01/2024	A3	Starfruit Finc B V / Starfruit US Holdco	
Silversea Cruise Fin Ltd		Mtn Rule 144A 4.25 09/14/2023	Baa2	Bds 04/01/2049	A3	Sr Nt Rule 144A 8 10/01/2026	Caa1
Gtd Sr Sec Global Nt 7.25 02/01/2025	B2	Mtn Rule 144A 4.75 09/14/2028	Baa2	Bds 04/01/2049	A3	Starfruit Finc B V	
Sr Sec Nt Rule 144A 7.25 02/01/2025	B2	Societe Generale SFH		Bds 4 06/01/2049	A3	Gtd Sr Nt EUR	Caa1
Simmons Foods Inc/ Simmons Prepared Foods Inc/ Simmons Pet Food		Covered Bds 07/17/2021 EUR	Aaa	Bds 2.975 06/01/2049	A3	Stars Group Hldgs B V/ Stars Group US Co-Borrower LLC	
Sr Sec Nt Rule 144A 7.75 01/15/2024	B1	Covered Bds 0599 07/17/2022 EUR	Aaa	Southern Calif Gas Co		Global Gtd Sr Nt Rule 144A 7 07/15/2026	Caa1
Sindicatum Renewable Energy Co Pte Ltd		Covered Bds 25.09/11/2023 EUR	Aaa	1st Mtg Bd Ser UU 4.125 06/01/2048	Aa2	Stars Group Hldgs B V (The)	
Gtd Eurobonds 7.4 08/15/2028 PHP	A1	Covered Bds 4199 12/19/2023 EUR	Aaa	1st Mtg Bd Ser VW 4.3 01/15/2049	Aa2	Gtd Sr Nt	Caa1
Sino-Ocean Land Treasure IV Ltd		Covered Bds 4099 07/17/2024 EUR	Aaa	Southwest Gas Corp		State Grid Overseas Invnt 2016 LTD	
Gtd Eurobonds 07/31/2021	Baa3	Covered Bds 5.01/30/2025 EUR	Aaa	Global Sr Nt 3.7 04/01/2028	A3	Gtd Mtn Rule 144A 3.75 05/02/2023	A1
Sinopec Group Overseas Dev 2018 Ltd		Covered Bds 5.01/28/2026 EUR	Aaa	Southwestern Pub Svc Co		Gtd Mtn Rule 144A 4.25 05/02/2028	A1
Gtd Sr Nt Rule 144A 3.75 09/12/2023	A1	Covered Bds 6899 03/17/2026 EUR	Aaa	1st Mtg Bd Ser No 6 4.4 11/15/2048	A3	Gtd Mtn Rule 144A 4.25 05/02/2023	A1
Gtd Sr Nt Rule 144A 4.125 09/12/2025	A1	Covered Bds 8399 03/17/2027 EUR	Aaa	Spain Gov't of		State Sr Corp	
Gtd Sr Nt Rule 144A 4.25 09/12/2028	A1	Covered Bds 75.01/19/2028 EUR	Aaa	Government Bonds .05 10/31/2021 EUR	Baa1	Global Sr Nt Fixed/ Fltg Rt 3.776 12/03/2024	A1
Gtd Sr Nt Rule 144A 4.6 09/12/2048	A1	Covered Bds 1.1599 12/19/2028 EUR	Aaa	Government Bonds 11/30/2021 EUR	Baa1	Global Sr Nt Fixed/ Fltg Rt 4.141 12/03/2029	A1
Sirius Funding PLC		Softbank Corp Credit Master Tr		Government Bonds 35 07/30/2023 EUR	Baa1	Perp Dep Shs Rep 1/100th Int Sh Pfd Sbk	
Coll Nt 07/14/2039	Aaa	Pass-Thru Ctf 12/04/2028 JPY	Aaa	Government Bonds 5.9 07/30/2023 EUR	Baa1	Fixed/Fltg Rt Ser H 5.625	Baa1
Coll Nt 07/14/2039 GBP	Aaa	Sor Boligkredit AS		Government Bonds 1.4 04/30/2028 EUR	Baa1	Steele Creek CLO 2014-1R Ltd	
Coll Nt 07/14/2039 EUR	Aaa	Covered Bds .375 02/20/2023 EUR	Aaa	Government Bonds 1.4 07/30/2028 EUR	Baa1	Coll Nt 04/21/2031	A2
Sixsigma Networks Mexico Sa		Sound Point CLO II Ltd		Government Bonds 2.7 10/31/2048 EUR	Baa1	Coll Nt 04/21/2031	Aaa
Gtd Sr Nt Rule 144A 7.5 05/02/2025	B1	Coll Nt 01/27/2031	Aaa	Sparebank 1 Boligkredit AS		Coll Nt 04/21/2031	Ba3
Sixsigma Networks Mexico SA de CV		Sound Point CLO III-R Ltd		Covered Bds .375 06/19/2023 EUR	Aaa	Coll Nt 04/21/2031	Baa3
Gtd Sr Nt	B1	Coll Nt 3.63 04/16/2029	Aaa	Covered Bds 1.75 12/18/2023 GBP	Aaa	Steele Creek CLO 2016-1 Ltd	
SK Innovation Co Ltd		Coll Nt 04/16/2029	A2	Covered Bds 2.45 10/17/2024 NOK	Aaa	Coll Nt 06/16/2031	B3
Eurobonds 4.125 07/13/2023	Baa1	Coll Nt 04/16/2029	Ba3	Covered Bds 5.01/30/2025 EUR	Aaa	Coll Nt 06/16/2031	Baa3
Skandiabanken AB		Coll Nt 04/16/2029	B3	Covered Bds 2.3799 06/22/2028 NOK	Aaa	Coll Nt 06/16/2031	A2
Covered Bds 03/15/2023 SEK	Aaa	Coll Nt 04/16/2029	Aa2	Covered Bds 2.3799 06/22/2028 NOK	Aaa	Coll Nt 06/16/2031	Ba3
Covered Bds 09/20/2023 SEK	Aaa	Coll Nt 04/16/2029	Aa2	Covered Bds 1.49 12/14/2038 EUR	Aaa	Coll Nt 06/16/2031	Aa2
Skipton Building Society		Sound Point CLO IV-R Ltd		Sparebank 1 Naeringskredit AS		Coll Nt 06/16/2031	Aa2
Covered Bds 5 10/02/2023 EUR	Aaa	Coll Nt 04/18/2031	B2	Covered Bds 1.12/30/2021 EUR	Aaa	Steele Creek CLO 2018-2 Ltd	
Slovakia Gov't of		Coll Nt 04/18/2031	A3	Covered Bds 06/15/2022 NOK	Aaa	Coll Nt 08/18/2031	A2
Government Bds 1 06/12/2028 EUR	A2	Coll Nt 04/18/2031	Baa3	Covered Bds 12.15/2022 SEK	Aaa	Coll Nt 08/18/2031	Baa3
Government Bds 2.25 06/12/2068 EUR	A2	Coll Nt 04/18/2031	Aaa	Covered Bds 2.8399 10/11/2028 NOK	Aaa	Coll Nt 08/18/2031	Aaa
Slovenia Gov't of		Coll Nt 04/18/2031	Ba3	Sparebanken Oest		Coll Nt 08/18/2031	Ba3
Government Bds 10/10/2019 EUR	Baa1	Coll Nt 04/18/2031	Aa2	Covered Bds 06/15/2023 NOK	Aaa	Coll Nt 08/18/2031	Aa2
Government Bonds 04/09/2020 EUR	Baa1	Coll Nt 04/18/2031	Aaa	Sparebanken Sor Boligkredit AS		Stevens Hldg Co Inc	
Government Bds 1 03/06/2028 EUR	Baa1	Coll Nt 04/18/2031	Aaa	Covered Bds 09/24/2025 NOK	Aaa	Gtd Sr Nt Rule 144A 6.125 10/01/2026	B2
Government Bds 1.5 03/25/2035 EUR	Baa1	Sound Point CLO V-R Ltd		Sparebanken Vest Boligkredit AS		Gtd Sr Nt	B2
Government Bds 1.5 03/25/2035 EUR	Baa1	Coll Nt 07/18/2031	Aa2	Covered Bds .125 03/15/2023 EUR	Aaa	Stonehenge Capital Fund Nebraska III LLC	
Government Bds 1.5 03/25/2035 EUR	Baa1	Coll Nt 07/18/2031	B3	Covered Bds 06/19/2024 NOK	Aaa	Coll Nt 7.2 03/01/2024	Aa2
Government Bds 3.125 08/07/2045 EUR	Baa1	Coll Nt 07/18/2031	Ba3	Covered Bds 75.02/27/2025 EUR	Aaa	Stonehenge Capital Fund South Carolina III LLC	
Slovenska Sportitelna AS		Coll Nt 07/18/2031	A2	Covered Bds 2.7 09/28/2028 NOK	Aaa	Coll Nt 7.4299 03/01/2023	Aaa
Covered Bds 02/11/2019 EUR	Aaa	Sound Point CLO VI-R Ltd		Spic 2018 Usd Senior Perpetual Bond Co Ltd		Coll Nt 7.41 03/01/2023	Aaa
Covered Bds 2.2999 02/20/2019 EUR	Aaa	Coll Nt 10/20/2031	A2	Perp Gtd Bds 5.8	A2	Stonehenge OH Rural Fund LLC	
Covered Bds 03/11/2019 EUR	Aaa	Coll Nt 10/20/2031	B3	Spirit Aerosystems Inc		Coll Nt 7.32 03/03/2025	Aa2
Covered Bds 2.2999 03/15/2019 EUR	Aaa	Coll Nt 10/20/2031	Baa3	Global Gtd Sr Nt Fltg Rt 3.58819	Baa3	STORE Cap Corp	
Covered Bds 2.2999 04/15/2019 EUR	Aaa	Coll Nt 10/20/2031	Aa2	06/15/2021	Baa3	Global Sr Nt 4.5 03/15/2028	Baa2
Covered Bds 05/15/2019 EUR	Aaa	Coll Nt 10/20/2031	Aa2	Global Gtd Sr Nt 3.95 06/15/2023	Baa3	Strata CLO I Ltd	
Covered Bds 2 08/02/2019 EUR	Aaa	Coll Nt 10/20/2031	Ba3	Global Gtd Sr Nt 4.6 06/15/2028	Baa3	Coll Nt 01/15/2031	Ba3
Covered Bds 2 08/23/2019 EUR	Aaa	Coll Nt 10/20/2031	Aa2	Sprint Corp		Coll Nt 01/15/2031	Aaa
Covered Bds 2 09/23/2019 EUR	Aaa	Coll Nt 10/20/2031	Aa2	Global Gtd Nt 7.625 03/01/2026	B3	Coll Nt 01/15/2031	A2
Covered Bds 2 10/23/2019 EUR	Aaa	Sound Point CLO VII-R Ltd		SR-Boligkredit AS		Coll Nt 01/15/2031	Baa3
Covered Bds 2 11/23/2019 EUR	Aaa	Coll Nt 10/23/2031	Aa2	Covered Bds 05/29/2023 NOK	Aaa	Coll Nt 01/15/2031	Aa2
Covered Bds 2.0499 12/11/2019 EUR	Aaa	Coll Nt 10/23/2031	Ba3	Covered Bds 75 10/17/2025 EUR	Aaa	Stratton Mtge Funding PLC	
Covered Bds 2.5 12/12/2019 EUR	Aaa	Coll Nt 10/23/2031	Aaa	Covered Bds 1.581 05/31/2038 EUR	Aaa	Pass-Thru Ctf 03/14/2044 GBP	Aa3
Covered Bds 2 12/17/2019 EUR	Aaa	Coll Nt 10/23/2031	Aaa	Covered Bds 1.508 06/04/2038 EUR	Aaa	Pass-Thru Ctf 03/14/2044 GBP	Ca
Covered Bds 2 12/20/2019 EUR	Aaa	Coll Nt 10/23/2031	B1	Covered Bds 1.5029 07/22/2038 EUR	Aaa	Pass-Thru Ctf 03/14/2044 GBP	Ba3
Covered Bds 2 12/20/2019 EUR	Aaa	Coll Nt 10/23/2031	A2	Covered Bds 1.49 07/02/2038 EUR	Aaa	Pass-Thru Ctf 03/14/2044 GBP	Baa1
Covered Bds 2 12/20/2019 EUR	Aaa	Coll Nt 10/23/2031	Ba3	Covered Bds 1.528 07/02/2038 EUR	Aaa	Pass-Thru Ctf 03/14/2044 GBP	Aaa
Covered Bds 2 01/10/2020 EUR	Aaa	Coll Nt 10/23/2031	Aa2	Covered Bds 1.57 10/04/2038 EUR	Aaa	Stryker Corp	
Covered Bds 1.25 03/03/2020 EUR	Aaa	Sound Point CLO X Ltd		SRS Distr Inc		EUR\$ Global Sr Nt Fltg Rt 11/30/2020	
Covered Bds 1.2 06/16/2020 EUR	Aaa	Coll Nt 01/20/2028	Aaa	Sr Nt Rule 144A 8.25 07/01/2026	Caa2	EUR\$ Global Nt 1.125 11/30/2023 EUR	Baa1
Covered Bds 1.2 07/24/2020 EUR	Aaa	Coll Nt 01/20/2028	A1	SRS Distribution Inc		EUR\$ Global Nt 2.125 11/30/2027 EUR	Baa1
Covered Bds 88.07/30/2020 EUR	Aaa	Coll Nt 01/20/2028	Baa2	Gtd Sr Nt	Caa2	Global Nt 3.65 03/07/2028	Baa1
Covered Bds 2 08/07/2020 EUR	Aaa	Coll Nt 01/20/2028	Aa1	SSMS Plantation Hldgs Pte Ltd		EUR\$ Global Nt 2.625 11/30/2030 EUR	Baa1
Covered Bds 1.2 08/28/2020 EUR	Aaa	Coll Nt 01/20/2028	Ba2	Gtd Eurobonds 7.75 01/23/2023	B1	EUR\$ Global Nt 1.125 11/30/2030 EUR	Baa1
Covered Bds 1.2 09/25/2020 EUR	Aaa	Coll Nt 01/20/2028	Aaa	St Paul's CLO IV Fixed/Activity Co		Suek Fin	
Covered Bds							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Sumitomo Corp		Coll Nt 10/15/2031	Aa	Pass-Thru Cif 5.75 04/01/2035	A2	Pass-Thru Cif 4 12/01/2048	Aa1
Japan Bds 04/13/2028 JPY	Baa1	Coll Nt 4.5899 10/15/2031	Aa2	Pass-Thru Cif 6 06/01/2035	A3	Pass-Thru Cif 5.25 12/01/2048	Aa1
Japan Bds .435 09/14/2028 JPY	Baa1	Coll Nt 10/15/2031	Baa3	Pass-Thru Cif 06/01/2035	A3	Pass-Thru Cif 5.25 12/01/2048	Aa1
Japan Bds 01/24/2033 JPY	Baa1	Coll Nt 5.15 10/15/2031	A2	Pass-Thru Cif 06/01/2035	Aa2	Pass-Thru Cif 4 12/01/2048	Aa1
Japan Bds .889 09/14/2038 JPY	Baa1	Coll Nt 10/15/2031	Aa2	Pass-Thru Cif 06/01/2035	A3	Pass-Thru Cif 01/01/2049	Aa1
Sumitomo Mitsui Bkg Corp		Coll Nt 10/15/2031	B3	Pass-Thru Cif 5 06/01/2035	Aa2	Pass-Thru Cif 04/01/2049	A3
Gtd Sr Nt Fltg Rt 3A2 2.80644		Symphony CLO XVII Ltd		Pass-Thru Cif 5 08/01/2035	Aa1	Pass-Thru Cif 6.125 04/01/2049	A3
10/16/2020	A1	Coll Nt 04/17/2028	Ba3	Pass-Thru Cif 08/01/2035	A3	Pass-Thru Cif 04/01/2049	A3
Sumitomo Mitsui Finl Group Inc		Coll Nt 04/17/2028	Baa3	Pass-Thru Cif 11/01/2035	A3	Pass-Thru Cif 05/01/2049	A3
Global Sr Nt Fltg Rt 3.30963		Coll Nt 04/17/2028	A2	Pass-Thru Cif 11/01/2035	A3	Pass-Thru Cif 05/01/2049	A3
07/19/2023	A1	Coll Nt 04/17/2028	Aa2	Pass-Thru Cif 02/15/2036	Aa2	Pass-Thru Cif 05/01/2049	A3
Global Sr Nt 3.748 07/19/2023		Coll Nt 04/17/2028	Aaa	Pass-Thru Cif 03/15/2036	Aa1	Pass-Thru Cif 05/01/2049	A3
Global Sr Nt Fltg Rt 3.23644		Syngenta Fin N V		Pass-Thru Cif 01/01/2037	Aa2	Pass-Thru Cif 5.75 05/01/2049	A3
10/16/2023	A1	Gtd Sr Nt Rule 144A 3.698 04/24/2020	Ba2	Pass-Thru Cif 4 03/01/2037	Aa3	Pass-Thru Cif 05/01/2049	A3
Global Sr Nt 3.936 10/16/2023		Gtd Sr Nt Rule 144A 3.933 04/23/2021	Ba2	Pass-Thru Cif 03/01/2037	Aa3	Pass-Thru Cif 07/01/2049	Aa3
Global Sr Nt 3.944 07/19/2028		Gtd Sr Nt Rule 144A 4.441 04/24/2023	Ba2	Pass-Thru Cif 4 03/01/2037	Aa3	Pass-Thru Cif 07/01/2049	Aaa
Global Sr Nt 4.306 10/16/2028		Gtd Sr Nt Rule 144A 4.892 04/24/2025	Ba2	Pass-Thru Cif 4 03/01/2037	Aa3	Pass-Thru Cif 01/01/2050	Aa2
Sumitomo Mitsui Tr Bank Ltd		Gtd Sr Nt Rule 144A 5.182 04/24/2028	Ba2	Pass-Thru Cif 4 03/01/2037	Aa3	Pass-Thru Cif 09/01/2050	Aa1
Fltg Rt Eurobonds 09/25/2020 EUR	A1	Gtd Sr Nt Rule 144A 5.676 04/24/2048	Ba2	Pass-Thru Cif 07/01/2037	Aaa	Pass-Thru Cif 5.25 09/01/2050	Aa1
Japan Bds .11 07/19/2023 JPY	A1	Sysco Canada Inc		Pass-Thru Cif 5 12/01/2037	Aa1	Pass-Thru Cif 12/01/2051	Aa1
Summit Germany Ltd		Gtd Nt 04/25/2025 CAD	A3	Pass-Thru Cif 01/01/2038	Aa1	Pass-Thru Cif 5.25 12/01/2051	Aa1
Sr Global Nt EUR	Ba1	T Mobile USA Inc		Pass-Thru Cif 03/01/2038	Aa3	Pass-Thru Cif 5.5 08/15/2052	Aa3
Suncorp-Metway Ltd		Gtd Sr Nt 4.5 02/01/2026	Ba2	Pass-Thru Cif 6 04/01/2038	A3	Pass-Thru Cif 04/01/2053	A3
Covered Bds 3 09/13/2023 AUD	Aaa	Gtd Sr Nt 4.75 02/01/2028	Ba2	Pass-Thru Cif 6 04/01/2038	A3	Pass-Thru Cif 01/01/2053	A3
Covered Bds 09/13/2023 AUD	Aaa	Tabreed Sukuk Spc Ltd		Pass-Thru Cif 04/01/2038	A3	Pass-Thru Cif 5.95 07/01/2053	A3
Sunny Optical Technology (Group) Co Ltd		Sukuk Certificates 5.5	Baa3	Pass-Thru Cif 04/01/2038	A3	Pass-Thru Cif 5.5 08/15/2057	Aa3
Eurobonds 3.75 01/23/2023	Baa2	Takarek Mtge Bank Co PLC		Pass-Thru Cif 07/01/2038	Aaa	Pass-Thru Cif 08/15/2057	Aa3
Sunshine Mid BV		Covered Bds 1.45 01/10/2023 HUF	Baa1	Pass-Thru Cif 5 08/15/2038	Aa2	Pass-Thru Cif 04/01/2058	A3
Gtd Sr Nt EUR	Caa1	Covered Bds 1.6 07/07/2023 HUF	Baa1	Pass-Thru Cif 09/01/2039	Aa2	Pass-Thru Cif 6.125 04/01/2058	A3
SunTrust Bank		Covered Bds 3 06/26/2024 HUF	Baa1	Pass-Thru Cif 03/15/2040	Aa1	Pass-Thru Cif 04/01/2058	A3
Fltg Rt Global Bank Nt 10/26/2021	Baa1	Covered Bds 2.6 10/22/2028 HUF	Baa1	Pass-Thru Cif 06/15/2040	Aa1	Pass-Thru Cif 6.125 04/01/2058	A3
Global Bank Nt 3.525 10/26/2021	Baa1	Tallgrass Energy Partners LP / Tallgrass Energy Fin Corp		Pass-Thru Cif 06/15/2040	Aa1	Pass-Thru Cif 04/01/2058	A3
Global Bank Nt 4.05 11/03/2025	Baa1	Gtd Sr Nt Rule 144A 4.75 10/01/2023	Ba3	Pass-Thru Cif 07/01/2040	Aa2	Pass-Thru Cif 07/01/2058	Aa3
SunTrust Bk Atlanta		Gtd Sr Nt Rule 144A 5.5 01/15/2028	Ba3	Pass-Thru Cif 5 07/01/2040	Aa2	Pass-Thru Cif 07/01/2058	A3
Mtn Fixed/ Fltg Rt 2.59 01/29/2021	Baa1	Tampa Elec Co		Pass-Thru Cif 09/01/2040	Aa2	Pass-Thru Cif 07/01/2058	Aa3
Medium Term Sr Bk Nt Fixed/Fltg Rt		Global Nt 4.3 06/15/2048	A3	Pass-Thru Cif 04/01/2042	A2	Pass-Thru Cif 07/01/2058	Aa3
08/02/2022	Baa1	Global Nt 4.45 06/15/2049	A3	Pass-Thru Cif 07/01/2042	A2	Pass-Thru Cif 07/01/2058	A3
Medium Term Sr Bk Nt Fixed/Fltg Rt		Targa Res Partners LP / Targa Res Partners Fin Corp		Pass-Thru Cif 5 07/15/2042	Aa3	Pass-Thru Cif 5.75 07/01/2058	A3
3.502 08/02/2022	Baa1	Gtd Sr Nt Rule 144A 5.875 04/15/2026	Ba3	Pass-Thru Cif 07/15/2042	Aa3	Pass-Thru Cif 12/01/2058	A3
Mtn 3 02/02/2023	Baa1	Targa Resources Partners LP		Pass-Thru Cif 02/15/2043	Aa1	Pass-Thru Cif 4.73 12/01/2058	A3
Medium Term Sr Bk Nt Fixed/Fltg Rt		Global Nt 5.875 04/15/2026	Ba3	Pass-Thru Cif 07/01/2043	Aa3	Pass-Thru Cif 12/01/2058	A3
3.689 08/02/2024	Baa1	Tasmanian Pub Fin Corp		Pass-Thru Cif 07/01/2043	Aaa	Pass-Thru Cif 07/01/2059	A3
SunTrust Bks Inc		Gtd Australian Bds 6 06/15/2020 AUD	Aa2	Pass-Thru Cif 08/15/2043	Aa2	Pass-Thru Cif 8 07/01/2059	A3
Global Sr Nt 4 05/01/2025	Baa1	Gtd Australian Bds 4.25 03/08/2022	Aa2	Pass-Thru Cif 5.25 08/15/2043	Aa2	Pass-Thru Cif 07/01/2059	A3
Superior Plus LP		AUD	Aa2	Pass-Thru Cif 4 12/01/2043	Aa1	Tennessee Valley Auth	
Sr Nt	Ba3	TBLA Int'l Pte Ltd		Pass-Thru Cif 5.25 12/01/2043	Aa1	Global Power Bds	Aaa
Superior Plus LP/ Superior Gen Partner Inc		Gtd Eurobonds 7 01/24/2023	Ba3	Pass-Thru Cif 5.25 12/01/2043	Aa1	TerraForm Global Oper LLC	
Gtd Sr Nt Rule 144A 7 07/15/2026	Ba3	TC Dudgeon Ofco PLC		Pass-Thru Cif 6.25 12/01/2043	Aa3	Gtd Sr Nt Rule 144A 6.125 03/01/2026	Ba3
Sura Asset Mgmt S A		Sr Sec Bds GBP	Baa1	Pass-Thru Cif 06/01/2044	Aa1	Tervita Corp	
Sr Nt Rule 144A 4.375 04/11/2027	Baa1	Tci-Symphony CLO 2016-1 Ltd		Pass-Thru Cif 11/15/2044	Aaa	Sr Sec 2nd Lien Global Nt 7.625	
Sura Asset Mgmt SA		Coll Nt 10/15/2029	Ba3	Pass-Thru Cif 01/01/2045	Aa2	12/01/2021	B2
Gtd Global Bds 4.375 04/11/2027	Baa1	Coll Nt 10/15/2029	A2	Pass-Thru Cif 02/15/2045	Aaa	Tesoro Pete Corp	
Swedbank Mtge AB		Coll Nt 10/15/2029	Aa2	Pass-Thru Cif 02/15/2046	Aa3	Global Gtd Sr Nt 5.375 10/01/2022	Baa2
Covered Bds 01/15/2021 GBP	Aaa	Coll Nt 10/15/2029	Baa3	Pass-Thru Cif 07/01/2046	Aa2	Global Gtd Sr Nt 5.125 04/01/2024	Baa2
Covered Bds 01 02/01/2021 EUR	Aaa	TD Ameritrade Hldg Corp		Pass-Thru Cif 5 07/01/2046	Aa2	Teva Pharmaceutical Fin Neth III B V	
Covered Bds 01/26/2022 SEK	Aaa	Global Sr Nt Fltg Rt 11/01/2021	A2	Pass-Thru Cif 09/01/2046	A3	Gtd Sr Nt 6 04/15/2024	Ba2
Covered Bds 03/30/2022 SEK	Aaa	Global Sr Nt 3.75 04/01/2024	A2	Pass-Thru Cif 09/01/2046	A3	Gtd Sr Nt Rule 144A 6 04/15/2024	Ba2
Covered Bds 06/15/2022 SEK	Aaa	Teamsystem SPA		Pass-Thru Cif 09/01/2046	A3	Gtd Sr Nt Rule 144A 6.75 03/01/2028	Ba2
Covered Bds 11/15/2022 SEK	Aaa	Gtd Sr Sec Fltg Rt Nt EUR	B3	Pass-Thru Cif 7.25 09/01/2046	A3	Gtd Sr Nt 6.75 03/01/2028	Ba2
Covered Bds 02/13/2023 SEK	Aaa	Gtd Sr Sec Fltg Rt Nt EUR	B3	Pass-Thru Cif 11/15/2046	Aa2	Teva Pharmaceutical Fin Netherlands II BV	
Covered Bds 03/15/2023 SEK	Aaa	Teekay Offshore Partners L P / Teekay Offshore Fin Corp		Pass-Thru Cif 11/01/2047	Aa2	Gtd Global Nt 4.5 03/01/2025 EUR	Ba2
Covered Bds 05/09/2023 EUR	Aaa	Global Sr Nt Rule 144A 8.5 07/15/2023	Caa2	Pass-Thru Cif 05/01/2047	Aa1	Gtd Sr Nt EUR	Ba2
Covered Bds 45 08/23/2023 EUR	Aaa	Telefonica Emisiones S A U		Pass-Thru Cif 4.125 05/15/2047	Aa1	Teva Pharmaceutical Fin Netherlands III BV	
Covered Bds 1 12/20/2023 SEK	Aaa	Global Gtd Sr Nt 4.665 03/06/2038	Baa3	Pass-Thru Cif 07/01/2047	Aa2	Gtd Global Nt 6.75 03/01/2028	Ba2
Covered Bds 1.7948 03/28/2030 SEK	Aaa	Global Gtd Sr Nt 4.895 03/06/2048	Baa3	Pass-Thru Cif 07/01/2047	Aa2	Gtd Sr Nt	Ba2
Covered Bds 1.316 08/15/2033 EUR	Aaa	Temasek Finl I Ltd		Pass-Thru Cif 07/01/2047	Aa2	Texas Eastn Transmission Corp	
Covered Bds 1.6 02/26/2038 EUR	Aaa	Global Gtd Mtn Rule 144A 3.625		Pass-Thru Cif 08/01/2047	Aa2	Sr Nt Rule 144A 3.5 01/15/2028	Baa1
Covered Bds 1.445 03/29/2038 EUR	Aaa	08/01/2028	Aaa	Pass-Thru Cif 08/01/2047	Aa1	Sr Nt Rule 144A 4.15 01/15/2048	Baa1
Covered Bds 1.5 07/02/2038 EUR	Aaa	Tender Opt Bd Tr Rcpts / Cifs Var Sts		Pass-Thru Cif 08/01/2047	Aa1	Texas Instrs Inc	
Covered Bds 1.49 08/15/2038 EUR	Aaa	Pass-Thru Cif 4 08/01/2019	Aa1	Pass-Thru Cif 07/01/2047	Aa2	Global Nt 4.15 05/15/2048	A1
Covered Bds 1.45 09/14/2038 EUR	Aaa	Pass-Thru Cif 4.25 08/01/2020	Aa1	Pass-Thru Cif 08/01/2047	Aa2	Thai Oil Treas Center Co Ltd	
Covered Bds 1.491 11/29/2038 EUR	Aaa	Pass-Thru Cif 5.25 08/01/2021	Aa1	Pass-Thru Cif 08/01/2047	Aa2	Global Bds 3.625 01/23/2023	Baa1
Covered Bds 1.669 02/27/2043 EUR	Aaa	Pass-Thru Cif 10/01/2021	MIG 1	Pass-Thru Cif 08/01/2047	Aa1	Global Bds 4.875 01/23/2043	Baa1
Covered Bds 1.5649 08/17/2043 EUR	Aaa	Pass-Thru Cif 4.25 08/01/2022	Aa1	Pass-Thru Cif 08/01/2047	Aa1	ThaiOil Treas Ctr Co Ltd	
Covered Bds 1.595 11/20/2043 EUR	Aaa	Pass-Thru Cif 5.25 08/01/2023	Aa1	Pass-Thru Cif 08/01/2047	Aa1	Gtd Mtn Rule 144A 4.625 11/20/2028	Baa1
Covered Bds 1.5 07/13/2048 EUR	Aaa	Pass-Thru Cif 5.25 08/01/2024	Aa1	Pass-Thru Cif 08/01/2047	Aa2	Gtd Mtn Rule 144A 5.375 11/20/2048	Baa1
Swedish Covered Bond Corp		Pass-Thru Cif 6 05/01/2025	Aa3	Pass-Thru Cif 08/01/2047	Aa2	The Enterprise Dev Auth	
Covered Bds 25 04/19/2023 EUR	Aaa	Pass-Thru Cif 05/01/2025	Aa3	Pass-Thru Cif 08/01/2047	Aa2	Gtd Sr Sec Nt	B3
Covered Bds 1 06/21/2023 SEK	Aaa	Pass-Thru Cif 5.25 08/01/2026	Aa1	Pass-Thru Cif 08/01/2047	Aa2	The Swedish Covered Bond Corp	
Covered Bds 5 01/29/2025 EUR	Aaa	Pass-Thru Cif 04/01/2026	Aa1	Pass-Thru Cif 08/01/2047	Aa2	Covered Bds .625 10/30/2025 EUR	Aaa
Covered Bds 1.758 03/14/2028 SEK	Aaa	Pass-Thru Cif 5.25 08/01/2027	Aa1	Pass-Thru Cif 02/01/2048	Aaa	Covered Bds 1.704 07/03/2030 SEK	Aaa
Covered Bds 1.98 01/25/2030 SEK	Aaa	Pass-Thru Cif 5 11/01/2027	A1	Pass-Thru Cif 02/15/2048	Aaa	Covered Bds 1.85 10/22/2030 SEK	Aaa
Covered Bds 1.98 01/25/2030 SEK	Aaa	Pass-Thru Cif 11/01/2027	A1	Pass-Thru Cif 03/15/2048	Aa1	Covered Bds 2 10/17/2033 SEK	Aaa
Covered Bds 1.868 05/03/2030 SEK	Aaa	Pass-Thru Cif 11/01/2027	A1	Pass-Thru Cif 05/01/2048	Aa1	Covered Bds 1.6 10/19/2038 EUR	Aaa
Covered Bds 1.25 04/19/2033 EUR	Aaa	Pass-Thru Cif 4.5 08/01/2028	Aa1	Pass-Thru Cif 05/01/2048	Aa1	The Unite Group PLC	
Swedish Export Cr Cop		Pass-Thru Cif 11/01/2028	Aa3	Pass-Thru Cif 06/15/2048	Aa1	Gtd Bds 3.5 10/15/2028 GBP	Baa2
Global Mtn Rule 144A 2 08/30/2022	Aa1	Pass-Thru Cif 05/01/2029	Aa3	Pass-Thru Cif 06/15/2048	Aa1	Thermo Fisher Scientific Fin I B V	
Swedish Export Cr Corp		Pass-Thru Cif 05/01/2029	Aa3	Pass-Thru Cif 06/15/2048	Aa1	EURS Global Gtd Sr Nt Fltg Rt	
Mtn Ser F 2.875 05/22/2021	Aa1	Pass-Thru Cif 05/01/2029	Aa3	Pass-Thru Cif 07/01/2048	Aa3	08/07/2020 EUR	Baa2
Mtn 3.125 11/08/2021	Aa1	Pass-Thru Cif 5 06/01/2031	Aa2	Pass-Thru Cif 07/01/2048	Aa3	THL Credit Wind River 2014-1 CLO Ltd	
Mtn Ser F 2.75 10/07/2020	Aa1	Pass-Thru Cif 03/01/2032	Aa3	Pass-Thru Cif 07/01/2048	Aa3	Coll Nt 07/18/2031	Baa3
Mtn 2.875 03/14/2023	Aa1	Pass-Thru Cif 5 06/01/2032	Aa2	Pass-Thru Cif 09/01/2048	Aaa	Coll Nt 07/18/2031	Aa2
Swisscom AG		Pass-Thru Cif 5 06/01/2033	Aa2	Pass-Thru Cif 10/01/2048	Aa2	Coll Nt 07/18/2031	B3
Swiss Bds .75 10/12/2028 CHF	A2	Pass-Thru Cif 5 06/01/2033	Aa2	Pass-Thru Cif 11/01/2048	Aa2	Coll Nt 07/18/2031	Ba3
Swiss Bds 1 04/17/2035 CHF	A2	Pass-Thru Cif 10/15/2033	Aa1	Pass-Thru Cif 11/01/2048	Aa3	Coll Nt 07/18/2031	Aa2
Swiss Bds 1 04/17/2035 CHF	A2	Pass-Thru Cif 5 06/01/2034	Aa2	Pass-Thru Cif 11/15/2048	A1	Coll Nt 07/18/2031	Aa2
Symbion Trade Receivables Tr		Pass-Thru Cif 06/01/2034	Aa2	Pass-Thru Cif 5.25 12/01/2048	Aa1	Coll Nt 07/18/2031	Aaa
Coll Nt 08/06/2021 AUD	Aa2	Pass-Thru Cif 06/01/2034	Aa2	Pass-Thru Cif 4 12/01/2048	Aa1	THL Credit Wind River 2014-2 CLO Ltd	
Symphony CLO XIX Ltd		Pass-Thru Cif 09/15/2034	Aa1	Pass-Thru Cif 4 12/01/2048	Aa1	Coll Nt 01/15/2031	Ba3
Coll Nt 04/16/2031	Ba3	Pass-Thru Cif					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
THL Credit Wind River 2015-1 CLO Ltd		Bds 5 11/01/2023	A3	Global Sr Nt 3.669 07/20/2028	Aa3	U S Bancorp DE	
Coll Nt 11/03/2031	Aaa	Bds 5 11/01/2024	A3	TPG Specialty Lending Inc		Perp Dep Shs Rep 1/1000th Int Sh	
Coll Nt 11/03/2031	A2	Bds 5 11/01/2025	A3	Sr Nt 4.55 01/22/2023	Baa3	Non-Cumulative Pfd Stk Ser K 5.5	A3
Coll Nt 11/03/2031	Aaa	Bds 11/01/2049	A3	Tr Beneficial Interest (201803)		U S Bk Natl Assn Cincinnati Ohio	
Coll Nt 11/03/2031	Ba3	Toll Bros Fin Corp		Pass-Thru Cif 11/30/2055 JPY	Baa3	Medium Term Bk Nt Fltg Rt 2.60219	
Coll Nt 11/03/2031	Aa2	Gtd Sr Nt 4.35 02/15/2028	Ba1	Pass-Thru Cif 11/30/2055 JPY	Aa3	01/23/2020	A1
Coll Nt 4.24 11/03/2031	Aaa	Topbuild Corp		Pass-Thru Cif 11/30/2055 JPY	A3	Medium Term Bk Nt 2.35 01/23/2020	A1
Coll Nt 11/03/2031	Baa3	Sr Nt Rule 144A 5.625 05/01/2026	B1	Tr Beneficial Interest (201807)		Medium Term Bk Nt Fltg Rt 2.48738	
Coll Nt 11/03/2031	A2	Torchmark Corp		Pass-Thru Cif 03/31/2056 JPY	Aa3	Medium Term Bk Nt Fltg Rt 0.724/2020	A1
THL Credit Wind River 2016-1 CLO Ltd		Global Sr Nt 4.55 09/15/2028	Baa1	Pass-Thru Cif 03/31/2056 JPY	Baa3	Medium Term Bk Nt 3.05 07/24/2020	A1
Coll Nt 07/17/2028	Aa2	Toronto City of		Pass-Thru Cif 03/31/2056 JPY	A3	Medium Term Bk Nt Fltg Rt 0.4/26/2021	A1
Coll Nt 07/17/2028	Ba3	Canadian Debentures 3.2 08/01/2048	Aa1	Tr Beneficial Interest (201812)		Medium Term Bk Nt 3.15 04/26/2021	A1
Coll Nt 07/17/2028	Baa3	CAD		Pass-Thru Cif 08/31/2056 JPY	Aa3	Medium Term Bk Nt Fixed/Fltg Rt 3.104	
Coll Nt 07/17/2028	A2	Toronto Dominion Bk Ont		Pass-Thru Cif 08/31/2056 JPY	A3	05/21/2021	A1
Coll Nt 07/17/2028	Aaa	Global Medium Term Sr Nt 2.35		Pass-Thru Cif 08/31/2056 JPY	Baa3	Medium Term Bk Nt Fltg Rt	
TIAA CLO I Ltd		08/15/2019	Aa1	Transcanada Pipelines Ltd		05/21/2021	A1
Coll Nt 07/21/2031	Aaa	Global Medium Term Sr Nt Step-Up 2.25		Sr Nt 4.25 05/15/2028	A3	Medium Term Bk Nt 2.85 01/23/2023	A1
Coll Nt 07/21/2031	Aaa	09/30/2019	Aa1	Sr Nt 4.75 05/15/2038	A3	UBS AG London Brh	
Ticino Republic and Canton of		Global Mtn Ser D 3 01/31/2020	Aa3	Sr Nt 4.875 05/15/2048	A3	Mtn 3 12/28/2019	Aa3
Swiss Bds .01 12/22/2025 CHF	Aa2	Global Medium Term Sr Nt 3		Sr Nt 5.1 03/15/2049	A3	Mtn Zero Cpn Index-Linked (Barrier Abs	
Swiss Bds .25 05/08/2028 CHF	Aa2	04/30/2020	Aa3	Transcom Hldg AB		Ret Mkt Linked Nt) 0 06/18/2020	Aa3
TICP CLO I2 Ltd		Global Mtn Fixed/Fltg Rt 2.9 08/07/2020	Aa1	Gtd Sr Sec Fltg Rt Nt EUR	B3	Mtn 3.1 06/21/2020	Aa3
Coll Nt 04/26/2028	Baa3	09/17/2020	Aa1	Transdigim Hldgs UK PLC		Mtn Zero Cpn Index-Linked Barrier Abs	
Coll Nt 04/26/2028	Aaa	Medium Term Sr Nt Fltg Rt Ser A		Gtd Sub Global Bds 6.875	B3	Ret Nt) 0 06/30/2020	Aa3
Coll Nt 04/26/2028	A2	3.04819 09/17/2020	Aa1	Transmissora Alianca de Energia Eletrica SA		Mtn Zero Cpn Index-Linked (Bearish	
Coll Nt 04/26/2028	Aa2	Global Mtn Step-Up Ser D 3 10/31/2020	Aa3	Brazilian Debentures BRL	Ba1	Barrier Mkt Linked Nt) 0 07/31/2020	Aa3
Coll Nt 04/26/2028	Ba3	Global Medium Term Sr Nt Step-Up Ser D		TransMontaigne Partners L P		Mtn 2.85 08/24/2020	Aa3
Coll Nt 04/26/2028	Aaa	3 11/30/2020	Aa3	Gtd Sr Nt 6.125 02/15/2026	B2	Mtn Zero Cpn Index-Linked (Bearish	
Coll Nt 04/26/2028	B3	Global Medium Term Sr Nt Step-Up 3		08/01/2025	B1	Barrier Mkt-Linked Nt) 0 09/30/2020	Aa3
TICP CLO II-2 Ltd		08/03/2021	Aa1	Transocean Guardian Ltd		Global Gtd Sr Secd Nt Rule 144A 5.875	
Coll Nt 04/20/2028	Ba3	Global Medium Term Sr Nt Step-Up 3		01/15/2024	B1	01/15/2024	B1
Coll Nt 04/20/2028	B3	08/31/2021	Aa1	Transocean Inc		09/30/2020	Aa3
Coll Nt 04/20/2028	Aaa	Global Medium Term Sr Nt Step-Up 3		Gtd Sr Nt Rule 144A 7.25 11/01/2025	B3	Mtn Zero Cpn Index-Linked (Bearish	
Coll Nt 04/20/2028	A2	09/28/2021	Aa3	Transocean Pontus Ltd		Barrier Market Linked) 0 10/29/2020	Aa3
Coll Nt 04/20/2028	Aa2	Global Mtn Step-Up Ser D 3.25		Global Gtd Sr Secd Nt Rule 144A 6.125		Mtn Zero Cpn Index-Linked (Bearish	
Coll Nt 04/20/2028	Baa3	12/31/2021	Aa3	08/01/2025	B1	Barrier Market Linked Nts) 0 11/30/2020	Aa3
Coll Nt 04/20/2028	Aaa	Global Mtn Zero Cpn Index-Linked		Transportadora de Gas Del Sur S A		Mtn Zero Cpn Index-Linked (Leveraged	
TICP CLO III-2 Ltd		(Leveraged Nt) 0 09/29/2022	Aa1	Sr Nt Rule 144A 6.75 05/02/2025	B1	Nts) 0 06/14/2021	Aa3
Coll Nt 04/20/2028	Ba3	Global Medium Term Sr Nt Step-Up 3.25		Transportadora de Gas Del Sur SA		Mtn Zero Cpn Index-Linked (Leveraged Nt)	
Coll Nt 04/20/2028	A2	09/30/2023	Aa3	Sr Nt	B1	0 06/16/2021	Aa3
Coll Nt 04/20/2028	B3	Global Mtn Step-Up Ser D 3.5		Transportadora de Gas Internacional SA E S		Mtn 4.05 08/17/2030	Aa3
Coll Nt 04/20/2028	Aaa	11/30/2023	Aa3	P		Mtn Rule 144A 4.5 06/26/2048	Aa3
Coll Nt 04/20/2028	Aaa	Global Mtn Step-Up Ser D 3.5		Sr Nt Rule 144A 5.55 11/01/2028	Baa3	UDR Inc	
Coll Nt 04/20/2028	Aa2	11/30/2023	Aa3	Transportadora de Gas Internacional SA		Global Mtn Ser A 4.4 01/26/2029	Baa1
Coll Nt 04/20/2028	Baa3	Global Mtn Step-Up Ser D 3.5		ESP (TGI)		UGI Int'l LLC	
TICP CLO IV Ltd		01/18/2024	Aa3	Sr Nt 5.55 11/01/2028	Baa3	Gtd Sr Nt 3.25 11/01/2025 EUR	Ba1
Coll Nt 07/20/2027	Aa2	Toronto-Dominion Bank (The)		Travelers Companies Inc (The)		Unibail-Rodamco SE	
Coll Nt 07/20/2027	Aaa	Covered Bds 06/07/2021 GBP	Aaa	Sr Nt	A2	Jr Sub Nt 2.875 EUR	Baa1
Coll Nt 07/20/2027	A2	Covered Bds 1.6798 06/08/2021 CAD	Aaa	Travelers Cos Inc		Jr Sub Nt 2.125 EUR	Baa1
Coll Nt 07/20/2027	Baa3	Covered Bds 1.68 06/08/2021 CAD	Aaa	Global Sr Nt 4.05 03/07/2048	A2	Unicaja Banco	
TICP CLO IX Ltd		Covered Bds 3.35 10/22/2021	Aaa	Travelport Corporate Fin Plc		Covered Bds 4.2599 11/16/2019 EUR	Aa1
Coll Nt 01/20/2031	Ba3	Covered Bds .25 01/12/2023 EUR	Aaa	Gtd Sr Secd Nt Rule 144A 6		Covered Bds 4.5099 11/30/2019 EUR	Aa1
Coll Nt 01/20/2031	A2	Covered Bds 01/30/2023 GBP	Aaa	03/15/2026	B1	Covered Bds 4.5099 11/30/2019 EUR	Aa1
Coll Nt 01/20/2031	Aa2	Covered Bds 06/28/2023 CAD	Aaa	Trempan CLO Ltd		Covered Bds 4.03/29/2020 EUR	Aa1
Coll Nt 01/20/2031	Aaa	Covered Bds .625 06/06/2025 EUR	Aaa	Coll Nt 10/20/2028	Aa2	Covered Bds 4.03/31/2020 EUR	Aa1
Coll Nt 01/20/2031	Baa3	Contingent Cap Secs 09/14/2028 CAD	A2	Coll Nt 10/20/2028	Ba3	Covered Bds 4.3099 04/10/2020 EUR	Aa1
TICP CLO X Ltd		Total Cap		Coll Nt 10/20/2028	Aa2	Covered Bds 3.5099 06/15/2020 EUR	Aa1
Coll Nt 04/20/2031	Baa3	Global Gtd Nt 3.883 10/11/2028	Aa3	Coll Nt 10/20/2028	B3	Covered Bds 3.75 12/12/2022 EUR	Aa1
Coll Nt 04/20/2031	Aa2	Total Sys Svcs Inc		Coll Nt 10/20/2028	A2	Covered Bds 4.25 10/23/2023 EUR	Aa1
Coll Nt 04/20/2031	Ba3	Global Sr Nt 4 06/01/2023	Baa3	Coll Nt 10/20/2028	Baa3	Covered Bds 3.75 06/28/2025 EUR	Aa1
Coll Nt 04/20/2031	A2	Global Sr Nt 4.45 06/01/2028	Baa3	Coll Nt 10/20/2028	A2	Covered Bds 3.75 06/30/2025 EUR	Aa1
Coll Nt 04/20/2031	Aaa	Towd Point Mtge Tr 2015-3		Coll Nt 10/20/2028	Aaa	Covered Bds 4.25 03/28/2027 EUR	Aa1
TICP CLO XI Ltd		Pass-Thru Cif 4 03/25/2054	Aaa	Trestles CLO II Ltd		Covered Bds 4.7599 05/25/2027 EUR	Aa1
Coll Nt 10/20/2031	Aaa	Pass-Thru Cif 03/25/2054	Aaa	Coll Nt 07/25/2031	Baa3	Covered Bds 4.25 04/10/2031 EUR	Aa1
Coll Nt 10/20/2031	Ba3	Pass-Thru Cif 4 03/25/2054	Aa1	Coll Nt 07/25/2031	Aa2	Covered Bds 4.25 04/10/2031 EUR	Aa1
Coll Nt 10/20/2031	A2	Pass-Thru Cif 3.5 03/25/2054	Aaa	Coll Nt 07/25/2031	Ba3	Covered Bds 4.25 04/10/2031 EUR	Aa1
Coll Nt 10/20/2031	Aa2	Pass-Thru Cif 3.25 03/25/2054	Aaa	Coll Nt 07/25/2031	A2	Unicredit Bank AG	
Coll Nt 10/20/2031	Baa3	Pass-Thru Cif 4 03/25/2054	Aaa	Coll Nt 07/25/2031	Aa2	Covered Bds 07/27/2020 EUR	Aaa
TICP CLO XII Ltd		Pass-Thru Cif 3.5 03/25/2054	Aaa	Coll Nt 07/25/2031	Aa2	Covered Bds 01/27/2021 EUR	Aaa
Coll Nt 01/15/2031	Aa2	Pass-Thru Cif 2.75 03/25/2054	Aaa	Coll Nt 07/25/2031	Aa2	Covered Bds 06/27/2021 EUR	Aaa
Coll Nt 01/15/2031	Baa3	Pass-Thru Cif 3 03/25/2054	Aaa	Coll Nt 07/25/2031	Ba3	Covered Bds 07 12/30/2021 EUR	Aaa
Coll Nt 01/15/2031	Ba3	Pass-Thru Cif 3.5 03/25/2054	Aa1	Coll Nt 07/25/2031	A2	Covered Bds 07 12/30/2021 EUR	Aaa
Coll Nt 01/15/2031	Aaa	Pass-Thru Cif 3.75 03/25/2054	Aa1	Coll Nt 07/25/2031	Aa2	Covered Bds 05 11/30/2022 EUR	Aaa
Coll Nt 01/15/2031	A2	Pass-Thru Cif 4 03/25/2054	Aaa	Coll Nt 07/25/2031	Aa2	Covered Bds 1.25 02/27/2023 EUR	Aaa
Tilal Sukuk Co Ltd		Pass-Thru Cif 3.25 03/25/2054	Aa1	Coll Nt 07/25/2031	Aa2	Covered Bds 1.95 09/19/2023 EUR	Aaa
Tr Ctf 6.5 11/12/2023	B1	Towd Point Mtge Tr 2016-1		Coll Nt 07/25/2031	Aa2	Covered Bds .31 10/18/2023 EUR	Aaa
Times China Hldgs Ltd		Pass-Thru Cif 2.75 02/25/2055	Aaa	Coll Nt 07/25/2031	Aa2	Covered Bds 3.2 06/26/2024 EUR	Aaa
Gtd Eurobonds 10.95 11/27/2020	B1	Pass-Thru Cif 3.724 02/25/2055	A2	Coll Nt 01/20/2032	B3	Covered Bds 4.5 10/17/2024 EUR	Aaa
Gtd Eurobonds 7.85 06/04/2021	B1	Pass-Thru Cif 3.25 02/25/2055	Aaa	Coll Nt 01/20/2032	Baa3	Covered Bds 3.7 11/27/2024 EUR	Aaa
Timken Co		Pass-Thru Cif 3.5 02/25/2055	Aaa	Coll Nt 01/20/2032	Aaa	Covered Bds 6.25 11/20/2025 EUR	Aaa
Sr Nt 4.5 12/15/2028	Baa3	Pass-Thru Cif 2.75 02/25/2055	Aaa	Coll Nt 01/20/2032	Aa2	Unicredit Bank Austria AG	
Titan Acquisition Ltd/ Titan Co-Borrower		Pass-Thru Cif 2.5 02/25/2055	Aaa	Coll Nt 01/20/2032	Ba3	Covered Bds 09/10/2023 EUR	Aaa
LLC		Pass-Thru Cif 3.5 02/25/2055	Aa2	Coll Nt 01/20/2032	Aa2	Covered Bds 09/20/2023 EUR	Aaa
Sr Nt Rule 144A 7.75 04/15/2026	Caa2	Pass-Thru Cif 3 02/25/2055	Aaa	Coll Nt 01/20/2032	Aa2	Covered Bds 10/08/2023 EUR	Aaa
TLFF I Pte Ltd		Pass-Thru Cif 3 02/25/2055	Aaa	Coll Nt 01/20/2032	Aa2	Unicredit Bank Czech Republic and Slovakia	
Coll Nt 02/23/2034	Aaa	Pass-Thru Cif 3.5 02/25/2055	Aaa	Coll Nt 07/21/2031	Ba3	AS	
Coll Nt 07/26/2020 ARS	Ba2	Pass-Thru Cif 3.5 02/25/2055	Aaa	Coll Nt 07/21/2031	A2	Covered Bds 1 10/16/2024 EUR	Aa3
Coll Nt 07/26/2020 ARS	Ca	Pass-Thru Cif 3.5 02/25/2055	Aaa	Coll Nt 07/21/2031	Aa2	Unicredit Jelzalgbank Zrt	
Coll Nt 07/26/2020 ARS	Caa3	Pass-Thru Cif 3.5 02/25/2055	Aaa	Coll Nt 07/21/2031	Aa2	Covered Bds 7.25 09/13/2019 HUF	Baa1
Coll Nt 07/26/2020 ARS	Caa2	Pass-Thru Cif 3.25 02/25/2055	Aaa	Coll Nt 07/21/2031	Aa2	Covered Bds 03/19/2020 HUF	Baa1
Coll Nt 09/24/2020 ARS	Caa3	Pass-Thru Cif 3.5 02/25/2055	Aaa	Coll Nt 07/21/2031	Aa2	Covered Bds 2.5 10/27/2021 HUF	Baa1
Coll Nt 09/24/2020 ARS	Caa3	Pass-Thru Cif 3.724 02/25/2055	B3	Coll Nt 07/21/2031	Aa2	Covered Bds 6 5 10/10/2022 HUF	Baa1
Coll Nt 09/24/2020 ARS	Caa3	Pass-Thru Cif 2.75 02/25/2055	Aaa	Coll Nt 07/21/2031	Aa2	Covered Bds 1.75 11/24/2023 HUF	Baa1
Coll Nt 09/24/2020 ARS	Caa2	Pass-Thru Cif 3 02/25/2055	Aaa	Coll Nt 07/21/2031	Aa2	Covered Bds 2.5 10/24/2024 HUF	Baa1
Coll Nt 09/24/2020 ARS	Ba2	Pass-Thru Cif 3.5 02/25/2055	Aa1	Coll Nt 07/21/2031	Aa2	Covered Bds 3.5 10/27/2027 HUF	Baa1
Coll Nt 11/18/2020 ARS	Ca	Towd Point Mtge Tr 2016-5		Coll Nt 07/21/2031	Aa2	Covered Bds 3.25 10/22/2028 HUF	Baa1
Coll Nt 11/18/2020 ARS	B1	Pass-Thru Cif 3.375 10/25/2056	A3	Coll Nt 07/21/2031	Aa2	Unicredit SPA	
Coll Nt 11/18/2020 ARS	Ba2	Pass-Thru Cif 10/25/2056	Baa3	Coll Nt 07/21/2031	Aa2	Covered Bds 01/31/2023 EUR	Aa3
Coll Nt 04/18/2022 ARS	C	Towers CQ SRL		Coll Nt 07/21/2031	Aa2	Covered Bds 01/31/2024 EUR	Aa3
Coll Nt 04/18/2022 ARS	Caa3	Pass-Thru Cif 2.25 12/28/2033 EUR	Baa3	Coll Nt 07/21/2031	Aa2	Covered Bds 1.1619 01/31/2025 EUR	Aa3
Coll Nt 04/18/2022 ARS	Ba2	Toyota Fin Corp		Coll Nt 07/21/2031	Aa2	Unilever Cap Corp	
Coll Nt 05/29/2023 ARS	Ba2	Japan Bds .01 04/23/2021 JPY	Aa3	Coll Nt 07/21/2031	Aa2	Global Gtd Sr Nt 2.75 03/22/2021	A1
Coll Nt 05/29/2023 ARS	Ca	Japan Bds .005 10/22/2021 JPY	Aa3	Coll Nt 07/21/2031	Aa2	Global Gtd Sr Nt 3 03/07/2022	A1
Coll Nt 05/29/2023 ARS	Caa3	Japan Bds .08 04/24/2023 JPY	Aa3	Coll Nt 07/21/2031	Aa2	Global Gtd Sr Nt 3 03/07/2022	A1
Coll Nt 12/27/2023 ARS</							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Union Elec Co		Coll Nt 04/21/2031	A2	Coll Nt 07/19/2028	Aa2	Gtd Nt 1444 4.625 11/13/2025	A3
Global 1st Mtg Bd 4 04/01/2048	A2	Coll Nt 04/21/2031	Aa2	Coll Nt 07/19/2028	Aa2	Gtd Nt Rule 1444 4.75 11/13/2028	A3
Urban Renaissance Agency		Coll Nt 04/21/2031	Aaa	Coll Nt 07/19/2028	Ba3	Volkswagen Int'l Fin NV	
Global Nt 3.2 06/08/2021	Baa1	Coll Nt 04/21/2031	Baa3	Coll Nt 07/19/2028	Baa3	Gtd Flt Rt Euronotes 11/16/2024 EUR	A3
Global Nt 3.5 06/08/2023	Baa1	Sr Sec Japan Bds .63 02/19/2038 JPY	A1	Vereit Oper Partnership LP		Gtd Euronotes 3.375 11/16/2026 GBP	A3
Global Nt 3.75 07/15/2025	Baa1	Sr Sec Japan Bds .584 06/18/2038 JPY	A1	Global Gtd Sr Nt 4.625 11/01/2025	Baa3	Gtd Euronotes 2.625 11/16/2027 EUR	A3
Global Nt 3.95 09/10/2028	Baa1	Sr Sec Japan Bds .09/17/2038 JPY	A1	Verisure Hldg AB		Gtd Euronotes 3.25 11/18/2030 EUR	A3
Global Nt 4.375 09/10/2038	Baa1	Sr Sec Japan Bds .716 11/19/2038 JPY	A1	Gtd Sr Sec Global Nt 3.5 05/15/2023	B1	Gtd Euronotes 4.125 11/17/2031 GBP	A3
Global Nt 4.5 09/10/2048	Baa1	Sr Sec Japan Bds .953 12/20/2047 JPY	A1	Verizon Communications Inc		Gtd Euronotes 4.125 11/16/2038 EUR	A3
Global Nt 4.8 09/10/2058	Baa1	Sr Sec Japan Bds .871 03/19/2048 JPY	A1	Verizon Inter Nt 3.65 03/15/2025	Baa1	Perp Gtd Fixed/Flt Rt Eurobonds EUR	Baa2
Unione Di Banche Italiane SPA		Sr Sec Japan Bds .06/19/2048 JPY	A1	Verizon Inter Nt 3.5 03/15/2025	Baa1	Volkswagen Leasing SA de CV	
Covered Bds 12/12/2022 EUR	Aa3	Sr Sec Japan Bonds .962 09/18/2048	A1	Global Nt Flt Rt 3.71613 05/15/2025	Baa1	Certificados Bursatiles MXN	A3
Covered Bds 12/11/2023 EUR	Aa3	JPY	A1	Flt Rt Nt 05/15/2025	Baa1	Certificados Bursatiles MXN	A3
United Airfs Inc 2018-1A PassThru Tr		Sr Sec Japan Bonds 1.09 12/19/2053	A1	Verizon Inter Nt 3.55 02/15/2028	Baa1	Voya CLO 2016-3 Ltd	
PassThru Cfi Cl A 3.7 09/01/2031	A2	JPY	A1	Verizon Inter Nt 3.7 02/15/2028	Baa1	Coll Nt 10/20/2031	Aaa
United Airfs Inc 2018-1AA Pass Thru Tr		Sr Sec Japan Bds 1.193 03/19/2057	A1	Verizon Inter Nt 3.75 03/15/2028	Baa1	Coll Nt 10/20/2031	Aaa
PassThru Cfi Cl AA 3.5 09/01/2031	Aa3	JPY	A1	Verizon Inter Nt 4.1 08/15/2028	Baa1	Voya Fin Inc	
United Airfs Inc 2018-1B Pass Thru Tr		Sr Sec Japan Bds 1.141 03/19/2057	A1	Verizon Inter Nt 3.95 05/15/2028	Baa1	Gtd Jr Sub Nt Fixed/ Flt Rt Rule 144A	
Pass Thru Cfi Cl B Ser 2018-1 4.6		JPY	A1	Verizon Inter Nt 4.1 06/15/2028	Baa1	4.7 01/23/2048	Baa3
09/01/2027	Baa2	Sr Sec Japan Bds 1.218 03/19/2058	A1	Verizon Inter Nt 4.3 07/15/2028	Baa1	Global Gtd Jr Sub Nt Fixed/ Flt Rt 4.7	
United Kingdom Gov't of		JPY	A1	Verizon Inter Nt 4.05 08/15/2028	Baa1	01/23/2048	Baa3
Gilts 08/10/2048 GBP	Aa2	Sr Sec Japan Bds 1.246 03/19/2058	A1	Verizon Inter Nt 4.08/15/2028	Baa1	Perp NonCumulative Prf Stk Fixed/Flt Rt	
United Overseas Bank Ltd		JPY	A1	Verizon Inter Nt 4.1 08/15/2028	Baa1	Ser A 6.125	Ba2
Covered Bds .25 09/11/2023 EUR	Aaa	US Bank NA		Verizon Inter Nt 4.05 09/15/2028	Baa1	Vrio Finco 1 LLC	
Covered Bds 02/28/2024 GBP	Aaa	Flt Rt Bank Nt 01/30/2020	A1	Verizon Inter Nt 4.1 09/15/2028	Baa1	Gtd Flt Rt Nt ARS	Ba2
Covered Bds .5 01/16/2026 EUR	Aaa	Flt Rt Bank Nt 05/01/2020	A1	Sr Nt 09/21/2028	Baa1	Gtd Sr Nt	Ba2
United Parcel Svc Inc		Flt Rt Bank Nt 11/16/2021	A1	Nt 4.329 09/21/2028	Baa1	Vseobcena Uverova Banka AS	
Nt Flt Rt 2.43819 11/15/2067	A1	Bank Nt 3.45 11/16/2021	A1	Sr Nt Rule 144A 4.329 09/21/2028	Baa1	Covered Bds 1.5 12/15/2027 EUR	Aa2
United Rentals (North America) Inc		Bank Nt 3.4 07/24/2023	A1	Verizon Inter Nt 4.1 10/15/2028	Baa1	Vulcan Matls Co	
Sr Nt 6.5 12/15/2026	Ba3	Flt Rt Bank Nt 03/28/2058	A1	Verizon Inter Nt 4.2 11/15/2028	Baa1	Global Nt Flt Rt 3.38813 03/01/2021	Baa3
United Rentals North Amer Inc		Flt Rt Bank Notes 12/21/2058	A1	Verizon Inter Nt 4.2 11/15/2028	Baa1	Global Sr Nt 4.7 03/01/2048	Baa3
Gtd Sr Nt 6.5 12/15/2026	Ba3	USA Compression Partners LP/ USA		Verizon Inter Nt 4.2 11/15/2028	Baa1	Nt Rule 144A 4.7 03/01/2048	Baa3
United States Stl Corp		Compression Fin Corp		Verizon Inter Nt 4.2 11/15/2028	Baa1	VW Credit Canada Inc	
Global Sr Nt 6.25 03/15/2026	B2	Gtd Sr Nt Rule 144A 6.875 04/01/2026	B3	Verizon Inter Nt 4.15 12/15/2028	Baa1	Gtd Flt Rt Nt 03/30/2020 CAD	A3
United States Treas Bds		Valero Energy Partners LP		Verizon Inter Nt 4.25 12/15/2028	Baa1	Gtd Flt Rt Canadian Nt 11/13/2020	
Bd Ser May 2048 3.125 05/15/2048	Aaa	Global Sr Nt 4.5 03/15/2028	Baa3	Verizon Inter Nt 3.95 02/15/2030	Baa1	CAD	A3
Bd Ser 2048 3 08/15/2048	Aaa	Valliant Bank AG		Verizon Inter Nt 3.9 03/15/2030	Baa1	Gtd Sr Nt 2.9 03/29/2021 CAD	A3
Bd Ser Bonds of November 2048 3.375		Covered Bds .125 04/23/2024 CHF	Aaa	Verizon Inter Nt 4.05 05/15/2030	Baa1	Gtd Canadian Nt 3.7 11/14/2022 CAD	A3
11/15/2048	Aaa	Valmont Inds Inc		Verizon Inter Nt 4.1 06/15/2030	Baa1	Gtd Sr Nt 3.25 03/29/2023 CAD	A3
United States Treas Inflation Indexed Bds		Global Gtd Sr Nt 5 10/01/2044	Baa3	Verizon Inter Nt 4.15 06/15/2030	Baa1	W & T Offshore Inc	
Inflation Indexed Bd Ser D-2028 .75		Global Gtd Sr Nt 5.25 10/01/2054	Baa3	Verizon Inter Nt 4.1 08/15/2030	Baa1	Sr Sec 2nd Lien Nt Rule 144A 9.75	
07/15/2028	Aaa	Valmont Industries Inc		Verizon Inter Nt 4.08/15/2030	Baa1	11/01/2023	B3
United States Treas Nt		Gtd Sr Global Nt 5 10/01/2044	Baa3	Verizon Inter Nt 4.55 02/15/2048	Baa1	W Offshore Inc	
Nt Ser BF-2020 2.625 08/31/2020	Aaa	Gtd Sr Global Nt 5.25 10/01/2054	Baa3	Verizon Inter Nt 4.75 02/15/2048	Baa1	Sr Sec 2nd Lien Nt	B3
Nt Ser F-2028 3.125 11/15/2028	Aaa	Vancouver City of		Verizon Inter Nt 4.55 02/15/2048	Baa1	W/S Packaging Hldgs Inc	
United States Treas Nts		Canadian Debentures 09/21/2028 CAD	Aaa	Verizon Inter Nt 4.8 03/15/2048	Baa1	Sr Sec Nt Rule 144A 9 04/15/2023	B3
Nt Flt Rt Ser BA-2020 2.415		Vantage Drilling Intl		Verizon Inter Nt 4.75 03/15/2048	Baa1	Gtd Sr Nt	B3
04/30/2020	Aaa	Gtd Sr Sec 1st Lien Nt Rule 144A 9.25		Verizon Inter Nt 4.75 03/15/2048	Baa1	Walmart Inc	
Nt Ser AZ-2020 2.375 04/30/2020	Aaa	11/15/2023	Caa1	Verizon Inter Nt 4.75 03/15/2048	Baa1	Global Nt 2.85 06/23/2020	Aa2
Nt Ser BB-2020 2.5 05/31/2020	Aaa	Vector Group Ltd		Verizon Inter Nt 4.85 05/15/2048	Baa1	Global Nt Flt Rt 2.86375 06/23/2020	Aa2
Nt Ser BC-2020 2.5 06/30/2020	Aaa	Gtd Sr Nt Rule 144A 10.5 11/01/2026	B2	Verizon Inter Nt 4.85 05/15/2048	Baa1	Global Nt Flt Rt 3.05375 06/23/2021	Aa2
Nt Flt Rt Ser BE-2020 07/31/2020	Aaa	Gtd Global Nt	B2	Verizon Inter Nt 4.9 05/15/2048	Baa1	Global Nt 3.125 06/23/2021	Aa2
Nt Ser BG-2020 2.75 09/30/2020	Aaa	Ventas Rty Ltd Partnership		Verizon Inter Nt 4.85 05/15/2048	Baa1	Global Nt 3.4 06/26/2023	Aa2
Nt Ser BH-2020 2.875 10/31/2020	Aaa	Global Gtd Sr Nt 4.4 01/15/2029	Baa1	Verizon Inter Nt 4.85 05/15/2048	Baa1	Global Nt 3.55 06/26/2025	Aa2
Nt Flt Rt Ser BJ-2020 2.415		Venture 31 CLO Ltd		Verizon Inter Nt 4.9 06/15/2048	Baa1	Global Nt 3.7 06/26/2028	Aa2
10/31/2020	Aaa	Coll Nt 04/21/2031	Aaa	Verizon Inter Nt 5.06/15/2048	Baa1	Global Nt 3.95 06/28/2038	Aa2
Nt Ser BL-2020 2.5 12/31/2020	Aaa	Coll Nt 04/21/2031	Baa3	Verizon Inter Nt 5.05 07/15/2048	Baa1	Global Nt 4.05 06/29/2048	Aa2
Nt Ser AM-2021 2.625 05/15/2021	Aaa	Coll Nt 04/21/2031	Aaa	Verizon Inter Nt 4.8 08/15/2048	Baa1	Wand Merger Corp	
Nt Ser AN-2021 2.625 06/15/2021	Aaa	Coll Nt 04/21/2031	Aa2	Verizon Inter Nt 4.7 08/15/2048	Baa1	Gtd Sr Nt	B2
Nt Ser AP-2021 2.625 07/15/2021	Aaa	Coll Nt 04/21/2031	Ba3	Verizon Inter Nt 4.8 08/15/2048	Baa1	Gtd Sr Nt	B2
Nt Ser AQ-2021 2.75 08/15/2021	Aaa	Coll Nt 04/21/2031	A2	Verizon Inter Nt 4.65 08/15/2048	Baa1	Waste Connections Inc	
Nt Ser AR-2021 2.75 09/15/2021	Aaa	Coll Nt 04/21/2031	B3	Verizon Inter Nt 4.65 08/15/2048	Baa1	Sr Nt	Baa2
Nt Ser AS-2021 2.875 10/15/2021	Aaa	Coll Nt 4.7 04/21/2031	A2	Verizon Inter Nt 4.7 09/15/2048	Baa1	Waste Pro USA Inc	
Nt Ser AT-2021 2.875 11/15/2021	Aaa	Coll Nt 04/21/2031	B3	Verizon Inter Nt 4.85 09/15/2048	Baa1	Sr Nt Rule 144A 5.5 02/15/2026	B3
Nt Ser AU-2021 2.625 12/15/2021	Aaa	Venture 32 CLO Ltd		Verizon Inter Nt 4.75 10/15/2048	Baa1	WEA Fin LLC / WCI Fin LLC	
Nt Ser Y-2023 2.75 04/30/2023	Aaa	Coll Nt 07/18/2031	A2	Verizon Inter Nt 4.9 11/15/2048	Baa1	Gtd Sr Nt Rule 144A 4.125 09/20/2028	A2
Nt Ser Z-2023 2.75 05/31/2023	Aaa	Coll Nt 07/18/2031	B3	Verizon Inter Nt 5 11/15/2048	Baa1	Gtd Sr Nt Rule 144A 4.625 09/20/2048	A2
Nt Ser AA-2023 2.625 06/30/2023	Aaa	Coll Nt 07/18/2031	Baa3	Verizon Inter Nt 5.12/15/2048	Baa1	Weatherford Int'l LLC (Delaware)	
Nt Ser AC-2023 2.75 08/31/2023	Aaa	Coll Nt 07/18/2031	Ba3	Verizon Inter Nt 4.9 12/15/2048	Baa1	Global Nt	Caa1
Nt Ser AD-2023 2.875 09/30/2023	Aaa	Coll Nt 4.0099 07/18/2031	Aa2	Verscend Escrow Corp		Wellcare Health Plans Inc	
Nt Ser AE-2023 2.875 10/31/2023	Aaa	Coll Nt 4.2599 07/18/2031	Aaa	Sr Nt Rule 144A 9.75 08/15/2026	Caa2	Gtd Sr Nt Rule 144A 5.375 08/15/2026	Ba2
Nt Ser AG-2023 2.625 12/31/2023	Aaa	Coll Nt 07/18/2031	Aaa	Vibrant CLO IX Ltd		Wellcome Tr	
Nt Ser K-2025 2.875 04/30/2025	Aaa	Coll Nt 07/18/2031	Aaa	Coll Nt 07/21/2031	Aaa	Bds GBP	Aaa
Nt Ser L-2025 2.875 05/31/2025	Aaa	Venture 33 CLO Ltd		Vibrant CLO X Ltd		Wellfleet CLO 2015-1 Ltd	
Nt Ser M-2025 2.75 06/30/2025	Aaa	Coll Nt 07/15/2031	Aaa	Coll Nt 10/20/2031	A2	Coll Nt 10/20/2027	Ba2
Nt Ser P-2025 2.75 08/31/2025	Aaa	Coll Nt 4.04 07/15/2031	Aaa	Vibrant CLO X Ltd		Coll Nt 10/20/2027	Aaa
Nt Ser Q-2025 3 09/30/2025	Aaa	Venture 34 CLO Ltd		Coll Nt 5.12 10/20/2031	A2	Wellfleet CLO 2016-1 Ltd	
Nt Ser R-2025 3 10/31/2025	Aaa	Coll Nt 10/15/2031	Baa3	Vine Oil Gas LP		Coll Nt 04/20/2028	A2
Nt Ser S-2025 2.875 11/30/2025	Aaa	Coll Nt 10/15/2031	Aa2	Gtd Sr Nt 8.75 04/15/2023	Caa1	Coll Nt 04/20/2028	Baa3
Nt Ser T-2025 2.625 12/31/2025	Aaa	Coll Nt 10/15/2031	Aa2	Virgin Media Receivables Financing Notes II		Coll Nt 04/20/2028	Aaa
Nt Ser C-2028 2.875 05/15/2028	Aaa	Coll Nt 10/15/2031	Ba3	Designated Activ		Wellfleet CLO 2016-2 Ltd	
Nt Ser E-2028 2.875 08/15/2028	Aaa	Coll Nt 10/15/2031	A2	Receivables Financing Nt GBP	B1	Coll Nt 10/20/2028	A2
Nt Ser BD-2020 2.625 07/31/2020	Aaa	Venture XIX CLO Ltd		Vistra Operations Co LLC		Coll Nt 10/20/2028	Baa3
Nt Ser BK-2020 2.75 11/30/2020	Aaa	Coll Nt 01/15/2032	A2	Global Gtd Sr Nt Rule 144A 5.5		Coll Nt 10/20/2028	Aaa
Nt Ser AB-2023 2.75 07/31/2023	Aaa	Coll Nt 01/15/2032	B3	09/01/2026	Ba3	Coll Nt 10/20/2028	Ba3
Nt Ser N-2025 2.875 07/31/2025	Aaa	Coll Nt 01/15/2032	Aa2	VOC Escrow Ltd		Coll Nt 10/20/2028	Ba3
United Technologies Corp		Coll Nt 01/15/2032	Aaa	Sr Sec Nt Rule 144A 5 02/15/2028	Ba2	Wellfleet CLO 2017-3 Ltd	
Global Nt 3.35 08/16/2021	Baa1	Coll Nt 01/15/2032	Aa2	Gtd Sr Sec Nt	Ba2	Coll Nt 01/17/2031	Ba3
Global Nt Flt Rt 08/16/2021	Baa1	Coll Nt 01/15/2032	Aa2	Vodafone Group PLC		Coll Nt 01/17/2031	Aa2
Global Nt 3.65 08/16/2023	Baa1	Coll Nt 01/15/2032	Aaa	Global Nt 3.75 01/16/2024	Baa1	Coll Nt 01/17/2031	Aaa
Global Nt 3.95 08/16/2025	Baa1	Coll Nt 01/15/2032	Aaa	Global Nt Flt Rt 3.42644 01/16/2024	Baa1	Coll Nt 01/17/2031	Baa3
Global Sr Nt 4.125 11/16/2028	Baa1	Coll Nt 01/15/2032	Baa3	Global Nt 4.125 05/30/2025	Baa1	Coll Nt 01/17/2031	A2
Global Nt 4.45 11/16/2038	Baa1	Coll Nt 01/15/2032	A2	Global Nt 4.375 05/30/2028	Baa1	Wellfleet CLO 2018-1 Ltd	
Global Nt 4.625 11/16/2048	Baa1	Venture XVII CLO Ltd		Global Nt 5 05/30/2038	Baa1	Coll Nt 07/17/2031	A2
Unitedhealth Group Inc		Coll Nt 04/15/2027	A2	Global Nt 5.25 05/30/2048	Baa1	Coll Nt 07/17/2031	Aa2
Global Nt 3.15 06/15/2021	A3	Coll Nt 04/15/2027	Aa1	Cap Secs	Baa3	Coll Nt 07/17/2031	Ba3
Global Nt Flt Rt 3.04819 06/15/2021	A3	Coll Nt 04/15/2027	Aa1	Cap Secs EUR	Baa3	Coll Nt 07/17/2031	Aa2
Global Nt 3.5 06/15/2023	A3	Coll Nt 04/15/2027	B3	Cap Secs GBP	Baa3	Wellfleet CLO 2018-2 Ltd	
Global Nt 3.5 02/15/2024	A3	Coll Nt 04/15/2027	Baa3	Cap Secs EUR	Baa3	Coll Nt 10/20/2031	Ba3
Global Nt 3.7 12/15/2025	A3	Coll Nt 04/15/2027	Ba3	Volksbank Wien AG		Coll Nt 10/20/2031	Baa3
Global Nt 3.85 06/15/2028	A3	Coll Nt 04/15/2027	Ba3	Covered Bds 0			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Wells Fargo Co Sr Unsec Nt 07/26/2053	A2	Global Sr Nt Fltg Rt 2.89613 05/15/2020	Aa3	Coll Nt 07/15/2031	Aaa	Abruzzo 2015 Sme SRL Pass-Thru Cif 11/30/2065 EUR	Aa2 to Aa3
Wells Fargo & Co Mtn Fltg Rt Ser T 11/07/2020	A2	Global Sr Nt Fltg Rt 2.82988 01/25/2021	Aa3	Coll Nt 07/15/2031	Aa2	Absolut Bank Russian Bds 04/29/2020 RUB	B1 to B2
Mtn Step-Up Ser T 3.25 08/31/2021	A2	Global Sr Nt 2.65 01/25/2021	Aa3	Coll Nt 07/21/2031	Aaa	Russian Bds 11 02/17/2019 RUB	B1 to B2
Mtn Fltg Rt Ser T 3.2775 09/14/2021	A2	Global Sr Nt 3.65 05/15/2023	Aa3	Coll Nt 07/21/2031	Aa2	ACA ABS 2003-1 Ltd Coll Flt Rt Nt 0 06/10/2038	Ca to C
Mtn Step-Up Ser T 3.25 09/19/2021	A2	Global Sr Nt Fltg Rt 3.33613 05/15/2023	Aa3	Coll Nt 07/21/2031	Ba3	Acacia CDO 9 Ltd Coll Nt 04/12/2046	Ca to C
Mtn Step-Up Ser T 3.25 10/01/2021	A2	Global Sr Nt 3.4 01/25/2028	Aa3	Coll Nt 07/21/2031	Baa3	Academic Loan Funding Tr 2012-1 Coll Nt 12/27/2044	Aa1 to Aaa
Mtn Step-Up Ser T 3.25 10/22/2021	A2	WestRock Co Gtd Sr Nt Rule 144A 3.75 03/15/2025	Baa2	Zhenro Properties Group Ltd Gtd Eurobonds 10.5 06/28/2020	B3	Access Group Inc (Del) Coll Nt 0 05/25/2029	A2 to A3
Mtn Fltg Rt Ser T 3.03988 10/25/2021	A2	Gtd Sr Nt Rule 144A 4 03/15/2028	Baa2	Zhongrui Industrial Group Ltd Gtd Eurobonds 12.5 01/02/2021	B3	Accredited Mortgage Loan Trust Pass-Thru Cif 4.23 10/25/2033	B3 to B1
Mtn Step-Up Ser T 3.3 10/31/2021	A2	Wework Companies Inc Sr Nt	Caa1	Zhuji Dev Ltd Gtd Eurobonds	Baa3	Coll Nt 0 06/25/2033	Caa1 to B2
Mtn Zero Cpn Ser S Index-Linked (Market Index Target-Term Secs) 0 11/19/2021	A2	Whitehorse X Ltd Coll Nt 04/19/2027	Aa1	Zijin Int'l Capital Co Ltd Gtd Eurobonds	Baa3	Accredited Mtge Loan Tr 2004-3 Pass-Thru Cif 5.25 10/25/2034	Caa1 to Baa3
Mtn Fltg Rt Ser T 2.94813 01/03/2022	A2	Coll Nt 04/19/2027	Baa3	Zimmer Hldgs Inc Global Nt Fltg Rt 3.55363 03/19/2021	Baa3	Pass-Thru Cif 02/25/2037	Ba1 to Baa3
Mtn Step-Up Ser T 3 06/29/2022	A2	Coll Nt 04/19/2027	A2	Global Nt 3.7 03/19/2023	Baa3	Pass-Thru Cif 02/25/2037	Ba1 to Baa3
Mtn Step-Up Ser T 3 07/30/2022	A2	Coll Nt 04/19/2027	Aa2	Zoetis Inc Global Sr Nt 3.25 08/20/2021	Baa1	Pass-Thru Cif 09/25/2035	C to Caa3
Mtn Step-Up Ser T 3.25 08/24/2022	A2	Coll Nt 04/19/2027	Aaa	Global Sr Nt Fltg Rt 3.0845 08/20/2021	Baa1	Pass-Thru Cif 09/25/2035	B2 to B1
Mtn Step-Up Ser T 3.5 11/20/2022	A2	Wienerberger AG Austrian Bds 2 05/02/2024 EUR	Ba1	Global Sr Nt 3.9 08/20/2028	Baa1	Pass-Thru Cif 04/25/2036	B1 to Baa3
Mtn Step-Up Ser T 3.5 08/31/2023	A2	Wildhorse Resource Dev Corp Gtd Sr Nt 6.875 02/01/2025	Caa1	Global Sr Nt 4.45 08/20/2048	Baa1	Pass-Thru Cif 12/25/2035	B3 to B1
Mtn Step-Up Ser T 3.5 10/23/2023	A2	William Lyon Homes Inc Gtd Sr Nt Rule 144A 6 09/01/2023	B2	Williams Scotsman Int'l Inc Gtd Sr Sec Nt	B2	Pass-Thru Cif 10/25/2034	A1 to Aa1
Mtn Zero Cpn Ser S Equity-Linked (Market Linked Nts) 0 12/05/2023	A2	Gtd Sr Nt 6 09/01/2023	B2	Willis North Amer Inc Global Gtd Sr Nt 4.5 09/15/2028	Baa3	Pass-Thru Cif 10/25/2034	Ba3 to Baa3
Mtn Step-Up Ser T 3.75 12/21/2023	A2	Gtd Sr Nt 6 09/01/2023	B2	Global Gtd Sr Nt 5.05 09/15/2048	Baa3	Pass-Thru Cif 4.75 10/25/2034	A1 to Aa1
Mtn Fixed/Fltg Rt Ser T (CMS) 4 04/04/2025	A2	Williams Scotsman Int'l Inc Gtd Sr Sec Nt	B2	Wisconsin Elec Pwr Co Deb 4.3 10/15/2048	A2	Pass-Thru Cif 10/25/2034	Ba1 to Baa2
Mtn Fixed/Fltg Rt Ser T (CMS) 4 08/31/2025	A2	Willis North Amer Inc Global Gtd Sr Nt 4.5 09/15/2028	Baa3	Wisconsin Pub Svc Corp Sr Nt 3.35 11/21/2021	A2	Pass-Thru Cif 10/25/2034	A3 to A1
Mtn Step-Up Ser T 4 12/31/2025	A2	Global Gtd Sr Nt 5.05 09/15/2048	Baa3	WMC Acquisition Corp Gtd Sr Nt Rule 144A 5.5 04/15/2026	B3	Pass-Thru Cif 10/25/2034	Caa1 to Baa2
Mtn Fixed/Fltg Rt Ser T 5 02/28/2028	A2	Gtd Sr Sec Global Nt 3.625 10/15/2026	Ba3	EUR	Ba3	Pass-Thru Cif 5.25 10/25/2034	Ba2 to Baa2
Mtn Step-Up Ser T 3.4 02/28/2028	A2	EUR	Ba3	Gtd Sr Global Nt	B3	Pass-Thru Cif 10/25/2034	Baa3 to Aa3
Mtn Step-Up Ser T 3.5 04/04/2028	A2	Woori Bk Sub Mtn Rule 144A 5.125 08/06/2028	Baa3	WOSL SPV 1 Ltd Pass-Thru Cif 11/30/2020 GBP	A2	Pass-Thru Cif 5.25 10/25/2034	A3 to Aa2
Mtn Fixed/Fltg Rt Ser T (CMS) 5 04/20/2028	A2	WPC Eurobond B V EURS Global Gtd Sr Nt 2.25 04/09/2026	Baa2	WPC Eurobond B V Gtd Sr Nt EUR	Baa2	ACE Secs Corp Home Equity Ln Tr Pass-Thru Cif 04/25/2036	Aa3 to Aaa
Mtn Step-Up Ser T 4 05/17/2028	A2	EUR	Baa2	WPX Energy Inc Sr Nt 5.75 06/01/2026	B1	Pass-Thru Cif 04/25/2036	Baa2 to A3
Mtn Fixed/Fltg Rt Ser T (CMS) 5 07/03/2028	A2	WRKCo Inc Gtd Sr Global Nt 4.65 03/15/2026	Baa2	WRRCo Inc Gtd Sr Global Nt 4.9 03/15/2029	Baa2	Pass-Thru Cif 04/25/2036	B2 to B1
Mtn Fixed/Fltg Rt Ser T (CMS) 5.25 08/24/2028	A2	Wuhan Metro Group Co Ltd Perp Eurobonds	A3	Wynndham Hotels & Resorts Sr Nt	Ba2	ACE Secs Corp Home Equity Ln Tr Pass-Thru Cif 05/25/2036	B1 to Baa3
Mtn Fixed/Fltg Rt Ser T (CMS) 5 09/26/2028	A2	Wynndham Hotels & Resorts Inc Gtd Sr Nt Rule 144A 5.375 04/15/2026	Ba2	Xinhu (Bvi) 2018 Hldg Co Ltd Gtd Eurobonds 11 12/20/2021	B3	Pass-Thru Cif 08/25/2036	B1 to Baa2
Mtn Fixed/Fltg Rt Ser K (CMS) 5 10/26/2028	A2	Xinhu (Bvi) 2018 Hldg Co Ltd Gtd Eurobonds 11 12/20/2021	B3	Yango Justice Int'l Ltd Gtd Eurobonds	B3	Pass-Thru Cif 08/25/2036	Ba1 to Baa1
Mtn Fixed/Fltg Rt Ser T (CMS) 5 11/28/2028	A2	Yanlord Land (HK) Co Ltd Gtd Eurobonds 6.75 04/23/2023	Ba3	Yanlord Land (HK) Co Ltd Gtd Eurobonds 6.75 04/23/2023	Ba3	Pass-Thru Cif 08/25/2036	Ba1 to Baa1
Mtn Fixed/Fltg Rt Ser T (CMS) 5 12/06/2028	A2	Yell Bondco PLC Gtd Sr Sec Nt 8.5 05/02/2023 GBP	B3	Yell Bondco PLC Gtd Sr Sec Nt 8.5 05/02/2023 GBP	B3	ACE Secs Corp Home Equity Loan Tr 2006-NC1	Ba1 to Aa1
Mtn Fixed/Fltg Rt Ser T (CMS) 5 12/21/2028	A2	Yokohama City of Japan Bds 04 01/27/2023 JPY	A1	Yokohama City of Japan Bds 04 01/27/2023 JPY	A1	Pass-Thru Cif 12/25/2035	A1 to Aaa
Mtn Fixed/Fltg Rt Ser T (CMS) 5 03/21/2030	A2	Japan Bds 03 05/25/2023 JPY	A1	Japan Bds 03 05/25/2023 JPY	A1	Pass-Thru Cif 12/25/2035	B2 to B1
Mtn Step-Up Ser T 4 10/24/2033	A2	Japan Bds 02 10/17/2023 JPY	A1	Japan Bds 02 10/17/2023 JPY	A1	ACE Securities Corp Pass-Thru Cif 07/25/2032	Ca to Caa1
Mtn Step-Up Ser T 4 04/30/2038	A2	Japan Bds 25 01/28/2028 JPY	A1	Japan Bds 25 01/28/2028 JPY	A1	ACE Securities Corp Home Equity Ln Tr Pass-Thru Cif 08/25/2036	Caa2 to Baa3
Wells Fargo Bk NA Global Medium Term Sr Bk Nt Fltg Rt 03/25/2020	Aa2	Japan Bds 04/17/2028 JPY	A1	Japan Bds 04/17/2028 JPY	A1	Pass-Thru Cif 08/25/2036	Caa1 to Baa3
Medium Term Sr Bk Nt Fltg Rt 2.97719 07/23/2021	Aa2	Japan Bds 21 06/22/2028 JPY	A1	Japan Bds 21 06/22/2028 JPY	A1	Pass-Thru Cif 08/25/2036	Caa1 to Baa3
Medium Term Sr Bk Nt Fixed/Fltg Rt 3.325 07/23/2021	Aa2	Japan Bds 07/18/2028 JPY	A1	Japan Bds 07/18/2028 JPY	A1	ACE Securities Corp Home Equity Loan Trust	Ca to Caa1
Medium Term Sr Bk Nt Fltg Rt 2.98719 10/22/2021	Aa2	Japan Bds 289 10/17/2028 JPY	A1	Japan Bds 289 10/17/2028 JPY	A1	Pass-Thru Cif 06/25/2037	Ca to Caa1
Medium Term Sr Bk Nt 3.625 10/22/2021	Aa2	Japan Bds 269 11/15/2028 JPY	A1	Japan Bds 269 11/15/2028 JPY	A1	Pass-Thru Cif 06/25/2037	Ca to Caa1
Medium Term Sr Bk Nt 3.55 08/14/2023	Aa2	Japan Bds 232 04/20/2033 JPY	A1	Japan Bds 232 04/20/2033 JPY	A1	Pass-Thru Cif 06/25/2037	Ca to Caa1
Wells Fargo Fin Llc Mtn Ser A 4.5 10/30/2028	A2	Japan Bds 23 07/25/2033 JPY	A1	Japan Bds 23 07/25/2033 JPY	A1	Activation Blizzard Inc Sr Nt 3.4 06/15/2027	Baa2 to Baa1
Wells Fargo Mtge Backed Secs 2005-AR5 Tr	Ba3	Japan Bds 04/16/2038 JPY	A1	Japan Bds 04/16/2038 JPY	A1	Sr Nt 2.6 06/15/2022	Baa2 to Baa1
Pass-Thru Cif 03/25/2035	Ba3	Japan Bds 386 11/15/2038 JPY	A1	Japan Bds 386 11/15/2038 JPY	A1	Sr Nt 4.5 06/15/2047	Baa2 to Baa1
Pass-Thru Cif 03/25/2035	Ba3	Japan Bds 12/17/2038 JPY	A1	Japan Bds 12/17/2038 JPY	A1	Adagio III CLO Plc Coll Nt 09/15/2022 EUR	A2 to Aa2
Welltower Inc Global Nt 3.95 09/01/2023	Baa1	Japan Bds 03/20/2043 JPY	A1	Japan Bds 03/20/2043 JPY	A1	Coll Nt 09/15/2022 EUR	Ba2 to Baa1
Global Nt 4.25 04/15/2028	Baa1	Japan Bds 64 03/27/2048 JPY	A1	Japan Bds 64 03/27/2048 JPY	A1	Adams Mill CLO Ltd Coll Nt 07/15/2026	Caa1 to Caa2
Global Nt 4.95 09/01/2048	Baa1	Japan Bds 752 08/14/2048 JPY	A1	Japan Bds 752 08/14/2048 JPY	A1	Adient Global Hldgs Ltd Gtd Sr Euronotes 4.875 08/15/2026	Ba3 to B1
Nt	Baa1	Japan Bds 752 10/16/2048 JPY	A1	Japan Bds 752 10/16/2048 JPY	A1	Sr Nt Rule 144A 4.875 08/15/2026	Ba3 to B1
West Nippon Expressway Co Ltd Sr Sec Japan Bds .005 03/19/2020 JPY	A1	York Clo-1 Ltd Coll Nt 10/22/2029	A2	York Clo-1 Ltd Coll Nt 10/22/2029	A2	Adjustable Rate Mtg Tr Pass-Thru Cif 10/25/2035	Baa1 to Aa1
Sr Sec Japan Bds 06/19/2020 JPY	A1	Coll Nt 10/22/2029	Aa2	Coll Nt 10/22/2029	Aa2	Pass-Thru Cif 10/25/2035	A2 to Aa1
Sr Sec Japan Bds 09/18/2020 JPY	A1	Coll Nt 10/22/2029	B3	Coll Nt 10/22/2029	B3	Pass-Thru Cif 11/25/2035	Baa1 to A1
Sr Sec Japan Bds 12/20/2022 JPY	A1	Coll Nt 10/22/2029	Ba3	Coll Nt 10/22/2029	Ba3	Pass-Thru Cif 11/25/2035	Ba1 to A3
Sr Sec Japan Bds 02/03/2023 JPY	A1	Coll Nt 10/22/2029	Ba3	Coll Nt 10/22/2029	Ba3	Pass-Thru Cif 10/25/2035	Aa3 to Aa1
Sr Sec Japan Bds 06/20/2023 JPY	A1	Coll Nt 10/22/2029	Ba3	Coll Nt 10/22/2029	Ba3	Pass-Thru Cif 11/25/2035	Ba1 to A1
Sr Sec Japan Bds 09/20/2023 JPY	A1	Coll Nt 10/22/2029	Ba3	Coll Nt 10/22/2029	Ba3	Pass-Thru Cif 10/25/2035	A2 to Aa1
West Virginia Hospital Fin Auth Bds 06/01/2034	Aa1	York Clo-5 Ltd Coll Nt 10/22/2031	Ba3	York Clo-5 Ltd Coll Nt 10/22/2031	Ba3	Pass-Thru Cif 10/25/2036	Caa3 to Caa1
Western Digital Corp Sr Nt	Baa3	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Administrador de Infraestructuras Ferroviarias	Ba3 to B1
Western Gas Partners LP Sr Nt 4.5 03/01/2028	Ba1	Coll Nt 10/22/2031	B3	Coll Nt 10/22/2031	B3	Spanish Bds 10.5 10/19/2024 EUR	Baa2 to Baa1
Global Sr Nt 4.75 08/15/2028	Ba1	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Spanish Bds 9.9 12/19/2024 EUR	Baa2 to Baa1
Sr Nt 5.3 03/01/2048	Ba1	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Spanish Bds 10.55 12/19/2024 EUR	Baa2 to Baa1
Global Sr Nt 5.5 08/15/2048	Ba1	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Ado Properties SA Sr Euronotes 1.5 07/26/2024 EUR	Baa2 to Baa3
Western Power Distribution PLC Euronotes 3.5 10/16/2026 GBP	Baa3	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Advanced Disp Svcs Inc Sr Nt Rule 144A 5.625 11/15/2024	Caa1 to B3
Western Un Co Global Nt 4.25 06/09/2023	Baa2	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Aegis Asset Backed Secs Tr Pass-Thru Cif 06/25/2035	Ba1 to B1
Westinghouse Air Brake Technologies Corp Global Gtd Sr Nt Fltg Rt 3.83819 09/15/2021	Baa3	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Pass-Thru Cif 12/25/2035	Aa3 to Aaa
Global Gtd Sr Nt 4.15 03/15/2024	Baa3	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Pass-Thru Cif 12/25/2035	Ba2 to Baa2
Global Gtd Sr Nt 4.7 09/15/2028	Baa3	Coll Nt 10/22/2031	Ba3	Coll Nt 10/22/2031	Ba3	Pass-Thru Cif 12/25/2035	A1 to Aaa
Westpac Banking Corp Covered Bds 01/18/2023 GBP	Aaa	Yorkshire Building Society Covered Bds 11/19/2023 GBP	Aaa	Yorkshire Building Society Covered Bds 11/19/2023 GBP	Aaa	Aegis Mtge Corp Pass-Thru Cif 10/25/2034	A3 to Aa3
Japan Bds 32 07/06/2023 JPY	Aa3	Yorkshire Water Svcs Fin PLC Gtd Eurobonds 5.125 05/28/2037 GBP	Baa1	Yorkshire Water Svcs Fin PLC Gtd Eurobonds 5.125 05/28/2037 GBP	Baa1	Pass-Thru Cif 10/25/2034	Caa1 to B2
Covered Bds 5 12/04/2023 EUR	Aaa	Z Capital Credit Partners CLO 2015-1 Ltd Coll Nt 07/16/2027	Aaa	Z Capital Credit Partners CLO 2015-1 Ltd Coll Nt 07/16/2027	Aaa	Pass-Thru Cif 10/25/2034	Caa3 to Caa1
Covered Bds 5 01/16/2025 EUR	Aaa	Zais CLO 3 Ltd Coll Nt 07/15/2031	A2	Zais CLO 3 Ltd Coll Nt 07/15/2031	A2	Pass-Thru Cif 06/25/2034	B1 to Baa3
Covered Bds 1.25 01/14/2033 EUR	Aaa	Coll Nt 07/15/2031	Ba3	Coll Nt 07/15/2031	Ba3	Pass-Thru Cif 06/25/2034	A1 to Aa1
Covered Bds 02/08/2038 EUR	Aaa	Coll Nt 07/15/2031	Ba3	Coll Nt 07/15/2031	Ba3		
Covered Bds 1.59 03/12/2038 EUR	Aaa						
Westpac Bkg Corp Global Sr Nt 3.05 05/15/2020	Aa3						

CORPORATE SECURITIES

RATINGS REVISED AND REVISED

2017 Popolare Bari RMBS SRL Pass-Thru Cif 04/30/2058 EUR	Aa2 to Aa3
2017 Popolare Bari SME SRL Pass-Thru Cif 12/28/2057 EUR	Aa2 to Aa3
Pass-Thru Cif 12/28/2057 EUR	Aa2 to Aa3
Pass-Thru Cif 12/28/2057 EUR	Aa2 to Aa3
2018 Popolare Bari RMBS SRL Pass-Thru Cif 04/30/2059 EUR	A3 to Baa1
Pass-Thru Cif 04/30/2059 EUR	Aa2 to Aa3
321 Henderson Receivable II LLC coll nt 6.15 10/15/2048	Aa2 to Aaa
321 Henderson Receivables I LLC Bkd Nt 5.538 09/15/2045	Aa1 to Aaa
Coll Nt 5.58 11/15/2046	Aa2 to Aa1
Coll Nt 11/15/2040	Aa1 to Aaa
321 Henderson Receivables II LLC Coll Nt 5.58 03/15/2047	A1 to Aa1
Pass-Thru Cif 09/15/2041	Aa2 to Aa1
Coll Nt 5.57 03/15/2042	Baa1 to Aa2
FR Asset Bkd Nt 12/15/2041	Aa1 to Aaa
Fixed Rt Nt 12/15/2041	A2 to Aa3
321 Henderson Receivables V LLC Coll Nt 10 03/15/2051	Baa3 to Baa1
Coll Nt 8 06/15/2045	Aa1 to Aaa
321 Henderson Receivables VI LLC Coll Nt 9.31 07/15/2061	Aa1 to Aaa
321 Henderson Receivables II LLC Coll Nt 06/15/2041	Aa2 to Aa1
Coll Nt 06/15/2047	A2 to A1
99 Cents Only Stores Gtd Sr Nt 11 12/15/2019	Caa3 to Ca
A Voce CLO Ltd Coll Nt 07/15/2026	B2 to Caa1
Coll Nt 07/15/2026	A2 to A1

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 10/25/2034	Ba3 to Ba1	Global Gtd Sr Nt 4.7 07/01/2030	Baa2 to Baa1	Pass-Thru Ctf 4.11 04/18/2052	A2 to Aa2	Deb 6.5 05/01/2042	A3 to Baa1
Pass-Thru Ctf 09/25/2034	A1 to Aa1	Gtd Sr Nt 4.5 07/30/2029	Baa2 to Baa1	Pass-Thru Ctf 4.407 04/18/2052	Baa2 to Aa2	Anheuser Busch Inbev Fin Inc	
Aercap Global Aviation Tr		Gtd Sr Nt 4.6 04/01/2022	Baa2 to Baa1	American Homes 4 Rent 2015-SFR2		Global Gtd Sr Nt 3.65 02/01/2026	
Jr Sub Fixed/Flt Global Bds		Gtd Sr Nt 2.75 01/15/2020	Baa2 to Baa1	Pass-Thru Ctf 5.036 10/09/2045	A2 to Aa3	Global Gtd Sr Nt 2.65 02/01/2021	A3 to Baa1
06/15/2045	Ba2 to Ba1	Global Gtd Sr Nt 4 01/15/2024	Baa2 to Baa1	Pass-Thru Ctf 4.295 10/09/2045	Aa2 to Aa2	Global Gtd Sr Nt 3.3 02/01/2023	A3 to Baa1
Aeris Hldg Costa Rica SA		Gtd Sr Nt 4.3 01/15/2026	Baa2 to Baa1	Pass-Thru Ctf 4.691 10/09/2045	A2 to Aa2	Global Gtd Sr Nt 4.7 02/01/2036	A3 to Baa1
Sr Nt	Ba2 to Ba3	Allegro CLO III Ltd		Americredit Auto Receivables Tr 2015-2		Global Gtd Sr Nt 2.625 01/17/2023	A3 to Baa1
Aerojet Rocketdyne Hldgs Inc		Coll Nt 07/26/2027	Baa2 to A1	Coll Nt 3.06/08/2021	Aa1 to Aa2	Global Gtd Sr Nt 2.941 02/01/2019	A3 to Baa1
Sr Nt Conv 2.25 12/15/2023	B3 to B2	Ally Auto Receivables Tr 2016-3		Americredit Automobile Receivables Tr 2014-3		Global Gtd Sr Nt 3.7 02/01/2024	A3 to Baa1
AES Corp		Coll Nt 2.96 01/17/2023	Aa2 to Aaa	Coll Nt 3.13 10/08/2020	Aa1 to Aa2	Global Gtd Sr Nt 4.625 02/01/2044	A3 to Baa1
Sr Nt 4.875 05/15/2023	Ba2 to Ba1	Ally Auto Receivables Tr 2017-1		Coll Nt 3.4199 04/18/2023	A3 to A1	Global Gtd Sr Nt 4.9 02/01/2046	A3 to Baa1
Sr Nt 5.125 09/01/2027	Ba2 to Ba1	Coll Nt 2.48 05/16/2022	Aa2 to Aaa	Coll Nt 2.97 03/20/2023	Aa1 to Aa1	Global Gtd Sr Nt 4.375 04/15/2038	A3 to Baa1
Sr Nt 5.5 04/15/2025	Ba2 to Ba1	Ally Auto Receivables Tr 2017-3		Americredit Automobile Receivables Tr 2017-2		Global Gtd Sr Nt 3.75 07/15/2042	A3 to Baa1
Sr Nt 6 05/15/2026	Ba2 to Ba1	Coll Nt 2.37 10/17/2022	Aa1 to Aaa	Coll Nt 2.3999 05/18/2022	Aa1 to Aaa	Global Gtd Sr Nt 6.375 01/15/2040	A3 to Baa1
Sr Nt 5.5 03/15/2024	Ba2 to Ba1	Ally Auto Receivables Tr 2017-5		Coll Nt 3.4199 04/18/2023	A3 to A1	Global Gtd Sr Nt 8.11/15/2039	A3 to Baa1
Sr Nt 4.5 03/15/2023	Ba2 to Ba1	Coll Nt 2.99 07/15/2024	A3 to A2	Coll Nt 2.24 06/19/2023	Aa1 to Aaa	Global Gtd Sr Nt 6.875 11/15/2019	A3 to Baa1
Sr Nt 4.5 03/15/2021	Ba2 to Ba1	Coll Nt 2.3999 02/15/2023	Aa1 to Aaa	Coll Nt 2.6899 06/19/2023	Aa2 to Aa2	Global Gtd Sr Nt 4.6 04/15/2048	A3 to Baa1
AES El Salvador Tr II		Coll Nt 2.54 05/15/2023	A1 to Aa2	Americredit Automobile Receivables Tr 2017-4		Gtd Nt 5.875 06/15/2035	A3 to Baa1
Gtd Sr Nt	B3 to B2	Ally Auto Receivables Tr 2018-3		Coll Nt 2.6 09/18/2023	Aa3 to Aaa	Gtd Nt 4.95 01/15/2042	A3 to Baa1
AFC Mortgage Loan Trust		Coll Nt 3.31 10/16/2023	Aa3 to Aa2	Coll Nt 3.08 12/19/2023	Baa1 to A2	Global Gtd Sr Nt 3.5 02/01/2022	A3 to Baa1
Ctf 0 02/25/2029	Caa3 to Caa2	Coll Nt 3.85 03/17/2025	Baa3 to Baa1	Coll Nt 06/18/2025	Ba1 to Baa3	Global Gtd Sr Nt 4.375 07/15/2042	A3 to Baa1
Mtg NT 0 03/25/2030	Ca to Caa3	Coll Nt 3.5099 01/16/2024	A3 to A1	Americredit Automobiles Receivables Tr 2014-2		Global Gtd Sr Nt 3.75 07/15/2042	A3 to Baa1
Coll Nt 0 01/25/2031	Caa1 to Caa3	Alpha Bank Ae		Coll Nt 3.37 11/08/2021	A3 to Aa3	Global Gtd Sr Nt 6.375 01/15/2040	A3 to Baa1
Coll NT 0 01/25/2031	Caa1 to Caa3	Covered Bds 01/23/2019 EUR	Ba3 to Ba2	Americrest Mortgage Securities Inc		Global Gtd Sr Nt 8 11/15/2039	A3 to Baa1
Agate Bay Mtge Tr 2016-2		Alternatibank AS		Pass Thru Ctf 04/25/2036	Caa1 to B1	Global Gtd Sr Nt 6.875 11/15/2019	A3 to Baa1
Pass-Thru Ctf 3.832 03/26/2046	Aa3 to Aa2	Global Nt 8.75 04/16/2026	B1 to B2	Pass-Thru Ctf 04/25/2033	B3 to B1		
Pass-Thru Ctf 3.832 03/26/2046	Ba1 to Baa2	Alternative Loan Tr 2004-22CB		Pass-Thru Ctf 04/25/2033	Ba2 to Baa2		
Agile Group Hldgs Ltd		Pass-Thru Ctf 6 09/25/2034	B2 to Ba3	Pass-Thru Ctf 04/25/2034	Aa1 to Aaa		
Perp Eurobonds		Pass-Thru Ctf 6.25 09/25/2034	Caa1 to B1	Pass-Thru Ctf 04/25/2034	Aa3 to Aaa		
Agricola Senior Tr		Alternative Loan Tr 2004-4CB		Pass-Thru Ctf 06/25/2035	Aa2 to Aaa		
Global Nt 6.75 06/18/2020	B2 to B1	Pass-Thru Ctf 5 03/25/2034	Ba2 to Baa3	Americrest Mtge Secs Inc			
Agricultural Bk China Ltd New		Pass-Thru Ctf 5 03/25/2034	Ba2 to Baa3	Pass Thru Ctf 12/25/2035	Caa3 to B3		
Medium Term Sr Nt 2.75 05/21/2020		Pass-Thru Ctf 03/25/2034	Ba2 to Baa3	Pass Thru Ctf 05/25/2035	Ba3 to B1		
	A2 to A1	Pass-Thru Ctf 03/25/2034	Ba2 to Baa3	Pass Thru Ctf 09/25/2035	Caa3 to B3		
Ahold Lease Ser 2001 A 1 Pass Thru Tr		Alternative Loan Tr 2004-6CB		Pass Thru Ctf 09/25/2035	Caa3 to B1		
Pass Thru Tr Ctf Ser 2001 A 1 7.82		Pass-Thru Ctf 04/25/2034	A3 to Aa1	Pass Thru Ctf 12/25/2035	Aa2 to Aaa		
01/02/2020	Baa2 to Baa1	Alternative Loan Tr 2004-J9		Pass Thru Ctf 12/25/2035	Aa2 to Aaa		
Ahold Lease Ser 2001 A 2 Pass Thru Tr		Pass-Thru Ctf 10/25/2034	Caa1 to B1	Americrest Mtge Secs Inc Series 2004-F			
Pass Thru Tr Ctf Ser 2001 A 2 8.62		Alternative Loan Tr 2005-24		Pass-Thru Ctf 5.505 05/25/2034	C to Caa2		
01/02/2025	Baa2 to Baa1	Pass-Thru Ctf 07/25/2035	Ca to Caa3	Pass-Thru Ctf 5.11 05/25/2034	B1 to B2		
Air Canada		Alternative Loan Tr 2005-54CB		Pass-Thru Ctf 5.307 05/25/2034	Caa3 to Caa1		
Sr Sec Nt 4.75 10/06/2023 CAD		Pass-Thru Ctf 11/25/2035	Caa3 to C	Pass-Thru Ctf 4.56 05/25/2034	A2 to Aaa		
	Ba2 to Ba1	Alternative Loan Tr Resecuritization 2008-2R		Pass-Thru Ctf 5.144 05/25/2034	A2 to Aaa		
Air CDA Inc		Pass-Thru Ctf 6.25 08/25/2037	Caa3 to Ca	Americrest Mtge Secs Inc Series 2004-R			
Pass Thru Ctf Ser 2015-2 Rule 144A 5		Allice Financing SA		Pass-Thru Ctf 08/25/2034	Ca to Caa1		
12/15/2023	Baa3 to Baa2	Sr Sec Global Nt 5.25 02/15/2023 EUR		Americrest Mtge Secs Inc Series 2005-R			
Sr Nt Rule 144A 7.75 04/15/2021		Allice Fincio SA		Pass-Thru Ctf 12/25/2035	Ca to B3		
	B2 to Ba3	Gtd Sr Global Nt 9 06/15/2023 EUR		Amherst Dev Corp NY			
Air Cda Pass Thru Tr 2017-1 Passthr Ctf		Global Sr Nt Rule 144A 8.125		Bds 10/01/2035	A1 to Aa3		
CB		01/15/2024	B3 to Caa1	Amortizing Residential Collateral Tr 2004-1			
Air Cda Pass Thru Tr 2017-1 Passthr Ctf		Sr Global Nt Rule 144A 7.625	B3 to Caa1	Pass-Thru Ctf 10/25/2034	Ba3 to B1		
CB Rule 144A 3.7 07/15/2027		02/15/2025	B3 to Caa1	Amresco Res Sec Corp Mtge Loan Tr 1997-2			
	Baa3 to Baa2	Gtd Sr Nt 01/28/2028 EUR	B3 to Caa1	Mtg Loan Pass-Thru Global Ctf 7.175			
Aircastle Ltd		Allice Fing S A		06/25/2027	A3 to Aaa		
Sr Nt 6.25 12/01/2019	Ba1 to Baa3	Sr Secd Nt Rule 144A 7.5 05/15/2026		Mtg Loan Pass-Thru Global Ctf 7.57			
Sr Nt 5.5 02/15/2022	Ba1 to Baa3	Sr Secd Nt Rule 144A 6.625	B1 to B2	06/25/2027	Baa1 to Aaa		
Akbank Tas		02/15/2023	B1 to B2	Amresco Res Sec Corp Mtge Loan Tr 1998-3			
Covered Bds 13.07 10/16/2023 TRY		Allice France S A		Sr Sub Var Rt Mtg Pass-Thru Global Ctf 09/25/2028			
	Baa2 to Ba1	Sr Secd Nt Rule 144A 8.125	B1 to B2	Mtg Pass-Thru Ctf 6.4 09/25/2028			
Covered Bds 02/13/2020 TRY	Ba2 to Ba1	02/01/2027	B1 to B2				
Covered Bds 11.766 07/28/2023 TRY		Allice France SA					
	Ba2 to Ba1	Gtd Sr Sec Global Nt 5.875 02/01/2027					
Aker Bp Asa		EUR	B1 to B2				
Sr Nt Rule 144A 6 07/01/2022	Ba3 to Ba2	Allice SA					
Akorn Inc		Sr Nt Rule 144A 7.625 02/15/2025					
Sr Sec Term Loan	B3 to Caa1	02/01/2027	B3 to Caa1				
ALBA 7 Spv SRL		Sr Global Nt 6.25 02/15/2025 EUR	B3 to Caa1				
Pass-Thru Ctf 09/20/2038 EUR	Aa2 to Aa3	Sr Global Nt 7.25 05/15/2022 EUR	B3 to Caa1				
Pass-Thru Ctf 09/20/2038 EUR	Aa2 to Aa3	Sr Nt Rule 144A 7.75 05/15/2022	B3 to Caa1				
ALBA 8 Spv SRL		Amazon Com Inc					
Pass-Thru Ctf 10/27/2039 EUR	Aa2 to Aa3	Global Nt 4.95 12/05/2044	Ba1 to A3				
ALBA 9 SPV SRL		Global Nt 2.5 11/29/2022	Ba1 to A3				
Pass-Thru Ctf 03/31/2038 EUR	Aa2 to Aa3	Global Nt 4.8 12/05/2034	Ba1 to A3				
Pass-Thru Ctf 03/31/2038 EUR	Aa2 to Aa3	Global Nt 3.3 12/05/2021	Ba1 to A3				
Aldesa Financial Svcs SA		Nt 2.4 02/22/2023	Ba1 to A3				
Gtd Sr Sec Global Nt 7.25 04/01/2021		Nt 2.8 08/22/2024	Ba1 to A3				
EUR	B2 to B3	Nt 4.05 08/22/2047	Ba1 to A3				
Alectra Fin PLC		Sr Nt 5.2 12/03/2025	Ba1 to A3				
Pass-Thru Ctf 04/15/2021 EUR	Aa3 to Aa2	Sr Nt 1.9 08/21/2020	Ba1 to A3				
ALESCO Pfd Fdg VIII Ltd		Nt 3.15 08/22/2027	Ba1 to A3				
Coll Nt 12/23/2035	A3 to A1	Global Nt 3.8 12/05/2024	Ba1 to A3				
Coll Nt 5.92 12/23/2035	C to Ca	Global Nt 2.6 12/05/2019	Ba1 to A3				
Coll Nt 12/23/2035	B1 to Ba3	Nt 3.875 08/22/2037	Ba1 to A3				
Coll Nt 5.37 12/23/2035	B1 to Ba3	Nt 4.25 08/22/2057	Ba1 to A3				
Coll Nt 12/23/2035	Aa3 to Aa1	America West Airs Inc					
Coll Nt 12/23/2035	C to Ca	Pass Thru Ctf Ser 2001-1G 7.1					
Alesco PFD Fdg X Ltd		04/02/2021	Ba1 to Baa3				
COLL NOTES 09/23/2036	A2 to Aa3	American & Fgn Pwr Inc					
COLL NOTES 5.58 09/23/2036	A2 to Aa3	Sr Deb 5 03/01/2030	B3 to B1				
COLL NOTES 09/23/2036	Ba1 to Baa3	American General Mtge Tr 2006-1					
COLL NOTES 09/23/2036	Ba2 to Aa1	Pass-Thru Ctf 5.75 12/25/2035	B1 to B3				
Alesco Preferred Funding I Ltd		Pass-Thru Ctf 5.75 12/25/2035	Ba1 to Baa3				
Coll Fit Rt NT 0 10/15/2033	Aa1 to Aaa	American Home Mtg Inv Tr					
Alesco Preferred Funding VIII Inc		Coll Nts 09/25/2045	A1 to Aa1				
Coll Nt 5.92 12/23/2035	C to Ca	Coll Nt 01/25/2045	Aa2 to Aaa				
ALESCO Preferred Funding XIII Ltd		American Homes 4 Rent 2014-SFR2 Tr					
Coll Nt 09/23/2037	Aa3 to Aa2	Pass-Thru Ctf 5.149 10/09/2024	A1 to Aa2				
Coll Nt 09/23/2037	B1 to Ba3	Pass-Thru Ctf 4.705 10/09/2024	Aa2 to Aaa				
Coll Nt 09/23/2037	A3 to A1	American Homes 4 Rent 2014-SFR3 Tr					
Alexandria Real Estate Equities Inc		Pass-Thru Ctf 4.596 12/18/2036	A2 to Aa2				
Global Gtd Sr Nt 3.95 01/15/2027		Pass-Thru Ctf 5.04 12/18/2036	A2 to Aa3				
	Baa2 to Baa1	Pass-Thru Ctf 4.201 12/18/2036	Aa2 to Aaa				
Gtd Sr Nt 4.7 06/01/2030	Ba2 to Baa1	American Homes 4 Rent 2015-SFR1					
Global Gtd Sr Nt 3.45 04/30/2025		Pass-Thru Ctf 3.813 04/18/2052	Aa2 to Aaa				
	Baa2 to Baa1						
Perp Cumulative Pfd Stk Conv Ser D 7							
	Ba3 to Baa2						
Global Gtd Sr Nt 3.95 01/15/2028							
	Ba2 to Baa1						
Gtd Sr Nt 3.9 06/15/2023	Ba2 to Baa1						

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 0 08/25/2033	B2 to B3	Pass-Thru Ctf 8.24 09/21/2031	B1 to B2	Global Nt 4.7 11/10/2044	Baa1 to Baa2	Avolon Hldgs Fdg Ltd	
Pass-Thru Ctf 0 06/25/2034	Aaa to A2	Pass-Thru Ctf 03/25/2036	A3 to Aa1	Global Nt Rule 1444 7.85 01/15/2022	Baa1 to Baa2	Gld Sr Nt Rule 1444 5.125 10/01/2023	Ba3 to Baa2
Pass-Thru Ctf 0 11/25/2033	B2 to Caa1	Asset-Backed European Securitisation		Global Nt Rule 1444 6.55 06/15/2034	Baa1 to Baa2	AYT Cedulas Cajas Global FTA	
Pass-Thru Ctf 0 12/25/2033	B3 to Baa3	Transaction Fifteen SR		Global Nt Rule 1444 6.55 06/15/2034	Baa1 to Baa2	Covered Bds 4.5 05/24/2030 EUR	
Pass-Thru Ctf 0 08/25/2033	B2 to B3	Pass-Thru Ctf .6999 04/15/2031 EUR		Global Nt Rule 1444 5.95 01/05/2038	Baa1 to Baa2	Covered Bds 4.5 05/24/2030 EUR	A2 to Aa1
ARGO Mtge 2 SRL		Coll Nt 1 04/15/2031 EUR	Aa2 to Aa3	Global Nt Rule 1444 5.15 11/15/2046	Baa1 to Baa2		
Coll Nt 10/27/2043 EUR	Aa2 to Aa3	Assurant Inc		Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Argos Merger Sub Inc		Sr NT 6.75 02/15/2034	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Nt Rule 1444 7.125 03/15/2023		Global Sub Nt Fixed/Fltg Rt 7	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Caa1 to Caa3	03/27/2048	Baa3 to Baa1	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Artesyn Escrow Inc		Global Sr Nt 4.9 03/27/2028	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Sec Global Nt 9.75 10/15/2020		Global Sr Nt Fltg Rt 3.86188	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	B3 to Caa1	03/26/2021	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asahi Group Hldgs Ltd		Global Sr Nt 4.2 09/27/2023	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Eurobonds .321 09/19/2021 EUR		Global Sr Nt 4.2 09/27/2023	Baa2 to Baa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Baa2 to Baa1	Asti Fin SRL		Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Eurobonds 1.151 09/19/2025 EUR		Coll Nt 05/27/2050 EUR	Aa2 to Aa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Baa2 to Baa1	Asti Group RBMS SRL		Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Ascnet Res Utica Hldgs LLC / ARU Fin Corp		Pass-Thru Ctf 12/27/2072 EUR	Aa2 to Aa3	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Nt Rule 1444 10 04/01/2022	B3 to B2	AT&T Corp		Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Ascantium Equipment Receivables 2016-1		Sr NT 8 11/15/2031	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Tr		AT&T Inc		Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 5.23 12/10/2020	Aa1 to Aaa	Global Nt 2.3 03/11/2019	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 7.42 04/10/2024	Aa1 to Aaa	Nt Rule 1444 4.9 08/15/2037	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Ascantium Equipment Receivables 2016-2		Global Nt 3 06/30/2022	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Tr		Global Nt 5 03/01/2021	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 3.26 09/12/2022	Aa1 to Aaa	EURS Global Sr Nt 3.15 09/04/2036	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 6.79 10/10/2024	A1 to Aa2	EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 4.2 09/12/2022	Aa2 to Aa1	Global Nt 3 02/15/2022	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Ascantium Equipment Receivables 2017-1		Global Nt 4.45 04/01/2024	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Tr		Global Nt 3.95 01/15/2025	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 3.1099 01/10/2023	A2 to Aa3	Nt Zero Cpn Rule 1444 0 11/27/2022	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 2.85 11/10/2021	Aa2 to Aaa	Global Nt Rule 1444 6 11/15/2034	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Ascantium Equipment Receivables 2017-2		Global Nt 3.55 12/17/2032 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Tr		EURS Global Nt 2.5 03/15/2023 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 2.87 08/10/2022	A2 to Aa3	Sr Global Nt 2.45 03/15/2035 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 2.66 04/11/2022	Aa2 to Aa1	Sr Global Nt 1.3 09/05/2023 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Coll Nt 3.56 10/10/2025	Baa3 to Baa2	EUR\$ Global Nt 1.45 06/01/2022 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Ashtead Cap Inc		Global Nt 4.375 09/14/2029 GBP	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
2nd Priority Sr Secd Nt Rule 1444 4.125		Global Sr Nt 2.65 12/17/2021 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
08/15/2025	Ba2 to Baa3	Global Sr Nt 3.5 12/17/2025 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Secd 2nd Priority Nt Rule 1444 5.25		EURS Global Nt 1.875 12/04/2020 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
08/01/2026	Ba2 to Baa3	EURS Global Nt 3.5 12/17/2025 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
2nd Priority Sr Secd Nt Rule 1444 4.375		Global Nt 4.875 06/01/2044 GBP	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
08/15/2027	Ba2 to Baa3	Global Nt 2.4 03/15/2024 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
ASML Hldg NV		Global Nt 3.375 03/15/2034 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Euronotes 1.625 05/28/2027 EUR		Eurobonds 4.25 06/01/2043 GBP	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Baa1 to A3	CADS Global Nt 3.825 11/25/2020 CAD	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Eurobonds .625 07/07/2022 EUR		EURS Global Nt 1.3 09/05/2023 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Baa1 to A3	EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Eurobonds 1.375 07/07/2026 EUR		EURS Global Nt 2.65 12/17/2021 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Baa1 to A3	Swiss Nt 5.12 04/2019 CHF	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Euronotes 3.375 09/19/2023 EUR		Swiss Nt 1.875 12/04/2030 CHF	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
	Baa1 to A3	Swiss Nt 1.375 12/04/2024 CHF	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
ASP AMC Merger Sub Inc		Eurobonds 5.5 03/15/2027 GBP	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Nt Rule 1444 8 05/15/2025	Caa1 to Caa2	GBP\$ Global Nt 7 04/30/2040 GBP	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Aspire Defence Fin PLC		EURS Global Nt 2.45 03/15/2035 EUR	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Sr Secd Euro Nt 4.674 03/31/2040		Global Nt 4.6 02/15/2021	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
GBP	A3 to A2	Nt Rule 1444 4.1 02/15/2028	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asset Backed Fdg Corp		Global Nt 6.3 01/15/2038	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 0 04/25/2033	Baa1 to Aa2	Global Nt 4.5 03/09/2048	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 04/25/2034	B3 to B1	Global Nt Rule 1444 7.3 08/15/2026	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 0 04/25/2033	Baa3 to A3	Sr NT 5.35 09/01/2040	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 07/25/2034	B1 to Baa1	Global Nt Rule 1444 7.12 07/15/2097	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 0 07/25/2033	C to Caa3	Global Nt Rule 1444 6.375 06/01/2028	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 04/25/2034	Caa1 to B1	Global Nt Rule 1444 6.55 01/15/2028	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 07/25/2034	Ba3 to Baa1	Global Nt 3.875 08/15/2021	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 03/25/2035	Caa2 to B2	Global Nt 5.15 03/15/2042	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 07/25/2034	Ba3 to Baa1	Nt Rule 1444 5.3 08/15/2058	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 02/25/2034	C to Caa1	Global Nt 6.5 09/01/2037	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 0 12/25/2032	Caa1 to B1	Global Nt Rule 1444 5.85 11/15/2045	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 02/25/2034	C to Caa1	Global Nt 4.5 05/15/2035	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 0 12/25/2032	Caa1 to B1	Global Nt 5.15 03/15/2042	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 02/25/2034	C to Caa2	Nt Rule 1444 5.3 08/15/2058	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 0 04/25/2033	Baa3 to Aa3	Global Nt 6.5 09/01/2037	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 07/25/2034	Ba1 to Baa3	Global Nt Rule 1444 5.85 11/15/2045	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 03/25/2034	Caa1 to B1	Global Nt 4.5 05/15/2035	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 09/25/2033	Caa3 to B1	Nt Fltg Rt Rule 1444 3.50413	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asset Backed Funding Corp		02/15/2023	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 10/25/2036	Caa2 to Caa1	Nt 6.8 05/15/2036	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 10/25/2036	B2 to B1	Global Nt Rule 1444 7.125 12/15/2031	Baa1 to Baa2	Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 10/25/2036	Ca to Caa2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asset Backed Sec Corp Home Equity Loan				Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Tr 2005-HE6				Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 07/25/2035	Caa1 to B2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asset Backed Sec Corp Home Equity Loan				Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Tr 2006-HE6				Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 11/25/2036	Baa1 to A1			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 11/25/2036	Ba2 to Baa3			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 11/25/2036	Ba1 to Baa1			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asset Backed Secs Corp Home Equity Ln Tr				Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 03/25/2036	A3 to Aa1			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 03/25/2036	Aa3 to Caa			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 07/25/2036	C to Caa			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 07/25/2036	Baa1 to A1			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 03/25/2036	A1 to Aa2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 03/25/2036	Baa1 to Aa2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 12/25/2034	B3 to B1			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 07/25/2036	Aa2 to Aa2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass Thru Ctf 02/25/2035	Caa2 to B2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Pass-Thru Ctf 07/25/2036	Baa2 to A2			Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Asset Backed Securities Corp Home Equity				Global Nt Rule 1444 6.65 12/15/2095	Baa1 to Baa2		
Loan Trust							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Banc Amer Fdg Tr		.....	Aa2 to Aa1	Covered Bds 1.5 01/26/2026 EUR		Bank Montreal Que	
Pass-Thru Ctf 6 01/25/2037	Caa3 to Ca	.....	Aa2 to Aa1	Covered Bds .95 20/2021 EUR	Aa2 to Aa1	Global Sub Nt Fixed/Fltg Rt 3.803	Baa2 to Baa1
Pass Thru Ctf 6 01/25/2037	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds .129 06/21/2021 EUR	Aa2 to Aa1	12/15/2032	
Pass Thru Ctf 6 01/25/2037	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds .06/29/2020 EUR	Aa2 to Aa1	Bank Nova Scotia B C	
Banc of America Coml Mtg Loan Tr		.....	Aa2 to Aa1	Covered Bds .45 12/20/2021 EUR	Aa2 to Aa1	Sr Nt Step-Up Ser A 2.5 10/28/2025	
Pass Thru Ctf 12/10/2049	Caa3 to Ca	.....	Aa2 to Aa1	Covered Bds 1.125 11/27/2024 EUR	Aa2 to Aa1	Sr Nt Step-Up Ser A 3.5 05/01/2031	A1 to Aa2
Banc of America Commercial Mtg Inc		.....	Aa2 to Aa1	Covered Bds 2.11/27/2034 EUR	Aa2 to Aa1	Sr Nt Fixed/Fltg Rt Ser A 2.80925	
Pass-Thru Ctf 07/10/2046	Ca to C	.....	Aa2 to Aa1	Covered Bds .15 06/01/2020 EUR	Aa2 to Aa1	04/29/2019	A1 to Aa2
Banc of America Commercial Mtge Tr		.....	Aa2 to Aa1	Covered Bds .098 07/13/2020 EUR	Aa2 to Aa1	Sr Nt Ser A 3 07/30/2024	A1 to Aa2
2008-1		.....	Aa2 to Aa1	Covered Bds .11/29/2029 EUR	Aa2 to Aa1	Sr Nt Fltg Rt Ser A 3 07/24/2024	A1 to Aa2
Pass-Thru Ctf 6.201 02/10/2051	Caa2 to C	.....	Aa2 to Aa1	Covered Bds .13 06/26/2022 EUR	Aa2 to Aa1	Sr Nt Step-Up Ser A 3.5 04/29/2029	A1 to Aa2
Pass-Thru Ctf 02/10/2051	B3 to Caa2	.....	Aa2 to Aa1	Covered Bds .025 06/28/2021 EUR	Aa2 to Aa1	Sr Nt Fixed/Fltg Ser A 3.36188	
Banc of America Fdg		.....	Aa2 to Aa1	Covered Bds .16 06/27/2022 EUR	Aa2 to Aa1	Sr Nt Fixed/Fltg Rt Ser A 3.11344	
Pass-Thru Ctf 6 01/25/2037	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds 2.038 02/29/2036 EUR	Aa2 to Aa1	03/28/2019	A1 to Aa2
Pass-Thru Ctf 6 01/25/2037	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds 1.517 03/22/2028 EUR	Aa2 to Aa1	Sr Nt Step-Up Ser A 3 07/30/2024	A1 to Aa2
Banc of America Fund		.....	Aa2 to Aa1	Banco Santander Totta SA		Sr Nt Step-Up Ser A 3.25 12/19/2029	
Pass-Thru Ctf 01/25/2037	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds .969 12/19/2023 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.5 05/24/2033	A1 to Aa2
Pass-Thru Ctf 6 01/25/2037	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds .875 04/25/2024 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.75 12/27/2028	A1 to Aa2
Sr Sub Nt 8.53 03/01/2019	Ba3 to Baa3	.....	Aa2 to Aa1	Covered Bds .652 07/26/2023 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.75 02/27/2029	A1 to Aa2
Banc of America Funding		.....	Aa2 to Aa1	Covered Bds 1.481 04/12/2027 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3 05/29/2024	A1 to Aa2
Pass Thru Ctf 5.75 07/25/2036	Ba3 to Baa3	.....	Aa2 to Aa1	Covered Bds 1.25 09/21/2027 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.5 06/04/2025	A1 to Aa2
Banc of America Funding Tr		.....	Aa2 to Aa1	Covered Bds 1.625 06/11/2019 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.75 03/28/2029	A1 to Aa2
Pass-Thru Ctf 6 10/25/2036	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds .754 03/04/2022 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.05/29/2029	A1 to Aa2
Pass-Thru Ctf 01/25/2036	Caa2 to Caa3	.....	Aa2 to Aa1	Covered Bds .842 02/24/2021 EUR	A1 to Aa3	Sr Nt Fixed/Fltg Rt Ser A 3.44119	
Pass-Thru Ctf 04/20/2047	Ca to Caa1	.....	Aa2 to Aa1	Covered Bds .875 10/27/2020 EUR	A1 to Aa3	11/27/2020	A1 to Aa2
Banc One Corp		.....	A2 to A1	Covered Bds 1.201 12/07/2027 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 2.5 11/20/2025	A1 to Aa2
Sub Deb 8 04/29/2027	Baa1 to A3	.....	A2 to A1	Covered Bds .902 04/17/2023 EUR	A1 to Aa3	Sr Nt Step-Up Ser A 3.5 02/27/2024	A1 to Aa2
Sub Deb 7.75 07/15/2025	Baa1 to A3	.....	A2 to A1	Banco Santander-Chile		Sr Nt Fixed/Fltg Rt Ser A 3.21625	
Sub Deb 7.625 10/15/2026	Baa1 to A3	.....	A2 to A1	Global Nt 6.5 09/22/2020	Aa3 to A1	05/08/2020	A1 to Aa2
Sr Sub Nt 8.53 03/01/2019	Baa1 to A3	.....	A2 to A1	Swiss Bds 1.75 09/26/2019 CHF	Aa3 to A1	Sr Nt Step-Up Ser A 3 01/31/2028	A1 to Aa2
Banca Carige SPA		.....	A2 to A1	Sr Nt EUR	Aa3 to A1	Sr Nt Step-Up Ser A 2.75 12/29/2025	A1 to Aa2
Covered Bds 05/25/2022 EUR	A1 to A2	.....	A2 to A1	Sr Nt 5.5 CLP	Aa3 to A1	Sr Nt Step-Up Ser A 4 01/30/2029	A1 to Aa2
Covered Bds 9 05/25/2023 EUR	A1 to A2	.....	A2 to A1	Sr Nt 5.95 CLP	Aa3 to A1	Sr Nt Step-Up Ser A 2.5 02/06/2023	A1 to Aa2
Covered Bds 03/01/2021 EUR	A3 to Baa1	.....	A2 to A1	Bank Montreal		Sr Nt Step-Up Ser A 3.75 01/30/2024	A1 to Aa2
Covered Bds 5 11/02/2032 EUR	Baa1 to Baa3	.....	A2 to A1	CADS Sr Dep Nt 2.7 09/11/2024 CAD	A1 to Aa2	Global Sub Nt 4.5 12/16/2025	A1 to Aa2
Covered Bds 5.35 11/05/2032 EUR	Baa1 to Baa3	.....	A2 to A1	Medium Term Sr Nt Step-Up Ser C 2.5	A1 to Aa2	Sr Nt Step-Up Ser A 3 06/27/2024	A1 to Aa2
Covered Bds 1.25 01/28/2021 EUR	Baa1 to Baa3	.....	A2 to A1	01/24/2025	A1 to Aa2	Sr Nt Step-Up Ser A 3.75 01/30/2024	A1 to Aa2
Covered Bds 4.125 09/20/2030 EUR	Baa1 to Baa3	.....	A2 to A1	Medium Term Sr Nt Step-Up Ser B 3	A1 to Aa2	Global Sub Nt 4.5 12/16/2025	Baa2 to Baa1
Covered Bds 5.34 10/26/2032 EUR	Baa1 to Baa3	.....	A2 to A1	05/17/2033	A1 to Aa2	Sr Nt Step-Up Ser A 3 06/27/2024	A1 to Aa2
Covered Bds 4.5 10/25/2022 EUR	Baa1 to Baa3	.....	A2 to A1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2	Bank of America Mortgage Securities Inc	
Covered Bds 4.5 10/25/2040 EUR	Baa1 to Baa3	.....	A2 to A1	05/17/2019	A1 to Aa2	Coll Nts 09/25/2035	Ba1 to Baa1
Covered Bds 4.3 11/25/2030 EUR	Baa1 to Baa3	.....	A2 to A1	2.87719 04/23/2019	A1 to Aa2	Coll Nts 09/25/2035	Aa3 to Aaa
Banca March SA		.....	A2 to A1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2	Bank of East Asia Ltd	
Covered Bds 06/27/2022 EUR	Aa2 to Aa1	.....	A2 to A1	2.87719 04/23/2019	A1 to Aa2	Contingent Cap Secs 4 11/03/2026	Ba1 to Baa3
Covered Bds 07/26/2019 EUR	Aa2 to Aa1	.....	A2 to A1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2	Contingent Cap Secs 4.25 11/20/2024	Ba1 to Baa3
Covered Bds 4.01 03/31/2021 EUR	Aa2 to Aa1	.....	A2 to Aa1	04/29/2024	A1 to Aa2	Bank of Ireland Mtge Bank	
Covered Bds 4.51 02/21/2022 EUR	Aa2 to Aa1	.....	A2 to Aa1	Mtn Step-Up Ser D 2.25 10/25/2022	A1 to Aa2	Covered Bds 3.625 10/02/2020 EUR	Aa1 to Aaa
Covered Bds 3.51 06/10/2020 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 1.65	A1 to Aa2	Covered Bds 3.75 03/19/2019 EUR	Aa1 to Aaa
Covered Bds 4.01 03/31/2021 EUR	Aa2 to Aa1	.....	A2 to Aa1	11/26/2021	A1 to Aa2	Covered Bds 5.45 03/01/2030 EUR	Aa1 to Aaa
Banca Popolare Dell'Emilia Romagna SCARL		.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2.5	A1 to Aa2	Covered Bds 5.4 11/06/2029 EUR	Aa1 to Aaa
Covered Bds .5 07/22/2020 EUR	Aa2 to Aa3	.....	A2 to Aa1	09/29/2028	A1 to Aa2	Covered Bds 06/21/2023 EUR	Aa1 to Aaa
Covered Bds 10/28/2020 EUR	Aa2 to Aa3	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2.25	A1 to Aa2	Covered Bds 06/24/2024 EUR	Aa1 to Aaa
Banca Popolare Dell'Emilia Romagna SPA		.....	A2 to Aa1	03/17/2025	A1 to Aa2	Covered Bds 2.605 01/29/2029 EUR	Aa1 to Aaa
Covered Bds 04/22/2021 EUR	Aa2 to Aa3	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser D 2.15	A1 to Aa2	Covered Bds 4.15 01/30/2034 EUR	Aa1 to Aaa
Covered Bds 04/28/2021 EUR	Aa2 to Aa3	.....	A2 to Aa1	05/17/2024	A1 to Aa2	Covered Bds 02/27/2040 EUR	Aa1 to Aaa
Bancaja 10 Fondo de Titulizacion de Activos		.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2.75	A1 to Aa2	Covered Bds 5.01/20/2020 EUR	Aa1 to Aaa
Pass-Thru Ctf 12/15/2050 EUR	A1 to Aa2	.....	A2 to Aa1	12/29/2026	A1 to Aa2	Covered Bds 2.315 12/10/2040 EUR	Aa1 to Aaa
Bancaja 11 Fondo de Titulizacion de Activos		.....	A2 to Aa1	Mtn Zero Cpn Ser D Index-Linked 0	A1 to Aa2	Covered Bds 1.704 01/15/2036 EUR	Aa1 to Aaa
Pass Thru Ctf 04/27/2050 EUR	Baa1 to A2	.....	A2 to Aa1	06/28/2024	A1 to Aa2	Covered Bds 10/25/2021 EUR	Aa1 to Aaa
Pass Thru Ctf 04/27/2050 EUR	Baa1 to A2	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser D 2	A1 to Aa2	Covered Bds 07/25/2025 EUR	Aa1 to Aaa
Bancaja 13 Fondo de Titulizacion de Activos		.....	A2 to Aa1	08/11/2022	A1 to Aa2	Covered Bds 2 09/03/2035 EUR	Aa1 to Aaa
Pass-Thru Ctf 04/23/2052 EUR	Ba2 to Baa3	.....	A2 to Aa1	Mtn Zero Cpn Ser D Index-Linked 0	A1 to Aa2	Covered Bds 5.76 09/07/2029 EUR	Aa1 to Aaa
Pass-Thru Ctf 04/23/2052 EUR	A1 to Aa2	.....	A2 to Aa1	05/31/2024	A1 to Aa2	Covered Bds 5.94 02/06/2034 EUR	Aa1 to Aaa
Bancaja 7 Fondo de Titulizacion de Activos		.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2	Covered Bds 5.36 10/12/2029 EUR	Aa1 to Aaa
BD 0 11/25/2036 EUR	A2 to A1	.....	A2 to Aa1	03/24/2021	A1 to Aa2	Covered Bds 5.41 09/02/2019 EUR	Aa1 to Aaa
BD 0 11/25/2036 EUR	B3 to B1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2	Covered Bds 2.192 12/03/2040 EUR	Aa1 to Aaa
BD 0 11/25/2036 EUR	Ba1 to Baa3	.....	A2 to Aa1	02/18/2031	A1 to Aa2	Covered Bds .625 02/19/2021 EUR	Aa1 to Aaa
Bancaja 8 Fondo de Titulizacion de Activos		.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2.75	A1 to Aa2	Bank of Montreal	
Pass Thru Ctf 10/25/2037 EUR	A2 to Aa3	.....	A2 to Aa1	12/29/2026	A1 to Aa2	Sub Fixed/Fltg Rt Canadian Bd	Baa2 to Baa1
Pass Thru Ctf 10/25/2037 EUR	Ba3 to Baa1	.....	A2 to Aa1	Mtn Step-Up Ser C 2.75 12/09/2024	A1 to Aa2	12/08/2025 CAD	
BANCAJA 9 Fondo de Titulizacion de Activos		.....	A2 to Aa1	Global Medium Term Sr Nt Step-Up Ser B	A1 to Aa2		
Pass Thru Ctf 09/25/2043 EUR	Baa2 to A3	.....	A2 to Aa1	2.5 04/30/2024	A1 to Aa2		
Pass Thru Ctf 09/25/2043 EUR	B2 to Baa3	.....	A2 to Aa1	Medium Term Sr Nt Fltg Rt 01/30/2025	A1 to Aa2		
Bancaja-Bva Vpo 1 FTA		.....	A2 to Aa1	Global Medium Term Sr Nt Fixed/Fltg Ser	A1 to Aa2		
Pass-Thru Ctf 07/23/2051 EUR	Aa2 to Aa1	.....	A2 to Aa1	B 3.18738 01/24/2019	A1 to Aa2		
Pass-Thru Ctf 07/23/2051 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Ser B (CMS) .5	A1 to Aa2		
Pass-Thru Ctf 07/23/2051 EUR	Aa2 to Aa1	.....	A2 to Aa1	03/31/2020	A1 to Aa2		
Pass-Thru Ctf 07/23/2051 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 3	A1 to Aa2		
Banco Bilbao Vizcaya Argentaria SA		.....	A2 to Aa1	02/18/2026	A1 to Aa2		
Covered Bds .875 11/22/2026 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2		
Covered Bds 10/18/2021 EUR	Aa2 to Aa1	.....	A2 to Aa1	03/24/2021	A1 to Aa2		
Covered Bds 09/06/2019 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser C 2	A1 to Aa2		
Covered Bds 3.875 05/23/2025 EUR	Aa2 to Aa1	.....	A2 to Aa1	02/21/2020	A1 to Aa2		
Covered Bds 4.25 11/18/2019 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser D 2	A1 to Aa2		
Covered Bds 4.25 04/10/2031 EUR	Aa2 to Aa1	.....	A2 to Aa1	06/16/2022	A1 to Aa2		
Covered Bds 4.5 02/21/2022 EUR	Aa2 to Aa1	.....	A2 to Aa1	Global Mtn Step-Up Ser C 2 03/11/2021	A1 to Aa2		
Covered Bds 5.25 02/14/2048 EUR	Aa2 to Aa1	.....	A2 to Aa1	Medium Term Sr Nt Step-Up Ser D 2	A1 to Aa2		
Covered Bds 5.15 07/31/2020 EUR	Aa2 to Aa1	.....	A2 to Aa1	01/25/2021	A1 to Aa2		
Covered Bds 4.125 11/27/2019 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 3.75 12/14/2022 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 02/27/2020 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds .75 01/20/2022 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 05/31/2021 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds .625 03/20/2023 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds .625 05/17/2021 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 08/03/2023 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 2.25 06/12/2024 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 05/14/2025 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 4.5 09/23/2021 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 4.75 03/04/2019 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 5 03/07/2022 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 09/11/2020 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bd 5.62 10/01/2027 NOK	Aa2 to Aa1	.....	A2 to Aa1				
Covered Bds 06/27/2022 EUR	Aa2 to Aa1	.....	A2 to Aa1				
Banco BPI SA		.....	A2 to A1				
Covered Bds 09/26/2022 EUR	A2 to A1	.....	A2 to A1				
Covered Bds 08/25/2021 EUR	A1 to Aa3	.....	A2 to A1				
Covered Bds 09/26/2025 EUR	A1 to Aa3	.....	A2 to A1				
Covered Bds 03/02/2023 EUR	A1 to Aa3	.....	A2 to A1				
Covered Bds 07/25/2022 EUR	A1 to Aa3	.....	A2 to A1				
Covered Bds 10/20/2022 EUR	A2 to A1	.....	A2 to A1				
Covered Bds 03/19/2025 EUR	A1 to Aa3	.....	A2 to A1				
Covered Bds 05/21/2025 EUR	A1 to Aa3	.....	A2 to A1				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Sr Nt 2.5 12/28/2019 HKD	A1 to Aa2	Bankinter 3 Ftpyme FTA		Global Mtn Step-Up Ser A 3.5		Global Mtn Zero Cpn Ser A Index-Linked	
Fltg Rt Nt 06/15/2020 EUR	A1 to Aa2	Pass-Thru Cfs 02/18/2046 EUR	Baa3 to Baa1	11/14/2028	A1 to A2	0 05/23/2024	A1 to A2
Fltg Rt Canadian Dep Nt 04/11/2019				Global Mtn Ser A 3.75 03/22/2022	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	
CAD	A1 to Aa2	Bankinter 5 Fondo de Titulizacion		Global Mtn Step-Up Ser A 4 11/18/2025	A1 to A2	07/31/2024	A1 to A2
Fltg Rt Canadian Dep Nt 03/30/2020		Hipotecaria				Global Mtn Ser A 4.25 01/06/2020	A1 to A2
CAD	A1 to Aa2	Pass-Thru Ctf 0 11/12/2039 EUR	A1 to Aa2	Global Mtn Ser A 4.75 05/13/2020	A1 to A2	Global Mtn Fltg Rt Ser A 4.75946	
Contingent Cap Secs 2.75 05/31/2027		Bankinter 7 Fondo de Titulizacion		Mtn Fltg Rt Ser A (CMS) 12/04/2019		03/09/2021	A1 to A2
CAD	Baa2 to Baa1	Hipotecaria				Global Mtn Equity-Linked Ser A (Synthetic	
Bank of Nova Scotia		Coll NT 0 09/26/2040 EUR	A3 to Aa3	Global Mtn Ser A 2.4 04/18/2023	A1 to A2	Convertible Nts) 125 03/13/2023	A1 to A2
Contingent Cap Secs 12/08/2025 CAD		BD 0 09/26/2040 EUR	Baa3 to A3	Global Sr Nt 3.75 05/15/2024	A1 to A2	Global Mtn Fltg Rt Ser A 3.58925	
	Baa2 to Baa1	Bankinter 9 Fondo de Titulizacion de Activos		Global Mtn Ser A 2 10/12/2019	A1 to A2	02/24/2021	A1 to A2
Contingent Cap Secs 2.58 03/30/2027		Pass Thru Ctf 07/16/2042 EUR		Mtn Fltg Rt Ser A (CMS) 03/25/2020		Global Mtn Fixed/Fltg Rt Ser A 4.3	
CAD	Baa2 to Baa1					05/19/2027	A1 to A2
Bank of The West Auto Tr 2017-1		Pass Thru Ctf 07/16/2042 EUR	Ba1 to Baa2	Global Mtn Zero Cpn Ser A Index-Linked 0		Global Mtn Ser A 4.25 07/08/2028	
Coll Nt 2.96 02/15/2024	A2 to A1			02/26/2021	A1 to A2		A1 to A2
Coll Nt 2.62 11/15/2023	Aa3 to Aa1	Pass Thru Ctf 07/16/2042 EUR	Aa3 to Aa1	Global Mtn Ser A 3.05 09/13/2022	A1 to A2	Global Mtn Step-Up Ser A 4.25	
Bank Otkritie Financial Corp PJSC				Global Sr Nt 2.5 02/20/2019	A1 to A2	06/03/2031	A1 to A2
Loan Participation Nt 4.5 11/11/2019	B2 to B1	Bankinter SA		Global Mtn Fixed/Fltg Rt Ser A 3.11188		Global Mtn Fltg Rt Ser A 3.86813	
		Covered Bds 01/25/2019 EUR	Aa2 to Aa1	06/27/2019	A1 to A2	05/12/2021	A1 to A2
Fixed/Fltg Rt Russian Bds 10.1		Covered Bds 04/27/2027 EUR	Aa2 to Aa1	Global Mtn Ser A 3.35 08/16/2024	A1 to A2	Mtn Zero Cpn Ser A Index-Linked (iPath	
04/10/2023 RUB	B2 to B1	Covered Bds 02/04/2021 EUR	Aa2 to Aa1			Exchange Traded Nt) 0 06/12/2036	
Bankia		Bankoia SA		Global Mtn Fixed/Fltg Rt Ser A 3.94456			A1 to A2
Covered Bds 3.75 12/14/2022 EUR		Covered Bds 02/24/2019 EUR	Aa2 to Aa1	04/18/2021	A1 to A2	Global Mtn Ser A 4.25 05/12/2025	
	Aa2 to Aa1	Covered Bds .65 07/07/2025 EUR		Global Mtn Ser A 5 05/20/2023	A1 to A2		A1 to A2
Covered Bds 3.75 12/12/2022 EUR			Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 3.15 07/19/2022	
	Aa2 to Aa1	Covered Bds .8499 05/23/2025 EUR		0 07/25/2024	A1 to A2		A1 to A2
Covered Bds 4.125 03/24/2036 EUR			Aa2 to Aa1	Global Mtn Ser A 4 04/07/2020	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.95681	
	Aa2 to Aa1	Covered Bds 01/25/2021 EUR	Aa2 to Aa1	Global Mtn Ser A 4.5 01/06/2021	A1 to A2	02/28/2020	A1 to A2
Covered Bds 3.75 12/14/2022 EUR				Global Mtn Ser A 4.25 03/29/2025	A1 to A2	Global Mtn Fltg Rt Ser A 3.38819	
	Aa2 to Aa1	Baronite SA		Global Mtn Fltg Rt Ser A 3.792		06/16/2020	A1 to A2
Covered Bds 3.75 06/30/2025 EUR		Coll Nt 05/15/2037 MXN	Baa2 to Baa3	06/20/2023	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.5	
	Aa2 to Aa1			Global Mtn Step-Up Ser A 4.25		09/08/2021	A1 to A2
Covered Bds 3.75 06/30/2025 EUR		Bantrab Senior Tr		06/09/2031	A1 to A2	Global Mtn Ser A 4.25 12/30/2019	A1 to A2
	Aa2 to Aa1	Gtd Global Bds	Caa2 to Caa1	Global Mtn Step-Up Ser A 3.25		Global Mtn Ser A 3 06/16/2019	A1 to A2
Covered Bds 3.75 06/30/2025 EUR		Boosteel Financing 2015 Pty Ltd		08/25/2042	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 5.25	
	Aa2 to Aa1	Gtd Eurobonds 3.875 01/28/2020		Global Mtn Ser A 3.65 10/21/2023	A1 to A2	03/09/2028	A1 to A2
Covered Bds 3.75 06/30/2025 EUR			Baa2 to Baa1	Mtn Fltg Rt Ser A (CPI) 4.7725		Global Mtn Ser A 4 08/11/2023	A1 to A2
	Aa2 to Aa1	Barclays Bank PLC		04/28/2020	A1 to A2	Global Mtn Ser A 3.05 03/14/2028	A1 to A2
Covered Bds 3.88 05/21/2025 EUR		Perp Sub Fixed/Fltg Rt Euronotes 6 GBP	Ba1 to Baa2	Global Mtn Zero Cpn Ser A Index-Linked 0		Global Mtn Ser A 3.5 11/18/2020	A1 to A2
	Aa2 to Aa1			03/03/2022	A1 to A2	Global Mtn Ser A 2.7 11/01/2024	A1 to A2
Covered Bds 4 03/31/2020 EUR	Aa2 to Aa1	Fltg Rt Indx Lnkd Euronotes 03/26/2021		Global Mtn Index-Linked Ser A 1.3		Global Mtn Zero Cpn Ser A Index-Linked	
Covered Bds 4 03/31/2020 EUR	Aa2 to Aa1	EUR	A1 to A2	01/06/2023	A1 to A2	0 10/30/2023	A1 to A2
Covered Bds 4.25 11/18/2019 EUR		Japan Bds .478 06/24/2019 JPY	A1 to A2	Global Mtn Step-Up Ser A 3.5		Global Mtn Step-Up Ser A 4.5	
	Aa2 to Aa1	Nt Rule 144A 10.179 06/12/2021		01/30/2032	A1 to A2	04/14/2025	A1 to A2
Covered Bds 4.25 11/18/2019 EUR			Baa3 to Ba1	Global Mtn Ser A 4 07/21/2023	A1 to A2	Global Mtn Ser A 3 06/13/2028	A1 to A2
	Aa2 to Aa1	Japan Bds 1.083 06/24/2024 JPY	A1 to A2	Global Mtn Ser A 3.6 10/07/2020	A1 to A2	Global Mtn Ser A 4.75 06/03/2019	A1 to A2
Covered Bds 4.25 11/18/2019 EUR		Fltg Rt Japan Bds 06/24/2019 JPY	A1 to A2	Global Mtn Ser A 3.75 10/15/2021		Global Mtn Ser A 4.2 04/21/2021	A1 to A2
	Aa2 to Aa1	Japan Bds .749 06/24/2021 JPY	A1 to A2			Global Mtn Ser A 2.55 11/16/2022	A1 to A2
Covered Bds 4.25 11/18/2019 EUR				Global Mtn Ser A 2.25 02/28/2020	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.86813	
	Aa2 to Aa1	Barclays Bank Plc (United Kingdom)		Global Mtn Ser A 2.75 11/16/2024	A1 to A2	05/12/2021	A1 to A2
Covered Bds 4.26 11/16/2019 EUR		Jr Sub Flt Rt EuroNT 0	Ba1 to Baa2	Global Mtn Fixed/Fltg Rt Ser A 3.5		Global Mtn Ser A 3 06/14/2023	A1 to A2
	Aa2 to Aa1			02/16/2021	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	
Covered Bds 4.5 12/02/2019 EUR		Barclays Bk PLC		Global Mtn Ser A 5 05/13/2023	A1 to A2	(Market Linked Nts) 0 12/05/2022	A1 to A2
	Aa2 to Aa1	GBP's Perp Sub BD Reg S Fix/Fltg Rt		Global Mtn Ser A 4 07/28/2019	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	
Covered Bds 4.51 11/30/2019 EUR		7.125 GBP	Ba1 to Baa2	Global Mtn Step-Up Ser A 2 02/18/2020		0 06/30/2021	A1 to A2
	Aa2 to Aa1	GBP's Sub EMTN Reg S 5.75		Global Mtn Fltg Rt Ser A 3.40806		Global Mtn Ser A 3.75 05/26/2021	A1 to A2
Covered Bds 4.51 11/30/2019 EUR		09/14/2026 GBP	Baa3 to Ba1	04/09/2020	A1 to A2	Global Mtn Ser A 3.5 05/05/2019	A1 to A2
	Aa2 to Aa1	GBP's Perp Fixed/Fltg Rt Nt 6.125 GBP		Global Mtn Ser A 3.7 09/23/2019	A1 to A2	Global Mtn Step-Up Ser A 3.125	
Covered Bds 5.63 09/18/2043 EUR			Ba1 to Baa2	Global Mtn Zero Cpn Ser A Index-Linked		10/28/2031	A1 to A2
	Aa2 to Aa1	Perp Jr Sub Fix/Flt Rt Euro Nts		Global Mtn Step-Up Ser A 4.25		Global Mtn Ser A 3.75 03/24/2019	
Covered Bds 5.5 05/22/2048 EUR		EUR	Ba1 to Baa2	12/02/2022	A1 to A2		A1 to A2
	Aa2 to Aa1			Global Mtn Ser A 3.25 04/05/2019		02/08/2028	A1 to A2
Covered Bds 5.28 04/07/2048 EUR		Global Mtn Ser A 3.65 12/02/2019	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 4.303		Global Mtn Ser A 2 04/23/2021	A1 to A2
	Aa2 to Aa1	Global Mtn Ser A 3.1 04/04/2028	A1 to A2	09/30/2020	A1 to A2	Global Mtn Step-Up Ser A 4.125	
Covered Bds 5.23 03/13/2048 EUR		Global Mtn Ser A 3.85 09/10/2020	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0		12/09/2023	A1 to A2
	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0		Global Mtn Ser A 3 03/28/2025	A1 to A2
Covered Bds 5.22 03/12/2048 EUR		09/29/2020	A1 to A2	09/30/2024	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A (Callable	
	Aa2 to Aa1	Global Mtn Step-Up Ser A 2.75		Global Mtn Fltg Rt Ser A 3.503		CMS Steepner) 9 02/26/2038	A1 to A2
Covered Bds 5.24 01/27/2048 EUR		04/04/2023	A1 to A2	03/29/2019	A1 to A2	Global Mtn Ser A 3.5 11/26/2019	A1 to A2
	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked	A1 to A2	Global Mtn Step-Up Ser A 4.5		Global Mtn Step-Up Ser A 3 04/21/2027	
Covered Bds 4.75 05/24/2027 EUR		0 07/27/2022	A1 to A2	03/10/2021	A1 to A2		A1 to A2
	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Global Mtn Ser A 4.5 04/07/2023	A1 to A2	Global Mtn Ser A 3.25 04/13/2019	A1 to A2
Covered Bds 05/24/2019 EUR	Aa2 to Aa1	Global Mtn Ser A 4 06/09/2025	A1 to A2	Global Mtn Ser A 2 12/27/2020	A1 to A2	Global Mtn Step-Up Ser A 2.25	
Covered Bds 4.75 05/24/2027 EUR		Global Mtn Ser A 3.6 03/15/2022	A1 to A2	Global Mtn Ser A 2 10/25/2019	A1 to A2	08/25/2022	A1 to A2
	Aa2 to Aa1	Global Mtn Fixed/Fltg Rt Ser A 3.4945		Global Mtn Fixed/Fltg Rt Ser A 3.98819		Global Mtn Zero Cpn Ser A Index-Linked	
Covered Bds 4.25 03/28/2027 EUR		11/20/2020	A1 to A2	03/15/2021	A1 to A2	04/25/2024	A1 to A2
	Aa2 to Aa1	Global Mtn Ser A 2.35 10/18/2021	A1 to A2	Global Mtn Step-Up Ser A 3.5		Global Mtn Fixed/Fltg Rt Ser A (CPI)	
Covered Bds 4.25 10/25/2023 EUR		08/19/2022	A1 to A2	12/30/2031	A1 to A2	3.777 07/28/2021	A1 to A2
	Aa2 to Aa1	Global Mtn Step-Up Ser A 4.5		Global Mtn Ser A 4.25 08/05/2022	A1 to A2	Global Mtn Ser A Step-Up 5 02/25/2023	
Covered Bds 4.13 11/27/2019 EUR		Global Mtn Fixed/Fltg Rt Ser A 4	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0			A1 to A2
	Aa2 to Aa1	02/24/2027	A1 to A2	10/25/2023	A1 to A2	Global Mtn Ser A 4.5 05/26/2031	A1 to A2
Covered Bds 4 03/31/2020 EUR	Aa2 to Aa1	Global Mtn Fixed/Fltg Rt Ser A (CPI)	A1 to A2	Global Mtn Ser A 4 03/17/2019	A1 to A2	Global Mtn Ser A 3.5 08/26/2019	A1 to A2
	Aa2 to Aa1	4.5225 02/09/2021	A1 to A2	Global Mtn Ser A 2.75 01/25/2023	A1 to A2	Global Mtn Ser A 3.75 04/07/2019	A1 to A2
Covered Bds 4 03/24/2021 EUR	Aa2 to Aa1	Global Mtn Ser A 4.5 01/06/2022	A1 to A2	Global Mtn Step-Up Ser A 4.5		Global Mtn Step-Up Ser A 2.75	
Covered Bds 4 03/24/2021 EUR	Aa2 to Aa1	Global Mtn Ser A 3.6 03/15/2022	A1 to A2	01/13/2026	A1 to A2	06/19/2023	A1 to A2
Covered Bds 4.13 04/10/2021 EUR		Global Mtn Fixed/Fltg Rt Ser A 3.25	A1 to A2	Global Mtn Ser A 4 09/09/2021	A1 to A2	Global Mtn Fltg Rt Ser A 3.27925	
	Aa2 to Aa1	03/30/2027	A1 to A2	Global Mtn Step-Up Ser A 3.75		10/28/2019	A1 to A2
Covered Bds 4.25 04/10/2031 EUR		Global Mtn Ser A 3.5 03/08/2020	A1 to A2	02/17/2032	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	
	Aa2 to Aa1	Global Mtn Ser A 3.25 05/24/2019	A1 to A2	Global Mtn Ser A 4.5 12/23/2020	A1 to A2	06/03/2022	A1 to A2
Covered Bds 4.13 04/10/2021 EUR		Global Mtn Ser A 4 02/16/2024	A1 to A2	Global Mtn Ser A 4.35 08/11/2028	A1 to A2	Global Mtn Fltg Rt Ser A 4 07/06/2020	
	Aa2 to Aa1	Global Mtn Fltg Rt Ser A 3.23925	A1 to A2	Global Mtn Ser A 4.25 12/16/2020		Global Mtn Ser A 2.5 01/10/2023	A1 to A2
Covered Bds 4.25 04/10/2031 EUR		08/07/2020	A1 to A2			Global Mtn Ser A Step-Up 5 07/09/2020	
	Aa2 to Aa1	Global Mtn Ser A 3 07/05/2023	A1 to A2	Global Mtn Ser A 2.75 08/16/2019	A1 to A2		A1 to A2
Covered Bds 4.25 10/25/2023 EUR		Global Mtn Step-Up Ser A 5 02/17/2023	A1 to A2	Global Mtn Ser A 4.5 03/24/2023	A1 to A2	Global Mtn Ser A 4 01/26/2022	A1 to A2
	Aa2 to Aa1			Global Mtn Fixed/Fltg Rt Ser A 3.98813		Global Mtn Ser A Step-Up 4.75	
Bankia SA		Global Mtn Fltg Rt Ser A (CPI)		04/03/2020	A1 to A2	03/03/2026	A1 to A2
Covered Bds 05/26/2023 EUR		05/10/2022	A1 to A2	Global Mtn Ser A 3.25 03/08/2019	A1 to A2	Global Mtn Ser A 3.25 02/24/2020	A1 to A2
Covered Bds 4 02/03/2025 EUR		Global Mtn Step-Up Ser A 3.5	A1 to A2	Global Mtn Ser A 4.75 12/30/2023		Global Mtn Fixed/Fltg Rt Ser A 3.27106	
Covered Bds 4.125 03/24/2036 EUR		11/17/2032	A1 to A2	Global Mtn Ser A 5 05/27/2020	A1 to A2	03/11/2020	A1 to A2
	Aa2 to Aa1	Global Mtn Ser A 4 10/06/2024	A1 to A2	Global Mtn Ser A 5 06/03/2020	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 4	
Covered Bds 4.5 04/26/2022 EUR		Global Mtn Fixed/Fltg Rt Ser A 3.27694	A1 to A2	Global Mtn Ser A 4 10/28/2025	A1 to A2	01/27/2027	A1 to A2
	Aa2 to Aa1	05/22/2020	A1 to A2	Global Mtn Ser A 4 09/29/2021	A1 to A2	Global Mtn Ser A 3.75 11/12/2021	A1 to A2
Covered Bds 5 06/28/2019 EUR	Aa2 to Aa1	Global Mtn Ser A 4.625 12/15/2019	A1 to A2	Global Mtn Ser A 3 12/29/2021	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.75	
Covered Bds 5 06/28/2019 EUR	Aa2 to Aa1			Global Mtn Ser A 3.1 03/05/2027	A1 to A2	02/01/2021	A1 to A2
Covered Bds 5.02 02/26/2038 EUR		Global Mtn Fixed/Fltg Rt Ser A (CPI)	A1 to A2	Global Mtn Ser A 3.75 07/08/2022	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	
	Aa2 to Aa1	3.5225 11/30/2020	A1 to A2	Global Mtn Ser A 3.7 04/05/2021	A1 to A2	(Market-Linked Nts) 0 0	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Global Mtn Ser A 3.25 08/11/2019	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 3.25 04/26/2019	A1 to A2	Global Mtn Fltg Rt Ser A 3.291	
Global Mtn Ser A 2 10/18/2019	A1 to A2	0 12/13/2022	A1 to A2	Global Mtn Ser A 3.65 05/17/2022	A1 to A2	05/01/2020	A1 to A2
Global Mtn Ser A 4 03/29/2022	A1 to A2	Global Mtn Ser A 4 10/14/2022	A1 to A2	Global Mtn Ser A 3.65 05/17/2022	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A (Callable)	
Global Mtn Ser A 5.25 06/03/2023	A1 to A2	Global Mtn Ser A 2.1 04/16/2021	A1 to A2	Global Mtn Ser A 3.65 05/17/2022	A1 to A2	Lev Steepener Nts) 5 01/26/2023	A1 to A2
Global Mtn Step-Up Ser A 4.5	A1 to A2	Global Mtn Ser A 3.4 10/07/2019	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 4.5 04/21/2024	A1 to A2
02/10/2026	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		0 01/30/2025	A1 to A2	Global Mtn Ser A 3.75 11/18/2022	
Global Mtn Fixed/Fltg Rt Ser A (Cpdd		06/27/2024	A1 to A2	Global Mtn Ser A 5.375 06/24/2023			
Callable CMS) 4 03/29/2021	A1 to A2	Global Mtn Ser A 4 08/04/2022	A1 to A2				
Global Mtn Ser A 2.7 08/02/2019	A1 to A2	Global Mtn Ser A 3.85 04/13/2023	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 4.75 04/28/2020	A1 to A2
Global Mtn Ser A 2.25 09/20/2019	A1 to A2	Global Sr Nt 5.125 01/08/2020	A1 to A2	0 08/04/2022	A1 to A2	Global Mtn Ser A 4.5 03/10/2022	A1 to A2
Global Mtn Ser A 3.75 08/26/2020	A1 to A2	Global Mtn Step-Up Ser A 4.5	A1 to A2	Global Mtn Ser A 3.75 11/26/2020	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	
Global Mtn Fixed/Fltg Rt Ser A 3.75		01/27/2026	A1 to A2	Global Mtn Step-Up Ser A 2.05		05/03/2022	A1 to A2
02/09/2021	A1 to A2	Global Sr Nt 6.75 05/22/2019	A1 to A2	Global Mtn Step-Up Ser A 5		Global Mtn Ser A 4.35 01/13/2021	A1 to A2
Global Mtn Fixed/Fltg Rt Ser A 3.5		01/27/2026	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 5.125 06/17/2020	
02/22/2021	A1 to A2	Global Mtn Step-Up Ser A 5 12/30/2022	A1 to A2	0 10/31/2024	A1 to A2		
Global Mtn Ser A 4 06/23/2026	A1 to A2			Global Mtn Ser A 3 03/15/2019	A1 to A2	Global Mtn Ser A 4 08/19/2020	A1 to A2
Global Mtn Fltg Rt Ser A 3.13925		Global Mtn Step-Up Ser A 4 11/12/2022	A1 to A2	Global Mtn Ser A 4.5 12/08/2021	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 4.18925	
08/07/2019	A1 to A2	Global Mtn Fltg Rt Ser A 12/06/2019	A1 to A2	Global Mtn Ser A 4.5 12/08/2021	A1 to A2	05/25/2022	A1 to A2
Global Mtn Ser A 4.25 12/02/2026	A1 to A2			Global Mtn Ser A 4 09/22/2023	A1 to A2	Global Mtn Ser A 3.9 10/07/2022	A1 to A2
Global Mtn Ser A 3.75 11/04/2022	A1 to A2	Global Mtn Step-Up Ser A 4.5	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.80363		Global Mtn Step-Up Ser A 3.16	
Global Mtn Ser A 3.4 04/24/2023	A1 to A2	06/30/2021	A1 to A2	03/19/2020	A1 to A2	06/20/2028	A1 to A2
Global Mtn Step-Up Ser A 4 09/16/2024	A1 to A2	Global Mtn Fltg Rt Ser A (CMS)		Global Mtn Fltg Rt Ser A (CMS)		Global Mtn Ser A 3.5 10/28/2020	A1 to A2
		04/15/2025	A1 to A2	04/15/2025	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A (CPI) 4	
		Global Mtn Ser A 4.15 04/14/2021	A1 to A2	Global Mtn Step-Up Ser A 4 05/26/2031		04/12/2028	A1 to A2
Global Mtn Step-Up Ser A 4.75				Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Zero Cpn Ser A Index-Linked	
03/31/2023	A1 to A2	Global Mtn Ser A 2.1 02/07/2020	A1 to A2	Global Mtn Ser A 3 07/12/2021	A1 to A2	(Market Linked Nts) 0 06/30/2023	A1 to A2
Global Mtn Fltg Rt 12/21/2022	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.79119		Global Mtn Fixed/Fltg Rt Ser A (CPI)		Global Mtn Ser A 3.8 09/02/2020	A1 to A2
Global Mtn Ser A 3 09/20/2024	A1 to A2	08/27/2020	A1 to A2	4.5225 01/14/2021	A1 to A2	Global Mtn Ser A 3.05 02/21/2025	A1 to A2
Global Mtn Ser A 4 03/08/2023	A1 to A2	Global Mtn Step-Up Ser A 3 01/03/2030	A1 to A2	Global Mtn Ser A 2.5 04/11/2023	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.5	
Global Mtn Ser A 4.25 05/26/2026	A1 to A2			Global Mtn Ser A 4.5 02/03/2021	A1 to A2	03/16/2021	A1 to A2
Global Mtn Ser A 3.2 05/10/2019	A1 to A2	Global Mtn Ser A Step-Up 4.25		Global Mtn Fixed/Fltg Rt Ser A 3.90925		Global Mtn Ser A 5 06/10/2020	A1 to A2
Global Mtn Fixed/Fltg Rt Ser A (CPI)		08/12/2022	A1 to A2	07/28/2020	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A (Callable	
4.5225 04/08/2021	A1 to A2	Global Mtn Fltg Rt Ser A (CMS)		Global Mtn Ser A 2.25 03/20/2020		CMS) 5 02/02/2023	A1 to A2
Global Mtn Ser A 4.05 02/03/2019	A1 to A2	04/16/2020	A1 to A2	Global Mtn Ser A Step-Up 6 07/01/2019	A1 to A2	Global Mtn Ser A 4.5 01/20/2027	A1 to A2
Global Mtn Ser A 4 12/02/2021	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked				Global Mtn Ser A 3.35 08/30/2022	
Global Mtn Ser A 2.95 06/06/2028	A1 to A2	11/03/2022	A1 to A2				
Global Mtn Fixed/Fltg Rt Ser A 4.80363		Global Mtn Fltg Rt Ser A 3.8815	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 4.78963			
03/19/2020	A1 to A2	05/05/2021	A1 to A2	03/21/2022	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	
Global Mtn Ser A 2.5 05/02/2025	A1 to A2	Global Mtn Fltg Rt Ser A 3.63925		Global Mtn Ser A 4.5 08/05/2026	A1 to A2	05/30/2024	A1 to A2
Global Mtn Fixed/Fltg Rt Ser A (CPI)		05/24/2024	A1 to A2	Global Mtn Step-Up Ser A 3.5		Global Mtn Fixed/Fltg Rt Ser A 2.80806	
4.4225 08/05/2021	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		12/17/2037	A1 to A2	10/07/2022	A1 to A2
Global Mtn Ser A 2.25 03/28/2019	A1 to A2	(Market-Linked Nts) 0 09/16/2021	A1 to A2	Perp ADR Rep Pfd Ser 1 (ADS) 6.278		Global Mtn Ser A 3.35 09/07/2024	A1 to A2
Global Mtn Ser A 4.25 07/14/2025	A1 to A2	Global Mtn Ser A 2.55 10/04/2022	A1 to A2			Global Mtn Ser A 4.75 05/20/2020	A1 to A2
Global Mtn Fltg Rt Ser A 3.2315		Global Mtn Fixed/Fltg Rt Ser A (CPI)				Global Mtn Ser A 2.25 05/09/2023	A1 to A2
02/05/2025	A1 to A2	4.277 03/16/2021	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 4.5 03/31/2024	A1 to A2
Global Mtn Ser A 2.4 01/14/2021	A1 to A2	Mtn Fltg Rt Ser A (CMS) 01/27/2025	A1 to A2	12/30/2022	A1 to A2	Global Mtn Step-Up Ser A 4.25	
Global Mtn Ser A 4 03/03/2019	A1 to A2			Global Mtn Fixed/Fltg Rt Ser A 5		03/24/2021	A1 to A2
Global Mtn Ser A 3.4 03/29/2019	A1 to A2	Global Mtn Ser A 3 06/21/2019	A1 to A2	01/26/2028	A1 to A2	Global Mtn Ser A 3.75 09/30/2019	
Global Mtn Ser A 2.75 09/20/2022	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 4.303		Global Mtn Ser A 2 10/04/2019	A1 to A2		
Global Mtn Step-Up Ser A 3.1		12/30/2020	A1 to A2	Global Mtn Step-Up Ser A 4.25		Global Mtn Ser A 3.6 09/10/2019	A1 to A2
12/29/2032	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		11/26/2023	A1 to A2	Global Mtn Ser A 4.5 01/26/2029	A1 to A2
Global Mtn Ser A 2.25 11/29/2022	A1 to A2	(Market-Linked Nt) 0 02/03/2023	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 4.7015		Global Mtn Fltg Rt Ser A (CPI) 4.2725	
Global Mtn Ser A 3.1 08/18/2019	A1 to A2	Global Mtn Ser A 2 04/09/2020	A1 to A2	05/03/2022	A1 to A2	03/10/2021	A1 to A2
Global Mtn Ser A 3 01/24/2025	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.45681		Global Mtn Step-Up Ser A 4.5		Global Mtn Step-Up Ser A 2.5	
Global Mtn Ser A 4 01/13/2019	A1 to A2	11/28/2022	A1 to A2	03/17/2021	A1 to A2	02/15/2023	A1 to A2
Global Mtn Step-Up Ser A 2.5		Global Mtn Fltg Rt Ser A (CPI)		Global Mtn Step-Up Ser A 4.5		Global Mtn Step-Up Ser A 4 10/28/2023	
04/26/2019	A1 to A2	03/16/2023	A1 to A2	01/21/2023	A1 to A2		
Global Mtn Ser A 4 02/02/2022	A1 to A2	Global Mtn Ser A 1.5 01/10/2019	A1 to A2	Global Mtn Ser A 5 07/01/2020	A1 to A2		
Global Mtn Ser A 4 06/03/2025	A1 to A2	Global Mtn Ser A 4.75 07/15/2023	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 4.35 03/31/2021	
Global Mtn Ser A 2.85 05/23/2028	A1 to A2	Global Mtn Step-Up Ser A 3.5		03/31/2021	A1 to A2		
Global Mtn Ser A 4.25 08/04/2026	A1 to A2	06/24/2033	A1 to A2	Global Mtn Ser A 3.1 08/09/2022	A1 to A2	Global Mtn Step-Up Ser A 4.75	
Global Mtn Ser A 4.5 07/09/2019	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 4.5 12/22/2021	A1 to A2	02/03/2023	A1 to A2
Global Mtn Fltg Rt Ser A 03/31/2022		(iPath ETNs) 0 08/14/2036	A1 to A2	Global Mtn Ser A 4 09/10/2021	A1 to A2	Global Mtn Ser A 4 08/05/2020	A1 to A2
		Global Mtn Ser A 4 05/19/2023	A1 to A2	Global Mtn Ser A Step-Up 4.5		Global Mtn Ser A 1.8 01/17/2019	A1 to A2
Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 5.25 06/10/2023	A1 to A2	08/05/2020	A1 to A2	Global Mtn Ser A 3.25 07/26/2024	
02/03/2021	A1 to A2	Global Mtn Ser A 4 08/12/2020	A1 to A2	Global Mtn Fltg Rt Ser A 2.68925			
Global Mtn Step-Up Ser A 4 10/15/2023	A1 to A2	Global Mtn Ser A 4 04/05/2024	A1 to A2	05/26/2020	A1 to A2	Global Mtn Ser A 4.1 12/09/2021	A1 to A2
		Global Mtn Ser A 5 05/05/2023	A1 to A2	Global Mtn Ser A 2 11/27/2019	A1 to A2	Global Mtn Ser A 1.85 01/25/2019	A1 to A2
Global Mtn Ser A 4.75 02/17/2022	A1 to A2	Global Mtn Step-Up Ser A 3 02/27/2035	A1 to A2	Global Mtn Ser A 3.4 10/21/2020	A1 to A2	Global Mtn Ser A 4.5 07/28/2025	A1 to A2
Global Mtn Ser A 4 03/22/2024	A1 to A2			Global Mtn Ser A 4.75 01/06/2025	A1 to A2	Global Mtn Ser A 4 02/10/2019	A1 to A2
Global Mtn Ser A 3 01/17/2025	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 3.55 11/12/2020	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	
Global Mtn Step-Up Ser A 2 07/27/2022	A1 to A2	07/29/2021	A1 to A2	Global Mtn Step-Up Ser A 2 10/30/2020		12/27/2024	A1 to A2
		Global Mtn Zero Cpn Ser A Index-Linked				Global Mtn Step-Up Ser A 4 09/30/2025	
Global Mtn Step-Up Ser A 4.75		09/06/2022	A1 to A2	Global Mtn Step-Up Ser A 2.75			
12/16/2023	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		04/18/2030	A1 to A2	Global Mtn Step-Up Ser A 3.65	
Global Mtn Ser A 4.5 04/14/2024	A1 to A2	Global Mtn Step-Up Ser A 3 05/26/2027	A1 to A2	Global Mtn Step-Up Ser A 3 02/28/2024		10/07/2025	A1 to A2
Global Mtn Zero Cpn Ser A Equity-Linked						Global Mtn Zero Cpn Ser A Index-Linked	
0 10/24/2024	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A (CMS)		Global Mtn Step-Up Ser A 4.5		11/22/2023	A1 to A2
Global Mtn Ser A 4 03/15/2024	A1 to A2	7.25 10/20/2037	A1 to A2	04/28/2026	A1 to A2	Global Mtn Ser A 2.75 05/09/2028	A1 to A2
Global Mtn Ser A 4.5 10/27/2023	A1 to A2	Global Mtn Fltg Rt Ser A 3.33925		Global Mtn Ser A Step-Up 2.5		Global Mtn Ser A 4 12/01/2019	A1 to A2
Global Mtn Ser A 3.75 02/09/2022	A1 to A2	11/24/2020	A1 to A2	04/11/2028	A1 to A2	Global Mtn Step-Up Ser A	
Global Mtn Fltg Rt Ser A 4.32969		Global Mtn Ser A 3.8 04/19/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		2.5 05/20/2025	A1 to A2
08/26/2020	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		01/24/2025	A1 to A2	Global Mtn Ser A 4.5 02/02/2027	A1 to A2
Global Mtn Ser A 5 02/17/2026	A1 to A2	04/29/2021	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 2.37263		Global Mtn Fltg Rt Ser A 4.88836	
Global Mtn Ser A 2.4 12/13/2022	A1 to A2	Global Mtn Step-Up Ser A 4.25		03/25/2019	A1 to A2	07/06/2020	A1 to A2
Global Mtn Ser A 4 11/12/2025	A1 to A2	03/29/2038	A1 to A2	Global Mtn Step-Up Ser A 2.75		Global Mtn Zero Cpn Ser A Index-Linked	
Global Mtn Ser A 4 05/12/2022	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.67694		03/16/2022	A1 to A2	12/27/2023	A1 to A2
Global Mtn Fixed/Fltg Rt Ser A (CPI)		02/22/2023	A1 to A2	Global Mtn Ser A 4 09/23/2021	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 2.83644	
3.636 05/12/2021	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Ser A 4.5 03/03/2021	A1 to A2	10/16/2019	A1 to A2
Global Mtn Fixed/Fltg Rt Ser A 3.68925		07/06/2022	A1 to A2	Global Mtn Fltg Rt Ser A (CMS)		Global Mtn Ser A 5.25 05/27/2023	A1 to A2
11/24/2020	A1 to A2	Global Mtn Ser A 4.5 04/28/2026	A1 to A2	05/14/2021	A1 to A2	Global Mtn Ser A 4 09/15/2023	A1 to A2
Global Mtn Step-Up Ser A 4 08/26/2023	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked		Global Mtn Step-Up Ser A 4.625		Global Mtn Ser A 4.1 01/29/2048	A1 to A2
		0 11/21/2024	A1 to A2	12/23/2022	A1 to A2	Global Mtn Fltg Rt Ser A 02/06/2023	
Global Mtn Ser A 3.2 04/19/2019	A1 to A2	Global Mtn Ser A 4 11/25/2020	A1 to A2	Global Mtn Step-Up Ser A 4 11/04/2025			
Global Mtn Ser A 2.1 03/13/2020	A1 to A2	Global Mtn Ser A 3.1 02/28/2028	A1 to A2			Global Mtn Zero Cpn Ser A Index-Linked	
Global Mtn Ser A 3 07/18/2025	A1 to A2	Global Mtn Step-Up Ser A 4.25		Global Mtn Ser A 3 02/05/2027	A1 to A2	08/19/2021	A1 to A2
Global Mtn Zero Cpn Ser A Index-Linked		04/07/2021	A1 to A2	Global Mtn Step-Up Ser A 4 10/30/2023		Global Mtn Ser A 3.75 06/09/2022	A1 to A2
11/29/2024	A1 to A2	Global Mtn Ser A 4 11/04/2025	A1 to A2			Global Mtn Ser A 2.7 11/08/2024	A1 to A2
Global Mtn Ser A 3.25 08/02/2024	A1 to A2	Global Mtn Ser A 5 02/25/2026	A1 to A2	Global Mtn Ser A 3.8 12/09/2019	A1 to A2	Global Mtn Ser A 2.1 04/03/2020	A1 to A2
Global Mtn Ser A 2.2 02/22/2020	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A 3.28819		Global Mtn Ser A 4 01/20/2020	A1 to A2	Global Mtn Fixed/Fltg Rt Ser A (CPI)	
Global Mtn Zero Cpn Ser A Index-Linked		12/15/2020	A1 to A2	Global Mtn Ser A 2.75 05/16/2028	A1 to A2	4.0225 06/28/2023	A1 to A2
10/29/2020	A1 to A2	Global Mtn Ser A 3.5 06/07/2020	A1 to A2	Global Mtn Ser A Step-Up 4 09/02/2023			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Global Mtn Ser A 3.2 08/23/2022	A1 to A2	Global Mtn Ser A 2.25 10/12/2021	A1 to A2	Global Sr Nt Fltgr Rt 4.72813	Baa2 to Baa3	Bayview Finl Mtg Pass Thru Tr	
Global Mtn Ser A 2.15 02/14/2020	A1 to A2	Global Mtn Ser A 3.5 11/04/2020	A1 to A2	08/10/2021	Baa2 to Baa3	Pass Thru Cif 6.423 05/28/2037	
Global Mtn Ser A 3.5 07/14/2019	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Global Sub Nt 4.836 05/09/2028		Pass Thru Cif 05/28/2037	Ba3 to Ba1
Global Mtn Ser A 3.06/28/2019	A1 to A2	Global Mtn Ser A 5.375 06/17/2023	A1 to A2	Global Sr Nt 4.375 01/12/2026	Baa3 to Ba1	Pass Thru Cif 05/28/2037	Baa2 to A1
Global Mtn Ser A 2.05/31/2019	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A 4.75	A1 to A2	Global Sr Nt 3.25 01/12/2021	Baa2 to Baa3	Bayview Finl Secs Co LLC	
Global Mtn Ser A 4.3 08/19/2024	A1 to A2	Global Mtn Step-Up Ser A 2.5	A1 to A2	Global Sr Nt 2.875 06/08/2020	Baa2 to Baa3	Pass Thru Cif 0 02/28/2041	Aa2 to Aaa
Global Mtn Ser A 4.09/30/2021	A1 to A2	Global Mtn Ser A 2.45 11/23/2022	A1 to A2	Global Sr Nt 3.684 01/10/2023	Baa2 to Baa3	Pass Thru Cif 08/28/2044	Baa1 to A1
Global Mtn Ser A 5.04/28/2023	A1 to A2	Global Mtn Step-Up Ser A 3.01/28/2036	A1 to A2	Barmingo Fin Pty Ltd		Pass Thru Cif 04/28/2036	A3 to Aa3
Global Mtn Ser A 4.11/26/2022	A1 to A2	Global Mtn Ser A 4.12/16/2019	A1 to A2	Sr Nt Rule 144A 6.625 05/15/2022		Pass Thru Cif 08/28/2044	Aa2 to Aaa
Global Mtn Ser A 4.5 01/12/2024	A1 to A2	Global Mtn Ser A 4.25 11/03/2021	A1 to A2	Barrick Gold Corp		Pass Thru Cif 02/28/2041	Baa1 to B3
Global Mtn Ser A 4.1 02/17/2019	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	NT 5.8 11/15/2034	Baa3 to Baa2	Pass Thru Cif 08/28/2044	Aa2 to Aaa
Global Mtn Fixed/Fltgr Rt Ser A 3.47938	A1 to A2	Global Mtn Ser A 2.06/20/2019	A1 to A2	NT 5.25 04/01/2042	Baa3 to Baa2	Pass Thru Cif 08/28/2044	Aa2 to Aaa
11/21/2024	A1 to A2	Global Mtn Step-Up Ser A 4.03/17/2037	A1 to A2	NT 3.85 04/01/2022	Baa3 to Baa2	Pass Thru Cif 05/12/28/2035	Baa2 to Aa3
Global Mtn Ser A 2.7 10/25/2024	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A 3.019	A1 to A2	Global Mtn Step-Up Ser A 4.05/12/2021	A1 to A2	Pass Thru Cif 02/28/2041	Caa1 to B3
Global Mtn Ser A 4.25 08/12/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.1 01/21/2020	A1 to A2	Pass Thru Cif 02/28/2041	Baa1 to Aa2
Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.2 09/07/2022	A1 to A2	Pass Thru Cif 08/28/2044	A3 to A1
08/27/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked	A1 to A2	Pass Thru Cif 08/28/2044	Caa2 to B3
Global Mtn Ser A 3.5 03/01/2020	A1 to A2	04/22/2024	A1 to A2	(iPath ETNs) 0 06/12/2036	A1 to A2	Pass Thru Cif 02/28/2041	Aa2 to Aaa
Global Mtn Step-Up Ser A 4.03/17/2037	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.5 12/30/2021	A1 to A2	Pass Thru Cif 04/28/2036	Ba2 to Baa1
Global Mtn Fixed/Fltgr Rt Ser A 3.019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.1 04/28/2021	A1 to A2	Pass Thru Cif 12/28/2035	Baa2 to A1
04/22/2024	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A Step-Up 4.75	A1 to A2	BB-UBS Tr 2012.SHOW	
Global Mtn Ser A 4.11/10/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.35 08/23/2024	A1 to A2	Pass-Thru Cif 4.026 11/07/2036	A3 to A2
Global Mtn Ser A 3.1 07/26/2022	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.15 03/22/2019	A1 to A2	BBCMS Tr 2013.TYSN	
Global Mtn Step-Up Ser A 4.09/23/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.75 06/03/2021	A1 to A2	Pass-Thru Cif 3.631 09/07/2032	A3 to A1
Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	04/22/2024	A1 to A2	Mtn Fltgr Rt Ser A 3.75 07/28/2020	A1 to A2	Pass-Thru Cif 4.045 09/07/2032	Aa2 to Aa1
12/05/2022	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.6 04/19/2021	A1 to A2	Pass-Thru Cif 3.821 09/07/2032	A1 to Aa3
Global Mtn Step-Up Ser A 2.6	A1 to A2	04/22/2024	A1 to A2	Global Mtn Step-Up Ser A 2.5	A1 to A2	BBCMS Tr 2013.TYSN	
09/27/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.5 02/09/2020	A1 to A2	Pass-Thru Cif 3.708 09/07/2032	Baa2 to Baa1
Global Mtn Ser A 3.25 03/21/2028	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	BBVA 5 FTPYME Fondo de Titulizacion de	
Global Mtn Fixed/Fltgr Rt Ser A 2.819	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.75 08/09/2019	A1 to A2	Activos	
10/21/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.75 03/17/2028	A1 to A2	Pass Thru Cif 03/15/2039 EUR	Aa2 to Aa1
Global Mtn Ser A 2.65 07/19/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.85 07/26/2020	A1 to A2	BBVA Bancomer SA Institucion de Banca	
Global Mtn Fixed/Fltgr Rt Ser A 2.05	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A Step-Up 4.5	A1 to A2	Multiple Grupo Financiero	
11/24/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Step-Up Ser A 3.03/28/2023	A1 to A2	Sub Pfd Tier II Cap Nt Rule 144A 5.35	
Global Mtn Fltgr Rt Ser A 3.67044	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 5.07/09/2023	A1 to A2	11/12/2029	Ba1 to Baa3
04/11/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 5.04/21/2020	A1 to A2	BBVA Consumo 7 FTA	
Global Mtn Step-Up Ser A 3.05/30/2028	A1 to A2	04/22/2024	A1 to A2	Mtn Fltgr Rt Ser A (CMS) 11/12/2019	A1 to A2	Pass-Thru Cif 1 09/19/2028 EUR	Aa2 to Aa1
Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.6 06/30/2022	A1 to A2	BBVA Consumo 8 Ft	
11/30/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 03/29/2021	A1 to A2	Pass-Thru Cif 1 10/22/2029 EUR	Aa2 to Aa1
Global Mtn Step-Up Ser A 4.25	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 12/28/2023	A1 to A2	BBVA Empresas 4 FTA	
07/28/2021	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 5.6 07/26/2030	A1 to A2	Pass-Thru Cif 02/23/2045 EUR	Aa3 to Aa2
Global Mtn Ser A 3.65 09/16/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.02/09/2027	A1 to A2	BBVA Leasing 1, FTA	
Global Mtn Fixed/Fltgr Rt Ser A 4.5	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A 2.83631	A1 to A2	Pass Thru Cif 05/26/2031 EUR	Ba1 to Baa2
06/16/2027	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 5.06/17/2019	A1 to A2	BBVA RBMS 1 Fondo de Titulizacion de	
Global Mtn Ser A (Level-Pay Amortizing Nts) 3.59231 09/01/2025	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.03/01/2022	A1 to A2	Activos	
Global Mtn Fixed/Fltgr Rt Ser A (Capped Callable CMS Steepener) 10 03/29/2038	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 3.64	A1 to A2	Pass-Thru Cif 12/19/2046 EUR	Baa3 to Baa1
Global Mtn Ser A 3.06/20/2028	A1 to A2	04/22/2024	A1 to A2	Global Mtn Step-Up Ser A 4 10/21/2022	A1 to A2	BBVA RBMS 11 Fondo de Titulizacion de	
Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.07/06/2020	A1 to A2	Activos	
08/22/2024	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 08/02/2022	A1 to A2	Pass-Thru Cif 10/22/2055 EUR	B1 to Baa2
Global Mtn Fltgr Rt Ser A 08/25/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	BBVA RBMS 14 Fondo de Titulizacion de	
Global Mtn Fixed/Fltgr Rt Ser A 3.50925	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 0.8/30/2024	A1 to A2	Activos	
03/28/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3 10/04/2026	A1 to A2	Pass-Thru Cif 06/24/2055 EUR	Aa2 to Aa1
Global Mtn Ser A 4.5 05/12/2031	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.75 08/23/2019	A1 to A2	BBVA RBMS 15 Fondo de Titulizacion de	
Global Mtn Fltgr Rt Ser A 3.792	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A (CMS) 4	A1 to A2	Activos	
03/20/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.5 04/25/2024	A1 to A2	Pass-Thru Cif 05/20/2058 EUR	Aa2 to Aa1
Global Mtn Ser A 2.375 10/27/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.25 12/08/2019	A1 to A2	BBVA RBMS 16 Fondo de Titulizacion	
Global Mtn Ser A 4.03/10/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.75 12/23/2024	A1 to A2	Pass-Thru Cif 08/18/2064 EUR	Aa2 to Aa1
Global Mtn Ser A 4.5 02/17/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 06/27/2028	A1 to A2	BBVA RBMS 17 Fondo de Titulizacion	
Global Mtn Zero Cpn Ser A Index-Linked (Market-Linked Nts) 0 09/16/2021	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Equity-Linked 0	A1 to A2	Pass-Thru Cif 08/16/2066 EUR	Aa2 to Aa1
Global Mtn Ser A 3.5 07/28/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 10/24/2024	A1 to A2	BBVA RBMS 18 Fondo de Titulizacion	
Global Mtn Fixed/Fltgr Rt Ser A (CMS) 06/12/2025	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Pass-Thru Cif 03/18/2064 EUR	Aa2 to Aa1
Global Mtn Ser A 3.5 08/30/2024	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 3.64	A1 to A2	BBVA RBMS 2 Fondo de Titulizacion de	
Global Mtn Fixed/Fltgr Rt Ser A 3.15806	A1 to A2	04/22/2024	A1 to A2	Global Mtn Step-Up Ser A 4 10/21/2022	A1 to A2	Activos	
10/07/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.07/06/2020	A1 to A2	Pass-Thru Cif 09/17/2050 EUR	Baa1 to A2
Global Mtn Step-Up Ser A 2.08/25/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 08/02/2022	A1 to A2	Pass-Thru Cif 09/17/2050 EUR	Caa1 to B2
Global Mtn Ser A 3.1 06/14/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Pass-Thru Cif 09/17/2050 EUR	Baa1 to A2
Global Mtn Ser A 2.75 01/17/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 0.8/30/2024	A1 to A2	BBVA RBMS 3 Fondo de Titulizacion de	
Global Mtn Ser A 2.75 05/02/2028	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A (CPI) 2.8525	A1 to A2	Activos	
Global Mtn Ser A 3.25 05/03/2019	A1 to A2	04/22/2024	A1 to A2	Mtn Fixed/Fltgr Rt Ser A 4.03963	A1 to A2	Pass-Thru Cif 02/20/2060 EUR	A3 to A1
Global Mtn Ser A 3.85 07/28/2022	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 3.04/21/2020	A1 to A2	Pass Thru Cif 02/20/2060 EUR	B2 to B1
Global Mtn Ser A 3.3 04/28/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A (CMS) 4	A1 to A2	Pass Thru Cif 02/20/2060 EUR	B2 to B1
Global Mtn Ser A 4.125 01/12/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.5 04/25/2024	A1 to A2	BBVA RBMS 5 Fondo de Titulizacion de	
Global Mtn Ser A 2.9 05/31/2028	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.25 12/08/2019	A1 to A2	Activos	
Global Mtn Zero Cpn Ser A Index-Linked 0 12/31/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.75 12/23/2024	A1 to A2	Pass-Thru Cif 03/20/2061 EUR	Aa2 to Aa1
Global Mtn Step-Up Ser A 3.125	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 06/27/2028	A1 to A2	BBVA-10 Pyme Fondo de Titulizacion	
01/24/2028	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Pass-Thru Cif 01/20/2048 EUR	Aa2 to Aa1
Global Mtn Ser A 4.01/27/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A (CPI) 2.8525	A1 to A2	BCAP LLC 2009RR12 Tr	
Perp NT (TONS) Fixed/Fltgr Rt Rule 144A 6.86	Ba1 to Baa2	04/22/2024	A1 to A2	Mtn Fixed/Fltgr Rt Ser A 4.03963	A1 to A2	Pass-Thru Cif 03/26/2035	Aa2 to Aa3
Global Mtn Ser A 4.5 12/30/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 3.04/21/2020	A1 to A2	Pass-Thru Cif 05/29/2060 EUR	Aa2 to Aa3
Global Mtn Fixed/Fltgr Rt Ser A 4.25	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A (CMS) 4	A1 to A2	Bear Stearns	
09/30/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.75 08/23/2019	A1 to A2	Pass-Thru Cif 11/25/2036	Caa2 to B3
Global Mtn Ser A 4.5 02/25/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 08/02/2022	A1 to A2	Pass-Thru Cif 11/25/2036	Caa2 to B3
Global Mtn Ser A 3.1 05/17/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Pass-Thru Cif 11/25/2036	Caa2 to Caa1
Mtn Fltgr Rt Ser A (CMS) 12/24/2019	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 0.8/30/2024	A1 to A2	Pass-Thru Cif 09/25/2036	B3 to B2
Global Mtn Ser A 3.15 08/16/2022	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 3.04/21/2020	A1 to A2	Bear Stearns Alt-A Tr	
Global Mtn Ser A Step-Up 4.09/10/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fixed/Fltgr Rt Ser A (CMS) 4	A1 to A2	Pass-Thru Cif 0 09/25/2034	Aa1 to Aaa
Global Mtn Zero Cpn Ser A Index-Linked 0 01/29/2021	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 2.5 04/25/2024	A1 to A2	Pass-Thru Cif 04/25/2035	Aa2 to Aa1
Global Mtn Step-Up Ser A 2.06/30/2020	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.25 12/08/2019	A1 to A2	Pass-Thru Cif 09/25/2034	Aa1 to Aaa
Global Mtn Step-Up Ser A 2.75	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 4.75 12/23/2024	A1 to A2	Pass-Thru Cif 01/25/2035	Ba3 to B1
03/28/2028	A1 to A2	04/22/2024	A1 to A2	Global Mtn Ser A 3.05 06/27/2028	A1 to A2	Pass-Thru Cif 04/25/2035	Aa1 to Aaa
Global Mtn Step-Up Ser A 4.5	A1 to A2	04/22/2024	A1 to A2	Global Mtn Zero Cpn Ser A Index-Linked 0	A1 to A2	Pass-Thru Cif 09/25/2035	Ba1 to Aa2
01/06/2023	A1 to A2	04/22/2024	A1 to A2	Global Mtn Fltgr Rt Ser A 3.64	A1 to A2	Pass-Thru Cif 09/25/2034	Aa2 to Aaa
		04/22/2024	A1 to A2	Global Mtn Step-Up Ser A 4 10/21/2022	A1 to A2	Pass-Thru Cif 10/25/2035	Caa3 to Caa1
		04/22/2024	A1 to A2	Global			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 07/25/2035	Aa3 to Aa1	Pass Thru Ctf 02/11/2041	Aa3 to AaC	Bds 03/01/2020	A1 to Aa2	Sub French Bds 2.25 03/12/2025 EUR	
Pass-Thru Var Rt Ctf 0 04/25/2034	A3 to A1	Pass Thru Ctf 5.467 04/12/2038	Caa3 to C	Bds 4 07/01/2021	A1 to Aa2	Coll Nt 02/01/2022	Baa3 to Baa2
Pass-Thru Ctf 01/25/2035	A1 to Aaa	Pass Thru Ctf 5.467 04/12/2038	Ba1 to Baa1	Bds 4 01/01/2022	A1 to Aa2	Mtn Fltg Rt Rule 144A 3.89694	
Pass-Thru Ctf 0 06/25/2034	Caa1 to B2	Pass Thru Ctf 5.467 04/12/2038	Ba1 to Baa1	Bds 09/01/2020	A1 to Aa2	05/22/2022	Baa3 to Baa2
Pass-Thru Var Rt Ctf 0 04/25/2034	Ba3 to Ba1	Pass Thru Ctf 5.467 04/12/2038	Ba1 to Baa1	Bds 04/01/2046	A1 to Aa2	Mtn Rule 144A 3 05/22/2022	Baa3 to Baa2
Pass Thru Ctf 09/25/2035	A1 to Aaa	Pass Thru Ctf 5.467 04/12/2038	B1 to Baa2	Bds 4 07/01/2019	A1 to Aa2	Mtn Rule 144A 3.5 10/23/2027	
Pass Thru Ctf 09/25/2035	Baa1 to Aa2	Pass Thru Ctf 02/01/2042	A2 to Aa3	Bds 09/01/2019	A1 to Aa2		
Pass-Thru Ctf 0 06/25/2034	A1 to Aaa	Coml Mtg Pass Thru Ctf 5.143		Bds 04/01/2047	A1 to Aa2		
Bear Stearns Alt-A Tr 2004-11		09/11/2042	Ba1 to Baa1	Bds 4 07/01/2022	A1 to Aa2		
Pass-Thru Ctf 11/25/2034	Aa1 to Aaa	Pass Thru Ctf 5.475 11/11/2041		Bds 4 01/01/2020	A1 to Aa2		
Pass-Thru Ctf 11/25/2034	Aa2 to Aaa	Pass Thru Ctf 5.475 11/11/2041	Aa1 to Aaa	Bds 4 01/01/2021	A1 to Aa2		
Bear Stearns Alt-A Tr 2004-12		Coml Mtg Pass Thru Ctf 5.074		Bds 4 01/01/2020	A1 to Aa2		
Pass-Thru Ctf 01/25/2035	Aa2 to Aaa	09/11/2042	A1 to Aaa	Black Diamond CLO 2015-1 Designated			
Pass-Thru Ctf 01/25/2035	C to Caa	Pass-Thru Ctf 5.493 06/11/2041	Ba3 to Ba1	Activity Compa			
Pass-Thru Ctf 01/25/2035	Aa2 to Aaa	Pass Thru Ctf 02/11/2041	A2 to Ba1	Coll Nt 09/12/2029 EUR	B2 to B1		
Pass-Thru Ctf 01/25/2035	Aa3 to Aaa	Pass Thru Ctf 02/01/2042	B1 to Ba1	Blackrock Inc			
Bear Stearns Alt-A Tr 2004-13		Pass Thru Ctf 5.475 11/11/2041	Ba1 to Baa1	Global Nt 3.5 03/18/2024	A1 to Aa3		
Pass-Thru Ctf 11/25/2034	Ca to Caa2	Pass Thru Ctf 02/11/2041	Ba1 to A2	Global Nt 3.375 06/01/2022	A1 to Aa3		
Pass-Thru Ctf 11/25/2034	Aa1 to Aaa	Mtge Pass-Thru Ctf 02/13/2042	Ca to C	Global Nt 4.5 12/15/2023	A1 to Aa3		
Bear Stearns Arm Tr 2006-1		Pass Thru Ctf 02/11/2041	B3 to Caa2	Eur\$ Global Nt 1.25 05/06/2025 EUR			
Pass-Thru Ctf 02/25/2036	Caa1 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Global Sr Nt 3.2 03/15/2027	A1 to Aa3		
Bear Stearns Asset Backed Sec Tr		Mtge Pass-Thru Ctf 02/11/2041	Ca to C	Global Nt 5 12/10/2019	A1 to Aa3		
Pass Thru Ctf 10/25/2036	Ba3 to Baa3	Pass Thru Ctf 02/01/2042	B1 to Ba1	Global Nt 4.25 05/24/2021	A1 to Aa3		
Pass Thru Ctf 10/25/2036	B2 to Baa2	Pass Thru Ctf 5.475 11/11/2041	Ba1 to A2	Bliksem Funding Ltd			
Bear Stearns Asset Backed Secs I Tr		Pass Thru Ctf 02/11/2041	Ba3 to B1	Pass-Thru Ctf 04/10/2021 EUR	Aa3 to Aa2		
Pass Thru Ctf 05/25/2035	B2 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Blu Zenith Designated Activity Co			
Pass-Thru Ctf 0 08/25/2034	Caa2 to Caa3	Pass-Thru Ctf 5.493 06/11/2041	Ba3 to Ba1	Coll Nt 3.5 12/15/2021	A3 to A2		
Pass-Thru Ctf 0 09/25/2034	Aa3 to Aa2	Pass Thru Ctf 02/11/2041	A2 to Ba1	Coll Nt 4.5 12/15/2023	A3 to A2		
Pass-Thru Ctf 05/25/2035	Caa3 to B2	Pass Thru Ctf 02/01/2042	B1 to Ba1	Bluepath 2016-A Tcs Custodial Rcpt			
Pass-Thru Ctf 12/25/2035	B2 to B1	Pass Thru Ctf 5.475 11/11/2041	Ba1 to Baa1	Pass-Thru Ctf 11/25/2036	A3 to A2		
Pass-Thru Ctf 10/25/2036	A2 to Aa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	BNC Mtg Ln Tr			
Pass-Thru Ctf 12/25/2034	B3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B1	Pass Thru Ctf 11/25/2036	Caa1 to B2		
Pass-Thru Ctf 5.25 08/25/2034	Ba3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Boise Cascade Co			
Pass-Thru Ctf 0 09/25/2034	Aa3 to Aaa	Pass Thru Ctf 02/11/2041	Ba3 to B2	Sr Nt Rule 144A 5.625 09/01/2024	Ba3 to Baa2		
Pass-Thru Ctf 12/25/2035	Ba3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Bombardier Capital Mortgage Securitization			
Pass-Thru Ctf 07/25/2036	A3 to A2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Corp			
Pass-Thru Ctf 07/25/2036	Baa1 to A1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Pass-Thru Ctf 7.935 01/28/2031			
Pass-Thru Ctf 06/25/2035	Ca to B2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Pass-Thru Ctf 6.475 11/15/2025	Ca to Caa3		
Pass-Thru CTF 0 07/25/2035	A3 to A1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Pass-Thru Ctf 6.7 02/15/2029	Ba2 to Baa1		
PASS THRU CTF 02/25/2036	B3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Pass-Thru Ctf 6.805 01/29/2031	A1 to Aaa		
Pass-Thru CTF 0 06/25/2036	Ca to Caa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Boston Ppty Ltd Partnership			
Pass-Thru Ctf 12/25/2034	B1 to B2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Global Sr Nt 3.2 01/15/2025	Baa2 to Baa1		
Pass-Thru Ctf 12/25/2035	Caa3 to B2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Bouygues SA			
Pass-Thru Ctf 11/25/2035	Caa1 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	French Bds 1.375 06/07/2027 EUR			
Pass-Thru Ctf 08/25/2035	B2 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	French Bds 4.5 02/09/2022 EUR	Ba1 to A3		
Pass-Thru Ctf 05/25/2035	B2 to Baa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	French Bds 3.625 01/16/2023 EUR	Ba1 to A3		
Pass-Thru Ctf 12/25/2034	Ca to Caa2	Pass Thru Ctf 02/11/2041	Ba3 to B2	BP Mortgages SRL			
Pass-Thru CTF 0 06/25/2036	Baa2 to A3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Coll Nts 01/20/2044 EUR	Aa2 to Aa3		
Pass-Thru Ctf 5.5 09/25/2034	Caa3 to B3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Coll Nts 01/20/2044 EUR	Aa2 to Aa3		
Pass-Thru CTF 0 06/25/2036	Baa1 to A1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Coll Nt 01/20/2044 EUR	Aa2 to Aa3		
Pass-Thru Ctf 12/25/2035	C to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	BP Mtges SRL			
Pass-Thru Ctf 08/25/2035	B3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Coll Nt 04/21/2043 EUR	Aa2 to Aa3		
Pass-Thru Ctf 11/25/2035	B1 to Baa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Coll Nt 04/21/2043 EUR	Aa2 to Aa3		
Pass-Thru Ctf 04/25/2036	Caa2 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Coll Nt 06/30/2036 EUR	Aa2 to Aa3		
Pass-Thru Ctf 06/25/2036	Caa3 to B2	Pass Thru Ctf 02/11/2041	Ba3 to B2	BPCE			
Pass-Thru Ctf 06/25/2036	Caa3 to B2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 4.5			
Bear Stearns Asset Backed Secs I Tr 2004-		Pass Thru Ctf 02/11/2041	Ba3 to B2	03/15/2025	Baa3 to Baa2		
Pass-Thru Ctf 08/25/2034	Caa1 to B3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub Eurobonds 4.625 04/17/2035			
Pass-Thru Ctf 08/25/2034	C to Caa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt 2.25 01/27/2020			
Bear Stearns Asset Backed Secs I Tr 2005-		Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub Nt 5.35 06/01/2045	Baa3 to Baa2		
Pass-Thru Ctf 01/25/2035	C to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 4.875			
Pass-Thru Ctf 01/25/2035	Caa3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	04/01/2026	Baa3 to Baa2		
Bear Stearns Asset Backed Secs I Tr 2006-		Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 4			
Pass-Thru Ctf 04/25/2036	B2 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	04/15/2024	A2 to A1		
Pass-Thru Ctf 04/25/2036	Aa3 to Aaa	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 3.375			
Bear Stearns Asset Backed Secs Tr		Pass Thru Ctf 02/11/2041	Ba3 to B2	12/02/2026	A2 to A1		
Pass Thru Ctf 10/25/2037	Caa2 to B3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 4.625			
Pass-Thru Ctf 08/25/2037	Baa3 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	07/11/2024	Baa3 to Baa2		
Pass-Thru Ctf 01/25/2036	Caa3 to A1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 2.75			
Pass-Thru Ctf 10/25/2037	Caa3 to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	12/02/2021	A2 to A1		
Pass-Thru Ctf 08/25/2037	C to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 2.65			
Bear Stearns Asset Backed Secs Tr 2006-2		Pass Thru Ctf 02/11/2041	Ba3 to B2	02/03/2021	A2 to A1		
Pass-Thru Ctf 07/25/2036	C to Caa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Medium Term Sub Nt Rule 144A 2.5			
Pass-Thru Ctf 07/25/2036	Caa1 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	07/15/2019	A2 to A1		
Bear Stearns Asset Backed Securities I Tr		Pass Thru Ctf 02/11/2041	Ba3 to B2	Zero Cpn French Bds 10/31/2023 EUR			
Pass Thru Ctf 08/25/2036	B2 to B1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub Zero Cpn French Nt 06/25/2026			
Pass-Thru Ctf 09/25/2036	C to Ca	Pass Thru Ctf 02/11/2041	Ba3 to B2	EUR	Baa3 to Baa2		
Bear Stearns Asset Backed Securities I Trust		Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub French Bds 1.934 09/29/2025 CHF			
Pass Thru Ctf 06/25/2037	B2 to Baa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub Nt 5.25 04/16/2029 GBP	Baa3 to Baa2		
Pass-Thru Ctf 08/25/2037	Ca to Caa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .55 07/10/2019 JPY	A2 to A1		
Pass-Thru Ctf 11/25/2035	Ba1 to A3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Fltg Rt Japan Bds 07/10/2019 JPY	A2 to A1		
Bear Stearns Asset Backed Securities Inc		Pass Thru Ctf 02/11/2041	Ba3 to B2	Fixed/Fltg Rt French Bds 07/08/2026			
Asset-Bkd Ctf 8.22 10/25/2029	Ca to C	Pass Thru Ctf 02/11/2041	Ba3 to B2	EUR	Baa3 to Baa2		
Bear Stearns Asset Backed Securities Trust		Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .689 06/30/2032 JPY	A2 to A1		
Pass-Thru Ctf 0 10/25/2032	Aa3 to Aa2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .125 06/17/2021 JPY	A2 to A1		
Pass-Thru Ctf 0 11/25/2031	Baa3 to A3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .28 06/17/2023 JPY	A2 to A1		
Pass-Thru Ctf 0 03/25/2043	Caa3 to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .45 06/17/2026 JPY	A2 to A1		
Pass-Thru Ctf 0 03/25/2043	Ca to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .329 01/24/2025 JPY	A2 to A1		
Pass-Thru Ctf 0 11/25/2031	Baa2 to A2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .484 01/25/2028 JPY	A2 to A1		
Pass-Thru Ctf 0 10/25/2032	Aa1 to Aaa	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .407 12/09/2019 JPY	A2 to A1		
Pass-Thru Ctf 0 11/25/2031	Baa2 to A2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .473 07/09/2020 JPY	A2 to A1		
Pass-Thru Var Rt Ctf 0 03/25/2034	Ba3 to Ba1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Fltg Rt Japan Bds 07/09/2019 JPY	A2 to A1		
Pass-Thru Ctf 0 10/25/2032	Ba3 to Baa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .217 01/25/2023 JPY	A2 to A1		
Pass-Thru Ctf 0 10/25/2032	B1 to Baa2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .01/26/2024 JPY	A2 to A1		
Pass-Thru Ctf 0 09/25/2043	Baa2 to B2	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .01/27/2027 JPY	A2 to A1		
Pass-Thru Ctf 0 01/25/2034	A3 to Baa3	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .214 06/30/2022 JPY	A2 to A1		
Bear Stearns Asset-Backed Securities Trust		Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .367 06/28/2024 JPY	A2 to A1		
2004 SD1:		Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .467 06/30/2027 JPY	A2 to A1		
pass thru ctf 12/25/2042	A1 to Aaa	Pass Thru Ctf 02/11/2041	Ba3 to B2	Japan Bds .437 12/11/2020 JPY	A2 to A1		
Bear Stearns Coml Mtg Secs Inc		Pass Thru Ctf 02/11/2041	Ba3 to B2	Fltg Rt Japan Bds 12/11/2020 JPY	A2 to A1		
Pass Thru Ctf 5.467 04/12/2038	Caa2 to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub Global Nt 2.875 09/30/2024 EUR			
Pass Thru Ctf 5.467 04/12/2038	Caa2 to Caa1	Pass Thru Ctf 02/11/2041	Ba3 to B2	Sub French Bds 5.75 03/26/2025 CNY	Baa3 to Baa2		
Pass-Thru Ctf 5.493 06/11/2041	Baa2 to A2	Pass Thru Ctf 02/11/2041	Ba3 to B2				
Pass-Thru Ctf 5.493 06/11/2041	Aa3 to Aaa	Pass Thru Ctf 02/11/2041	Ba3 to B2				
Corp Lease-Bkd Ctf 0 05/20/2030		Pass Thru Ctf 02/11/2041	Ba3 to B2				

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 5.86 12/25/2036	Ca to Caa3	Caja de Ahorros de Valencia Cas y Ali (Bancaja)		Coll Nt 5.15 06/20/2024	A1 to Aa1	Castilla y Leon, Junta de Spanish Bonds 4.65 11/08/2022	
C-Bass Tr	C to Caa3	Covered Bds 01/10/2019 EUR	Aa2 to Aa1	Capital Auto Receivables Asset Tr 2016-2			
Pass Thru Ctf 01/25/2035	Caa1 to Ba3	Caja de Ahorros y Monte de Piedad de Cordoba		Coll Nt 2.42 06/21/2021	Aa1 to Aaa		Baa2 to Baa1
Pass Thru Ctf 01/25/2035	Caa3 to B1	Covered Bds 3.75 12/14/2022 EUR	Aa2 to Aa1	Capital Auto Receivables Asset Tr 2016-3		Castilla-La Mancha Junta de Comunidades de	
Pass Thru Ctf 5.919 12/25/2035		Covered Bds 5.14 07/20/2022 EUR	Aa2 to Aa1	Coll Nt 2.35 09/20/2021	Aa1 to Aaa	fixed	
	Ba1 to Baa1	Covered Bds 3.75 06/30/2025 EUR	Aa2 to Aa1	Capital Auto Receivables Asset Tr 2017-1		De	
Pass-Thru Ctf 5.774 05/25/2034	Ba2 to B1	Covered Bds 4.26 11/18/2019 EUR	Aa2 to Aa1	Coll Nt 2.7 09/20/2022	Aa2 to Aaa	Rt Nt 2.81 10/14/2022 JPY	Ba2 to Baa1
Pass Thru Ctf 5.12 07/25/2035	A3 to Baa1	Covered Bds 4.03/31/2020 EUR	Aa2 to Aa1	Coll Nt 2.43 05/20/2022	Aa1 to Aaa	Bds 7.705 02/15/2033 EUR	Ba2 to Baa1
Pass Thru Ctf 01/25/2035	B1 to Baa1	Caja de Ahorros y Monte de Piedad de Madrid		Coll Nt 3.1499 02/20/2025	Baa1 to Aa2	Eurobonds 5.8 01/30/2021 EUR	Ba2 to Baa1
Coll NT 0 11/25/2033	Aa2 to Aaa	Cedulas Hipotecarias 4.02/03/2025 EUR	Aa2 to Aa1	Capital Guardian ABS CDO I Ltd/Capital Guardian ABS CDO I Inc (		Spanish Bds 6.01/15/2021 EUR	Ba2 to Baa1
Pass-Thru Ctf 5.372 05/25/2034	Baa1 to A1	Step Up Spanish Bds 5.75 06/16/2023 EUR	Ba1 to Baa3	Coll NT 0 04/03/2037	Ca to C	Eurobonds 4.875 03/18/2020 EUR	Ba2 to Baa1
Coll NT 0 11/25/2033	B2 to Baa2	Cedulas Hipotecarias 5.405 07/21/2038 EUR	Aa2 to Aa1	Capital Hospitals (Issener) Plc			
Coll NT 0 11/25/2033	Ba3 to Baa1	Cedulas Hipotecarias 5.02 02/26/2038 EUR	Aa2 to Aa1	Gtd Eurobonds 1.703 09/30/2046 GBP	A2 to A3	Catalunya Banc SA	
Pass-Thru Ctf 5.653 12/25/2035	Baa2 to A3	Caja Ingenieros AYT 2 FTA				Covered Bds 5.15 07/31/2020 EUR	Aa2 to Aa1
Pass-Thru Ctf 6.28 05/25/2034	Baa2 to A2	Caja Ingenieros TDA 1		Capital Mtge SRL			
Pass Thru Ctf 06/25/2034	Ca to B3	Pass-Thru Ctf 05/26/2049 EUR	Aa2 to Aa1	Coll Nt 01/30/2047 EUR	Aa2 to Aa3	CBA Coml Assets	
Pass Thru Ctf 06/25/2035	A2 to Aaa	Pass-Thru Ctf 05/26/2049 EUR	Aa2 to Aa1	Coll Nt 01/30/2047 EUR	Aa2 to Aa3	Coml Mtg Pass Thru Ctf 12/15/2036	
Pass Thru Ctf 07/25/2034	B3 to B1	Pass-Thru Ctf 05/26/2049 EUR	Aa2 to Aa1	Coll Nt 01/30/2047 EUR	Aa2 to Aa3		B3 to B2
Pass Thru Ctf 06/25/2035	B2 to B1	Caja Rural de Castilla-La Mancha		Coll Nt 01/30/2047 EUR	A3 to Baa1	CBQE Hldgs Inc	
Pass Thru Ctf 03/25/2035	Caa2 to B2	Covered Bds .875 10/01/2021 EUR	Aa2 to Aa1	Carlyle Global Market Strategies CLO 2015-2 (Combi		Global Sr Nt 1.95 06/28/2019	Baa1 to A3
Pass-Thru Ctf 12/25/2035	Ba1 to Baa1	Covered Bds .875 05/27/2024 EUR	Aa2 to Aa1	Coll Nt 04/27/2027	A3 to Aa3	Global Sr Nt 3.65 01/12/2027	Baa1 to A3
Coll NT 0 11/25/2033	Ba3 to Baa3	Caja Rural de Navarra		Carlyle Global Market Strategies CLO 2015-2 Ltd		Coll Nt 03/25/2046	Ca to C
Pass Thru Ctf 5.018 02/25/2033	Aa3 to Aaa	Covered Bds .625 12/01/2023 EUR	Aa2 to Aa1	Carlyle Global Market Strategies CLO 2016-2 (Secur		CBRE Svcs Inc	
Cablevision SA		Covered Bds .5 03/07/2022 EUR	Aa2 to Aa1	Coll Nt 07/15/2027	Baa3 to Baa2	Global Gtd Sr Nt 4.875 03/01/2026	Baa3 to Baa2
Sr Global Nt	B2 to B1	Cajajur Banco SA		Carmax Auto Owner Tr 2015-2		Global Gtd Sr Nt 5.25 03/15/2025	Baa3 to Baa2
Cabot Financial (LUX) II SA		Calfac Hldgs LP		Coll Nt 3.04 11/15/2021	A2 to Aa3		
Gtd Sr Sec Fltg Rt Nt 11/15/2021 EUR	B2 to B1	Sr Global Nt 7.5 12/01/2020	Caa1 to B3	Carmax Auto Owner Tr 2015-3		CD Commercial Mtg Tr	
Cabot Financial (LUX) SA		California County Tobacco Securitization Agency		Coll Nt 3.27 01/18/2022	A3 to A2	Pass-Thru Ctf 10/15/2048	Caa2 to C
Gtd Sr Sec Global Nt 6.5 04/01/2021	B2 to B1	Coll NT 06/01/2027	A3 to A2	Carmax Auto Owner Tr 2016-1		CD Mtge Tr	
GBP	B2 to B1	Coll NT 06/01/2029	Baa1 to A3	Coll Nt 3.05/16/2022	Baa1 to A2	Coll Nt 6.179 11/15/2044	B2 to B1
Gtd Sr Sec Global Nt 7.5 10/01/2023	B2 to B1	Coll NT 06/01/2042	Ba2 to B1	Carmax Auto Owner Tr 2016-4		CDC Mortgage Capital Trust	
GBP	B2 to B1	Coll NT 06/01/2033	A3 to A2	Coll Nt 3.11 08/15/2022	Baa1 to A2	Pass-Thru Ctf 0 08/25/2033	B1 to Caa1
Cacsa		California St		Carmax Auto Owner Tr 2017-1		Pass-Thru Ctf 0 01/25/2033	Ca to Caa2
Loan Euronotes 12/15/2019 EUR		Pass-Thru Ctf 08/01/2032	Aa2 to Aa3	Coll Nt 3.08 05/16/2022	Baa1 to A2	Pass-Thru Ctf 0 03/25/2034	B3 to Caa3
	Ba2 to Baa1	California Statewide Financing Authority Tobacco Settlement		Carmax Auto Owner Tr 2016-4		Pass-Thru Ctf 0 01/25/2033	Baa1 to Baa3
Caixa D'Estalvis de Pollenca		Coll NT 05/01/2029	Baa2 to Baa1	Coll Nt 1.92 07/15/2022	Aa1 to Aaa	Pass-Thru Ctf 0 01/25/2033	Ca to Caa2
Covered Bds 08/09/2019 EUR	Aa2 to Aa1	Coll NT 05/01/2029	Baa2 to Baa1	Coll Nt 2.26 07/15/2022	A1 to Aaa	Pass-Thru Ctf 0 01/25/2033	Ca to Caa2
Caixa Geral de Depositos		California Street CLO Xii Ltd		Carmax Auto Owner Tr 2017-1			
Covered Bds 06/28/2023 EUR	A2 to Aa3	Coll Nt 3.89 10/15/2025	Aa1 to Aaa	Coll Nt 2.54 09/15/2022	Aa1 to Aaa		
Caixa Geral de Depositos SA		Coll NT 10/15/2025	Aa1 to Aaa	Coll Nt 2.84 07/17/2023	A1 to Aa2		
Covered Bds 5.38 10/01/2038 EUR	A2 to Aa3	Coll NT 10/15/2025	A2 to Aa3	Carmike Cinemas Inc			
	A2 to Aa3	Coll NT 10/15/2025	Baa3 to Baa2	Sr Secd 2nd Lien Nt Rule 144A 6 06/15/2023	Ba1 to Baa2		
Covered Bds 4.25 01/27/2020 EUR	A2 to Aa3	Camposol SA		Carrington Mtg Ln Tr			
	A2 to Aa3	Gtd Sr Nt 10.5 07/15/2021	B3 to B2	Pass Thru Ctf 05/25/2035	C to Ca		
Covered Bds 3.01/15/2019 EUR	A2 to Aa3	Canadian Imperial Bank of Commerce		Pass-Thru Ctf 09/25/2036	Ca to Caa3		
Covered Bds 01/27/2022 EUR	A2 to Aa3	Contingent Cap Secs CAD	Ba2 to Baa1	Pass-Thru Ctf 07/25/2036	Ca to Caa2		
Caixa Geral Fin Ltd		Fltg Rt Canadian Dep Nt 01/17/2019	Ba2 to Baa1	Pass Thru Ctf 10/25/2036	Ba3 to Baa2		
Pfd/Pref Stk	Caa1 to B2	CAD	A1 to Aa2	Pass Thru Ctf 01/25/2034	Ca to Caa1		
CAIXA PENEDES 2 TDA FTA		Contingent Cap Secs 3.42 01/26/2026	Ba2 to Baa1	Pass Thru Ctf 03/25/2035	A2 to Aaa		
coll nt 10/28/2045 EUR	Baa1 to A3	Fltg Rt Canadian Dep Nt 03/23/2021	Ba2 to Baa1	Pass Thru Ctf 01/25/2036	Ca to Caa3		
Caixa Penedes Pymes 1 TDA Fondo de Titulizaci		CAD	A1 to Aa2	Pass Thru Ctf 06/25/2036	B3 to B1		
Pass-Thru Ctf 09/28/2045 EUR	B2 to B1	Contingent Cap Secs 3 10/28/2024 CAD	Baa2 to Baa1	Pass Thru Ctf 08/25/2034	Caa3 to B3		
Caixabank		Canadian Imperial Bk Comm		Carrizo Oil & Gas Inc			
Covered Bds 08/02/2027 EUR	Aa2 to Aa1	300 Madison Ave 2002-A Pass Thru Tr		Sr Nt 6.25 04/15/2023	B3 to B2		
Covered Bds 3.5 06/15/2020 EUR	Aa2 to Aa1	Cf Ser 2002 A-1 Rule 144A 7.262 04/10/2032	A1 to Aa2	Gtd Sr Nt 8.25 07/15/2025	B3 to B2		
	Aa2 to Aa1	CADS Sr Nt 2.3 07/11/2022 CAD	A1 to Aa2	Carrolls Restaurant Group Inc			
Covered Bds 03/26/2020 EUR	Aa2 to Aa1	Global Mtn Fltg Rt 2.50925 07/28/2022	A1 to Aa2	Gtd Sr Secd Second Lien Nt 8 05/01/2022	B3 to B2		
Covered Bds 05/07/2019 EUR	Aa2 to Aa1	Global Medium Term Sr Nt Step-Up 2.5 11/30/2020	A1 to Aa2	Cars Alliance Auto Loans Italy 2015 SRL			
Covered Bds 5.432 06/13/2038 EUR	Aa2 to Aa1	Global Medium Term Sr Nt Step-Up Ser A 2.25 02/23/2025	A1 to Aa2	Pass-Thru Ctf 1 12/08/2031 EUR	Aa2 to Aa3		
	Aa2 to Aa1	Canadian Nat Res Ltd		Casa Deste Fin SRL			
Covered Bds 05/14/2021 EUR	Aa2 to Aa1	Nt 4.95 06/01/2047	Baa3 to Baa2	Pass Thru Ctf 09/15/2040 EUR	Ba3 to Aa3		
Covered Bds 02/02/2037	Aa2 to Aa1	Global Nt 3.8 04/15/2024	Baa3 to Baa2	Cassa Centrale Fin 3 SRL			
Covered Bds 4.625 06/04/2019 EUR	Aa2 to Aa1	Nt 5.85 02/01/2035	Baa3 to Baa2	Coll Nt 10/29/2049 EUR	Aa2 to Aa3		
	Aa2 to Aa1	Nt 3.9 02/01/2025	Baa3 to Baa2	Cassa Centrale Securitization SRL			
Covered Bds 4.5 01/26/2022 EUR	Aa2 to Aa1	Nt 3.85 06/01/2027	Baa3 to Baa2	Coll Nt 06/04/2039 EUR	Aa2 to Aa3		
	Aa2 to Aa1	BD 7.2 01/15/2032	Baa3 to Baa2	Cassa Del Trentino SPA			
Covered Bds 3.625 01/18/2021 EUR	Aa2 to Aa1	Nt 2.95 01/15/2023	Baa3 to Baa2	Gtd Bds 4.827 EUR	A3 to Baa1		
	Aa2 to Aa1	Global Nt 3.45 11/15/2021	Baa3 to Baa2	Cassa Depositi e Prestiti SPA			
Covered Bds 3.875 02/17/2025 EUR	Aa2 to Aa1	Nt 6.5 02/15/2037	Baa3 to Baa2	Coll Nt 07/31/2034 EUR	Baa2 to Baa3		
	Aa2 to Aa1	Nt 6.25 03/15/2038	Baa3 to Baa2	Coll Nt 3.5 07/31/2035 EUR	Baa2 to Baa3		
Covered Bds 06/21/2021 EUR	Aa2 to Aa1	Nt 6.75 02/01/2039	Baa3 to Baa2	Coll Nt 5.2 07/31/2034 EUR	Baa2 to Baa3		
Covered Bds 1 02/08/2023 EUR	Aa2 to Aa1	Sr Nt 6.45 06/30/2033	Baa3 to Baa2	Coll Nt 07/31/2045 EUR	Baa2 to Baa3		
Covered Bds 07/09/2020 EUR	Aa2 to Aa1	Canadian Natural Resources Ltd		Cassa di Risparmio di Parma e Piacenza SPA			
Covered Bds 4.26 11/16/2019 EUR	Aa2 to Aa1	Canadian Nt 2.89 08/14/2020 CAD	Baa3 to Baa2	Covered Bds .875 01/31/2022 EUR	Aa2 to Aa3		
	Aa2 to Aa1	Canadian Pacific Railway Co		Covered Bds .875 06/16/2023 EUR	Aa2 to Aa3		
Covered Bds 4 03/29/2020 EUR	Aa2 to Aa1	Perp Deb 4	Aa3 to Aa2				
Covered Bds 3.75 06/28/2025 EUR	Aa2 to Aa1	Canary Wharf Fin II plc					
	Aa2 to Aa1	Pass-Thru Ctf 10/31/2037 GBP	Baa1 to A3				
Covered Bds 3.75 12/12/2022 EUR	Aa2 to Aa1	Pass-Thru Ctf 10/31/2037 GBP	Ba1 to Baa3				
	Aa2 to Aa1	Canbriam Energy Inc					
Covered Bds 4.01 03/22/2021 EUR	Aa2 to Aa1	Sr Nt Rule 144A 9.75 11/15/2019	B3 to Caa1				
Covered Bds 4.25 04/08/2031 EUR	Aa2 to Aa1	Capital Auto Receivables Asset Tr 2015-1					
	Aa2 to Aa1	Coll Nt 4.34 09/20/2023	A1 to Aaa				
Covered Bds 4.25 10/23/2023 EUR	Aa2 to Aa1	Capital Auto Receivables Asset Tr 2015-4					
	Aa2 to Aa1	Coll Nt 3.62 05/20/2021	Aa2 to Aaa				
Covered Bds 4.51 02/17/2022 EUR	Aa2 to Aa1						
	Aa2 to Aa1						
Covered Bds 4.25 03/24/2027 EUR	Aa2 to Aa1						
	Aa2 to Aa1						
Covered Bds 4.76 05/23/2027 EUR	Aa2 to Aa1						
	Aa2 to Aa1						
Caixabank Consumo 2 Fondo de Titulizacion							
Pass-Thru Ctf 04/20/2060 EUR	Aa2 to Aa1						
Pass-Thru Ctf 04/20/2060 EUR	B3 to B2						
Caixabank Consumo 3 Fondo de Titulizacion							
Pass-Thru Ctf 03/20/2053 EUR	A2 to Aa3						
Caixabank Pymes 8 Fondo de Titulizacion							
Pass-Thru Ctf 01/19/2054 EUR	Caa2 to Caa1						
Caixabank RMBS 1 Fondo de Titulizacion							
Pass-Thru Ctf 03/19/2063 EUR	A2 to Aa1						
Caixabank RMBS 2 Fondo de Titulizacion							
Pass-Thru Ctf 01/17/2061 EUR	Aa3 to Aa1						
Caixabank SA							
Covered Bds 1.625 07/14/2032 EUR							
	Aa2 to Aa1						
Covered Bds 10/30/2025	Aa2 to Aa1						

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Chase Funding Loan Acquisition Tr 2004-OPT1		CHL Mtge Pass-Thru Tr 2004-HYB6		Citigroup Mtg Ln Tr 2006-AR9		Cjsc Mtge Agent of Ahml 2014-2	
Pass-Thru Ctf 06/25/2034	Ca to B2	Pass-Thru Ctf 10/25/2034	B3 to B1	Pass-Thru Ctf 11/30/2036	Caa3 to B2	Pass-Thru Ctf 10.5 06/13/2047 RUB	Ba1 to Baa3
Pass-Thru Ctf 06/25/2034	C to Caa2	Chongqing Grain Group Co Ltd		Citigroup Mtg Ln Tr Ser 2003-HE4		CJSC Mtge Agent Petrocommerce-1	
Pass-Thru Ctf 06/25/2034	C to Caa1	Coll Nt 4.02 07/14/2019 CNY	A2 to A1	Pass-Thru Ctf 10/25/2033	Caa2 to Caa1	Pass-Thru Ctf 8.75 12/10/2046 RUB	Baa3 to Baa2
Chase Funding Loan Acquisition Trust		Chrysler Capital Auto Receivables Tr 2015-B		Citigroup Mtg Ln Tr		Clarif Finance 2005 SRL	
Pass-Thru Ctf 0 08/25/2032	Ba3 to B2	Coll Nt 4.17 01/16/2023	Aa1 to Aaa	PASS THRU CTFs 01/25/2036	Ba3 to B1	Coll Nt 12/31/2037 EUR	Aa2 to Aa3
Pass-Thru Ctf 4.335 12/25/2032	Baa1 to Baa3	Chrysler Capital Auto Receivables Tr 2016-A		Citigroup Mtge Loan Tr 2006-AR1		Clarif Finance Srl	
Chase Funding Mortgage Loan		Coll Nt 3.25 06/15/2022	Aa1 to Aaa	Pass-Thru Ctf 02/25/2036	Ca to C	Coll Nts 12/31/2037 EUR	Aa2 to Aa3
Pass-Thru Ctf 0 11/25/2032	C to Caa3	Coll Nt 4.22 02/15/2023	Aa1 to Aaa	Pass-Thru Ctf 02/25/2036	Ca to C	Clarif RMB5 2011 SRL	
Pass-Thru Ctf 0 04/25/2033	Ca to Caa2	Chrysler Capital Auto Receivables Tr 2016-B		Citigroup Mtge Loan Tr 2008-RR1		Pass-Thru Ctf 11/28/2060 EUR	Aa2 to Aa3
Pass-Thru Ctf 0 04/25/2033	A1 to Aa2	Coll Nt 3.51 09/15/2023	Baa1 to A2	Pass-Thru Ctf 01/25/2037	Caa2 to Caa3	Cleveland Cliffs Inc	
Pass-Thru Ctf 5.642 11/25/2029	Caa3 to B3	Coll Nt 2.85 09/15/2022	Aa2 to Aaa	Citigroup Mtge Loan Tr 2009-7		Sr Secd Nt Rule 144A 4.875	Ba3 to Baa2
Pass-Thru Ctf 5.537 06/25/2031	Caa3 to B2	Coll Nt 2.22 05/16/2022	Aa1 to Aaa	Pass-Thru Ctf 12/25/2035	C to Caa3	01/15/2024	Ba3 to Baa2
Pass-Thru Ctf 0 01/25/2033	Ba1 to Baa3	CHS / Cmnty Health Sys Inc		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Pass-Thru Ctf 5.548 09/25/2031	Caa3 to B2	Gtd Sr Nt 7.125 07/15/2020	Ca to C	Pass-Thru Ctf 4.5 06/25/2058	Aa2 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Pass-Thru Ctf 0 08/25/2032	Caa3 to B3	Jr Priority Secd Nt Rule 144A 11	Caa3 to Ca	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Pass-Thru Ctf 0 05/25/2032	Ba3 to Baa3	06/30/2023	Caa3 to Ca	Pass-Thru Ctf 3.75 06/25/2058	Aa2 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Pass-Thru Ctf 5.07 12/25/2031	B3 to Baa3	Sr Secd Nt 5.125 08/01/2021	B3 to Caa1	Pass-Thru Ctf 3.5 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Pass-Thru Ctf 5.641 09/25/2032	C to Caa3	Jr Priority Secd Nt Rule 144A 8.125	Caa3 to Ca	Pass-Thru Ctf 3.5 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Chase Funding Tr Series 2004-1		06/30/2024	Caa3 to Ca	Pass-Thru Ctf 3.75 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Pass-Thru Ctf 07/25/2033	Caa3 to B1	Sr Secd Nt 6.25 03/31/2023	B3 to Caa1	Pass-Thru Ctf 4.25 06/25/2058	Aa2 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Pass-Thru Ctf 09/25/2033	B1 to Baa3	Gtd Sr Nt 8.11/15/2019	Ca to C	Pass-Thru Ctf 1.06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/01/2020	Aa2 to Aa1
Chase Funding Tr Series 2004-2		Churchill Downs Inc		Pass-Thru Ctf 3.75 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Pass-Thru Ctf 5.7 02/25/2034	C to Ca2	Gtd Sr Nt Rule 144A 4.75 01/15/2028	B2 to Baa3	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Pass-Thru Ctf 5.7 02/25/2034	Ba2 to Aa2	CIA de Gas de Sao Paulo - Comgas		Pass-Thru Ctf 3.75 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Pass-Thru Ctf 5.7 02/25/2034	Caa3 to Baa3	Brazilian Debentures BRL	Ba2 to Baa1	Pass-Thru Ctf 3.75 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Chase Funding Trust		Brazilian Debentures BRL	Ba2 to Baa1	Pass-Thru Ctf 3.5 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Pass-Thru Ctf 5.999 09/25/2031	B1 to Baa3	CIFC Funding 2015-V Ltd		Pass-Thru Ctf 4.06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Pass-Thru Ctf 5.833 04/25/2032	Baa3 to Baa1	Coll Nt 10/25/2027	A2 to A1	Pass-Thru Ctf 3.5 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Chase Manhattan BK USA		Cig Auto Receivables Tr 2017-1		Pass-Thru Ctf 3.5 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Medium Term Sr Bk Nt Fltg Rt 2.573	A3 to Aa2	Coll Nt 3.81 05/15/2023	Baa3 to A3	Pass-Thru Ctf 3.5 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
06/30/2028	A3 to Aa2	Coll Nt 2.71 05/15/2023	A3 to Aa2	Pass-Thru Ctf 5.06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Chase Manhattan Corp		Cimpress N V		Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Medium Term Sr Nt Fltg Rt Ser C		Sr Secd Nt Rule 144A 7.06/15/2026	B1 to B2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
2.40375 02/22/2028	A3 to A2	CIT Group Inc		Pass-Thru Ctf 3.75 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Medium Term Sr Nt Fltg Rt Ser C 2.408	A3 to A2	Sr Nt	Ba2 to Baa1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
10/26/2039	A3 to A2	CIT Home Equity Loan Trust		Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Chase Mtg Fin Tr		Pass-Thru Ctf 0 08/25/2030	C to Caa3	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Pass-Thru Ctf 6.25 10/25/2036	Caa2 to Caa3	Pass-Thru Ctf 0 06/25/2033	Aa3 to Aa1	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Pass-Thru Ctf 5.5 11/25/2035	Caa2 to Caa3	Pass-Thru Ctf 4.87 06/25/2033	Baa1 to Aa1	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Pass-Thru Ctf 6.5 10/25/2036	Caa2 to Caa3	Pass-Thru Ctf 0 07/20/2034	A1 to Aaa	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Pass-Thru Ctf 6.5 10/25/2036	Caa2 to Caa3	Pass-Thru Ctf 0 10/20/2032	A1 to Aaa	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
ChaseFlex Trust		Citgo Petroleum Corp		Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Pass-Thru Ctf 05/25/2037	Caa2 to B3	Sr Secd Nt Rule 144A 6.25 08/15/2022	Caa1 to B3	Pass-Thru Ctf 4.5 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Chec Loan Tr 2004-2		Citicorp Mtg Sec Tr 2006-WFE4		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Pass-Thru Ctf 03/25/2034	C to Ca2	Pass-Thru Ctf 11/25/2036	Ca to Caa2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Pass-Thru Ctf 05/25/2034	Caa1 to Caa2	Citicorp Residential Mortgage Trust		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Pass-Thru Ctf 06/25/2034	B1 to B3	Pass Thru Ctf 09/25/2036	Baa3 to Aa3	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Pass-Thru Ctf 04/25/2034	Ca to Caa3	Pass Thru Ctf 09/25/2036	B2 to B1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Pass-Thru Ctf 07/25/2034	A1 to Baa1	Citicorp Residential Mtg Tr		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Chesapeake Energy Corp		Pass-Thru Ctf 6.208 08/25/2036	A3 to Aaa	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Gtd Sr Nt 7.5 10/01/2026	Caa1 to B3	Pass-Thru Ctf 6.046 03/25/2037	Baa3 to Aa3	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Govt BD 5.09/01/2022 CLP	Aa3 to A1	Pass-Thru Ctf 5.794 11/25/2036	Caa2 to B1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Chile Gov't of		Pass-Thru Ctf 5.702 03/25/2037	Baa2 to Aa2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Dual Curr Global Bds 3 01/01/2044 CLP	Aa3 to A1	Pass-Thru Ctf 5.878 03/25/2037	Ca to B3	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Dual Curr Global Bds 6 01/01/2034 CLP	Aa3 to A1	Pass-Thru Ctf 5.836 07/25/2036	A2 to Aa2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Government Bds 3 01/01/2044 CLP	Aa3 to A1	Pass-Thru Ctf 5.892 03/25/2037	Baa2 to Aa1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Dual Curr Global Bds 3 01/01/2024 CLP	Aa3 to A1	Citicorp Residential Mtge Tr Series 2006-3		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Government Bds 4.5 03/01/2021 CLP	Aa3 to A1	Pass-Thru Ctf 5.628 11/25/2036	A1 to Aa1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Government Bds 1.5 03/01/2021 CLP	Aa3 to A1	Pass-Thru Ctf 5.703 11/25/2036	A1 to Aaa	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Chilean Bds 1.5 03/01/2021 CLP	Aa3 to A1	Pass-Thru Ctf 5.948 11/25/2036	A2 to Aa1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Government Bds 3 01/01/2024 CLP	Aa3 to A1	CITIGROUP COMML MTG TR		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Government Bds 4.4 12/04/2024 CLP	Aa3 to A1	Pass Thru Ctf 03/11/2049	Ba2 to Baa1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Government Bds 3.8 12/04/2019 CLP	Aa3 to A1	Citigroup Comm'l Mtge Tr		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Government Bds 3 01/01/2034 CLP	Aa3 to A1	Mtge Pass-Thru Cifs 5.6352	A3 to A1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Government Bds 6 05/23/2034 CLP	Aa3 to A1	10/11/2041	A3 to A1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Government Bds 3 05/23/2044 CLP	Aa3 to A1	Citigroup Commercial Mtge Tr 2008-C7		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Government Bds 6 05/23/2044 CLP	Aa3 to A1	Pass-Thru Ctf 6.095 12/10/2049	Ca to C	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 6.095 12/10/2049	Ca to C	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 12/10/2049	Caa2 to C	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Citigroup Mortgage Loan		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 01/25/2037	B2 to B1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Citigroup Mortgage Loan Trust		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 05/25/2037	Baa3 to A1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 05/25/2037	Ba1 to Baa1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 05/25/2037	Ba1 to A2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Citigroup Mtg Ln Tr		Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 06/25/2037	Ca to Aaa	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 5.731 03/25/2037	Caa3 to Ca	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 09/25/2036	Ba3 to Baa3	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Sr Nt 5.75 03/01/2025	B2 to B1
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 5.588 03/25/2037	Caa3 to Ca	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 4.875 04/01/2021	Caa1 to B3
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 5.971 03/25/2037	Caa3 to Ca	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Clipper Tax-Exempt Cfr Tr	
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 09/25/2034	Ca to Caa2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 02/15/2028	Aa1 to Aa2
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 04/25/2035	B3 to B1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Pass Thru Cifs 12/01/2020	Aa2 to Aa1
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 12/25/2036	A3 to A1	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Muni 2nd Mkt Derivatives 12/15/2020	Aa1 to Aaa
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 5.766 03/25/2037	Caa3 to Ca	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	01/15/2024	Ba3 to Baa2
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 5.53 02/25/2035	Aa2 to Aaa	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Cliffs Nat Res Inc	
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass Thru Ctf 04/25/2035	C to Caa3	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to Aaa	Global Sr Nt 6.25 10/01/2040	Caa1 to B3
Government Bds 6 05/23/2034 CLP	Aa3 to A1	Pass-Thru Ctf 08/25/2036	Ba3 to Baa2	Pass-Thru Ctf 4.25 06/25/2058	Aa1 to A		

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 5.801 04/04/2050	Baa1 to Aa3	Pass-Thru Ctf 08/25/2028	A3 to A1	ConocoPhillips Co		Cooper-Standard Automotive Inc	
Pass-Thru Ctf 4.189 04/04/2050	Aa1 to Aaa	Pass-Thru Ctf 08/25/2028	Ba1 to Baa2	Global Gtd Nt 3.35 11/15/2024	Ba1 to A3	Sr Nt Rule 144A 5.625 11/15/2026	B2 to B1
Pass-Thru Ctf 5.801 04/04/2050	Ba1 to Baa1	Pass-Thru Ctf 08/25/2028	Ba1 to A1	Global Gtd Nt 4.15 11/15/2034	Ba1 to A3		
Pass-Thru Ctf 5.801 04/04/2050	B3 to B1	Pass-Thru Ctf 08/25/2028	Ba1 to A1	Global Gtd Nt Fltg Rt 3.51613		Cooperatieve Centrale Raiffeisen	
Colorado Intst Gas Co		Pass-Thru Ctf 08/25/2028	A3 to A1	05/15/2022	Ba1 to A3	Boerenleenbank BA	
Gtd Sr Nt Rule 144A 4.15 08/15/2026		Pass-Thru Ctf 08/25/2028	Ba3 to Baa2	Global Gtd Sr Nt 4.95 03/15/2026		Mtn 2.25 01/14/2020	Aa2 to Aa3
Sr Deb 6.85 06/15/2037	Ba3 to Baa2	Pass-Thru Ctf 08/25/2028	Baa2 to Baa1			Sr Nt 3a2 2.75 01/10/2022	Aa2 to Aa3
Columbia / HCA Healthcare Corp		Connecticut Avenue Secs Series 2016-C02		Global Gtd Nt 3.35 05/15/2025	Ba1 to A3	Mtn 2.25 01/14/2019	Aa2 to Aa3
Deb 7.75 07/15/2036	B1 to Baa2	Pass-Thru Ctf 1.5 09/25/2028	Ba1 to A2	Global Gtd Nt 2.4 12/15/2022	Ba1 to A3	Rabo Nts 3.875 02/08/2022	Aa2 to Aa3
Deb 8.36 04/15/2024	B1 to Baa2	Pass-Thru Ctf 09/25/2028	Ba1 to A2	Global Gtd Nt 4.3 11/15/2044	Ba1 to A3	Mtn 2.75 01/10/2023	Aa2 to Aa3
Deb 7.05 12/01/2027	B1 to Baa2	Pass-Thru Ctf 09/25/2028	Ba1 to Baa3	Global Gtd Sr Nt 5.95 03/15/2046		Mtn 3.95 11/09/2022	A3 to Baa1
Deb 7.5 11/15/2095	B1 to Baa2	Pass-Thru Ctf 09/25/2028	Ba1 to A2				
MTN 7.58 09/15/2025	B1 to Baa2	Pass-Thru Ctf 09/25/2028	Ba3 to Baa2	Conseco Fin Home Equity Loan Tr 2002-A		Cooperativa Muratori E Cementisti CMC Di	
Sr Nt 7.69 06/15/2025	B1 to Baa2	Pass-Thru Ctf 09/25/2028	Baa2 to Baa1	Pass-Thru Ctf 5.75 04/15/2032	B2 to Caa1	Ravenna (Cmc)	
Columbia Healthcare Corp		Connecticut Avenue Secs Series 2016-C04		Conseco Finance Home Equity Loan Trust		Sr Global Nt 6.875 08/01/2022 EUR	
Deb 7.5 12/15/2023	B1 to Baa2	Pass-Thru Ctf 01/25/2029	Ba1 to Baa3	2001-A		Sr Global Nt 6.02/15/2023 EUR	Caa2 to Ca
Columbia Pipeline Group Inc		Pass-Thru Ctf 01/25/2029	Baa2 to Baa1	Pass-Thru Ctf 0.8/15/2033	Baa2 to A3		
Gtd Sr Nt 3.3 06/01/2020	Baa2 to Baa1	Pass-Thru Ctf 01/25/2029	Baa2 to Baa1	Pass-Thru Ctf 0.11/15/2032	B1 to Baa3	Cordusio RMBS 2 S r I	
Gtd Sr Nt 4.5 06/01/2025	Baa2 to Baa1	Pass-Thru Ctf 01/25/2029	Ba2 to Baa1	Pass-Thru Ctf 0.9/05/2032	B2 to B1	Pass Thru Ctf 06/30/2035 EUR	Aa2 to Aa3
Gtd Sr Nt 5.8 06/01/2045	Baa2 to Baa1	Pass-Thru Ctf 01/25/2029	Ba2 to Baa1	Pass-Thru Ctf 0.08/15/2033	Ba1 to Baa3	Pass-Thru Ctf 06/30/2035 EUR	Aa2 to Aa3
Comm 2004-LNB4		Pass-Thru Ctf 01/25/2029	A3 to A1	Pass-Thru Ctf 0.04/05/2032	Baa3 to Baa1	Cordusio RMBS 3 - Ubcasa 1 SRL	
Comm Mtg Pass-Thru Ctf 4.919		Connecticut Avenue Secs Series 2017-C03		Pass-Thru Ctf 0.04/05/2032	Ba2 to Baa1	Pass-Thru Ctf 11/30/2042 EUR	Aa2 to Aa3
10/15/2037	B2 to Baa3	Pass-Thru Ctf 2.2999 10/25/2029	B1 to Baa3	Conseco Finance Securitizations Corp		Pass-Thru Ctf 11/30/2042 EUR	Aa2 to Aa3
COMM 2005-C6		Pass-Thru Ctf 1.3 10/25/2029	B1 to Baa3	Pass-Thru Ctf 6.91 05/01/2033	Caa2 to B1	Pass-Thru Ctf 11/30/2042 EUR	Aa2 to Aa3
Comm Mtg Pass-Thru Ctf 5.4587		Pass-Thru Ctf 10/25/2029	Ba2 to Baa1	Pass-Thru Ctf 7.954 12/01/2033	Baa3 to A3	Corn Prods Intl Inc	
06/10/2044	B1 to Baa3	Pass-Thru Ctf 10/25/2029	B1 to Baa3	Pass-Thru Ctf 0.12/01/2033	Baa3 to A3	Global Sr Nt 6.625 04/15/2037	Baa2 to Baa1
COMM 2005-LP5		Pass-Thru Ctf 10/25/2029	B1 to Baa3	Pass-Thru Ctf 0.05/15/2032	B1 to Baa3		
Comm Mtg Pass Thru Ctf 5.2493		Pass-Thru Ctf 10/25/2029	B1 to Baa3	Pass-Thru Ctf 0.08/15/2033	Ba3 to Baa1	Global Sr Nt 4.625 11/01/2020	Baa2 to Baa1
05/10/2043	Caa1 to Ca	Pass-Thru Ctf 10/25/2029	B1 to Baa2	Pass-Thru Ctf 0.04/15/2032	Ba1 to Baa3		
Comm Mtg Pass Thru Ctf 5.2493		Pass-Thru Ctf 10/25/2029	B1 to Baa2	Pass-Thru Ctf 4.24 03/01/2033	B1 to Baa1	Corn Products Int'l Inc	
05/10/2043	B1 to B3	Pass-Thru Ctf 1.3 10/25/2029	Ba2 to Baa1	Consolidated Edison Co N Y Inc		Sr Nt 6.625 04/15/2037	Baa2 to Baa1
Comm 2012-CRE4 Mtge Tr		Pass-Thru Ctf 1.8 10/25/2029	Ba2 to Baa1	Global Deb Fltg Rt Ser 2018 C 3.01188			
Pass-Thru Ctf 10/17/2045	Ba1 to B2	Pass-Thru Ctf 10/25/2029	B1 to Baa2	06/25/2021	A2 to A3	Sr Nt 6.625 04/15/2037	Baa2 to Baa1
Pass-Thru Ctf 3.703 10/17/2045	Aa3 to A2	Pass-Thru Ctf 10/25/2029	B1 to Baa2	Sr Deb Ser 2016-A 3.85 06/15/2046			
Pass-Thru Ctf 10/17/2045	Caa3 to C	Pass-Thru Ctf 10/25/2029	Ba2 to Baa1	Deb Ser 2012 A 4.2 03/15/2042	A2 to A3	Corsair (Jersey) No 3 Ltd	
Pass-Thru Ctf 10/17/2045	B3 to Caa3	Pass-Thru Ctf 10/25/2029	B1 to Baa2	Deb Ser B 3.3 12/01/2024	A2 to A3	Coll Nt 12/27/2019 EUR	A2 to Baa1
Pass-Thru Ctf 10/17/2045	A3 to Baa3	Pass-Thru Ctf 10/25/2029	B1 to Baa3	Deb Ser 2017 C 4 11/15/2057	A2 to A3	Cortes NP Acquisition Corp	
Comm 2012-CRE5 Mtge Tr		Pass-Thru Ctf 1.3 10/25/2029	B1 to Baa3	Deb Ser 2003 C 5.1 06/15/2033	A2 to A3	Sr Nt Rule 144A 9.25 10/15/2024	B3 to Caa1
Pass-Thru Ctf 12/12/2045	Aa2 to Aa1	Pass-Thru Ctf 8.10/25/2029	B1 to Baa2	Deb Ser 2009 C 5.5 12/01/2039	A2 to A3		
Pass-Thru Ctf 12/12/2045	Aa3 to Aa2	Pass-Thru Ctf 10/25/2029	Ba2 to Baa1	Deb Ser C 4.625 12/01/2054	A2 to A3	Costa Rica Gov't of	
Comm 2013-CRE6 Mtge Tr		Pass-Thru Ctf 10/25/2029	B1 to Baa2	Deb Ser 2004 B 5.7 02/01/2034	A2 to A3	Global Bds 7.158 03/12/2045	Ba2 to B1
Pass-Thru Ctf 3.397 03/12/2046	Aa3 to Aa2	Pass-Thru Ctf 10/25/2029	B1 to Baa2	Sr Nt Ser 2016C 4.3 12/01/2056	A2 to A3	Global Bds 7.158 03/12/2045	Ba2 to B1
Pass-Thru Ctf 03/12/2046	A1 to Aa3	Pass-Thru Ctf 10/25/2029	B1 to Baa2	Deb Ser 2008 B 4.5 05/15/2058	A2 to A3	Government Bds 9.66 03/09/2022 CRC	
Pass-Thru Ctf 03/12/2046	A3 to A2	Pass-Thru Ctf 10/25/2029	B1 to Baa2	Deb Ser 2018 B 6.75 04/01/2038	A2 to A3		
Pass-Thru Ctf 03/12/2046	A2 to A1	Pass-Thru Ctf 10/25/2029	Ba2 to Baa1	Deb Ser 2018 A 3.8 05/15/2028	A2 to A3	Government Bds 9.57 09/08/2021 CRC	
Comm 2014-CRE14 Mtge Tr		Pass-Thru Ctf 2.2999 10/25/2029	Ba2 to Baa1	Sr Deb Ser 2017A 3.875 06/15/2047			
Pass-Thru Ctf 3.496 02/12/2047	Ba3 to B1	Connecticut Avenue Secs Series 2017-C05		Deb Ser 2010 B 5.7 06/15/2040	A2 to A3	Costco Whsl Corp	
Pass-Thru Ctf 3.496 02/12/2047	B2 to Caa1	Pass-Thru Ctf 01/25/2030	B1 to Baa2	Deb Series 2009B 6.65 04/01/2019	A2 to A3	Sr Nt 3.05/18/2027	A1 to Aa3
COMM Mortgage Trust		Pass-Thru Ctf 01/25/2030	B3 to B1	Deb Ser 2006 B 6.2 06/15/2036	A2 to A3	Sr Nt 2.15 05/18/2021	A1 to Aa3
Pass Thru Ctf 6.01 12/10/2049	Caa3 to Caa1	Pass-Thru Ctf 01/25/2030	B2 to Baa3	Sr Nt 4.5 12/01/2045	A2 to A3	Sr Nt 2.75 05/18/2024	A1 to Aa3
Commercial Metals Co		Pass-Thru Ctf 01/25/2030	B2 to Baa3	Deb Ser 2003 A 5.875 04/01/2033		Global Sr Nt 2.25 02/15/2022	A1 to Aa3
Sr Nt Rule 144A 5.75 04/15/2026	Ba3 to Baa2	Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Deb Ser 2010 A 4.45 06/15/2020	A2 to A3	Sr Nt 2.3 05/18/2022	A1 to Aa3
Commercial Mortgage Asset Trust		Pass-Thru Ctf 1.8 01/25/2030	B2 to Baa3	Deb Ser 2013A 3.95 03/01/2043	A2 to A3	Global Sr Nt 1.75 02/15/2020	A1 to Aa3
Mtg Pass Thru Ctf 6.25 01/17/2032	Caa3 to Caa2	Pass-Thru Ctf 1.8 01/25/2030	B2 to Baa3	Deb Ser 2014 A 4.45 03/15/2044	A2 to A3	Global Sr Nt 1.7 12/15/2019	A1 to Aa3
Commerzbank A G		Pass-Thru Ctf 01/25/2030	Baa3 to Baa2	Deb Ser 2017 B 3.125 11/15/2027			
Mtn Rule 144A 8.125 09/19/2023	Ba1 to Baa3	Pass-Thru Ctf 01/25/2030	B2 to Baa3	Deb Ser A 6.3 08/15/2037	A2 to A3	Cott Corp	
Commerzbank AG (Germany Fed Rep)		Pass-Thru Ctf 01/25/2030	B2 to Baa3	Deb Ser 2006 E 5.7 12/01/2036	A2 to A3	Sr Unsec Nt EUR	B2 to B1
Flt Rt EuroNT 0 08/30/2019 EUR	A2 to A1	Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Deb Ser 2006 A 5.85 03/15/2036	A2 to A3	Cott Hldgs Inc	
Commonbond Student Loan Tr 2017-A-GS		Pass-Thru Ctf 01/25/2030	B2 to Baa3	Deb Ser 2014 A 4.45 03/15/2044	A2 to A3	Sr Nt Rule 144A 5.5 04/01/2025	B2 to B1
Coll Nt 05/27/2041	Aa2 to Aaa	Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Deb Ser 2017 B 3.125 11/15/2027		Coty Inc	
Coll Nt 2.5499 05/27/2041	Aa2 to Aaa	Pass-Thru Ctf 01/25/2030	B1 to Baa2	Deb Ser A 6.3 08/15/2037	A2 to A3	Gld Euronotes EUR	B2 to B3
Commonbond Student Loan Tr 2017-B-GS		Pass-Thru Ctf 01/25/2030	B1 to Baa2	Deb Ser 2006 E 5.7 12/01/2036	A2 to A3	Global Gtd Sr Nt Rule 144A 6.5	B2 to B3
Coll Nt 09/25/2042	Aa2 to Aaa	Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Deb Ser 2006 A 5.85 03/15/2036	A2 to A3	04/15/2026	B2 to B3
Coll Nt 2.68 09/25/2042	Aa2 to Aaa	Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Sr Nt Ser 2016B 2.9 12/01/2026	A2 to A3	Gld Euronotes EUR	B2 to B3
Communautes Urbaine de France No 1		Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Deb Ser A 5.3 03/01/2035	A2 to A3	Countryplace Manufactured Hsg	
Bds 12/17/2028 EUR	A3 to A2	Pass-Thru Ctf 01/25/2030	B2 to Baa3	Deb Ser 2005B 5.25 07/01/2035	A2 to A3	Pass-Thru Ctf 5.846 07/25/2037	Caa2 to Baa3
Communautes Urbaines de France No 2		Pass-Thru Ctf 5.999 01/25/2030	B2 to Baa3	Consolidated Edison Inc			
Coll Nt 12/13/2029 EUR	A3 to A2	Pass-Thru Ctf 5.999 01/25/2030	Ba3 to Baa1	Sr Nt 2 05/15/2021	A3 to Baa1	CountryPlace Manufactured Hsg Contract Tr	
Communautes Urbaines de France No 3		Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Sr Deb Ser 2017 2 03/15/2020	A3 to Baa1	Pass Thru Ctf 5.2 12/15/2035	Baa3 to Baa1
Coll Nt 12/15/2026 EUR	A3 to A2	Pass-Thru Ctf 01/25/2030	B1 to Baa2	Consolidated Energy Fin S A			
Communautes Urbaines de France No 4		Pass-Thru Ctf 01/25/2030	B1 to Baa2	Sr Nt Fltg Rt Rule 144A 6.53819		Countrywide Home Loan Tr 2004-SD1	
Coll Nt 12/20/2027 EUR	A3 to A2	Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	06/15/2022	B2 to B1	Pass-Thru Ctf 06/25/2033	A1 to Aaa
Communications Sales & Leasing Inc		Pass-Thru Ctf 01/25/2030	Ba3 to Baa1	Sr Nt Rule 144A 6.875 06/15/2025		Coventry and Rugby Hospital Co Plc	
Gtd Sec Global Nt 6 04/15/2023	B2 to B3	Pass-Thru Ctf 1.3999 01/25/2030	B2 to Baa3	Sr Nt Rule 144A 6.875 06/15/2025		Gld Sec Index Lkgy Eurobonds 3.246	
Compagnia Assicuratrice Unipol SpA (Italy)		Connecticut Light & Power Co (United States)				06/30/2040 GBP	Baa1 to A2
Fxd/Flt Rt EuroNT 5.66 07/28/2023 EUR	Ba1 to Baa2	Perp Pfd Stk 1.90 Ser 1947 3.8		Consorcio Del Mayab SA de CV		CP5 Auto Receivables Tr 2014-A	
Compass Bank		Perp Pfd Stk Ser 1949 4.4	Baa3 to Baa2	Certificados Bursatiles MXN	Baa3 to Baa2	Coll Nt 5.11 02/18/2020	Aa1 to Aaa
Sr Bk Nt 3a2 2.75 09/29/2019	Baa3 to Baa2	Perp Pfd Stk Ser 1949 4.08	Baa3 to Baa2	Certificados Bursatiles MXN	Baa3 to Baa2	Coll Nt 6.38 05/17/2021	Baa3 to Baa1
Medium Term Sr Bk Nt 2.875		Perp Pfd Stk 3.9	Baa3 to Baa2	Constellation NV		CP5 Auto Receivables Tr 2014-D	
Global Medium Term Bk Nt 3.875	Baa3 to Baa2	Perp Pfd Stk Ser 1968 6.56	Baa3 to Baa2	Gtd Sr Global Nt 4.25 EUR	B3 to B2	Coll Nt 5.33 11/16/2020	Baa2 to A1
04/10/2025	Baa3 to Baa2	Perp Pfd Stk Ser 1958 4.96	Baa3 to Baa2	Sr Nt Rule 144A 5.875 02/15/2026		CP5 Auto Receivables Tr 2015-A	
Conc Da Rodovia Dos Lagos SA (Vialagos)		Perp Pfd Stk 2	Baa3 to Baa2	Sr Nt Rule 144A 6.625 03/01/2025	B3 to B2	Coll Nt 5.6 02/16/2021	Baa3 to A3
Sr Debentures BRL	Ba3 to Baa2	Perp Pfd Stk Ser E of 1954 4.12	Baa3 to Baa2			Coll Nt 4 02/16/2021	Aa1 to Aaa
Concessioni Autostradali Venete - Cav SPA		Connecticut Light and Power Co		Contego CLO II BV		Credico Fin 8 SRL	
Sr Sec Euro Nt 2.115 12/31/2030 EUR	A3 to Baa1	1st Ref Mtg Bds 4.3 04/15/2044	A2 to A1	Coll Nt 11/16/2026 EUR	Aa2 to Aa1	Coll Nt 07/27/2046 EUR	Aa2 to Aa3
Sr Sec Euro Nt 2.115 12/31/2030 EUR	A3 to Baa1	Connecticut Lt & Pwr Co		Coll Nt 11/16/2026 EUR	A2 to A1	Credico Fin 9 SRL	
Concho Res Inc		Perp Pfd Stk Ser 1963 4.5	Baa3 to Baa2	Coll Nt 11/16/2026 EUR	B2 to B1	Coll Nt 11/15/2050 EUR	Aa2 to Aa3
Global Gtd Sr Nt 4.875 10/01/2047	Ba1 to Baa3	Perp Pfd Stk 4.5	Baa3 to Baa2	Contimortgage Home Equity Loan Trust		Pass-Thru Ctf 10/18/2050 EUR	Aa2 to Aa3
Global Gtd Sr Nt 4.375 01/15/2025	Ba1 to Baa3	Global 1st & Ref Mtg Bd 2018 Ser A 4		Pass-Thru Ctf 7.62 02/15/2027	Ba1 to B1	Credit Acceptance Corp	
Global Gtd Sr Nt 3.75 10/01/2027	Ba1 to Baa3	04/01/2048	A2 to A1	Pass-Thru Ctf 7.62 01/15/2029		Gtd Global Nt 7.375 03/15/2023	B1 to Baa3
Connecticut Avenue Secs Series 2014-C01		Perp Pfd Stk Ser F of 1955 4.18	Baa3 to Baa2			Credit Agricole CariparmasPA	
Pass-Thru Ctf 01/25/2024	Aa1 to Aaa	Conoco Fdg Co		Pass-Thru Ctf 1.1 02/15/2027	Caa3 to Caa2	Covered Bds 1.75 01/15/2038 EUR	Aa2 to Aa3
Connecticut Avenue Secs Series 2016-C01		NT 7.25 10/15/2031	Ba1 to A3	Pass-Thru Ctf 7.33 10/15/2028	Ba1 to Baa1	Covered Bds 1.125 03/21/2025 EUR	Aa2 to Aa3
Pass-Thru Ctf 1.7 08/25/2028	Ba1 to A1	Conoco Inc		Continental Airls Inc		Covered Bds .625 01/13/2026 EUR	Aa2 to Aa3
Pass-Thru Ctf 1.5 08/25/2028	A3 to A1	NT 6.95 04/15/2029	Ba1 to A3	Pass Thru Ctf Ser 2012-1 CI A 1.15		Covered Bds 1.625 03/21	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 6.75 02/25/2028	Baa1 to A1	CSFB Tr 2004-CF1		CWABS			
Pass-Thru Var Rt Ctf 1.4 10/25/2032	B3 to Ba1	Pass-Thru Ctf 05/25/2043	Caa2 to B3	Pass Thru Ctf 02/25/2036	Caa2 to B2	Pass-Thru Ctf 5.413 11/25/2034	Ba2 to Baa1
	Caa2 to B3	Pass-Thru Ctf 05/25/2043	Ba3 to B2	CWABS Asset Backed Cfr Tr		Pass Thru Ctf 12/25/2034	Ba3 to B2
Pass-Thru Ctf 0 02/20/2033	B3 to Ba1	CSI Compressco LP / CSI Compressco Fin		Pass-Thru Ctf 01/25/2037	Ba2 to Baa1	Pass Thru Ctf 5.935 04/25/2036	Caa2 to B1
Mtg Pass Thru Ctf 0 11/11/2030	Ca to C	Inc		Pass-Thru Ctf 07/25/2036	Baa3 to A2		
Pass-Thru Ctf 6.49 03/01/2030	B2 to Caa1	Gtd Sr Nt 7.25 08/15/2022	Caa1 to Caa2	Pass Thru Ctf 05/25/2026	Ca to Caa2	Pass-Thru Ctf 0 08/25/2032	Baa1 to Aaa
Pass-Thru Ctf 6.45 02/25/2028	Baa1 to A1	CSMC Mtg Backed Tr		Pass-Thru Ctf 03/25/2035	Baa1 to A1	Pass Thru Ctf 06/25/2033	A2 to Aaa
Pass-Thru Ctf 6.97 02/25/2028	Baa1 to A1	Pass-Thru Ctf 11/25/2036	Caa2 to C	Pass-Thru Ctf 01/28/2037	Baa1 to A1	Coll Var Rt NT 0 06/25/2029	B2 to Ba2
Pass-Thru Ctf 7.265 02/25/2028	Baa1 to A1	CSMC Series 2005-1R		CWABS Asset Backed Cfr Tr 2006-25		Coll Var Rt NT 0 06/25/2029	Ba2 to A2
Pass-Thru Var Rt Ctf 0 10/25/2032	A3 to Aa2	Pass-Thru Ctf 12/25/2035	Caa2 to Caa3	Pass Thru Ctf 11/25/2033	B1 to Ba2	Pass Thru Ctf 08/25/2035	B3 to B1
	Aaa to Aa2	Pass-Thru Ctf 12/25/2035	Caa2 to Caa3	Pass-Thru Ctf 04/25/2035	Caa2 to B2	Pass Thru Ctf 01/25/2036	Baa3 to A3
Pass-Thru Ctf 0 12/25/2032	Aaa to Aa2	Pass-Thru Ctf 5.75 12/25/2035		CWABS Asset Backed Cfrs		Pass Thru Ctf 07/25/2034	Ca to B3
Pass-Thru Ctf 6.96 03/01/2030	B2 to Caa1			Pass Thru Ctf 02/25/2037	Ca to Caa3	Coll Var Rt NT 0 05/25/2034	B1 to Baa3
Pass-Thru Ctf 0 03/20/2033	Ca to Caa3	Pass-Thru Ctf 12/25/2035	Caa2 to Caa3	Pass Thru Ctf 02/25/2037	Caa3 to Caa1	Pass Thru Ctf 08/25/2034	B2 to B1
Pass-Thru Ctf 0 02/20/2033	Ba3 to Ba1	Pass-Thru Ctf 12/25/2035	Caa2 to Caa3	CWABS Asset Backed Cfrs Tr		Pass Thru Ctf 03/15/2030	Caa1 to B2
Pass-Thru Ctf 7 03/25/2032	B1 to B3	CSMC Tr 2006-CF2		Pass Thru Ctf 04/25/2046	Ca to Caa2	Pass Thru Ctf 02/25/2036	Aa2 to Aaa
Pass-Thru Ctf 0 02/20/2032	B1 to B3	Pass-Thru Ctf 06/25/2036	Caa3 to B3	Pass Thru Ctf 05/25/2033	Caa2 to Caa1	Pass Thru Ctf 11/25/2035	Aa3 to Aaa
Pass-Thru Ctf 0 03/25/2032	B1 to B3	CSVC Acquisition Corp		Pass Thru Ctf 02/25/2037	Caa3 to Caa1	Pass Thru Ctf 5.21 03/25/2034	
Pass-Thru Ctf 0 03/25/2032	B1 to B3	Sr Secd Nt Rule 144A 7.75 06/15/2025		CWABS Asset Backed Cfrs Tr		Pass Thru Ctf 5.219 08/25/2035	Ba2 to Baa1
Pass-Thru Ctf 8.156 12/25/2031				Pass Thru Ctf 06/25/2034	Caa2 to B2		
	Ca to Caa3	CSX Trans Inc		Pass Thru Ctf 09/25/2036	Baa2 to Aa3	Pass Thru Ctf 04/25/2036	Baa3 to Baa2
Pass-Thru Ctf 7 03/25/2032	B2 to B3	NT 9.75 06/15/2020	Baa1 to A3	Pass Thru Ctf 01/25/2046	Caa3 to B3	Pass Thru Ctf 06/25/2036	A2 to Aa2
Pass-Thru Ctf 7.11 09/25/2031	Aa3 to Aaa	NT 7.875 05/15/2043	Baa1 to A3	Pass Thru Ctf 12/25/2035	Ba1 to A3	Pass Thru Ctf 12/25/2035	C to Ca
Pass-Thru Ctf 0 10/25/2032	Aa2 to Aa2	Custodial Receipts (Deutsche Bank)		Pass-Thru Ctf 03/25/2033	Caa1 to B1	Pass Thru Ctf 5.525 02/25/2036	A3 to Aaa
Pass-Thru Ctf 8.1 09/25/2031	Ca to Caa1	Pass-Thru Ctf 5.25 04/15/2035	Aa3 to Aa1	Pass Thru Ctf 01/25/2036	A1 to Aa2	Pass Thru Ctf 02/25/2036	Ba3 to Baa1
Pass-Thru Ctf 7.617 12/25/2031	Aa3 to Aaa	CVC Cordatus Loan Fund IV Designated		CWABS Asset Backed Cfrs Tr 2006-20		Pass Thru Ctf 5.414 02/25/2036	
Pass-Thru Ctf 7.5 03/25/2032	B1 to B3	Activity Co		Pass Thru CTF5 09/25/2035	B3 to B1		
Pass-Thru Ctf 0 08/25/2032	Aaa to A2	Coll Nt 01/24/2028 EUR	Baa2 to Baa1	CWABS Asset-Backed Certificates Trust		Pass Thru Ctf 12/25/2033	Caa3 to Caa1
Pass-Thru Ctf 0 02/25/2032	Aa2 to A2	Coll Nt 01/24/2028 EUR	A2 to A1	Pass Thru Ctf 03/25/2036	Caa1 to B1	Coll Var Rt NT 0 06/25/2029	Ba2 to A2
Credit Suisse First Boston Mtg Secs Corp		Coll Nt 01/24/2028 EUR	Aa2 to Aa1	CWABS Asset-Backed Cfrs		Pass Thru Ctf 5.192 05/25/2035	
Pass Thru Ctf 07/25/2035	Ba1 to Baa2	Coll Nt 2 01/24/2028 EUR	Aa2 to Aa1	Pass Thru Ctf 12/25/2036	Ba2 to Baa3		
Pass Thru Ctf 5 11/25/2035	B3 to B1	CVS Caremark Corp		CWABS Asset-Backed Cfrs Tr 2004-12		Pass Thru Ctf 5.674 08/25/2035	Baa1 to Aaa
Pass Thru Ctf 12/25/2034	A3 to A1	Global Sr Nt 3.375 08/12/2024		Pass Thru Ctf 5.227 03/25/2035	B2 to B1		
Pass Thru Ctf 07/25/2035	A1 to Aa1	Global Sr Nt 2.25 08/12/2019	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2004-15		Pass-Thru Ctf 0 02/25/2033	B1 to Baa3
Pass Thru CTF5 03/25/2036	Caa3 to Ca	Global Sr Nt 6.25 06/01/2027	Baa1 to Baa2	Pass Thru Ctf 5.227 05/25/2035		Pass Thru Ctf Cflg Rt 08/23/2035	
Coml Mtg Pass Thru Ctf 4.821		Global Sr Nt 6.25 06/01/2027	Baa1 to Baa2	Pass-Thru Ctf 03/25/2035	Ba1 to Aaa	Pass Thru Ctf 12/25/2033	Ba3 to Aaa
02/11/2038	Caa1 to B2	CVS Caremark Lease-Backed Pass-Thru Cfrs		Pass-Thru Cfrs 5.541 02/25/2035	C to Caa2	Pass Thru Ctf 11/25/2035	B1 to B2
Pass Thru Ctf 05/25/2024	A3 to A1	Pass-Thru Cfrs 6.943 01/10/2030	Baa1 to Baa2	Pass-Thru Cfr 5.311 02/25/2035	B3 to B1	Pass Thru Ctf 03/25/2034	Ca to Caa3
Pass Thru Ctf 07/25/2035	B2 to Baa2	CVS Corp		CWABS Asset-Backed Cfrs Tr 2005-10		Pass Thru Ctf 02/25/2034	Caa1 to Baa3
Pass Thru Ctf 03/25/2034	Ca to Caa3	Global Sr Nt 5.75 05/15/2041	Baa1 to Baa2	Pass-Thru Cfr 5.362 02/25/2036	B1 to Ba1	Pass Thru Ctf 01/25/2034	Caa2 to B3
Pass Thru Ctf 12/25/2034	Baa3 to A3	Global Sr Nt 4.125 05/15/2021	Baa1 to Baa2	Pass-Thru Cfr 5.075 03/25/2034	Ba1 to A1	Pass Thru Ctf 02/25/2034	Caa1 to Baa3
Pass Thru Ctf 5 11/25/2035	Caa2 to B2	Global Sr Nt 2.875 06/01/2026	Baa1 to Baa2	Pass-Thru Cfr 12/25/2035	Caa1 to B2	Pass Thru Ctf 08/25/2034	A1 to Aa1
Credit-Based Asset Servicing & Securitization LLC		Global Sr Nt 2.75 12/01/2022	Baa1 to Baa2	Pass-Thru Cfr 01/25/2036	Ba3 to Baa3	Pass Thru Ctf 09/25/2035	Caa2 to B3
Pass-Thru Ctf 02/25/2034	B3 to B1	Global Sr Nt 2.75 12/01/2022	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2005-7		Coll Var Rt NT 0 05/25/2034	B3 to B1
Pass-Thru Ctf 12/25/2033	Ca to Caa2	Global Sr Nt 2.8 07/20/2020	Baa1 to Baa2	Pass-Thru Cfr 5.054 10/25/2035	Baa3 to A1	Pass Thru Ctf 04/25/2036	Ba3 to Baa2
Credito Emiliano-Credem SPA		Global Sr Nt 4.12/05/2023	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2005-8		Pass Thru Ctf 02/25/2034	Ba3 to Baa3
Covered Bds 3.25 07/09/2020 EUR	Aa2 to Aa3	Global Sr Nt 5.125 07/20/2045	Baa1 to Baa2	Pass-Thru Cfr 10/25/2035	Ca to Caa1	Pass Thru Ctf 06/25/2034	Caa2 to Caa1
	Aa2 to Aa3	Pass Thru CTF5 Ser 2006 12/10/2028	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2005-A4		Pass-Thru Cfr 02/25/2035	B2 to B1
Covered Bds 1.875 02/27/2019 EUR	Aa2 to Aa3	Global Sr Nt 4.875 07/20/2035	Baa1 to Baa2	Pass-Thru Cfr 03/25/2036	Ca to Caa2	Pass Thru Ctf 05/25/2034	C to Caa1
	Aa2 to Aa3	Global Sr Nt 1.25 06/01/2021	Baa1 to Baa2	Pass-Thru Cfr 08/25/2034	Ca to Caa2	Pass-Thru Cfr 02/25/2035	C to Ca
Covered Bds 4.15 08/30/2028 EUR	Aa2 to Aa3	Global Sr Nt 6.125 09/15/2039	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2006-11		Pass Thru Ctf 09/25/2034	Aa2 to Aaa
	Aa2 to Aa3	Global Sr Nt 3.5 07/20/2022	Baa1 to Baa2	Pass-Thru Cfr 08/25/2046	Ba1 to Aa3	Pass-Thru Cfr 5.113 02/25/2035	B3 to B1
Crest 2003-2 CDO		Global Sr Nt 6.125 09/15/2039	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2006-12		Pass Thru Ctf 04/25/2034	Caa1 to Baa3
Coll Nts 12/28/2038	Caa3 to Caa2	Global Sr Nt 5.3 12/05/2043	Baa1 to Baa2	Pass-Thru Cfr 12/25/2036	C to Caa2	Pass-Thru Cfr 4.603 12/25/2034	Aa3 to Aaa
Coll Nts 8 12/28/2038	Caa3 to Caa2	Global Sr Nt 3.5 07/20/2022	Baa1 to Baa2	Pass-Thru Cfr 07/25/2036	Caa2 to B1	Pass-Thru Cfr 03/25/2034	Ca to B2
Crest 2004-1 CDO		Global Sr Nt 5.3 12/05/2043	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2006-21		Pass-Thru Cfr 04/25/2034	C to Caa1
Coll Nts 01/25/2040	C to Caa3	CVS Corp (DE)		Pass-Thru Cfr 12/25/2036	Caa2 to B2	Pass-Thru Cfr 04/25/2034	B1 to Baa1
Crusade ABS Series 2015-1 Tr		Pass-Thru Cfr 5.789 01/10/2026	Baa1 to Baa2	Pass-Thru Cfr 01/25/2036	Ca to Caa2	Pass-Thru Cfr 4.711 12/25/2034	A2 to Aaa
Pass-Thru Ctf 05/14/2025 AUD	Ba1 to Baa3	Pass-Thru Cfr 0 10/10/2025	Baa1 to Baa2	Pass-Thru Cfr 08/25/2036	Caa2 to B3	Pass-Thru Cfr 5.748 08/25/2034	C to B3
	Aa1 to Aa3	CVS Health Corp		CWABS Asset-Backed Cfrs Tr 2006-22		Pass-Thru Cfr 12/25/2034	Caa3 to Caa2
Pass-Thru Ctf 05/14/2025 AUD	Ba1 to Baa3	Global Sr Nt 3.48713	Baa1 to Baa2	Pass-Thru Cfr 06/25/2035	Ca to Caa2	Pass-Thru Cfr 5.311 02/25/2035	C to Caa2
CS First Boston Mtge Secs Corp		Global Sr Nt 4.1 03/25/2025	Baa1 to Baa2	Pass-Thru Cfr 01/25/2034	Caa1 to B1	Pass-Thru Cfr 5.014 02/25/2035	Ba3 to B1
Pass-Thru Ctf 6.49 02/25/2031	A3 to Baa1	Global Sr Nt 5.05 03/25/2048	Baa1 to Baa2	Pass-Thru Cfr 09/25/2036	Ba1 to A2	Pass-Thru Cfr 11/25/2034	Ca to Caa2
Pass-Thru Ctf 5.322 08/11/2036	B3 to Ba1	Global Sr Nt 3.125 03/09/2020	Baa1 to Baa2	CWABS Asset-Backed Cfrs Tr 2006-9		Pass-Thru Cfr 05/25/2034	Ba1 to Baa3
Pass-Thru Ctf 08/25/2035	Caa1 to Baa3	Global Sr Nt 4.78 03/25/2038	Baa1 to Baa2	Pass-Thru Cfr 10/25/2046	Ba1 to A3	CWABS Revolving Home Equity Loan Tr	
Pass-Thru Ctf 0 12/25/2033	Caa2 to B2	Global Sr Nt 3.7 03/09/2023	Baa1 to Baa2	Pass-Thru Cfr 10/25/2046	Ba3 to Baa1	Pass-Thru Cfr 02/15/2030	Ca to Caa1
Pass-Thru Ctf 0 12/25/2033	C to Caa1	Global Sr Nt 3.39713	Baa1 to Baa2	Pass-Thru Cfr 01/25/2046	Caa2 to B1	CWABS Tr	
Pass-Thru Ctf 5.321 04/25/2035	Ba2 to Baa1	Global Sr Nt 3.875 07/20/2025	Baa1 to Baa2	CWABS Asset-Bkd Cfrs Tr		Pass-Thru Cfr 08/25/2033	B3 to B1
	Ba1 to Baa3	Global Sr Nt 4.3 03/25/2028	Baa1 to Baa2	Pass Thru Cfr 06/25/2036	Caa2 to Caa1	CWALT Inc	
Pass-Thru Ctf 0 12/25/2033	Ba1 to Baa3	Global Sr Nt 3.35 03/09/2021	Baa1 to Baa2	CWABS Inc		Pass Thru Cfr 03/25/2035	Caa1 to Caa2
Pass-Thru Ctf 08/25/2035	Aa2 to Aaa	Sr Nt 5 12/01/2024	Baa1 to Baa2	Pass Thru Cfr 4.837 09/25/2034	Baa2 to Aa3	Pass Thru Cfr 03/25/2035	Caa1 to Caa2
Pass-Thru Ctf 0 12/25/2033	B3 to Ba1	CVS Leas-Bkd Pass Thru Cfrs		Pass Thru Cfr 5.27 02/25/2035	C to Caa1	Pass Thru Cfr 02/25/2036	C to Ca
Pass-Thru Ctf 02/25/2035	Caa1 to B1	Mtg Pass Thru 5.298 01/10/2027	Baa1 to Baa2	Pass Thru Cfr 03/25/2033	B1 to Ba2	Pass Thru Cfr 05/25/2034	Aa1 to Aaa
Pass-Thru Ctf 0 12/25/2033	Aa1 to Aa3	Comm Mtg Pass Thru Glob Cfr 5.88	Baa1 to Baa2	Coll Var Rt NT 0 06/25/2029	Ba3 to Baa3	Pass Thru Cfr 12/25/2035	C to Ca
CSAB Mtg Backed Tr		01/10/2028	Baa1 to Baa2	Pass Thru Cfr 02/25/2034	Caa1 to B2	Pass Thru Cfr 06/25/2035	Caa3 to Caa1
Pass-Thru Ctf 11/25/2036	Caa2 to C	CVS Lease-Backed Pass-Th Cert Ser 2010-B		Pass Thru Cfr 05/25/2036	A1 to Aa1	Pass Thru Cfr 09/25/2037	Caa3 to Ca
Pass-Thru Ctf 11/25/2036	Caa2 to C	Tr		Pass Thru Cfr 09/25/2036	Ba2 to A3	Pass Thru Cfr 0 05/25/2034	B3 to Baa1
Pass-Thru Ctf 11/25/2036	Caa2 to C	Pass-Thru Ctf 01/10/2033	Baa1 to Baa2	Pass Thru Cfr 02/25/2036	Ba1 to A2	Pass Thru Cfr 06/25/2035	B3 to Baa3
CSAB Mtg Backed Tr Ser 2007-1		CVS Lease-Backed Pass-Through Series 2013 Tr		CWABS Asset-Bkd Cfrs Tr		Pass Thru Cfr 09/25/2037	B3 to Baa1
Pass Thru Cfrs 05/25/2037	Ca to C	Pass-Thru Ctf 4.704 01/10/2036	Baa1 to Baa2	Pass Thru Cfr 06/25/2036	Caa2 to Caa1	Pass Thru Cfr 05/25/2034	Ba1 to Aa1
CSFB ABS Tr Series 2002-HE1		CVS Lease-Backed Pass-Through Series 2014 Tr		Pass Thru Cfr 10/25/2046	Ba3 to Baa1	Pass Thru Cfr 08/25/2037	Caa2 to Caa3
Fltg Rt Mtg Pass-Thru Cfr 08/25/2032	Aaa to A2	Coll Nt 4.163 08/11/2036	Baa1 to Baa2	CWABS Asset-Bkd Cfrs Tr		Pass Thru Cfr 06/25/2037	Caa1 to B1
	Aaa to A2	Pass-Thru Ctf 5.926 01/10/2034	Baa1 to Baa2	Pass Thru Cfr 01/25/2036	Ba2 to A3	Pass Thru Cfr 09/25/2035	Ba3 to Baa1
CSFB Adjustable Rate Mtg Tr		Pass-Thru Ctf 7.507 01/10/2032	Baa1 to Baa2	Pass Thru Cfr 03/25/2036	Ba1 to Aa3	Pass Thru Cfr 12/25/2035	Ba3 to Baa1
Pass-Thru Ctf 08/25/2036	Caa3 to Ca	CVS/Caremark Lease-Backed P-T Tr 2009-B		Pass Thru Cfr 05/25/2036	Ba1 to Aaa	Pass Thru Cfr 05/25/2034	C to Ca
Pass-Thru Ctf 08/25/2036	Caa1 to B2	Pass-Thru Ctf 01/10/2033	Baa1 to Baa2	Pass Thru Cfr 02/25/2037	Caa3 to B2	Pass-Thru Cfr 02/25/2047	B2 to Baa3
Pass-Thru Ctf 08/25/2036	Caa3 to B2	CVS Lease-Backed Pass-Through Series 2013 Tr		Pass Thru Cfr 03/25/2037	C to Ca	CWALT Inc Mtg Pass Thru CTF5	
CSFB Adjustable Rate Mtge Tr 2006-3		Pass-Thru Ctf 4.704 01/10/2036	Baa1 to Baa2	Pass Thru Cfr 09/25/2036	Caa3 to Ca	Pass Thru Cfr 10/25/2046	Ba1 to Baa1
Pass-Thru Ctf 08/25/2036	Caa3 to Ca	CVS Lease-Backed Pass-Through Series 2014 Tr		Pass Thru Cfr 09/25/2036	Caa3 to Ca	CWALT Inc Mtg Pass-Thru Cfrs	
CSFB Coml Mtg Tr		Coll Nt 4.163 08/11/2036	Baa1 to Baa2	Pass Thru Cfr 09/25/2036	Caa3 to Ca	Pass Thru Cfr 09/25/2036	Caa3 to Ca
Pass Thru Cfr 05/11/2023	Aa2 to Aaa	Pass-Thru Ctf 5.926 01/10/2034	Baa1 to Baa2	CWALT Inc Mtg Ser 2007-16CB		Pass Thru Cfr 08/25/2037	Caa3 to Ca
Pass Thru Cfr 5.538 05/11/2023	Aa1 to Aaa	Pass-Thru Ctf 7.507 01/10/2032	Baa1 to Baa2	CWEO Revolving Home Equity Ln Tr		Pass Thru Cfr 05/25/2036	Ca to Caa1
	Aa1 to Aaa	CVS/Caremark Lease-Backed P-T Tr 2009-B		CWHEQ Inc			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 12/25/2035	Caa3 to Caa1	Dedalo Fin SRL		Deutsche Inter Nt 3 12/15/2021	Baa2 to Baa3	Deutsche Inter Nt 2.55 04/15/2020	
Pass Thru Ctf 12/25/2035	B2 to Baa2	Coll Nt 10/30/2048 EUR	Aa2 to Aa3	Deutsche Inter Nt 3.1 10/15/2021	Baa2 to Baa3	Global Mtn Ser A 4.1 01/13/2026	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa3 to B3	Delaware River Port Auth PA		Deutsche Inter Nt 3 10/26/2024	Baa2 to Baa3	Deutsche Inter Nt 3 04/19/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to Baa3	Bds 01/01/2026	Aa2 to Aa1	Deutsche Inter Nt 3 07/15/2021	Baa2 to Baa3	Deutsche Inter Nt 3.5 11/15/2022	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ca to Caa1	Delhaize America Inc	Baa2 to Baa1	Deutsche Inter Nt 3 02/23/2021	Baa2 to Baa3	Deutsche Inter Nt 3.25 08/15/2023	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to Baa3	Deb 9 04/15/2031		Deutsche Inter Nt 3 05/15/2021	Baa2 to Baa3	Deutsche Inter Nt 2.3 04/15/2019	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B1	Delhaize Group		Global Mtn Fltg Rt Ser A 4.52813	Baa2 to Baa3	Deutsche Inter Nt 2.95 05/15/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B2	Gtd Belgian Bds 3.125 02/27/2020 EUR	Baa2 to Baa1	Deutsche Inter Nt 3.5 10/15/2021	Baa2 to Baa3	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to Baa3	Delhaize Group S A		Deutsche Inter Nt 3.45 06/15/2024	Baa2 to Baa3	Deutsche Inter Nt 3.35 06/15/2024	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B3	Global Sr Nt 5.7 10/01/2040	Baa2 to Baa1	Deutsche Inter Nt 3.5 05/15/2026	Baa2 to Baa3	Deutsche Inter Nt 3 02/02/2024	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	B3 to B1	Global Gtd Sr Nt 4.125 04/10/2019	Baa2 to Baa1	Global Mtn Ser A 3.7 05/30/2024	Baa2 to Baa3	Deutsche Inter Nt 3 04/15/2020	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ca to Caa2	Global Gtd Sr Nt 4.125 04/10/2019	Baa2 to Baa1	Deutsche Inter Nt 3.25 02/15/2020	Baa2 to Baa3	Deutsche Bk AG N Y Brh	
Pass Thru Ctf 12/25/2035	Ca to Caa2	Dell Equipment Fin Tr 2016-1		Deutsche Inter Nt 3 02/15/2020	Baa2 to Baa3	Sr Nt 4.1 01/13/2026	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to Baa1	Coll Nt 3.24 07/22/2022	Aa2 to Aaa	Deutsche Inter Nt 3 02/15/2020	Baa2 to Baa3	Sr Nt Fltg Rt 3.9545 08/20/2020	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ca to Caa1	Delta Funding Home Equity Loan Trust		Global Mtn Ser A 2.85 05/10/2019	Baa2 to Baa3	Sr Nt 3.7 05/30/2024	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to Baa1	Asset-Bkd Ctf 7.462 09/15/2029	Ba1 to Baa3	Global Mtn Fltg Rt Ser A 3.89456	Baa2 to Baa3	Sr Nt 4.1 01/13/2026	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B2	Asset-Bkd Ctf 7.561 09/15/2029	Ba1 to Baa3	01/18/2019	Baa2 to Baa3	Global Sr Nt Fltg Rt Ser D 3.92119	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to B3	Deltacredit Bank		Deutsche Inter Nt 3 09/15/2022	Baa2 to Baa3	02/27/2023	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to Baa3	Covered Bds 11.1 10/01/2024 RUB	Baa3 to Baa2	Deutsche Inter Nt 3.15 11/15/2020	Baa2 to Baa3	Global Sr Nt Fltg Rt Ser D 2.5597	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	B2 to Baa2	Den Norske Stats Oljeselskap A S - Statoil		Deutsche Inter Nt 3 02/24/2020	Baa2 to Baa3	Sr Nt 3.125 01/13/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa3 to Caa1	Deb Rule 144A 6.5 12/01/2028	Aa3 to Aa2	Deutsche Inter Nt 2.8 07/15/2020	Baa2 to Baa3	Global Sr Nt Ser D 3.95 02/27/2023	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B2	Denbury Res Inc		Deutsche Inter Nt 3.25 11/15/2021	Baa2 to Baa3	Global Sr Nt Ser D 3.15 01/22/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba2 to B2	Gtd Sr Secd 2nd Lien Nt Rule 144A 9		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 2.95 08/20/2020	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B2	05/15/2021	Caa1 to B3	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 3.375 05/12/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba2 to B2	Derby Healthcare Plc		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt Ser D 3.95 02/27/2023	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Caa1 to B2	Gtd EuroBD 5.564 06/30/2041 GBP	A3 to A2	Deutsche Inter Nt 3.15 04/25/2020	Baa2 to Baa3	Global Sr Nt Ser D 3.15 01/22/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba2 to B2	Deutsche Alt A Secs Inc		Deutsche Inter Nt 2.5 09/08/2022	Baa2 to Baa3	Sr Nt 2.95 08/20/2020	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ca to Caa2	Pass Thru Ctf 08/25/2036	C to Ca	Deutsche Inter Nt 3.1 05/15/2022	Baa2 to Baa3	Sr Nt 3.375 05/12/2021	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ca to Caa2	Pass Thru Ctf 4.97 10/25/2033	B1 to Baa2	Deutsche Inter Nt 2.65 01/15/2019	Baa2 to Baa3	Deutsche Finance Netherlands BV	
Pass Thru Ctf 12/25/2035	Ca to Caa2	Pass Thru Ctf 4.82 10/25/2033	B1 to Baa2	Deutsche Inter Nt 3.5 07/19/2020	Baa2 to Baa3	Zero Cpn EuroBD 0 10/15/2021 ITL	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	C to Caa3	Pass Thru Ctf 02/25/2036	Caa3 to C	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Gtd Zero Cpn NT 0 05/27/2027 ZAR	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to Baa2	Pass Thru Ctf 12/25/2035	Ca to C	Deutsche Inter Nt 4 07/15/2023	Baa2 to Baa3	Gtd Zero Cpn EuroBD 0 11/18/2026	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	Ba3 to Caa3	Pass Thru Ctf 12/25/2035	Caa3 to C	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	DKK	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Alternative Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Gtd Zero Cpn EuroBD 0 10/28/2026	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Pass Thru Ctf 4.97 09/25/2033	A3 to Aa1	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	DEM	Baa2 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Pass Thru Ctf 5.64 09/25/2033	Caa3 to B2	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Deutsche Financial Capital Securitization LLC	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Pass Thru Ctf 5.9 09/25/2033	Baa2 to A1	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 0 09/15/2027	A2 to Aaa
Pass Thru Ctf 12/25/2035	B1 to Baa3	Pass Thru Ctf 65 09/25/2047	Caa3 to Ca	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Deutsche Mortgage Securities Inc Mortgage Loan Trust	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Pass Thru Ctf 09/25/2047	Caa3 to Caa2	Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 5.36 03/25/2034	A3 to A1
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mtge Loan Tr		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 4.36 03/25/2034	A1 to Aa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mtge Loan Tr		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 4.87 03/25/2034	Ca to Caa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Deutsche Mtg Secs Inc Mtg Ln Tr	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass Thru Ctf 5.65 04/25/2034	Baa1 to A1
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass Thru Ctf 6.04 25/2034	Baa3 to A3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Deutsche Mtge Secs Inc Mtge Loan T	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 5.09 01/25/2034	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 5.625 07/25/2034	Ba1 to A3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 4.74 12/25/2033	A1 to Aa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 4.68 01/25/2034	Aa2 to Aaa
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 5.66 12/25/2033	Aa1 to Aa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 5.625 07/25/2034	Ba1 to A3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 5.66 01/25/2034	A2 to Aa1
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Diamond Offshore Drilling Inc	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 7.875 08/15/2025	B2 to B3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 3.45 11/01/2023	B2 to B3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 5.7 10/15/2039	B2 to B3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 4.875 11/01/2043	B2 to B3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Diamond Resorts Int'l Inc (New)	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Unsec Nt	Caa1 to Caa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Sec Nt	B1 to B2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Diamondback Energy Inc	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Gtd Sr Nt 4.75 11/01/2024	Ba3 to Ba2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt Rule 144A 5.375 05/31/2025	Ba3 to Ba2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt Rule 144A 4.75 11/01/2024	Ba3 to Ba2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Diaz Securitisation SRL	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pass-Thru Ctf 12/27/2034 EUR	Aa2 to Aa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Digital Group Ltd	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 8.25 09/30/2020	Caa1 to Caa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Discover Bank	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 4.25 03/13/2026	Baa3 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Discover Bk New Castle Del	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Nt 3A2 4.65 09/13/2028	Ba1 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sub Nt 7 04/15/2020	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sub Bk Nt 8.7 11/18/2019	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 3A2 3.45 07/27/2026	Ba3 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 3A2 3.1 06/04/2020	Ba3 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 3.2 08/09/2021	Ba3 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Nt Accd Invs 4.2 08/08/2023	Ba3 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Discover Finl Svcs	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Gtd Sr Nt 3.95 11/06/2024	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 4.1 02/09/2027	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 3.85 11/21/2022	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 10.25 07/15/2019	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Global Sr Nt 3.75 03/04/2025	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Perp Dep Shs Rep 1/100th Int Non-Cum	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Pfd Stk Fixed/Fltg Rt Ser C 5.5	Ba3 to Baa2
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Sr Nt 5.2 04/27/2022	Ba1 to Baa3
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	DLJ Mortgage Acceptance Corp	
Pass Thru Ctf 12/25/2035	B1 to Baa3	Deutsche Alt A Secs Inc Mortgage Loan Trust		Deutsche Inter Nt 3 03/15/2021	Baa2 to Baa3	Mtg Pass Thru Ctf 0 11/25/2030	Ba1 to Baa2

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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Mtg Pass Thru Ctf 0 11/25/2030	B3 to Ba2	DTC One Special Purpose Co		Auc Rt Student Loan Asset Bkd Glb Nt		Equipfirt Loan Securitization Trust	
Mtg Pass Thru Ctf 0 11/25/2030	Ba1 to Ba2	Coll Nt 0 11/30/2034 JPY	A3 to A2	08/01/2043	Aa1 to Aa3	Pass Thru Ctf 04/25/2037	B3 to B2
Mtg Pass Thru Ctf 0 11/25/2030	B2 to Ba1	DTC Two Funding Ltd		Coll Nt 11/25/2033	Aa1 to Aa3	Equipfirt Mortgage Loan Trust	
Mtg Pass Thru Ctf 6.88 11/25/2030	Ba1 to A2	Sec Fltg Rt Nt 06/25/2035 JPY	A2 to Aa2	Coll Nt 02/01/2043	Aa1 to Aa3	Pass-Thru Ctf 0 06/25/2034	C to Caa2
		Sec Fltg Rt Nt 06/25/2035 JPY	A2 to Aa2	Edvestinu Private Education Loan Issue No		Pass-Thru Ctf 0 06/25/2034	B1 to Ba2
		Duchess VII CLO BV		1 LLC		Pass-Thru Ctf 0 06/25/2034	Ba3 to Ba1
Dolphin Subsidiary II Inc		Coll Nt 12/14/2023 EUR	Aa3 to Aa1	Coll Nt 10/26/2037	A3 to Aa3	Pass-Thru Ctf 0 03/25/2033	Ba3 to Baa3
Sr Nt 7.25 10/15/2021	Ba2 to Ba1	Coll Nt 12/14/2023 EUR	Baa2 to Ba1	Coll Nt 05/26/2036	Aa2 to Aaa	Pass-Thru Ctf 0 06/25/2034	B3 to B1
Dominion Gas Hldgs LLC		Duke Energy Int'L Geracao Paranapanema		Coll Nt 06/27/2039	Baa2 to A1	Equipfirt Mtge Loan Tr 2004-3	
Sr Nt Ser B 3.6 12/15/2024	A2 to A3	SA		El Paso Corp		Pass-Thru Ctf 12/25/2034	B2 to B1
Sr Nt Ser A 2.5 12/15/2019	A2 to A3	Sr Nt BRL	Ba2 to Ba1	Sr Nt 7.42 02/15/2037	Baa3 to Baa2	Equity One ABS Inc	
Global Sr Nt 2.8 11/15/2020	A2 to A3	Sr Nt BRL	Ba2 to Ba1	Sr Nt 6.95 06/01/2028	Baa3 to Baa2	Pass-Thru Ctf 6.46 11/25/2032	
Global Sr Nt Ser C 4.8 11/01/2043	A2 to A3	Brazilian Debentures BRL	Ba2 to Ba1	Sr Nt 6.7 02/15/2027	Baa3 to Baa2	Pass-Thru Ctf 0 11/25/2032	Ba3 to B2
Sr Nt Ser C 4.6 12/15/2044	A2 to A3	Duke Fdg High Grade III Ltd		Sr Nt 6.5 09/15/2020	Baa3 to Baa2	Pass-Thru Ctf 6.726 11/25/2032	Ca to C
Dormitory Auth of The State of NY		Coll Nt Fltg Rt 09 08/02/2049	Ca to C	El Paso Energy Cap Tr I		Eridano Spv SRL	
Bds 07/01/2039	A1 to Aa3	Duke Funding High Grade III Ltd		Pfd Secs Conv 4.75 03/31/2028	Ba1 to Baa3	Pass-Thru Ctf 12/28/2032 EUR	Aa2 to Aa3
Douro Mtg No 2		Coll Nt 08/02/2049	Ca to C	El Paso Energy Corp		Erste Bank der oest Sparkassen AG	
Pass-Thru Ctf 04/15/2059 EUR	A2 to A1	Coll Nt 08/02/2049	Ca to C	Global MTN 8.05 10/15/2030	Baa3 to Baa2	Fixed/Flt Rt Austrian Bd 04/20/2022	
Pass-Thru Ctf 04/15/2059 EUR	A1 to Aa3	Dukinfield PLC		Global MTN 7.8 08/01/2031	Baa3 to Baa2		
DP World Crescent Ltd		Pass-Thru Ctf 08/16/2045 GBP	A2 to A1	Global Mtn 7.75 01/15/2032	Baa3 to Baa2	Erste Group Bank AG	
Tr Ctf Rule 144A 3.91 05/31/2023	Baa2 to Baal	Pass-Thru Ctf 08/16/2045 GBP	Aa2 to Aaa	El Paso Nat Gas Co		Austrian Bds 2 06/20/2019 EUR	A3 to A2
		Dycom Inds Inc		Deb 7.5 11/15/2026	Baa3 to Baa2	ESH Hospitality Inc	
DPL Inc		Sr Nt Conv .75 09/15/2021	Ba3 to B1	Deb 8.625 01/15/2022	Baa3 to Baa2	Gld Sr Nt Rule 144A 5.25 05/01/2025	B1 to Baa3
Sr Nt 6.75 10/01/2019	Ba2 to Ba1	Sr Global Nt		NT 8.375 06/15/2032	Baa3 to Baa2		
Dr Pepper Snapple Group Inc		Dyregy Inc		El Paso Natural Gas Co		Essex Cnty N J	
Global Gld Sr Nt 2 01/15/2020	Ba1 to Baa2	Sr Global Nt	B1 to Baa3	Sub CV Deb 4.75 03/31/2028	Ba1 to Baa3	Pass-Thru Ctf 02/15/2019	Aa1 to Aaa
Global Gld Sr Nt 2.6 01/15/2019	Ba1 to Baa2	Dyret Spv SRL		El Paso Pipeline Oper Co LLC		Estia Mtge Fin II PLC	
Sr Nt Rule 144A 3.43 06/15/2027	Ba1 to Baa2	Pass-Thru Ctf 1.1 12/22/2038 EUR	A2 to A3	Gtd Sr Nt 4.7 11/01/2042	Baa3 to Baa2	Coll Nt 08/03/2054 EUR	Caal to Ba3
Sr Nt 7.45 05/01/2038	Ba1 to Baa2	DZ Bank AG Deutsche		Global Gtd Sr Nt 7.5 11/15/2040	Baa3 to Baa2	Etep - Emp Paransen Trans Energ SA	
Global Gld Sr Nt 2.55 09/15/2026	Ba1 to Baa2	Zentral-Genossenschaftsbank		Gtd Sr Nt 4.3 05/01/2024	Baa3 to Baa2	Brazilian Debentures BRL	Ba2 to Ba1
Global Gld Sr Nt 2.53 11/15/2021	Ba1 to Baa2	Fltg Rt German Nt 05/06/2039 EUR	Aa3 to A1	Global Gtd Sr Nt 6.5 04/01/2020	Baa3 to Baa2	Eurobank Ergasias SA	
Global Gld Sr Nt 4.42 12/15/2046	Ba1 to Baa2	E MAC NL I B V		Global Gtd Sr Nt 5 10/01/2021	Baa3 to Baa2	Covered Bds 03/20/2019 EUR	B1 to Ba2
Global Gld Sr Nt 3.2 11/15/2021	Ba1 to Baa2	Coll Nt 04/25/2038 EUR	A1 to Baa1	El Salvador Gov't of		Europho AG Europaische Hypothekenbank	
Global Gld Sr Nt 3.4 11/15/2025	Ba1 to Baa2	E Sun Commercial Bank Ltd		Global Bds 7.65 06/15/2035	Caal to B3	der Deutschen Bank	
Global Gld Sr Nt 3.43 06/15/2027	Ba1 to Baa2	Zero Cpn Taiwan Bds 08/27/2034	A3 to A2	Eldorado Gold Corp		BD 5.56 08/18/2023 EUR	Ba1 to Baa3
Global Gld Sr Nt 3.13 12/15/2023	Ba1 to Baa2	E Trade Finl Corp		Sr Nt Rule 144A 6.125 12/15/2020	B1 to B2	Eurosaill	
Global Gld Sr Nt 4.5 11/15/2045	Ba1 to Baa2	Global Sr Nt 3.8 08/24/2027	Baa3 to Baa2	Eldorado Resorts Inc		Pass Thru CTF 0 05/10/2044 EUR	A3 to Aa3
Global Gld Sr Nt 2.7 11/15/2022	Ba1 to Baa2	Perp Dep Shs Rep 1/100 Int Sh NonCum		Gtd Sr Nt 7 08/01/2023	B3 to B2	Pass Thru CTF 0 06/10/2044 GBP	A3 to Aa3
		Pfd Stk Fixed Fltg Rt Ser B 5.3	Ba3 to Baa2	Gtd Sr Nt 6 04/01/2025	B3 to B2	Eurosaill PLC	
		Global Sr Nt 2.95 08/24/2022	Baa3 to Baa2	Ellington Ln Acquisition Tr		Coll Nt 09/10/2044 EUR	Aa2 to Aa1
		Perp Non Cumulative Pfd Stk Fixed/Fltg		Pass Thru Ctf 05/25/2037	A3 to A1	Eurosaill-UK PLC	
		Rt Ser A 5.875	Ba3 to Baa2	Pass Thru Ctf 05/25/2037	Ba1 to Baa2	Pass Thru Ctf 09/13/2045 EUR	A1 to A3
		E Trade RV & Marine Tr		Pass Thru Ctf 05/25/2037	A1 to Aa3	Evraz Group S A	
		Coll Nt 4.86 11/07/2031	Caa2 to Caa1	EMC Mortgage Loan Trust		Sr Nt Rule 144A 5.375 03/20/2023	Ba3 to Baa2
		Sub Asset Backed Nt 4.54 11/07/2031	Ba1 to Aa3	Pass-Thru Ctf 0 05/25/2039	Baa2 to A1		
				Pass-Thru Ctf 0 05/25/2039	Baa2 to A1	Exeter Automobile Receivables Tr 2018-1	
				Emeco Pty Ltd		Coll Nt 3.0299 01/17/2023	Aa3 to Aaa
				Gtd Sr Sec Global Nt 9.25	B3 to B2	Coll Nt 2.75 04/15/2022	Aa1 to Aaa
				Empresa Nacional de Electricidad Chile		Coll Nt 3.5299 11/15/2023	Baa2 to A3
				Nt 7.875 02/01/2027	Baa2 to Baa1	Exeter Automobile Receivables Tr 2018-2	
				Empresas Pubas de Medellin ESP		Coll Nt 3.27 05/16/2022	Aa1 to Aaa
				Sr Global Nt COP	Baa2 to Baa3	Coll Nt 3.6899 03/15/2023	Aa3 to Aa1
				Global Nt 7.625 09/10/2024 COP	Baa2 to Baa3	Exeter Automobile Receivables Tr 2018-3	
				Global Nt 8.375 02/01/2021 COP	Baa2 to Baa3	Coll Nt 3.46 10/17/2022	Aa1 to Aaa
				Empresas Publicas De Medellin ESP		Coll Nt 3.71 06/15/2023	Aa3 to Aa2
				Sr Nt Rule 144A 7.625 07/29/2019	Baa2 to Baa3	Export Cr Bk Turkey	
				Enagas SA		Sr Nt Rule 144A 5.875 04/24/2019	Ba3 to B1
				Spanish Bds 3.23 09/15/2039 JPY	Baa2 to Baa1		
				ENBW Energie Baden-Wuerttemberg AG			
				Sub Fixed/Fltg Rt Euronotes 3.375	Baa3 to Baa2		
				04/05/2077 EUR	Baa3 to Baa2		
				Sub Reset Nt	Baa3 to Baa2		
				Sub Reset Nt 3.625 04/02/2076 EUR	Baa3 to Baa2		
				Encore Cr Receivables Tr			
				Pass Thru Ctf 01/25/2036	Caa1 to B1		
				Pass Thru Ctf 10/25/2035	Caa3 to B1		
				Endeavor Energy Res LP / EER Fin Inc			
				Sr Nt Rule 144A 5.5 01/30/2028	B3 to B2		
				Sr Nt Rule 144A 5.75 01/30/2028	B3 to B2		
				Ennergizer Hldgs Inc			
				Global Gtd Sr Nt 4.7 05/24/2022	Ba2 to Baa3		
				Gtd Sr Nt 4.7 05/19/2021	Ba2 to Baa3		
				Ennergizer Spincio Inc			
				Global Nt 5.5 06/15/2025	Ba3 to B2		
				Enhanced Capital Connecticut Fund V LLC			
				Coll Nt 8.2 12/15/2025	Aa2 to Aaa		
				ENI SPA			
				Global Nt 4.75 09/12/2028	A3 to Baa1		
				Global Nt 4 09/12/2023	A3 to Baa1		
				Global Bds 4.15 10/01/2020	A3 to Baa1		
				Global Bds 5.7 10/01/2040	A3 to Baa1		
				Enova Intl Inc			
				Sr Nt Rule 144A 8.5 09/01/2024	Caa1 to B3		
				Enquest PLC			
				Gtd Sr Global Nt 7 04/15/2022	Caa1 to B3		
				ENTE - Empresa Norte de Transmissao de			
				Energia SA			
				Brazilian Debentures BRL	Ba2 to Ba1		
				Entegris Inc			
				Gtd Sr Nt Rule 144A 4.625 02/10/2026	Ba3 to Baa2		
				Envigo Laboratories Inc			
				Gtd Sr Sec 2nd Lien Term Loan	Caa2 to Caa3		
				Epihoro PLC			
				Coll Nt 01/20/2035 EUR	B3 to B2		

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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 01/24/2034 EUR	A1 to Aa3	Pass-Thru Ctf 06/25/2027	C to Caa1	Fondo de Titulizacin de Activos Santander Hipotec		Freddie Mac Whole Loan Secs Series 2016-SC02	
Pass-Thru Ctf 01/24/2034 EUR	Ba1 to Baa3	First Horizon Alt Mtg Sec Tr		Pass-Thru Ctf 01/18/2049 EUR	Aa2 to Aa1	Pass-Thru Ctf 3.627 10/25/2046	Ba2 to Baa3
FederalMogul Hldgs LLC		Pass Thru Ctf 6.25 08/25/2036	Caa3 to C	Pass-Thru Ctf 01/18/2049 EUR	Baa2 to Aa1	Freddie Mac Whole Loan Secs Tr Series 20	
Sr Sec Nt EUR	B1 to Ba2	Pass Thru Ctf 6.25 08/25/2036	Caa3 to C	Pass-Thru Ctf 01/18/2049 EUR	Caa1 to B1	Pass-Thru Ctf 3.7 09/25/2045	A2 to A1
Sr Sec Nt EUR	B1 to Ba2	Pass Thru Ctf 6.25 08/25/2036	Caa3 to C	Fondo de Titulizacin Del Dficit Del Sistema		Pass-Thru Ctf 3.7 09/25/2045	Baa1 to Aa3
FederalMogul LLC		Pass Thru Ctf 08/25/2036	Caa3 to C	Coll Nt 5.9 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 3.7 09/25/2045	A1 to Aa3
Gtd Sr Global Nt 5 07/15/2024 EUR	B1 to Ba2	First Horizon Mtg PassThru Tr		Coll Nt 6.46 03/17/2027 EUR	Ba2 to Baa1	Freddie Mac Whole Loan Secs Tr Series 2016-SC01	
Ferrexpo Fin PLC		Pass Thru Ctf 5.5 11/01/2035	Caa2 to Ca	Fondo de Titulizacin Santander Empresas 3		Pass-Thru Ctf 3.883 07/25/2046	A3 to A1
Gtd Amortizing Nt Rule 144A 10.375		Pass Thru Ctf 5.5 11/01/2035	Caa2 to Ca	Pass-Thru Ctf 10/16/2049 EUR	Ba1 to Baa1	Pass-Thru Ctf 3.883 07/25/2046	Ba1 to Baa2
04/07/2019	Caa1 to B3	First Indl L P		Food Lion Inc		Freddie Mac Whole Loan Secs Tr Series 2017-SC01	
Gtd Amortizing Nt Rule 144A 10.375		NT 7.15 05/15/2027	Baa3 to Baa2	NT 8.05 04/15/2027	Ba2 to Baa1	Pass-Thru Ctf 3.607 12/25/2046	Ba3 to Ba2
04/07/2019	Caa1 to B3	Sr NT 7.75 04/15/2032	Baa3 to Baa2	Ford Auto Securitization Tr 2015-R4		Pass-Thru Ctf 3.607 12/25/2046	Baa1 to Aa3
Fidelity National Financial Inc		NT 7.6 07/15/2028	Baa3 to Baa2	Coll Nt 2.679 03/15/2023 CAD	Aa1 to Aaa	Freddie Mac Whole Loan Secs Tr Series 2017-SC02	
Global Sr Nt 5.5 09/01/2022	Baa3 to Baa2	First Industrial LP		Ford Auto Securitization Tr 2017-R2		Pass-Thru Ctf 3.9079 05/25/2047	Ba3 to Ba2
Fieldstone Mtg Investment Corp		Gtd Sr Nt 4.4 04/20/2029	Baa3 to Baa2	Coll Nt 2.5019 10/15/2023 CAD	Aa3 to Aaa	Pass-Thru Ctf 3.9079 05/25/2047	Baa2 to Baa1
Pass-Thru Ctf 0 08/25/2034	B1 to B3	Gtd Sr Nt 3.86 02/15/2028	Baa3 to Baa2	Coll Nt 2.3039 03/15/2023 CAD	Aa1 to Aaa	Freeprot McMoran Copper & Gold Inc	
Fieldstone Mtg Inv Tr		Gtd Sr Nt 4.3 04/20/2027	Baa3 to Baa2	Ford Credit Auto Owner Tr 2014-REV1		Gtd Sr Nt 6.875 02/15/2023	B1 to Ba2
Pass Thru Ctf 04/25/2037	Caa2 to B2	Gtd Sr Nt 3.96 02/15/2030	Baa3 to Baa2	Coll Nt 2.41 11/17/2025	Aa1 to Aaa	FREMF 2012-KF01 Mtge Tr	
Pass-Thru Ctf 11/25/2036	Ba3 to B1	First NLC Tr		Coll Nt 2.61 11/17/2025	A1 to Aa2	Pass-Thru Ctf 10/25/2044	B1 to B3
Pass Thru Ctf 12/25/2035	C to Caa3	Pass Thru Ctf 12/25/2035	Ba1 to A1	Ford Credit Auto Owner Tr 2014-REV2		Fremf 2013-K30 Mtge Tr	
Fifth Street Senior Loan Fund I LLC		Pass Thru Ctf 02/05/2036	Ba2 to A2	Coll Nt 2.71 04/15/2026	A1 to Aa3	Pass-Thru Ctf 3.666 06/26/2045	Baa1 to Aa3
Coll Nt 01/20/2027	B3 to Caa2	Firstcast Inc		Coll Nt 2.51 04/15/2026	Aa1 to Aaa	Pass-Thru Ctf 3.666 06/26/2045	A1 to Aa3
Fin For Residential Social Housing PLC		Sr Nt Rule 144A 5.375 06/01/2024	Ba3 to Ba2	Ford Credit Auto Owner Tr 2015-REV2		Fremf 2014-K503 Mtge Tr	
Jr Sub Var Rt Asset Bkd Global Nt		Fixed Income Pass-Through Tr		Coll Nt 2.89 01/15/2027	A1 to Aa3	Pass-Thru Ctf 3.079 10/25/2047	Ba2 to Baa1
10/10/2058 GBP	Baa3 to Baa1	Coll Nts 05/15/2077	Baa2 to Baa1	Coll Nt 2.69 01/15/2027	Aa1 to Aaa	Pass-Thru Ctf 3.856 01/25/2047	A1 to Aa3
Jr Sub Asset Bkd Premium Yield Global Nt		Coll Nts 05/15/2077	Baa2 to Baa1	Coll Nt 2.69 01/15/2027	Aa1 to Aaa	Pass-Thru Ctf 3.856 01/25/2047	Baa1 to Aa3
8.769 10/10/2058 GBP	Baa3 to Baa1	Fixed Income Pass-Through Tr 2007-B		Ford Credit Auto Owner Tr 2016-REV2		Freight Home Ln Tr	
Finance for Residential Social Housing plc		Coll Nt 02/02/2037	Baa2 to Baa1	Coll Nt 2.28 12/15/2027	Aa1 to Aaa	Pass Thru Ctf 07/25/2035	A1 to Aa1
Pass-Thru Ctf 10/10/2058 GBP	Baa3 to Baa1	Coll Nt 02/02/2037	Baa2 to Baa1	Ford Credit Auto Owner Tr 2017-B		Pass Thru Ctf 02/25/2036	B1 to Ba3
Pass-Thru Ctf 10/10/2058 GBP	A3 to Baa1	Flagstar Mtge Tr 2017-1		Coll Nt 2.1499 10/17/2022	Aa1 to Aaa	Pass Thru Ctf 03/25/2035	Ca to Caa2
Pass-Thru Ctf 10/10/2058 GBP	Baa3 to Baa1	Pass-Thru Ctf 3.706 03/25/2047	Baa3 to Baa2	Ford Credit de Mexico SA de CV Sofom Er		Pass Thru Ctf 02/25/2036	B2 to B1
Pass-Thru Ctf 10/04/2058 GBP	Aa2 to Aa1	Pass-Thru Ctf 3.706 03/25/2047	Ba3 to Ba2	Certificados Bursatiles 08/30/2019		Pass Thru Ctf 02/25/2035	Baa2 to A1
Financial Asset Secs Corp		Pass-Thru Ctf 3.706 03/25/2047	B3 to B1	MXN	Ba2 to Baa3	Pass Thru Ctf 01/25/2036	C to Ca
Pass-Thru Ctf 07/25/2034	Caa1 to B2	Pass-Thru Ctf 3.03/25/2047	Aa1 to Aa1	Ford Hldgs Inc		Pass Thru Ctf 01/25/2036	Aa2 to Aaa
Pass-Thru Ctf 07/25/2034	B3 to B1	Flagstar Mtge Tr 2017-2		Gtd Deb 9.375 03/01/2020	Ba2 to Baa3	Pass Thru Ctf 07/25/2035	B1 to Ba2
Financial Asset Secs Corp AAA Trust 2005-2		Pass-Thru Ctf 4.1558 10/25/2047	Ba3 to Ba1	Sr NT 9.3 03/01/2030	Ba2 to Baa3	Pass Thru Ctf 02/25/2036	Ba3 to Aaa
Pass Thru Ctf 11/25/2035	Aa1 to Aaa	Pass-Thru Ctf 4.1558 10/25/2047	Ba3 to Ba1	Ford Mtr Co Del		Pass Thru Ctf 02/25/2036	Ba2 to Baa3
Finsbury Square 2016-1 PLC		Pass-Thru Ctf 4.1558 10/25/2047	A1 to Aa3	Deb 9.215 09/15/2021	Ba2 to Baa3	Pass Thru Ctf 02/25/2036	Ca to Caa2
Pass-Thru Ctf 02/18/2058 GBP	A2 to Aa3	Pass-Thru Ctf 4.1558 10/25/2047	A3 to A2	Deb 6.375 02/01/2029	Ba2 to Baa3	Pass Thru Ctf 02/25/2036	A1 to Aa1
Finsbury Square 2016-2		Pass-Thru Ctf 4.1558 10/25/2047	B3 to B1	Deb 7.125 11/15/2025	Ba2 to Baa3	Pass Thru Ctf 02/25/2036	A1 to Aa1
Pass-Thru Ctf 08/16/2058 GBP	Aa1 to Aaa	Pass-Thru Ctf 4.1558 10/25/2047	B3 to B1	NT 4.75 01/15/2043	Ba2 to Baa3	Pass Thru Ctf 01/25/2036	C to Ca
First Data Corp		Pass-Thru Ctf 4.1558 10/25/2047	A3 to A2	Deb 7.75 06/15/2043	Ba2 to Baa3	Pass Thru Ctf 01/25/2036	Aa2 to Aaa
Sr Secd Second Lien Nt 5.75	B1 to B2	Flagstar Mtge Tr 2018-1		Deb 9.95 02/15/2032	Ba2 to Baa3	Pass Thru Ctf 07/25/2035	B1 to Ba2
01/15/2024	B1 to B2	Pass-Thru Ctf 4.07 12/25/2047	B2 to B1	Deb 9.98 02/15/2047	Ba2 to Baa3	Pass Thru Ctf 02/25/2036	Ba3 to Aaa
First Franklin Mortgage Loan		Pass-Thru Ctf 4.07 12/25/2047	A1 to Aa3	Deb 7.5 08/01/2026	Ba2 to Baa3	Pass Thru Ctf 01/25/2036	Baa1 to A2
Pass Thru Ctf 12/25/2036	Caa3 to Caa1	Pass-Thru Ctf 4.07 12/25/2047	A3 to A2	Deb 8.75 05/15/2097	Ba2 to Baa3	Pass Thru Ctf 01/25/2036	Baa1 to A2
First Franklin Mortgage Loan Trust		Pass-Thru Ctf 4.07 12/25/2047	Ba3 to Baa2	Global Sr Nt 4.346 12/08/2026	Ba2 to Baa3	Fremont Home Loan Trust	
Pass-Thru Ctf 0 11/25/2034	C to Ca	Pass-Thru Ctf 4.07 12/25/2047	Ba2 to Ba1	NT (Globls) 7.45 07/16/2031	Ba2 to Baa3	pass thru cfts 01/25/2034	B1 to Baa3
Pass-Thru Ctf 0 11/25/2034	Ba3 to Ba1	Flatiron CLO 2013-1 Ltd		Deb 6.625 10/01/2028	Ba2 to Baa3	pass thru cfts 01/25/2034	Ba1 to Aa3
Pass-Thru Ctf 0 09/25/2032	B1 to Ba1	Coll Nt 01/17/2026	A1 to Aa3	Global Sr Nt 5.291 12/08/2046	Ba2 to Baa3	Fremont Home Loan Trust 2004-1	
First Franklin Mtg Ln Tr		Coll Nt 01/17/2026	Aa1 to Aaa	Deb 7.4 11/01/2046	Ba2 to Baa3	pass thru cfts 01/25/2034	B3 to Ba1
Pass Thru CTFs 0 04/25/2036	B1 to Ba1	Coll Nt 01/19/2026	B2 to Caa1	Deb 8.9 01/15/2032	Ba2 to Baa3	Fresh Mkt Inc	
Pass-Thru Ctf 4.888 03/25/2024	Baa2 to Aa1	Coll Nt 01/19/2026	Ba3 to Baa2	Deb 6.625 02/15/2028	Ba2 to Baa3	Sr Secd Nt Rule 144A 9.75 05/01/2023	Caa1 to Caa2
Pass-Thru Ctf 10/25/2036	Caa3 to Ca	Flexi Van Leasing Inc		Foursight Capital Automobile Receivables Tr 2018-1		FT Santander Consumer Spain Auto 2016-2	
Pass Thru Ctf 04/25/2036	Ba1 to Baa3	Sr Secd 2nd Lien Nt Rule 144A 10		Coll Nt 3.5299 04/17/2023	Aa2 to Aa1	Pass-Thru Ctf 2.1 09/05/2033 EUR	A2 to A1
Pass Thru Ctf 09/25/2036	Ca to Caa1	02/15/2023	Caa1 to Caa2	FP Ignition 2017-B Tr		FTA RMBS Prado 1	
Pass Thru Ctf 10/25/2036	Ba1 to Baa2	FMR LLC		Pass-Thru Ctf 10/15/2025 NZD	Aa2 to Aa1	Pass-Thru Ctf 06/01/2055 EUR	Aa2 to Aa1
Pass Thru Ctf 09/25/2036	A3 to Aa1	Eurobonds 3 12/29/2029 JPY	A2 to A1	FP Turbo Series 2016-1 Tr		Pass-Thru Ctf 03/19/2057 EUR	A1 to Aa1
Pass Thru Ctf 06/25/2036	Ba1 to Baa3	FNBA Mtg Ln Tr		Pass-Thru Ctf 07/20/2026 AUD	A2 to Aa2	Pass-Thru Ctf 02/18/2057 EUR	Aa3 to Aa1
Pass Thru Ctf 11/25/2036	A3 to Aa2	Pass Thru Ctf 07/25/2034	Aa1 to Aaa	Pass-Thru Ctf 07/20/2026 AUD	Ba1 to Baa2	Pass-Thru Ctf 11/18/2064 EUR	Aa2 to Aa1
Pass Thru Ctf 06/25/2036	A1 to Aa2	Pass Thru Ctf 07/25/2034	Aa3 to Aaa	Pass-Thru Ctf 07/20/2026 AUD	Aa2 to Aa1	Pass-Thru Ctf 07/20/2026 AUD	Baa2 to Aa2
Pass Thru Ctf 08/25/2035	Ba2 to Baa1	FNBA Mtge Loan Tr 2004-AR1		Pass-Thru Ctf 07/20/2026 AUD	Ba2 to Aa2	Franchise Fin Corp Amer	
Pass Thru Ctf 04/25/2036	A1 to Aaa	Pass-Thru Ctf 07/25/2034	Aa2 to Aaa	MTN 7.1 11/30/2026	A2 to Baa1	MTN 7.1 11/30/2026	A2 to Baa1
Pass Thru Ctf 04/25/2036	B1 to Ba1	Foncaixa Ftgcencat 4 Fondo de Titulizacin de Activ		Franklin Res Inc		NT 2.85 03/30/2025	A1 to A2
Pass Thru Ctf 08/25/2035	Caa1 to B1	Pass-Thru Ctf 03/10/2049 EUR	Baa2 to Baa1	NT 2.8 09/15/2022	A1 to A2	Freddie Mac Stacr 2015-DNA1	
Pass Thru Ctf 04/25/2036	C to Ca	Foncaixa Ftgcencat 5 Fondo de Titulizacin de Activos		Pass-Thru Ctf 2.297 10/25/2027	Baa3 to A2	Pass-Thru Ctf 10/25/2027	Aa1 to Aaa
Pass Thru Ctf 03/25/2036	Baa3 to A2	Pass-Thru Ctf 04/01/2053 EUR	Ba3 to Ba2	Pass-Thru Ctf 10/25/2027	Ba1 to A3	Pass-Thru Ctf 10/25/2027	Ba1 to A3
Pass-Thru Ctf 03/25/2024	Baa2 to A1	Pass Thru Ctf 04/01/2053 EUR	Baa1 to A1	Pass-Thru Ctf 7.5 10/25/2027	A1 to Aa2	Pass-Thru Ctf 1.557 10/25/2027	A1 to Aa2
Pass Thru Ctf 11/25/2036	Aa3 to Aaa	Fondo de Titulizacin de Activos Pymes		Pass-Thru Ctf 1 10/25/2027	Ba1 to A3	Freddie Mac Stacr 2016-DNA1	
Pass Thru Ctf 11/25/2036	Ca to Caa2	Banest		Pass-Thru Ctf 75 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	A1 to Aa2
Pass Thru Ctf 05/25/2035	Caa1 to B1	Pass-Thru Ctf 12/31/2031 EUR	Aa2 to Aa1	Pass-Thru Ctf 07/25/2028	A1 to Aa2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass Thru Ctf 04/25/2036	Ba1 to Baa3	Fondo de Titulizacin Del Deficit Del Sistema		Pass-Thru Ctf 07/25/2028	Ba2 to Baa1	Pass-Thru Ctf 4.236 07/25/2028	Ba1 to Baa3
Pass-Thru Ctf 10/25/2036	Caa3 to Ca	Pass-Thru Ctf .75 03/18/2024 EUR	Ba2 to Baa1	Pass-Thru Ctf 2.582 07/25/2028	A3 to A2	Pass-Thru Ctf 2.582 07/25/2028	A3 to A2
Pass Thru Ctf 03/25/2036	A3 to Aa1	Pass-Thru Ctf .031 06/17/2020 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1
Pass Thru Ctf 04/25/2035	B3 to B1	Pass-Thru Ctf .625 03/17/2022 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass Thru Ctf 06/25/2036	Caa3 to B1	Pass-Thru Ctf .85 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass Thru Ctf 05/25/2036	Baa2 to Baa1	Pass-Thru Ctf 3.375 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 4.236 07/25/2028	Ba1 to Baa3
Pass Thru Ctf 03/25/2036	C to Ca	Pass-Thru Ctf 12/17/2019 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1	Pass-Thru Ctf 2.582 07/25/2028	A3 to A2
Pass Thru Ctf 05/25/2036	Aa2 to Aaa	Pass-Thru Ctf 031 06/17/2020 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1
Pass-Thru Ctf 11/25/2036	Caa2 to Caa1	Pass-Thru Ctf .625 03/17/2022 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1
Pass Thru Ctf 05/25/2036	Baa3 to A1	Pass-Thru Ctf .85 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass Thru Ctf 01/25/2036	Ba1 to Baa1	Pass-Thru Ctf 3.375 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
First Franklin Mtg Loan Tr		Pass-Thru Ctf 12/17/2019 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba2 to Baa1
Pass Thru Ctf 08/25/2036	Caa3 to Ca3	Pass-Thru Ctf .625 03/17/2022 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass Thru Ctf 08/25/2036	Ba3 to Baa2	Pass-Thru Ctf .85 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
First Franklin Mtg Loan Tr 2004-FFC		Pass-Thru Ctf 3.375 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass-Thru Ctf 06/25/2035	Ba3 to Baa3	Pass-Thru Ctf 12/17/2019 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass-Thru Ctf 06/25/2035	Baa3 to A3	Pass-Thru Ctf .625 03/17/2022 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
First Franklin Mtg Loan Tr 2004-FFH4		Pass-Thru Ctf .85 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass-Thru Ctf 01/25/2035	B3 to B1	Pass-Thru Ctf 3.375 01/25/2034 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
First Franklin Mtg Loan Tr 2005-FFH4		Pass-Thru Ctf 12/17/2019 EUR	Ba2 to Baa1	Pass-Thru Ctf 07/25/2028	Ba1 to A2	Pass-Thru Ctf 07/25/2028	Ba1 to A2
Pass-Thru Ctf 12/25/2035	Ba2 to Ba1</						

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Gas Nat de Lima y Callao SA Sr Nt Rule 1444 4.375 04/01/2023	Baa3 to Baa2	Gemstones Int'l Ltd Gtd Eurobonds 8.5 08/15/2020	B3 to Caa1	GE Capital Inter Nt 4.05 05/15/2034	A2 to Baa1	GE Capital Inter Nt 5.1 06/15/2031	A2 to Baa1
GAT Ico Ftvp1 Fth Pass-Thru Ctf 06/20/2036 EUR	Baa2 to A1	General Elec Cap Corp GE Capital Inter Nt 5 02/15/2025	A2 to Baa1	GE Capital Inter Nt 5.15 06/15/2022	A2 to Baa1	GE Capital Inter Nt 4.5 02/15/2022	A2 to Baa1
Pass-Thru Ctf 06/20/2036 EUR	Aa2 to Aa1	GE Capital Inter Nt 3.7 09/15/2032	A2 to Baa1	GE Capital Inter Nt 3.11 15/2026	A2 to Baa1	GE Capital Inter Nt 2.25 03/15/2022	A2 to Baa1
Coll Nt 06/20/2036 EUR	Aa2 to Aa1	GE Capital Inter Nt 4 08/15/2019	A2 to Baa1	GE Capital Inter Nt 3.05 01/15/2026	A2 to Baa1	Global MTN Fltg Rt Ser A 2.26988 09/01/2044	A2 to Baa1
Pass-Thru Ctf 06/20/2036 EUR	A3 to A1	GE Capital Inter Nt 4.2 08/15/2031	A2 to Baa1	GE Capital Inter Nt 3.6 10/15/2030	A2 to Baa1	GE Capital Inter Nt 5.45 10/15/2020	A2 to Baa1
Gates Global LLC Sr Nt Rule 1444 6 07/15/2022	Caa2 to Caa1	GE Capital Inter Nt 3.75 11/15/2020	A2 to Baa1	GE Capital Inter Nt 4.65 05/15/2024	A2 to Baa1	GE Capital Inter Nt 5.5 03/15/2023	A2 to Baa1
Sr Global Nt	Caa2 to Caa1	GE Capital Inter Nt 5.25 03/15/2032	A2 to Baa1	GE Capital Inter Nt 4.06/15/2032	A2 to Baa1	GE Capital Inter Nt 3.05 09/15/2025	A2 to Baa1
Global Nt 5.75 07/15/2022 EUR	Caa2 to Caa1	GE Capital Inter Nt 5 11/15/2020	A2 to Baa1	GE Capital Inter Nt 5.25 03/15/2020	A2 to Baa1	GE Capital Inter Nt 5.6 02/15/2022	A2 to Baa1
Gaz Cap S A Ln Partn NT Ser 2 Rule 1444 8.625 04/28/2034	Ba1 to Baa3	GE Capital Inter Nt 3.5 10/15/2025	A2 to Baa1	GE Capital Inter Nt 5.03/15/2029	A2 to Baa1	GE Capital Inter Nt 3.03/15/2020	A2 to Baa1
Ln Partn Nt Rule 1444 7.288 08/16/2037	Ba1 to Baa3	GE Capital Inter Nt 4 07/15/2029	A2 to Baa1	Global Mtn Ser A 2.3 01/14/2019	A2 to Baa1	GE Capital Inter Nt 4.125 05/15/2034	A2 to Baa1
Gtd Sr Nt Rule 1444 6.51 03/07/2022	Ba1 to Baa3	Global MTN Fltg Rt Ser A 2.20964 10/16/2038	A2 to Baa1	GE Capital Inter Nt 3.5 04/15/2022	A2 to Baa1	GE Capital Inter Nt 5.45 04/15/2036	A2 to Baa1
GAZ Capital SA Loan Participation Nt 4.95 03/23/2027	Ba1 to Baa3	GE Capital Inter Nt 4.25 03/15/2034	A2 to Baa1	GE Capital Inter Nt 4.65 06/15/2024	A2 to Baa1	GE Capital Inter Nt 3.65 04/15/2029	A2 to Baa1
Loan Participation Nt 5.999 01/23/2021	Ba1 to Baa3	GE Capital Inter Nt 3.55 11/15/2026	A2 to Baa1	GE Capital Inter Nt 4.4 08/15/2026	A2 to Baa1	GE Capital Inter Nt 4.15 01/15/2034	A2 to Baa1
Loan Participation Nt 4.95 07/19/2022	Ba1 to Baa3	GE Capital Inter Nt 5.1 06/15/2023	A2 to Baa1	GE Capital Inter Nt 5.1 05/15/2023	A2 to Baa1	GE Capital Inter Nt 5.55 03/15/2023	A2 to Baa1
Loan Participation Nt 2.75 11/30/2021	Ba1 to Baa3	GE Capital Inter Nt 3.1 10/15/2024	A2 to Baa1	GE Capital Inter Nt 3.15 06/15/2022	A2 to Baa1	GE Capital Inter Nt 4.15 12/15/2024	A2 to Baa1
CHF	Ba1 to Baa3	GE Capital Inter Nt 4.05 05/15/2032	A2 to Baa1	Global MTN Fltg Rt Ser A 2.07714 11/03/2036	A2 to Baa1	Global Mtn Fltg Rt Ser A 2.22938 12/21/2046	A2 to Baa1
Loan Participation Nt 4.95 02/06/2028	Ba1 to Baa3	NT Fltg Rt 2.07714 04/01/2050	A2 to Baa1	GE Capital Inter Nt 4.25 02/15/2034	A2 to Baa1	GE Capital Inter Nt 3.08/15/2025	A2 to Baa1
Loan Participation Nt 9.25 04/23/2019	Ba1 to Baa3	Global MTN Fltg Rt Ser A 2.03657 05/28/2036	A2 to Baa1	GE Capital Inter Nt 4.35 09/15/2027	A2 to Baa1	GE Capital Inter Nt 5.2 02/15/2029	A2 to Baa1
Loan Participation Nt 4.364 03/21/2025	Ba1 to Baa3	GE Capital Inter Nt 4.25 09/15/2022	A2 to Baa1	GE Capital Inter Nt 6.2 08/15/2020	A2 to Baa1	GE Capital Inter Nt 4.125 04/15/2030	A2 to Baa1
EUR	Ba1 to Baa3	GE Capital Inter Nt 4.5 09/15/2027	A2 to Baa1	GE Capital Inter Nt 3.6 08/15/2032	A2 to Baa1	GE Capital Inter Nt 5.45 01/15/2022	A2 to Baa1
Loan Participation Nt 3.389 03/20/2020	Ba1 to Baa3	GE Capital Inter Nt 4.05 10/15/2030	A2 to Baa1	GE Capital Inter Nt 4.25 09/15/2027	A2 to Baa1	GE Capital Inter Nt 3.5 02/15/2029	A2 to Baa1
EUR	Ba1 to Baa3	NT Fltg Rt 2.07714 05/01/2051	A2 to Baa1	GE Capital Inter Nt 3.35 06/15/2022	A2 to Baa1	Global Mtn Fltg Rt Ser A 2.22013 11/20/2047	A2 to Baa1
Loan Participation Nt 2.85 10/25/2019	Ba1 to Baa3	GE Capital Inter Nt 5.1 03/15/2029	A2 to Baa1	Global Mtn Ser A 5.012 01/01/2024	A2 to Baa1	GE Capital Inter Nt 4.35 02/15/2032	A2 to Baa1
CHF	Ba1 to Baa3	GE Capital Inter Nt 3.15 03/15/2024	A2 to Baa1	GE Capital Inter Nt 4.3 11/15/2025	A2 to Baa1	GE Capital Inter Nt 4.25 03/15/2030	A2 to Baa1
Loan Participation Nt 5.338 09/25/2020	Ba1 to Baa3	GE Capital Inter NT 4.6 02/15/2022	A2 to Baa1	GE Capital Inter Nt 2.65 09/15/2021	A2 to Baa1	GE Capital Inter Nt Fltg Rt 3.26613 02/15/2025	A2 to Baa1
GBP	Ba1 to Baa3	Global Mtn Ser A 3.45 05/15/2024	A2 to Baa1	GE Capital Inter Nt 4.02/15/2020	A2 to Baa1	GE Capital Inter Nt 4.25 08/15/2033	A2 to Baa1
Loan Participation Nt 3.6 02/26/2021	Ba1 to Baa3	GE Capital Inter Nt 4.65 12/15/2032	A2 to Baa1	GE Capital Inter Nt 4.1 11/15/2021	A2 to Baa1	GE Capital Inter Nt 4.125 06/15/2035	A2 to Baa1
EUR	Ba1 to Baa3	GE Capital Inter Nt 5 05/15/2022	A2 to Baa1	GE Capital Inter Nt 5.25 03/15/2032	A2 to Baa1	GE Capital Inter Nt 3.1 05/15/2026	A2 to Baa1
Loan Participation Nt 3.125 11/17/2023	Ba1 to Baa3	NT Fltg Rt 2.07714 04/01/2050	A2 to Baa1	Global Mtn Ser A 4.625 01/07/2021	A2 to Baa1	GE Capital Inter Nt 4.25 09/15/2022	A2 to Baa1
EUR	Ba1 to Baa3	GE Capital Inter Nt 4.45 09/15/2026	A2 to Baa1	GE Capital Inter Nt 3.625 09/15/2032	A2 to Baa1	GE Capital Inter Nt 4.25 09/15/2022	A2 to Baa1
Loan Participation Nt GBP	Ba1 to Baa3	NT Fltg Rt 0 12/01/2051	A2 to Baa1	GE Capital Inter Nt 4.5 11/15/2025	A2 to Baa1	Global MTN Fltg Rt Ser A 2.73631 05/13/2024	A2 to Baa1
Loan Participation Nt CHF	Ba1 to Baa3	GE Capital Inter Nt 3.8 06/15/2031	A2 to Baa1	Global Mtn Ser A 3.15 09/07/2022	A2 to Baa1	GE Capital Inter Nt 5.5 11/15/2021	A2 to Baa1
Loan Participation Nt EUR	Ba1 to Baa3	GE Capital Inter Nt 3.25 06/15/2022	A2 to Baa1	GE Capital Inter Nt 5.1 11/15/2020	A2 to Baa1	GE Capital Inter Nt 4.05 02/15/2027	A2 to Baa1
Loan Participation Nt 3.85 02/06/2020	Ba1 to Baa3	GE Capital Inter Nt 5 01/15/2029	A2 to Baa1	GE Capital Inter Nt 4.4 08/15/2026	A2 to Baa1	GE Capital Inter Nt 3.9 07/15/2020	A2 to Baa1
Gazprom Neft JSC Loan Participation Nt 4.375 09/19/2022	Ba1 to Baa3	GE Capital Inter Nt 3.6 08/15/2031	A2 to Baa1	GE Capital Inter Nt 3.6 08/15/2032	A2 to Baa1	GE Capital Inter Nt 4.65 12/15/2033	A2 to Baa1
GC Figenat Caixa Tarragona 1 FTA Pass-Thru Ctf 06/17/2063 EUR	Ba2 to Ba1	Global MTN Ser A 6.75 03/15/2032	A2 to Baa1	GE Capital Inter Nt 5.05 04/15/2027	A2 to Baa1	GE Capital Inter Nt 5.15 12/15/2021	A2 to Baa1
GC Sabadell 1 Fondo de Titulizacion Hipotecario	Ba3 to Baa2	GE Capital Inter Nt 4.06/15/2032	A2 to Baa1	Global Medium Term Sr Nt Ser A 3.25 08/01/2020	A2 to Baa1	GE Capital Inter Nt 3.75 08/15/2031	A2 to Baa1
BD 0 06/20/2038 EUR	Ba3 to Baa2	GE Capital Inter Nt 5.35 04/15/2022	A2 to Baa1	GE Capital Inter Nt 4.15 05/15/2034	A2 to Baa1	NT Fltg Rt 2.07714 08/01/2049	A2 to Baa1
GCL New Energy Hldgs Ltd Gtd Euronotes 7.1 01/30/2021	B1 to B2	GE Capital Inter Nt 4.08/15/2035	A2 to Baa1	GE Capital Inter Nt 4.35 06/15/2022	A2 to Baa1	GE Capital Inter Nt 4.11/15/2023	A2 to Baa1
GCO Ed Ln Fdg Master Tr II Coll Nt 08/27/2046	Aa2 to Aa1	GE Capital Inter Nt 4 08/15/2032	A2 to Baa1	GE Capital Inter Nt 3.55 09/15/2022	A2 to Baa1	GE Capital Inter Nt 4.3 01/15/2031	A2 to Baa1
Coll Nt 08/27/2046	Aa2 to Aa1	GE Capital Inter Nt 4.2 06/15/2032	A2 to Baa1	GE Capital Inter Nt 3.55 12/15/2032	A2 to Baa1	NT Fltg Rt 2.07714 09/01/2048	A2 to Baa1
GCO ED LN Fdg MASTER TRUST II Coll Nt 08/27/2046	Aa2 to Aa1	GE Capital Inter Nt 4 08/15/2029	A2 to Baa1	GE Capital Inter Nt 5.75 09/15/2020	A2 to Baa1	Global MTN Fltg Rt Ser A 2.22938 11/21/2042	A2 to Baa1
Coll Nt 08/27/2046	Aa2 to Aa1	NT Fltg Rt 2.07714 02/01/2050	A2 to Baa1	GE Capital Inter Nt 4.65 05/15/2019	A2 to Baa1	GE Capital Inter Nt 5.12/15/2025	A2 to Baa1
GCO Education Loan Funding Master Tr II Auc Rt Student Loan Asset Bkd Nt 11/26/2046	Aa2 to Aa1	GE Capital Inter Nt 5.1 02/15/2019	A2 to Baa1	NT Fltg Rt 2.07714 11/01/2049	A2 to Baa1	GE Capital Inter Nt 2.05 02/15/2022	A2 to Baa1
Auc Rt Student Loan Asset Bkd Nt 11/26/2046	Aa2 to Aa1	GE Capital Inter Nt 5.55 02/15/2022	A2 to Baa1	GE Capital Inter Nt 4.15 11/15/2032	A2 to Baa1	GE Capital Inter Nt 3.5 10/15/2019	A2 to Baa1
Auc Rt Student Loan Asset Bkd Nt 11/26/2046	Aa2 to Aa1	GE Capital Inter Nt 4.2 04/15/2032	A2 to Baa1	GE Capital Inter Nt 4.09/15/2023	A2 to Baa1	NT Fltg Rt 2.07714 10/01/2053	A2 to Baa1
GCO Education Loan Funding Tr I Coll Nt 03/25/2042	Baa3 to A1	GE Capital Inter Nt 5.25 05/15/2034	A2 to Baa1	Global Mtn Fltg Rt Ser A 2.84919 01/14/2019	A2 to Baa1	GE Capital Inter Nt 5.05 05/15/2022	A2 to Baa1
GCX Ltd Gtd Sr Sec Global Nt 7	B3 to Caa1	Global Mtn Fltg Rt Ser A 2.9615 05/05/2026	A2 to Baa1	Global Mtn Ser A 5.875 01/14/2038	A2 to Baa1	GE Capital Inter Nt 4.15 06/15/2037	A2 to Baa1
GE Capital Mortgage Services Inc Pass-Thru Ctf 0 06/25/2029	B2 to B3	GE Capital Inter Nt 4 03/15/2020	A2 to Baa1	GE Capital Inter Nt Fltg Rt 3.23631 04/15/2020	A2 to Baa1	GE Capital Inter Nt 5 03/15/2019	A2 to Baa1
Pass-Thru Ctf 0 06/25/2029	Caa3 to C	GE Capital Inter Nt 5.05 02/15/2029	A2 to Baa1	GE Capital Inter Nt 4.5 12/15/2022	A2 to Baa1	Global Mtn Fltg Rt Ser A 3.09613 08/15/2036	A2 to Baa1
Pass-Thru Ctf 6.265 04/25/2029	Ba1 to Baa3	GE Capital Inter Nt 5.25 07/15/2034	A2 to Baa1	GE Capital Inter Nt 4 07/15/2032	A2 to Baa1	GE Capital Inter Nt 5 04/15/2022	A2 to Baa1
Pass-Thru Ctf 6.7 04/25/2029	Ba1 to Baa1	GE Capital Inter Nt 3.2 02/15/2021	A2 to Baa1	GE Capital Inter Nt 3.5 11/15/2031	A2 to Baa1	GE Capital Inter Nt 5.125 04/15/2019	A2 to Baa1
GE Capital Mtge Svcs Inc Interest Only Certificates 06/25/2029	Caa1 to B3	GE Capital Inter Nt 5.65 03/15/2022	A2 to Baa1	GE Capital Inter Nt 4.6 11/15/2023	A2 to Baa1	GE Capital Inter Nt 4.8 03/15/2019	A2 to Baa1
Var Rt Mtg Pass-Thru Ctf 04/25/2029	Caa1 to Caa2	Global Mtn Ser A 6 08/07/2019	A2 to Baa1	GE Capital Inter Nt 4 12/15/2023	A2 to Baa1	Global Mtn Ser A 2.2 01/09/2020	A2 to Baa1
GE SCF Covered Bds 4.25 02/05/2025 EUR	Aaa to Aa2	GE Capital Inter Nt 5.9 09/15/2020	A2 to Baa1	GE Capital Inter Nt 5 07/15/2024	A2 to Baa1	GE Capital Inter Nt 4 03/15/2020	A2 to Baa1
Covered Bds 4.375 02/05/2035 EUR	Aaa to Aa2	GE Capital Inter Nt 4.3 04/15/2032	A2 to Baa1	GE Capital Inter Nt 5.25 04/15/2034	A2 to Baa1	GE Capital Inter Nt 4 02/15/2019	A2 to Baa1
Covered Bds 4 11/26/2025 EUR	Aaa to Aa2	GE Capital Inter Nt 5 03/15/2027	A2 to Baa1	GE Capital Inter Nt 4 02/15/2027	A2 to Baa1	GE Capital Inter Nt 5.12/15/2027	A2 to Baa1
Covered Bds 4 07/09/2026 EUR	Aaa to Aa2	GE Capital Inter Nt 5.45 05/15/2022	A2 to Baa1				
Covered Bds 4.328 06/16/2025 EUR	Aaa to Aa2						
Covered Bds 4.25 02/02/2029 EUR	Aaa to Aa2						
Covered Bds 4 07/12/2028 EUR	Aaa to Aa2						
Covered Bds 4.25 02/02/2027 EUR	Aaa to Aa2						
GE WMC Mtg Secs LLC Pass Thru Ctf 12/25/2035	Baa2 to A1						
Pass Thru Ctf 12/25/2035	Baa1 to A2						
GE-WMC Asset Bkd Pass Thru Ctf Pass Thru Ctf 08/25/2036	Ba1 to A1						
Geldilux-Ts-2015 SA Pass-Thru Ctf 04/10/2023 EUR	A2 to Aaa						
Gemgarto 2015-1 PLC Pass-Thru Ctf 02/18/2047 GBP	A2 to Aa1						

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Global MTN Fltg Rt Ser A 2.07714 10/20/2038	A2 to Baa1	GE Capital Inter Nt 3.55 12/15/2032	A2 to Baa1	Coll NT 0 04/25/2033	A3 to A1	Pass Thru Cif 06/25/2035	Aa2 to Aaa
GE Capital Inter Nt 3.125 02/15/2026	A2 to Baa1	GE Capital Inter Nt 3.65 11/15/2027	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ba1 to Baa2
GE Capital Inter Nt 4.65 10/17/2021	A2 to Baa1	GE Capital Inter Nt 5.7 09/15/2020	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 08/25/2035	B3 to B1
GE Capital Inter Nt 4.07/15/2035	A2 to Baa1	Global Mtn Ser A 5.55 05/04/2020	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 06/25/2035	A1 to Aaa
GE Capital Inter Nt 5.5 03/15/2023	A2 to Baa1	GE Capital Inter Nt 3.65 11/15/2020	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 08/25/2035	Aa2 to Aaa
GE Capital Inter Nt 5.15 06/15/2023	A2 to Baa1	GBPS EMTN 5.25 12/07/2028 GBP	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ca3 to B1
GE Capital Inter Nt 5.85 08/15/2020	A2 to Baa1	GBPS EMTN 6.25 09/29/2020 GBP	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ca1 to B1
GE Capital Inter Nt 3.08/15/2024	A2 to Baa1	GE Capital Inter Nt 4.15 05/15/2032	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ba3 to Baa2
GE Capital Inter Nt 3.35 06/15/2024	A2 to Baa1	General Elec Cap Corp / LJ VP Hldgs LLC	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Aa1 to Aaa
GE Capital Inter Nt 4.10/15/2027	A2 to Baa1	Sr Nt Rule 144A 3.8 06/18/2019	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ba1 to Baa2
GE Capital Inter Nt 4.5 11/15/2025	A2 to Baa1	General Elec Cap Svcs Inc	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 03/25/2035	Aa3 to Aaa
GE Capital Inter Nt 3.55 01/15/2033	A2 to Baa1	Gtd Sub NT 7.5 08/21/2035	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 08/25/2035	Aa1 to Aaa
GE Capital Inter Nt 5.75 08/15/2021	A2 to Baa1	General Elec Co	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2038	Caal to Ca
GE Capital Inter Nt 5.25 07/15/2034	A2 to Baa1	Perp Global Non Cumulative Pfd Stk	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2034	B2 to Baa3
GE Capital Inter Nt 3.8 02/15/2033	A2 to Baa1	Fixed/Fltg Rt Ser A 4	Baa1 to Baa3	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 08/25/2035	Aa1 to Aaa
Global MTN Fltg Rt Ser A 2.13694 12/10/2043	A2 to Baa1	Global Nt 4.125 10/09/2042	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2038	Caal to Ca
GE Capital Inter Nt 4.25 12/15/2029	A2 to Baa1	General Electric Capital Corp	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2034	B2 to Baa3
GE Capital Inter Nt 3.75 02/15/2033	A2 to Baa1	Swiss Bds 3.125 12/06/2019 CHF	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 08/25/2035	Aa1 to Aaa
Global Mtn Ser A 6.875 01/10/2039	A2 to Baa1	Swiss Bds 3.125 12/06/2019 CHF	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ba1 to A1
NT Fltg Rt 2.07714 11/01/2050	A2 to Baa1	Japan Bds 1.244 09/20/2023 JPY	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ba3 to Baa1
GE Capital Inter Nt 4.5 06/15/2024	A2 to Baa1	Var Denom Fltg Rt Dem	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 5.187 06/25/2034	A2 to Aa2
Global Medium Term Sr Nt Ser A 2.1 12/11/2019	A1 to A3	Japan Bds .807 09/18/2020 JPY	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 02/25/2035	C to Caal
GE Capital Inter Nt 4.35 10/15/2025	A2 to Baa1	General Electric Co	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 5.614 06/25/2034	Ca3 to Caal
GE Capital Inter Nt 3.6 12/15/2032	A2 to Baa1	Fltg Rt Euronotes 01/15/2020 EUR	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 03/25/2035	B1 to B2
GE Capital Inter Nt 4.55 07/15/2024	A2 to Baa1	Sr Global Nt 1.5 04/27/2027 EUR	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Caal to B1
GE Capital Inter Nt 3.7 04/15/2030	A2 to Baa1	Global Nt 4.15 02/15/2043	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 08/25/2035	Caal to B1
Global Mtn Fltg Rt Ser A 2.20964 12/15/2035	A2 to Baa1	Global Sr Nt 3.2 02/10/2027	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2038	Caal to B1
GE Capital Inter Nt 4.25 09/15/2028	A2 to Baa1	Global Nt 3.15 12/15/2021	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	B3 to Caal
GE Capital Inter Nt 4.8 03/15/2019	A2 to Baa1	Global Nt 3.15 12/15/2021	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 01/25/2036	B3 to Caal
GE Capital Inter Nt 5.25 06/15/2034	A2 to Baa1	Global Nt 2.2 10/21/2019	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ca3 to Caal
GE Capital Inter Nt 4.4 08/15/2026	A2 to Baa1	Global Nt 5.4 06/15/2040	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ca3 to Caal
GE Capital Inter Nt 4.04/15/2029	A2 to Baa1	EURS Global Nt 2.1 11/16/2020 EUR	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 12/25/2035	Ca3 to Caal
Global MTN Fltg Rt Ser A 2.07714 09/30/2037	A2 to Baa1	EURS Global Nt 1 04/27/2023 EUR	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 11/12/2046	A1 to Aa3
Global Mtn Ser A 5.55 01/05/2026	A2 to Baa1	MTN Fltg Rt Ser E 2.3815 11/04/2078	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 5.314 11/12/2046	A3 to A2
GE Capital Inter Nt 5.5 02/15/2022	A2 to Baa1	Global Nt 4.15 02/15/2043	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 5.161 11/12/2046	Aa3 to Aa2
GE Capital Inter Nt 3.07/15/2022	A2 to Baa1	Global Sr Nt 3.2 02/10/2027	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 153 11/12/2046	Aa3 to Aa2
GE Capital Inter Nt 3.55 12/15/2032	A2 to Baa1	Global Nt 3.15 12/15/2021	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	C to Ca3
Global Medium Term Sr Nt Ser A 3.1 01/09/2023	A2 to Baa1	Global Nt 2.2 10/21/2019	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	Aa1 to Aaa
GE Capital Inter Nt 4.05 11/15/2023	A2 to Baa1	Global Nt 5.4 06/15/2040	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	Ba2 to B1
GE Capital Inter Nt 5.75 02/15/2023	A2 to Baa1	EURS Global Nt 2.1 11/16/2020 EUR	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	Ba3 to B2
GE Capital Inter Nt 3.05 08/15/2023	A2 to Baa1	Global Nt 5.65 02/15/2019	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 11/12/2046	A1 to Aa3
Global MTN Fltg Rt Ser A 2.07714 11/04/2038	A2 to Baa1	Global Nt 3.65 02/15/2024	A3 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 5.314 11/12/2046	A3 to A2
GE Capital Inter Nt 4.11/15/2028	A2 to Baa1	General Shopping Brasil S A	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 5.161 11/12/2046	Aa3 to Aa2
GE Capital Inter Nt 2.95 05/15/2021	A2 to Baa1	Perp Gtd Bd Rule 144A 10	Caal to Ca2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 153 11/12/2046	Aa3 to Aa2
GE Capital Inter Nt 4.02/15/2023	A2 to Baa1	General Shopping Investments Ltd	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	C to Ca3
GE Capital Inter Nt 5.75 02/15/2023	A2 to Baa1	Gtd Sub Global Bds	Ca3 to Ca	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	Aa1 to Aaa
GE Capital Inter Nt 3.05 08/15/2023	A2 to Baa1	Gerdard Trade Inc	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	Ba2 to B1
Global MTN Fltg Rt Ser A 2.07714 09/30/2037	A2 to Baa1	Gtd Global Nt 4.75 04/15/2023	Ba2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 05/25/2034	Ba3 to B2
GE Capital Inter Nt 4.11/15/2028	A2 to Baa1	GFCM LLC	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Aa1 to Aaa
GE Capital Inter Nt 2.95 05/15/2021	A2 to Baa1	Pass-Thru Cif 0 05/12/2035	A1 to Aa3	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A3
GE Capital Inter Nt 4.02/15/2023	A2 to Baa1	Pass-Thru Cif 5 05/12/2035	Ca2 to Caal	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.5 11/15/2025	A2 to Baa1	Pass-Thru Cif 5 05/12/2035	Ca2 to Caal	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.07/15/2032	A2 to Baa1	Pass-Thru Cif 5 05/12/2035	Ca2 to Caal	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.5 10/15/2025	A2 to Baa1	Gibraltar Lnds Inc	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 3.08/15/2025	A2 to Baa1	Gtd Sr Sub Nt 6.25 02/01/2021	B2 to B1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.15 04/15/2031	A2 to Baa1	Gkn Hldgs PLC	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 5.5 04/15/2036	A2 to Baa1	Eurobonds 6.75 10/28/2019 GBP	Ba1 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 5.2 04/15/2029	A2 to Baa1	GKN Plc	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	EuroBD 6.75 10/28/2019 GBP	Ba1 to Baa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Glacier Fdg CDO II Ltd	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 11/12/2042	Ca to Ca2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Gleneagle Tr	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt .25 10/22/2020	A3 to A2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Global Liman Isletmeleri AS	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Gtd Sr Global Nt 8.125 11/14/2021	B1 to B2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Globaldrive Auto Receivables 2016-A BV	A2 to Aaa	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Pass-Thru Cif .97 01/22/2024 EUR	Ba2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Globalworth Real Estate Investments Ltd	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Sr Nt 2.875 06/20/2022 EUR	Ba2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	GM Financial Automobile Leasing Tr (Gmail)	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	2016-3	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 2.48 05/20/2021	A3 to Aa3	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 2.38 05/20/2020	Aa3 to Aaa	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 1.97 05/20/2020	Aa2 to Aaa	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	GM Financial Consumer Automobile	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Receivables Tr 2017-2	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 2.35 11/16/2022	Aa1 to Aaa	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	GM Financial Consumer Automobile	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Receivables Tr 2017-3	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Pass-Thru Cif 12/16/2024	Ba1 to A1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 2.52 03/16/2023	A1 to Aa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Gm Financial Consumer Automobile	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Receivables Tr 2018-1	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Coll Nt 2.77 07/17/2023	A1 to Aa2	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	GMAC Coml Mtg Secs Inc 1999-C2	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4.04/15/2026	A2 to Baa1	Sub Mtge Pass-Thru Cif 6.481	A2 to Baa1	Coll NT 0 06/25/2031	B2 to Baa3	Pass Thru Cif 10/25/2035	Ba1 to A1
GE Capital Inter Nt 4							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 05/25/2046	Ba3 to Ba1	Hawksmoor Mtges 2016-2 PLC	A1 to Aa3	Pass Thru Ctf 12/25/2035	Ba2 to Baa2		
Pass Thru Ctf 05/25/2046	Ba3 to Ba1	Pass-Thru Ctf 05/26/2053 GBP	A1 to Aa3	Pass Thru Ctf 07/25/2035	B1 to Baa3		
GSMP Mortgage Loan Trust		Hazine Mustesarli Varlik Kiralama Anonim		Pass Thru Ctf 01/25/2036	Ca1 to B3		
Pass-Thru Ctf 7.206 10/25/2032	Caa3 to C	Sirketli		Pass Thru Ctf 10/25/2035	Caa3 to B2		
Pass-Thru Ctf 7.206 10/25/2032	B1 to B3	Lease Certificates 5.004 04/06/2023	Ba2 to Ba3	Pass Thru Ctf 01/25/2035	Caa3 to Ca1		
GSMP Mtg Ln Tr		Lease Certificates 4.489 11/25/2024	Ba2 to Ba3	Pass-Thru Ctf 06/25/2034	Ca1 to B1		
Pass Thru Ctf 02/25/2035	A2 to Aa2	Lease Certificates 06/08/2021	Ba2 to Ba3	Pass Thru Ctf 12/25/2035	A1 to Aa1		
Pass Thru Ctf 02/25/2035	Baa3 to Aa3	HCA Inc		Pass Thru Ctf 01/25/2036	Aa3 to Aaa		
Pass-Thru Ctf 04/25/2036	B3 to Ca1	Gtd Sr Nt 7.5 02/15/2022	B1 to Ba2	Pass Thru Ctf 03/25/2035	Ca1 to Ba2		
Pass Thru Ctf 02/25/2035	A3 to A1	Gtd Sr Nt 5.875 05/01/2023	B1 to Ba2	Pass-Thru Ctf 06/25/2034	C to Caa3		
Pass-Thru Ctf 04/25/2036	B3 to Ca1	Sr Nt 6.25 02/15/2021	B1 to Ba2	Pass Thru Ctf 11/25/2035	Aa1 to Aaa		
GSRPM Mtg Ln Tr		Gtd Sr Nt 5.375 02/01/2025	B1 to Ba2	Home Equity Asset Tr 2002-2			
Pass-Thru Ctf 09/25/2036	Caa2 to B3	Sr Nt 5.875 02/15/2026	B1 to Ba2	Fltg Rt Mtg Loan Asset-Bkd Ctf			
GTL Trade Fin Inc		Heliconus Srl		12/25/2032	Aaa to A2		
Gtd Bd Rule 144A 7.25 04/16/2044	Ba2 to Ba1	Coll Flt Rt Nt 0 02/10/2036 EUR	Aa2 to Aa3	Fltg Rt Mtg Loan Asset-Bkd Ctf			
GTL Trade Fin Inc / Gerdau Hldgs Inc		Coll Flt Rt Nt 0 02/10/2036 EUR	Aa2 to Aa3	12/25/2032	Aaa to A2		
Gtd Sr Bd Rule 144A 5.893 04/29/2024	Ba2 to Ba1	Hella Fin Int'l BV		Home Equity Asset Tr 2003-6			
Guercino Solutions SRL		Gtd Eurobonds EUR	Baa2 to Baa1	Sr Sub Fltg Rt Asset Bkd Global Ctf			
Pass-Thru Ctf 10/31/2045 EUR	Aa2 to Aa3	Hella KG Hueck & Co (Germany)		02/25/2034	Ba1 to Baa1		
Guinness Tr (London Fund) Founded 1890		EuroBD 0 09/17/2032 EUR	Baa2 to Baa1	Home Equity Asset Tr 2003-7			
(The)		Fixed Rt Euronotes 2.375 01/24/2020	Baa2 to Baa1	Pass-Thru Ctf 03/25/2034	Ba3 to Baa3		
1st Mtg Debenture Stock 7.5		EUR	Baa2 to Baa1	Pass-Thru Ctf 03/25/2034	B1 to Ba2		
11/30/2037 GBP	Aa2 to A2	Hera SPA		Pass-Thru Ctf 03/25/2035	Ba1 to Baa1		
Gulfport Energy Corp		Eurobonds 4.5 12/03/2019 EUR	Ba1 to Baa2	Pass-Thru Ctf 12/25/2036	A1 to Aa1		
Gtd Sr Nt 6.375 01/15/2026	B2 to B1	Italian Bds 2.925 08/05/2024 JPY	Ba1 to Baa2	Home Equity Asset Trust			
Gtd Sr Nt 6.375 05/15/2025	B2 to B1		Ba1 to Baa2	Pass Thru Cfts 10/25/2036	Ca to B3		
Gtd Sr Nt 6 10/15/2024	B2 to B1	Hill Ridge Brands Co		Home Equity Ln Asset Bkd Cfts			
Halcyon Loan Advisors Funding 2014-1 Ltd		Sr Nt Rule 144A 8.875 03/15/2025	Ca1 to Caa3	Pass-Thru Ctf 04/25/2037	Caa3 to Caa2		
Coll Nt 04/20/2026	B2 to Caa1	Highmark Inc		Pass-Thru Ctf 04/25/2037	Caa3 to Caa2		
Coll Nt 04/20/2026	Aa1 to Aaa	Sr Nt Rule 144A 6.125 05/15/2041	Baa3 to Baa2	Pass Thru Ctf 12/25/2036	Ca to Caa3		
Coll Nt 3.41 04/20/2026	Aa1 to Aaa	Sr Nt Rule 144A 4.75 05/15/2021	Baa3 to Baa2	Pass Thru Ctf 12/25/2036	Ca to Caa3		
Coll Nt 04/20/2026	A2 to A1	Hill Rom Hldgs Inc		Pass Thru Ctf 12/25/2036	Caa3 to Caa2		
Halcyon Loan Advisors Funding 2014-2 Ltd		Sr Nt Rule 144A 5 02/15/2025	B1 to Ba3	Home Equity Mtg Tr			
Coll Nt 04/28/2025	A2 to Aa3	Sr Nt Rule 144A 5.75 09/01/2023	B1 to Ba3	Pass Thru Ctf 12/25/2036	Ba3 to Ba1		
Coll Nt 04/28/2025	Caa1 to Caa2	Hilton Domestic Oper Co Inc		Pass Thru Ctf 12/25/2036	Ba3 to Ba1		
Halcyon Loan Advisors Funding 2014-3 Ltd		Gtd Sr Nt 4.625 09/01/2024	Ba3 to Ba2	Pass Thru Ctf 10/19/2033	Ca to Caa3		
Coll Nt 10/22/2025	Aa1 to Aaa	Hilton Worldwide Fin LLC / Hilton Worldwide		Pass Thru Ctf 10/19/2033	Ba2 to Ba1		
Coll Nt 10/22/2025	B2 to Caa1	Fin Corp		Pass Thru Ctf 10/19/2033	Aa2 to Aa1		
Coll Nt 4.57 10/22/2025	A2 to Aa3	Gtd Sr Nt 4.625 04/01/2025	Ba3 to Ba2	Homebank Mtg Tr			
Coll Nt 10/22/2025	A2 to Aa3	Gtd Sr Nt 4.875 04/01/2027	Ba3 to Ba2	Pass Thru Ctf 05/25/2037	B3 to B1		
Coll Nt 3.56 10/22/2025	Aa1 to Aaa	Hipocot 6		Pass Thru Ctf 05/25/2025	B3 to B2		
Halfmoon Parent Inc		Fltg Rt Mtg Bkd Euronotes 12/31/2034	Aa3 to Aa1	Homebank Mtg Tr 2005-4			
Nt Rule 144A 4.375 10/15/2028	Ba1 to Baa2	EUR	Ba3 to Aa1	Pass-Thru Ctf 10/25/2035	Caa3 to B3		
Nt Rule 144A 3.75 07/15/2023	Ba1 to Baa2	Hipocot 7 Fondo de Titulizacion de Activos		Pass-Thru Ctf 12/25/2036	Ba3 to Baa3		
Nt Rule 144A 4.8 08/15/2038	Ba1 to Baa2	BD 0 07/15/2036 EUR	B2 to Ba2	Pass-Thru Ctf 12/25/2036	Ba3 to Baa3		
Sr Nt Fltg Rt Rule 144A 3.13819	Ba1 to Baa2	Hipocot 7 Fondo Titulizacion de Activos		Homestar Mtg Acceptance Corp			
03/17/2020	Ba1 to Baa2	BD 07/15/2036 EUR	A3 to Aa3	Pass-Thru Ctf 03/25/2034	A1 to Aa1		
Nt Fltg Rt Rule 144A 3.32631	Ba1 to Baa2	Hipocot 8 Fondo de Titulizacion de Activos		Pass-Thru Ctf 03/25/2034	A2 to Aa2		
07/15/2023	Ba1 to Baa2	Pass Thru Ctf 03/15/2037 EUR	A1 to Aa1	Hornbach Baumarkt AG			
Nt Fltg Rt Rule 144A 3.43819	Ba1 to Baa2	Pass Thru Ctf 03/15/2038 EUR	Ba3 to Baa3	Gtd German Bds 3.875 02/15/2020 EUR	Ba1 to Ba2		
09/17/2021	Ba1 to Baa2	Hipocot 9 Fondo de Titulizacion de Activos		Hospital For Sick Children The			
Nt Rule 144A 3.2 09/17/2020	Ba1 to Baa2	Pass-Thru Ctf 07/15/2038 EUR	Ba1 to A1	Canadian Debentures 5.217 12/16/2049			
Nt Rule 144A 3.4 09/17/2021	Ba1 to Baa2	Pass-Thru Ctf 07/15/2038 EUR	Ca to Caa3	CAD	Aa2 to Aa3		
Nt Rule 144A 4.9 12/15/2048	Ba1 to Baa2	Pass-Thru Ctf 07/15/2038 EUR	B3 to Baa3	Canadian Debentures 3.416 12/07/2057			
Nt Rule 144A 4.125 11/15/2025	Ba1 to Baa2	Hipototta No 5 PLC		CAD	Aa2 to Aa3		
HarborView Mtg Ln Tr		Coll Nt 02/15/2060 EUR	A1 to Aa3	Hot Topic Inc			
Pass Thru Ctf 05/25/2045	Caa2 to Caa3	Coll Nt 02/15/2060 EUR	A1 to Aa3	Sr Secd Nt Rule 144A 9.25 06/15/2021	Ca1 to B3		
Pass Thru Ctf 07/25/2037	Ba1 to Baa2	Coll Nt 02/15/2060 EUR	A3 to A1	Housing Assn Fdg PLC			
Pass Thru Ctf 03/25/2035	Caa1 to B3	Coll Nt 02/15/2060 EUR	Baa3 to Baa2	Coll Nt 8.25 06/27/2027 GBP	Aa2 to Aa2		
Harborview Mtge Loan Tr 2005-9		Coll Nt 02/15/2060 EUR	Ba3 to Ba2	Howard University DC			
Pass-Thru Ctf 06/25/2035	Caa3 to Caa1	Holden Funding Corp		Bds 08/01/2031	A1 to A2		
Pass-Thru Ctf 06/25/2035	Baa3 to Baa1	Perp Var Rt EuroBD 8.46 04/15/2030	Aa2 to Aa1	HSC Mexico SA			
Pass-Thru Ctf 06/25/2035	Baa3 to Baa2	Holland Park CLO Designated Activity Co		Certificados Bursatiles MXN	Baa2 to Baa1		
Pass-Thru Ctf 06/25/2035	B1 to Ba3	Coll Nt 05/14/2027 EUR	Baa2 to Baa1	Certificados Bursatiles MXN	Baa2 to Baa1		
Pass-Thru Ctf 06/25/2035	Baa3 to Baa2	Coll Nt 05/14/2027 EUR	Aa2 to Aa1	Certificados Bursatiles MXN	Baa2 to Baa1		
Pass-Thru Ctf 06/25/2035	B1 to Ba3	Coll Nt 05/14/2027 EUR	A2 to A1	HSE Netz AG			
Pass-Thru Ctf 06/25/2035	Baa2 to Baa1	Holyrod Student Accommodation PLC		Global Nt 6.125 04/23/2041 EUR	Ba3 to Baa2		
Pass-Thru Ctf 06/25/2035	Ba1 to Baa2	Sr Sec Indx Linked Amortizing Bds 1.968	Baa3 to Baa2	HSB Nordbank AG			
Harbour Funding Plc		08/28/2048 GBP	Baa3 to Baa2	Covered Bds 11/04/2019 EUR	Ba1 to A3		
Coll Nt 5.28 03/31/2034	A2 to A3	Gtd Sr Sec Bds 5.533 08/28/2048 GBP	Baa3 to Baa2	Covered Bds .625 07/17/2019 EUR	Aa3 to Aa2		
Harley-Davidson Motorcycle Tr 2016-A		Home Equity Asset Tr		Covered Bds 07/18/2022 EUR	Aa3 to Aa2		
Coll Nt 2.71 03/15/2024	Aa2 to Aaa	Pass Thru Ctf 03/25/2035	B2 to Baa3	Covered Bds 44 12/28/2020 EUR	Ba1 to A3		
Hartford Financial Svcs Group Inc (The)		Pass Thru Ctf 02/25/2036	B1 to Baa2	Covered Bds .25 04/25/2022 EUR	Ba1 to A3		
Jr Sub Fixed/Fltg Rt Debentures 10		Pass-Thru Ctf 01/25/2034	B1 to Baa3	Covered Bds .375 07/12/2023 EUR	Aa3 to Aa2		
10/15/2068	Baa3 to Baa2	Pass Thru Ctf 05/25/2035	Baa3 to A3	Covered Bds 3.1 01/28/2019 EUR	Aa3 to Aa2		
Hartford Finl Svcs Group Inc		Pass Thru Ctf 04/25/2036	A3 to Aa1	Covered Bds 4.59 06/10/2019 EUR	Aa3 to Aa2		
Global Sr Nt 6.625 04/15/2042	Baa2 to Baa1	Pass Thru Ctf 01/25/2035	Ba1 to Baa1	Covered Bds 4.6 06/12/2019 EUR	Aa3 to Aa2		
Sr Nt 6.1 10/01/2041	Baa2 to Baa1	Pass Thru Ctf 10/25/2035	Baa2 to Aa3	Covered Bds 06/04/2020 EUR	Aa3 to Aa2		
Sr Nt 5.95 10/15/2036	Baa2 to Baa1	Pass Thru Ctf 01/25/2036	Aa1 to Aa3	Covered Bds 3.5 03/18/2019 EUR	Ba1 to A3		
Global Sr Nt 4.4 03/15/2048	Baa2 to Baa1	Pass Thru Ctf 03/25/2035	Ca1 to B3	Covered Bds 3.78 06/30/2021 EUR	Ba1 to A3		
Global Sr Nt 5.125 04/15/2022	Baa2 to Baa1	Pass Thru Ctf 05/25/2036	B2 to Ba2	Covered Bds 3.69 05/25/2020 EUR	Ba1 to A3		
Global Sr Nt 6.625 03/30/2040	Baa2 to Baa1	Pass Thru Ctf 11/25/2035	A1 to Aa1	Covered Bds 3.625 05/20/2019 EUR	Aa3 to Aa2		
Global Sr Nt 4.3 04/15/2043	Baa2 to Baa1	Pass Thru Ctf 07/25/2035	Ba1 to A3	Covered Bds 3.125 08/15/2019 EUR	Aa3 to Aa2		
Global Sr Nt 5.5 03/30/2020	Baa2 to Baa1	Pass Thru Ctf 11/25/2034	Ba1 to A1	Covered Bds 3.65 06/30/2020 EUR	Aa3 to Aa2		
Global Jr Sub Deb Fixed/Fltg Rt 7.875		Pass Thru Ctf 08/25/2036	Ba1 to A1	Covered Bds 2.25 10/30/2023 EUR	Aa3 to Aa2		
04/15/2042	Baa3 to Baa2	Pass Thru Ctf 04/25/2036	Ca1 to B2	Covered Bds 2.625 10/09/2023 EUR	Aa3 to Aa2		
Global Sr Nt 6 01/15/2019	Baa2 to Baa1	Pass Thru Ctf 05/25/2035	Aa2 to Aa2	Covered Bds .25 11/19/2020 EUR	Aa3 to Aa2		
Haven Funding (32) PLC		Pass Thru Ctf 01/25/2035	Ba3 to Ba2				
Mtg Bkd British Nt 7 11/30/2032 GBP		Pass-Thru Ctf 07/25/2036	Ba1 to A1				
	A1 to A3	Pass Thru Ctf 01/25/2035	Ca to Caa2				
Haven Funding PLC		Pass Thru Ctf 05/25/2036	Aa2 to Aa2				
Secd Eurobonds 8.125 09/30/2037 GBP		Pass Thru Ctf 03/25/2035	Ba1 to A1				
	Aa3 to Baa1	Pass-Thru Ctf 01/25/2034	Caa2 to B2				
Hawaiian Airs 2013-1A Pass Thru Tr		Pass Thru Ctf 11/25/2035	Ca to B2				
Gtd Pass Thru Ctf Ser 2013-1 CI A 3.9		Pass Thru Ctf 05/25/2035	B3 to B1				
07/15/2027	Baa1 to A3	Pass-Thru Ctf 01/25/2034	A3 to Aa1				
Hawaiian Airs 2013-1B Pass Thru Tr		Pass Thru Ctf 08/25/2036	Ba1 to A1				
Gtd Pass Thru Ctf Ser 2013-1 CI B 4.95		Pass Thru Ctf 04/25/2036	Ca1 to B2				
07/15/2023	Ba2 to Ba1	Pass Thru Ctf 05/25/2035	Aa2 to Aa2				
Hawksmoor Mtges 2016-1 PLC		Pass Thru Ctf 01/25/2035	Ba3 to Ba2				
Pass-Thru Ctf 05/26/2053 GBP	A1 to Aa3	Pass-Thru Ctf 01/25/2034	Ba1 to A1				
Pass-Thru Ctf 05/26/2053 GBP	Baa1 to A3	Pass Thru Ctf 01/25/2035	Ba1 to Baa3				

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Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
IM CAJAMAR 1 Fondo De Titulizacion Hipotecaria		Pass-Thru Ctf 5.02 03/25/2033	Ba1 to Ba3	Pass Thru Ctf 08/25/2035	Ba1 to B1	Coll Nt 10/30/2033 EUR	Aa2 to Aa3
Coll Nt 01/24/2038 EUR	Ba3 to Ba1	Inco Ltd		Pass Thru Ctf 06/25/2036	Ba1 to Baa1	Coll Nt 10/30/2033 EUR	Aa2 to Aa3
Coll Nt 01/24/2038 EUR	A2 to Ba1	BD 7.2 09/15/2032	Ba3 to Ba1	Pass Thru Ctf 08/25/2035	Ba3 to B1	Intralot Capital LUX SA	
IM Cajamar 6 Fondo de Titulizacion de Activos		India Standard Loan Tr - Xliv		Pass Thru Ctf 03/25/2036	Caa1 to B2	Gld Sr Global Nt 6.75 05/15/2021 EUR	B2 to B3
Pass-Thru Ctf 12/22/2050 EUR	Aa3 to Aa2	Pass-Thru Ctf 6.5499 07/20/2022 INR	Baa3 to Baa2	Pass Thru Ctf 06/25/2036	B3 to B2	Gld Sr Global Nt 5.25 09/15/2024 EUR	B2 to B3
IM CAJAMAR 6 Fondo de Titulizacion de Activos		India Standard Loan Tr - Xxii		Indymac Home Equity Mtge Loan			
Pass-Thru Ctf 12/22/2050 EUR	Baa1 to A3	Pass-Thru Ctf 6.6 08/20/2021 INR	Baa3 to Baa1	Asset-Backed Tr		Invitalia SPA	
IM Cajastur MBS 1 FTA		India Standard Loan Tr - Xxxvi		Pass-Thru Ctf 02/25/2037	Ca to Caa2	Sr Unsec Nt 1.375 07/20/2022 EUR	Baa2 to Baa3
Pass-Thru Ctf 12/16/2052 EUR	A1 to Aa1	Pass-Thru Ctf 7.4 04/20/2022 INR	Baa3 to Baa2	IndyMac INABS Mtg Ln Tr		IRB Hldg Corp	
IM Cedulas 7		India Standard Loan Tr - Xlviii		Pass Thru Ctf 03/25/2036	Aa2 to Aaa	Sr Nt Rule 144A 6.75 02/15/2026	Caa1 to Caa2
COLL NOTES 0 03/24/2024	Aa2 to Aa1	Pass-Thru Ctf 6.8499 06/20/2023 INR	Baa3 to Baa2	Pass Thru Ctf 03/25/2036	A3 to Aa1		
IM Cedulas 7 FTA		India Standard Loan Tr - Xxxx		Indymac INDA Mtg Ln Tr		Irwin Home Equity Ln Tr	
Coll Nt 0 03/24/2024 EUR	Aa2 to Aa1	Pass-Thru Ctf 7.5 08/20/2021 INR	Baa3 to Baa2	Pass Thru Ctf 08/25/2036	B2 to Caa1	Pass Thru Ctf 5.91 06/25/2035	Ba2 to Baa3
IM Códulas 10 FTA		Indonesia Gov't of		Pass Thru Ctf 08/25/2036	B2 to Caa1	Pass Thru Ctf 06/25/2035	Baa1 to A2
Covered Bds 02/14/2025 XEU	A1 to Aa1	Government Bds 11.5 09/15/2019 IDR	Baa3 to Baa2	Pass Thru Ctf 08/25/2036	B2 to Caa1	Pass Thru Ctf 06/25/2035	B1 to A2
IM Evo RMBS 1 Fondo de Titulizacion		Government Bds 10.02/15/2028 IDR	Baa3 to Baa2	Pass Thru Ctf 08/25/2036	B2 to Caa1	Pass Thru Ctf 5.42 06/25/2035	Baa2 to A3
Pass-Thru Ctf 10/24/2061 EUR	Baa1 to A1	Government Bds 10.5 07/15/2038 IDR	Baa3 to Baa2	Pass Thru Ctf 11/25/2034	Caa1 to Baa3	Pass Thru Ctf 5.71 06/25/2035	Ba1 to Baa2
IM Grupo Banco Popular Empresas VII Ft		Government Bds 10.25 07/15/2022 IDR	Baa3 to Baa2	Indymac Indx Mtge Loan Tr 2004-AR11		Pass Thru Ctf 06/25/2035	B3 to Baa1
Pass-Thru Ctf 09/09/2044 EUR	Aa3 to Aa2	Government Bds 10.5 07/15/2038 IDR	Baa3 to Baa2	Pass-Thru Ctf 11/25/2034	Caa1 to Baa3	Pass Thru Ctf 12/25/2024	Ba1 to A3
Pass-Thru Ctf 09/09/2044 EUR	Caa2 to Caa1	Government Bds 11.05 07/15/2022 IDR	Baa3 to Baa2	IndyMac MBS Inc		Irwin Home Equity Loan Tr 2004-1	
IM Pastor 2 Fondo de Titulizacion Hipotecaria		Government Bds 10.5 07/15/2038 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	B2 to B3	Pass-Thru Ctf 12/25/2034	Baa1 to A2
BD 0 09/22/2041 EUR	Baa3 to Baa1	Government Bds 10.5 07/15/2038 IDR	Baa3 to Baa2	Pass-Thru Ctf 5.5 07/25/2034	Ba1 to Baa1	Pass-Thru Ctf 12/25/2034	A3 to Aa3
BD 0 09/22/2041 EUR	Aa3 to Aa1	Government Bds 10.5 07/15/2038 IDR	Baa3 to Baa2	Pass-Thru Ctf 5.5 07/25/2034	Ba2 to B1	Irwin Home Equity Loan Tr 2006-1	
IM Prestamos Fondos Cedulas FTA		Government Bds 10.5 08/15/2030 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 05/25/2034	Caa2 to B3	Pass-Thru Ctf 6.06 09/25/2035	Ba2 to Baa3
Coll Nt 07/13/2023 EUR	Aa2 to Aa1	Government Bds 11.09/15/2025 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 05/25/2034	Caa2 to B3	Pass-Thru Ctf 6.27 09/25/2035	Ba3 to Baa1
IM Prestamos Fondos Cedulas, FTA		Government Bds 11.09/15/2025 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 05/25/2034	Caa2 to B3	Pass-Thru Ctf 09/25/2035	B2 to Baa2
coll nts 07/13/2023 EUR	B1 to Baa1	Government Bds 11.11/15/2020 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	Ba2 to B1	Irwin Whole Loan Home Equity Trust	
coll nts 07/13/2023 EUR	Ba1 to A3	Government Bds 9.5 07/15/2031 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	Ba2 to B1	Coll Nt 0 06/25/2028	A1 to Aa3
IMC Home Equity Loan Trust		Government Bds 8.25 07/15/2021 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	Ba2 to B1	Coll Nt 0 06/25/2028	Baa3 to Baa1
Pass-Thru Ctf 7.31 11/20/2028	Baa2 to Aa3	Government Bds 9.5 05/15/2041 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	Ba2 to B1	Coll Nt 0 06/25/2028	Baa3 to Baa1
Pass-Thru Ctf 6.68 12/20/2029	Caa1 to Caa3	Government Bds 8.25 07/15/2021 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	Ba2 to B1	Coll Nt 0 06/25/2028	A3 to A2
Pass-Thru Ctf 7.52 08/20/2028	Ba1 to Baa1	Government Bds 8.25 07/15/2021 IDR	Baa3 to Baa2	Pass-Thru Var Rt Ctf 0 07/25/2034	Ba2 to B1	iStar Finl Inc	
Pass-Thru Ctf 6.88 11/20/2028	Baa1 to Aa3	Government Bds 9.5 05/15/2041 IDR	Baa3 to Baa2	Pass-Thru Ctf 5.5 07/25/2034	Ba2 to B1	Sr Nt Conv Rule 144A 3.125	
Pass-Thru Ctf 6.95 03/01/2030	Ba1 to Baa2	Government Bds 8.25 07/15/2021 IDR	Baa3 to Baa2	Pass-Thru Ctf 5.5 07/25/2034	Ba2 to B1	09/15/2022	B1 to Baa3
Pass-Thru Ctf 6.52 03/01/2030	Ba1 to A3	Government Bds 8.25 07/15/2021 IDR	Baa3 to Baa2	Infinity Ppty & Cas Corp		Sr Nt 6.5 07/01/2021	B1 to Baa3
Impac CMB Tr		Government Bds 8.25 07/15/2021 IDR	Baa3 to Baa2	Sr Nt 5 09/19/2022	Baa2 to Baa3	Perp Cumulative Pfd Stk Conv Ser J 4.5	
Pass Thru Ctf 07/25/2035	Caa2 to Caa1	Government Bds 8.375 03/15/2034 IDR	Baa3 to Baa2	Infrastructure SpA		Perp Cumulative Pfd Stk Ser I 7.5	B3 to B2
Pass Thru Ctf 02/25/2036	Ca to Caa2	Government Bds 9.03/15/2029 IDR	Baa3 to Baa2	Coll Nt 0 07/31/2019 EUR	Baa2 to Baa3	Sr Nt 6 04/01/2022	B1 to Baa3
Coll Nt 03/25/2035	Caa3 to Caa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Coll Nt 5.125 07/31/2024 EUR	Baa2 to Baa3	Perp Cumulative Pfd Stk Ser C 8	B3 to B2
Coll Nt 07/25/2034	B1 to Baa2	Government Bds 7.875 04/15/2019 IDR	Baa3 to Baa2	Ingles Mkts Inc		Sr Nt 5.25 09/15/2022	B1 to Baa3
Coll Nt 10/25/2034	Caa2 to Baa3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Sr Nt 5.75 06/15/2023	B1 to Baa3	Sr Nt 4.625 09/15/2020	B1 to Baa3
Coll Nt 10/25/2034	B1 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Ingredion Incorporated		Italics Merger Sub Inc	
Coll Nt 07/25/2034	B3 to B1	Government Bds 7.875 04/15/2019 IDR	Baa3 to Baa2	Global Sr Nt 3.2 10/01/2026	Baa2 to Baa1	Sr Nt Rule 144A 7.125 07/15/2023	
Coll Nt 10/25/2034	Ba3 to Baa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Inmarsat Fin PLC			
Impac CMB Tr Series 2003-11		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Sr Nt Rule 144A 6.5 10/01/2024	Ba2 to Baa3	Italy (Gov't of)	
Coll Nt 10/25/2033	Baa1 to A2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Gtd Sr Nt Rule 144A 4.875 05/15/2022	Ba2 to Baa3	Coll Nt 5.2 07/31/2034 EUR	Baa2 to Baa3
Coll Nt 10/25/2033	A1 to Aa3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Inspire Trust		Italy (Republic of)	
Coll Nt 10/25/2033	Baa2 to Aa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Pass-Thru Ctf 0 03/31/2035 JPY	A1 to Aa2	Treas BD 5.75 02/01/2033 EUR	Baa2 to Baa3
Coll Nt 10/25/2033	Baa2 to Aa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Int'l Investment Bank (lib)		Treas BD 4.25 02/01/2019 EUR	Baa2 to Baa3
Coll Nt 10/25/2033	A3 to A2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Bds EUR	Ba1 to A3	Treas BD 5 08/01/2034 EUR	Baa2 to Baa3
Impac CMB Tr Series 2004-11		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Bds 3.4 09/27/2019 RON	Baa1 to A3	Italy Gov't of	
Coll Nt 03/25/2035	Caa1 to B2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Bds RON	Baa1 to A3	Government Bds .35 10/24/2024 EUR	Baa2 to Baa3
Impac CMB Tr Series 2004-5		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Fixed/Fltj R Russian Bds 12.25		Italy Rep	
Pass-Thru Ctf 05/25/2034	Baa1 to A2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	11/19/2024 RUB	Ba1 to A3	Treas Bd 4 02/01/2037 EUR	Baa2 to Baa3
Coll Nt 07/25/2034	B3 to B2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Slovak Bds 3.5 10/21/2019 EUR	Ba1 to A3	Italy Government of	
Coll Nt 07/25/2034	Caa2 to B3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Integrys Energy Group Inc		TREASURY BONDS 2.6 09/15/2023 EUR	Baa2 to Baa3
Coll Nt 07/25/2034	Ca to Caa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Sr Nt 4.17 11/01/2020	A3 to Baa1		
Coll Nt 07/25/2034	Caa3 to B3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Jr Sub Nt Fixed/Fltj Rt 6 08/01/2073	Ba1 to Baa2	J P Morgan	
Coll Nt 07/25/2034	B1 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Intergen NV		Pass Thru Ctf 11/25/2036	Caa1 to B1
Coll Nt 07/25/2034	B3 to B1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Gtd Sr Sec Global Nt GBP	B1 to Baa3	Pass Thru Ctf 01/25/2037	C to Caa2
Coll Nt 10/25/2034	Ba1 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	International Flavors & Fragrances Inc		Pass Thru Ctf 11/25/2036	A3 to Aaa
Impac CMB Tr Series 2004-7		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	EURS Sr Nt 1.75 03/14/2024 EUR	Baa1 to Baa3	Pass Thru Ctf 5.464 01/15/2049	Ba1 to Baa3
Coll Nt 07/25/2034	Baa3 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Interstar Millennium Ser 2004-1E Tr		Pass Thru Ctf 01/25/2037	C to B1
Coll Nt 07/25/2034	Ba2 to Ba1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Mtge Bkd Pass-Thru Ft Rt Euronote		Pass Thru Ctf 11/25/2036	C to Caa2
Coll Nt 07/25/2034	B2 to Baa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	05/01/2036	B1 to A1	Pass Thru Ctf 5.503 01/15/2049	Caa3 to C
Coll Nt 07/25/2034	Caa3 to Caa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Pass-Thru Euronots 05/01/2036 EUR	Baa2 to Baa1	Pass Thru Ctf 11/25/2036	Caa2 to B1
Impac CMB Tr Series 2004-9		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Interstar Millennium Series 2004-1E Tr		Pass Thru Ctf 11/25/2036	C to B2
Coll Nt 11/25/2034	Ca to Caa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Pass-Thru Ctf 05/07/2036 EUR	Ba1 to Baa2	Pass-Thru Ctf 01/25/2037	Baa1 to Aaa
Coll Nt 11/25/2034	C to Caa	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Interval Acquisition Corp		Pass Thru Ctf 11/25/2036	B3 to B1
Coll Nt 11/25/2034	B2 to B1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Gtd Sr Nt 5.625 04/15/2023	Ba3 to B1	J P Morgan Acquisition Corp	
Coll Nt 11/25/2034	B2 to Baa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Intesa Sanpaolo SPA		Pass Thru Ctf 08/25/2036	Ba3 to Baa3
Impac CMB Tr Series 2005-8		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 3.75 09/25/2019 EUR		J P Morgan Acquisition Trust	
Pass-Thru Ctf 02/25/2036	Ba1 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 3.25 02/10/2026 EUR	Aa2 to Aa3	Pass Thru Ctf 02/25/2037	Ca to B2
Pass-Thru Ctf 02/25/2036	Caa2 to B2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds .625 03/23/2023 EUR	Aa2 to Aa3	Pass Thru Ctf 03/25/2037	Ca to B3
Coll Nt 0 08/25/2028	A3 to A1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds .625 03/23/2023 EUR	Aa2 to Aa3	Pass Thru Ctf 05/25/2035	Ca to Baa3
Coll Nt 0 02/25/2033	B1 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 1.375 12/18/2025 EUR	Aa2 to Aa3	J P Morgan Alt Ln Tr	
Coll Nt 0 05/25/2034	Ba3 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 1.375 12/18/2025 EUR	Aa2 to Aa3	Pass Thru Ctf 09/25/2036	Ca to Caa3
Coll Nt 0 07/25/2033	Ba1 to Baa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds .625 01/20/2022 EUR	Aa2 to Aa3	Pass Thru Ctf 09/25/2036	Caa3 to Caa2
Coll Nt 0 07/25/2033	Ba3 to Baa3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 3.375 01/24/2025 EUR	Aa2 to Aa3	Pass Thru Ctf 09/25/2036	Ca to Caa3
Coll Nt 5.57 02/25/2033	Ba3 to Baa1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 3.625 12/05/2022 EUR	Aa2 to Aa3	Pass Thru Cfs 06/25/2037	Ba3 to A3
Coll Nt 0 07/25/2033	A3 to A1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 5.375 02/17/2031 EUR	Aa2 to Aa3	Pass Thru Ctf 09/25/2036	Caa3 to Caa2
Coll Nt 0 05/25/2034	Baa2 to A1	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 5.25 02/17/2026 EUR	Aa2 to Aa3	J P Morgan Alternative Ln Tr	
Coll Nt 0 05/25/2034	Baa3 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 5.25 09/16/2027 EUR	Aa2 to Aa3	Pass Thru Ctf 01/25/2036	Caa3 to B1
Coll Nt 0 07/25/2033	Baa2 to Aa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 04/12/2030 EUR	Aa2 to Aa3	Pass Thru Ctf 01/25/2036	Aa2 to Aaa
Coll Nt 0 05/25/2034	Baa1 to A2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 10/14/2024 EUR	Aa2 to Aa3	Pass Thru Ctf 01/25/2035	Aa1 to Aaa
Coll Nt 0 05/25/2034	B1 to Baa2	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 1.125 07/14/2025 EUR	Aa2 to Aa3	J P Morgan Chase & Co	
Impac Secd Assets Corp		Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 5.25 02/17/2026 EUR	Aa2 to Aa3	Global Mtn Zero Cpn Ser E Index-Linked 0	
Pass Thru Ctf 05/25/2036	Baa3 to A3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 5.25 09/16/2027 EUR	Aa2 to Aa3	08/31/2020	A3 to A2
Pass-Thru Ctf 07/01/2036	B1 to Baa3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 04/12/2030 EUR	Aa2 to Aa3	Global Mtn Fltg Rt Ser E (CMS)	
Pass-Thru Ctf 07/01/2036	Ba1 to A3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa2	Covered Bds 10/14/2024 EUR	Aa2 to Aa3	03/06/2024	A3 to A2
Pass-Thru Ctf 07/01/2036	B1 to Baa3	Government Bds 8.375 03/15/2024 IDR	Baa3 to Baa				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Global Mtn Fltg Rt Ser E 3.63963	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 4.20663	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.303	A3 to A2	Global Mtn Fltg Rt Ser E 3.00925	A3 to A2
03/21/2023		08/31/2021		03/30/2021		10/29/2020	
Global Mtn Fltg Rt Ser E (CPI) 3.7725	A3 to A2	Global Mtn Step-Up Ser E 2 03/23/2021	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.11613	A3 to A2	Global Mtn Fltg Rt Ser E 3.6315	A3 to A2
12/20/2023				02/15/2023		05/03/2023	
Global Mtn Step-Up Ser E 3 06/19/2030	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.54	A3 to A2	Global Mtn Step-Up Ser E 5.1	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.69119	A3 to A2
08/31/2023		11/18/2025		05/12/2026		05/27/2021	
Global Mtn Step-Up Ser E 2 08/31/2024	A3 to A2	Global Mtn Step-Up Ser E 4 09/18/2033	A3 to A2	Global Nt 4.35 08/15/2021	A3 to A2	Global Mtn Step-Up Ser E 2.75	A3 to A2
08/31/2024		Nt Fltg Rt 3.43219 01/23/2020	A3 to A2	Global Mtn Step-Up Ser A 3.5	A3 to A2	11/25/2025	
Global Mtn Step-Up Ser E 4 02/19/2032	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 4.27106	A3 to A2	Global Mtn Step-Up Ser E 3 01/30/2028	A3 to A2	Global Mtn Step-Up Ser E 3 08/29/2036	A3 to A2
04/29/2024		06/11/2020		Global Mtn Step-Up Ser E 02/21/2024	A3 to A2	Global Mtn Fltg Rt Ser E 3.83963	A3 to A2
Global Mtn Step-Up Ser E 5 11/08/2030	A3 to A2	Global Nt 3.2 01/25/2023	A3 to A2	Global Mtn Fltg Rt Ser E 02/21/2024	A3 to A2	03/21/2023	
08/31/2024		Global Mtn Step-Up Ser E 3 08/30/2022	A3 to A2	Global Mtn Step-Up Ser E 02/21/2024	A3 to A2	Global Mtn Fltg Rt Ser E 05/07/2021	A3 to A2
Global Mtn Fltg Rt Ser E (CMS)	A3 to A2	Global Mtn Zero Cpn Ser E Index-Linked	A3 to A2	Global Sr Nt 2.972 01/15/2023	A3 to A2	Global Mtn Fixed/Fltg Rt Series E (CPI)	A3 to A2
04/30/2024		0 09/30/2020	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2	4.6025 04/28/2020	A3 to A2
Global Mtn Step-Up Ser E 4 09/04/2028	A3 to A2	Global Mtn Step-Up Ser E 3 08/19/2025	A3 to A2	05/30/2028	A3 to A2	Global Mtn Fltg Rt Ser E 05/29/2025	A3 to A2
08/31/2028		Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Step-Up Ser E 2.5	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.6585	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.50925	A3 to A2	02/15/2028	A3 to A2	09/20/2029	A3 to A2	08/02/2023	A3 to A2
04/29/2026		Global Mtn Fixed/Fltg Rt Ser E 3.803	A3 to A2	Global Mtn Step-Up Ser E 2.5	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	12/30/2020	A3 to A2	02/19/2025	A3 to A2	03/06/2024	A3 to A2
03/24/2035		Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS) 3	A3 to A2	Global Mtn Zero Cpn Ser E Index-Linked	A3 to A2
Global Mtn Step-Up Ser E 3 02/19/2030	A3 to A2	01/31/2033	A3 to A2	06/12/2025	A3 to A2	(Keynotes Etns) 0 05/25/2023	A3 to A2
Global Mtn Step-Up Ser E 4 03/16/2038	A3 to A2	Global Mtn Step-Up Ser E 2 07/29/2024	A3 to A2	Global Mtn Fltg Rt Ser E 3.47694	A3 to A2	Global Mtn Fltg Rt Ser E 3.53963	A3 to A2
08/31/2038		Medium Term Sr Nt Fltg Rt Ser H 3.542	A3 to A2	08/23/2021	A3 to A2	03/21/2025	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	12/20/2019	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3	A3 to A2	Global Mtn Zero Cpn Ser E Index-Linked	A3 to A2
11/20/2023		Global Mtn Fltg Rt Ser E 08/07/2023	A3 to A2	05/31/2023	A3 to A2	0 12/09/2019	A3 to A2
Global Mtn Step-Up Ser E 3.125	A3 to A2	Global Mtn Step-Up Ser E 5 10/31/2020	A3 to A2	Perp Dep Shs Rep 1/400th Int Sh	A3 to A2	Global Mtn Step-Up Ser E 2.5	A3 to A2
02/13/2028		Global Mtn Step-Up Ser E 2.25	A3 to A2	Non-Cumulative Pfd Stk Ser DD 5.75	Baa3 to Baa2	03/07/2020	A3 to A2
Global Mtn Step-Up Ser E 3 02/27/2027	A3 to A2	06/17/2023	A3 to A2	Global Mtn Step-Up Ser E 3.75	A3 to A2	Global Mtn Step-Up Ser E 2 06/14/2022	A3 to A2
08/31/2027		Global Mtn Step-Up Ser E 3.15	A3 to A2	09/19/2022	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.23181	A3 to A2	02/27/2028	A3 to A2	Global Sub Nt 4.25 10/01/2027	Baa1 to A3	03/28/2024	A3 to A2
02/28/2023		Global Mtn Step-Up Ser E 3 07/31/2025	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.75925	A3 to A2	Global Mtn Step-Up Ser E 4 01/30/2029	A3 to A2
Global Mtn Step-Up Ser E 3.625	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.69119	A3 to A2	07/28/2023	A3 to A2	Sr Nt Fltg Rt 4.21813 03/01/2021	A3 to A2
08/05/2032		05/27/2021	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CPI)	A3 to A2	Global Mtn Step-Up Ser E 2 08/19/2024	A3 to A2
Global Mtn Step-Up Ser E 2 09/20/2024	A3 to A2	Global Mtn Step-Up Ser E 2.25	A3 to A2	4.5225 03/30/2021	A3 to A2	Global Mtn Ser E 4 01/25/2038	A3 to A2
08/31/2024		03/17/2022	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CPI)	A3 to A2	Global Mtn Step-Up Ser E 3.875	A3 to A2
Global Mtn Step-Up Ser E 2.375	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2	11/14/2028	A3 to A2
10/30/2023		09/23/2030	A3 to A2	05/22/2020	A3 to A2	Global Mtn Step-Up Ser E 2 04/30/2020	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.50925	A3 to A2	Perp Non Cumulative Dep Shs Rep	Baa3 to Baa2	Global Nt 5.4 01/06/2042	A3 to A2	Global Mtn Step-Up Ser E 3 07/31/2025	A3 to A2
04/29/2026		1/400th Pfd Stk Ser Y 6.125	Baa3 to Baa2	Sr Nt 3.3 04/01/2026	A3 to A2	Global Mtn Step-Up Ser E 3 07/31/2025	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	Sr Nt 4.25 10/15/2020	A3 to A2	Global Mtn Step-Up Ser E 3 06/19/2020	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.5	A3 to A2
03/24/2035		Global Mtn Step-Up Ser E 3.75	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.5	A3 to A2	03/22/2024	A3 to A2
Global Mtn Step-Up Ser E 3 02/19/2030	A3 to A2	08/05/2028	A3 to A2	04/29/2024	A3 to A2	SR NT 2.75 06/23/2020	A3 to A2
Global Mtn Step-Up Ser E 4 03/16/2038	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	Global Mtn Step-Up Ser E 5.5	A3 to A2	Global Mtn Ser E 4.6 02/02/2027	A3 to A2
08/31/2038		06/12/2033	A3 to A2	03/29/2031	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Step-Up Ser A 3.75	A3 to A2	Perp Non Cumulative Dep Shs Rep	A3 to A2	05/28/2021	A3 to A2
11/20/2023		05/14/2027	A3 to A2	1/10th Pfd Stk Fixed/Fltg Rt 6.125	Baa3 to Baa2	Global Mtn Step-Up Ser E 3.625	A3 to A2
Global Mtn Step-Up Ser E 3.125	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.82375	A3 to A2	09/19/2022	A3 to A2
02/13/2028		03/23/2036	A3 to A2	06/23/2021	A3 to A2	Global Mtn Step-Up Ser E 3 11/15/2027	A3 to A2
Global Mtn Step-Up Ser E 3 02/27/2027	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 4.41344	A3 to A2	Perp Non Cumulative Dep Shs Rep	Baa3 to Baa2	Global Mtn Step-Up Ser E 3.125	A3 to A2
08/31/2027		03/28/2019	A3 to A2	1/10th Pfd Stk Fixed/Fltg Rt 6.125	Baa3 to Baa2	09/19/2022	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.23181	A3 to A2	Global Mtn Step-Up Ser E 3 06/16/2031	A3 to A2	Global Mtn Fltg Rt Ser E 3.73963	A3 to A2	Medium Term Sr Nt Fltg Rt Ser F	A3 to A2
02/28/2023		Global Mtn Step-Up Ser E 3 07/31/2025	A3 to A2	06/21/2023	A3 to A2	2.56613 11/15/2047	A3 to A2
Global Mtn Step-Up Ser E 3.625	A3 to A2	Global Nt 4.625 05/10/2021	A3 to A2	Global Mtn Zero Cpn Ser E Index-Linked	A3 to A2	Global Mtn Step-Up Ser E 4 03/02/2027	A3 to A2
08/05/2032		Global Mtn Step-Up Ser E 2.5	A3 to A2	0 07/31/2019	A3 to A2	Global Mtn Step-Up Ser E 4.25	A3 to A2
Global Mtn Step-Up Ser E 2 09/20/2024	A3 to A2	06/23/2023	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3	A3 to A2	04/30/2032	A3 to A2
08/31/2024		Medium Term Sr Nt Fltg Rt Ser C	A3 to A2	03/22/2024	A3 to A2	SR NT 2.75 06/23/2020	A3 to A2
Global Mtn Step-Up Ser E 2.375	A3 to A2	2.71119 11/27/2046	A3 to A2	Sr Nt 2.55 03/01/2021	A3 to A2	Global Mtn Ser E 4.6 02/02/2027	A3 to A2
10/30/2023		Global Mtn Step-Up Ser E 3 05/27/2031	A3 to A2	Global Mtn Fltg Rt Ser E 3.78963	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.50925	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	06/21/2023	A3 to A2	05/28/2021	A3 to A2
04/29/2026		10/30/2035	A3 to A2	Global Mtn Step-Up Ser E 1.75	A3 to A2	Global Mtn Step-Up Ser E 3.625	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Step-Up Ser E 3 12/17/2027	A3 to A2	05/18/2021	A3 to A2	09/19/2022	A3 to A2
03/24/2035		Global Nt 3.25 09/23/2022	A3 to A2	Global Mtn Step-Up Ser E 3 11/21/2036	A3 to A2	Global Mtn Step-Up Ser E 3 11/15/2027	A3 to A2
Global Mtn Step-Up Ser E 3 02/19/2030	A3 to A2	Global Mtn Ser E 4 02/08/2038	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2	Global Mtn Step-Up Ser E 3.125	A3 to A2
Global Mtn Step-Up Ser E 4 03/16/2038	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 4.14	A3 to A2	05/16/2024	A3 to A2	05/18/2026	A3 to A2
08/31/2038		08/17/2020	A3 to A2	Global Mtn Step-Up Ser E 4.05	A3 to A2	Global Nt Fltg Rt 3.86575 06/07/2021	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.906	A3 to A2	03/21/2032	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3	A3 to A2
11/20/2023		08/29/2024	A3 to A2	Global Nt 2.35 01/28/2019	A3 to A2	08/31/2027	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.85113	A3 to A2	Global Mtn Ser E Index-Linked 1	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CPI)	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2
02/28/2023		01/11/2021	A3 to A2	4.5225 02/25/2021	A3 to A2	06/21/2023	A3 to A2
Global Mtn Step-Up Ser E 3.625	A3 to A2	Global Nt Fltg Rt 3.43631 01/15/2023	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2	Global Mtn Step-Up Ser E 4.5	A3 to A2
08/05/2032		Global Mtn Step-Up Ser E 3.25	A3 to A2	04/30/2024	A3 to A2	09/23/2028	A3 to A2
Global Mtn Step-Up Ser E 2 09/20/2024	A3 to A2	12/16/2031	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.98819	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.95663	A3 to A2
08/31/2024		Global Mtn Zero Cpn Ser E Equity-Linked	A3 to A2	09/17/2020	A3 to A2	08/30/2021	A3 to A2
Global Mtn Step-Up Ser E 3.25	A3 to A2	0 09/18/2020	A3 to A2	Sub Nt 3.625 12/01/2027	Baa1 to A3	Global Mtn Fixed/Fltg Rt Ser E (CPI) 07	A3 to A2
10/30/2023		Global Mtn Step-Up Ser E 3 12/21/2027	A3 to A2	Global Mtn Step-Up Ser E 3 03/23/2031	A3 to A2	10/14/2021	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E (CMS) 3	A3 to A2	Global Mtn Step-Up Ser E 3.75	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.61613	A3 to A2	Global Mtn Step-Up Ser E 3.125	A3 to A2
06/05/2025		03/21/2028	A3 to A2	05/15/2023	A3 to A2	08/19/2020	A3 to A2
Global Mtn Ser E 4 08/29/2034	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.67694	A3 to A2	Global Mtn Step-Up Ser E 3 02/27/2030	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2
Global Mtn Zero Cpn Ser E Index-Linked 0	A3 to A2	05/23/2023	A3 to A2	Global Mtn Step-Up Ser E 3.125	A3 to A2	06/14/2028	A3 to A2
01/26/2021		Global Mtn Step-Up Ser E 3 08/30/2027	A3 to A2	11/28/2022	A3 to A2	Global Mtn Step-Up Ser E 3.125	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.77106	A3 to A2	Global Mtn Zero Cpn Ser E Index-Linked 0	A3 to A2	Global Mtn Fltg Rt Ser E 3.88963	A3 to A2	11/25/2030	A3 to A2
09/11/2023		01/31/2028	A3 to A2	03/21/2023	A3 to A2	Global Mtn Step-Up Ser E 3 09/19/2024	A3 to A2
Global Mtn Step-Up Ser E 3 03/24/2030	A3 to A2	Perp Non Cumulative Dep Shs Rep	Baa3 to Baa2	Global Mtn Step-Up Ser E 3 08/18/2036	A3 to A2	Global Mtn Step-Up Ser E 4 12/18/2028	A3 to A2
08/31/2023		1/400th Pfd Stk Ser AA 6.1	Baa3 to Baa2	Global Mtn Step-Up Ser E 3.5	A3 to A2	Perp Non Cumulative Dep Shs Rep	A3 to A2
Global Mtn Step-Up Ser E 3 10/30/2032	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2	03/16/2033	A3 to A2	1/10th Pfd Stk Fixed/Fltg Rt 6.75	Baa3 to Baa2
08/31/2024		08/15/2023	A3 to A2	08/19/2030	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2
Global Mtn Step-Up Ser E 3 10/30/2032	A3 to A2	Global Mtn Step-Up Ser E 3.125	A3 to A2	Global Mtn Step-Up Ser E 3.15	A3 to A2	08/19/2030	A3 to A2
08/31/2024		10/30/2030	A3 to A2	12/24/2032	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2
Global Mtn Step-Up Ser E 3 10/30/2032	A3 to A2	Global Mtn Step-Up Ser E 2 05/27/2023	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2	12/21/2037	A3 to A2
08/31/2024		Perp Non Cumulative Dep Shs Rep	Baa3 to Baa2	Global Mtn Fixed/Fltg Rt Nt 3.782	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 4	A3 to A2
Global Mtn Step-Up Ser E 3.125	A3 to A2	0 09/18/2020	Baa3 to Baa2	02/01/2028	A3 to A2	03/29/2028	A3 to A2
07/31/2020		Global Mtn Step-Up Ser E 3 12/21/2027	A3 to A2	Global Mtn Step-Up Ser E 2 04/29/2022	A3 to A2	Global Nt 4.95 03/25/2020	A3 to A2
Global Mtn Step-Up Ser E 2.5	A3 to A2	Global Mtn Step-Up Ser E 3.75	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3	A3 to A2	Sr Nt Fltg Rt 3.66375 03/22/2019	A3 to A2
08/31/2020		03/21/2028	A3 to A2	08/18/2023	A3 to A2	Global Mtn Step-Up Ser E 2.5	A3 to A2
Global Mtn Step-Up Ser E 4 09/23/2033	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.67694	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2	09/23/2020	A3 to A2
08/31/2024		05/23/2023	A3 to A2	08/30/2023	A3 to A2	Global Mtn Fixed/Fltg Rt Ser A 4	A3 to A2
Global Mtn Step-Up Ser E 5.5	A3 to A2	Global Mtn Step-Up Ser E 3 08/30/2027	A3 to A2	Global Mtn Fltg Rt Ser E 3 10/29/2020	A3 to A2	05/24/2027	A3 to A2
03/25/2031		Global Mtn Zero Cpn Ser E Index-Linked 0	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 1	A3 to A2	Global Mtn Step-Up Ser E 3 09/19/2024	A3 to A2
Global Sr Nt 3.2 06/15/2026	A3 to A2	12/31/2020	A3 to A2	07/31/2020	A3 to A2	Global Mtn Step-Up Ser E 3 06/16/2032	A3 to A2
Global Mtn Fltg Rt Ser E Index-Linked	A3 to A2						

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Perp Non Cumulative Dep Shs Rep 1/10th Pfd Stk Fixed/Fltg Rt 6.1	A3 to A2	Global Mtn Step-Up Ser E 4 05/06/2032	A3 to A2	J P Morgan Chase Bk Fltg Rt Global Bk Nt 02/13/2020	Aa3 to Aa2	Jaguar Land Rover Automotive PLC Gld Sr Global Nt 4.5 01/15/2026 EUR	Ba2 to Ba3
Sub Nt 4.125 12/15/2026	Baa3 to Baa2	Global Mtn Step-Up Ser E 2.5	A3 to A2	Global Medium Term Sr Bk Nt Fixed/Fltg Rt 3.086 04/26/2021	Aa3 to Aa2	Gld Sr Global Nt 3.875 03/01/2023 GBP	Ba2 to Ba3
Global Mtn Step-Up Ser E 4 08/27/2035	Baa1 to A3	Global Mtn Zero Cpn Ser E Index-Linked 0 04/25/2024	A3 to A2	Global Sr Bk Nt Fltg Rt 02/01/2021	Aa3 to Aa2	Jamestown CLO IV Ltd Coll Nt 07/15/2026	A1 to Aa1
Global Mtn Fixed/Fltg Rt Ser E (CMS) 4 09/18/2030	A3 to A2	Global Mtn Step-Up Ser E 3 07/29/2036	A3 to A2	Global Medium Term Sr Bk Nt 09/23/2019	Aa3 to Aa2	Coll Nt 07/15/2026	Baa2 to Baa1
Global Mtn Step-Up Ser E 3.125	A3 to A2	Sub Nt 4.95 06/01/2045	Baa1 to A3	Global Medium Term Sr Bk Nt Fltg Rt 2.848 04/26/2021	Aa3 to Aa2	Coll Nt 07/15/2026	Aa1 to Aaa
02/24/2023	A3 to A2	Global Mtn Fltg Rt Ser E (CPI) 3.6225	A3 to A2	Global Sr Bk Nt Fltg Rt 09/01/2020	Aa3 to Aa2	Jamestown CLO V Ltd Coll Nt 01/18/2027	B2 to Caa2
Global Mtn Fltg Rt Ser E 02/21/2019	A3 to A2	09/25/2020	A3 to A2	Global Medium Term Sr Bk Nt 1.65	Aa3 to Aa2	Jamestown CLO VIII (Secured Note) Ltd Coll Nt 01/15/2028	Baa3 to Baa2
Global Sub Nt 3.375 05/01/2023	Baa1 to A3	Global Mtn Step-Up Ser E 2.5	A3 to A2	Global Bank Nt 02/01/2021	Aa3 to Aa2	Jasa Marga (Persero) Tbk (Pt) Global Bds IDR	Baa3 to Baa2
Sub Nt 3.875 09/10/2024	Baa1 to A3	Medium Term Sr Nt Ser H 2.295	A3 to A2	J P Morgan Chase Coml Mtg Secs Corp Pass Thru Cif Ser 2005-CIBC11	Aa3 to Aa2	JBS USA LLC / JBS USA Fin Inc Sr Nt Rule 144A 5.875 07/15/2024	B1 to Ba3
Global Mtn Fixed/Fltg Rt Ser E 3.35925	A3 to A2	08/15/2021	A3 to A2	08/12/2037	A3 to Aa2	Sr Nt Rule 144A 5.75 06/15/2025	B1 to Ba3
04/28/2021	A3 to A2	Perp Non Cumulative Dep Shs Rep 1/10th Pfd Stk Fixed/Fltg Rt 5	Baa3 to Baa2	Pass Thru Cif 5.3645 01/12/2043	B3 to B1	Sr Nt Rule 144A 7.25 06/01/2021	B1 to Ba3
Global Mtn Step-Up Ser E 3 09/17/2032	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.70663	A3 to A2	Pass Thru Cif Ser 2005-CIBC11	Aa1 to Aaa	Sr Nt Rule 144A 7.25 06/01/2021	B1 to Ba3
Global Mtn Fixed/Fltg Rt Ser E (CPI)	A3 to A2	05/31/2028	A3 to A2	08/12/2037	Aa1 to Aaa	JBS USA Lux S A/ JBS USA Fin Inc Sr Nt Rule 144A 6.75 02/15/2028	B1 to Ba3
4.5225 04/08/2022	A3 to A2	Global Mtn Step-Up Ser E 3 05/29/2030	A3 to A2	Pass Thru Cif Ser 2005-CIBC11	Caa2 to Caa3	JC Penney Series 2006-1 Tr Coll Nt 63 03/01/2097	Caa1 to Caa2
Global Mtn Step-Up Ser E 4 09/23/2035	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS) 5	A3 to A2	08/12/2037	Caa3 to Caa2	JD Com Inc Sr Nt 3.125 04/29/2021	Baa3 to Baa2
Global Mtn Step-Up Ser E 2.25	A3 to A2	04/30/2028	A3 to A2	Pass Thru Cif 01/15/2042	Caa3 to Caa2	Sr Nt 3.875 04/29/2026	Baa3 to Baa2
11/06/2022	A3 to A2	Global Mtn Step-Up Ser E 2.5	A3 to A2	Pass Thru Cif Ser 2005-CIBC11	B1 to Baa3	JEM (Southbank) Pty Ltd Coll Nt 5 06/30/2035 AUD	Baa1 to A2
Global Mtn Fixed/Fltg Rt Ser E 4.2775	A3 to A2	Global Mtn Step-Up Ser E 2.5	A3 to A2	08/12/2037	B1 to Baa3	JFIN CLO 2014H Ltd Coll Nt 07/20/2026	A1 to Aa2
09/14/2021	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS)	A3 to A2	Coml Mtg Pass Thru Cif 5.1909	B3 to Caa2	Coll Nt 07/20/2026	Aa1 to Aaa
Global Mtn Step-Up Ser E 4 08/19/2028	A3 to A2	07/31/2022	A3 to A2	09/12/2037	B3 to Caa2	Coll Nt 3.4399 07/20/2026	Aa1 to Aaa
Global Mtn Step-Up Ser E 3 06/22/2031	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS)	A3 to A2	Pass Thru Cif Ser 2005-CIBC11	B1 to Baa3	Coll Nt 07/20/2026	Baa2 to Baa1
Global Mtn Fixed/Fltg Rt Ser E (CMS) 3	A3 to A2	09/24/2025	A3 to A2	08/12/2037	B1 to Baa3	Coll Nt 4.21 07/20/2026	A1 to Aa2
07/31/2025	A3 to A2	Global Mtn Step-Up Ser E 3 09/16/2036	A3 to A2	Pass Thru Cif Ser 2005-CIBC11	Caa3 to B1	JG Wentworth Xii LLC Coll Nt 7.45 01/15/2050	Aa1 to Aaa
Global Mtn Step-Up Ser E 3 05/15/2028	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.07106	A3 to A2	10/12/2037	Ba1 to Baa1	JG Wentworth Xiii LLC Coll Nt 6.85 12/15/2050	Aa1 to Aaa
Global Mtn Step-Up Ser E 3 11/25/2028	A3 to A2	12/11/2023	A3 to A2	Pass-Thru Cif 4.733 01/12/2039	B2 to B1	JG Wentworth XXIII LLC Coll Nt 7.49 10/15/2058	A3 to A2
Global Mtn Step-Up Ser E 3.5	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.42038	A3 to A2	Pass-Thru Cif 4.733 01/12/2039	Caa3 to Caa2	JGWPT Xixx LLC Coll Nt 5.68 03/17/2064	Baa1 to A3
02/28/2037	A3 to A2	10/30/2020	A3 to A2	Comm Mtg Pass Thru Cif 5.5	A1 to Aa2	JGWPT XXVI LLC Coll Nt 6.77 10/17/2061	A3 to A2
Global Mtn Fixed/Fltg Rt Ser E 3.5	A3 to A2	Global Mtn Step-Up Ser E 3 11/25/2028	A3 to A2	10/12/2037	Ba1 to Aa2	JGWPT XXVII LLC Coll Nt 7.14 02/15/2067	A3 to A2
09/20/2026	A3 to A2	Global Mtn Zero Cpn Ser E Index-Linked 0	A3 to A2	Pass-Thru Cif 0 05/15/2041	Ba1 to Aa1	JGWPT XXVIII LLC Coll Nt 4.94 04/15/2069	A3 to A2
Global Nt 4.85 02/01/2044	A3 to A2	04/30/2020	A3 to A2	Pass-Thru Cif 5.379 07/12/2037	Ba1 to Aa1	JGWPT Xxx LLC Coll Nt 5.54 01/15/2075	Baa2 to A3
Global Mtn Fixed/Fltg Rt Ser E 4.20663	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS)	A3 to A2	Pass-Thru Cif 0 01/12/2038	B3 to B1	JGWPT XXXI LLC Coll Nt 4.94 03/16/2065	Baa2 to A3
08/30/2021	A3 to A2	3.25 08/31/2025	A3 to A2	Pass-Thru Cif 0 03/12/2038	Ba2 to Baa3	JGWPT XXXII LLC Coll Nt 4.48 01/15/2075	Baa2 to Baa1
Global Mtn Fixed/Fltg Rt Ser E 3.18925	A3 to A2	Global Mtn Step-Up Ser E 3 03/13/2028	A3 to A2	Comm Mtg Pass Thru Cif 5.5	Ba2 to Baa3	Jiangsu Nantong Sanjian Int'l Co Ltd Gld Eurobonds 7.8 10/26/2020	B2 to B3
08/25/2021	A3 to A2	Global Nt 5.6 07/15/2041	A3 to A2	10/12/2037	Ba2 to Baa3	Jingri Hldgs Ltd Gld Eurobonds 7.75 04/12/2020	Caa1 to B3
Global Mtn Step-Up Ser E 5.25	A3 to A2	Global Mtn Fltg Rt Ser E Index-Linked	A3 to A2	Pass-Thru Cif 0 01/12/2038	B3 to B1	Johns Hopkins Health Sys Corp Bd Ser 2013 2.767 05/15/2023	Aa3 to Aa2
06/10/2031	A3 to A2	10/30/2028	A3 to A2	Pass-Thru Cif 0 01/12/2038	A2 to Aa3	Bd Ser 2016 3.837 05/15/2046	Aa3 to Aa2
Global Mtn Step-Up Ser E 3 12/20/2021	A3 to A2	Global Mtn Step-Up Ser E 3 01/30/2028	A3 to A2	Pass-Thru Cif 5.443 05/15/2041	Baa3 to Baa2	Johnson Ctl Int'l PLC Nt 3.9 02/14/2026	Baa1 to Baa2
Global Nt 3.875 02/01/2024	A3 to A2	Global Mtn Step-Up Ser E 4.25	A3 to A2	Pass-Thru Cif 5.379 07/12/2037	A2 to Aa1	Global Sr Nt 4.5 02/15/2047	Baa1 to Baa2
Global Mtn Step-Up Ser E 2.5	A3 to A2	02/23/2027	A3 to A2	J P Morgan Chase Putters / Drivers Tr Var Sts	Aa2 to Aa1	Nt 6 01/15/2036	Baa1 to Baa2
10/30/2020	A3 to A2	Global Mtn Fltg Rt Ser E (CMS)	A3 to A2	Pass-Thru Cif 1.54 05/15/2039	Aa3 to Aa2	Sr Nt 5 03/30/2020	Baa1 to Baa2
Global Mtn Step-Up Ser E 3.25	A3 to A2	02/20/2024	A3 to A2	Pass-Thru Cif 10/31/2030	Aa3 to Aa2	Sr Nt 3.625 07/02/2024	Baa1 to Baa2
02/27/2035	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2	Pass-Thru Cif 03/25/2036	Aa3 to Aa2	Sr Nt 4.95 07/02/2064	Baa1 to Baa2
Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Step-Up Ser E 3.25	A3 to A2	Pass Thru Cif 10/25/2035	Aa1 to Aaa	Sr Nt 3.75 12/01/2021	Baa1 to Baa2
09/19/2029	A3 to A2	04/30/2028	A3 to A2	Pass Thru Cif 10/25/2035	Aa3 to Aaa	Sr Nt 4.625 07/02/2044	Baa1 to Baa2
Sr Nt 2.95 10/01/2026	A3 to A2	Global Mtn Step-Up Ser E 3 10/31/2036	A3 to A2	Pass Thru Cif 04/25/2036	Baa3 to Aaa	Sr Nt 4.25 03/01/2021	Baa1 to Baa2
Global Mtn Step-Up Ser E 3.5	A3 to A2	Global Mtn Fltg Rt Ser E 02/12/2024	A3 to A2	Pass Thru Cif 09/25/2035	Ca to Caa3	Deb 6.95 12/01/2045	Baa1 to Baa2
08/16/2037	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 4.50925	A3 to A2	Pass Thru Cif 11/01/2042	Aa3 to Aa2	Sr Nt 5.25 12/01/2041	Baa1 to Baa2
Global Medium Term Sr Nt Fltg Rt Ser E	A3 to A2	01/27/2022	A3 to A2	Pass Thru Cif 05/15/2039	Aa3 to Aa2	EUR\$ Sr Nt 1 09/15/2023 EUR	Ba1 to Baa2
3.41813 05/10/2023	A3 to A2	Global Sr Nt 2.4 06/07/2021	A3 to A2	Pass Thru Cif 12/01/2052	Aa3 to Aa2	EUR\$ Global Sr Nt 0 12/04/2020 EUR	Ba1 to Baa2
Global Mtn Step-Up Ser E 3 03/15/2027	A3 to A2	Perp Non Cumulative Dep Shs Rep 1/10th Pfd Stk Fixed/Fltg Rt 5.99038	Baa3 to Baa2	Pass Thru Cif 10/31/2030	Aa3 to Aa2	EUR\$ Nt 1.375 02/25/2025 EUR	Ba1 to Baa2
Global Mtn Fixed/Fltg Rt Ser E 4.73738	A3 to A2	Global Mtn Step-Up Ser E 2.75	A3 to A2	J P Morgan Mtg Acquisition Corp Pass Thru Cif 02/25/2036	A3 to Aaa	Nt 5.125 09/14/2045	Baa1 to Baa2
01/24/2019	A3 to A2	03/23/2026	A3 to A2	Pass Thru Cif 07/25/2035	C to Caa3	Sr Nt 5.7 03/01/2041	Baa1 to Baa2
Global Mtn Index-Linked Ser E 1	A3 to A2	Global Mtn Step-Up Ser E 1.75	A3 to A2	Pass Thru Cif 07/25/2035	Caa1 to B1	J P Morgan Chase Coml Mtg Secs Tr Pass Thru Cif 02/15/2051	Caa2 to C
02/18/2021	A3 to A2	06/20/2021	A3 to A2	Pass Thru Cif 06/25/2037	Baa2 to Aa3	JP Morgan Chase Comm Mtg Sec Tr 2013-LC11	Ba2 to Baa3
Global Mtn Fltg Rt Ser E 4.23925	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	Pass Thru Cif 06/25/2036	Baa1 to Aa2	Pass-Thru Cif 3.25 04/17/2046	Ba2 to Baa3
08/26/2021	A3 to A2	08/30/2032	A3 to A2	Pass Thru Cif 06/25/2036	Ba1 to Aa2	Pass-Thru Cif 3.25 04/17/2046	B2 to B3
Global Mtn Step-Up Ser E 2.25	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.47038	A3 to A2	Pass Thru Cif 03/25/2036	Caa3 to B1	JP Morgan Chase Comm Mtge Sec 2004-CIBC10	Coml Mtg Pass-Thru Cif 5.126
04/29/2024	A3 to A2	10/30/2025	A3 to A2	J P Morgan Mtg Acquisition Tr 2006-CH2	B3 to Aa3	01/12/2037	B3 to B2
Nt 3.125 01/23/2025	A3 to A2	Global Mtn Step-Up Ser E 2 10/31/2024	A3 to A2	Pass Thru CTF5 07/25/2036	Caa3 to Baa3	Comm Mtg Pass-Thru Cif 5.066	Baa3 to Baa1
Global Mtn Fixed/Fltg Rt Ser E (CPI)	A3 to A2	Global Mtn Step-Up Ser E 3 09/22/2025	A3 to A2	Pass Thru CTF5 10/25/2036	Caa1 to A1	01/12/2037	Baa3 to Baa1
4.2725 06/15/2023	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS) 3	A3 to A2	Pass Thru CTF5 10/25/2036	Caa1 to A1	Comm Mtg Pass-Thru Cif 5.021	A1 to Aa2
Global Mtn Step-Up Ser E 3 05/29/2030	A3 to A2	09/22/2025	A3 to A2	J P Morgan Mtg Acquisition Corp Pass Thru Cif 06/25/2035	B2 to B1	JP Morgan Chase Comm1 Mtge Secs T Pass-Thru Cif 08/15/2046	B3 to Caa2
Global Medium Term Nt Ser E 3.5	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	Pass Thru Cif 06/25/2036	Baa2 to Aa3	Sr Nt 3.875 04/29/2026	B1 to B3
09/24/2027	A3 to A2	03/21/2033	A3 to A2	Pass Thru Cif 06/25/2036	Ca to Caa3	Pass-Thru Cif 4 08/15/2046	B1 to B2
Global Mtn Step-Up Ser E 3 11/30/2027	A3 to A2	Global Mtn Step-Up Ser E 3 11/17/2024	A3 to A2	Pass Thru Cif 06/25/2036	B3 to B1	Pass-Thru Cif 4 08/15/2046	Ba2 to Baa3
Global Mtn Fltg Rt Ser E Index-Linked	A3 to A2	Global Mtn Step-Up Ser E 4 03/10/2032	A3 to A2	Pass Thru Cif 06/25/2036	Ba1 to Aa2	Jacksonville (City of) FL Bds 10/01/2034	Aa1 to A2
12/14/2027	A3 to A2	Global Mtn Step-Up Ser E 3 09/22/2025	A3 to A2	J P Morgan Mtg Acquisition Tr 2006-CH2	B3 to Aa3		
Global Mtn Fixed/Fltg Rt Ser E 3.25	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS) 3	A3 to A2	Pass Thru CTF5 07/25/2036	Caa3 to Baa3		
11/30/2027	A3 to A2	09/22/2025	A3 to A2	Pass Thru CTF5 10/25/2036	Caa1 to A1		
Global Mtn Step-Up Ser E 3.25	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	J P Morgan Mtg Acquisition Corp Pass Thru Cif 06/25/2035	B2 to B1		
12/12/2032	A3 to A2	05/31/2036	A3 to A2	J P Morgan Mtg Tr	B1 to Ba2		
Perp Non Cumulative Dep Shs Rep 1/10th Pfd Stk Fixed/Fltg Rt 5.3	Baa3 to Baa2	Global Mtn Zero Cpn Ser E Index-Linked 0	A3 to A2	Pass Thru Cif 6 04/25/2036	Ba1 to Baa1		
02/29/2024	A3 to A2	09/30/2020	A3 to A2	Pass Thru Cif 6.5 04/25/2036	Caal to B1		
Global Mtn Fltg Rt Ser E (CPI)	A3 to A2	Sr Nt 5.5 10/15/2040	A3 to A2	Pass Thru Cif 0 11/25/2033	Baa1 to Baa3		
08/16/2021	A3 to A2	Perp Non Cumulative Dep Shs Rep 1/10th Pfd Stk Ser Q 5.15	Baa3 to Baa2	Pass Thru Cif 5.5 04/25/2036	B3 to Baa2		
Sr Nt 2.55 10/29/2020	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E 3.47038	A3 to A2	Pass Thru Cif 04/25/2036	B2 to Baa2		
Global Mtn Fixed/Fltg Rt Ser E 3.469	A3 to A2	10/30/2025	A3 to A2	Pass Thru Cif 05/15/2039	Aa3 to Aa2		
07/20/2021	A3 to A2	Global Mtn Step-Up Ser E 2 10/31/2024	A3 to A2	Pass Thru Cif 12/01/2052	Aa3 to Aa2		
Global Mtn Step-Up Ser A 3 03/17/2027	A3 to A2	Global Sub Nt 5.625 08/16/2043	Baa1 to A3	Pass Thru Cif 10/31/2030	Aa3 to Aa2		
Global Mtn Step-Up Ser E 4.5	A3 to A2	Global Mtn Step-Up Ser E 3.5	A3 to A2	J P Morgan Mtg Acquisition Corp Pass Thru Cif 02/25/2036	Baa1 to Aa1		
11/26/2030	A3 to A2	03/21/2033	A3 to A2	Pass Thru Cif 07/25/2036	Ca to B2		
Global Mtn Fixed/Fltg Rt Ser E 3.508	A3 to A2	Global Mtn Step-Up Ser E 3 11/17/2024	A3 to A2	Pass Thru Cif 06/25/2037	Baa2 to Aa3		
04/26/2023	A3 to A2	Global Mtn Step-Up Ser E 4 03/10/2032	A3 to A2	Pass Thru Cif 06/25/2036	Ca to Caa3		
Global Mtn Step-Up Ser E 2.5	A3 to A2	Global Mtn Step-Up Ser E 3 09/22/2025	A3 to A2	Pass Thru Cif 07/25/2036	B3 to B1		
03/19/2025	A3 to A2	Global Mtn Fixed/Fltg Rt Ser E (CMS) 3	A3 to A2	Pass Thru Cif 06/25/2036	Ba1 to Aa2		
Perp Non Cumulative Dep Shs Rep 1/400th Pfd Stk Ser W 6.3	Baa3 to Baa2	09/22/2025	A3 to A2	J P Morgan Mtg Acquisition Tr 2006-CH2	B3 to Aa3		
1/400th Pfd Stk Ser W 6.3	Baa3 to Baa2	Global Mtn Step-Up Ser E 3.5	A3 to A2	Pass Thru CTF5 07/25/2036	Caa3 to Baa3		
Perp Non Cumulative Dep Shs Rep 1/400th Pfd Stk Ser P 5.45	Baa3 to Baa2	05/31/2036	A3 to A2	Pass Thru CTF5 10/25/2036	Caa1 to A1		
1/400th Pfd Stk Ser P 5.45	Baa3 to Baa2	Global Mtn Zero Cpn Ser E Index-Linked 0	A3 to A2	J P Morgan Mtg Acquisition Corp Pass Thru Cif 06/25/2035	B2 to B1		
Global Sr Nt 2.7 05/18/2023	A3 to A2	09/30/2020	A3 to A2	Pass Thru Cif 6 04/25/2036	B1 to Ba2		
Global Mtn Fltg Rt Ser E 3.95363	A3 to A2	Sr N					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
JP Morgan Chase Commercial Mtg Secs Tr Pass-Thru Ctf 6.199 02/12/2051	Caa1 to B3	JP Morgan Mtge Tr 2017-1 Pass-Thru Ctf 3.576 01/25/2047	Baa2 to A3	Global Sr Nt Fixed/ Fltg Rt 4.005 04/23/2029	A3 to A2	Sr Nt 6.55 09/15/2040	Baa3 to Baa2
JP Morgan Chase Commercial Mtge Sec Corp 2007-Cf Pass-Thru Ctf 5.747 02/12/2049	Caa2 to Caa3	Pass-Thru Ctf 3.576 01/25/2047	Ba1 to Baa3	Global Sr Nt Fixed/ Fltg Rt 3.797 07/23/2024	A3 to A2	Sr Nt 3.5 09/01/2023	Baa3 to Baa2
JP Morgan Chase Commercial Mtge Sec Corp 2007-LD Pass-Thru Ctf 5.438 01/15/2049	Caa3 to C	Pass-Thru Ctf 3.576 01/25/2047	Aa3 to Aa2	Global Mtn Equity-Linked Ser A (Cash-Settled Nt) 25 05/01/2023	A3 to A2	Sr Nt 5.03/01/2021	Baa3 to Baa2
JP Morgan Chase Commercial Mtge Secs T Pass-Thru Ctf 3.5 06/15/2045	B2 to Caa1	Pass-Thru Ctf 3.576 01/25/2047	Ba3 to Baa2	Sr Nt Fltg Rt 3.41813 06/01/2021	A3 to A2	Sr Nt 7.4 03/15/2031	Baa3 to Baa2
Pass-Thru Ctf 4 06/15/2045	Ba2 to B1	Pass-Thru Ctf 3.576 01/25/2047	A2 to Aa3	Global Sr Nt Fltg Rt 3.20719 04/23/2024	A3 to A2	Sr Nt 5.625 09/01/2041	Baa3 to Baa2
Pass-Thru Ctf 06/15/2045	Baa3 to B1	JP Morgan Mtge Tr 2017-2 Pass-Thru Ctf 3.7629 05/25/2047	Baa2 to A3	JP Morgan Chase Bank NA Sr Unsec Nt 12/30/2020	Aa3 to Aa2	Sr Nt 2.65 02/01/2019	Baa3 to Baa2
JP Morgan Mortgage Acquisition Trust Pass-Thru Ctf 07/25/2036	Aa1 to Aaa	Pass-Thru Ctf 3.7629 05/25/2047	Ba1 to Baa3	Fltg Rt Global Bank Nt 04/25/2023	Aa3 to Aa2	Sr Nt 4.85 02/15/2020	Baa3 to Baa2
Pass-Thru Ctf 07/25/2036	Baa1 to Aaa	Pass-Thru Ctf 3.7629 05/25/2047	Ba3 to Baa2	Global Bank Nt 3.45 07/14/2023	Aa3 to Aa2	Sr Nt 1.45 03/01/2022	Baa3 to Baa2
Pass-Thru Ctf 08/25/2036	A1 to Aa1	JP Morgan Mtge Tr 2017-3 Pass-Thru Ctf 3.89 08/26/2047	A2 to A1	JP Morgan Chase Commercial Mtge Sec Tr 2008-C2 Pass-Thru Ctf 02/12/2051	Caa3 to C	Sr Nt 7.3 08/15/2033	Baa3 to Baa2
Pass-Thru Ctf 08/25/2036	Baa2 to Baa1	Pass-Thru Ctf 3.89 08/26/2047	Ba1 to Baa3	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 04/30/2025	A3 to A2	Sr Nt 5.8 03/15/2035	Baa3 to Baa2
Pass-Thru Ctf 08/25/2036	Baa1 to Aa1	Pass-Thru Ctf 5.08/26/2047	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked O 03/27/2023	A3 to A2	Sr Nt 5.4 09/01/2044	Baa3 to Baa2
Pass-Thru Ctf 07/25/2036	Baa3 to Aaa	Pass-Thru Ctf 3.89 08/26/2047	B2 to B1	Global Mtn Zero Cpn Ser A Index-Linked O 08/31/2023	A3 to A2	Sr Nt 6.5 09/01/2039	Baa3 to Baa2
JP Morgan Mtg Acquisition Corp Pass-Thru Ctf 08/25/2036	B3 to Baa1	Pass-Thru Ctf 3.89 08/26/2047	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 05/30/2025	A3 to A2	Sr Nt 4.25 09/01/2024	Baa3 to Baa2
JP Morgan Mtge Acquisition Tr 2007-CH3 Pass-Thru Ctf 03/25/2037	C to Caa3	JP Morgan Mtge Tr 2017-4 Pass-Thru Ctf 3.99 11/25/2048	Aa3 to Aa2	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 04/30/2025	A3 to A2	Kinder Morgan Fin Corp Ulc Nt 6.4 01/05/2036	Baa3 to Baa2
Pass-Thru Ctf 03/25/2037	Caa3 to B1	Pass-Thru Ctf 3.99 11/25/2048	A2 to A1	Global Mtn Zero Cpn Ser A Index-Linked O 05/30/2025	A3 to A2	Kinder Morgan GP Inc Pfd Stock	Ba2 to Baa1
Pass-Thru Ctf 03/25/2037	Ba1 to A3	JP Morgan Mtge Tr 2017-5 Pass-Thru Ctf 3.188 10/25/2048	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Index-Linked 08/31/2023	A3 to A2	Kinder Morgan Inc Gld Sr Nt 5.3 12/01/2034	Baa3 to Baa2
Pass-Thru Ctf 03/25/2037	Aa2 to Aaa	JP Morgan Mtge Tr 2017-6 Pass-Thru Ctf 3.859 12/25/2048	A2 to A1	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 04/01/2025	A3 to A2	Eurobonds 1.5 03/16/2022 EUR	Baa3 to Baa2
Pass-Thru Ctf 03/25/2037	Baa3 to A2	JP Morgan Mtge Tr 2017-7 Pass-Thru Ctf 3.859 12/25/2048	B3 to B1	Global Mtn Zero Cpn Index-Linked Ser A (Inverse Knock-Out Nt) 0 06/18/2020	A3 to A2	Gld Sr Nt 4.3 06/01/2025	Baa3 to Baa2
Pass-Thru Ctf 11/25/2035	Baa3 to A2	JP Morgan Mtge Tr 2018-1 Pass-Thru Ctf 3.774 06/25/2048	A2 to A1	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 06/30/2025	A3 to A2	Sr Nt Rule 144A 5.625 11/15/2023	Baa3 to Baa2
JP Morgan Mtge Acquisition Corp 2006-FRE1 Pass-Thru Ctf 05/25/2035	C to Caa1	Pass-Thru Ctf 3.774 06/25/2048	B2 to B1	Global Mtn Zero Cpn Ser A Index-Linked 05/30/2025	A3 to A2	Global Gtd Sr Nt 5.2 03/01/2048	Baa3 to Baa2
Pass-Thru Ctf 05/25/2035	Baa1 to Aaa	JP Morgan Mtge Tr 2018-2 Pass-Thru Ctf 3.774 06/25/2048	Ba2 to Baa1	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 04/01/2025	A3 to A2	Global Gtd Sr Nt 4.3 03/01/2028	Baa3 to Baa2
Pass-Thru Ctf 05/25/2035	A1 to Aaa	JP Morgan Mtge Tr 2018-3 Pass-Thru Ctf 3.774 06/25/2048	Ba2 to Baa1	Global Mtn Zero Cpn Index-Linked Ser A (Inverse Knock-Out Nt) 0 06/18/2020	A3 to A2	King Power Capital Ltd Gld Eurobonds 3.875 11/03/2019	Baa1 to A3
JP Morgan Mtge Acquisition Corp 2006-HE1 Pass-Thru Ctf 01/25/2036	Ba3 to Aaa	JP Morgan Mtge Tr 2018-4 Pass-Thru Ctf 3.774 06/25/2048	B2 to B1	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call Nt) 0 06/30/2025	A3 to A2	Gld Eurobonds 5.625 11/03/2024	Baa1 to A3
Pass-Thru Ctf 01/25/2036	A1 to Aaa	JPmbb Commercial Mtge Secs Tr 2013-C14 Pass-Thru Ctf 3.598 08/17/2046	B2 to B3	Global Mtn Fixed/Fltg Rt Ser A .5 12/17/2046	A3 to A2	Kingfisher Tr 2016-1 Pass-Thru Ctf 11/24/2048 AUD	Aa2 to Aa1
Pass-Thru Ctf 01/25/2036	C to Caa2	JPMBB Commercial Mtge Secs Tr 2014-C22 Pass-Thru Ctf 4.708 09/17/2047	Ba2 to Baa1	Global Mtn Step-Up Ser A 3 04/26/2028	A3 to A2	Pass-Thru Ctf 11/24/2048 AUD	Baa2 to A3
Pass-Thru Ctf 01/25/2036	Ca to Caa2	JPMBB Commercial Mtge Secs Tr 2014-C23 Pass-Thru Ctf 4.709 09/17/2047	Ba2 to Baa1	Global Mtn Zero Cpn Ser A Index-Linked 0 06/30/2025	A3 to A2	Pass-Thru Ctf 11/24/2048 AUD	Ba2 to Baa3
Pass-Thru Ctf 11/25/2036	Ca to Caa2	JP Morgan Chase Co Jr Sub Nt	Baa2 to Baa1	Global Mtn Zero Cpn Ser A Index-Linked 09/30/2025	A3 to A2	KION Mtg Fin Plc Pass-Thru Ctf 07/15/2051 EUR	Caa3 to B1
Pass-Thru Ctf 11/25/2036	Ca to Caa2	Jr Sub Nt	Baa2 to Baa1	Global Mtn Zero Cpn Ser A Index-Linked (Step-Up Auto Call) 0 08/31/2023	A3 to A2	Pass-Thru Ctf 07/15/2051 EUR	B3 to Baa2
JP Morgan Mtge Acquisition Tr 2006-HE2 Pass-Thru Ctf 07/25/2036	C to B3	Jr Sub Nt	Baa2 to Baa1	JSC Bgeogroup Sr Global Nt 6 07/26/2023	B1 to Baa2	Pass-Thru Ctf 07/15/2051 EUR	Caa3 to Baa3
Pass-Thru Ctf 07/25/2036	B1 to A1	Jr Sub Nt	Baa2 to Baa1	JSC Mtge Agent Bfco Pass-Thru Ctf 9 11/07/2047 RUB	Baa3 to Baa2	KLA Tencor Corp Global Sr Nt 4.65 11/01/2024	Baa2 to Baa1
Pass-Thru Ctf 07/25/2036	Ba3 to Aaa	Jr Sub Nt	Baa2 to Baa1	Jsw Steel Ltd Eurobonds	Ba3 to Baa2	Global Sr Nt 4.125 11/01/2021	Baa2 to Baa1
JP Morgan Mtge Acquisition Tr 2006-HE3 Pass-Thru Ctf 11/25/2036	Ca to Caa2	Jr Sub Nt	Baa2 to Baa1	Eurobonds 4.75 11/12/2019	Ba3 to Baa2	Global Sr Nt 3.375 11/01/2019	Baa2 to Baa1
Pass-Thru Ctf 11/25/2036	Ca to Caa2	Jr Sub Nt	Baa2 to Baa1	Jubilee CLO 2014-XIV BV Coll Nt 1.85 01/17/2028 EUR	Aa2 to Aa1	Global Sr Nt 5.65 11/01/2034	Baa2 to Baa1
Pass-Thru Ctf 11/25/2036	Ca to Caa2	Jr Sub Nt	Baa2 to Baa1	Coll Nt 01/17/2028 EUR	Aa2 to Aa1	KLEROS Pfd Fdg II Ltd Coll Nts 12/05/2042	Ca to C
Pass-Thru Ctf 11/25/2036	Ca to Caa2	JPmbb Commercial Mtge Secs Tr 2013-C14 Pass-Thru Ctf 3.598 08/17/2046	B2 to B3	Juniper Receivables Dac Coll Nt 7.6399 04/15/2025	Baa3 to Baa1	Coll Nts 12/05/2042	Ca to C
JP Morgan Mtge Acquisition Tr 2007-CH1 Pass-Thru Ctf 11/25/2036	Caa1 to B1	JPMBB Commercial Mtge Secs Tr 2014-C22 Pass-Thru Ctf 4.708 09/17/2047	Ba2 to Baa1	Jurassic Hldgs III Inc Sr Secd 2nd Lien Nt Rule 144A 6.875 02/15/2021	Ca to Caa3	Kodiak CDO I Ltd Coll Nt 08/07/2037	B3 to Baa1
JP Morgan Mtge Acquisition Tr 2007-CH4 Pass-Thru Ctf 05/25/2037	C to Caa3	JPMBB Commercial Mtge Secs Tr 2014-C23 Pass-Thru Ctf 4.709 09/17/2047	Ba2 to Baa1	K N Cap Tr I TRUPS Ser B 8.56 04/15/2027	Ba1 to Baa3	Kodiak CDO II Ltd Coll Nt 11/07/2042	B3 to B1
Pass-Thru Ctf 01/25/2036	A3 to Aa2	JP Morgan Chase Co Jr Sub Nt	Baa2 to Baa1	K N Cap Tr III Cap Secs 7.63 04/15/2028	Ba1 to Baa3	Coll Nt 11/07/2042	B3 to B1
Pass-Thru Ctf 05/25/2037	Baa2 to Aa2	Jr Sub Nt	Baa2 to Baa1	K N Energy Inc Deb 7.45 03/01/2098	Baa3 to Baa2	Coll Nt 11/07/2042	Ba1 to Aa3
Pass-Thru Ctf 05/25/2037	Ca to B1	Jr Sub Nt	Baa2 to Baa1	Deb 7.25 03/01/2028	Baa3 to Baa2	Coll Nt 11/07/2042	Aa2 to Aaa
Pass-Thru Ctf 05/25/2037	Aa3 to Aaa	Jr Sub Nt	Baa2 to Baa1	Jr Sub Def Int Deb 04/15/2028	Ba1 to Baa3	Koninklijke Ahold Delhaize NV Gld Euronotes .875 09/19/2024 EUR	Baa2 to Baa1
JP Morgan Mtge Acquisition Tr 2007-CH5 Pass-Thru Ctf 06/25/2037	Caa1 to B1	Jr Sub Nt	Baa2 to Baa1	Deb 6.67 11/01/2027	Baa3 to Baa2	Kookmin Bk New Global Medium Term Bk Nt Rule 144A Ser 2016-2 1.63 08/01/2019	A1 to Aa3
JP Morgan Mtge Tr 2004-S1 Pass-Thru Ctf 6 10/25/2034	B3 to B2	JP Morgan Chase & Co Global Sr Nt Fixed/Fltg Rt 2.776 04/25/2023	A3 to A2	K+S AG Global Sr Nt 3 06/20/2022 EUR	Ba1 to Baa2	Kratos Defense & Sec Solutions Gld Sr Secd Nt Rule 144A 6.5 11/30/2025	B3 to B2
JP Morgan Mtge Tr 2015-3 Pass-Thru Ctf 5 05/25/2045	Aa1 to Aaa	Global Sr Nt Fixed/Fltg Rt 3.509 01/23/2029	A3 to A2	Kansas City Southern Gtd Sr Global Nt 3.85 11/15/2023	Baa3 to Baa2	Kreissparkasse Koeln German Bds 2.78 01/18/2019 EUR	A2 to A3
Pass-Thru Ctf 3 05/25/2045	Aa1 to Aaa	Global Sr Nt Fixed/Fltg Rt 4.26 02/22/2048	A3 to A2	Kansas City Southn Global Gtd Sr Nt 4.7 05/01/2048	Baa3 to Baa2	German Bds 3.6 01/14/2019 EUR	A2 to A3
Pass-Thru Ctf 3 743 05/25/2045	A2 to Aa3	Japan Bds 1.279 06/13/2023 JPY Canadian Bds 3.19 03/05/2021 CAD	A3 to A2	Kaspi Bank JSC Sub Nt KZT	B3 to B2	German Bds 3.47 02/26/2020 EUR	A2 to A3
Pass-Thru Ctf 243 05/25/2045	Aa1 to Aaa	Global Mtn Fltg Rt Ser A 1.50278 05/20/2052	A3 to A2	KCA Deutag UK Fin PLC Sr Secd Nt Rule 144A 9.875 04/01/2022	Caa1 to B3	German Bds 3.24 07/12/2021 EUR	A2 to A3
Pass-Thru Ctf 3.743 05/25/2045	Baa3 to A3	Global Mtn Fltg Rt Ser A 2.1315 11/03/2037	A3 to A2	KCD IP LLC Nt 6.9 06/25/2019	Caa2 to Caa3	German Bds 2.85 07/13/2020 EUR	A2 to A3
Pass-Thru Ctf 5 05/25/2045	Aa1 to Aaa	Global Mtn Zero Cpn Ser A Equity-Linked (Cash-Settled Nt) 0 04/21/2023	A3 to A2	Keycorp Student Loan Trust Coll Nt 09/27/2038	Aa3 to Aa2	German Bds 3.61 02/25/2021 EUR	A2 to A3
Pass-Thru Ctf 3.5 05/25/2045	Aa1 to Aaa	Global Mtn Fltg Rt Ser A 2.03988 07/25/2037	A3 to A2	Pass-Thru Ctf 0 08/27/2031	Aa2 to Aaa	German Bds 4 06/05/2019 EUR	A2 to A3
JP Morgan Mtge Tr 2015-4 Pass-Thru Ctf 25 06/26/2045	Aa1 to Aaa	Global Sr Nt Fixed/ Fltg Rt 3.559 04/23/2024	A3 to A2	Flt Rt Asset-Bkd NT 0 07/15/2029	Aa1 to Aaa	German Bds 3.5 01/29/2019 EUR	A2 to A3
Pass-Thru Ctf 25 06/26/2045	Aa1 to Aaa	Global Sr Nt Fltg Rt 3.31713 03/09/2021	A3 to A2	Kinder Morgan Energy Partners L P Sr Nt 5 03/01/2044	Baa3 to Baa2	Kronos Acquisition Hldgs Inc Sr Nt Rule 144A 9 08/15/2023	Caa1 to Caa2
Pass-Thru Ctf 5 06/26/2045	Aa1 to Aaa	Global Sr Nt Fixed/ Fltg Rt 3.22 03/01/2025	A3 to A2	Sr Nt 5 03/01/2043	Baa3 to Baa2	Global Nt 9 08/15/2023	Caa1 to Caa2
Pass-Thru Ctf 3.637 06/26/2045	Aa3 to Aa2	Global Sr Nt Fixed/Fltg Rt 4.032 07/24/2048	A3 to A2	Sr Nt 9 02/01/2019	Baa3 to Baa2	Covered Bds 4.55 09/30/2020 EUR	Aa2 to Aa1
Pass-Thru Ctf 5 06/26/2045	Aa1 to Aaa	Global Mtn Fltg Rt Ser A 1.44272 12/20/2052	A3 to A2	Sr Nt 4.15 02/01/2024	Baa3 to Baa2	Covered Bds 3.75 12/12/2022 EUR	Aa2 to Aa1
Pass-Thru Ctf 3.02 06/26/2045	Aa1 to Aaa	Global Sr Nt Fixed/ Fltg Rt 3.897 01/23/2049	A3 to A2	Sr Nt 7.75 03/15/2032	Baa3 to Baa2	Covered Bds 3.75 12/12/2022 EUR	Aa2 to Aa1
Pass-Thru Ctf 3.5 06/26/2045	Aa1 to Aaa	Global Mtn Zero Cpn Ser A Currency-Linked (Digital Nts) 0 08/20/2020	A3 to A2	Sr Nt 6.95 01/15/2038	Baa3 to Baa2	Covered Bds 4.25 10/23/2023 EUR	Aa2 to Aa1
Pass-Thru Ctf 25 06/26/2045	Aa1 to Aaa	Global Sr Nt Fltg Rt 3.38988 04/25/2023	A3 to A2	Sr Nt 6.5 02/01/2037	Baa3 to Baa2	Covered Bds 4.26 11/16/2019 EUR	Aa2 to Aa1
Pass-Thru Ctf 3.637 06/26/2045	Baa1 to A3	Global Sr Nt Fixed/Fltg Rt 3.882 07/24/2038	A3 to A2	Sr Nt 5 08/15/2042	Baa3 to Baa2	L*Stars One Funding Ltd 2006-1 Pass-Thru Ctf 2.688 12/25/2046	Baa2 to A3
JP Morgan Mtge Tr 2015-5 Pass-Thru Ctf 05/25/2045	Aa1 to Aaa	Global Sr Nt Fixed/Fltg Rt 3.897 07/24/2038	A3 to A2	Sr Nt 5 03/01/2021	Baa3 to Baa2	Pass-Thru Ctf 2.602 12/25/2046	Aa3 to Aa1
JP Morgan Mtge Tr 2015-6 Pass-Thru Ctf 3.657 10/25/2045	Aa3 to Aa2	Global Sr Nt Fixed/Fltg Rt 3.882 07/24/2038	A3 to A2	Sr Nt 5 03/01/2020	Baa3 to Baa2		
Pass-Thru Ctf 3.657 10/25/2045	A3 to Aa1	Global Mtn Fltg Rt Ser A 1.44272 12/20/2052	A3 to A2	Sr Nt 9 02/01/2019	Baa3 to Baa2		
Pass-Thru Ctf 3.657 10/25/2045	Ba1 to Baa2	Global Sr Nt Fixed/ Fltg Rt 3.897 01/23/2049	A3 to A2	Sr Nt 4.15 02/01/2024	Baa3 to Baa2		
Pass-Thru Ctf 3.657 10/25/2045	Aa2 to Aa1	Global Mtn Zero Cpn Ser A Currency-Linked (Digital Nts) 0 08/20/2020	A3 to A2	Sr Nt 7.75 03/15/2032	Baa3 to Baa2		
JP Morgan Mtge Tr 2016-1 Pass-Thru Ctf 3.909 05/25/2046	Aa3 to Aa2	Global Sr Nt Fltg Rt 3.38988 04/25/2023	A3 to A2	Sr Nt 6.95 01/15/2038	Baa3 to Baa2		
Pass-Thru Ctf 3.909 05/25/2046	Baa3 to Baa1	Global Sr Nt Fixed/Fltg Rt 3.882 07/24/2038	A3 to A2	Sr Nt 6.5 02/01/2037	Baa3 to Baa2		
JP Morgan Mtge Tr 2016-3 Pass-Thru Ctf 3.389 10/25/2046	A1 to Aa3	Global Sr Nt Fixed/Fltg Rt 3.897 01/23/2049	A3 to A2	Sr Nt 5 08/15/2042	Baa3 to Baa2		
Pass-Thru Ctf 3.389 10/25/2046	Aa3 to Aa1	Global Mtn Zero Cpn Ser A Currency-Linked (Digital Nts) 0 08/20/2020	A3 to A2	Sr Nt 5 03/01/2021	Baa3 to Baa2		
Pass-Thru Ctf 3.389 10/25/2046	Baa3 to Baa2	Global Sr Nt Fltg Rt 3.38988 04/25/2023	A3 to A2	Sr Nt 3.95 09/01/2022	Baa3 to Baa2		
Pass-Thru Ctf 3.389 10/25/2046	Aa1 to Aaa	Global Sr Nt Fixed/Fltg Rt 3.882 07/24/2038	A3 to A2	Sr Nt 5 03 09/15/2020	Baa3 to Baa2		
Pass-Thru Ctf 3.389 10/25/2046	A3 to Aa2	Global Sr Nt Fixed/Fltg Rt 3.897 01/23/2049	A3 to A2	Sr Nt 6.375 03/01/2041	Baa3 to Baa2		
Pass-Thru Ctf 3.035 10/25/2046	Aa1 to Aaa	Global Mtn Zero Cpn Ser A Currency-Linked (Digital Nts) 0 08/20/2020	A3 to A2				
Pass-Thru Ctf 3.554 10/25/2046	Aa1 to Aaa	Global Sr Nt Fixed/Fltg Rt 3.882 07/24/2038	A3 to A2				
JP Morgan Mtge Tr 2016-4 Pass-Thru Ctf 3.914 10/25/2046	A1 to Aa3	Global Sr Nt Fixed/Fltg Rt 3.897 01/23/2049	A3 to A2				
Pass-Thru Ctf 3.914 10/25/2046	Ba3 to Baa1	Global Mtn Zero Cpn Ser A Currency-Linked (Digital Nts) 0 08/20/2020	A3 to A2				
Pass-Thru Ctf 3.914 10/25/2046	Baa2 to A3	Global Sr Nt Fltg Rt 3.38988 04/25/2023	A3 to A2				
JP Morgan Mtge Tr							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
LA Financiere Atalian SAS		Step Up German Bds .5 07/13/2026		Pass-Thru Cif 5.75 06/25/2037	Caa3 to Caa2	LLC Mtge Agent Akbars 2	Baa3 to Baa2
Gtd Sr Global Nt EUR	B2 to B3	EUR	A1 to A2	Lehman Mtge Tr 2008-4	Caa3 to Caa2	Pass-Thru Cif 10 12/30/2047 RUB	Baa3 to Baa2
Gtd Sr Global Nt EUR	B2 to B3	German Bds .95 07/13/2026 EUR	A1 to A2	Pass-Thru Cif 01/25/2037	Caa3 to Ca	LLC Mtge Agent MKB 2	Baa3 to Baa2
Gtd Sr Global Nt GBP	B2 to B3	German Bds .55 07/13/2023 EUR	A1 to A2	Lehman Structured Securities Corp		Pass-Thru Cif 10 15 12/07/2043 RUB	Baa3 to Baa2
LA Trobe Financial Capital Markets Tr		German Bds 1.04/20/2026 EUR	A1 to A2	Pass Thru Cif 09/26/2045	Ba3 to Caa1	LLC Mtge Agent Tkb-3	Baa3 to Baa2
2017-2		Step Up German Bds .6 07/22/2024	A1 to A2	Interest Only Cif 1.22 09/26/2045	Caa3 to Ca	Pass-Thru Cif 9.0999 05/15/2045 RUB	Baa3 to Baa2
Pass-Thru Cif 01/12/2049 AUD	Aa1 to Aaa	EUR	A1 to A2	Lehman XS Tr		Locat Sv SRL	
Lamar Fdg Ltd		Step Up German Bds .5 01/22/2024	A1 to A2	Pass Thru Cifs 6.05 06/25/2036	Caa3 to Caa2	Pass-Thru Cif 12/12/2042 EUR	A2 to A1
Gtd Nt Rule 144A 3.958 05/07/2025		EUR	A1 to A2	Pass Thru Cif 08/25/2046	Ca to Caa3	Lombardy Region	
	Baa2 to Baa3	German Bds .4 07/20/2022 EUR	A1 to A2	Pass Thru Cif 05/25/2037	C to Ca	Global BD 5.804 10/25/2032	Baa1 to Baa2
Lamar Media Corp		German Bds .8 07/21/2025 EUR	A1 to A2	Pass Thru Cif 05/05/2037	Ca to Caa3	Long Beach Mtg Ln Tr	
Gtd Sr Nt 5.375 01/15/2024	Ba1 to Ba2	German Bds 1.5 07/21/2031 EUR	A1 to A2	Pass Thru Cif 6.5 05/25/2037	Ca to Caa3	Pass Thru Cif 01/25/2036	Caa3 to B2
Gtd Sr Nt 5.75 02/01/2026	Ba1 to Ba2	Step Up German Bds .4 07/20/2023	A1 to A2	Pass Thru Cif 6.5 05/25/2037	Ca to Caa3	Pass Thru Cif 04/25/2035	C to B3
Lamb Weston Hldgs Inc		EUR	A1 to A2	Lehman XS Tr Series 2005-4		Pass Thru Cif 09/25/2034	Caa3 to Caa1
Sr Nt Rule 144A 4.875 11/01/2026		Step Up German Bds .4 01/27/2023	A1 to A2	Pass-Thru Cif 10/25/2035	Baa2 to Aa3	Pass Thru Cif 07/25/2035	Ca to Caa1
	Ba3 to Ba2	German Bds .65 02/03/2025 EUR	A1 to A2	Lehman XS Tr Series 2006-1		Pass Thru Cif 09/25/2034	C to Caa3
Sr Nt Rule 144A 4.625 11/01/2024		German Bds 1.05 08/03/2026 EUR	A1 to A2	Pass-Thru Cif 02/25/2036	Baa3 to A1	Pass Thru Cif 02/25/2035	C to Caa3
	Ba3 to Ba2	Step Up German Bds .5 08/04/2026	A1 to A2	Lehman XS Tr Series 2006-20		PASS THRU CIFS 02/25/2036	B2 to Baa2
Lancaster Indl Dev Agcy NY		EUR	A1 to A2	Pass-Thru Cif 09/25/2030 GBP	Caa3 to Caa2	Pass Thru Cif 08/25/2035	Caa2 to B1
Bds 12/29/2036		German Bds .425 08/03/2023 EUR	A1 to A2	Lehman XS Tr Series 2007-7N		Pass Thru Cif 01/25/2036	Caa3 to B3
Landesbank Baden-Wuerttemberg		Step Up German Bds .5 08/04/2026	A1 to A2	Pass-Thru Cif 06/25/2047	Ca to Caa3	Pass Thru Cif 02/25/2035	B3 to B1
German Bds 1.75 04/12/2019 EUR	A1 to A2	EUR	A1 to A2	Lehman XS Trust		Pass Thru Cif 01/25/2036	C to Caa3
German Bds 2.5 01/30/2034 EUR	A1 to A2	Laser ABS 2017 PLC		Pass Thru Cif 09/25/2047	Caa3 to Caa2	Pass Thru Cif 09/25/2035	Caa2 to Baa3
German Bds 4.65 01/29/2019 EUR	A1 to A2	Pass-Thru Cif 09/25/2030 GBP	A1 to Aa2	Pass Thru Cif 09/25/2047	Caa3 to Caa2	Pass Thru Cif 09/25/2035	Baa1 to Aaa
German Bds 3.75 03/23/2020 EUR	A1 to A2	Sr Nt 7.25 06/09/2020	B2 to B1	Li & Fung Ltd		Long Beach Mtge Loan Tr 2006-WL1	
German Bds 3.4 06/22/2020 EUR	A1 to A2	LB Comm Mtg Tr		Eurobonds 5.25 05/13/2020	Baa1 to Baa2	Pass-Thru Cif 01/25/2036	C to Caa1
German Bds 3.5 03/22/2019 EUR	A1 to A2	Pass Thru Cifs 07/11/2044	B2 to C	Liberkbank		Pass-Thru Cif 01/25/2036	Baa1 to Aaa
German Bds 4.61 09/16/2019 EUR	A1 to A2	LB UBS Coml Mtg Tr		Covered Bds 4.13 04/08/2021 EUR	A2 to A1	Pass-Thru Cif 01/25/2036	A3 to Aaa
German Bds 3.75 12/13/2019 EUR	A1 to A2	Pass Thru Cif 4.983 07/16/2040	Ba1 to A3	Covered Bds 5.14 07/20/2022 EUR	A2 to A1	Pass-Thru Cif 01/25/2036	A3 to Aaa
Fltg Rt German Nt 01/16/2019 EUR		Pass Thru Cif 07/16/2040	Caa3 to C	Covered Bds 4.26 11/16/2019 EUR	A2 to A1	Longport Funding Ltd	
	A1 to A2	LB-UBS Coml Mtg Tr		Covered Bds 4.76 05/23/2027 EUR	A2 to A1	BD 5.38 01/30/2038	Ca to C
Zero Cpn German Bds 03/31/2020 EUR	A1 to A2	LB-UBS Commercial Mtge Tr 2004-C8	B3 to C	Covered Bds 3.75 12/12/2022 EUR	A2 to A1	Bds 01/30/2035	Ca to C
	A1 to A2	Comm Mtg Pass-Thru Cif 5.141		Liberty Funding Pty Ltd		Los Angeles Cnty Securitization Corp	
Step Up German Bds 2 06/27/2019 CHF	A1 to A2	12/20/2039	Caa1 to B1	Pass-Thru Cif 07/12/2049 AUD	Ba1 to A2	Tobacco Settlement Asset-Bkd Bds 5.25	Baa2 to A3
	A1 to A2	LB-UBS Commercial Mtge Tr 2006-C3		Pass-Thru Cif 07/12/2049 AUD	Ba1 to A2	06/01/2021	Baa2 to A3
Landesbank Berlin AG		Pass-Thru Cif 03/10/2039	C to Ca	Pass-Thru Cif 08/27/2046 AUD	Ba3 to Baa2	Louisiana Ld & Expl Co	
German Bds 3.2 10/05/2020 EUR	A1 to A2	LB-UBS Commercial Trust		Pass-Thru Cif 08/27/2046 AUD	Ba3 to Baa1	Deb 7.65 12/01/2023	Baa1 to A3
Landesbank Hessen-Thuringen GZ		Pass Thru Cif 5.92 06/11/2038	C to Ca	Liberty Prime Series 2016-1 Tr		Lowes Companies Canada ULC	
German Bds 3 11/03/2022 EUR	A1 to A2	LCM XXV Ltd		Pass-Thru Cif 06/25/2047 AUD	Ba1 to Baa3	Gtd Nt	A3 to Baa1
German Bds 1.4 08/04/2031 EUR	A1 to A2	Coll Nt 07/20/2030	A3 to A1	Pass-Thru Cif 06/25/2047 AUD	Ba3 to Baa2	Lowes Cos Inc	
Step Up German Bds .5 08/10/2029	A1 to A2	LCOR Alexandria L L C		Pass-Thru Cif 08/27/2046 AUD	Ba3 to Baa1	Global Nt 3.875 09/15/2023	A3 to Baa1
EUR	A1 to A2	Pass-Thru Cif 9.628 08/24/2024	A3 to Baa2	Liberty Prime Series 2017-1 Tr		Global Nt 5.125 11/15/2041	A3 to Baa1
Step Up German Bds .55 08/12/2030	A1 to A2	Legal & General Fin PLC		Pass-Thru Cif 01/25/2049 AUD	Ba1 to A2	Global Sr Nt 2.5 04/15/2026	A3 to Baa1
EUR	A1 to A2	Perp Nt 5.875 GBP	Ba1 to A3	Pass-Thru Cif 01/25/2049 AUD	A2 to A1	Global Nt 3.75 04/15/2021	A3 to Baa1
German Bds 1.3 08/11/2031 EUR	A1 to A2	GBP\$ EMTN Reg S 5.875 12/11/2031	A3 to A2	Pass-Thru Cif 08/27/2046 AUD	Aa2 to Aa1	Global Sr Nt 1.15 04/15/2019	A3 to Baa1
Step Up German Bds .3 08/17/2023	A1 to A2	GBP	A3 to A2	Liberty Prime Series 2016-1 Tr		Global Nt 3.12 04/15/2022	A3 to Baa1
EUR	A1 to A2	GBP\$ EMTN 5.875 04/05/2033 GBP	A3 to A2	Pass-Thru Cif 06/25/2047 AUD	Ba1 to Baa3	Global Sr Nt 3.7 04/15/2046	A3 to Baa1
German Bds 3.5 09/15/2020 EUR	A1 to A2	Legal & General Group PLC (United Kingdom)		Pass-Thru Cif 06/25/2047 AUD	Ba3 to Baa2	Global Nt 4.625 04/15/2020	A3 to Baa1
German Bds 3.5 07/30/2020 EUR	A1 to A2	Perp Nt 5.875 GBP	Ba1 to A3	Liberty Series 2015-1 Auto		Global Nt 4.25 09/15/2044	A3 to Baa1
German Bds 4.5 02/04/2019 EUR	A1 to A2	Lehigh Cnty General Purpose Auth PA		Pass-Thru Cif 02/10/2024 AUD	Baa3 to A2	Deb 6.875 02/15/2028	A3 to Baa1
Step Up German Bds .5 10/26/2020	A1 to A2	Bds 07/01/2029	A1 to A2	Pass-Thru Cif 02/10/2024 AUD	A3 to Aa3	Global Sr Nt 4.375 09/15/2045	A3 to Baa1
EUR	A1 to A2	Lehman ABS Corp		Pass-Thru Cif 02/10/2024 AUD	Aa3 to Aa1	Global Nt 6.65 09/15/2037	A3 to Baa1
German Bds 4 10/06/2020 EUR	A1 to A2	Pass-Thru Cif 0 07/16/2028	Caa2 to Caa3	Pass-Thru Cif 02/10/2024 AUD	Aa1 to Aaa	Global Sr Nt 3.1 05/03/2027	A3 to Baa1
Step Up German Bds .5 07/06/2022	A1 to A2	Lehman ABS Manufactured Housing Contract Trust		Liberty Series 2016-1 Tr		Global Nt Fltg Rt 3.18713 09/10/2019	A3 to Baa1
EUR	A1 to A2	Pass-Thru Cif 6.63 03/15/2028	Caa3 to Caa1	Pass-Thru Cif 01/25/2049 AUD	Aa2 to Aaa	MTN Ser B 7.11 05/15/2037	A3 to Baa1
German Bds 1.2 02/17/2026 EUR	A1 to A2	Pass-Thru Cif 5.873 05/15/2022	A1 to Aaa	Pass-Thru Cif 01/25/2049 AUD	Ba1 to A2	Global Nt 5 09/15/2043	A3 to Baa1
German Bds 1 05/17/2024 EUR	A1 to A2	Pass-Thru Cif 6.467 08/15/2028	A1 to Aaa	Pass-Thru Cif 01/25/2049 AUD	A2 to Aa3	MTN Ser B 7.59 06/18/2027	A3 to Baa1
German Bds 75 08/17/2022 EUR	A1 to A2	Pass-Thru Cif 5.24 08/15/2028	A1 to Aaa	Liberty Series 2015-1 Auto		Nt 5.8 10/15/2036	A3 to Baa1
German Bds 5 02/17/2021 EUR	A1 to A2	Lehman Bros Small Balance Coml		Pass-Thru Cif 02/10/2024 AUD	Baa3 to A2	Global Sr Nt Fltg Rt 2.67631	A3 to Baa1
German Bds 4.5 02/04/2019 EUR	A1 to A2	Pass-Thru Cif 06/25/2042	Ca to C	Pass-Thru Cif 02/10/2024 AUD	A3 to Aa3	04/15/2019	A3 to Baa1
Step Up German Bds .5 10/26/2020	A1 to A2	Lehman Brothers		Pass-Thru Cif 02/10/2024 AUD	Aa1 to Aaa	MTN Ser B 7.2 09/01/2027	A3 to Baa1
EUR	A1 to A2	Pass Thru Cif 03/25/2037	Ca to C	Pass-Thru Cif 02/10/2024 AUD	Aa1 to Aaa	Sr Deb 6.5 03/15/2029	A3 to Baa1
German Bds 1 05/13/2026 EUR	A1 to A2	Pass Thru Cif 03/25/2037	B2 to Caa1	Liberty Series 2016-1 Tr		Global Nt 3.8 11/15/2021	A3 to Baa1
Step Up German Bds .6 11/20/2023	A1 to A2	Lehman Brothers Small Balance Commercial Mtg		Pass-Thru Cif 05/10/2047 AUD	Aa1 to Aaa	Nt 5.5 10/15/2035	A3 to Baa1
EUR	A1 to A2	Pass-Thru Cif 12/25/2041	Caa1 to Caa3	Liberty Series 2016-2 Tr		Global Sr Nt 3.375 09/15/2025	A3 to Baa1
German Bds 1 05/13/2026 EUR	A1 to A2	Pass-Thru Cif 09/25/2036	Ca to C	Pass-Thru Cif 08/25/2048 AUD	B1 to Baa3	MTN Ser B 7.61 06/17/2027	A3 to Baa1
Step Up German Bds .5 03/27/2023	A1 to A2	Pass-Thru Cif 09/25/2036	B3 to Caa1	Pass-Thru Cif 08/25/2048 AUD	Ba3 to Aa3	Global Nt 3.125 09/15/2024	A3 to Baa1
EUR	A1 to A2	Lehman Brothers Small Balance Comml Mtg		Pass-Thru Cif 08/25/2048 AUD	A1 to Aa3	Global Nt 4.65 04/15/2042	A3 to Baa1
German Bds 44 04/27/2021 EUR	A1 to A2	Pass-Thru Cifs		Liberty Series 2016-3 Tr		MTN Ser B 7.58 06/18/2027	A3 to Baa1
German Bds 1.1 06/15/2026 EUR	A1 to A2	Pass-Thru Cifs 6.71 10/25/2037	Ca to C	Pass-Thru Cif 09/15/2048 AUD	A1 to Aa3	Global Sr Nt 4.05 05/03/2047	A3 to Baa1
German Bds 85 06/17/2024 EUR	A1 to A2	Lehman Mtg Tr		Pass-Thru Cif 09/15/2048 AUD	Baa2 to Baa1	Global Nt 5.8 04/15/2040	A3 to Baa1
German Bds 5 06/15/2022 EUR	A1 to A2	Pass-Thru Cif 12/25/2041	Caa1 to Caa3	Pass-Thru Cif 09/15/2048 AUD	Ba2 to Baa1	Lstar Commercial Mtge Tr 2014-2	
Step Up German Bds .5 06/17/2026	A1 to A2	Pass-Thru Cif 09/25/2036	B3 to Caa1	Liberty Series 2017-1 Tr		Pass-Thru Cif 4.205 01/22/2041	Aa2 to Aa1
EUR	A1 to A2	Lehman Brothers Small Balance Comml Mtg		Pass-Thru Cif 01/25/2049 AUD	Ba1 to Baa3	Pass-Thru Cif 5.319 01/22/2041	A2 to A1
Step Up German Bds .55 06/10/2022	A1 to A2	Pass-Thru Cifs		Liberty Series 2017-2 Tr		Lucas (Cnty of) OH	
EUR	A1 to A2	Pass Thru Cif 5.5 12/25/2035	Caa2 to Caa3	Pass-Thru Cif 01/25/2049 AUD	A2 to A1	Bds 11/15/2034	A1 to Baa1
Step Down German Bds 2 06/17/2026	A1 to A2	Pass Thru Cif 5.5 12/25/2035	Caa2 to Caa3	Liberty Series 2017-2 Tr		Lukoil Intl Fin BV	
EUR	A1 to A2	Pass Thru Cif 12/25/2035	Caa1 to Caa2	Pass-Thru Cif 01/25/2049 AUD	A2 to A1	Nt Rule 144A 7.25 11/05/2019	Ba1 to Baa3
Step Up German Bds .7 06/24/2024	A1 to A2	Pass Thru Cif 5.5 12/25/2035	Caa2 to Caa3	Pass-Thru Cif 01/25/2049 AUD	Baa2 to Baa1	Gtd Sr Nt Rule 144A 6.125 11/09/2020	Ba1 to Baa3
EUR	A1 to A2	Pass Thru Cif 5.5 12/25/2035	Caa1 to Caa2	Pass-Thru Cif 01/25/2049 AUD	Ba2 to Baa1	Gtd Nt Rule 144A 4.563 04/24/2023	Ba1 to Baa3
Step Up German Bds .5 06/22/2023	A1 to A2	Pass Thru Cif 12/25/2035	Caa1 to Caa2	Liberty Series 2017-3 Tr		Gtd Nt Rule 144A 6.656 06/07/2022	Ba1 to Baa3
EUR	A1 to A2	Pass Thru Cif 12/25/2035	Caa2 to Caa3	Pass-Thru Cif 04/12/2049 AUD	A2 to A1	Lusitano Mtges No6 Ltd	
Step Up German Bds .6 12/22/2023	A1 to A2	Pass Thru Cif 5.5 12/25/2035	Caa1 to Caa2	Pass-Thru Cif 04/12/2049 AUD	Aa2 to Aa1	Pass-Thru Cif 03/15/2060 EUR	A1 to Aa3
EUR	A1 to A2	Lehman Mtge Tr 2005-2		Liberty Series 2017-4 Tr		Coll Mtg-Bkd Nt 0 12/15/2035 EUR	Baa2 to Baa1
German Bds 1.6 06/23/2031 EUR	A1 to A2	Pass-Thru Cif 5.75 12/25/2035	Caa2 to Caa3	Pass-Thru Cif 04/26/2049 AUD	Baa2 to Baa1	Coll Mtg-Bkd NT 0 12/15/2035 EUR	A1 to Aa3
German Bds .35 05/21/2021 EUR	A1 to A2	Pass-Thru Cif 12/25/2035	Caa2 to Caa3	Light Energia SA		Coll Mtg-Bkd NT 0 12/15/2035 EUR	A1 to Aa3
German Bds 1 07/06/2026 EUR	A1 to A2	Pass-Thru Cif 5.75 12/25/2035	Caa2 to Caa3	Gtd Sr Nt	B1 to Baa3	Coll Mtg-Bkd NT 0 12/15/2035 EUR	A1 to Aa3
German Bds .9 07/07/2025 EUR	A1 to A2	Pass-Thru Cif 12/25/2035	Caa2 to Caa3	Light Servicos de Eletricidade SA		Coll Mtg-Bkd NT 0 12/15/2035 EUR	B3 to B1
Step Up German Bds .5 07/07/2026	A1 to A2	Pass-Thru Cif 5.75 12/25/2035	Caa2 to Caa3	Gtd Sr Nt	B1 to Baa3	Coll Mtg-Bkd NT 0 12/15/2035 EUR	A1 to Aa3
EUR	A1 to A2	Lehman Mtge Tr 2006-8		Limerock CLO III Ltd		Coll Mtg-Bkd NT 0 12/15/2035 EUR	A1 to Aa3
German Bds 1.15 07/06/2026 EUR	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	Coll Nt 10/13/2026	B3 to Caa2	Lusitano Mtgs No 2 Plc	
German Bds .5 07/06/2022 EUR	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	Linha Amarela SA		Coll Flt Rt Nt 0 11/15/2046 EUR	A1 to Aa3
German Bds 7 07/08/2024 EUR	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	Sr Sec Debentures BRL	Ba2 to Baa3	Coll Flt Rt NT 0 11/15/2046 EUR	A1 to Aa3
Step Up German Bds .75 01/08/2025	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	LKQ Corp		Coll Flt Rt NT 0 11/15/2046 EUR	B3 to B2
EUR	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	Sr Nt 4.75 05/15/2023	Ba2 to Baa3	Coll Flt Rt NT 0 11/15/2036 EUR	A1 to Aa3
Step Down German Bds 2 07/13/2026	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	LLC Italia Bondco SPA		Lusitano Mtgs No 4 Plc	
EUR	A1 to A2	Pass-Thru Cif 12/25/2036	Ca to C	Gtd			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Mack Cali Rity L P Nt 4.5 04/18/2022	Ba1 to Ba2	Pass-Thru Ctf 06/25/2036	Caa3 to Ca	Merrill Lynch Financial Assets Inc Interest Only Certificates 11/12/2034	Ba3 to B2	Mexico City Arpt Tr Sr Secd Nt Rule 144A 4.25 10/31/2026	Ba1 to Baa3
Nt 3.15 05/15/2023	Ba1 to Ba2	Pass-Thru Ctf 09/25/2035	Caa2 to Ba	CAD	Ba3 to B2	Sr Secd Nt Rule 144A 5.5 07/31/2047	Ba1 to Baa3
Madison Avenue/Manufactured Housing Contract Trust		Pass Thru Ctf 01/25/2036	A1 to Aa3	Interest Only Certificates 11/12/2034	Ba3 to B2	Sr Secd Nt Rule 144A 3.875	Ba1 to Baa3
Pass-Thru Ctf 03/25/2032	Aa3 to Aaa	Pass Thru Ctf 10/25/2035	Ba2 to A1	CAD	Ba3 to B2	04/30/2028	Ba1 to Baa3
Madrid Residential I FTA		Pass Thru Ctf 01/25/2036	A2 to A1	Interest Only Certificates 11/12/2034	Ba3 to B2	Sr Secd Nt Rule 144A 5.5 10/31/2046	Ba1 to Baa3
Pass-Thru Ctf 08/22/2051 EUR	Aa2 to Aa1	Pass Thru Ctf 10/25/2035	C to Caal	CAD	Ba3 to B2		Ba1 to Baa3
Madrid Residential II FTA		Pass Thru Ctf 01/25/2036	B2 to B1	Merrill Lynch Finl Asset Inc Coml Mtg 2007-21		Michael Baker Intl LLC/ Michael Baker Intl Holdco Corp	
Pass-Thru Ctf 02/22/2052 EUR	Aa2 to Aa1	Pass Thru Ctf 10/25/2035	Caa2 to B2	Pass-Thru Ctf 12/01/2023 CAD	Ba3 to Ba1	Sr Secd Nt Rule 144A 8.75 03/01/2023	Caal to B2
Madrid RMBS IV FTA		Pass Thru Ctf 09/25/2035	B2 to B1	Pass-Thru Ctf 12/01/2023 CAD	Caal to B3		
Pass-Thru Ctf 11/22/2050 EUR	Aa2 to Aa1	Pass Thru Ctf 08/25/2034	B3 to Ca3	Pass-Thru Ctf 12/01/2023 CAD	B3 to B1	Mid Ocean CBO 2000-1 Ltd/Mid Ocean CBO 2000-1 Del Corp	
Magellan Mortgages No 2 Plc		Pass Thru Ctf 01/25/2035	Ca to Ca3	Merrill Lynch First Franklin Mtg Ln Tr		Fit Rt Nt 01/15/2036	Caa3 to Ca
Coll Fit Rt Nt 07/18/2036 EUR	A1 to Aa3	Pass Thru Ctf 10/25/2035	Ba2 to B1	Pass Thru Ctf 10/25/2037	B2 to Ba1	Mid Ocean CBO 2001-1 Ltd/Mid Ocean CBO 2001-1 Del Corp	
Coll Fit Rt Nt 07/18/2036 EUR	A1 to Aa3	Pass Thru Ctf 08/25/2034	Aa1 to Aa3	Pass-Thru Ctf 01/25/2037	A1 to Baa3	Nt 6.556 11/05/2036	Caa3 to Ca
Coll Fit Rt Nt 07/18/2036 EUR	A1 to Aa3	Pass-Thru Ctf 08/25/2034	Aa2 to Aa3	Merrill Lynch Mortgage Investors Inc		Fit Rt Nt 01/05/2036	Caa3 to Ca
Magellan Mtg No 3 Plc		Pass-Thru Ctf 08/25/2034	Caal to B3	Pass-Thru Ctf 04/25/2034	Ba3 to Baal	Mid-State Cap Corp Tr	
Pass-Thru Ctf 05/15/2058 EUR	B3 to B2	Pass-Thru Ctf 08/25/2034	Caal to B3	Pass-Thru Ctf 06/75 11/15/2026	A3 to Aa3	Coll Nt 8.311 12/25/2040	Caa1 to Ba2
Magellan Mtgs No 1 Pub Ltd Co		Pass-Thru Ctf 08/25/2034	Ba3 to B1	Pass-Thru Ctf 09/25/2032	C to Ca	Coll Nt 6.083 12/25/2040	Baal to A2
Mtg Bkd Euronotes 12/15/2036 EUR		Pass-Thru Ctf 08/25/2034	Ca to Ca3	Pass-Thru Ctf 04/25/2028	Caa2 to C	Coll Nt 5.787 12/25/2040	A3 to A1
		Pass-Thru Ctf 08/25/2034	Ca to Ca3	Pass-Thru Ctf 01/25/2028	B3 to Caal	Coll Nt 6.742 12/25/2040	Ba2 to Baal
Mtg Bkd Euronotes 12/15/2036 EUR		Pass-Thru Ctf 01/25/2036	A1 to Aaa	Pass-Thru Ctf 03/29/25/2032	B1 to B2	Pass Thru Ctf 5.745 01/25/2040	Baal to A1
		Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass-Thru Ctf 01/25/2033	A1 to Aaa		
Magellan Mtgs No 4 PLC		Pass-Thru Ctf 01/25/2036	A1 to Aaa	Pass-Thru Ctf 10/25/2034	Ca to Caa2	Pass Thru Ctf 7.079 01/25/2040	Baal to A1
Pass-Thru Ctf 07/20/2059 EUR	Ba3 to Ba2	MASTR Asset Backed Securities Trust		Merrill Lynch Mtg Inv Tr		Pass Thru Ctf 7.758 01/25/2040	B2 to Ba1
Pass-Thru Ctf 07/20/2059 EUR		Pass Thru Ctf 08/25/2037	Ca to Caa2	Pass Thru Ctf 06/25/2035	Ba1 to Baal	Mid-State Capital Corp 2004-1 Tr	
		Pass Thru Ctf 05/25/2037	Caa2 to Caal	Merrill Lynch Mtg Investments Tr		Coll Nt 6.005 08/15/2037	A1 to Aa1
		Pass Thru Ctf 08/25/2037	Ca to Caa2	Pass-Thru Ctf 04/25/2037	Caa3 to C	Coll Nt 8.9 08/15/2037	Baa2 to A1
		Pass Thru Ctf 05/25/2037	Ca to Caal	Merrill Lynch Mtg Investor Tr		Coll Nt 8.114 08/15/2037	Baal to Aa3
		Pass Thru Ctf 05/25/2037	Ca to Caal	Pass-Thru Ctf 08/25/2037	Caa2 to B3	Coll Nt 6.497 08/15/2037	A2 to Aa2
Magellan Mtgs No 3 PLC		MASTR Asset Backed Secs Tr 2004-NC1		Pass-Thru Ctf 08/25/2037	Caal to B3	Mid-State Trust XI	
Pass Thru Ctf 05/15/2058 EUR		Pass-Thru Ctf 01/25/2036	A1 to Aaa	Merrill Lynch Mtg Investors Tr		Coll Nt 8.221 07/15/2038	B1 to Ba1
		Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass-Thru Ctf 08/25/2036	A1 to Aa2	Midas Internt Holdco II Llc	
		Pass-Thru Ctf 05/25/2037	Caa2 to Caal	Pass-Thru Ctf 08/25/2036	Aa2 to Aaa	Sr Nt Rule 144A 7.875 10/01/2022	Caal to Caa2
		Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass-Thru Ctf 08/25/2036	Ba3 to Baa2	Midas Intermediate Holdco II LLC	
		Pass-Thru Ctf 05/25/2037	Ca to Caal	Pass-Thru Ctf 08/25/2036	Ba1 to A3	Gtd Global Nt 7.875 10/01/2022	Caal to Caa2
Magellan Mtgs No 3 PLC		Pass-Thru Ctf 05/25/2037	Ca to Caal	Pass-Thru Ctf 08/25/2036	A2 to Aa3		
Pass Thru Ctf 05/15/2058 EUR		MASTR Reperforming Ln Tr		Merrill Lynch Mtg Invs Inc		Midland Heart Capital PLC	
		Pass Thru Ctf 05/25/2035	B3 to Caal	Pass-Thru Ctf 04/25/2035	Ca to C	Sr Sec Bds 5.087 09/20/2044 GBP	A2 to A1
		Pass-Thru Ctf 5.5 06/25/2034	C to B3	Pass-Thru Ctf 08/25/2035	Aa3 to Aaa	MidOcean Credit CLO V (Secured Note) Ltd	
		Max Capital Ltd		Pass Thru Ctf 08/25/2036	Baa2 to Aa2	Coll Nt 07/19/2028	Baa3 to Baal
		Coll Nt 2.96 09/04/2037 JPY	Baal to Ba2	Pass Thru Ctf 08/25/2035	C to Caa2	Milan City	
		Mazon Assets Co SAOC		Pass Thru Ctf 03/25/2034	Caal to B3	Eurobond 4.019 06/29/2035 EUR	Baa2 to Baa3
		Sr Nt Rule 144A 5.2 11/08/2027	Baa2 to Baa3	Pass Thru Ctf 07/25/2036	C to Caa3		
		MBS Bancaja 2 FTA		Pass Thru Ctf 08/25/2036	Caal to B1	Mill City Mtge Loan Tr 2015-1	
		Coll Nt 02/25/2038 EUR	Aa3 to Aa2	Pass Thru Ctf 12/25/2035	Ca to Caal	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		MBS BANCAJA 4 Fondo de Titulacion de Activos		Pass Thru Ctf 08/25/2036	Ba3 to Baa2	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		Pass Thru Ctf 07/23/2050 EUR	Aa3 to Aa2	Pass-Thru Ctf 08/25/2037	B2 to Ba3	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Pass Thru Ctf 07/23/2050 EUR		Pass-Thru Ctf 08/25/2036	Baal to A3	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
				Pass-Thru Ctf 08/25/2036	A2 to Aa3	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		MBS Bancaja 6 FTA		Merrill Lynch Mtg Invs Inc		Pass-Thru Ctf 3.069 06/26/2056	Baal to A2
		Pass-Thru Ctf 05/24/2052 EUR	A2 to Aa3	Pass-Thru Ctf 04/25/2035	Ca to C	Pass-Thru Ctf 3.069 06/26/2056	Aa2 to Aaa
		MCC RMBS SRL		Pass Thru Ctf 08/25/2035	Ba2 to Aa2	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		Pass-Thru Ctf 10/29/2065 EUR	Aa2 to Aa3	Pass Thru Ctf 08/25/2036	C to Caa2	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		McDermott Escrow 1 Inc/McDermott Escrow 2 Inc		Pass Thru Ctf 03/25/2034	Caal to B3	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Gtd Sr Nt Rule 144A 10.625		Pass Thru Ctf 07/25/2036	C to Caa3	Pass-Thru Ctf 3.069 06/26/2056	Aa2 to Aaa
		05/01/2024		Pass Thru Ctf 08/25/2036	Caal to B1	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa2
		Coll Nt 10/20/2048 EUR	Aa2 to Aa3	Pass Thru Ctf 12/25/2035	Ca to Caal	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Coll Nt 10/20/2048 EUR	Aa2 to Aa3	Pass Thru Ctf 08/25/2036	Baal to Aa1	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Media Fin SRL		Pass Thru Ctf 09/25/2035	Baa2 to A3	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Coll Nt 10/31/2052 EUR	Aa2 to Aa3	Pass Thru Ctf 02/25/2036	Ca to Caal	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		Melco Resorts Fin Ltd		Pass-Thru Var Rt Ctf 04/25/2035	Ba2 to Baa3	Pass-Thru Ctf 3.069 06/26/2056	Baal to A2
		Sr Nt Rule 144A 4.875 06/06/2025		Pass Thru Ctf 08/25/2035	A3 to Aaa	Pass-Thru Ctf 3.069 06/26/2056	Aa2 to Aaa
		Mellon Residential Funding Corp		Pass Thru Ctf 08/25/2035	Ba1 to A1	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		Mtg Pass Thru Ctf 06/15/2030	B1 to B3	Pass Thru Ctf 08/25/2035	A3 to Aa2	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Mtg Pass Thru Ctf 06/15/2030		Pass Thru Ctf 09/25/2035	B1 to Baa2	Pass-Thru Ctf 3.069 06/26/2056	Aa2 to Aaa
		Mtg Pass Thru Ctf 06/15/2030	Caal to Caa2	Pass Thru Ctf 06/25/2034	B2 to Ba2	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa2
		Mtg Pass Thru Ctf 06/15/2030	Ba1 to Baa3	Pass Thru Ctf 07/25/2036	B1 to Baa3	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Mtg Pass Thru Ctf 06/15/2030	Baal to Baa3	Pass Thru Ctf 01/25/2035	A1 to Aa1	Pass-Thru Ctf 3.069 06/26/2056	A1 to Aa1
		Mtg Pass Thru Ctf 06/15/2030	Baal to Baa3	Pass Thru Ctf 01/25/2037	A3 to B3	Pass-Thru Ctf 3.069 06/26/2056	Aa1 to Aaa
		Mens Wearhouse Inc		Pass Thru Ctf 01/25/2037	Caa3 to B3	Mill City Mtge Loan Tr 2015-2	
		Gtd Sr Nt 7 07/01/2022	B3 to B2	Pass Thru Ctf 08/25/2036	Baal to Aa1	Pass-Thru Ctf 3.364 09/25/2057	A1 to Aa1
		Merced Cnty Tobacco Funding Corp		Pass Thru Ctf 08/25/2036	Baal to Aa1	Pass-Thru Ctf 3.364 09/25/2057	Aa2 to Aaa
		Tobacco Settlement Asset/Bkd Bds 5		Pass Thru Ctf 04/25/2034	B1 to Ba2	Pass-Thru Ctf 3.364 09/25/2057	Aa1 to Aaa
		06/01/2026		Pass Thru Ctf 12/25/2036	Baal to Aa3	Pass-Thru Ctf 3.364 09/25/2057	A2 to Aaa
		Mercurio Mtge Fin SRL		Merrill Lynch Mtg Invs Tr Ser MLCC		Pass-Thru Ctf 3.364 09/25/2057	Aa1 to Aaa
		Sr Nt 6.5 02/01/2024	B1 to Ba3	Pass-Thru Ctf 08/25/2028	Caal to C	Pass-Thru Ctf 3.364 09/25/2057	Aa2 to Aaa
		Sr Nt 5.5 01/15/2026	B1 to Ba3	Pass-Thru Ctf 08/25/2028	Caal to Caa3	Pass-Thru Ctf 3.364 09/25/2057	A1 to Aa1
		Sr Nt 7.75 12/01/2022	B1 to Ba3	Merrill Lynch Mtg Tr		Pass-Thru Ctf 3.364 09/25/2057	Aa2 to Aaa
		Mercurio Mtge Fin SRL		Pass Thru Ctf 5.3736 07/08/2038		Pass-Thru Ctf 3.364 09/25/2057	Aa1 to Aaa
		Coll Nt 12/28/2036 EUR	Aa2 to Aa3			Mill City Mtge Loan Tr 2016-1	
		Coll Nt 12/28/2036 EUR	Aa2 to Aa3	Pass Thru Ctf 09/12/2042	C to Ca	Pass-Thru Ctf 3.35 04/25/2057	A2 to Aa2
		Coll Nt 12/28/2036 EUR	Aa2 to Aa3	Pass-Thru Ctf 08/12/2043	Caa2 to B1	Pass-Thru Ctf 3.15 04/25/2057	Aa2 to Aaa
		Coll Nt 01/15/2078 EUR	Aa2 to Aa3	Coml Mtg Pass Thru Ctf 5.3565		Pass-Thru Ctf 3.477 04/25/2057	Baal to A3
		Pass-Thru Ctf 01/27/2061 EUR	Aa2 to Aa3	06/12/2043		Pass-Thru Ctf 3.35 04/25/2057	Aa2 to Aaa
		Coll Nt 08/23/2083 EUR	Aa2 to Aa3	Merrill Lynch Mtge Investors Inc		Mill City Mtge Loan Tr 2017-1	
		Coll Nt 3.579 11/25/2059 EUR	Aa2 to Aa3	Pass-Thru Ctf 09/25/2035	Caal to Ba3	Pass-Thru Ctf 3.25 11/25/2058	A1 to Aa2
		Merit Securities Corp (United States)		Pass-Thru Ctf 09/25/2035	Ca to Caal	Mill City Mtge Loan Tr 2017-2	
		Coll Mtg Bds 6.88 07/28/2033	Ba2 to Baa3	Pass-Thru Ctf 12/25/2034	Caal to B1	Pass-Thru Ctf 3.25 07/25/2059	A3 to Aa2
		Meritage Mortgage Loan Trust		Pass-Thru Ctf 09/25/2035	B1 to Ba2	Pass-Thru Ctf 2.83 07/25/2059	A1 to Aa1
		Pass-Thru Ctf 03/25/2034	Caa2 to B1	Pass-Thru Ctf 09/25/2035	C to Caal	Pass-Thru Ctf 3.25 07/25/2059	Aa2 to Aaa
		Meritage Mtg Ln Tr		Pass-Thru Ctf 12/25/2034	C to Ca	Pass-Thru Ctf 2.7999 07/25/2059	
		Pass Thru Ctf 5.703 12/25/2035		Pass-Thru Ctf 12/25/2034	Caal to B3		
				Merrill Lynch Mtge Investors Tr MLCC 2004-F		Pass-Thru Ctf 07/25/2059	Ba3 to Baa3
		Meritor Inc		Pass-Thru Ctf 12/25/2029	Ca to C	Pass-Thru Ctf 3.25 07/25/2059	Baa3 to A3
		Gtd Sr Nt 6.25 02/15/2024	B2 to B1	Merrill Lynch Mtge Investors Tr Series 200		Mill City Mtge Loan Tr 2017-3	
		Gtd Nt 6.25 02/15/2024	B2 to B1	Pass-Thru Ctf 07/25/2034	Aa3 to Aaa	Pass-Thru Ctf 8.258 01/25/2061	A3 to A1
		Merrill Lynch Alternative Note Asset Tr Series		Pass-Thru Ctf 07/25/2034	Aa3 to Aaa	Pass-Thru Ctf 3.25 01/25/2061	Ba2 to Baa3
		Pass-Thru Ctf 02/25/2037	Ba1 to Baa3	Pass-Thru Ctf 07/25/2034	Caa2 to Caa3	Pass-Thru Ctf 3.25 01/25/2061	Aa2 to Aa1
		Merrill Lynch Alternative Nt Asset Tr		Pass-Thru Ctf 07/25/2034	Caa2 to Caa3	Pass-Thru Ctf 3.25 01/25/2061	Baa3 to A3
		Pass Thru Ctf 03/25/2037	Caa3 to Ca3	Merrill Lynch Mtg Tr 2005-LC1		Pass-Thru Ctf 3.25 01/25/2061	A2 to A1
		Pass Thru Ctf 6 03/25/2037	Caa2 to Caa3	Comm Mtg Pass-Thru Ctf 5.377		ML CFC Commercial Mtg Tr	
		Pass Thru Ctf 03/25/2037	Caa3 to Ca	01/12/2044		Pass-Thru Ctf 07/12/2046	Caa3 to Ca
		Pass Thru Ctf 6 03/25/2037	Caa3 to C	Merrill Lynch Mtge Tr 2008-C1		MM SPA	
		Pass Thru Ctf 03/25/2037	Caa3 to C	Pass-Thru Ctf 564 02/12/2051	Ba3 to Ca	Sr Sec Bds 3.15 12/23/2035 EUR	Baa2 to Baa3
		Pass Thru Ctf 03/25/2037	Caa3 to C	Pass-Thru Ctf 6.266 02/12/2051			
		Pass Thru Ctf 5.5 03/25/2037	Caal to Caa3	Mersin Ulularasi Liman Isletmecilli AS		Loan Participation Nt 5.55 10/28/2020	Baal to Baa3
		Pass Thru Ctf 6 03/25/2037	Caa3 to C	Global Bds 5.875 08/12/2020	Ba1 to Ba2	MMCaps Funding XVII Ltd	
		Pass Thru Ctf 6 03/25/2037	Caa3 to C	Coll Nt 0 02/18/2033	Caa3 to B2	Coll Nt 12/01/2035	Aa1 to Aaa

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Mondomutai Cariparma SRL Coll Mt 01/31/2058 EUR	Aa2 to Aa3	Morgan Stanley Bofa Merrill Lynch Tr 2013-C11 Pass-Thru Ctf 4.567 08/17/2046	Baa3 to Ba2	Sub Var Rt Mtg Pass-Thru Ctf 06/15/2030	Ba1 to Ba3	NBP Preferred Capital I LLC Non Cum Pref Shs EUR	Ba2 to Ba1
Mongolia Govt Nt Rule 144A 8.75 03/09/2024	Caa1 to B3	Pass-Thru Ctf 4.567 08/17/2046	B2 to Caa3	Sub Var Rt Mtg Pass-Thru Ctf 06/15/2030	B1 to B3	NBP Preferred Capital III, LLC Pfd Tr Secs 7.375	Ba2 to Ba1
Monroe Capital Bsl CLO 2015-1 Ltd Coll Nt 05/22/2027	B2 to B3	Pass-Thru Ctf 4.567 08/17/2046	Ba3 to B3	Sub Var Rt Mtg Pass-Thru Ctf 06/15/2030	Caa1 to Caa2	NCC Banco SA Covered Bds 4 03/31/2020 EUR	A1 to Aa2
Montgomery (City of) OH Bds 11/15/2045	A3 to Aa3	Pass-Thru Ctf 3.685 08/17/2046	Caa3 to C	Mtg IT Tr Pass Thru Ctf 12/25/2034	Baa3 to A2	Covered Bds 4 03/31/2020 EUR	A1 to Aa2
Bds 11/15/2039	A3 to Aa3	Morgan Stanley Cap I Inc Pass Thru Ctf 10/12/2052	Ca to C	Mtge Agent Vozrozhdenie 4 LLC Pass-Thru Ctf 9 01/27/2048 RUB	Baa3 to Baa2	Covered Bds 3.75 06/28/2025 EUR	A1 to Aa2
Bds 11/15/2045	A3 to Aa3	Pass Thru Ctf 5.513 09/15/2042	Baa3 to A3	Mtge Asset Securitization Transactions Inc Pass-Thru Ctf 02/25/2035	Ba3 to Ba2	Covered Bds 3.88 05/21/2025 EUR	A1 to Aa2
Montreal Int'l Fuel Facilities Corp Sr Sec Nt CAD	A2 to A1	Pass Thru Ctf 5.302 10/12/2052	Ca to C	Pass-Thru Ctf 02/25/2034	B3 to Ba1	Covered Bds 3.75 12/14/2022 EUR	A1 to Aa2
Morgan Guaranty Trust Co of New York Zero Cpn EuroBD 0 01/21/2027 ITL	Aa3 to Aa2	Pass Thru Ctf 5.211 10/12/2052	Baa2 to B1	Pass-Thru Ctf 02/25/2035	Ba2 to Ba1	Covered Bds 4 03/24/2021 EUR	A1 to Aa2
Morgan J P & Co Inc MTN Fltg Rt Ser A 0 07/01/2027	A3 to A2	Pass Thru Ctf 5.23 10/12/2052	B1 to B3	Pass-Thru Ctf 02/25/2035	C to Caa3	Covered Bds 4.25 11/16/2019 EUR	A1 to Aa2
Medium Term Sub Nt Fltg Rt Ser A 2.26738 07/24/2026	Baa1 to A3	Pass Thru Ctf 5.273 10/12/2052	A1 to A2	Pass-Thru Ctf 02/25/2035	B3 to B1	Covered Bds 4.37 01/23/2019 EUR	A1 to Aa2
Medium Term Sub Nt Fltg Rt Ser A 2.3615 11/05/2026	Baa1 to A3	Pass Thru Ctf 02/25/2036	Ba2 to Ba1	Pass-Thru Ctf 02/25/2034	C to Caa3	Covered Bds 4.75 05/23/2027 EUR	A1 to Aa2
Morgan Stanley ABS Cap I Inc Pass Thru Ctf 07/25/2035	C to Caa3	Pass Thru Ctf 01/25/2036	Ba1 to A3	Pass-Thru Ctf 04/25/2034	Ba2 to Ba1	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
PASS THRU CTF 12/25/2035	Aa3 to Caa	Pass Thru Ctf 02/25/2036	A3 to Aa3	Pass-Thru Ctf 05/25/2035	B3 to B1	Covered Bds 4 03/24/2021 EUR	A1 to Aa2
Pass Thru Ctf 07/25/2034	C to Caa	Pass Thru Ctf 02/25/2036	Ba1 to A3	Pass-Thru Ctf 08/25/2034	C to Caa3	Covered Bds 4.25 04/08/2031 EUR	A1 to Aa2
Pass Thru Ctf 04/25/2035	Caa2 to B3	Pass Thru Ctf 02/25/2036	A3 to Aa3	Pass-Thru Ctf 12/25/2034	C to Caa3	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass Thru Ctf 11/25/2035	B3 to B1	Pass Thru Ctf 02/25/2036	Ba1 to Aa2	Pass-Thru Ctf 07/25/2034	Caa1 to B1	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass Thru Ctf 03/25/2036	A2 to Aa1	Pass Thru Ctf 02/25/2036	B3 to B2	Pass-Thru Ctf 08/25/2034	Ca to Caa1	Covered Bds 4 03/24/2021 EUR	A1 to Aa2
Pass Thru Ctf 09/25/2035	B3 to B1	Pass Thru Ctf 02/25/2036	B3 to B1	Pass-Thru Ctf 02/25/2035	Caa2 to B2	Covered Bds 4.25 04/08/2031 EUR	A1 to Aa2
Pass Thru Ctf 12/25/2034	C to Caa3	Pass Thru Ctf 02/25/2036	B3 to B1	Pass-Thru Ctf 03/25/2036	B3 to B1	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass Thru Ctf 07/25/2034	Caa1 to B1	Pass Thru Ctf 02/25/2036	Aa3 to Aa1	Pass-Thru Ctf 04/25/2036	Ba2 to B3	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass Thru Ctf 08/25/2034	Ca to Caa1	Pass Thru Ctf 02/25/2036	C to Caa3	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4 03/24/2021 EUR	A1 to Aa2
Pass Thru Ctf 02/25/2035	Caa2 to B2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass Thru Ctf 02/25/2036	B3 to B1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass Thru Ctf 11/25/2035	C to Caa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
PASS THRU CTF 12/25/2035	Ca to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass Thru Ctf 03/25/2036	Baa2 to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass Thru Ctf 07/25/2035	Ba2 to A1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Morgan Stanley ABS Cap I Inc Tr Pass Thru Ctf 04/25/2036	A1 to Aaa	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Pass Thru Ctf 01/25/2033	Caa2 to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 01/25/2033	Ba2 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 03/25/2034	B3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 03/25/2034	Caa2 to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 04/25/2034	A2 to Aaa	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 03/25/2034	C to Caa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Asset-Bkd NT 0 08/25/2030	Ba1 to Baa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2003-NC10	Caa2 to Caa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 10/25/2033	Ba3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 10/25/2033	Ba1 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 10/25/2033	B2 to Ba2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-HE7	Ba1 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 08/25/2034	Ba3 to Ba1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-HE8	C to Ca	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 09/25/2034	C to Caa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 09/25/2034	Caa2 to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 09/25/2034	Ba3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 09/25/2034	B3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-NC1	Ba3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 12/25/2033	Ba3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-NC5	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 05/25/2034	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-NC6	Ca to Caa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 07/25/2034	Ca to Caa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-NC7	Ca to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 07/25/2034	Ca to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2004-WMC3	Ca to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 01/25/2035	Ca to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 01/25/2035	C to Caa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2006-HEB	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 10/25/2036	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2006-WMC1	Baa2 to A3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 12/25/2035	Aa2 to Aaa	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Tr 2007-HE6	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 05/25/2037	Ca to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley ABS Capital I Inc Trust Pass-Thru Ctf 09/25/2033	C to B3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 06/25/2033	Caa1 to Ba1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 06/25/2033	Ba3 to Baa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 06/25/2033	Caa2 to Ba3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 09/25/2033	Caa1 to B1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 08/25/2033	C to Ca	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 08/25/2033	Caa3 to Caa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 09/25/2033	C to Caa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 06/25/2033	C to Caa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Morgan Stanley Bank of America ML Tr 2012-C6	A2 to A1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 4.536 11/17/2045	A2 to A1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 5 02/22/2019 EUR	A1 to Aa2
Pass-Thru Ctf 11/17/2045	Aa3 to Aa2	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Pass-Thru Ctf 11/17/2045	A1 to Aa3	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.9 07/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 3.93 11/17/2045	Aa2 to Aa1	Pass Thru Ctf 02/25/2036	Ba2 to B1	Pass-Thru Ctf 04/25/2036	A1 to Aaa	Covered Bds 4.25 10/23/2023 EUR	A1 to Aa2
Morgan Stanley Bofa Merrill Lynch Tr 2013-C11 Pass-Thru Ctf 4.567 08/17/2046	Baa3 to Ba2	Pass-Thru Ctf 4.567 08/17/2046	B2 to Caa3	Sub Var Rt Mtg Pass-Thru Ctf 06/15/2030	B1 to B3	NBP Preferred Capital I LLC Non Cum Pref Shs EUR	Ba2 to Ba1
Pass-Thru Ctf 4.567 08/17/2046	B2 to Caa3	Pass-Thru Ctf 4.567 08/17/2046	Ba3 to B3	Sub Var Rt Mtg Pass-Thru Ctf 06/15/2030	B1 to B3	NBP Preferred Capital III, LLC Pfd Tr Secs 7.375	Ba2 to Ba1
Pass-Thru Ctf 4.567 08/17/2046	Ba3 to B3	Pass-Thru Ctf 3.685 08/17/2046	Caa3 to C	Sub Var Rt Mtg Pass-Thru Ctf 06/15/2030	Caa1 to Caa2	NCC Banco SA Covered Bds 4 03/31/2020 EUR	A1 to Aa2
Pass-Thru Ctf 3.685 08/17/2046	Caa3 to C	Pass-Thru Ctf 5.513 09/15/2042	Baa				

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Newcastle Mtg Securities Tr		German Bds 3.625 07/15/2019 EUR	Baa3 to Ba1	Loan Participation Nt 6.604 02/03/2021		Tr Cif 3.5 11/03/2020 OMR	Baa2 to Baa3
Pass Thru Cifs 04/25/2037	Baa3 to A2	German Bds 3.5 06/25/2020 EUR	Baa3 to Ba1	Novo Banco SA	Ba1 to Baa3	Oman Sultanate	Baa2 to Baa3
Pass Thru Cifs 04/25/2037	Caa3 to B3	German Bds 3 06/14/2019 EUR	Baa3 to Ba1	Covered Bds 12/22/2023 EUR	Baa1 to A3	Sr Nt Rule 144A 5.625 01/17/2028	Baa2 to Baa3
Pass Thru Cifs 04/25/2037	B1 to Ba1	German Bds 5 05/10/2019 EUR	Baa3 to Ba1	Covered Bds 10/07/2020 EUR	Baa1 to A3	Sr Nt Rule 144A 6.75 01/17/2048	Baa2 to Baa3
Pass Thru Cifs 04/25/2037	Caa2 to B2	Fltgr Rt German Nt 05/20/2019 EUR	Baa3 to Ba1	Covered Bds 10/07/2019 EUR	Baa1 to A3		Baa2 to Baa3
Newcrest Fin Pty Ltd		German Bds 4.5 08/14/2019 EUR	Baa3 to Ba1	Covered Bds 10/07/2022 EUR	Baa1 to A3		Baa2 to Baa3
Gtd Sr Nt Rule 144A 4.2 10/01/2022		German Bds 4.125 08/06/2019 EUR	Baa3 to Ba1	NRG Energy Inc			
	Baa3 to Baa2	Fltgr Rt German Nt 09/16/2019 EUR	Baa3 to Ba1	Gtd Sr Nt 5.75 01/15/2028	B1 to Ba3		
Gtd Sr Nt Rule 144A 4.45 11/15/2021		Fltgr Rt German Nt 04/23/2020 EUR	Baa3 to Ba1	Gtd Sr Nt 6.25 05/01/2024	B1 to Ba3		
	Baa3 to Baa2	German Bds 3.5 03/10/2021 EUR	Baa3 to Ba1	Gtd Sr Nt 6.625 01/15/2027	B1 to Ba3		
Gtd Sr Nt Rule 144A 5.75 11/15/2041		Fltgr Rt German Nt 03/09/2020 EUR	Baa3 to Ba1	Gtd Sr Nt 7.25 05/15/2026	B1 to Ba3		
	Baa3 to Baa2	German Bds 1.3 09/26/2022 EUR	Baa3 to Ba1	Numericable Group SA			
Newgate FDG PLC		German Bds 1.125 09/08/2022 EUR	Baa3 to Ba1	Sr Secd Nt Rule 144A 6.25 05/15/2024	B1 to B2		
PASS THRU CTFS 12/01/2050 EUR		German Bds 1.875 09/08/2028 EUR	Baa3 to Ba1	Numericable SFR SA			
	A1 to Aa3	Fltgr Rt German Nt 09/16/2019 EUR	Baa3 to Ba1	Sr Secd Nt Rule 144A 7.375	B1 to B2		
PASS THRU CTFS 12/01/2050	A1 to Aa3	Fltgr Rt German Nt 04/23/2020 EUR	Baa3 to Ba1	05/01/2026	B1 to B2		
Newgate Funding PLC		German Bds 3.5 03/10/2021 EUR	Baa3 to Ba1	Numericable Sfr SA			
Pass Thru Cifs 12/01/2050	B2 to Baa2	Fltgr Rt German Nt 03/09/2020 EUR	Baa3 to Ba1	Gtd Sr Sec 1st Lien Global Nt 5.625	B1 to B2		
pass thru cifs 12/01/2050 EUR	B3 to B1	German Bds 1.3 09/26/2022 EUR	Baa3 to Ba1	05/15/2024 EUR	B1 to B2		
Pass Thru Cifs 12/01/2050 GBP	Caa3 to Caa1	German Bds 1.125 09/08/2022 EUR	Baa3 to Ba1	NovStar Energy L P			
pass thru cifs 12/01/2050 GBP	B3 to B1	German Bds 1.875 09/08/2028 EUR	Baa3 to Ba1	Gtd Perp Cumulative Prd Units Fixed/Fltgr			
Pass Thru Cifs 12/01/2050 GBP	A1 to Aa3	Norsk Hydro A S		Rt Ser B 7.625	Ba3 to B1		
pass thru cifs 12/01/2050	Caa3 to Caa1	Deb 7.25 09/23/2027	Aa3 to Aa2	Nustar Logistics L P			
Nexteer Automotive Group Ltd		Deb 7.75 06/15/2023	Aa3 to Aa2	Gtd Sr Nt 5.625 04/28/2027	Ba1 to Ba2		
Sr Nt Rule 144A 5.875 11/15/2021	Ba1 to Baa3	BD 7.15 01/15/2029	Aa3 to Aa2	NXP B V / NXP Fdg LLC			
Nidda Bondco GMBH		Deb 7.15 11/15/2025	Aa3 to Aa2	Sr Nt Rule 144A 4.625 06/15/2022	Ba1 to Baa3		
Gtd Sr Sec 2nd Lien Global Nt 5		Norsk Hydro ASA		Sr Nt Rule 144A 4.625 06/01/2023	Ba1 to Baa3		
09/30/2025 EUR	Caa1 to Caa2	Deb 6.8 01/15/2028	Aa3 to Aa2	Sr Nt Rule 144A 4.125 06/01/2021	Ba1 to Baa3		
NN Group NV		Norsk Hydro ASA (Norway)		Sr Nt Rule 144A 3.875 09/01/2022	Ba1 to Baa3		
Sub Fixed/Fltgr Rt Dutch Nt 04/08/2044		EuroBD 6.5 06/07/2021 GBP	Aa3 to Aa2	Sr Nt Rule 144A 4.125 06/15/2020	Ba1 to Baa3		
EUR	Baa3 to Baa2	North Brit Hsg Association Ltd		NXP BV			
Sub Fixed/Fltgr Rt Euronotes 4.5 EUR	Baa3 to Baa2	Secd Mtg Bkd Brit Bd 6.625	Aa3 to Aa2	Sr Nt	Ba1 to Baa3		
	Baa3 to Baa2	09/30/2038 GBP	Aa3 to Aa2	NXP Semiconductors N V			
Nomura Asset Accep Corp		North Cove CDO III Ltd		Sr Nt Conv 1 12/01/2019	Ba2 to Ba1		
Pass Thru Cif 03/25/2035	Baa1 to A1	Coll Nt 03/10/2045	Ca to C	NY State Hsg Fin Agcy			
Pass Thru Cif 5.159 03/25/2035	Ba2 to Ba1	Northern Lights III BV		Bds 11/01/2047	A1 to Aa3		
Pass Thru Cif 5.1 03/25/2035	Ba3 to Baa1	Coll Nt 08/19/2019	B2 to B3	Bds 11/01/2047	A1 to Aa3		
Pass Thru Cif 5.593 03/25/2035	B3 to Ba2	Northern Tobacco Securitization Corp		Bds 05/01/2048	Aa2 to Aa1		
Pass Thru Cif 03/25/2035	B2 to Ba2	Coll Nts 06/01/2023	Ba2 to A3	Bds 05/01/2048	Aa2 to Aa1		
Nomura Asset Acceptance Corp		Northstar 2016-1		Bds 11/01/2048	Aa2 to Aa1		
Pass Thru Cif 5.67 10/25/2034	Baa2 to Aa3	Coll Nt 09/25/2031	Ba3 to Ba2	Bds 05/01/2051	Aa2 to Aa1		
	Baa2 to Aa3	Coll Nt 09/25/2031	Baa3 to Baa2	O1 Properties Fin JSC			
Pass Thru Cif 5.571 10/25/2034	Baa2 to Aa3	Northwestern Corp		Gtd Russian Bds	B1 to B3		
	Baa2 to Aa3	1st Mtg Bd 4.176 11/15/2044	A2 to A3	Gtd Russian Bds	B1 to B3		
Pass-Thru Cif 5.278 03/25/2034	Ca to Caa3	Notting Hill Housing Tr		Oaks Mtge Tr Series 2015-1			
Pass-Thru Cif 5.803 03/25/2034	A1 to Aa2	Sr Sec UK Nt GBP	A3 to Baa1	Pass-Thru Cif 3.87 04/25/2046	Aa2 to Aa1		
Pass-Thru Cif 4.82 03/25/2034	Aa2 to Aa1	Novartis AG		Pass-Thru Cif 3.87 04/25/2046	Aa2 to Aa1		
Pass Thru Cif 4.793 10/25/2034	Baa1 to Aa2	Swiss Nt .625 11/13/2029 CHF	Aa3 to A1	Pass-Thru Cif 3.87 04/25/2046	Aa2 to Aa3		
Nomura Home Equity Ln Inc		Swiss Bds 1.05 05/11/2035 CHF	Aa3 to A1	Pass-Thru Cif 3.87 04/25/2046	Baa2 to A3		
Pass Thru Cif 02/25/2036	Ca to Caa3	Swiss Nt .25 05/13/2025 CHF	Aa3 to A1	Oaks Mtge Tr Series 2015-2			
Pass Thru Cif 02/25/2036	A1 to Aa1	Novartis Cap Corp		Pass-Thru Cif 5.10/25/2045	Aa1 to Aaa		
Pass Thru Cif 05/25/2035	Baa3 to A1	Global Gtd Nt 4.4 05/06/2044	Aa3 to A1	Pass-Thru Cif 3.91 10/25/2045	A1 to Aa3		
Nomura Home Equity Ln Tr		Global Gtd Sr Nt 3 11/20/2025	Aa3 to A1	Pass-Thru Cif 3.91 10/25/2045	Ba1 to Baa3		
Pass Thru Cif 11/25/2035	A3 to A1	Global Gtd Nt 3.4 05/06/2024	Aa3 to A1	Pass-Thru Cif 3.91 10/25/2045	Aa1 to Aaa		
Pass Thru Cif 03/25/2036	A1 to Aa1	Global Gtd Nt 2.4 09/21/2022	Aa3 to A1	Pass-Thru Cif 3.91 10/25/2045	Aa3 to Aa1		
Pass Thru Cif 03/25/2036	Aa2 to Aaa	Global Gtd Nt 2.4 05/17/2022	Aa3 to A1	Pass-Thru Cif 3.91 10/25/2045	Baa1 to A2		
Nomura Home Equity Loan Tr 2006-WF1		Global Gtd Nt 4.4 04/24/2020	Aa3 to A1	Pass-Thru Cif 9.1 10/25/2045	Aa1 to Aaa		
Pass-Thru Cif 03/25/2036	Aa2 to Aaa	Global Gtd Nt 1.8 02/14/2020	Aa3 to A1	Pass-Thru Cif 5.10/25/2045	Aa1 to Aaa		
Pass-Thru Cif 03/25/2036	Ba1 to Baa1	Global Gtd Sr Nt 4 11/20/2045	Aa3 to A1	Pass-Thru Cif 3.91 10/25/2045	Aa1 to Aaa		
Pass-Thru Cif 03/25/2036	Caa2 to B2	Global Gtd Nt 3.1 05/17/2027	Aa3 to A1	Pass-Thru Cif 3.5 10/25/2045	Aa2 to Aa1		
Nordeutsche Landesbank GZ		Global Gtd Nt 3.7 09/21/2042	Aa3 to A1	Pass-Thru Cif 3.10/25/2045	Aa1 to Aaa		
German Bds 1.375 09/10/2024 EUR		Novartis Fin SA		Oakwood Mortgage Investors Inc			
	Baa3 to Ba1	Gtd Sr Global Nt .625 09/20/2028 EUR	Aa3 to A1	Pass-Thru Cif 6.825 05/15/2028	Ba1 to Aa3		
German Bds 1 09/16/2019 EUR	Baa3 to Ba1	Gtd Sr Nt 5.08/14/2023 EUR	Aa3 to A1	Pass-Thru Cif 6.86 04/15/2029	Ca to Caa3		
	Baa3 to Ba1	Gtd Sr Nt 1.375 08/14/2030 EUR	Aa3 to A1	Obrascon Huarte Lain SA			
German Bds 1 09/10/2021 EUR	Baa3 to Ba1	Gtd Sr Nt 1.7 08/14/2038 EUR	Aa3 to A1	Sr Global Nt 5.5 03/15/2023 EUR			
German Bds .75 09/10/2019 EUR	Baa3 to Ba1	Gtd Sr Global Nt .75 11/09/2021 EUR	Aa3 to A1		B3 to Caa1		
	Baa3 to Ba1	Gtd Sr Global Nt 1.625 11/09/2026 EUR	Aa3 to A1	Sr Euronotes 4.75 03/15/2022 EUR			
Fltgr Rt German Nt 02/01/2023 EUR	Baa3 to Ba1	Gtd Sr Global Nt 03/31/2021 EUR	Aa3 to A1		B3 to Caa1		
	Baa3 to Ba1	Gtd Sr Global Nt 1.125 09/30/2027 EUR	Aa3 to A1	Eurobonds 7.625 03/15/2020 EUR			
German Bds .75 12/03/2020 EUR	Baa3 to Ba1	Gtd Sr Global Nt 1.125 09/30/2027 EUR	Aa3 to A1		B3 to Caa1		
	Baa3 to Ba1	Gtd Sr Global Nt 1.25 09/20/2023 EUR	Aa3 to A1	Octagon Investment Partners Xix Ltd			
German Bds .875 09/10/2020 EUR	Baa3 to Ba1	Novartis Secs Invnt Ltd		Coll Nt 04/15/2026	Baa2 to A3		
	Baa3 to Ba1	Global Gtd Nt 5.125 02/10/2019	Aa3 to A1	Coll Nt 04/15/2026	A1 to Aa1		
German Bds 1.25 09/08/2023 EUR	Baa3 to Ba1	Novastar Home Equity Ln Tr		Coll Nt 3.49 04/15/2026	Aa1 to Aaa		
	Baa3 to Ba1	Pass Thru Cif 03/25/2035	Ca to Caa2	Coll Nt 04/15/2026	Aa1 to Aaa		
German Bds 1.25 09/10/2029 EUR	Baa3 to Ba1	Pass Thru Cif 12/25/2034	A1 to Aa1	Odea Bank AS			
	Baa3 to Ba1	Pass Thru Cif 03/25/2035	Aa1 to Aaa	Sub Nt 7.625 08/01/2027	B3 to Caa2		
German Bds 2 09/10/2029 EUR	Baa3 to Ba1	Novastar Home Equity Loan Trust		Ohio National Life Ins Co			
	Baa3 to Ba1	Pass-Thru Cif 0 09/25/2033	A3 to Aa3	Surplus Nt 6.875 06/15/2042	A3 to Baa1		
German Bds 1.5 09/10/2025 EUR	Baa3 to Ba1	Pass-Thru Cif 0 09/25/2033	A2 to Aa2	Ohio Natl Finl Svcs			
	Baa3 to Ba1	Pass-Thru Cif 0 09/25/2033	Aa2 to Aaa	Sr Nt Rule 144A 6.625 05/01/2031	Ba1 to Baa2		
German Bds 1.675 09/10/2026 EUR	Baa3 to Ba1	Pass-Thru Cif 0 09/25/2033	A1 to Aaa	Sr Nt Rule 144A 6.375 04/30/2020	Ba1 to Baa2		
	Baa3 to Ba1	Novastar Mtg Fdg Tr			Ba1 to Baa2		
German Bds 1.75 09/10/2027 EUR	Baa3 to Ba1	Pass Thru Cif 10/25/2035	Ba1 to A1	Ohio Natl Life Ins Co			
	Baa3 to Ba1	Pass Thru Cif 06/25/2035	Aa2 to Baa1	Surplus Nt Rule 144A 8.5 05/15/2026	A3 to Baa1		
German Bds 5.5 08/02/2021 EUR	Baa3 to Ba1	Pass Thru Cif 09/25/2046	B2 to Ba1		Ba1 to Baa2		
	Baa3 to Ba1	Pass Thru Cif 06/25/2035	Ba1 to A1	Oklahoma Gas & Elec Co			
German Bds 5.5 08/03/2020 EUR	Baa3 to Ba1	Pass Thru Cif 05/25/2036	B2 to B1	Sr Nt 5.25 05/15/2041	A1 to A2		
	Baa3 to Ba1	Novastar Mtge Funding Tr 2005-4		Sr Nt 4.55 03/15/2044	A1 to A2		
German Bds 5 01/14/2019 EUR	Baa3 to Ba1	Pass-Thru Cif 01/25/2036	Ba1 to A1	Global Sr Nt 5.85 06/01/2040	A1 to A2		
	Baa3 to Ba1	Pass-Thru Cif 01/25/2036	Aa2 to Aa1	Sr Nt 6.45 02/01/2038	A1 to A2		
German Bds 3.75 03/18/2019 EUR	Baa3 to Ba1	Novastar Mtge Funding Tr 2007-2		Global Sr Nt 8.25 01/15/2019	A1 to A2		
	Baa3 to Ba1	Pass-Thru Cif 09/25/2037	B1 to Baa3	Sr Nt 4 12/15/2044	A1 to A2		
German Bds 3.5 12/30/2022 EUR	Baa3 to Ba1	Novatek Fin Ltd		Sr Nt 6.65 07/15/2027	A1 to A2		
	Baa3 to Ba1	Loan Participation Nt 4.422 12/13/2022	Ba1 to Baa3	Sr Nt 5.75 01/15/2036	A1 to A2		
Fltgr Rt German Nt 01/21/2020 EUR	Baa3 to Ba1			Sr Nt 5.75 04/15/2028	A1 to A2		
	Baa3 to Ba1			Global Sr Nt 3.85 08/15/2047	A1 to A2		
German Bds 4.75 05/08/2019 EUR	Baa3 to Ba1			Global Sr Nt 4.15 04/01/2047	A1 to A2		
	Baa3 to Ba1			Sr Nt 3.9 05/01/2043	A1 to A2		
German Bds 5.09 07/01/2019 EUR	Baa3 to Ba1			Oman Sovereign Sukuk SAOC			
	Baa3 to Ba1			Gtd Tr Cif 3.5 07/14/2022	Baa2 to Baa3		
Fltgr Rt German Nt 07/08/2019 EUR	Baa3 to Ba1			Mtn Rule 144A 4.397 06/01/2024			
	Baa3 to Ba1						
Fltgr Rt German Nt 10/21/2019 EUR	Baa3 to Ba1						
	Baa3 to Ba1						
German Bds 3.25 06/10/2020 EUR	Baa3 to Ba1						

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Global Nt 2.4 06/02/2026 CAD	Aa2 to Aa3	Owint Mtg Ln Tr		Sr Sub Nt 5.5 05/25/2026	B1 to B2	Petsmart Inc	
Canadian Bds 3.5 06/02/2024 CAD	Aa2 to Aa3	Pass Thru Ctf 03/25/2037	Aa3 to Aaa	Gtd Sr Sub Nt 3.75 08/15/2020	B1 to Baa3	Sr Nt Rule 144A 8.875 06/01/2025	Caa1 to Caa3
		Pass Thru Ctf 03/25/2037	Ba3 to Baa3	Gtd Sr Sub Nt 5.75 10/01/2022	B1 to Baa3	Sr 1st Lien Nt Rule 144A 5.875	
Bds 9.5 01/12/2035 CAD	Aa2 to Aa3	PASS THRU CTFs 01/25/2037	B1 to Baa1	People's Choice Home Loan Secs Tr		06/01/2025	B1 to B3
Canadian Bds 4.2 06/02/2020 CAD	Aa2 to Aa3	Pass Thru Ctf 03/25/2037	A3 to Aa2	2004-2		PGT Escrow Issuer Inc	
		Pass Thru Ctf 05/25/2037	Baa2 to Aa3	Pass-Thru Ctf 10/25/2034	Ca to B1	Global Gtd Sr Nt Rule 144A 6.75	
Canadian Bds 2.8 06/02/2048 CAD	Aa2 to Aa3	Owint Mtge Loan Tr 2006-1		Pass-Thru Ctf 10/25/2034	A3 to Aa1	08/01/2026	B3 to B2
		Pass-Thru Ctf 12/25/2035	A2 to Aaa	Pass-Thru Ctf 10/25/2034	B1 to Baa2	Phi Incorporated	
Canadian Bds 3.45 06/02/2045 CAD	Aa2 to Aa3	Pace Fin Pty Ltd		Peoples Choice Home Ln Secs Tr		Sr Nt 5.25 03/15/2019	Caa1 to Caa2
		Australian Bds 09/21/2049 AUD	Aa3 to Aa2	Pass Thru Ctf 05/25/2035	B1 to B2	Phillips Pete Co	
CADS Sr Bds 1.35 03/08/2022 CAD	Aa2 to Aa3	Pacific Bell		Coll Nt 08/25/2035	B1 to B2	Deb 7.03/30/2029	Baa1 to Aa3
		Deb 7.125 03/15/2026	Baa1 to Baa2	Pepper Residential Secs Tr No 14		Phosagro Bond Funding Ltd	
CADS Sr Bd 2.6 06/02/2027 CAD	Aa2 to Aa3	Pacific Coast CDO Ltd/Pacific Coast CDO		Pass-Thru Ctf 07/12/2057 AUD		Loan Participation Nt	Ba1 to Baa3
		Inc		Pass-Thru Ctf 07/12/2057 AUD	Baa3 to Baa2	Piedmont Natl Gas Inc	
CADS Bd 2.8 06/02/2048 CAD	Aa2 to Aa3	2nd Priority NT 10/25/2036	Ca to C	Pass-Thru Ctf 07/12/2057 AUD	Ba3 to Baa1	MTN Ser B 7.4 10/03/2025	A2 to A3
Global Bds 2.9 06/02/2049 CAD	Aa2 to Aa3	Pacific Gas Electric Co		Pass-Thru Ctf 07/12/2057 AUD	Aa1 to Aa1	MTN Ser C 7.95 09/14/2029	A2 to A3
Global Bds 2.9 06/02/2028 CAD	Aa2 to Aa3	Nt 4 12/01/2046	Baa1 to Baa2	Pass-Thru Ctf 07/12/2057 AUD	A2 to Aa3	Sr Nt 4.65 08/01/2043	A2 to A3
Canadian Nt 2.6 09/08/2023 CAD	Aa2 to Aa3	Pacific Gas & Elec Co		Pepper Residential Secs Tr No 15		Sr Nt 4.1 09/18/2034	A2 to A3
		Sr Nt 5.8 03/01/2037	Baa1 to Baa2	Pass-Thru Ctf 03/19/2057 AUD		Sr Nt 3.64 11/01/2046	A2 to A3
Fltg Rt Canadian Bds 08/21/2023 CAD	Aa2 to Aa3	1st Mtg Bd AMBAC Ins 6.05 03/01/2034	Baa1 to Baa2	Pass-Thru Ctf 03/19/2057 AUD	Ba2 to Baa1	MTN Ser A 6.87 10/06/2023	A2 to A3
				Pass-Thru Ctf 03/19/2057 AUD	Ba2 to Baa1	NT Ser E 6.12/19/2033	A2 to A3
Canadian Nt 6 10/01/2029 CAD	Aa2 to Aa3	Pacific Gas & Electric Co (United States)		Pepper Residential Secs Tr No 16		MTN Ser A 8.45 09/19/2024	A2 to A3
Canadian Bds 4.65 06/02/2041 CAD	Aa2 to Aa3	Perp 1st Pfd Stk 0	Baa3 to Baa1	Pass-Thru Ctf 08/13/2057 AUD	Ba2 to Baa1	MTN Ser B 7.5 10/09/2026	A2 to A3
		Perp 1st Pfd Stk 4.5	Baa3 to Baa1	Pass-Thru Ctf 08/13/2057 AUD	A1 to Aa3	Sr Nt 3.6 09/01/2025	A2 to A3
Canadian Bds 4.2 06/02/2020 CAD	Aa2 to Aa3	Perp Nonredeemable 1st Pfd Stk 6	Baa3 to Baa1	Pepper Residential Secs Tr No 17		Pinnacle Oper Corp	
		Perp Redeemable 1st Pfd Stk 5	Baa3 to Baa1	Pass-Thru Ctf 03/11/2058 AUD	A3 to Aa3	Sr Secd Nt Rule 144A 9.05/15/2023	Caa2 to Caa3
Canadian Bds 4.4 06/02/2019 CAD	Aa2 to Aa3	Perp Nonredeemable 1st Pfd Stk 5.5	Baa3 to Baa1	Pass-Thru Ctf 03/11/2058 AUD	Aa1 to Aa1	Pioneer Energy Svcs Corp	
				Pass-Thru Ctf 03/11/2058 AUD	Aa3 to Aa1	Sr Nt 6.125 03/15/2022	Caa3 to Caa2
Canadian Bds 4.6 06/02/2039 CAD	Aa2 to Aa3	Palisades Center Tr 2016-PLSD		Pepper Residential Secs Tr No 18		Pitch	
		Pass-Thru Ctf 3.998 04/15/2033	A3 to Baa1	Pass-Thru Ctf 08/12/2058 AUD	A3 to Aa2	Covered Bds 07/13/2025 EUR	Aa2 to Aa1
Canadian Bds 4.65 06/02/2041 CAD	Aa2 to Aa3	Pass-Thru Ctf 4.737 04/15/2033	Baa3 to Baa1	Pass-Thru Ctf 08/12/2058 AUD	Aa3 to Aa1	Placer Dome Inc	
				Pepper Residential Secs Tr No 19		Deb 6.375 03/01/2033	Baa3 to Baa2
Ontario Sch Boards Fing Corp		Paprec Hldg		Pass-Thru Ctf 03/12/2059 AUD	Aa2 to Aa1	Deb 6.45 10/15/2035	Baa3 to Baa2
Global Bd 5.07 04/18/2031 CAD	Aa3 to Aa1	Gtd Sec Fltg Rt Nt EUR	B1 to B2	Perpetual Energy		Sr Nt Rule 144A 5.5 05/31/2023	Ba2 to B1
Ontario Sch Brds Fing Corp		Gtd Sr Sec Global Nt EUR	B1 to B2	Gtd Canadian Nt 8.75 07/23/2019 CAD		Pass-Thru Ctf 03/18/2031 INR	Baa3 to Baa2
CADS Deb 5.483 11/26/2029 CAD	Aa3 to Aa1	Paragon Mtges (No 12) PLC		Perpetual Energy Inc			
		Pass-Thru Ctf 11/15/2038 EUR	Aa1 to Aa2	Sr Unsec Nt 8.75 CAD	Caa2 to Caa3	Polar Tankers Inc	
CADS Bd 5.376 06/25/2032 CAD	Aa3 to Aa1	Pass-Thru Ctf 11/15/2038 GBP	Aa1 to Aa2	Perpetual Trees Victoria Ltd		Nt Rule 144A 5.951 05/10/2037	Baa1 to Aa3
Ontario School Boards Financing Corp		Paragon Mtges (No 22) PLC		Pass-Thru Ctf 10/17/2038 AUD	A2 to Aaa	Popular ABS Inc	
CADS Deb 4.789 08/08/2030 CAD	Aa3 to Aa1	Pass-Thru Ctf 09/15/2042 GBP	Aa2 to Aaa	Perpetual Trustees Victoria Ltd		Pass Thru Ctf 08/25/2035	C to Ca
		Paragon Mtges (No 23) PLC		Pass-Thru Ctf 05/01/2036 EUR	B1 to A1	Pass Thru Ctf 05/25/2036	B3 to B1
Deb 6.55 10/19/2026 CAD	Aa3 to Aa1	Paragon Mtges (No 24) PLC		Pertamina (Persero) (PT)		Pass Thru Ctf 05/25/2036	Aa2 to Aaa
Deb 7.2 06/09/2025 CAD	Aa3 to Aa1	Pass-Thru Ctf 01/15/2043 GBP	Aa2 to Aaa	Global Nt 5.25 05/23/2021	Baa3 to Baa2	Pass Thru Ctf 08/25/2035	B3 to B2
Deb 5.9 10/11/2027 CAD	Aa3 to Aa1	Pass-Thru Ctf 01/15/2043 GBP	A1 to Aa1	Global Nt 6.5 05/27/2041	Baa3 to Baa2	Pass Thru Ctf 5.965 01/25/2036	A3 to Aa2
Ontario Teachers Fin Tr		Paragon Mtges (No 24) PLC		Perusahaan Penerbit Sbsn Indonesia III		Popular ABS Mtg Pass Thru Tr	
Sr Nt Rule 144A 2.125 09/19/2022	Aaa to Aa1	Pass-Thru Ctf 07/15/2043 GBP	Aa2 to Aaa	Tr Global Certificates 4.325 05/28/2025		Pass Thru Ctf 01/25/2037	Ba1 to Baa1
		Pass-Thru Ctf 07/15/2043 GBP	A1 to Aa1	Tr Global Certificates 3.4 03/29/2022		Pass Thru Ctf 01/25/2037	A2 to Aa3
Opal Acquisition Inc		Paragon Mtgs (No 9) PLC		Tr Global Certificates 4.15 03/29/2027		Popular ABS Mtge Pass-Through Tr 2005-6	
Gtd Sr Sec 1st Lien Nt Rule 144A 7.5	B3 to B2	Pass Thru Ctf 05/15/2041 GBP	A1 to Aa2	Tr Global Certificates 4.55 03/29/2026		Pass-Thru Ctf 5.68 01/25/2036	B1 to A2
07/01/2024		Pass Thru Ctf 05/15/2041 GBP	A2 to A1	Tr Global Certificates 4.55 03/29/2026		Pass-Thru Ctf 6.085 01/25/2036	
Opteum Mtg Accep Corp		PARCS R MASTER TR		Mtn Rule 144A 3.75 03/01/2023		Pass-Thru Ctf 5.803 01/25/2036	Caa3 to Caa1
Pass Thru Ctf 08/25/2035	A1 to Aa1	COLL Nt 03/20/2057	Aa2 to Aa1	Tr Global Certificates 6.125 03/15/2019		Popular ABS Mtge Pass-Through Tr 2006-C	
Pass Thru Ctf 08/25/2035	A3 to Aa3	Park Aerospace Hldgs Ltd		Tr Global Certificates 6.125 03/15/2019		Pass-Thru Ctf 07/25/2036	Aa1 to Aaa
Pass Thru Ctf 08/25/2035	A1 to Aa1	Sr Unsec Nt	Ba3 to Ba2	Tr Global Certificates 3.4 03/29/2021		Portugal Government of	
Pass Thru Ctf 6 08/25/2035	Aa1 to Aaa	Gtd Sr Global Nt 5.5 02/15/2024	Ba3 to Ba2	Tr Global Certificates 4.55 03/29/2026		Treas Bd 4.1 04/15/2037 EUR	Ba1 to Baa3
Pass Thru Ctf 08/25/2035	B2 to Baa2			Tr Global Certificates 3.4 03/29/2021		Treas Bd EUR	Ba1 to Baa3
Pass Thru Ctf 7.5 04/25/2036	C to Caa3	Park Pl Secs Inc		Tr Global Certificates 3.4 03/29/2021		POSCO	
Pass Thru Ctf 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 09/25/2034	Ca to Caa1	Petrobras Global Fin BV		Global Nt 2.7 12/22/2021 JPY	
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	B2 to B1	Gtd Global Nt Fltg Rt 4.47919		Nt Rule 144A 5.25 04/14/2021	Baa2 to Baa1
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 02/25/2035	Caa2 to B3	01/15/2019		Nt Rule 144A 4.25 10/28/2020	Baa2 to Baa1
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 07/25/2035	Caa1 to B2	Global Gtd Sr Nt 7.375 01/17/2027	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca	Global Gtd Nt 6.25 03/17/2024	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca3	Gtd Sr Nt Rule 144A 5.299 01/27/2025	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca3	Global Gtd Sr Nt 6.125 01/17/2022	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	PARCS R MASTER TR		Global Gtd Sr Nt 8.75 05/23/2026	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	COLL Nt 03/20/2057	Aa2 to Aa1	Global Gtd Sr Nt 8.375 05/23/2021	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Aerospace Hldgs Ltd		Gtd Global Nt 3.75 01/14/2021 EUR	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Sr Unsec Nt	Ba3 to Ba2	Gtd Global Nt 5.625 05/20/2043	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Gtd Sr Global Nt 5.5 02/15/2024	Ba3 to Ba2	Gtd Global Nt 6.625 01/16/2034 GBP	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1			Gtd Global Nt 4.75 01/14/2025 EUR	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Pl Secs Inc		Gtd Global Nt 5.375 10/01/2029 GBP	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 09/25/2034	Caa2 to B3	Gtd Global Nt 4.25 10/02/2023 EUR	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	B2 to B1	Gtd Global Nt 8.75 05/23/2026	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 02/25/2035	Caa2 to B3	Global Gtd Nt 7.25 03/17/2044	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 07/25/2035	Caa1 to B2	Global Gtd Nt Fltg Rt 5.66819	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca	03/17/2020	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca3	Gtd Global Nt 4.375 05/20/2023	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	PARCS R MASTER TR		Gtd Sr Nt Rule 144A 5.999 01/27/2028	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	COLL Nt 03/20/2057	Aa2 to Aa1	Global Gtd Nt 6.85 06/05/2115	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Aerospace Hldgs Ltd		Petrobras Int'l Fin Co			
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Sr Unsec Nt	Ba3 to Ba2	Gtd Sr Global Nt 5.875 03/07/2022 EUR	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Gtd Sr Global Nt 5.5 02/15/2024	Ba3 to Ba2	Gtd Global Nt 6.25 12/14/2026 GBP	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1			Gtd Sr Nt 5.375 01/27/2021	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Pl Secs Inc		Gtd Sr Nt 6.75 01/27/2041	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 09/25/2034	Caa2 to B3	Petrobras Intl Fin Co			
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	B2 to B1	Global Gtd Nt 5.375 01/27/2021	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca	Global Gtd Nt 8.875 01/20/2040	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	PARCS R MASTER TR		Global Gtd Nt 6.75 01/27/2041	Ba3 to Baa2		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	COLL Nt 03/20/2057	Aa2 to Aa1	Petroleos de Venezuela SA			
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Aerospace Hldgs Ltd		Gtd Sr Nt	Ca to C		
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Sr Unsec Nt	Ba3 to Ba2				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Gtd Sr Global Nt 5.5 02/15/2024	Ba3 to Ba2				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1						
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Pl Secs Inc					
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 09/25/2034	Caa2 to B3				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	B2 to B1				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 02/25/2035	Caa2 to B3				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 07/25/2035	Caa1 to B2				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Pass Thru Ctf 05/25/2035	C to Ca3				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	PARCS R MASTER TR					
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	COLL Nt 03/20/2057	Aa2 to Aa1				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Park Aerospace Hldgs Ltd					
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Sr Unsec Nt	Ba3 to Ba2				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1	Gtd Sr Global Nt 5.5 02/15/2024	Ba3 to Ba2				
Pass Thru Ctf 5.75 04/25/2036	Caa2 to Caa1						
Pass Thru Ctf 5.7							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Prime Estate Alpha TMK Pass-Thru Ctf 03/26/2039 JPY.....	A2 to A1	Pass-Thru Ctf 06/25/2035	Ba2 to Ba1	RAMP Series 2006-EFC1 Tr Pass-Thru Ctf 02/25/2036	Aa1 to Aaa	RBS Global Inc / Rexnord LLC Gtd Sr Nt Rule 144A 4.875 12/15/2025	B3 to B1
Pass-Thru Ctf 03/26/2039 JPY.....	Aa1 to Aaa	RAAC Series 2005-RP3 Tr Pass-Thru Ctf 05/25/2039	Aa2 to Aaa	RAMP Series 2006-EFC2 Tr Pass-Thru Ctf 12/25/2036	Ba2 to Baa1	ReadyCap Commercial Mtge Tr 2014-1 Pass-Thru Ctf 5.65 06/25/2055	A3 to A2
Prime Mortgage Trust Pass-Thru Ctf 02/25/2036	B2 to Ba3	RAAC Series 2006-RP3 Tr Pass-Thru Ctf 05/25/2036	Ba2 to Baa3	Pass-Thru Ctf 09/25/2036	Baa3 to A1	Pass-Thru Ctf 6.06/25/2055	Baa3 to Baa2
Pass-Thru Ctf 02/25/2036	B2 to Ba3	RAAC Series 2006-SP4 Tr Pass-Thru Ctf 11/25/2036	Aa1 to Aaa	RAMP Series 2006-NC1 Tr Pass-Thru Ctf 01/25/2036	Aa2 to Aaa	Pass-Thru Ctf 4.86 06/25/2055	Aa3 to Aa2
Primerica Inc Global Sr Nt 4.75 07/15/2022	Baa2 to Baa1	Pass-Thru Ctf 11/25/2036	Aa3 to Aaa	Pass-Thru Ctf 01/25/2036	C to Caa	Real Estate Asset Liquidity Tr Pass-Thru Ctf 04/01/2024 CAD	Ba3 to Caa2
Programa Cedulas TDA FTA Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass-Thru Ctf 11/25/2036	Caa1 to B1	Pass-Thru Ctf 07/25/2036	Ba2 to Baa1	Pass-Thru Ctf 04/01/2024 CAD	Ba3 to Caa2
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass-Thru Ctf 11/25/2036	Ba2 to A3	RAMP Series 2006-NC2 Tr Pass-Thru Ctf 02/25/2036	Aa3 to Aaa	Pass-Thru Ctf 04/01/2024 CAD	Ba3 to Caa2
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	RAAC Tr Pass Thru Ctf 03/25/2037	Caa3 to Caa1	Pass-Thru Ctf 11/25/2035	Ca to Caa2	Red Sea Spv SRL Pass-Thru Ctf 10/29/2038 EUR	Baa2 to Baa1
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 08/25/2036	A3 to Aa1	Pass-Thru Ctf 01/25/2036	Caa3 to Caa2	Rede Ferroviaria Nacional-Refer EP Portugal Bd 4.25 12/13/2021 EUR	Ba2 to Baa1
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 03/25/2037	A3 to A1	RAMP Series 2006-RS4 Tr Pass-Thru Ctf 07/25/2036	Caa3 to Caa1	Redz Tr Series 2017-2 Pass-Thru Ctf 07/09/2059 AUD	Aa2 to Aa1
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 02/25/2036	B2 to B1	Pass-Thru Ctf 07/25/2036	Baa1 to A1	Pass-Thru Ctf 07/09/2059 AUD	A2 to A1
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 06/25/2037	Ba1 to Ba3	RAMP Series 2006-RZ1 Tr Pass-Thru Ctf 03/25/2036	Baa3 to A1	Regional Diversified Fdg Ltd Coll Nt Fltg Rt 01/25/2036	Baa3 to A2
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 09/25/2037	Caa1 to Ba3	Pass-Thru Ctf 03/25/2036	B1 to Baa3	Coll Nt Fltg Rt 01/25/2036	Aa3 to Aa1
Covered Bds 4.125 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 06/25/2037	Ba3 to Baa3	Pass-Thru Ctf 03/25/2036	Aa1 to Aaa	Coll Nt 5.25 01/25/2036	Aa3 to Aa1
Covered Bd 04/10/2024 EUR	A2 to Aa2	Pass Thru Ctf 08/25/2036	Aa3 to Aaa	Pass-Thru Ctf 03/25/2036	A1 to Aaa	Regional Diversified Funding 2004-1 Ltd Coll Nt 05/15/2034	Baa3 to Baa1
Programa Cedulas TDA FTA Coll Nts 4.125 04/10/2024 EUR	Aa2 to Aa2	Rabobank Cap Fdg Tr IV Pfd SIK GBP	Ba2 to Baa3	Pass-Thru Ctf 03/25/2036	C to Ca	Renaissance Home Equity Ln Tr Pass Thru Ctf 05/25/2035	Ba3 to Ba1
Progress Energy Inc Global Sr Nt 3.15 04/01/2022	Baa2 to Baa1	Rabobank Nederland Japan Bds 4.34 05/22/2019 JPY	Aa2 to Aa3	RAMP Tr Pass-Thru Ctf 10/25/2036	A3 to Aa2	Pass Thru Ctf 4.97 05/25/2035	B1 to Ba2
Global Sr Nt 4.875 12/01/2019	Baa2 to Baa1	Japan Bds 9.93 05/22/2024 JPY	Aa2 to Aa3	Pass-Thru Ctf 01/25/2036	Caa3 to Caa2	Pass Thru Ctf 02/25/2035	B1 to B3
Sr Nt 7.10/30/2031	Baa2 to Baa1	Fltg Rt Japan Bds 05/22/2019 JPY	Aa2 to Aa3	Pass-Thru Ctf 02/02/2037	C to Caa2	Pass Thru Ctf 5.16 05/25/2035	B2 to Ba2
Global Sr Nt 6.12/01/2039	Baa2 to Baa1	Japan Bds 8.14 05/22/2025 JPY	Aa2 to Aa3	Pass Thru Ctf 02/27/2037	Baa1 to A1	Pass Thru Ctf 05/25/2034	Baa1 to A3
Global Sr Nt 4.4 01/15/2021	Baa2 to Baa1	Japan Bds 38.05/22/2020 JPY	Aa2 to Aa3	Pass Thru Ctf 02/27/2037	Baa3 to A3	Renaissance Home Equity Loan Tr 2004-1 Pass-Thru Ctf 05/25/2034	Baa1 to A3
Sr Nt 7.75 03/01/2031	Baa2 to Baa1	Sub Fixed/Fltg Rt Australian Bds 07/02/2025 AUD	A3 to Baa1	RASC Pass-Thru Ctf 11/25/2036	Caa1 to B2	Renaissance Home Equity Loan Tr 2004-4 Pass-Thru Ctf 4.75 02/25/2035	A2 to Aa3
Progress Residential 2015-SFR2 Tr Pass-Thru Ctf 3.436 06/14/2032	A2 to Aa2	Sub Fltg Rt Australian Bds 07/02/2025	A3 to Baa1	Pass-Thru Ctf 04/25/2037	Caa3 to Caa1	Pass-Thru Ctf 5.493 02/25/2035	Baa2 to A1
Pass-Thru Ctf 3.684 06/14/2032	A2 to Aa2	AUD	A3 to Baa1	Pass-Thru Ctf 04/25/2037	Caa1 to B2	Pass-Thru Ctf 5.188 02/25/2035	B3 to B1
Pass-Thru Ctf 3.138 06/14/2032	Aa2 to Aaa	Zero Cpn Eurobonds 02/11/2019 EUR	Aa2 to Aa3	RASC Ser 2004-KS1 Trust Pass-Thru Ctf 4.724 02/25/2034	Caa1 to B1	Renaissance Home Equity Loan Tr 2005-4 Pass-Thru Ctf 5.565 02/25/2036	Caa1 to B1
Progress Residential 2015-SFR3 Tr Pass-Thru Ctf 4.673 11/12/2032	Baa2 to A3	Cap Indexd Bds 2.805 08/28/2020 AUD	Aa2 to Aa3	Pass-Thru Ctf 5.221 02/25/2034	A1 to Aa2	Renaissance Mtg Accep Corp Pass Thru Ctf 5.201 08/25/2035	Ba2 to Baa2
Pass-Thru Ctf 3.733 11/12/2032	Aa2 to Aa1	Perp Jr Sub Eurobonds 6.567 GBP	Baa2 to Baa3	Pass-Thru Ctf 5.072 02/25/2034	C to Ca	Pass Thru Ctf 4.934 08/25/2035	Ba1 to Baa1
Pass-Thru Ctf 4.327 11/12/2032	A2 to Aa1	Japan Bds 1.8 02/18/2020 JPY	Aa2 to Aa3	Pass-Thru Ctf 4.269 02/25/2034	A1 to Aa1	Pass Thru Ctf 08/25/2035	Ba1 to Baa1
Prudential Securities Secured Financing Corp Pass Thru Ctf Ser 1999-C2 C1 N 6.755 06/16/2031	B1 to Ba1	Japan Bds 1.67 07/23/2020 JPY	Aa2 to Aa3	Pass-Thru Ctf 02/25/2034	Ba1 to Baa1	Pass Thru Ctf 4.781 08/25/2035	Ba1 to Baa1
PSSA Floating Rate Pass-Thru Trust BD 0 03/01/2025	A3 to Baa2	Japan Bds 1.61 06/09/2021 JPY	Aa2 to Aa3	Pass-Thru Ctf 08/25/2036	C to Ca	Renior CDO BV Coll Nt 04/08/2095 EUR	Aa3 to Aa1
PT Pelabuhan Indonesia II Sr Nt Rule 144A 4.25 05/05/2025	Baa3 to Baa2	Japan Bds 1.81 01/28/2021 JPY	Aa2 to Aa3	Pass-Thru Ctf 07/25/2036	A2 to Aa1	Coll Nt 04/08/2095 EUR	Caa2 to B1
Sr Nt Rule 144A 5.375 05/05/2045	Baa3 to Baa2	Sub Euronotes 3.875 07/25/2023 EUR	A3 to Baa1	Pass-Thru Ctf 08/25/2036	Ba3 to Baa3	Coll Nt 5.18 04/08/2095 EUR	Caa2 to B1
Purple Storm 2016 BV Pass-Thru Ctf 08/22/2052 EUR	Baa1 to A2	Sub Japan Bds 1.429 12/19/2024 JPY	A3 to Baa1	RASC Ser 2006-KS7 Tr Pass Thru Ctf 09/25/2036	A2 to A1	Reperforming Loan Remic Tr 2003-R4 Pass-Thru Ctf 08/25/2033	B3 to Caa1
Pass-Thru Ctf 08/22/2052 EUR	A1 to Aa2	Extendible Short-Term Nt	Aa2 to Aa3	RASC Ser 2006-KS8 Tr Pass Thru Ctf 08/25/2036	C to Ca	Pass-Thru Ctf 08/25/2033	B3 to Caa1
Obe Capital Funding III Ltd Gtd Sub Fixed/Fltg Rt Global Nt 05/24/2041	Baa2 to Baa1	Sub Bk Nt 5.75 12/01/2043	A3 to Baa1	Pass-Thru Ctf 07/25/2036	Caa1 to B2	Pass-Thru Ctf 06/25/2035	Ba1 to Baa1
Obe Capital Funding IV Ltd Gtd Sub Fixed/Fltg Rt Global Nt 7.5 05/24/2041 GBP	Baa2 to Baa1	Sr Nt 3.75 07/21/2026	A3 to Baa1	RASC Ser 2006-KS6 Tr Pass Thru Ctf 08/25/2036	C to Ca	Pass Thru Ctf 4.781 08/25/2035	Ba1 to Baa1
OBE Ins Group Ltd Medium Term Sub Nt Rule 144A 7.5 11/24/2043	Baa2 to Baa1	Contingent Cap Secs 6.875 03/19/2020	A3 to Baa1	Pass-Thru Ctf 08/25/2036	A2 to Aa1	Reperforming Loan Remic Tr 2005-R2 Pass-Thru Ctf 06/25/2035	B2 to Caa1
Quadrant Housing Fin Ltd Gtd Sec Step-Up Eurobonds 02/10/2033 GBP	Aa2 to A3	EUR	A3 to Baa1	Pass-Thru Ctf 07/25/2036	A2 to Aa1	Reperforming Loan Remic Tr 2006-R1 Pass-Thru Ctf 01/25/2036	Caa2 to Caa3
Quadrivio RMBS 2011 SRL Coll Nt 07/25/2060 EUR	Aa2 to Aa3	Sub Eurobonds 4.125 09/14/2022 EUR	A3 to Baa1	Pass-Thru Ctf 08/25/2036	Ba3 to Baa3	Respol Int'l Fin BV Perp Gtd Global Nt 3.875 EUR	Ba1 to Baa3
Quadrivio Sme 2018 SRL Pass-Thru Ctf 01/20/2050 EUR	Aa2 to Aa3	Sub Eurobonds 5.25 09/14/2027 GBP	A3 to Baa1	RASC Ser 2006-KS5 Tr Pass Thru Ctf 07/25/2036	Caa2 to Baa2	Perp Gtd Global Nt 4.5 03/25/2075 EUR	Ba1 to Baa3
Pass-Thru Ctf 01/20/2050 EUR	Aa2 to Aa3	Sub Eurobonds 5.25 09/14/2027 GBP	A3 to Baa1	RASC Ser 2006-KS4 Tr Pass Thru Ctf 07/25/2036	C to Ca	Republic Svcs Inc Global Sr Nt 2.9 07/01/2026	Ba2 to Baa2
Pass-Thru Ctf 01/20/2050 EUR	Aa2 to Aa3	Sub Nt 4.625 05/23/2029 GBP	A3 to Baa1	Pass-Thru Ctf 04/25/2036	Ba3 to Baa2	Global Gtd Nt 5.7 05/15/2041	Baa3 to Baa2
QUALCOMM Inc Global Nt 3.45 05/20/2025	A1 to A2	Sub Nt 2.5 05/21/2026 EUR	A3 to Baa1	Pass-Thru Ctf 4.79 09/25/2034	Aa1 to Aaa	Gtd Nt 5.5 09/15/2019	Baa3 to Baa2
Global Sr Nt 3.25 05/20/2027	A1 to A2	Sub Bk Nt 5.25 08/04/2045	A3 to Baa1	RASC Series 2005-KS10 Tr Pass-Thru Ctf 11/25/2035	B1 to Baa2	Gtd Nt 6.08 03/15/2035	Baa3 to Baa2
Global Sr Nt 4.3 05/20/2047	A1 to A2	Gtd Global Sub Nt 4.625 12/01/2023	A3 to Baa1	Pass-Thru Ctf 11/25/2035	Aa2 to Aaa	Global Nt 3.55 06/01/2022	Baa3 to Baa2
Global Sr Nt 4.8 05/20/2045	A1 to A2	Gtd Global Sub Nt 3A2 4.375 08/04/2025	A3 to Baa1	RASC Series 2005-KS9 Tr Pass-Thru Ctf 10/25/2035	Ba2 to Baa3	Global Nt 3.375 11/15/2027	Baa3 to Baa2
Global Sr Nt 2.9 05/20/2024	A1 to A2	Rabobank Nederland (Netherlands) Zero Cpn EuroBD 0 10/28/2026 DEM	Aa2 to Aa3	Pass-Thru Ctf 10/25/2035	Ba1 to A2	Global Nt 3.2 03/15/2025	Baa3 to Baa2
Global Sr Nt 2.6 01/30/2023	A1 to A2	Zero Cpn EuroNT 0 07/23/2027 ZAR	Aa2 to Aa3	Pass-Thru Ctf 10/25/2035	Aa2 to Aaa	Gtd Nt 5.25 11/15/2021	Baa3 to Baa2
Global Sr Nt 2.25 05/20/2020	A1 to A2	Rabobank Nederland NV Perp Non Cumulative Cap Secs Fixed/Fltg Rt Rule 144A 11	Ba2 to Baa3	RASC Series 2006-EMX1 Tr Pass-Thru Ctf 01/25/2036	Baa3 to Aa3	Global Gtd Nt 4.75 05/15/2023	Baa3 to Baa2
Global Nt Fltg Rt 3.1945 05/20/2020	A1 to A2	Radian Group Inc Sr Nt 5.5 06/01/2019	Ba3 to Ba2	Pass-Thru Ctf 01/25/2036	Ca to Caa3	RESI Fin Ltd Partnership Pass Thru Ctf 03/09/2035	Baa2 to Aa1
Global Nt 4.65 05/20/2035	A1 to A2	Sr Nt 7.03/15/2021	Ba3 to Ba2	Pass-Thru Ctf 04/25/2036	Caa3 to Aa1	Pass Thru Ctf 03/09/2035	Baa2 to Aa1
Global Nt 3.05/20/2022	A1 to A2	Sr Nt 4.5 10/01/2024	Ba3 to Ba2	Pass-Thru Ctf 04/25/2036	Baa3 to A1	Residential Asset Mortgage Products Inc Pass-Thru Ctf 06/25/2031	Baa1 to A1
Global Sr Nt Fltg Rt 3.25038 01/30/2023	A1 to A2	Sr Nt 5.25 06/15/2020	Ba3 to Ba2	Pass-Thru Ctf 04/25/2036	Aa1 to Aaa	Pass-Thru Ctf 6.03 03/25/2032	B1 to B3
Quarzo Cqs SRL Pass-Thru Ctf 11/18/2033 EUR	Aa2 to Aa3	Raiffeisen Schweiz Swiss Bds 3.04/22/2025 CHF	A2 to A3	Pass-Thru Ctf 04/25/2036	Aa1 to Aaa	Pass-Thru Ctf 5.63 02/25/2034	Aa3 to Aaa
Pass-Thru Ctf 11/15/2030 EUR	Aa2 to Aa3	Swiss Bds 7.5 04/22/2031 CHF	A2 to A3	Pass-Thru Ctf 04/25/2036	Caa3 to Caa1	Pass-Thru Ctf 01/25/2034	Baa1 to A2
Queen Center Mtge Tr 2013-OC Pass-Thru Ctf 01/13/2037	A1 to Aa1	Swiss Bds 35 02/16/2024 CHF	A2 to A3	Pass-Thru Ctf 05/25/2037	Ba3 to Baa3	Pass-Thru Ctf 06/25/2031	Baa2 to A2
Pass-Thru Ctf 01/13/2037	Aa2 to Aa3	Fltg Rt Swiss Bds 1.625 02/07/2022	A2 to A3	Pass-Thru Ctf 11/25/2036	Ba1 to Baa2	Pass-Thru Ctf 06/25/2031	A1 to Aa1
Pass-Thru Ctf 3.376 01/13/2037	Aa2 to Aa1	CHF	A2 to A3	RASC Series Tr Pass-Thru Ctf 06/25/2036	Caa2 to B1	Pass-Thru Ctf 10/25/2033	Caa3 to B2
Quest Trust 2003-X3 Pass-Thru Ctf 0 07/25/2034	B3 to Caa2	Swiss Bds 2.625 02/04/2026 CHF	A2 to A3	Pass-Thru Ctf 06/25/2036	Aa2 to Aaa	Pass-Thru Ctf 06/25/2031	Ba2 to Baa3
Quickfood SA Gtd Sr Nt ARS	Ba1 to Ba2	Swiss Bds 3.875 12/21/2021 CHF	A2 to A3	Pass-Thru Ctf 06/25/2036	Aa3 to Aaa	Pass-Thru Ctf 09/25/2035	Caa3 to B1
Gtd Sr Nt 07/20/2020 ARS	Ba1 to Ba2	Swiss Bds 2.125 02/04/2019 CHF	A2 to A3	RASC Series 2007-KS2 Tr Pass-Thru Ctf 02/25/2037	Caa3 to Caa1	Pass-Thru Ctf 05/25/2044	A1 to Aa1
Gtd Fltg Rt Nt 11/24/2022 ARS	Ba1 to Ba2	Swiss Bds 2.125 02/04/2019 CHF	A2 to A3	Pass-Thru Ctf 02/25/2037	C to Ca	Pass-Thru Ctf 03/25/2036	B3 to B1
Gtd Sr Nt ARS	Ba1 to Ba2	RALI Series Tr Pass-Thru Ctf 06/25/2036	Baa1 to Aa1	Pass-Thru Ctf 02/25/2036	Ba1 to Baa2	Pass-Thru Ctf 10/25/2045	B3 to B1
Quinto Sistema Sec 2017 SRL Pass-Thru Ctf 5 12/01/2034 EUR	Baa3 to Baa1	RALI Tr Pass Thru Ctf 5.5 03/25/2035	B3 to Caa1	Pass-Thru Ctf 05/25/2037	Ba3 to Baa3	Pass-Thru Ctf 09/25/2035	A2 to Aa3
Pass-Thru Ctf 4 12/01/2034 EUR	Aa2 to Aa3	Pass Thru Ctf 5.5 03/25/2035	B3 to Caa1	Pass-Thru Ctf 11/25/2036	Ba1 to Baa2	Pass-Thru Ctf 12/25/2034	Ba1 to Baa1
RAAC Ser 2006-RP4 Tr Pass Thru Ctf 01/25/2046	Ba3 to Ba1	Pass Thru Ctf 5.5 03/25/2035	B3 to Caa1	RAMP Ser 2006-RZ5 Tr Pass-Thru Ctf 08/25/2046	A2 to Aaa	Pass-Thru Ctf 04/25/2035	Ba1 to A2
Pass-Thru Ctf 01/25/2046	Aa2 to Aa1	RAMP Series 2004-RS8 Tr Pass-Thru Ctf 08/25/2034	A2 to Aaa	RAMP Series 2005-EFC4 Tr Pass-Thru Ctf 09/25/2035	Baa2 to A1	Pass-Thru Ctf 03/25/2035	Baa3 to A3
RAAC Series 2005-RP2 Tr Pass-Thru Ctf 06/25/2035	Aa2 to Aa1	Pass-Thru Ctf 09/25/2035	Aa2 to Aaa	Pass-Thru Ctf 09/25/2035	B2 to Baa3	Pass-Thru Ctf 07/25/2035	Aa2 to Aaa
Pass-Thru Ctf 06/25/2035	Baa2 to A1	Pass-Thru Ctf 09/25/2035	A1 to Aaa	Pass-Thru Ctf 09/25/2035	A1 to Aaa	Pass-Thru Ctf 08/25/2035	Aa2 to Aaa
		Pass-Thru Ctf 09/25/2035	A1 to Aaa	RAMP Series 2005-RS5 Tr Pass-Thru Ctf 05/25/2035	Aa1 to Aaa	Pass-Thru Ctf 12/25/2035	Ba1 to Baa1
		Pass-Thru Ctf 05/25/2035	Ba1 to A3	Pass-Thru Ctf 05/25/2035	Ba1 to A3	Pass-Thru Ctf 03/25/2035	Baa3 to A3
		Pass-Thru Ctf 05/25/2035	B3 to Ba2	Pass-Thru Ctf 05/25/2035	Baa1 to Aa2	Pass-Thru Ctf 08/25/2035	A2 to Aa2
		Pass-Thru Ctf 05/25/2035	Baa1 to Aa2	RAMP Series 2005-RZ4 Tr Pass-Thru Ctf 01/25/2035	Caa3 to Caa1	Pass-Thru Ctf 02/25/2035	Aa2 to Aaa
		Pass-Thru Ctf 01/25/2035	Baa3 to A1	Pass-Thru Ctf 01/25/2035	Baa3 to A1	Pass-Thru Ctf 03/25/2035	Baa2 to Aa3
		Pass-Thru Ctf 01/25/2035	A2 to Aa1	Pass-Thru Ctf 11/01/2035	A1 to Aa2	Pass-Thru Ctf 08/25/2035	A2 to Aa2

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 07/25/2035	Aa2 to Aa2	Pass-Thru Ctf 5.5 11/25/2035	B3 to Caa2	Brazilian Debentures BRL	Ba2 to Ba1	Global Medium Term Sr Nt Step-Up Ser F	
Pass Thru Ctf 07/25/2035	A2 to Aa2	Pass-Thru Ctf 5.5 11/25/2035	Caa2 to Ca2	Brazilian Debentures BRL	Ba2 to Ba1	2.25 04/29/2022	A1 to Aa2
Pass Thru Ctf 01/25/2035	Baa1 to Ba1	Pass-Thru Ctf 11/25/2035	Caa2 to Ca2	Ritchie Bros Auctioneers Inc		Global Medium Term Sr Nt Fixed/Fltg Rt	
Pass Thru Ctf 03/25/2036	Ba3 to Ba3	Pass-Thru Ctf 5.5 11/25/2035	B3 to Caa2	Gtd Sr Nt Rule 144A 5.375 01/15/2025	B2 to Ba3	Ser G 2 07/28/2022	A1 to Aa2
Pass Thru Ctf 07/25/2035	Caa3 to Caa2	Pass-Thru Ctf 5.5 11/25/2035	B3 to Caa2			Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 08/25/2034	Caa2 to B2	Pass-Thru Ctf 11/25/2035	B3 to Caa2	Rite Aid Corp		2 07/22/2026	A1 to Aa2
Pass Thru Ctf 06/25/2035	Baa1 to Aa3	Residential Asset Securitization Tr 2005-A15		Deb 7.7 02/15/2017	Caal to Caa2	Global Medium Term Sr Nt Ser F Step-Up	
Pass Thru Ctf 09/25/2035	B2 to Ba3	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Sr Nt Rule 144A 6.875 12/15/2028	Caal to Caa2	3 02/18/2027	A1 to Aa2
Pass Thru Ctf 08/25/2035	Ba1 to Baa3	Pass-Thru Ctf 02/25/2036	Caa3 to Ca			Global Medium Term Sr Nt Ser G Step-Up	
Pass Thru Ctf 01/25/2035	Ca to Ba3	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Rite Aid Pass-Thru Trust		2 09/05/2024	A1 to Aa2
Pass Thru Ctf 01/25/2035	Aa2 to Aa2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Pass-Thru Ctf 6.796 01/02/2021	B2 to B3	Global Mtn Zero Cpn Ser G Index-Linked	
Pass Thru Ctf 06/25/2035	Ba1 to Baa1	Pass-Thru Ctf 5.75 02/25/2036	Caa3 to Ca	Riverview Mortgage Loan Trust		0 06/30/2022	A1 to Aa2
Pass Thru Ctf 02/25/2035	A3 to Aa2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	interest only certificates 07/25/2047		Global Medium Term Sr Nt Fixed/Fltg Rt	
Pass Thru Ctf 03/25/2035	Ca to B2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca			Ser E 2.94119 11/27/2019	A1 to Aa2
Pass Thru Ctf 12/25/2035	Caa1 to B1	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	RMBS Santander 5		Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 01/25/2035	Aa2 to Aa2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Pass-Thru Ctf 10/19/2065 EUR	Aa3 to Aa1	3 12/24/2025	A1 to Aa2
Pass Thru Ctf 10/25/2034	Caa3 to Caa1	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Roche Hldgs Inc		Global Mtn Fixed/Fltg Rt Ser F (CMS) 3	
Pass Thru Ctf 12/25/2035	Ba3 to Ba1	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Gtd Nt Sr Rule 144A 1.75 01/28/2022		01/30/2025	A1 to Aa2
Pass Thru Ctf 10/25/2045	Ca to Caa2	Pass-Thru Ctf 5.75 02/25/2036	Caa3 to Ca			Global Medium Term Sr Nt Step-Up Ser F	
Pass Thru Ctf 03/25/2035	A2 to Aa2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Gtd Nt Rule 144A 7.03/01/2039	A1 to Aa3	2.25 05/13/2022	A1 to Aa2
Pass Thru Ctf 03/25/2035	A2 to Aa2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Nt Rule 144A 2.25 09/30/2019	A1 to Aa3	Global Medium Term Sr Nt Step-Up Ser E	
Pass Thru Ctf 07/25/2035	Ba3 to Ba2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Nt Rule 144A 3.35 09/30/2024	A1 to Aa3	3 06/27/2022	A1 to Aa2
Pass Thru Ctf 12/25/2034	A1 to Aa2	Pass-Thru Ctf 5.75 02/25/2036	Caa3 to Ca	Sr Nt Rule 144A 3 11/10/2025	A1 to Aa3	Global Medium Term Sr Nt Step-Up Ser F	
Pass Thru Ctf 5.28 10/25/2034	B1 to Baa1	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Nt Rule 144A 2.875 09/29/2021	A1 to Aa3	3.25 01/17/2027	A1 to Aa2
Pass Thru Ctf 07/25/2037	Ba1 to Baa2	Pass-Thru Ctf 02/25/2036	Caa3 to Ca	Nt Fltg Rt Rule 144A 3.143 09/30/2019		Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 11/25/2035	Ca to Caa3	Residential Asset Securitization Tr 2006-A15		Sr Nt Rule 144A 2.625 05/15/2026	A1 to Aa3	3 09/30/2030	A1 to Aa2
Pass Thru Ctf 10/25/2045	Aa2 to Aa2	Pass-Thru Ctf 01/25/2037	Caa3 to Ca	Sr Nt Rule 144A 2.625 05/15/2026	A1 to Aa3	Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 01/25/2035	Aa2 to Aa2	Residential Asset Securitization Tr 2006-A2		Gtd Nt Rule 144A 4 11/28/2044	A1 to Aa3	03/30/2022	A1 to Aa2
Pass Thru Ctf 12/25/2034	Caa3 to Caa1	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Gtd Sr Nt Rule 144A 2.375 01/28/2027	A1 to Aa3	Global Medium Term Sr Nt Step-Up Ser F	
Pass Thru Ctf 09/25/2035	Aa1 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca			3 02/19/2030	A1 to Aa2
Pass Thru Ctf 06/25/2035	Aa2 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Roche Kapitalmarkt AG		Global Mtn Zero Cpn Ser G Index-Linked	
Pass Thru Ctf 04/25/2035	A2 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Gtd Swiss Bds 1.625 09/23/2022 CHF		0 01/31/2023	A1 to Aa2
Pass Thru Ctf 12/25/2035	Aa2 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca			Global Mtn Zero Cpn Ser G Index-Linked	
Pass Thru Ctf 03/25/2035	Aa2 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Gtd Swiss Bds 1.09/23/2024 CHF	A1 to Aa3	0 07/29/2022	A1 to Aa2
Pass Thru Ctf 01/25/2035	Ba1 to Baa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca			Global Medium Term Sr Nt Ser F Step-Up	
Pass Thru Ctf 01/25/2035	Aa3 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Gtd Swiss Bds .45 03/23/2029 CHF	A1 to Aa3	2.25 03/17/2025	A1 to Aa2
Pass Thru Ctf 04/25/2035	B3 to B2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca			Global Medium Term Sr Nt Ser E 3.1	
Pass Thru Ctf 11/25/2034	Aa3 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Rockies Express Pipeline LLC		08/27/2025	A1 to Aa2
Pass Thru Ctf 11/25/2035	Ca to Caa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Sr Nt Rule 144A 6.875 04/15/2040		Global Mtn Fixed/Fltg Rt Ser G 3	
Pass Thru Ctf 02/25/2035	Caa2 to B1	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Sr Nt Rule 144A 6 01/15/2019	Ba2 to Ba1	03/06/2023	A1 to Aa2
Pass Thru Ctf 07/25/2035	Baa3 to A1	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Sr Nt Rule 144A 5.625 04/15/2020	Ba2 to Ba1	Global Medium Term Sr Nt Step-Up Ser F	
Pass Thru Ctf 04/25/2035	Aa2 to Aa2	Pass-Thru Ctf 05/25/2036	Caa3 to Ca	Sr Nt Rule 144A 5.625 04/15/2020	Ba2 to Ba1	2 01/30/2023	A1 to Aa2
Pass Thru Ctf 07/25/2037	A1 to Aa2	Residential Asset Securitization Tr 2006-A3CB		Sr Nt Rule 144A 7.5 07/15/2038	Ba2 to Ba1	Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 10/25/2045	Baa3 to Aa2	Pass-Thru Ctf 03/25/2046	Caa3 to Ca			3 11/28/2036	A1 to Aa2
Pass Thru Ctf 03/25/2035	Ba2 to Baa1	Pass-Thru Ctf 03/25/2046	Caa3 to Ca	Rockwall CDO II Ltd		Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 07/25/2035	Ba1 to Baa3	Pass-Thru Ctf 06/15/2046	Caa3 to Ca	Coll Nt 1 08/01/2024	Baa3 to A3	2.5 11/21/2025	A1 to Aa2
Residential Asset Mtge Products Inc		Residential Asset Securitization Tr 2006-R1		Coll Nt 08/01/2024	Aa3 to Aa1	Global Mtn Zero Cpn Ser G Index-Linked	
Pass-Thru Ctf 5.651 09/25/2034	Aa3 to Aa1	Pass-Thru Ctf 01/25/2046	Caa3 to Ca	Coll Nt 08/01/2024	Ba1 to A3	03/30/2023	A1 to Aa2
Pass-Thru Ctf 4.89 12/25/2032	Aa2 to B2	Pass-Thru Ctf 01/25/2046	Caa3 to Ca	Coll Nt 08/01/2024	B1 to Baa2	Global Medium Term Sr Nt Step-Up Ser G	
Pass-Thru Ctf 09/25/2034	Caal to Ba1	Residential Funding Mortgage Securities II Inc		Gtd EuroBD 5.441 02/20/2023 GBP	Ba1 to Baa2	2.5 07/31/2023	A1 to Aa2
Pass-Thru Ctf 09/25/2034	A1 to Aa3	Coll NT 0 02/25/2034	Ba1 to Baa3			Global Medium Term Sr Nt Step-Up Ser G	
Pass-Thru Ctf 04/25/2034	Ba2 to Baa3	Coll NT 5.32 04/25/2028	A1 to Aa2	Ronesans Gayrimenkul Yatirim AS		3 04/30/2025	A1 to Aa2
Pass-Thru Ctf 09/25/2034	C to Ca2	Residential Mtge Secs 28 PLC		Sr Nt 7.25 04/26/2023	Ba2 to Baa3	Global Medium Term Sr Nt Step-Up Ser G	
Pass-Thru Ctf 07/25/2041	A3 to Aa2	Pass-Thru Ctf 06/15/2046	A2 to Aa3	Rongteng 2017-2 Retail Auto Mtge Loan Securitization		3.5 05/23/2033	A1 to Aa2
Pass-Thru Ctf 5.7 10/25/2031	Caa2 to Caa3	Pass-Thru Ctf 06/15/2046	A2 to Aa3	Pass-Thru Ctf 12/26/2023 CNY	A2 to Aa3	Global Medium Term Sr Nt Fixed/Fltg Rt	
Pass-Thru Ctf 09/25/2034	Ba1 to Baa2	Pass-Thru Ctf 06/15/2046	A2 to Aa3	Rongteng 2018-1 Retail Auto Mtge Loan Securitization		Ser E 3.53963 06/21/2023	A1 to Aa2
Residential Asset Secs Corp		Resimac Bastille Tr 2016-1NC		Pass-Thru Ctf 09/26/2024 CNY	A1 to Aa3	2 06/28/2024	A1 to Aa2
Pass Thru Ctf 07/25/2035	Baa2 to A1	Pass-Thru Ctf 08/06/2057 AUD	B2 to B1	Rongteng 2018-2 Retail Auto Loan Securitization		Global Medium Term Sr Nt Fixed/Fltg Rt	
Pass Thru Ctf 07/25/2035	Aa2 to Aa1	Pass-Thru Ctf 08/06/2057 AUD	B2 to B1	Pass-Thru Ctf 10/28/2024 CNY	A1 to Aa3	Ser F 2.92038 01/30/2019	A1 to Aa2
Pass Thru Ctf 02/25/2035	Ba3 to Baa1	Resimac Bastille Tr Series 2017-1NC		Pass-Thru Ctf 08/06/2057 AUD	Aa3 to Aa1	Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 06/25/2035	Aa2 to Aa2	Pass-Thru Ctf 12/09/2058 AUD	Baa2 to Baa1	Pass-Thru Ctf 08/06/2057 AUD	Aa1 to Aa1	2.3 01/26/2022	A1 to Aa2
Pass Thru Ctf 07/25/2035	A1 to Aa2	Resix Fin Ltd		Pass-Thru Ctf 08/06/2057 AUD	Aa3 to Aa1	Global Mtn Fixed/Fltg Rt Ser E 3.38681	
Pass Thru Ctf 04/25/2036	B2 to B1	Coll NT 0 03/10/2035	Baa2 to Aa1	Rosneft Int'l Fin Ltd		02/28/2022	A1 to Aa2
Pass Thru Ctf 06/25/2035	A3 to Aa2	Resolute Forest Products Inc		Loan Participation Nt 4.199 03/06/2022	Ba1 to Baa3	Global Mtn Fixed/Fltg Rt Ser G 2	
Pass Thru Ctf 02/25/2035	A1 to Aa2	Sr Nt 5.875 05/15/2023	B2 to B1	Royal Bank of Canada		03/30/2022	A1 to Aa2
Pass Thru Ctf 05/25/2035	Ba3 to Ba1	Reventazon Fin Tr		Fltg Rt Canadian Dep Nt 04/15/2020		Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 03/25/2035	Baa1 to A1	Sr Sec Nt	Ba2 to B1	CAD		2 04/19/2024	A1 to Aa2
Pass Thru Ctf 07/25/2035	A2 to Aa1	Reward Int'l Investment Ltd		Sub Fixed/Fltg Rt Canadian Bd 2.48	A1 to Aa2	Global Mtn Fixed/Fltg Rt Ser G	
Pass Thru Ctf 03/25/2035	A3 to A1	Gtd Eurobonds 7.25 01/25/2020	B3 to Ca	06/04/2025 CAD	Ba2 to Baa1	(Leveraged Steepener CMS) 3.375	
Pass Thru Ctf 06/25/2035	Ba3 to Ba1	RGS Aegco Fdg Corp		07/17/2024 CAD	Ba2 to Baa1	05/22/2023	A1 to Aa2
Pass Thru Ctf 02/25/2035	Ca to B3	Secd Lease Oblig BD Ser E 9.81	Ba1 to A3	Japan Bds 289 10/29/2020 JPY	A1 to Aa2	Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 09/25/2035	Aa2 to Aa2	12/07/2022	Ba1 to A3	Japan Bds 469 10/28/2022 JPY	A1 to Aa2	2.4 10/30/2025	A1 to Aa2
Pass Thru Ctf 03/25/2035	B3 to B2	12/07/2022	Ba1 to A3	Japan Bds 712 10/29/2025 JPY	A1 to Aa2	Global Medium Term Sr Nt Step-Up Ser G	
Pass Thru Ctf 05/25/2035	A3 to Aa3	RGS I&M Fdg Corp		Fltg Rt Canadian Bds 02/28/2024 CAD	A1 to Aa2	2.5 07/26/2030	A1 to Aa2
Pass Thru Ctf 05/25/2035	C to B3	Secd Lease Oblig BD Ser E 9.81	Ba1 to A3	Fltg Rt Canadian Bds 02/26/2026 CAD	A1 to Aa2	Global Mtn Fixed/Fltg Rt Ser G	
Pass Thru Ctf 10/25/2035	Aa3 to Aa2	12/07/2022	Ba1 to A3	Fltg Rt Canadian Bds 01/22/2024 CAD	A1 to Aa2	(Redeemable Lev Steepener) 5	
Pass Thru Ctf 10/25/2035	Ba2 to Baa2	12/07/2022	Ba1 to A3	Canadian Bds 08/23/2021 CAD	A1 to Aa2	03/20/2025	A1 to Aa2
Residential Asset Secs Corp Mtg Pass Thru Ctf		12/07/2022	Ba1 to A3	Sub Fixed/Fltg Rt Canadian Bd 3.45	Baa2 to Baa1	Global Medium Term Sr Nt Step-Up Ser F	
Pass Thru Ctf 08/25/2035	Ba1 to Baa2	Rib Floater Tr Various Sfs		09/29/2026 CAD	Baa2 to Baa1	2.25 04/30/2021	A1 to Aa2
Pass Thru Ctf 08/25/2035	A2 to Aa1	Pass-Thru Ctf 03/01/2042	Aa2 to Aa3	Fltg Rt Canadian Dep Nt 04/09/2019	A1 to Aa2	Global Medium Term Sr Nt Ser F Step-Up	
Pass Thru Ctf 08/25/2035	Aa2 to Aa2	Pass-Thru Ctf 03/01/2042	Aa2 to Aa3	CAD	A1 to Aa2	3 09/30/2027	A1 to Aa2
Residential Asset Securities Corp		Pass-Thru Ctf 4.7 03/01/2042	Aa2 to Aa3	Fltg Rt Canadian Dep Nt 02/11/2020	A1 to Aa2	Global Medium Term Sr Nt Ser F Step-Up	
Pass-Thru Ctf 0 09/25/2031	Ba3 to Ba1	Pass-Thru Ctf 03/01/2042	Aa2 to Aa3	Fltg Rt Canadian Dep Nt 11/24/2020	A1 to Aa2	2.25 03/19/2021	A1 to Aa2
Pass-Thru Ctf 0 03/25/2034	Ba1 to Baa2	Pass-Thru Ctf 4.75 01/15/2046	Aa2 to Aa3	CAD	A1 to Aa2	Global Medium Term Sr Nt Step-Up Ser G	
Pass-Thru Ctf 5.46 03/25/2034	C to Caa3	Pass-Thru Ctf 03/01/2042	Aa2 to Aa3	Fltg Rt Canadian Dep Nt 02/11/2020	A1 to Aa2	3.12038 01/30/2019	A1 to Aa2
Pass-Thru Ctf 4.942 09/25/2033	A1 to Aa2	Pass-Thru Ctf 03/01/2042	Aa2 to Aa3	CAD	A1 to Aa2	2.375 10/30/2024	A1 to Aa2
Pass-Thru Ctf 5.96 09/25/2031	B2 to B1	Pass-Thru Ctf 03/01/2042	Aa2 to Aa3	Fltg Rt Japan Bds 10/29/2020 JPY	A1 to Aa2	Global Medium Term Sr Nt Step-Up Ser G	
Pass-Thru Ctf 4.71 03/25/2034	B1 to Baa3	Pass-Thru Ctf 03/01/2047	A1 to A2	Fltg Rt Canadian Dep Nt 12/24/2020	A1 to Aa2	1.75 09/29/2023	A1 to Aa2
Pass-Thru Ctf 4.3 03/25/2034	A2 to Aa1	Pass-Thru Ctf 07/01/2022	A1 to A2	Fltg Rt Canadian Dep Nt 01/04/2019	A1 to Aa2	Global Medium Term Sr Nt Ser F Step-Up	
Pass-Thru Ctf 3.87 06/25/2033	Aa3 to Aa2	Pass-Thru Ctf 11/15/2045	Aa2 to Aa3	CAD	A1 to Aa2	3 07/16/2027	A1 to Aa2
Pass-Thru Ctf 4.67 06/25/2033	A1 to Aa1	Pass-Thru Ctf 08/15/2022	A1 to A2	Fltg Rt Canadian Dep Nt 01/04/2019	A1 to Aa2	Global Medium Term Sr Nt Step-Up Ser F	
Pass-Thru Ctf 0 09/25/2031	C to Caa2	Pass-Thru Ctf 11/01/2035	Aa2 to Aa3	CAD	A1 to Aa2	3.25 01/29/2027	A1 to Aa2
Pass-Thru Ctf 5.19 03/25/2034	A3 to Aa1	Pass-Thru Ctf 08/15/2051	Aa2 to Aa3	Royal Bk CDA		Global Medium Term Sr Nt Ser G Step-Up	
Pass-Thru Ctf 5.75 09/25/2033	A2 to Aa3	Pass-Thru Ctf 9 03/01/2047	A1 to A2	CADS Sr Nt 2.03 03/15/2021 CAD		2.25 05/29/2023	A1 to Aa2
Pass-Thru Ctf 6.48 09/25/2031	Caa1 to B2	Pass-Thru Ctf 08/15/2051	Aa2 to Aa3			Global Medium Term Sr Nt Step-Up Ser F	
Pass-Thru Ctf 0 09/25/2031	Aa3 to Aa2	Pass-Thru Ctf 6 11/15/2045	Aa2 to Aa3	Global Medium Term Sr Nt Ser F Step-Up		2.75 06/27/2024	A1 to Aa2
Pass-Thru Ctf 0 03/25/2034	C to Caa3	Pass-Thru Ctf 01/15/2046	Aa2 to Aa3	Global Medium Term Sr Nt Fixed/Fltg Rt			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Santander Drive Auto Receivables Tr 2016-1		Pass-Thru Ctf 3.642 11/26/2046	A3 to A2	Pass-Thru Ctf 3.797 09/25/2047	Baa3 to Baa2	Siviglia Spv SRL	Caa1 to Caa2
Coll Nt 4.02 04/15/2022	Aa2 to Aa1	Pass-Thru Ctf 3.642 11/26/2046		Pass-Thru Ctf 3.797 09/25/2047	A2 to A1	Pass-Thru Ctf 10/25/2055 EUR	Aaa2 to Aaa3
Coll Nt 5.02 06/15/2023	A3 to Aa1		Baa3 to Baa2	Sequoia Mtge Tr 2017-7	Aa3 to Aa2	SKF AB	
Santander Drive Auto Receivables Tr 2016-3		Scottish & Southern Energy Plc (United Kingdom)		Pass-Thru Ctf 3.782 10/25/2047		Global Nt 1.25 09/17/2025 EUR	
Coll Nt 2.8 08/15/2022	Aa2 to Aaa	Eurobd 5.875 09/22/2022 GBP	A3 to Baa1		Baa3 to Baa2		Baa2 to Baa1
Santander Drive Auto Receivables Tr 2017-1		Scottish & Southn Energy PLC		Pass-Thru Ctf 3.782 10/25/2047	A3 to A2	Slate No1 PLC	
Coll Nt 2.58 05/16/2022	Aa1 to Aaa	Eurobd 5.875 09/22/2022 GBP	A3 to Baa1	Sequoia Mtge Tr 2017-CH1		Pass-Thru Ctf 01/24/2051 GBP	Aa3 to Aa2
Coll Nt 3.1699 04/17/2023	A1 to Aa2	Scottish Hydro Electric Power Distribution Index Linked Eurobond 1.429		Pass-Thru Ctf 4.698 08/26/2047	Baa1 to A3	Slate No2 PLC	
Coll Nt 5.05 07/15/2024	Baa2 to Baa3	10/20/2056 GBP	A3 to Baa1	Pass-Thru Ctf 4.698 08/26/2047	Ba2 to Ba1	Pass-Thru Ctf 10/24/2044 GBP	A1 to Aa2
Santander Drive Auto Receivables Tr 2018-1		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 4.698 08/26/2047	A1 to Aa2	Pass-Thru Ctf 10/24/2044 GBP	
Coll Nt 2.96 03/15/2024	Aa2 to Aa1	Tr		Pass-Thru Ctf 4.698 08/26/2047	A2 to A1	Pass-Thru Ctf 10/24/2044 GBP	Ba2 to Baa2
Coll Nt 2.6299 07/15/2022	Aa1 to Aa2	Pass Thru Ctf 10/25/2035	B3 to B1	Pass-Thru Ctf 4.698 08/26/2047	Aa3 to Aa2	Pass-Thru Ctf 10/24/2044 GBP	Aa1 to Aaa
Santander Drive Auto Receivables Tr 2018-2		Pass Thru Ctf 11/25/2035	Caa2 to B2	Sequoia Mtge Tr 2017-CH2		SLC Student Ln Tr	
Coll Nt 3.0299 09/15/2022	Aa1 to Aaa	Pass Thru Ctf 10/25/2035	C to Ca	Pass-Thru Ctf 3.75 12/25/2047	Aa3 to Aa2	Coll Nt 12/15/2032	Aaa to Aa1
Coll Nt 3.35 07/17/2023	Aa3 to Aa2	Pass Thru Ctf 04/04/2037	Ba3 to B3	Pass-Thru Ctf 3.75 12/25/2047	A3 to A2	Coll Nt 12/15/2032 EUR	Aaa to Aa1
Santander Drive Auto Receivables Tr 2018-3		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 4.65 12/25/2047	Ba3 to Baa2	Coll Nt 03/15/2038	Aa2 to A3
Coll Nt 3.29 10/17/2022	Aa1 to Aaa	Tr 200		Pass-Thru Ctf 4.65 12/25/2047	Aa3 to Baa1	SLM Private Credit Student Loan Tr 2003-B	
Santander Hipotecario 1 FTA		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 3.12/25/2047	Aa2 to Aa1	Pass-Thru Ctf 03/15/2033	A3 to Baa1
Coll NT 0 07/15/2042 EUR	Aa3 to Aa2	Trust		Pass-Thru Ctf 4.65 12/25/2047	Aa2 to Aa1	SLM Private Credit Student Loan Tr 2005-B	
Santander US Debt SA Unipersonal		Pass Thru Ctf 01/25/2035	Caa2 to B3	Pass-Thru Ctf 4.65 12/25/2047	Aa3 to Aa2	Sub Flg Rt Student Loan Asset Bkd	
Gtd Flt Rt Global Nt	A3 to A2	Pass Thru Ctf 01/25/2035	B1 to Baa2	Pass-Thru Ctf 3.5 12/25/2047	Aa1 to Aaa	Global Nt 06/15/2039	A2 to Aa3
Saratoga (Cnty of) NY IDA		Securitized Term Auto Receivables Tr 2016-1		Pass-Thru Ctf 4.65 12/25/2047	Aa2 to Aa3	Sr Sub Flg Rt Student Ln Asset Bkd Glob	
Bds 01/01/2021	Aa2 to Aa1	Coll Nt 2.997 01/25/2023 CAD	A1 to Aa2	Pass-Thru Ctf 3.5 12/25/2047	Aa2 to Aa1	Nt 06/15/2039	Aa2 to Aa1
Sardagna Re-Fin SRL		Sekerbank TAS		Sequoia Mtge Tr 2018-2		Sr Sub Flg Rt Student Ln Asset Bkd Glob	
Pass-Thru Ctf 12/22/2060 EUR	Aa2 to Aa3	Covered Bds 14.92 12/22/2020 TRY		Pass-Thru Ctf 3.7719 02/25/2048	A3 to A2	Nt 12/16/2041	A3 to A2
Saturns JC Penney Corp Inc 2007-1		Covered Bds 12.025 12/12/2022 TRY		Sequoia Mtge Tr 2018-CH1		Sr Sub Flg Rt Student Ln Asset Bkd Glob	
Coll Nt 7.63 03/01/2097	Caa1 to Caa2	Covered Bds 12.765 09/12/2024 TRY		Pass-Thru Ctf 4.5229 03/25/2048	Ba3 to Baa2	Nt 12/16/2041	A2 to A1
Savings Bank of Ukraine		Sebec Bank LLC		Pass-Thru Ctf 4.5229 03/25/2048	A1 to Aa3	SLM Private Credit Student Loan Trust	
Bds 12.5 UAH	Caa2 to Caa1	Seneca Park CLO Ltd		Pass-Thru Ctf 4.03/25/2048	A1 to Aa3	Coll Nts 12/15/2039	Aa2 to Aa3
Loan Participation Nt 9.375 03/10/2023		Coll Nt 3.5299 07/17/2026	Aa1 to Aaa	Pass-Thru Ctf 4.5228 03/25/2048	A3 to A2	Coll Nt 12/15/2038	Aa3 to Aa1
	Caa2 to Caa1	Coll Nt 07/17/2026	B2 to Caa1	Pass-Thru Ctf 3.75 03/25/2048	Aa3 to Aa2	Coll Nt 12/15/2038	A2 to Aa3
Loan Participation Nt 9.625 03/20/2025		Coll Nt 07/17/2026	Aa1 to Aaa	Pass-Thru Ctf 4.5228 03/25/2048	Ba3 to Baa1	Sub Flt Rt Student Ln Bkd Nt	
	Caa2 to Caa1	Coll Nt 07/17/2026	A1 to Aa3	Pass-Thru Ctf 3.75 03/25/2048		06/15/2039	A1 to Aa3
Bds 13.75 UAH	Caa2 to Caa1	Sequoia Mortgage Trust		Pass-Thru Ctf 3.5228 03/25/2048		Pass-Thru Ctf 03/15/2033	A3 to Baa1
Saxon Asset Secs Tr		Pass-Thru Ctf 0 05/25/2034	Ba3 to B1	Servicios Corporativos Javer SAPI de CV		SLM Student Ln Tr	
Pass Thru Ctf 03/25/2035	Caa1 to B3	Sequoia Mortgage Trust 11 (United States)		Gtd Sr Global Nt 9.75 04/06/2021	B2 to B1	Coll Nt 01/25/2019	Baa3 to Baa3
Pass Thru Ctf 11/25/2037	Aa2 to Aaa	Pass-Thru Ctf 0 12/20/2032	Caa1 to C	Sesi LLC		Coll Nt 01/25/2027	Baa1 to Baa3
Pass Thru Ctf 11/25/2037	Caa3 to Caa1	Pass-Thru Ctf 0 12/20/2032	Ca to C	Gtd Sr Nt 7.125 12/15/2021	B3 to B2	Coll Nt 01/25/2041	A1 to Aaa
Pass Thru Ctf 10/25/2035	B1 to Caa1	Sequoia Mtge Tr 2015-2		Gtd Sr Nt 7.75 09/15/2024	B3 to B2	Coll Nt 01/25/2041	A3 to Aaa
Saxon Asset Secs Tr 2004-2		Pass-Thru Ctf 2.5 05/25/2045	Aa1 to Aaa	Stantane Finance S r L		Global Nt 10/26/2026	Baa1 to Baa3
Pass-Thru Ctf 08/25/2035	B1 to B2	Pass-Thru Ctf 3.76 05/25/2045	Aa2 to Aa1	EuroNt Flg Rt 12/22/2040 EUR	Aa2 to Aa3	Coll Nt 04/25/2020	Ba1 to Baa2
Pass-Thru Ctf 5.5 08/25/2035	Ca to Caa3	Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	Stantane Fin SRL		Coll Nt 07/26/2021	Baa1 to Baa3
Pass-Thru Ctf 5.5 08/25/2035	Caa3 to B3	Pass-Thru Ctf 3.05/25/2045	Aa1 to Aaa	Coll Nt 12/22/2040 EUR	Aa2 to Aa3	Nt Student Ln Flg Rt 01/25/2041 EUR	
Saxon Asset Secs Tr 2006-2		Pass-Thru Ctf 1.05/25/2045	Aa1 to Aaa	Stantane Finance Srl Ser 2005		Fit Rt Student Ln Asset Backed Nt	
Pass-Thru Ctf 09/25/2036	Aa3 to Aa2	Pass-Thru Ctf 3.76 05/25/2045	Aa1 to Aaa	Coll Nts 07/15/2045 EUR	Ba1 to Baa2	03/25/2044	Aa1 to Aa3
Pass-Thru Ctf 09/25/2036	A1 to Aa1	Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	SFA Collateralized Asset Bkd Secs I Trust		Sub Nt Student Ln Flg Rt 01/25/2041	
Pass-Thru Ctf 09/25/2036	Aa1 to Aaa	Pass-Thru Ctf 3.05/25/2045	Aa1 to Aaa	Coll Flt Rt Nt 06/15/2030	Ca to C		Baa2 to A3
Pass-Thru Ctf 09/25/2036	Aa1 to Aaa	Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	SG Mtg Secs Tr		Nt Student Ln Flg Rt 01/25/2041	
Saxon Asset Securities Trust		Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	Pass Thru Ctf 02/25/2036	Baa1 to A2	Global Nt 07/26/2021	Aa3 to Baa3
Mtg Ln Asset-Bkd Ctf 5.62 11/25/2030		Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	SG Structured Prods Inc		SLM Student Ln Tr 2010-1	
	B1 to B2	Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	Nt Step-Up 3.5 10/29/2032	A2 to A1	Coll Nt 02/26/2035	Aa1 to Aa3
Pass-Thru Ctf 0 07/25/2031	Ba1 to Baa3	Pass-Thru Ctf 26.05/25/2045	Aa1 to Aaa	Nt Step-Down/Step-Up Ser 2012-128		SLM Student Loan Tr 2006-10	
Mtg Ln Asset-Bkd Ctf 0 08/25/2032		Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	3.5 09/30/2032	A2 to A1	Sub Flg Rt Student Loan Asset Bkd Nts	
	B1 to Baa1	Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	Nt Ser 2012-105 Step-Down/Step-Up 4		03/25/2044	A3 to Baa1
Pass-Thru Ctf 4.907 05/25/2031	B1 to B2	Pass-Thru Ctf 5.05/25/2045	Aa1 to Aaa	07/30/2032	A2 to A1	SLM Student Loan Tr 2007-4	
Mtg Ln Asset-Bkd Ctf 8.584 12/25/2029		Pass-Thru Ctf 3.76 05/25/2045	Ba2 to Baa3	Sqrp Mexico SDe RL de CV		Coll Nt 01/27/2042	A1 to A2
	B3 to Baa3	Sequoia Mtge Tr 2015-3		Certificados Bursatiles MXN	A2 to A1	Sub Flg Rt Student Loan Bkd Nt	
	B1 to B3	Pass-Thru Ctf 2.5 07/25/2045	Aa1 to Aaa	Certificados Bursatiles	A2 to A1	Coll Nt 01/27/2042	Baa3 to Ba1
Pass-Thru Ctf 0 01/25/2032	Caa2 to Caa1	Pass-Thru Ctf 5.07/25/2045	Aa1 to Aaa	Shellpoint Co-Originator Tr 2015-1		Coll Nt 07/25/2025	A2 to A3
Pass-Thru Ctf 09/25/2037	B3 to Baa3	Pass-Thru Ctf 5.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.5 08/25/2045	Aa1 to Aaa	Sub Flg Rt Student Loan Bkd Nt	
Pass-Thru Ctf 09/25/2037	Ca to Caa3	Pass-Thru Ctf 5.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.2846 08/25/2045	Aa1 to Aaa	Coll Nt 01/27/2042	Baa3 to Ba1
Pass-Thru Ctf 09/25/2037	Caa1 to B2	Pass-Thru Ctf 5.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.2846 08/25/2045	Aa1 to Aaa	Coll Nt 07/26/2021	Baa1 to Baa3
Pass-Thru Ctf 09/25/2037	Ca to Caa3	Pass-Thru Ctf 1.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.4846 08/25/2045	Aa1 to Aaa	SLM Student Loan Tr 2007-6	
SBC Communications Inc		Pass-Thru Ctf 3.5 07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.4846 08/25/2045	Aa1 to Aaa	Coll Nt 10/25/2024	A1 to Aaa
Global Nt 6.45 06/15/2034	Baa1 to Baa2	Pass-Thru Ctf 3.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.846 08/25/2045	Aa1 to Aaa	SLM Student Loan Tr 2012-2	
Global Nt 6.15 09/15/2034	Baa1 to Baa2	Pass-Thru Ctf 1.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.846 08/25/2045	Aa1 to Aaa	Coll Nt 04/25/2044	A1 to Aa2
NT (PINES) 7.06/01/2041	Baa1 to Baa2	Pass-Thru Ctf 3.5 07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 5.08/25/2045	Aa1 to Aaa	SLM Student Loan Tr 2012-5	
Annual Putable/Reset Secs (PURS) Rule 144A 4.3 06/02/2021		Pass-Thru Ctf 1.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 5.08/25/2045	Aa1 to Aaa	Coll Nt 03/25/2026	Ba1 to Aaa
	Baa1 to Baa2	Pass-Thru Ctf 3.5 07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.08/25/2045	Aa1 to Aaa	SLM Student Loan Tr 2013-2	
Scentre Group Tr 1/Scentre Grup Tr 2		Pass-Thru Ctf 1.07/25/2045	Aa1 to Aaa	Pass-Thru Ctf 3.846 08/25/2045	Aa3 to Aa1	Coll Nt 06/25/2043	A1 to Aa1
Gtd Sr Nt Rule 144A 3.5 02/12/2025		Sequoia Mtge Tr 2015-4		Pass-Thru Ctf 1.08/25/2045	Aa1 to Aaa	SLM Student Loan Trust	
	A1 to A2	Pass-Thru Ctf 3.225 11/25/2030	Aa1 to Aaa	Pass-Thru Ctf 3.846 08/25/2045	Aa1 to Aaa	Fit Rt Nt 10/25/2029	Aa1 to Aaa
Scentre Group Tr 1/Scentre Grup Tr 2		Pass-Thru Ctf 3.225 11/25/2030	Ba3 to Baa1	Pass-Thru Ctf 3.696 04/25/2047	Ba2 to Baa3	Coll Nt 4.4 07/25/2039 EUR	A2 to A1
Sr Nt Rule 144A 3.25 10/28/2025		Pass-Thru Ctf 3.225 11/25/2030	A3 to Aa3	Pass-Thru Ctf 3.696 04/25/2047	A2 to A1	Coll Nt 0 03/15/2038 GBP	Aa2 to A1
Gtd Sr Nt Rule 144A 2.375 11/05/2019		Sequoia Mtge Tr 2016-1		Pass-Thru Ctf 3.696 04/25/2047	Ba2 to Baa1	Coll Nt 0 07/25/2039	Baa2 to Baa1
	A1 to A2	Pass-Thru Ctf 3.838 06/25/2046		Pass-Thru Ctf 3.696 04/25/2047	A1 to Aa2	Fit Rt Nt 10/25/2029	Aa1 to Aaa
Sr Nt Rule 144A 2.375 04/28/2021		Pass-Thru Ctf 3.838 06/25/2046	A1 to Aa3	Pass-Thru Ctf 3.696 04/25/2047	Aa3 to Aa2	SLM Private Education Loan Tr 2015-A	
	A1 to A2	Sequoia Mtge Tr 2016-2		Pass-Thru Ctf 3.696 04/25/2047	Ba2 to Baa1	Coll Nt 3.5 10/16/2045	Aa3 to Aa2
Scentre Mgmt Ltd As Trustee Scentre Grp Tr 1 / Re1 Ltd As		Pass-Thru Ctf 3.78 08/25/2046	A1 to Aa2	Shellpoint Co-Originator Tr 2017-1		SLM Private Education Loan Tr 2015-B	
Gtd Sr Nt Rule 144A 3.75 03/23/2027		Pass-Thru Ctf 3.78 08/25/2046	Baa2 to Baa1	Pass-Thru Ctf 3.696 04/25/2047	A2 to A1	Coll Nt 3.5 12/17/2040	Aa3 to Aa2
	A1 to A2	Pass-Thru Ctf 2.8 08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 3.696 04/25/2047	Aa3 to Aa2	SLM Private Education Loan Tr 2015-C	
SCF Equipment Leasing 2017-1 LLC		Pass-Thru Ctf 2.5 08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 3.696 04/25/2047	Ba2 to Baa1	Coll Nt 3.5 09/15/2043	Aa3 to Aa2
Pass-Thru Ctf 6 10/20/2028	Ba1 to Baa3	Pass-Thru Ctf 3.78 08/25/2046	A3 to A1	Pass-Thru Ctf 3.696 04/25/2047	A1 to Aa2	SLM Private Education Loan Tr 2016-B	
Pass-Thru Ctf 6 10/20/2028	B3 to B1	Pass-Thru Ctf 5.08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 3.696 04/25/2047	Aa3 to Aa2	Coll Nt 12/16/2041	Aa3 to Aa2
SCF Rahoituspalvelu I Designated Activity Co		Pass-Thru Ctf 5.08/25/2046	Ba3 to Baa1	Pass-Thru Ctf 3.696 04/25/2047	Ba2 to Baa1	SMB Private Education Loan Tr 2016-C	
Pass-Thru Ctf 2.1 10/25/2024 EUR		Pass-Thru Ctf 5.08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 3.696 04/25/2047	A1 to Aa2	Coll Nt 12/16/2041	Aa3 to Aa2
	Aa1 to Aaa	Pass-Thru Ctf 3.5 08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 3.696 04/25/2047	Aa3 to Aa2	SLM Private Education Loan Tr 2016-C	
SCF Rahoituspalvelu II Designated Activity Co		Pass-Thru Ctf 5.08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 3.696 04/25/2047	Aa2 to Baa3	Coll Nt 3.25 11/15/2040	Aa3 to Aa2
Pass-Thru Ctf 3.3 11/25/2025 EUR		Pass-Thru Ctf 3.08/25/2046	Aa1 to Aaa	Pass-Thru Ctf 09/28/2040 EUR	B2 to Baa3	SMB Private Education Loan Tr 2017-A	
	Ba2 to A3	Pass-Thru Ctf 1.08/25/2046	Aa1 to Aaa	Siena Mtges 07.5 SPA		Coll Nt 3.5 06/17/2041	Aa3 to Aa2
Pass-Thru Ctf 1.6 11/25/2025 EUR		Sequoia Mtge Tr 2016-3		Coll Nt 10/27/2080 EUR	Aa2 to Aa3	SME Grecale 2017 SRL	
	A3 to Aa1	Pass-Thru Ctf 3.718 11/26/2046	A1 to Aa3	Pass-Thru Ctf 02/27/2074 EUR	Aa2 to Aa3	Pass-Thru Cfd 03/20/2056 EUR	Aa2 to Aa3
Pass-Thru Ctf 2.4 11/25/2025 EUR		Pass-Thru Ctf 3.718 11/26/2046	Ba1 to A2	Pass-Thru Ctf 02/27/2074 EUR	Aa2 to Aa3	Smithfield Foods Inc	
	Baa2 to Aa2	Pass-Thru Ctf 3.718 11/26/2046	B1 to Baa3	Siena Mtges 09.6 SRL		Gtd Sr Nt	Ba2 to Ba1
Pass-Thru Ctf 1.17 11/25/2025 EUR		Pass-Thru Ctf 3.718 11/26/2046	Ba1 to Baa2	Coll Nt 05/15/2076 EUR	A		

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Mtn Fltg Rt 05/14/2021	A2 to A1	Government Bds 45 10/31/2022 EUR	Baa2 to Baa1	Specialty Underwriting & Residential Finance (SURF)		Pass-Thru Ctf 05/26/2025	A3 to A1
Solar Star Fdg LLC		Government Bds 3.45 07/30/2066 EUR	Baa2 to Baa1	Pass-Thru Ctf 01/25/2034	Caa3 to C	Pass-Thru Ctf 05/26/2025	A3 to A1
Sr Sec Global Nt 5.375 06/30/2035	Baa2 to Baa1	Government Bds 4.9 07/30/2040 EUR	Baa2 to Baa1	Pass-Thru Ctf 06/25/2034	Baa2 to A2	STACT Debt Notes Series 2015-H01	
Solar Star Funding Llc		Government Bds 5.15 10/31/2028 EUR	Baa2 to Baa1	Pass-Thru Ctf 01/25/2034	C to Caa3	Pass-Thru Ctf 03/25/2025	Aa2 to Aaa
Sr Nt Ser B Rule 144A 3.95 06/30/2035	Baa2 to Baa1	Government Bds 4.85 10/31/2020 EUR	Baa2 to Baa1	Pass-Thru Ctf 06/25/2034	C to Ca	Standard Chartered Plc	
Soundview Home Equity Ln Tr		Government Bds 4.85 10/31/2020 EUR	Baa2 to Baa1	Pass-Thru Ctf 06/25/2034	B2 to Baa2	Sub Nt Rule 144A 5.2 01/26/2024	Baa1 to Baa2
Pass Thru Ctf 07/25/2035	Caa1 to B1	Government Bds 4.85 10/31/2020 EUR	Baa2 to Baa1	Pass-Thru Ctf 06/25/2034	B1 to Baa3	Nt Rule 144A 5.3 01/09/2043	Baa1 to Baa2
Soundview Home Ln Tr		Government Bds 4.85 10/31/2020 EUR	Baa2 to Baa1	Specialty Underwriting and Residential Fin		Sub Nt Rule 144A 4.866 03/15/2033	Baa1 to Baa2
Pass-Thru Ctf 06/25/2036	Baa2 to Baa1	Government Bds 4.04/30/2020 EUR	Baa2 to Baa1	Pass thru ctf 06/25/2037	Caa3 to Caa1	Starbucks Corp	
Pass Thru Ctf 03/25/2036	A1 to Aa1	Government Bds 4.8 01/31/2024 EUR	Baa2 to Baa1	SPIE SA		Global Sr Nt 2.1 02/04/2021	A3 to Baa1
Pass Thru Ctf 04/25/2035	Caa3 to B2	Government Bds 5.9 07/30/2026 EUR	Baa2 to Baa1	Gtd Global Nt 3.125 03/22/2024 EUR		Sr Nt 2.7 06/15/2022	A3 to Baa1
Pass-Thru Ctf 06/25/2036	Ba1 to Baa1	Government Bds 5.5 04/30/2021 EUR	Baa2 to Baa1			Sr Global Nt	A3 to Baa1
Pass Thru Ctf 03/25/2036	A2 to Aa2	Government Bds 5.5 04/30/2021 EUR	Baa2 to Baa1	Spyglass Trust-1		Global Sr Nt 3.85 10/01/2023	A3 to Baa1
Pass Thru Ctf 06/25/2036	Ba2 to Ba1	Government Bds 5.5 04/30/2021 EUR	Baa2 to Baa1	BD 01/28/2019		Sr Nt 4.3 06/15/2045	A3 to Baa1
Pass Thru Ctf 03/25/2036	Aa3 to Aaa	Government Bds 5.15 10/31/2044 EUR	Baa2 to Baa1	Spyglass Trust-2		Global Sr Nt 2.45 06/15/2026	A3 to Baa1
Pass-Thru Ctf 10/25/2036	B2 to Ba1	Government Bds 4.4 10/31/2023 EUR	Baa2 to Baa1	BD 03/01/2019		Global Sr Nt 3.75 12/01/2047	A3 to Baa1
Pass-Thru Ctf 5.655 10/25/2036	Ba1 to A2	Government Bds 4.3 10/31/2019 EUR	Baa2 to Baa1	SRF 2016-1 Fondo de Titulizacion		Statea Lcd	
Pass Thru Ctf 03/25/2036	Ca to Caa2	Government Bds 4.6 07/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 04/28/2064 EUR	Baa2 to A3	Coll Nt 10/20/2022 EUR	Aa1 to Aa2
Soundview Home Ln Tr 06-OPT3		Government Bds 4.6 07/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 04/28/2064 EUR	A1 to Aa2	Coll Nt 12/01/2022	Aa1 to Aa2
PASS THRU CTFS 06/25/2036	Baa1 to A1	Government Bds 4.65 07/30/2025 EUR	Baa2 to Baa1	SRF 2017-1 Fondo de Titulizacion		Statoll Asa	
PASS THRU CTFS 06/25/2036	A2 to Aa2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 04/26/2063 EUR	A2 to Aa3	Global Gtd Nt 2.9 11/08/2020	Aa3 to Aa2
SOUNDVIEW HOME LN TR 2006 EO1		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 04/26/2063 EUR	A2 to Aa3	Global Gtd Nt 2.25 11/08/2019	Aa3 to Aa2
Pass-Thru Ctf 10/25/2036	Ba3 to Ba1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 04/26/2063 EUR	Baa3 to Baa2	Global Gtd Nt 3.25 11/10/2024	Aa3 to Aa2
Soundview Home Ln Tr 2006-WF2		Government Bds 4.65 07/30/2025 EUR	Baa2 to Baa1	SRF 2017-2 Fondo de Titulizacion		Global Gtd Nt 3.7 03/01/2024	Aa3 to Aa2
Pass-Thru Ctf 12/25/2036	Caa3 to B3	Government Bds 4.65 07/30/2025 EUR	Baa2 to Baa1	Pass-Thru Ctf 01/26/2063 EUR	A3 to A2	Global Gtd Nt 4.8 11/08/2043	Aa3 to Aa2
Soundview Home Loan Tr		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Sri Lanka Govt of		Global Gtd Nt 2.75 11/10/2021	Aa3 to Aa2
Pass Thru Ctf 03/25/2037	B3 to Baa2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Global Bds 6.2 05/11/2027	B1 to B2	Global Gtd Nt 4.25 11/23/2041	Aa3 to Aa2
Pass-Thru Ctf 03/25/2037	Ba3 to Baa2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Global Bds 5.75 01/18/2022	B1 to B2	Global Gtd Nt 2.45 01/17/2023	Aa3 to Aa2
PASS THRU CTFS 06/25/2036	A2 to Aa2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Global Bds 6.825 07/18/2026	B1 to B2	Global Gtd Nt 5.1 08/17/2040	Aa3 to Aa2
Pass Thru Ctf 03/25/2037	Ba3 to Baa2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Sri Lanka Govt Democratic Socialist Rep		EuroBd 6.125 11/27/2028 GBP	Aa3 to Aa2
SoundView Home Loan Trust		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bd Rule 144A 6.125 06/03/2025	B1 to B2	Global Gtd Nt 3.95 05/15/2024	Aa3 to Aa2
Pass-Thru Ctf 07/25/2031	Caa3 to Caa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bd Rule 144A 5.875 07/25/2022	B1 to B2	Global Gtd Nt 2.65 01/15/2024	Aa3 to Aa2
South Coast Funding III Ltd		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bd Rule 144A 5.75 04/18/2023	B1 to B2	Global Gtd Nt 3.15 01/23/2022	Aa3 to Aa2
Flt Rt BD 0 08/10/2038	Ca to C	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bd Rule 144A 6.01/14/2019	B1 to B2	Steel Capital SA	
Flt Rt Sr Nt 08/10/2038	Ca to C	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Sr Bd Rule 144A 6.25 10/04/2020	B1 to B2	Loan Participation Nt 5.9 10/17/2022	Ba1 to Baa3
Southern Elec Pwr Co Ltd		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Nt Rule 144A 6.85 11/03/2025	B1 to B2	Steel Funding Ltd	
GBPS BD 5.5 06/07/2032 GBP	A3 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bd Rule 144A 6.25 07/27/2021	B1 to B2	Loan Participation Nt 4.95 09/26/2019	Ba1 to Baa3
Southern Elec Pwr Distribution PLC		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Global Bds 1.625 04/11/2019	B1 to B2	Loan Participation Nt	Ba1 to Baa3
EuroBd 4.625 02/20/2037 GBP	A3 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bd Rule 144A 6.75 04/18/2028	B1 to B2	Steers High-Grade CMBS Resecuritization Tr	
Southern Water Services (Fin) Ltd		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	SSC PLC		Coll Nt 95 10/12/2052	Baa3 to A2
Coll Nt 4.5 03/31/2052 GBP	Baa1 to A2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Gtd Sr Nt 3.67 09/06/2026	A3 to Baa1	Coll Nt 95 10/12/2052	Baa3 to A2
Southern Water Services Finance Plc		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Cap Secs	Baa2 to Baa3	Stirling Water Seafield Finance Plc	
Coll Nt 3.706 03/31/2034 GBP	Baa1 to A2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Cap Secs GBP	Baa2 to Baa3	Gtd EuroBD 5.822 09/26/2026 GBP	Baa1 to A2
Coll Nt 6.192 03/31/2029 GBP	Baa1 to A2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Gtd Sr Nt 3.19 09/06/2027 GBP	A3 to Baa1	Stonemor Partners LP/Cornerstone Family	
Coll Nt 3.706 03/31/2034	Baa1 to A2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Gtd Sr Nt 3.05 06/06/2026 GBP	A3 to Baa1	Svcs West Va Subsidiary	
Southern Wtr Svcs (Fin) Ltd		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Gtd Sr Nt 2.88 09/06/2023 GBP	A3 to Baa1	Gtd Sr Nt 7.875 06/01/2021	Caa1 to Caa2
Pass Thru Ctf 5 03/31/2021 GBP	Baa1 to A2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Gtd Sr Nt 3.15 09/06/2026 GBP	A3 to Baa1	Bds 06/01/2038	Aa3 to Aa2
Pass Thru Ctf 5 03/31/2041 GBP	Baa1 to A2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Gtd Sr Nt 2.78 04/28/2023 GBP	A3 to Baa1	Stack Ltd	
Southwestern Pub Service Co		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	St James (Parish of) LA		Bds 05/10/2039	C to Caa3
1st Mtg Bds 4.5 08/15/2041	A2 to A3	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bds 06/01/2038	Aa3 to Aa2	Stacr 2015-DN1	
1st Mtg Bds 3.3 06/15/2024	A2 to A3	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Stack Ltd		Pass-Thru Ctf 01/27/2025	Aa3 to Aa2
1st Mtg Bds 3.3 06/15/2024	A2 to A3	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Bds 05/10/2039	C to Caa3	Pass-Thru Ctf 01/27/2025	Aa3 to Aa2
1st Mtg Bd 3.4 08/15/2046	A2 to A3	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Stacr 2015-DN1		Pass-Thru Ctf 2.992 01/27/2025	Aa3 to Aa2
1st Mtg Bd Ser No.5 3.7 08/15/2047	A2 to Aa3	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 01/27/2025	Aa3 to Aa2	Pass-Thru Ctf 01/27/2025	Aa3 to Aa2
Sr NT 6 10/01/2033	Baa1 to Baa2	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	STACR 2016-HQ02		Pass-Thru Ctf 11/25/2028	A3 to A2
1st Mtg Bd Ser 1 4.5 08/15/2041	A2 to A3	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba1 to Baa3	Pass-Thru Ctf 1.25 11/25/2028	Baa2 to Baa1
Spain (Kingdom of)		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba1 to Baa3	Pass-Thru Ctf .75 11/25/2028	A3 to A2
Govt BD 5.75 07/30/2032 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	A3 to A2	Pass-Thru Ctf 11/25/2028	A3 to A2
Treas Bd 01/31/2029 ESP	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Spain Govt of		Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 5.75 07/30/2032 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 2.35 07/30/2033 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 1.5 04/30/2027 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 1.95 07/30/2030 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 4.8 01/31/2024 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 1.45 10/31/2027 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds .05 01/31/2021 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 1.95 04/30/2026 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds .25 01/31/2019 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds .75 07/30/2021 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 2.9 10/31/2046 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 6 01/31/2029 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 5.9 07/30/2026 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds .4 04/30/2022 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds .25 01/31/2019 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 2.9 10/31/2046 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 1.4 01/31/2020 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 4.7 07/30/2041 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 1.11/30/2030 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 3.45 07/30/2066 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds .65 11/30/2027 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 5.15 10/31/2044 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 07/25/2035	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Government Bds 4.7 07/30/2041 EUR	Baa2 to Baa1	Government Bds 5.5 11/30/2019 EUR	Baa2 to Baa1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1	Pass-Thru Ctf 11/25/2028	Ba2 to Ba1
Mtn Fltg Rt 05/14/2021	A2 to A1	Government Bds 45 10/31/2022 EUR	Baa2 to Baa1	Specialty Underwriting & Residential Finance (SURF)		Pass-Thru Ctf 05/26/2025	A3 to A1
Solar Star Fdg LLC		Government Bds 3.45 07/30/2066 EUR	Baa2 to Baa1	Pass-Thru Ctf 01/25/2034	Caa3 to C	Pass-Thru Ctf 05/26/2025	A3 to A1
Sr Sec Global Nt 5.375 06/30/2035	Baa2 to Baa1	Government Bds 4.9 07/30/2040 EUR	Baa2 to Baa1	Pass-Thru Ctf 06/25/2034	Baa2 to A2	STACT Debt Notes Series 2015-H01	
Solar Star Funding Llc		Government Bds 5.15 10/31/2028 EUR	Baa2 to Baa1	Pass-Thru Ctf 01/25/2034	C to Caa3	Pass-Thru Ctf 03/25/2025	Aa2 to Aaa
Sr Nt Ser B Rule 144A 3.95							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 04/25/2030	B2 to B1	Pass Thru Ctf 04/25/2035	Ba2 to Ba1	Pass-Thru Ctf 04/25/2031	Aa3 to Aaa	Swissport Investments SA	
Pass-Thru Ctf 04/25/2030	B2 to B1	Pass Thru Ctf 05/25/2035	Caa1 to B1	Pass-Thru Ctf 05/25/2034	A1 to Aaa	Gld Sr Secd Nt 9.75 12/15/2022 EUR	
Pass-Thru Ctf 04/25/2030	Ba3 to Ba1	Pass Thru Ctf 12/25/2034	Aa3 to Aaa	Pass-Thru Ctf 07/25/2032	Baa2 to A2		Caa1 to Caa3
Structured Asset Investment Ln Tr		Pass Thru Ctf 11/25/2035	Ba2 to Baa3	Mtg Pass Thru Ctf 3.375 08/25/2031		Sydney Airport Fin Co Ptd Ltd	
Pass-Thru Ctf 10/25/2033	C to Caa3	Pass Thru Ctf 05/25/2037	B1 to Ba1			Capital Indexed Bd 3.76 11/20/2020	
Structured Asset Investment Ln Trust		Pass Thru Ctf 5.33 03/25/2035	Ba3 to Baa3	Pass-Thru Ctf 07/25/2034	B2 to Caa1	AUD	Baa2 to Baa1
Pass-Thru Ctf 08/25/2033	Ba3 to Baa3	Structured Asset Secs Corp Mtg Ln Tr		Pass-Thru Ctf 5.36 08/25/2034	Baa2 to A3	Sydney Airport Fin Co Pty Ltd	
Pass-Thru Ctf 08/25/2033	B2 to Ba3	Pass Thru Ctf 05/25/2036	Caa2 to Caa1	Pass-Thru Ctf 07/25/2036	C to Ca	Gld Sr Secd Nt 6.04 AUD	Baa2 to Baa1
Pass-Thru Ctf 08/25/2033	C to Caa3	Pass Thru Ctf 05/25/2036	C to Ca	Pass-Thru Ctf 01/15/2028	B2 to Caa1	Gld Sr Sec Nt 6.04 AUD	Baa2 to Baa1
Pass-Thru Ctf 06/25/2033	Baa1 to Aa2	Pass Thru Ctf 05/25/2036	Baa1 to Aa1	Mtg Pass Thru Ctf 3.375 08/25/2031		Gld Sr Sec Fltg Rt Nt AUD	Baa2 to Baa1
Structured Asset Investment Loan Tr 2004-4		Pass Thru Ctf 05/25/2036	Caa2 to Caa1			Gld Sr Sec Nt 6.04 AUD	Baa2 to Baa1
Pass-Thru Ctf 04/25/2034	Ba3 to Ba1	Structured Asset Secs Corp Reverse Mtge Loan Tr		Pass-Thru Ctf 06/25/2034	C to Caa3	Capital Indexed Bds 3.12 11/20/2030	
Pass-Thru Ctf 04/25/2034	Caa1 to B1	Pass-Thru Ctf 04/25/2047	A3 to A1	Pass-Thru Ctf 05/25/2034	Baa3 to Baa1	AUD	Baa2 to Baa1
Structured Asset Investment Loan Tr 2005-10		Structured Asset Secs Corp Tr		Pass-Thru Ctf 4.55 02/25/2034	Ba2 to Ba1	Gld Sr Sec Fltg Rt Nt AUD	Baa2 to Baa1
Pass-Thru Ctf 12/25/2035	A2 to Aaa	Pass Thru Ctf 09/25/2036	Baa2 to A1	Pass-Thru Ctf 08/25/2034	Baa3 to Baa1	Gld Sr Sec Nt 5.125 02/22/2021	
Pass-Thru Ctf 12/25/2035	A1 to Aaa	Pass Thru Ctf 10/25/2036	Caa1 to Caa2	Pass-Thru Ctf 02/25/2032	A3 to Ba1		Baa2 to Baa1
Pass-Thru Ctf 12/25/2035	Caa2 to B3	Pass Thru Ctf 10/25/2036	Caa1 to Caa2	Pass Thru Ctf 08/25/2036	Caa1 to B2	Sydney Arpt Fin Co Pty Ltd	
Pass-Thru Ctf 12/25/2035	A1 to Aaa	PASS THRU CTF 03/25/2036	Baa3 to A1	Pass-Thru Ctf 5.44 08/25/2034	Baa2 to A3	Gld Sr Sec Nt 144A 3.9	
Structured Asset Investment Loan Tr 2005-9		Pass Thru Ctf 02/25/2037	Ba1 to Baa2	Pass-Thru Ctf 04/25/2031	Caa2 to Baa2	03/22/2023	Baa2 to Baa1
Pass-Thru Ctf 11/25/2035	Ba3 to Baa2	Pass Thru Ctf 09/25/2036	Aa2 to Aaa	Pass-Thru CTFs	Baa3 to Baa1	Gld Sr Nt Rule 144A 3.625 04/28/2026	
Structured Asset Inv Ln Tr		Pass Thru Ctf 04/25/2036	A1 to Aaa	Pass-Thru Ctf 06/25/2034	Ba2 to A1		Baa2 to Baa1
Pass Thru Ctf 04/25/2035	Baa2 to A1	Pass Thru Ctf 11/28/2037	B2 to Ba1	Pass-Thru Ctf 01/25/2031	Ba3 to Baa1	Gld Sr Secd Nt Rule 144A 3.375	
Pass Thru Ctf 06/25/2035	A2 to Aa1	Pass Thru Ctf 04/25/2036	A2 to Aa1	Pass-Thru Ctf 04/25/2031	Ba3 to Baa1	04/30/2025	Baa2 to Baa1
Pass Thru Ctf 01/25/2035	B2 to Ba3	Pass Thru Ctf 07/25/2036	Baa3 to Aa3	Pass-Thru Ctf 08/25/2034	Baa3 to Baa1	Symphony Clo V Ltd	
Pass Thru Ctf 08/25/2035	B2 to Ba3	Pass Thru Ctf 4.74 12/25/2034	Aa1 to Aaa	Pass-Thru Ctf 02/25/2032	A3 to Ba1	Coll Nt 01/15/2024	Baa3 to Baa1
Pass Thru Ctf 03/25/2035	A2 to Aa2	Pass Thru Ctf 5.15 12/25/2034	Aa3 to Aaa	Pass-Thru Ctf 01/15/2032	A1 to Ba2	Coll Nt 01/15/2024	A1 to Aa1
Pass Thru Ctf 06/25/2035	B1 to Ba2	Pass Thru Ctf 5 12/25/2034	A3 to A1	Pass-Thru Ctf 08/25/2032	B3 to Ba3	Coll Nt 10/15/2025	B2 to B3
Pass Thru Ctf 01/25/2035	C to Caa3	Pass-Thru Ctf 7.5 10/25/2036		Pass-Thru Ctf 07/25/2032	A1 to Aa1	Symphony CLO Xiv Ltd	
Pass Thru Ctf 01/25/2035	Baa1 to A1			Pass-Thru Ctf 10/25/2033	B3 to Ba3	Coll Nt 07/14/2026	B3 to Caa1
Pass Thru Ctf 04/25/2035	Caa3 to Caa1	Pass Thru Ctf 07/25/2036	Ca to Caa2	Mtg Pass Thru Ctf 3.375 08/25/2031		Coll Nt 4.58 07/14/2026	A2 to A1
Pass Thru Ctf 08/25/2035	Aa1 to Aaa	Pass-Thru Ctf 06/25/2035	Ba2 to A3			Coll Nt 07/14/2026	Baa3 to Baa2
Pass Thru Ctf 03/25/2035	Caa3 to B3	Pass-Thru Ctf 06/25/2035	C to Ca	Pass-Thru Ctf 5.02/25/2034	B3 to Caa1	Coll Nt 07/14/2026	Baa3 to Baa2
Pass Thru Ctf 04/25/2035	Aa3 to Aaa	Pass-Thru Ctf 09/25/2036	Aa3 to Aa2	Mtg Pass Thru Ctf 08/25/2031		Coll Nt 07/14/2026	A2 to A1
Pass Thru Ctf 01/25/2036	Ba3 to Baa1	Pass-Thru Ctf 09/25/2036	C to Caa3	Pass-Thru Ctf 6.25 06/25/2034	B1 to Baa2	Symphony CLO Xvii Ltd	
Pass Thru Ctf 02/25/2035	A1 to Aa1	Pass-Thru Ctf 07/25/2036	Aa1 to Aaa	Structured Asset Securities Corp Ser 2007-WF2		Taberna Pfd Fdg II Ltd / Taberna Pfd Fdg II Inc	
Pass-Thru Ctf 06/25/2036	Caa2 to B3	Pass Thru Ctf 5.37 12/25/2034	Aa2 to Aaa	Pass-Thru Ctf 08/25/2037	Ba3 to B1	Coll Nt 11/05/2035	B3 to B1
Pass-Thru Ctf 06/25/2036	B1 to Ba1	PASS THRU CTF 03/25/2036	A3 to Aaa	Pass-Thru Ctf 08/25/2037	Ba1 to A1	Coll Nt 11/05/2035	B3 to B1
Pass Thru Ctf 07/25/2035	Aa2 to Aaa	Pass Thru Ctf 09/25/2036	Aa2 to Aaa	Pass-Thru Ctf 08/25/2037	Baa3 to A2	Coll Nt 4.68 11/05/2035	B3 to B1
Pass Thru Ctf 07/25/2035	Ba3 to Ba1	Pass Thru Ctf 04/25/2036	A2 to Aa1	Structured Asset Securities Corp Tr		Taberna Preferred Funding IX, Ltd	
Pass Thru Ctf 02/25/2036	B1 to Ba2	Pass Thru Ctf 5.79 12/25/2034	A1 to Aaa	Pass-Thru Ctf 02/25/2037	A2 to Aa2	COLL NOTES 05/05/2038	Ba1 to Baa3
Pass Thru Ctf 01/25/2036	B1 to Ba2	Structured Asset Secs Corp Tr 2001-SB1		Pass-Thru Ctf 02/25/2037	Ba2 to Baa1	COLL NOTES 05/05/2038	Ba1 to Baa3
Pass Thru Ctf 01/25/2036	Baa2 to A1	Pass-Thru Ctf 3.375 08/25/2031		Pass-Thru Ctf 02/25/2037	B2 to Baa2	Taberna Preferred Funding VIII Ltd	
Structured Asset Inv Ln Tr Ser 2003-BC11				Pass-Thru Ctf 02/25/2037	B2 to Baa2	Coll Nt 11/07/2037	C to Ca
Pass-Thru Ctf 10/25/2033	C to Caa1	Structured Asset Secs Corp Tr 2004-17XS		Student Ln ABS Repackaging Tr		Coll Nt 11/07/2037	Caa3 to B2
Structured Asset Mortgage Investments Inc		Pass-Thru Ctf 5.54 09/25/2034	Baa2 to A2	Coll Nt 09/01/2031	C to Ca	Coll Nt 11/07/2037	Ba1 to A3
Pass-Thru Ctf 02/19/2033	Caa2 to Caa3	Pass-Thru Ctf 5.41 09/25/2034	C to Caa3	Coll Nt 11/01/2030	Caa2 to Caa1	Tagus-Sociedade de Titularizacao de Creditos	
Structured Asset Mtg Invest II Tr		Pass-Thru Ctf 4.98 09/25/2034	Baa1 to A1	Coll Nt .205 09/01/2031	C to Ca	Pass-Thru Ctf 06/25/2035 EUR	
Pass Thru Ctf 5.09/25/2047	Caa3 to Ca3	Pass-Thru Ctf 5.45 09/25/2034	Baa2 to A2	Coll Nt .33 11/01/2030	Caa2 to Caa1		Ba2 to Baa3
Pass Thru Ctf 09/25/2047	Caa2 to B3	Pass-Thru Ctf 5.09/25/2034	Baa1 to A1	Studio City Co Ltd		Pass-Thru Ctf 06/25/2035 EUR	
Structured Asset Mtg Invs II Tr		Structured Asset Secs Corp Tr 2004-19XS		Sr Secd Nt Rule 144A 5.875		Pass-Thru Ctf 06/25/2035 EUR	A3 to A1
Pass Thru Ctf 07/25/2036	Caa3 to Caa2	Pass-Thru Ctf 5.18 10/25/2034	A2 to Aa2	11/30/2019	B1 to Baa3	Pass-Thru Ctf 2.42 02/12/2021 EUR	
Structured Asset Mtge Investments II Tr 200		Pass-Thru Ctf 4.77 10/25/2034	A1 to Aa1	Sr Secd Nt Rule 144A 7.25 11/30/2021			A1 to Aa3
Pass-Thru Ctf 09/25/2047	Caa2 to B3	Pass-Thru Ctf 5.4 10/25/2034	Baa1 to A1		B1 to Baa3	Pass-Thru Ctf 1.99 02/11/2019 EUR	
Structured Asset Mtge Inv II Tr		Pass-Thru Ctf 5.42 10/25/2034	A1 to Aa1	Studio City Fin Ltd			A1 to Aa3
Pass Thru Ctf 09/25/2047	Caa2 to B3	Structured Asset Secs Corp Tr 2004-23XS		Gtd Global Nt 8.5 12/01/2020	B3 to B2	Tagus-Sociedade de Titularizacao de Creditos SA	
Structured Asset Sec Corp Tr 2004-S3		Pass-Thru Ctf 5.65 01/25/2035	Aa2 to Aaa	Sudzucker Intl Fin B V		Pass-Thru Ctf 1.1 02/13/2023 EUR	
Pass-Thru Ctf 11/25/2034	A3 to Aa3	Pass-Thru Ctf 5.58 01/25/2035	Aa3 to Aaa	Perp Gtd Jr Sub EuroBd 5.25 EUR	Ba3 to B1		A1 to Aa3
Structured Asset Sec Corp Tr 2007-BC3		Pass-Thru Ctf 5.33 01/25/2035	Aa2 to Aaa	Suek Fin		Pass-Thru Ctf .8499 02/14/2022 EUR	
Pass Thru Ctf 06/25/2037	Ba2 to Baa3	Pass-Thru Ctf 5.36 01/25/2035	Aa2 to Aaa	Russian Bds 9.35 06/26/2020 RUB			A1 to Aa3
Pass Thru Ctf 06/25/2037	Ba2 to Baa1	Pass-Thru Ctf 4.93 01/25/2035	Aa2 to Aaa		Ba3 to Baa2	Tagus-Sociedade de Titularizacao de Creditos	
Pass Thru Ctf 06/25/2037	C to Caa3	Structured Asset Secs Corp Tr 2004-6XS		Russian Bds 08/10/2023 RUB	Ba3 to Baa2	Coll Nt 05/20/2065 EUR	A1 to Aa3
Structured Asset Secs Corp		Pass-Thru Ctf 5.55 03/25/2034	Aa3 to Aaa	Russian Bds 08/19/2025 RUB	Ba3 to Baa2	Pass-Thru Ctf 05/12/2025 EUR	A1 to Aa3
Pass Thru Ctf Fltg Rt 01/25/2035	A3 to Aa2	Pass-Thru Ctf 5.53 03/25/2034	Aa3 to Aaa	Russian Bds 08/19/2025 RUB	Ba3 to Baa2		
Pass Thru Ctf 04/25/2035	A3 to Aa2	Pass-Thru Ctf 4.63 03/25/2034	Aa2 to Aaa	Russian Bds 10.5 10/23/2019 RUB		Tahoe Group Global (Co) Ltd	
Pass Thru Ctf 5.4 03/25/2035	B2 to Ba1	Pass-Thru Ctf 4.97 03/25/2034	Aa3 to Aaa	Sun Life Fin Inc		Gtd Eurobonds	B3 to Caa1
Pass Thru Ctf 05/25/2035	A2 to A1	Structured Asset Secs Corp Tr 2004-S4		Pfd Stk CAD	Baa2 to Baa1	Takeda Pharmaceutical Co Ltd	
Pass Thru Ctf 09/25/2035	Caa1 to B1	Pass-Thru Ctf 12/25/2034	Caa1 to Ba1	Sunac China Hldgs Ltd		Sr Nt Rule 144A 4.11/26/2021	A2 to Baa2
Pass-Thru Ctf 02/25/2035	B3 to B1	Structured Asset Secs Corp Tr 2005-9XS		Gtd Eurobonds 6.875 08/08/2020	B3 to B2	Sr Nt Rule 144A 2.45 01/18/2022	
Pass-Thru Ctf 12/25/2035	Ba3 to A1	Pass-Thru Ctf 5.38 06/25/2035	Aa2 to Aaa	Gtd Eurobonds 8.35 04/19/2023	B3 to B2		A2 to Baa2
Pass-Thru Ctf 5.34 03/25/2035	A2 to Aa1	Pass-Thru Ctf 06/25/2035	Ca to Caa2	Gtd Eurobonds 8.625 07/27/2020	B3 to B2	Sr Nt Rule 144A 5.11/26/2028	A2 to Baa2
Pass-Thru Ctf 5.44 04/25/2035	A2 to Aa1	Pass-Thru Ctf 06/25/2035	A3 to Aa2	Gtd Eurobonds 7.95 08/08/2022	B3 to B2	Japan Bds 7.04 07/17/2020 JPY	A2 to Baa2
Pass Thru Ctf 5.37 12/25/2034	Baa1 to A1	Pass-Thru Ctf 5.25 06/25/2035	Aa2 to Aaa	Gtd Eurobonds 8.75 12/05/2019	B3 to B2	Japan Bds 5.4 07/19/2019 JPY	A2 to Baa2
Pass-Thru Ctf 02/25/2035	Ca to Caa1	Pass-Thru Ctf 5.36 06/25/2035	Aa3 to Aaa	Gtd Eurobonds 7.35 07/19/2021	B3 to B2	Fltg Rt Global Nt 11/21/2022 EUR	
Pass-Thru Ctf 6.1 06/15/2028	B3 to Caa1	Pass-Thru Ctf 5.3 06/25/2035	Aa2 to Aaa	Sunderland Fin PLC			A2 to Baa2
Pass-Thru Ctf 02/25/2035	Baa2 to A1	Pass-Thru Ctf 06/25/2035	Baa1 to Aa2	GBP Secd Bd Reg S 6.38 03/31/2042		Fltg Rt Global Nt 11/21/2020 EUR	
Prnc Only Condit Mtg Pass-Thru Ctf 08/15/2028	B3 to Caa1	Pass-Thru Ctf 06/25/2035	A3 to Aa2	GBP			A2 to Baa2
Pass Thru Ctf 4.99 03/25/2035		Structured Asset Secs Corp Tr 2006-BC5		Sunrise Spv 20 SRL		Global Nt 3.11/21/2030 EUR	A2 to Baa2
Pass Thru Ctf 04/25/2035	Baa3 to Baa1	Pass-Thru Ctf 12/25/2036	Ba1 to Baa1	Pass-Thru Ctf 11/27/2041 EUR	Aa2 to Aa3	Global Nt 2.25 11/21/2026 EUR	A2 to Baa2
Pass Thru Ctf 11/25/2035	B3 to Aa3	Pass-Thru Ctf 12/25/2036	Caa3 to Caa2	Sunrise Spv 40 SRL		Global Nt 1.125 11/21/2022 EUR	
Pass Thru Ctf 5.25 03/25/2035		Structured Asset Secs Corp Tr 2006-BC6		Pass-Thru Ctf 07/28/2042 EUR	Aa2 to Aa3		A2 to Baa2
Pass Thru Ctf 04/25/2035	Ba3 to Baa3	Pass Thru Ctf 01/25/2037	Ba1 to A1	Pass-Thru Ctf 2.5 07/28/2042 EUR		Global Nt .375 11/21/2020 EUR	A2 to Baa2
Pass Thru Ctf 05/25/2035	Baa1 to A1	Pass-Thru Ctf 01/25/2037	Ba2 to Baa2		Baa3 to Ba1	Sr Nt Rule 144A 4.4 11/26/2023	
Pass Thru Ctf 12/25/2034	Baa2 to A3	Pass-Thru Ctf 01/25/2037	B1 to Ba1	Sunshine Life Ins Corp Ltd			A2 to Baa2
Pass Thru Ctf 06/25/2035	Baa3 to A1	Structured Asset Secs Corp Tr 2006-EQ1		Euronotes 2.5 04/20/2019	Ba1 to Baa2	Sr Nt Rule 144A 3.8 11/26/2020	
Pass Thru Ctf 05/25/2037	Caa2 to B3	Pass-Thru Ctf 07/25/2036	Aa3 to Aaa	Euronotes 3.15 04/20/2021	Ba1 to Baa2		A2 to Baa2
Pass Thru Ctf 5.54 04/25/2035	A3 to Aa1	Pass-Thru Ctf 07/25/2036	Ba1 to A1	Euronotes 4.5 04/20/2026	Ba1 to Baa2	Talen Energy Supply LLC	
Pass-Thru Ctf 05/25/2035	Caa3 to Caa1	Pass-Thru Ctf 07/25/2036	Ba1 to Baa1	Suntrust Acquisition Closed-End Seconds Tr		Sr Nt Rule 144A 10.5 01/15/2026	B2 to B3
Pass Thru Ctf Fltg Rt 01/25/2035	A1 to Aa1	Structured Asset Secs Corp Tr 2006-WF1		pass thru Ctf 04/25/2037	Caa1 to Baa3	Gld Sr Nt 7 10/15/2027	B2 to B3
Pass Thru Ctf 5.5 06/25/2035	Caa2 to Caa1	Pass-Thru Ctf 02/25/2036	A1 to Aaa	Suntrust Auto Receivables Tr 2015-1		Gld Sr Nt Rule 144A 6.5 09/15/2024	
Pass Thru Ctf 06/25/2035	A3 to Aa1	Pass-Thru Ctf 02/25/2036	Baa3 to Baa1	Coll Nt 2.5 04/15/2021	Aa1 to Aaa		B2 to B3
Pass Thru Ctf 05/25/2035	Caa3 to Caa1	Pass-Thru Ctf 02/25/2036	A3 to Aa2	Surf Tr 2004-BC4		Sr Nt 6.5 06/01/2025	B2 to B3
Pass Thru Ctf Fltg Rt 01/25/2035	A1 to Aa1	Pass-Thru Ctf 02/25/2036	B1 to Baa2	Pass-Thru Ctf 10/25/2035	Baa2 to A2	Sr Nt Rule 144A 9.5 07/15/2022	B2 to B3
Pass Thru Ctf 5.5 06/25/2035	Caa2 to Caa1	Structured Asset Secs Corp Tr 2007-BC3		Pass-Thru Ctf 10/25/2035	Aa3 to Aa1		B2 to B3
Pass Thru Ctf 06/25/2035	A3 to Aa1	Pass-Thru Ctf 06/25/2037	C to Ca	Pass-Thru Ctf 10/25/2035	A1 to Aa2	Talman Energy Inc	
Pass Thru Ctf Fltg Rt 01/25/2035	A2 to Aa2	Structured Asset Securities		Pass-Thru Ctf 11/25/2037	Caa3 to Ca	Nt 5.75 05/15/2035	Baa2 to Baa1
Pass Thru Ctf 05/25/2035	Ba1 to Baa2	Pass Thru Ctf 10/25/2036	Ca to Caa2	Pass-Thru Ctf 11/25/2037	Caa3 to Ca	Nt 6.25 02/01/2038	Baa2 to Baa1

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Taylor Morrison Cmty Inc / Taylor Morrison Hldgs II Inc Sr Nt Rule 144A 5.875 04/15/2023	B1 to Ba3	Mtn Rule 144A 2.985 01/19/2023	A2 to A1	Pass-Thru Cif 5 12/01/2050	Aa2 to Aa3	Tesla Inc Sr Nt Rule 144A 5.3 08/15/2025	B3 to Caa1
Tcf Auto Receivables Owner Tr 2015-1 Coll Nt 3.53 03/15/2022	Baa3 to A3	Mtn 144A 3.8 02/11/2025	A2 to A1	Pass-Thru Cif 5 12/15/2032	Aa2 to Aa3	The 55 School Bld Tr Sr Sec Deb 5.9 06/02/2033 CAD	Aa2 to Aa3
Tcf Auto Receivables Owner Tr 2015-2 Coll Nt 3.75 12/15/2021	Aa2 to Aaa	Tender Opt Bd Tr Rcpts / Cifs Var Sfs	Aa2 to Aa3	Pass-Thru Cif 5 07/11/2033	Aa2 to Aa1	Theta Capital Pte Ltd Gtd Eurobonds 7 04/11/2022	B2 to B3
Tcf Auto Receivables Owner Tr 2016-1 Coll Nt 4.24 08/15/2022	Ba2 to Ba1	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Pass-Thru Cif 5 06/15/2030	Aa2 to Aa3	Gtd Eurobonds 9.625 06/05/2020	B2 to B3
Tcf Auto Receivables Owner Tr 2016-1 Coll Nt 2.32 06/15/2022	Aa2 to Aaa	Pass-Thru Cif 5 11/01/2027	Aa2 to Aa1	Pass-Thru Cif 5 09/15/2029	Aa2 to Aa3	Gtd Eurobonds 6.75 10/31/2026	B2 to B3
Tcf Auto Receivables Owner Tr 2016-1 Coll Nt 2.51 09/15/2022	Baa2 to Aa1	Pass-Thru Cif 5 01/01/2047	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2037	Aa2 to Aa1	Gtd Eurobonds 7 04/11/2022	B2 to B3
Tcf Auto Receivables Owner Tr 2016-1 Coll Nt 2.92 10/17/2022	Aa2 to Aaa	Pass-Thru Cif 5 06/15/2041	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2048	Aa2 to Aa3	Thomas Cook Fin 2 PLC Gtd Sr Global Nt EUR	B1 to B2
Tcf Auto Receivables Owner Tr 2016-1 Coll Nt 3.21 01/17/2023	A3 to Aa3	Pass-Thru Cif 5 03/15/2034	A2 to A1	Pass-Thru Cif 5 04/01/2046	A1 to A2	Thomas Cook Group PLC Gtd Sr Global Nt EUR	B1 to B2
TDA 14 Fltgr Rt Mtg Bkd Euronotes 12/27/2030	Aa2 to Aa1	Pass-Thru Cif 5 04/01/2046	A1 to A2	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Thornburg Mtg Secs Tr Pass-Thru Cif 0 12/25/2033	A1 to Aa1
EUR	Aa2 to Aa1	Pass-Thru Cif 5 12/01/2056	Aa2 to Aa3	Pass-Thru Cif 5 01/01/2046	A1 to A2	Pass-Thru Cif 0 04/25/2036	B1 to Caa1
Fltgr Rt Mtg Bkd Euronotes 12/27/2030	Aa2 to Aa1	Pass-Thru Cif 5 11/01/2025	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2035	Aa1 to Aaa	Tierra Del Fuego Province of Sr Sec Nt	B3 to B2
EUR	Aa2 to Aa1	Pass-Thru Cif 5 07/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 01/01/2047	Aa2 to Aa3	Times Property Hldgs Ltd Gtd Eurobonds	B2 to B1
Fltgr Rt Mtg Bkd Euronotes 12/22/2030	Aa2 to Aa1	Pass-Thru Cif 5 25 12/01/2055	Aa2 to Aa3	Pass-Thru Cif 5 06/15/2041	Aa2 to Aa3	Gtd Eurobonds 6.25 01/17/2021	B2 to B1
EUR	Aa2 to Aa1	Pass-Thru Cif 5 11/01/2024	Aa2 to Aa3	Pass-Thru Cif 5 01/01/2051	Aa2 to Aa3	Gtd Eurobonds 6.25 01/23/2020	B2 to B1
TDA 15 MIXTO Nt Fltgr Rt 06/28/2032 EUR	Aa3 to Aa1	Pass-Thru Cif 5 02/15/2041	Aa1 to Aa2	Pass-Thru Cif 5 12/01/2050	Aa2 to Aa3	Gtd Eurobonds 5.75 04/26/2022	B2 to B1
TDA 15-MIXTO FONDO DETITULIZACION DE ACTIVOS	Aa3 to Aa1	Pass-Thru Cif 5 07/01/2042	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2048	Aa2 to Aa3	Titriscom 2015 Pass-Thru Cif 11/26/2035 EUR	Aa2 to Aa1
Flt Rt Mtg Backed Nt 06/27/2042	Aa3 to Aa1	Pass-Thru Cif 5 05/15/2039	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2035	Aa2 to Aa3	TKN-BP Finance SA Nt Ser 8 Rule 144A 7.25 02/02/2020	Ba1 to Baa3
EUR	Aa2 to Aa1	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Tobacco Securit Auth So Calif Coll Nts 4.75 06/01/2025	Baa1 to A3
TDA 16 - Mixto Fondo de Titulizacion de Activos	Aa3 to Aa1	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Pass-Thru Cif 5 09/01/2025	Aa2 to Aa3	Tobacco Securification Auth of N California Coll Nt 4.75 06/01/2023	Baa3 to Baa2
Flt Rt Mtg Bkd Euro Nt 03/22/2035	Aa2 to Aa1	Pass-Thru Cif 5 05/15/2039	Aa2 to Aa3	Pass-Thru Cif 5 01/01/2047	Aa2 to Aa3	Toll Rd Invs Partnership II L P Bd Zero Cpn Ser 1999B Rule 144A 0 02/15/2019	Ba1 to Baa2
EUR	Aa2 to Aa1	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Top Wise Excellence Enterprise Co Ltd Gtd Eurobonds 6 03/16/2020	B1 to B3
Flt Rt Mtg Bkd Euro Nt 03/22/2035	Aa2 to Aa1	Pass-Thru Cif 5 07/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Topaz Solar Farms LLC Ser A Sr Secd Nt Rule 144A 5.75 09/30/2039	Ba1 to Baa2
EUR	Aa2 to Aa1	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2039	Aa2 to Aa3	Sr Secd Nt Ser B Rule 144A 4.875 09/30/2039	Ba1 to Baa2
TDA 20-Mixto Fondo de Titulizacion de Activos	Aa2 to Aa1	Pass-Thru Cif 5 07/01/2042	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2050	Aa2 to Aa3	Toronto Dominion Bk Ont Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
Bd 12/31/2033	A2 to A1	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.1	Aa2 to Aa1
Bd 03/08/2034	A1 to Aa3	Pass-Thru Cif 5 01/01/2047	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2048	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.75	Aa2 to Aa1
TDA 22 Mixto F T A Bd 04/30/2044 EUR	Aa3 to Aa2	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 06/15/2030	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
TDA 22 Mixto Fondo de Titulizacion de Activos	Aa2 to Aa1	Pass-Thru Cif 5 05/15/2035	Aa3 to Aa2	Pass-Thru Cif 5 08/15/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
Bd 04/30/2034 EUR	Aa2 to Aa1	Pass-Thru Cif 5 06/01/2034	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2037	Aa2 to Aa3	Global Medium Term Sr Nt Fltgr Rt Ser A	Aa2 to Aa1
TDA 23 Fondo de Titulizacion de Activos Pass Thru Cif 09/22/2044 EUR	Ba2 to Baa2	Pass-Thru Cif 5 12/01/2056	Aa2 to Aa3	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1
Pass Thru Cif 09/22/2046	Ba2 to Baa2	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Pass-Thru Cif 5 05/15/2043	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1
Pass Thru Cif 09/22/2046 EUR	A1 to Aa2	Pass-Thru Cif 5 07/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
TDA 26-Mixto Fondo De Titulizacion de Activos	Ba1 to Baa1	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2042	Aa3 to Aa2	Global Medium Term Sr Nt 2.5	Aa2 to Aa1
Pass Thru Cifs 01/28/2049	Aa3 to Aa2	Pass-Thru Cif 5 04/01/2046	A1 to A2	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.2	Aa2 to Aa1
Pass Thru Cifs 01/28/2049 EUR	Ba1 to Baa1	Pass-Thru Cif 5 02/15/2041	Aa1 to Aa2	Pass-Thru Cif 5 01/01/2050	Aa2 to Aa3	Global Sub Nt 3.625 09/15/2031	A3 to A2
TDA 29 Fondo de Titulizacion de Activos Pass-Thru Cif 02/28/2050 EUR	Caa1 to B3	Pass-Thru Cif 5 11/15/2051	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2042	Aa3 to Aa2	Global Medium Term Sr Nt Step-Up 1.8	Aa2 to Aa1
Pass-Thru Cif 02/28/2050 EUR	Baa1 to B3	Pass-Thru Cif 5 06/15/2041	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
TDA 30 Fondo de Titulizacion de Activos Pass Thru Cif 09/28/2050 EUR	Baa1 to A2	Pass-Thru Cif 5 12/01/2040	Aa2 to Aa3	Pass-Thru Cif 5 06/15/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.3	Aa2 to Aa1
TDA CAM 4 Bonos de Titulizacion Pass Thru Cif 06/26/2039	Aa3 to Aa2	Pass-Thru Cif 5 09/01/2027	Aa2 to Aa3	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.7	Aa2 to Aa1
TDA CAM 6 Fondo de Titulizacion de Activos Pass-Thru Cif 10/28/2043 EUR	Aa3 to Aa1	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Pass-Thru Cif 5 05/15/2043	Aa3 to Aa2	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
TDA CAM 7 F T A Coll Nt 02/26/2049 EUR	Caa2 to B3	Pass-Thru Cif 5 04/01/2046	A1 to A2	Pass-Thru Cif 5 12/01/2039	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.3	Aa2 to Aa1
TDA CAM 8 Fondo de Titulizacion de Activos Coll Nt 02/26/2049 EUR	Aa2 to Aa1	Pass-Thru Cif 5 06/01/2045	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.7	Aa2 to Aa1
TDA CAM 9 F T A Pass Thru Cifs 04/28/2050 EUR	Aa3 to Aa1	Pass-Thru Cif 5 05/15/2035	Aa3 to Aa2	Pass-Thru Cif 5 07/01/2042	Aa3 to Aa2	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
Pass Thru Cifs 04/28/2050 EUR	Aa3 to Aa1	Pass-Thru Cif 5 07/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
TDA Ibercaja 1, Fondo de Titulizacion de Activos	Ba1 to Baa1	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Pass-Thru Cif 5 01/01/2050	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
Coll NT 0 07/26/2035 EUR	Baa3 to A3	Pass-Thru Cif 5 04/01/2046	A1 to A2	Pass-Thru Cif 5 06/15/2030	Aa2 to Aa3	Global Medium Term Sr Nt 2	Aa2 to Aa1
Coll NT 0 07/26/2035 EUR	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2045	Aa2 to Aa3	Pass-Thru Cif 5 08/15/2047	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
Coll NT 0 07/26/2035 EUR	Baa2 to A2	Pass-Thru Cif 5 12/01/2040	Aa2 to Aa3	Pass-Thru Cif 5 05/15/2043	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
TDA IBERCAJA 2 Fondo de Titulizacion de Activos	Ba2 to Ba1	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.6	Aa2 to Aa1
Coll Nt 10/26/2042 EUR	Aa3 to Aa1	Pass-Thru Cif 5 09/01/2027	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2042	Aa3 to Aa2	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
Coll Nt 10/26/2042 EUR	Ba2 to Ba1	Pass-Thru Cif 5 08/15/2042	Aa1 to Aa3	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
Coll Nt 10/26/2042 EUR	Baa3 to Baa2	Pass-Thru Cif 5 07/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 06/15/2030	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.6	Aa2 to Aa1
Coll Nt 10/26/2042 EUR	B1 to Ba3	Pass-Thru Cif 5 11/01/2027	Aa2 to Aa3	Pass-Thru Cif 5 08/15/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
TDA Ibercaja 4, Fondo de Titulizacion de Activos	Ba1 to Baa2	Pass-Thru Cif 5 07/01/2048	Aa2 to Aa3	Pass-Thru Cif 5 11/01/2027	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
Pass Thru Cif 08/26/2044 EUR	Baa1 to A1	Pass-Thru Cif 5 07/01/2040	Aa2 to Aa3	Pass-Thru Cif 5 05/15/2045	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.1	Aa2 to Aa1
Pass Thru Cif 08/26/2044 EUR	Baa3 to Baa2	Pass-Thru Cif 5 12/01/2050	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2056	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 1.95	Aa2 to Aa1
TDA Ibercaja 5 FTA Pass-Thru Cif 11/26/2049 EUR	Ba1 to Baa2	Pass-Thru Cif 5 06/15/2030	Aa2 to Aa3	Pass-Thru Cif 5 06/01/2042	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 3.25	Aa2 to Aa1
Pass-Thru Cif 11/26/2049 EUR	Aa3 to Aa1	Pass-Thru Cif 5 01/01/2051	Aa2 to Aa3	Pass-Thru Cif 5 11/01/2027	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
Pass-Thru Cif 11/26/2049 EUR	Aa2 to Aa1	Pass-Thru Cif 5 11/01/2023	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2048	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
Pass-Thru Cif 11/26/2049 EUR	B2 to Ba1	Pass-Thru Cif 5 05/15/2047	Aa2 to Aa3	Pass-Thru Cif 5 07/01/2040	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
TDA Ibercaja 6 FTA Pass-Thru Cif 11/25/2051 EUR	B3 to B2	Pass-Thru Cif 5 12/01/2054	Aa2 to Aa3	Pass-Thru Cif 5 12/01/2050	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
TDA Ibercaja 7 FTA Pass-Thru Cif 11/26/2060 EUR	Baa1 to A2	Pass-Thru Cif 5 10/1/2040	Aa2 to Aa3	Pass-Thru Cif 5 06/15/2030	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1
TDA Tarragona 1 Pass-Thru Cif 06/27/2050 EUR	Aa3 to Aa2	Pass-Thru Cif 5 05/15/2040	Aa3 to Aa2	Pass-Thru Cif 5 11/25/2036	Ba2 to Baa3	Global Medium Term Sr Nt Step-Up 2.1	Aa2 to Aa1
Telekom Finanzmanagement GmbH Gtd Sr Euronotes 1.5 12/07/2026 EUR	Baa2 to Baa1	Pass-Thru Cif 5 12/01/2036	Aa2 to Aa3	Pass-Thru Cif 5 05/15/2037	Aa1 to Aaa	Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1
Telereal Secured Fin PLC Pass-Thru Cif 4.01 12/10/2033 GBP	Ba1 to Baa2	Pass-Thru Cif 5 12/01/2046	Aa2 to Aa3	Pass-Thru Cif 5 06/25/2036	A3 to Aa3	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
Tencent Hldgs Ltd Mtn Rule 144A 3.375 05/02/2019	A2 to A1	Pass-Thru Cif 5 06/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 07/25/2037	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
Mtn Rule 144A 2.875 02/11/2020	A2 to A1	Pass-Thru Cif 5 06/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 07/25/2037	Aa2 to Aa3	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
Mtn Rule 144A 3.595 01/19/2028	A2 to A1	Pass-Thru Cif 5 06/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 06/25/2037	A3 to Aa2	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
Mtn Rule 144A 3.925 01/19/2038	A2 to A1	Pass-Thru Cif 5 06/15/2042	Aa2 to Aa3	Pass-Thru Cif 5 07/25/2035	Ba2 to A3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
		Pass-Thru Cif 5 04/01/2046	A1 to A2	Terwin Mtge Tr 2004-22SL Pass-Thru Cif 5 11/25/2035	Caa2 to B3	Global Medium Term Sr Nt Step-Up 2.65	Aa2 to Aa1
		Pass-Thru Cif 03/15/2034	A2 to A1	Terwin Mtge Tr 2007-OHL1 Pass-Thru Cif 10/25/2038	B1 to Ba1	Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1
				Terwin Mtge Tr Series TMTS 2003-4HE Pass-Thru Cif 09/25/2034	Ba1 to Ba3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
				Pass-Thru Cif 09/25/2034	Aa1 to A3	Global Medium Term Sr Nt 3	Aa2 to Aa1
				Pass-Thru Cif 09/25/2034	Aa1 to A3	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
				Terwin Mtge Tr Series TMTS 2003-8HE Pass-Thru Cif 12/25/2034	A1 to Aa2	Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1
				Pass-Thru Cif 12/25/2034	Caa2 to B3		

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Global Medium Term Sr Nt Step-Up 1.6	Aa2 to Aa1	Global Medium Term Sr Nt Step-Up 2.1	Aa2 to Aa1	Pass-Thru Cif 04/25/2057	Aa1 to Aaa	Government Bds 05/15/2019 TRY	Ba2 to Ba3
09/30/2021		02/26/2020		Pass-Thru Cif 04/25/2057	Baa3 to Baa2		
Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1	Global Medium Term Sr Nt Step-Up 2.05	Aa2 to Aa1	Pass-Thru Cif 3.75 04/25/2057	A3 to A2		Ba2 to Ba3
02/26/2025		01/29/2021		Pass-Thru Cif 04/25/2057	A1 to Aa1	Japan Bds 12/07/2020 JPY	Ba2 to Ba3
Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1	Toronto-Dominion Bank (The)	Aa2 to Aa1	Pass-Thru Cif 3.25 04/25/2057	Aa2 to Aaa	Government Bds 5.125 05/18/2020 EUR	Ba2 to Ba3
02/26/2023		Coll Nt 1 01/15/2020 CAD	Aa2 to Aa1	Towd Point Mtge Tr 2017.3			Ba2 to Ba3
Global Medium Term Sr Nt Step-Up 2.2	Aa2 to Aa1	Euronotes .625 03/08/2021 EUR	Aa2 to Aa1	Pass-Thru Cif 3.75 07/25/2057		Global Nt 4.875 04/16/2043	Ba2 to Ba3
04/30/2025						Turkey Rep	
Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1	Contingent Cap Secs 3.224 07/25/2029	A3 to A2	Pass-Thru Cif 3.5 07/25/2057	A3 to A2	Global Nt 4.875 04/16/2043	Ba2 to Ba3
06/30/2021		CAD	A3 to A2	Pass-Thru Cif 07/25/2057	B2 to Ba3	Turkiye Garanti Bankasi A S	
Global Medium Term Sr Nt Step-Up 1.75	Aa2 to Aa1	Contingent Cap Secs 2.692 06/24/2025	A3 to A2	Pass-Thru Cif 07/25/2057	Ba1 to Baa3	Sub Nt Rule 144A 6.125 05/24/2027	
11/28/2021		CAD	A3 to A2	Towd Point Mtge Tr 2017.5			B2 to B3
Global Medium Term Sr Nt Step-Up 2.2	Aa2 to Aa1	Fltg Rt Canadian Dep Nt 02/18/2020	Aa2 to Aa1	Pass-Thru Cif 02/26/2057	Ba2 to Baa2	Turkiye Garanti Bankasi AS	
02/27/2022		CAD	Aa2 to Aa1	Pass-Thru Cif 02/26/2057	B1 to Ba2	Covered Bds 06/30/2022 TRY	Baa2 to Ba1
Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1	Tosco Corp		Pass-Thru Cif 02/26/2057	A2 to Aa2	Covered Bds 13.1 08/15/2022 TRY	
11/27/2020		NT 8.125 02/15/2030	Ba1 to A3	Pass-Thru Cif 02/26/2057	Baa2 to Aa2	Covered Bds 11.847 10/13/2023 TRY	Baa2 to Ba1
Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1	Deb 7.8 01/01/2027	Ba1 to A3	Pass-Thru Cif 02/26/2057	Aa2 to Aa1		
05/31/2022		Deb 7.9 01/01/2047	Ba1 to A3	Pass-Thru Cif 02/26/2057	A1 to Aa1		
Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1	Towd Point Mtge Funding 2016-GRANITE3		Towd Point Mtge Tr 2017.6		Turkiye Halk Bankasi AS	
01/31/2028		PLC		Pass-Thru Cif 2.773 10/25/2057	Aa2 to Aa1	Global Nt 3.875 02/05/2020	B1 to B2
Global Medium Term Sr Nt Fixed/Fltg Rt	Aa2 to Aa1	Pass-Thru Cif 08/22/2044 GBP	Ba2 to Baa2	Pass-Thru Cif 3.386 10/25/2057	Ba3 to Ba2	Global Nt 4.75 06/04/2019	B1 to B2
3.25 04/27/2023				Pass-Thru Cif 3.386 10/25/2057	B3 to B2	Turkiye IS Bankasi AS	
Global Medium Term Sr Nt Step-Up 2.4	Aa2 to Aa1	Pass-Thru Cif 08/22/2044 GBP	A2 to Aa1	Towers Cq SRL		Mtn Rule 144A 6.125 04/25/2024	Ba3 to B2
12/31/2022		Pass-Thru Cif 08/22/2044 GBP	B2 to Ba1	Coll Nt 12/28/2033 EUR	Aa2 to Aa3	Sub Global Nt 7.85 12/10/2023	B3 to Caa2
Global Medium Term Sr Nt Step-Up 2.2	Aa2 to Aa1	Pass-Thru Cif 08/22/2044 GBP	Aa2 to Aaa	Toyota Glory 2017 Phase II Auto Loan		Turkiye Asset-Backed Sec	
01/30/2022		Pass-Thru Cif 08/22/2044 GBP	Baa2 to A1	Pass-Thru Cif 04/26/2024 CNY	A1 to Aa3	Tr Beneficial Interest (201512)	
Global Medium Term Sr Nt Step-Up 2.35	Aa2 to Aa1	Towd Point Mtge Tr 2015-1		Pass-Thru Cif 08/29/2053 JPY	Aa3 to Aa1	Tr Beneficial Interest (201603-1)	
07/31/2022		Pass-Thru Cif 10/27/2053	Baa2 to A2	Pass-Thru Cif 03/31/2050 JPY	Aa2 to Aa1	Tr Beneficial Interest (201603-2)	
Global Medium Term Sr Nt Fixed/Fltg Rt	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	Ba1 to A1	Pass-Thru Cif 11/30/2051 JPY	A1 to Aa3	Tr Beneficial Interest (201603-3)	
2.6 02/15/2023		Pass-Thru Cif 10/27/2053	Caa2 to Caa1	Pass-Thru Cif 08/30/2052 JPY	Aa2 to Aaa	Tr Beneficial Interest (201603-4)	
Global Medium Term Sr Nt Step-Up 2.1	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	Baa3 to A3	Pass-Thru Cif 02/28/2053 JPY	Aa2 to Aa1	Tr Fontana	
06/30/2020		Pass-Thru Cif 10/27/2053	Aa1 to Aaa	Pass-Thru Cif 03/31/2048 JPY	A1 to Aa2	Tr Fontana 2	
Global Medium Term Sr Nt Step-Up 2.3	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	Aa1 to Aaa	Pass-Thru Cif 10/30/2048 JPY	A3 to A1	Tr Preferred Ins Note Securitization 2016	
05/29/2022		Pass-Thru Cif 10/27/2053	A2 to Aa2	Coll Nt 10/20/2034	Baa3 to Baa2	Coll Nt 10/20/2034	Aa3 to Aa2
Global Medium Term Sr Nt Step-Up	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	Caa1 to B2	Trade & Dev Bk Mongolia LLC		Medium Term Nt Rule 144A 9.375	
07/29/2023		Pass-Thru Cif 10/27/2053	Aa1 to Aaa	05/19/2020	Caa1 to B3	Trans-Elect NTD Holdings Path 15, LLC	
Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	A1 to Aa2	Sr Sec Bd	Ba2 to Ba1	Transocean Inc	
09/30/2022		Pass-Thru Cif 10/27/2053	A1 to Aa2	Gtd Sr Nt Rule 144A 7.5 01/15/2026	B1 to B3	Trapeza CDO V Inc	
Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	A1 to Aa2	Fourth Priority Sr Sec Fltg Rt Nt	B3 to B1	Fourth Priority Sr Sec Fltg Rt Nt	
03/31/2024		Pass-Thru Cif 10/27/2053	A1 to Aa2	Coll Nt 07/15/2034	B3 to B1	Fourth Priority Sr Sec Fltg Rt Nt	
Global Medium Term Sr Nt Step-Up 3.5	Aa2 to Aa1	Pass-Thru Cif 4.25 10/27/2053	Aa1 to Aaa	07/15/2034	B3 to B1	Third Priority Sr Sec Fltg Rt Nt	
04/30/2025		Pass-Thru Cif 10/27/2053	Baa2 to A2	07/15/2034	Aa2 to Aa1	07/15/2034	
Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1	Pass-Thru Cif 10/27/2053	Ba1 to A1	Trapeza CDO V Ltd		Sr Secd 2nd Priority Nt Fltg Rt	
06/30/2023		Pass-Thru Cif 10/27/2053	A1 to Aa1	07/15/2034	Aa1 to Aaa	07/15/2034	
Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1	Towd Point Mtge Tr 2015-2		Trapeza CDO XII Ltd		Coll Nt 04/06/2042	A3 to A2
11/19/2020		Pass-Thru Cif 3.423 11/25/2060	Aa2 to Aa1	Coll Nt 04/06/2042	Caa3 to Caa2	Coll Nt 04/06/2042	Ba1 to Baa3
Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1	Pass-Thru Cif 3.423 11/25/2060	A3 to A2	Coll Nt 04/06/2042	Caa3 to Caa2	Coll Nt 04/06/2042	A2 to A1
02/28/2023		Towd Point Mtge Tr 2015-3		Coll Nt 04/06/2042	Aa3 to Aa2	Treehouse Foods Inc	
Global Medium Term Sr Nt Step-Up 2.15	Aa2 to Aa1	Pass-Thru Cif 03/25/2054	Baa2 to A3	Gtd Sr Nt Rule 144A 4.875 03/15/2022	Ba2 to B2	Gtd Global Sr Nt Rule 144A 6	
03/31/2022		Pass-Thru Cif 03/25/2054	Ba2 to Baa3	02/15/2024	Ba2 to B2	02/15/2024	
Global Medium Term Sr Nt 2.5	Aa2 to Aa1	Pass-Thru Cif 03/25/2054	A2 to Aa3	Treman Park CLO Ltd		Coll Nt 04/20/2027	A2 to Aa3
10/12/2026		Pass-Thru Cif 03/25/2054	Aa1 to Aaa	Coll Nt 04/20/2027	A2 to Aa2	Tricolore 2014 Spv SRL	
Global Medium Term Sr Nt Step-Up 2.1	Aa2 to Aa1	Towd Point Mtge Tr 2015-5		Pass-Thru Cif 10/22/2041 EUR	Aa2 to Aa1	Trimas Corp	
02/28/2021		Pass-Thru Cif 3.5 05/25/2055	Aa2 to Aaa	Sr Nt Rule 144A 4.875 10/15/2025	B1 to Baa3	Sr Nt Rule 144A 4.875 10/15/2025	
Global Medium Term Sr Nt Step-Up 2.4	Aa2 to Aa1	Pass-Thru Cif 3.684 05/25/2055	Baa2 to A3	Trimble Nav Ltd		Global Sr Nt 4.75 12/01/2024	Baa2 to Baa3
10/30/2025		Pass-Thru Cif 3.684 05/25/2055	Ba2 to A3	Trinidad Drilling Ltd		Sr Nt Rule 144A 6.625 02/15/2025	Caa1 to B3
Global Medium Term Sr Nt Step-Up 2.15	Aa2 to Aa1	Pass-Thru Cif 3.684 05/25/2055	Caa3 to B3	Sr Nt Rule 144A 6.625 02/15/2025	Caa1 to B3	Trinitas CLO III Ltd	
01/31/2022		Pass-Thru Cif 3.684 05/25/2055	A2 to Aa2	Coll Nt 07/15/2027	B2 to Caa1	Coll Nt 07/15/2027	B2 to Caa1
Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1	Towd Point Mtge Tr 2015-6		Trinity Plus Funding Co LLC		Counterparty Rating	A1 to Baa1
03/31/2021		Pass-Thru Cif 3.5 04/26/2055	Aa2 to Aaa	Counterparty Rating	A2 to Baa1	Counterparty Rating	A2 to Baa1
Global Medium Term Sr Nt Step-Up 2	Aa2 to Aa1	Pass-Thru Cif 2.75 04/26/2055	Aa1 to Aaa	Trinity Square 2015-1 PLC		Trinseo Matls Oper SCA / Trinseo Matls Fin Inc	
01/31/2020		Pass-Thru Cif 3.5 04/26/2055	A2 to Aa2	Pass-Thru Cif 07/17/2051 GBP	A2 to A1	Sr Nt Rule 144A 5.375 09/01/2025	B3 to B2
Global Mtn Zero Cpn Equity-Linked (Mkt Linked Sec) 0 01/04/2022	Aa2 to Aa1	Pass-Thru Cif 3.5 04/26/2055	Baa2 to A3	Pass-Thru Cif 07/17/2051 GBP	Aa2 to Aa1	Triumph Group Inc	
Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1	Pass-Thru Cif 3.25 04/26/2055	Aa1 to Aaa	Turbo Fin 7		Gtd Sr Nt 7.75 08/15/2025	B3 to Caa1
02/26/2020		Pass-Thru Cif 3.5 04/26/2055	Aa2 to Aaa	Pass-Thru Cif 01/25/2034	Ba3 to B1	Truman Capital Mortgage Loan Trust	
Global Medium Term Sr Nt Fixed/Fltg Rt 2	Aa2 to Aa1	Pass-Thru Cif 3.5 04/26/2055	Aa1 to Aaa	Pass-Thru Cif 03/25/2036	Baa3 to Baa1	Pass-Thru Cif 01/25/2034	Ba3 to B1
10/30/2020		Pass-Thru Cif 3.5 04/26/2055	Aa1 to Aaa	Turkey Govt of		Global Bds 6.625 02/17/2045	Ba2 to Ba3
Global Medium Term Sr Nt Step-Up 3	Aa2 to Aa1	Pass-Thru Cif 3.831 04/26/2055	Ba2 to Baa3	Global Bds 6.625 02/17/2045	Ba2 to Ba3	Government Bds 03/02/2022 TRY	
06/29/2024		Towd Point Mtge Tr 2016-2					
Global Medium Term Sr Nt Step-Up 2.35	Aa2 to Aa1	Pass-Thru Cif 3.08/25/2055	A3 to A2				
01/31/2023		Pass-Thru Cif 3.039 08/25/2055	Baa3 to Baa1				
Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1	Pass-Thru Cif 3.039 08/25/2055	Ba3 to Baa1				
08/27/2025		Towd Point Mtge Tr 2016-3					
Global Medium Term Sr Nt Step-Up 2.4	Aa2 to Aa1	Pass-Thru Cif 3.5 04/25/2056	Aa2 to Aa1				
01/29/2023		Pass-Thru Cif 4.2 04/25/2056	Baa2 to Baa1				
Global Medium Term Sr Nt Step-Up 2.75	Aa2 to Aa1	Pass-Thru Cif 3.5 04/25/2056	A2 to Aa2				
12/30/2026		Pass-Thru Cif 4.04/25/2056	A2 to Aa2				
Global Medium Term Sr Nt Step-Up 1.9	Aa2 to Aa1	Pass-Thru Cif 3.25 04/25/2056	Aa2 to Aa1				
04/29/2021		Pass-Thru Cif 3.04/25/2056	Aa2 to Aa1				
Global Medium Term Sr Nt Step-Up 2.15	Aa2 to Aa1	Pass-Thru Cif 3.75 04/25/2056	A2 to Aa2				
05/31/2024		Towd Point Mtge Tr 2016-4					
Global Medium Term Sr Nt Step-Up 2.4	Aa2 to Aa1	Pass-Thru Cif 3.25 07/25/2056	Aa2 to Aaa				
11/30/2022		Pass-Thru Cif 3.07/25/2056	Aa2 to Aaa				
Global Medium Term Sr Nt 3.5	Aa2 to Aa1	Pass-Thru Cif 3.957 07/25/2056	Ba2 to Baa3				
05/31/2023		Towd Point Mtge Tr 2016-5					
Global Medium Term Sr Nt Fltg Rt Ser A	Aa2 to Aa1	Pass-Thru Cif 10/25/2056	Ba3 to Ba2				
3.309 01/22/2019		Pass-Thru Cif 3.375 10/25/2056	Aa3 to Aa2				
Global Medium Term Sr Nt 2	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Aa2 to Aa1				
03/19/2019		Towd Point Mtge Tr 2017-1					
Global Medium Term Sr Nt 2.5	Aa2 to Aa1	Pass-Thru Cif 3.75 10/25/2056	Baa2 to A3				
07/31/2019		Pass-Thru Cif 3.75 10/25/2056	Aa3 to Aa2				
Global Medium Term Sr Nt Step-Up 1.75	Aa2 to Aa1	Pass-Thru Cif 5 10/25/2056	Aa3 to Aa2				
07/29/2021		Pass-Thru Cif 5 10/25/2056	Baa2 to A3				
Global Medium Term Sr Nt Step-Up 2.25	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
10/30/2022		Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
Global Medium Term Sr Nt Step-Up 2.75	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
01/30/2025		Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
Global Medium Term Sr Nt Step-Up 2.75	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
05/29/2025		Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
Global Medium Term Sr Nt Step-Up 2.65	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
09/30/2025		Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
Global Medium Term Sr Nt Step-Up 2.2	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
09/30/2020		Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
Global Medium Term Sr Nt Step-Up	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Aa3 to Aa2				
10/31/2023		Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
Global Medium Term Sr Nt Fixed/Fltg Rt	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
2.5 01/26/2023		Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
Global Medium Term Sr Nt Step-Up 2.5	Aa2 to Aa1	Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
03/31/2025		Pass-Thru Cif 3.25 10/25/2056	Baa2 to A3				
Global Medium Term Sr Nt Step-Up 2.55	Aa2 to Aa1	Towd Point Mtge Tr 2017-2					
12/31/2025		Pass-Thru Cif 3.75 04/25/2057	A2 to Aa2				

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
UBS Group Funding (Jersey) Ltd Global Gtd Nt Rule 144A 4.125 09/24/2025	Baa1 to A3	Covered Bds 1.65 07/31/2026 EUR	Aa2 to Aa3	Covered Bds 3.125 02/05/2024 EUR	Aa2 to Aa3	VCL Master Netherlands BV Pass-Thru Ctf 11/25/2024 EUR	Aa1 to Aa2
Gtd Flt Rt Global Nt 09/24/2020	Baa1 to A3	Covered Bds 3 01/31/2024 EUR	Aa2 to Aa3	Covered Bds 1.25 02/07/2025 EUR	Aa2 to Aa3	VCL Multi-Compartment SACompartment VCL 25	A1 to Aa1
Gtd Global Nt 3 04/15/2021	Baa1 to A3	Covered Bds 10/31/2024 EUR	Aa2 to Aa3	Unione Di Banche Italiane SPA Covered Bds 1 01/27/2023 EUR	Aa2 to Aa3	Pass-Thru Ctf 09/21/2023 EUR	A1 to Aa1
Gtd Swiss Bds 1.75 11/16/2022 EUR	Baa1 to A3	Covered Bds 10/31/2025 EUR	Aa2 to Aa3	Covered Bds 1.75 02/25/2033 EUR	Aa2 to Aa3	Vela ABS S r l	Aa2 to Aa3
Gtd Swiss Nt EUR	Baa1 to A3	Covered Bds 10/31/2028 EUR	Aa2 to Aa3	Covered Bds 1.78 02/23/2033 EUR	Aa2 to Aa3	Coll Nt 11/28/2040 EUR	Aa2 to Aa3
Gtd Swiss Nt 1.25 02/23/2026 CHF	Baa1 to A3	Covered Bds 10/31/2027 EUR	Aa2 to Aa3	Covered Bds 1.125 10/04/2027 EUR	Aa2 to Aa3	Coll Nt 10/28/2040 EUR	Aa2 to Aa3
Gtd Swiss Nt .75 02/22/2022 CHF	Baa1 to A3	Covered Bds 10/29/2021 EUR	Aa2 to Aa3	Covered Bds 1.25 01/15/2030 EUR	Aa2 to Aa3	Vela Home Srl	Aa2 to Aa3
	Baa1 to A3	Covered Bds .2109 01/31/2022 EUR	Aa2 to Aa3	Covered Bds 1.25 01/15/2030 EUR	Aa2 to Aa3	Coll Nt 10/25/2042 EUR	Aa2 to Aa3
	Baa1 to A3	Covered Bds 01/31/2022 EUR	Aa2 to Aa3	Covered Bds 1.25 01/15/2030 EUR	Aa2 to Aa3	Coll Nt 10/25/2042 EUR	Aa2 to Aa3
	Baa1 to A3	Covered Bds .158 10/29/2021 EUR	Aa2 to Aa3	Covered Bds .5 07/15/2024 EUR	Aa2 to Aa3	Coll Nt 10/25/2042 EUR	Aa2 to Aa3
UCFC Funding Corp	Baa1 to A1	Covered Bds 04/30/2022 EUR	Aa2 to Aa3	Covered Bds .375 09/14/2026 EUR	Aa2 to Aa3	Veneto Region	Baa2 to Baa3
Pass-Thru Ctf 6.587 10/15/2029	Baa1 to A1	Covered Bds 07/29/2022 EUR	Aa2 to Aa3	United Air Lines Inc	A1 to A2	Flt Rt Eurobond 12/07/2046	Baa2 to Baa3
Pass-Thru Ctf 6.98 03/01/2030	Ca to C	Covered Bds 07/31/2025 EUR	Aa2 to Aa3	Pass Thru Ctf Ser 2016-1A 3.45	A1 to A2	Veneto Region of	Baa2 to Baa3
UCFC Loan Trust	C to Ca	Covered Bds 07/31/2024 EUR	Aa2 to Aa3	01/07/2030	A1 to A2	Italian Bds 12/15/2024 EUR	Baa2 to Baa3
Pass-Thru Ctf 0 12/15/2028	Caa3 to B1	Covered Bds 07/31/2023 EUR	Aa2 to Aa3	United Airls Pass Thru Tr 2016-2AA	A1 to A2	Flt Rt Italian Nt 06/30/2026 EUR	Baa2 to Baa3
Pass-Thru Ctf 0 12/15/2028	Caa3 to B1	Covered Bds 07/31/2026 EUR	Aa2 to Aa3	Pass Thru Ctf Ser 2016-2A 3.1	A1 to A2	Venezuela Gov't of	Caa3 to C
UCI 9 Fondo de Titulizacion de Activos	Baa1 to A1	Covered Bds 07/31/2024 EUR	Aa2 to Aa3	10/07/2028	A1 to A2	Government Bds 16 04/06/2023 VEF	Caa3 to C
Flt Rt Mtg Bkd Euronotes 06/19/2035	Baa1 to A1	Covered Bds .6889 07/31/2024 EUR	Aa2 to Aa3	United Overseas Bank Ltd	A3 to A2	Eurobonds 6 12/09/2020	Caa3 to C
EUR	A2 to Aa2	Covered Bds .546 07/31/2023 EUR	Aa2 to Aa3	Contingent Cap Secs 3.5 02/27/2029	A3 to A2	Eurobonds 9 05/07/2023	Caa3 to C
Flt Rt Mtg Bkd Euronotes 06/19/2035	A2 to Aa2	Covered Bds .75 04/30/2025 EUR	Aa2 to Aa3	SGD	A3 to A2	Eurobonds 9.25 05/07/2028	Caa3 to C
EUR	A2 to Aa2	Covered Bds 10/30/2020 EUR	Aa2 to Aa3	Contingent Cap Secs 3.19 08/26/2028	A3 to A2	Government Bds 16.65 02/28/2030 VEF	Caa3 to C
UK Rents PLC (United Kingdom)	Aa2 to A3	Covered Bds 07/30/2021 EUR	Aa2 to Aa3	HKD	A3 to A2	Government Bds 16 04/18/2019 VEF	Caa3 to C
Asset-Bkd Ctf 9.1 04/06/2025 GBP	Aa2 to A3	Covered Bds 07/30/2021 EUR	Aa2 to Aa3	United Photovoltaics Group Ltd	B3 to Caa2	Government Bds 9.875 08/02/2019 VEB	Caa3 to C
	Aa2 to A3	Covered Bds 01/31/2026 EUR	Aa2 to Aa3	Gtd Eurobonds	B3 to Caa2	Government Bds 16 11/21/2019 VEF	Caa3 to C
Ukraine Gov't of	Caa2 to Caa1	Covered Bds 5 10/31/2021 EUR	Aa2 to Aa3	United States Sll Corp	Caa1 to B2	Sr Sec Global Nt 6.75 03/31/2020	Caa3 to C
Global Bds 7.75 09/01/2019	Caa2 to Caa1	Union Life Ins Co Ltd	Baa3 to Baa1	Sr Nt 6.65 06/01/2037	Caa1 to B2	Government Bds 15.5 03/01/2029 VEF	Caa3 to C
Global Bds 7.75 09/01/2027	Caa2 to Caa1	Eurobonds 3 09/19/2021	Baa3 to Baa1	United Technologies Corp	A3 to Baa1	Government Bds 15.25 05/25/2028 VEF	Caa3 to C
Global Bds 7.75 09/01/2023	Caa2 to Caa1	Union Pac Corp	A3 to Baa1	EURS Nt 1.15 05/18/2024 EUR	A3 to Baa1	Government Bds 15 01/08/2026 VEF	Caa3 to C
Global Bds 7.75 09/01/2024	Caa2 to Caa1	Deb 7.125 02/01/2028	A3 to Baa1	EURS Nt 2.15 05/18/2030 EUR	A3 to Baa1	Government Bds 15 06/15/2025 VEF	Caa3 to C
Global Bds 7.75 09/01/2026	Caa2 to Caa1	Sr Nt 3.25 08/15/2025	A3 to Baa1	EURS Nt Flt Rt 0 05/18/2020 EUR	A3 to Baa1	Government Bds 16 03/03/2022 VEF	Caa3 to C
Global Bds 7.75 09/01/2025	Caa2 to Caa1	Sr Nt 4.375 11/15/2065	A3 to Baa1	EURS Nt Flt Rt 0 11/13/2019 EUR	A3 to Baa1	Government Bds 16.25 01/04/2024 VEF	Caa3 to C
Global Bds 7.75 09/01/2022	Caa2 to Caa1	Nt 3.04/15/2027	A3 to Baa1	EURS Global Nt 1.25 05/22/2023 EUR	A3 to Baa1	Government Bds 16 03/03/2022 VEF	Caa3 to C
Global Bds 7.75 09/01/2021	Caa2 to Caa1	Nt 4.75 12/15/2043	A3 to Baa1	Universities of Valencia	Ba2 to Ba1	Government Bds 16.5 02/04/2021 VEF	Caa3 to C
Global Bds 7.75 09/01/2022	Caa2 to Caa1	Nt 3.875 02/01/2055	A3 to Baa1	BD 6.6 12/15/2022 ESP	Ba2 to Ba1	Government Bds 17 11/26/2020 VEF	Caa3 to C
Global Bds 7.75 09/01/2020	Caa2 to Caa1	Nt 3.646 02/15/2024	A3 to Baa1	Sec Spanish Bds 6.6 06/15/2022 EUR	Ba2 to Ba1	Government Bds 15.5 02/15/2029 VEF	Caa3 to C
Global Bds 7.75 09/01/2020	Caa2 to Caa1	Sr Nt 3.6 09/15/2037	A3 to Baa1	University of Otaio Institute of Tech	A2 to A1	Government Bds 15.5 02/15/2029 VEF	Caa3 to C
Global Bds 7.75 09/01/2020	Caa2 to Caa1	Nt 3.375 02/01/2035	A3 to Baa1	CADS Deb 6.351 10/15/2034 CAD	A2 to A1	Government Bds 9.875 10/15/2020 VEB	Caa3 to C
Ukreximbank	Caa2 to Caa1	Nt 5.78 07/15/2040	A3 to Baa1	USA Waste Svcs Inc	Baa2 to Baa1	Government Bds 9.875 10/15/2020 VEB	Caa3 to C
Sub Loan Participation Nt 02/09/2023	Caa3 to Caa2	Nt 7.875 01/15/2019	A3 to Baa1	Sr Nt 7 07/15/2028	Baa2 to Baa1	Venice City of	Baa3 to Baa1
Loan Participation Nt 9.75 01/22/2025	Caa2 to Caa1	Sr Nt 4.05 11/15/2045	A3 to Baa1	USAA Auto Owner Tr 2016-1	Aa3 to Aa1	EURS Nt Flt Rt 0 12/23/2022 EUR	Baa3 to Baa1
Loan Participation Nt 9.75 04/27/2022	Caa2 to Caa1	Nt 4.163 07/15/2022	A3 to Baa1	Coll Nt 1.82 10/16/2023	Aa3 to Aa1	Verisign Inc	Ba1 to Ba2
	Caa2 to Caa1	Nt 4.3 06/15/2042	A3 to Baa1	USAA Auto Owner Tr 2017-1	A3 to A2	Sr Nt 4.75 07/15/2027	Ba1 to Ba2
Ultra Res Inc	Caa2 to Caa3	Deb 6.25 05/01/2034	A3 to Baa1	Coll Nt 2.2 10/15/2024	A3 to A2	Gld Sr Nt 4.625 05/01/2023	Ba1 to Ba2
Sr Nt Rule 144A 6.875 04/15/2022	Caa2 to Caa3	Nt 1.8 02/01/2021	A3 to Baa1	USG Corp	Ba1 to Ba2	Sr Nt 5.25 04/01/2025	Ba1 to Ba2
Sr Nt Rule 144A 7.125 04/15/2025	Caa2 to Caa3	Deb 6.15 05/01/2037	A3 to Baa1	Sr Nt Rule 144A 5.5 03/01/2025	Ba1 to Ba2	Vertiv Inter Hldg Corp	Ba1 to Ba2
	Caa2 to Caa3	Nt 4.04/15/2047	A3 to Baa1	Sr Nt Rule 144A 4.875 06/01/2027	Ba1 to Ba2	Sr PIK Toggle Nt Rule 144A 12	Caa1 to Caa2
Umbria Region	Baa2 to Baa3	Nt 4.85 06/15/2044	A3 to Baa1	USA Waste Svcs Inc	Baa2 to Baa1	02/15/2022	Caa1 to Caa2
EURS BD 4.92367 12/31/2020 EUR	Baa2 to Baa3	Sr Nt 2.75 03/01/2026	A3 to Baa1	Sr Nt 7 07/15/2028	Baa2 to Baa1	Sr Sec 2nd Lien Nt	B2 to B1
EURS NT Flt Rt Reg S .066	Baa2 to Baa3	Nt 4.25 04/15/2043	A3 to Baa1	USAA Auto Owner Tr 2016-1	Aa3 to Aa1	VIA A11 NV	A3 to A2
03/26/2031 EUR	Baa2 to Baa3	Nt 4.15 01/15/2045	A3 to Baa1	Coll Nt 1.82 10/16/2023	Aa3 to Aa1	Sr Sec Bds 4.49 09/30/2045 EUR	A3 to A2
Unicaja	Aa2 to Aa1	Deb 6.625 02/01/2029	A3 to Baa1	USAA Auto Owner Tr 2017-1	A3 to A2	Via Solutions Nord GMBH & Co KG	A3 to Baa2
Covered Bds 11/22/2022 EUR	Aa2 to Aa1	Nt 1.8 02/01/2020	A3 to Baa1	Coll Nt 2.2 10/15/2024	A3 to A2	Sec Amortizing Eurobonds 2.957	A3 to Baa2
Unicaja Banco	Aa2 to Aa1	Nt 3.25 01/15/2025	A3 to Baa1	USG Corp	A3 to A2	08/31/2043 EUR	A3 to Baa2
Covered Bds 4.3 11/18/2019 EUR	Aa2 to Aa1	Nt 2.75 04/15/2023	A3 to Baa1	Sr Nt Rule 144A 5.5 03/01/2025	Ba1 to Ba2	Vietnam Gov't of	B1 to Baa3
Covered Bds 4.1 11/29/2019 EUR	Aa2 to Aa1	Nt 3.75 03/15/2024	A3 to Baa1	Sr Nt Rule 144A 4.875 06/01/2027	Ba1 to Ba2	Government Bds 04/28/2021 VND	B1 to Baa3
Covered Bds 4 03/31/2020 EUR	Aa2 to Aa1	Nt 2.95 01/15/2023	A3 to Baa1	USA Waste Svcs Inc	Baa2 to Baa1	Government Bds 05/05/2021 VND	B1 to Baa3
Covered Bds 4 03/24/2021 EUR	Aa2 to Aa1	Nt 2.95 01/15/2023	A3 to Baa1	Sr Nt 7 07/15/2028	Baa2 to Baa1	Government Bds 05/12/2021 VND	B1 to Baa3
Covered Bds 4.1 04/10/2021 EUR	Aa2 to Aa1	Equip Tr Ctf 6.63 01/27/2022	Aa2 to Aa3	USAA Auto Owner Tr 2016-1	Aa3 to Aa1	Government Bds 05/19/2021 VND	B1 to Baa3
Covered Bds 4.1 04/10/2021 EUR	Aa2 to Aa1	MTN Ser B 9.3 01/17/2020	A3 to Baa1	Coll Nt 1.82 10/16/2023	Aa3 to Aa1	Government Bds 07/11/2021 VND	B1 to Baa3
Covered Bds 4.1 04/10/2021 EUR	Aa2 to Aa1	Sr Nt 4.05 03/01/2046	A3 to Baa1	USAA Auto Owner Tr 2017-1	A3 to A2	Government Bds 8 06/09/2046 VND	B1 to Baa3
Covered Bds 4.1 04/10/2021 EUR	Aa2 to Aa1	Deb 5.375 06/01/2033	A3 to Baa1	Coll Nt 2.2 10/15/2024	A3 to A2	Government Bds 06/09/2021 VND	B1 to Baa3
Covered Bds 4.1 04/10/2021 EUR	Aa2 to Aa1	Sr Nt 3.35 08/15/2046	A3 to Baa1	USG Corp	Ba1 to Ba2	Government Bds 7.6 06/02/2031 VND	B1 to Baa3
Covered Bds 4.1 04/10/2021 EUR	Aa2 to Aa1	Sr Nt 4.1 09/15/2067	A3 to Baa1	Sr Nt Rule 144A 5.5 03/01/2025	Ba1 to Ba2	Government Bds 6 06/23/2021 VND	B1 to Baa3
Covered Bds 12/17/2021 EUR	Aa2 to Aa1	Nt 3.799 10/01/2051	A3 to Baa1	Sr Nt Rule 144A 4.875 06/01/2027	Ba1 to Ba2	Government Bds 6.6 06/23/2023 VND	B1 to Baa3
Covered Bds 3.8 12/14/2022 EUR	Aa2 to Aa1	Nt 2.25 02/15/2019	A3 to Baa1	USA Waste Svcs Inc	Baa2 to Baa1	Government Bds 6.1 07/07/2021 VND	B1 to Baa3
Covered Bds 4.3 10/25/2023 EUR	Aa2 to Aa1	Sr Nt 2.25 06/19/2020	A3 to Baa1	Sr Nt 7 07/15/2028	Baa2 to Baa1	Government Bds 6.6 07/07/2023 VND	B1 to Baa3
Covered Bds 4.3 10/25/2023 EUR	Aa2 to Aa1	Sr Nt 4.75 09/15/2041	A3 to Baa1	USAA Auto Owner Tr 2016-1	Aa3 to Aa1	Government Bds 6.1 07/21/2021 VND	B1 to Baa3
Covered Bds 3.9 05/23/2025 EUR	Aa2 to Aa1	Nt 6.125 02/15/2020	A3 to Baa1	Coll Nt 2.2 10/15/2024	A3 to A2	Government Bds 6.1 08/04/2021 VND	B1 to Baa3
Covered Bds 3.9 05/23/2025 EUR	Aa2 to Aa1	Nt 4.821 02/01/2044	A3 to Baa1	USG Corp	Ba1 to Ba2	Global Bds 4.8 11/19/2024	B1 to Baa3
Covered Bds 3.9 05/23/2025 EUR	Aa2 to Aa1	Union Pac RR Co	A3 to Baa1	Sr Nt Rule 144A 5.5 03/01/2025	Ba1 to Ba2	Government Bds 11.1 02/20/2022 VND	B1 to Baa3
Covered Bds 3.8 06/30/2025 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 2016-1 2.495	Aa2 to Aa3	Sr Nt Rule 144A 4.875 06/01/2027	Ba1 to Ba2	Government Bds 11.5 02/22/2021 VND	B1 to Baa3
Covered Bds 4.3 03/28/2027 EUR	Aa2 to Aa1	11/09/2029	Aa2 to Aa3	USA Waste Svcs Inc	Baa2 to Baa1	Government Bds 9.5 05/31/2022 VND	B1 to Baa3
Covered Bds 4.3 03/28/2027 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 2003-1 4.698	Aa2 to Aa3	Sr Nt 7 07/15/2028	Baa2 to Baa1	Government Bds 8.9 06/30/2028 VND	B1 to Baa3
Covered Bds 4.3 03/28/2027 EUR	Aa2 to Aa1	01/02/2024	Aa2 to Aa3	USAA Auto Owner Tr 2016-1	Aa3 to Aa1	Government Bds 9.1 01/31/2023 VND	B1 to Baa3
Covered Bds 4.3 03/28/2027 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 2000-1 8 01/10/2021	Aa2 to Aa3	Coll Nt 1.82 10/16/2023	Aa3 to Aa1	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 03/28/2027 EUR	Aa2 to Aa1	Pass Thru Ctf 6.061 01/17/2023	Aa2 to Aa3	USAA Auto Owner Tr 2017-1	A3 to A2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.8 05/25/2027 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 1998-C 6.33	Aa2 to Aa3	Coll Nt 2.2 10/15/2024	A3 to A2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.8 05/25/2027 EUR	Aa2 to Aa1	01/02/2020	Aa2 to Aa3	USG Corp	Ba1 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.8 05/25/2027 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 2006-1 5.866	Aa2 to Aa3	Sr Nt Rule 144A 5.5 03/01/2025	Ba1 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 04/10/2031 EUR	Aa2 to Aa1	07/02/2030	Aa2 to Aa3	Sr Secd Nt Rule 144A 7 03/15/2024	Ba3 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 04/10/2031 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 1999-A 7.6	Aa2 to Aa3	Sr Secd Nt Rule 144A 6.5 03/15/2022	Ba3 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 04/10/2031 EUR	Aa2 to Aa1	01/02/2020	Aa2 to Aa3	Sr Secd Nt Rule 144A 6.5 03/15/2022	Ba3 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 04/10/2031 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 1998-A 6.7	Aa2 to Aa3	Gtd Global Sr Nt Rule 144A 9	Ba3 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 04/10/2031 EUR	Aa2 to Aa1	02/23/2019	Aa2 to Aa3	12/15/2025	Caa1 to B3	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 11/22/2022 EUR	Aa2 to Aa1	Union Pac RR Co 2007 3 Pass Thru Tr	Aa2 to Aa3	Sr Nt Rule 144A 5.5 03/01/2025	Ba1 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 05/24/2019 EUR	Aa2 to Aa1	Pass Thru Ctf Ser 2007-3 6.176	Aa2 to Aa3	Sr Nt Rule 144A 4.875 06/01/2027	Ba1 to Ba2	Government Bds 8.9 09/30/2023 VND	B1 to Baa3
Covered Bds 4.3 11/18/2019 EUR	Aa2 to Aa1	01/02/2031	Aa2 to Aa3	USA Waste Svcs Inc	Baa2 to Baa1		

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Government Bds 6.3 03/24/2021 VND	B1 to Ba3	Pass Thru Ctf 07/25/2044	Baa3 to Baa1	Wells Fargo Home Equity Asset Backed Secs Tr		Whitehorse VIII Ltd	
Government Bds 6.4 04/07/2021 VND	B1 to Ba3	Pass Thru Ctf 07/25/2045	Ba1 to Baa2	Pass Thru Ctf 12/25/2035	B2 to B1	Coll Nt 05/01/2026	Caa1 to Caa3
Government Bds 7.6 04/14/2031 VND	B1 to Ba3	Pass Thru Ctf 04/25/2045	C to Ca	Pass Thru Ctf 04/25/2037	B3 to B1	Coll Nt 05/01/2026	A2 to A1
Government Bds 04/21/2021 VND	B1 to Ba3	Pass Thru Ctf 10/25/2045	Caa2 to B3	Pass-Thru Ctf 07/25/2036	Aa2 to Aaa	Whitehorse X Ltd	
Government Bds 5.5 05/19/2019 VND	B1 to Ba3	Pass Thru Ctf 01/25/2045	Ba1 to Baa2	Pass Thru Ctf 12/25/2035	C to Caa3	Coll Nt 4.07 04/19/2027	Aa2 to Aa1
Vine Oil & Gas Lp/ Vine Oil & Gas Fin Corp		Pass-Thru Ctf 08/25/2033	Ba3 to Baa2	Wells Fargo Home Equity Asset-Backed Secs		Gld Sr Nt 5.75 03/15/2021	B3 to B2
Sr Nt Rule 144A 8.75 04/15/2023	Caa2 to Caa1	Pass Thru Ctf 07/25/2044	B2 to Ba3	Pass-Thru Ctf 07/25/2036	Ca to Caa1	Gld Sr Nt Conv 1.25 04/01/2020	B3 to B2
Vizient Inc		Pass Thru Ctf 02/25/2036	Baa3 to A1	Pass-Thru Ctf 07/25/2036	Ba2 to Baa3	Gld Sr Nt 6.625 01/15/2026	B3 to B2
Sr Nt Rule 144A 10.375 03/01/2024	Caa1 to B3	Pass Thru Ctf 07/25/2044	B1 to Ba2	Wells Fargo Home Equity Asset-Backed Secs Tr		Gld Sr Nt 6.25 04/01/2023	B3 to B2
Voba N 6 SRL		Pass Thru Ctf 11/25/2045	Caa1 to B2	Pass-Thru Ctf 07/25/2036	A3 to Aaa	Whole Foods Mkt Inc	
Pass-Thru Ctf 11/29/2060 EUR	Aa2 to Aa3	Pass Thru Ctf 04/25/2045	Caa2 to B3	Wells Fargo Home Equity Asset-Backed Secs Tr		Gtd Sr Nt 5.2 12/03/2025	Ba1 to A3
Voba N 7 SRL		Pass Thru Ctf 02/25/2036	Ca to Caa3	Pass-Thru Ctf 01/25/2037	A3 to Aaa	Williams Scotsman Intl Inc	
Pass-Thru Ctf 10/27/2060 EUR	Aa2 to Aa3	Pass Thru Ctf 08/25/2045	B3 to B1	Wells Fargo Home Equity Sec Tr		Gtd Sr Secd Nt Rule 144A 7.875	
Pass-Thru Ctf 10/27/2060 EUR	Aa2 to Aa3	Pass Thru Ctf 08/25/2045	B1 to Ba2	Pass-Thru Ctf 01/25/2037	A1 to Aa2	12/15/2022	B2 to B3
VOBA N3 SRL		Pass Thru Ctf 01/25/2045	Caa1 to B2	Pass-Thru Ctf 01/25/2037	A2 to Aa3	Sr Secd Nt Rule 144A 6.875	
Pass-Thru Ctf 11/23/2047 EUR	Aa2 to Aa3	Pass-Thru Ctf 08/25/2033	Ca to B3	Wells Fargo Home Equity Tr 2005-1		08/15/2023	B2 to B3
Volvo Car AB		Pass-Thru Ctf 08/25/2045	C to B3	Pass Thru Ctf 10/25/2034	Caa2 to B1	Willow No 2 (Ireland) PLC	
Gtd Eurobonds 3.25 05/18/2021 EUR	Ba2 to Ba1	Pass Thru Ctf 04/25/2035	Baa3 to Baa1	Pass Thru Ctf 08/25/2034	C to Ca	Coll Nt 05/17/2021 SEK	A2 to Baa1
Gtd Sr Nt SEK	Ba2 to Ba1	Pass Thru Ctf 07/25/2044	B3 to B2	Pass Thru Ctf 11/25/2034	B2 to B1	Coll Nt 08/28/2039 EUR	B3 to Baa3
Gtd Fltg Rt Nt SEK	Ba2 to Ba1	Pass Thru Ctf 01/25/2045	B3 to B1	Pass Thru Ctf 09/25/2035	C to Caa1	Winwater Mgtc Loan Tr 2015-3	
Volvo Financial Equipment LLC		Pass Thru Ctf 01/25/2045	Baa3 to Baa1	Wells Fargo Mortgage Backed Securities 2004-J Trust		Pass-Thru Ctf 3.91 03/27/2045	Aa2 to Aa1
Coll Nt 2.3999 01/18/2022	Aa1 to Aaa	Pass Thru Ctf 01/25/2045	B1 to Ba1	Pass-Thru Ctf 06/25/2034	Ba1 to Baa3	Pass-Thru Ctf 3.91 03/27/2045	A1 to Aa3
Coll Nt 3.06 12/15/2025	A2 to A1	Pass Thru Ctf 02/25/2036	A3 to Aa3	Wells Fargo Mtg Backed Secs Tr		Pass-Thru Ctf 3.91 03/27/2045	Baa3 to A3
Coll Nt 2.6 04/15/2024	A1 to Aa1	Pass Thru Ctf 01/25/2045	B2 to Ba1	Pass Thru Ctf 5.5 04/25/2035	Ba3 to Ba1	Winwater Mgtc Loan Tr 2015-4	
Coll Nt 2.91 01/17/2023	Aa2 to Aa1	Pass Thru Ctf 11/25/2045	B3 to B1	Pass Thru Ctf 5.5 04/25/2035	Ba3 to Ba1	Pass-Thru Ctf 3.781 06/20/2045	A3 to A1
Vorarlberger Landes- Und Hypothekbank AG		Pass Thru Ctf 01/25/2045	B2 to Ba1	Pass Thru Ctf 5.5 04/25/2035	Ba3 to Ba1	Pass-Thru Ctf 3.781 06/20/2045	Aa3 to Aa1
Covered Bds 4.305 05/02/2035 EUR	Aa1 to Aaa	Pass Thru Ctf 11/25/2045	B3 to B1	Pass Thru Ctf 5.5 07/25/2035	Baa3 to Baa2	Pass-Thru Ctf 3.781 06/20/2045	Aa2 to Aa1
Covered Bds 1.25 04/23/2020 EUR	Aa1 to Aaa	Pass Thru Ctf 01/25/2045	Caa2 to B3	Pass Thru Ctf 03/25/2035	B2 to Ba3	Winwater Mgtc Loan Tr 2015-5	
Covered Bds 4.305 05/02/2035 EUR	Aa1 to Aaa	Pass Thru Ctf 08/25/2033	Caal to Ba1	Pass Thru Ctf 12/25/2034	B1 to Baa2	Pass-Thru Ctf 1.08/21/2045	Aa1 to Aaa
Covered Bds .375 05/17/2024 EUR	Aa1 to Aaa	Pass Thru Ctf 07/25/2044	Ba3 to Baa2	Pass Thru Ctf 5.5 04/25/2035	B1 to Baa2	Pass-Thru Ctf 3.2 08/21/2045	Aa1 to Aaa
Covered Bds .75 02/11/2025 EUR	Aa1 to Aaa	Pass Thru Ctf 10/25/2044	B1 to Ba2	Pass Thru Ctf 12/25/2034	Baa3 to Baa2	Pass-Thru Ctf 5.08/21/2045	Aa1 to Aaa
Vougeot Bidco PLC		Pass Thru Ctf 12/26/2034	Baa2 to Baa1	Pass Thru Ctf 12/25/2034	Caa2 to B3	Pass-Thru Ctf 5.08/21/2045	Aa1 to Aaa
Gtd Sr Sec Fltg Rt Gbl Nts 07/15/2020 EUR	B2 to B3	Pass Thru Ctf 10/25/2044	B3 to Caal	Pass Thru Ctf 12/25/2035	B1 to Ba2	Pass-Thru Ctf 5.08/21/2045	Aa1 to Aaa
Gtd Sr Sec Global Nt 7.875 07/15/2020 GBP	B2 to B3	Pass Thru Ctf 12/26/2034	Baa3 to Baa1	Pass Thru Ctf 03/25/2035	Ba1 to Baa1	Pass-Thru Ctf 3.5 08/21/2045	Aa1 to Aaa
Gtd Sr Sec Fltg Rt Gbl Nts 07/15/2020 EUR	B2 to B3	Pass Thru Ctf 10/25/2044	Caal to B1	Pass Thru Ctf 12/25/2034	Caa2 to B3	Pass-Thru Ctf 3.08/21/2045	Aa1 to Aaa
Voya CLO 2014-3 Ltd		Pass Thru Ctf 12/26/2034	Baa3 to Baa1	Pass Thru Ctf 03/25/2035	Ba1 to Baa1	Pass-Thru Ctf 1.08/21/2045	Aa1 to Aaa
Coll Nt 07/27/2026	B2 to B3	Pass Thru Ctf 10/25/2044	Caal to B1	Pass Thru Ctf 5.5 12/25/2035	B3 to B1	Pass-Thru Ctf 1.08/21/2045	Aa1 to Aaa
Coll Nt 07/27/2026	A1 to Aa3	Pass Thru Ctf 12/26/2034	Baa3 to Baa1	Pass Thru Ctf 03/25/2035	Baa3 to Baa1	Pass-Thru Ctf 5.08/21/2045	Aa1 to Aaa
Coll Nt 07/27/2026	Aa1 to Aaa	Pass Thru Ctf 6/12/26/2034	Baa3 to Baa1	Pass Thru Ctf 5.5 04/25/2035	Baa2 to Baa1	Winwater Mgtc Loan Tr 2015-A	
Coll Nt 4.2 07/27/2026	Aa1 to Aaa	Pass Thru Ctf 10/25/2044	Ba2 to Baa3	Pass Thru Ctf 12/25/2034	B1 to Baa2	Pass-Thru Ctf 3.831 05/25/2045	A1 to Aa3
Coll Nt 07/27/2026	A1 to Aa1	Pass Thru Ctf 06/25/2044	Ba2 to Baa3	Pass Thru Ctf 12/25/2034	B1 to Ba2	Pass-Thru Ctf 3.831 05/25/2045	Aa2 to Aa1
VRX Escrow Corp		Pass Thru Ctf 6/12/26/2034	Baa3 to Baa1	Pass Thru Ctf 12/25/2034	B1 to Ba2	Winwater Mgtc Loan Tr 2016-1	
Sr Nt Rule 144A 6.125 04/15/2025	Caa1 to B3	Pass Thru Ctf 06/25/2044	Ba2 to Baa3	Pass Thru Ctf 12/25/2034	B1 to Ba2	Pass-Thru Ctf 3.891 01/22/2046	A2 to Aa3
Sr Global Nt 4.5 05/15/2023 EUR	Caa1 to B3	Pass Thru Ctf 6/12/26/2034	Baa3 to Baa1	Pass Thru Ctf 03/25/2035	Ba1 to Baa1	Pass-Thru Ctf 6.87 01/22/2046	Aa1 to Aaa
Sr Nt Rule 144A 5.875 05/15/2023	Caa1 to B3	Pass Thru Ctf 10/25/2044	Ba2 to Baa3	Pass Thru Ctf 12/25/2034	B1 to Ba2	Pass-Thru Ctf 3.891 01/22/2046	Baa2 to A2
VT Edl & Hlth Bldgs Fin Agcy		Pass Thru Ctf 12/26/2034	Baa3 to Baa1	Pass Thru Ctf 5.25 08/25/2035	Ca to Caa2	Pass-Thru Ctf 3.01/22/2046	Aa1 to Aaa
Bds 12/01/2030	A3 to A2	Pass Thru Ctf 6/12/26/2034	Baa3 to Baa1	Pass Thru Ctf 12/25/2034	B1 to Ba1	Pass-Thru Ctf 937 01/22/2046	Aa1 to Aaa
Wachovia Bank Commercial Mtg Tr		Pass Thru Ctf 10/25/2044	Ba2 to Baa3	Wells Fargo Mtg Secs Tr		Pass-Thru Ctf 75 01/22/2046	Aa1 to Aaa
Pass-Thru Ctf 05/11/2043	Caa1 to B3	Pass Thru Ctf 08/25/2046	Ba3 to Baa3	Pass Thru Ctf 5.5 10/25/2035	Ba1 to Baa1	Pass-Thru Ctf 25 01/22/2046	Aa1 to Aaa
Wachovia Bk Coml Mtg Tr		Warrior Met Coal Inc		Pass Thru Ctf 5.5 10/25/2035	Ba2 to Baa1	Pass-Thru Ctf 3.891 01/22/2046	Aa3 to Aa1
Pass Thru Ctf 5.274 10/11/2044	Ba3 to B3	Gtd Sr Secd Nt Rule 144A 8		Pass Thru Ctf 5.5 10/25/2035	Caa2 to B3	Pass-Thru Ctf 437 01/22/2046	Aa1 to Aaa
Mtg Pass Thru Cfts 10/11/2044	Ca to C	11/01/2024	B3 to B2	Pass Thru Ctf 5.5 10/25/2035	B1 to Ba2	Pass-Thru Ctf 5.01/22/2046	Aa1 to Aaa
Wachovia Bk Coml Mtg Tr 2006-C28		Warwinck Fin Residential Mtges Number One P		Pass Thru Ctf 5.5 10/25/2035	Ba2 to Baa1	Pass-Thru Ctf 3.01/22/2046	Aa1 to Aaa
Pass-Thru Ctf 09/15/2045	Caa3 to Caa1	Pass-Thru Ctf 09/15/2049 GBP	A2 to Aa3	Pass Thru Ctf 5.5 10/25/2035	Ba2 to Baa1	Pass-Thru Ctf 75 01/22/2046	Aa1 to Aaa
Wachovia Bk Comml Mtg Tr		Pass-Thru Ctf 09/15/2049 GBP	Baa2 to Aa3	Pass Thru Ctf 5.5 10/25/2035	Caa2 to B3	Pass-Thru Ctf 1.08/21/2045	Aa1 to Aaa
Pass Thru Ctf 5.92 05/15/2046	Ba3 to Baa1	Pass-Thru Ctf 09/15/2049 GBP	Aa2 to Aa1	Pass Thru Ctf 5.5 10/25/2035	B1 to Ba2	Pass-Thru Ctf 5.01/22/2046	Aa1 to Aaa
Pass Thru Ctf 05/15/2046	Caa2 to B1	Warwinck Fin Residential Mtges Number Two		Wells Fargo Mtge Backed Secs 2004-K Tr		Pass-Thru Ctf 25 01/22/2046	Aa1 to Aaa
Wachovia Mtge Loan Tr 2005-WMCM1		Pass-Thru Ctf 09/21/2049 GBP	Aa1 to Aaa	Pass-Thru Ctf 06/25/2034	Baa2 to Ba2	Pass-Thru Ctf 3.01/22/2046	Aa1 to Aaa
Pass-Thru Ctf 10/25/2035	C to Caa2	Pass-Thru Ctf 09/21/2049 GBP	A1 to Aa1	Pass-Thru Ctf 06/25/2034	Ba2 to B2	Pass-Thru Ctf 3.75 01/22/2046	Aa1 to Aaa
Wachovia Student Ln Tr		Pass-Thru Ctf 09/21/2049 GBP	Baa2 to Aa3	Pass-Thru Ctf 06/25/2034	Ba1 to B1	Pass-Thru Ctf 75 01/22/2046	Aa1 to Aaa
Flt Rt Student Ln Asset Backed Nt 04/25/2040	Baa3 to Aaa	Washington Mtg Secs Corp		Pass-Thru Ctf 06/25/2034	Ba3 to B1	Pass-Thru Ctf 3.891 01/22/2046	Aa2 to Aa1
Flt Rt Student Ln Asset Backed Nt 04/25/2040	A1 to Aaa	Pass Thru Ctf 01/25/2045	B2 to B1	Pass-Thru Ctf 06/25/2034	Ba2 to Ba2	Pass-Thru Ctf 3.5 01/22/2046	Aa1 to Aaa
Wachovia Student Loan Tr 2005-1		Pass Thru Ctf 01/25/2045	B1 to Ba3	Pass-Thru Ctf 06/25/2034	Ba1 to Ba1	Wisconsin Energy Corp	
Sub Fltg Rt Student Loan Bkd Nt 10/25/2040	A1 to Aaa	Pass Thru Ctf 01/25/2045	Ba3 to Ba2	Pass-Thru Ctf 06/25/2034	Ba2 to Ba2	Sr Nt 2.45 06/15/2020	A3 to Baa1
Wamu Coml Mtg Secs Tr		Washington Mutual Asset Backed Cfts		Pass-Thru Ctf 06/25/2034	Ba1 to Ba1	Sr Nt 3.55 06/15/2025	A3 to Baa1
Pass Thru Ctf 12/27/2049	Caa1 to Ca	Pass-Thru Ctf 08/25/2036	Caa3 to Caa1	Wells Fargo Mtge Backed Secs 2004-Z Tr		Jr Sub Nt Fixed/Fltg Rt Ser A 4.72863	Baa1 to Baa2
Pass Thru Ctf 12/27/2049	Baa2 to A3	Washington Wtr Pwr Cap Il		Pass-Thru Ctf 01/25/2034	Baa2 to A3	Sr Nt 6.2 04/01/2033	A3 to Baa1
Pass Thru Ctf 12/27/2049	Ba1 to Ba3	Cap Secs Fltg Rt Ser B 3.61313		Pass-Thru Ctf 11/25/2034	Ba3 to Baa2	WSE 2006-1 PLC	
Wamu Coml Mtg Secs Tr 2007-SL3		06/01/2037	Baa2 to Baa3	Pass-Thru Ctf 4.365 11/25/2034	Baa1 to A3	Coll Nts 10/15/2058 GBP	B2 to Baa2
Pass-Thru Ctf 03/23/2045	B2 to B1	Washington Wtr Pwr Co		Pass-Thru Ctf 11/25/2034	Ba1 to A3	WM Treas 2 PLC	
Pass-Thru Ctf 03/23/2045	Baa3 to Baa1	Secd MTN Ser A 7.53 05/05/2023	A2 to A3	Wells Fargo Stage Trs Var Sts		Sr Sec Bds 3.25 10/20/2048 GBP	A3 to A2
Pass-Thru Ctf 03/23/2045	A2 to Aa3	MTN Ser C 6.37 06/19/2028	A2 to A3	Pass-Thru Ctf 02/15/2044	Aa1 to Aa2	WM Treas PLC	
Pass-Thru Ctf 03/23/2045	B1 to Ba2	Secd MTN Ser A 7.18 08/11/2023	A2 to A3	Wereldhave NV		Sr Sec Euro Nt 4.625 12/03/2042 GBP	A3 to A2
Pass-Thru Ctf 03/23/2045	Caa2 to Caa1	Waste Mgmt Inc		Gtd Sr Global Nt 2.09 12/14/2027 EUR	Ba1 to Baa2	WMC Fin Co	
Wamu Mortgage Pass Thru Certificates		Global Gtd Sr Nt 4.75 06/30/2020	Baa2 to Baa1	West China Cement Ltd		Nt 6.25 05/15/2033	Baa1 to A3
Pass-Thru Ctf 08/25/2033	Ba2 to B1	Global Gtd Sr Nt 3.9 03/01/2035	Baa2 to Baa1	Gtd Eurobonds 6.5 09/11/2019	B1 to Ba3	WMC Fin USA Ltd	
Pass-Thru Ctf 08/25/2033	Caa2 to Caa3	Global Gtd Sr Nt 2.4 05/15/2023	Baa2 to Baa1	West Coast Fdg 1 Ltd		Gtd Deb 7.35 12/01/2026	Baa2 to A3
Pass-Thru Ctf 01/25/2042	Ba3 to Ba1	Gtd Sr Nt 7.75 05/15/2032	Baa2 to Baa1	Coll Nt 11/02/2041	Ca to C	WMX Technologies Inc	
Wamu Mtg Pass Thru Cfts		Global Gtd Sr Nt 4.6 03/01/2021	Baa2 to Baa1	Coll Nt 08/01/2022	Aa2 to Aaa	Nt 7.1 08/01/2026	Baa2 to Baa1
Pass Thru Ctf 11/25/2045	Caa1 to B2	Global Gtd Sr Nt 3.125 03/01/2025	Baa2 to Baa1	Coll Nts 06/15/2031 AUD	Ba2 to Baa1	Wok Acquisition Corp	
Pass Thru Ctf 07/25/2045	B1 to Ba2	Global Gtd Sr Nt 6.125 11/30/2039	Baa2 to Baa1	Sr Nt Rule 144A 10.25 06/30/2020	Caa1 to Caa2	Wolverine World Wide Inc	
Pass Thru Ctf 10/25/2045	Caa2 to Baa3	Global Gtd Sr Nt 4.1 03/01/2045	Baa2 to Baa1	Sr Nt Rule 144A 5.09/01/2026	Ba3 to Baa2	Woolwich Plc (United Kingdom)	
Pass Thru Ctf 07/25/2045	B1 to Ba2	Global Gtd Sr Nt 2.9 09/15/2022	Baa2 to Baa1	Sub EuroBD 9.5 08/07/2021 GBP	Ba3 to Baa2	Sr Sec Euro Nt 4.625 12/03/2042 GBP	A3 to A2
Pass Thru Ctf 10/25/2045	Caa2 to Baa3	Global Gtd Sr Nt 3.5 05/15/2024	Baa2 to Baa1	Fxd/Flt Rt EuroNT 9.25 GBP	Ba1 to Baa2	Wooor BK	
Pass Thru Ctf 07/25/2045	C to Ca	Sr Nt 7.375 05/15/2029	Baa2 to Baa1	Global Medium Term Sub Bk Nt Rule 144A 4.75 04/30/2024	Ba1 to Baa3	Global Medium Term Sub Bk Nt Rule 144A Ser 96 4.5 09/27/2021	Ba3 to Baa2
WEC Energy Group Inc		Waste Mgmt Inc Del		Global Medium Term Sub Bk Nt Rule 144A Ser 95 2.625 07/20/2021	A2 to A1	Global Medium Term Sub Bk Nt Fixed/Fltg Rt Rule 144A 5.06/10/2045	Ba3 to Baa2
Sr Nt 3.375 06/15/2021	A3 to Baa1	Global Gtd Sr Nt 3.15 11/15/2027	Baa2 to Baa1	Global Medium Term Sub Bk Nt Rule 144A Ser 98 5.25	Ba3 to Baa2	Global Medium Term Sub Bk Nt Rule 144A Ser 98 5.25	Ba3 to Baa2
Weight Watchers Intl Inc		WEA Fin LLC / WCI Fin LLC		World Omni Automobile Lease Securitization Tr 2016-A		World Wildlife Fund DC	
Sr Nt Rule 144A 8.625 12/01/2025	B3 to B2	Sr Nt Rule 144A 3.15 04/05/2022	A3 to A2	Coll Nt 1.85 01/17/2022	Aa2 to Aaa	Bds 07/01/2030	Aa2 to Aa1
Wellfleet CLO 2015-1 Ltd		Wea Fin Llc / Westfield UK & Europe Fin Plc		Wrigley Wm Jr Co		Nt Rule 144A 2.9 10/21/2019	A2 to A1
Coll Nt 10/20/2027	A2 to A1	Gtd Sr Nt Rule 144A 3.25 10/05/2020	A3 to A2	Nt Rule 144A 3.375 10/21/2020	A2 to		

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 08/25/2035		Allegheny Energy Supply Co LLC		Pass-Thru Ctf 5.5 06/25/2034		Pass-Thru Ctf 5.5 01/25/2035	
Pass Thru Ctf 08/25/2035		Nt Rule 144A 5.75 10/15/2019		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 01/25/2035	
Pass Thru Ctf 08/25/2035		Nt Rule 144A 6.75 10/15/2039		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 01/25/2035	
Pass Thru Ctf 08/25/2035		Allegheny Generating Co		Pass-Thru Ctf 5.5 06/25/2034		Pass-Thru Ctf 6.5 01/25/2035	
Pass Thru Ctf 08/25/2035		Sr Nt 5.06 07/15/2021		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 01/25/2035	
Pass Thru Ctf 09/25/2035		Allegro CLO II Ltd		Pass-Thru Ctf 5.5 06/25/2034		Pass-Thru Ctf 5.5 01/25/2035	
Pass Thru Ctf 09/25/2035		Coll Nt 01/21/2027		Pass-Thru Ctf 6 07/25/2034		Alternative Loan Tr 2005-J10	
Pass Thru Ctf 10/25/2035		Allegro CLO III Ltd		Pass-Thru Ctf 07/25/2034		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 10/25/2035		Coll Nt 07/15/2027		Pass-Thru Ctf 5.5 07/25/2034		Pass-Thru Ctf 5.5 10/25/2035	
Pass Thru Ctf 10/25/2035		Alliander NV		Pass-Thru Ctf 5.75 07/25/2034		Pass-Thru Ctf 5.5 10/25/2035	
Pass Thru Ctf 10/25/2035		Perp Sub Reset Eurobonds 3.25 EUR		Pass-Thru Ctf 6 07/25/2034		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 10/25/2035		Allison Transmission Inc		Alternative Loan Tr 2004-24CB		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 10/25/2035		Gtd Global Nt		Pass-Thru Ctf 6 11/25/2034		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 10/25/2035		Ally Auto Receivables Tr 2014-1		Pass-Thru Ctf 5 11/25/2034		Pass-Thru Ctf 5.5 10/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 1.53 04/15/2019		Pass-Thru Ctf 11/25/2034		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 1.84 08/15/2019		Alternative Loan Tr 2004-28CB		Pass-Thru Ctf 4.5 10/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 2.04 12/16/2019		Pass-Thru Ctf 5 12/25/2019		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 2.48 02/16/2021		Pass-Thru Ctf 5 01/25/2020		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 11/25/2035		Ally Auto Receivables Tr 2014-2		Pass-Thru Ctf 5.5 12/25/2034		Alternative Loan Tr 2005-J11	
Pass Thru Ctf 11/25/2035		Coll Nt 1.25 04/15/2019		Pass-Thru Ctf 5.5 12/25/2034		Pass Thru Cfs 0 11/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 1.84 01/15/2020		Pass-Thru Ctf 12/25/2034		Alternative Loan Tr 2005-J9	
Pass Thru Ctf 11/25/2035		Coll Nt 2.1 03/16/2020		Pass-Thru Ctf 5.75 12/25/2034		Pass-Thru Ctf 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 2.35 06/15/2020		Pass-Thru Ctf 6 01/25/2035		Pass-Thru Ctf 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 2.99 06/15/2021		Pass-Thru Ctf 5 01/25/2035		Pass-Thru Ctf 5.5 07/25/2035	
Pass Thru Ctf 11/25/2035		Ally Auto Receivables Tr 2014-A		Pass-Thru Ctf 5.75 01/25/2035		Pass-Thru Ctf 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt .63 04/15/2019		Pass-Thru Ctf 5.75 01/25/2035		Pass-Thru Ctf 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 1.67 09/16/2019		Pass-Thru Ctf 5.75 01/25/2035		Pass-Thru Ctf 6.5 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 1.87 12/16/2019		Pass-Thru Ctf 01/25/2035		Pass-Thru Ctf 5.5 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 2.36 02/16/2021		Pass-Thru Ctf 5.75 01/25/2035		Pass-Thru Ctf 07/25/2035	
Pass Thru Ctf 11/25/2035		Ally Auto Receivables Tr 2015-1		Pass-Thru Ctf 5.75 01/25/2035		Pass-Thru Ctf 5.5 07/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 1.39 09/16/2019		Pass-Thru Ctf 6 01/25/2035		Pass-Thru Ctf 07/25/2035	
Pass Thru Ctf 11/25/2035		Ally Master Owner Tr		Pass-Thru Ctf 01/25/2035		Alternative Loan Tr 2005-Jll	
Pass Thru Ctf 11/25/2035		Coll Nt 1.63		Alternative Loan Tr 2004-2CB		Pass Thru Cfs 10/25/2035	
Pass Thru Ctf 11/25/2035		Alm VI Ltd		Pass-Thru Ctf 02/25/2034		Pass Thru Cfs 11/25/2035	
Pass Thru Ctf 11/25/2035		Coll Nt 07/15/2026		Pass-Thru Ctf 5.75 02/25/2034		Alternative Loan Tr 2006-7CB	
Pass Thru Ctf 01/25/2036		ALM VII(R)-2 Ltd		Pass-Thru Ctf 02/25/2034		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 01/25/2036		Coll Nt 10/15/2027		Alternative Loan Tr 2004-30CB		Pass-Thru Ctf 6.5 05/25/2036	
Pass Thru Ctf 01/25/2036		ALM XI Ltd		Pass-Thru Ctf 5 02/25/2020		Pass-Thru Ctf 5.25 05/25/2036	
Pass Thru Ctf 01/25/2036		Coll Nt 10/17/2026		Pass-Thru Ctf 5.5 01/25/2035		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 01/25/2036		Coll Nt 10/17/2026		Pass-Thru Ctf 5.5 01/25/2035		Pass-Thru Ctf 6 05/25/2036	
Pass Thru Ctf 01/25/2036		Coll Nt 3.3999 10/17/2026		Pass-Thru Ctf 01/25/2035		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 01/25/2036		Coll Nt 10/17/2026		Pass-Thru Ctf 5.5 01/25/2035		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 01/25/2036		Coll Nt 10/17/2026		Pass-Thru Ctf 01/25/2035		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 02/25/2036		Coll Nt 10/19/2026		Pass-Thru Ctf 02/25/2035		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 02/25/2036		Alm XII Ltd		Pass-Thru Ctf 02/25/2035		Pass-Thru Ctf 6 05/25/2036	
Pass Thru Ctf 02/25/2036		Coll Nt 04/16/2027		Pass-Thru Ctf 5.75 02/25/2035		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 02/25/2036		Coll Nt 04/16/2027		Pass-Thru Ctf 5.75 02/25/2035		Pass-Thru Ctf 6 05/25/2036	
Pass Thru Ctf 02/25/2036		Coll Nt 04/16/2027		Alternative Loan Tr 2004-5CB		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 02/25/2036		Coll Nt 04/16/2027		Pass-Thru Ctf 5 04/25/2019		Pass-Thru Ctf 6 05/25/2036	
Pass Thru Ctf 02/25/2036		Coll Nt 04/16/2027		Pass-Thru Ctf 5.25 04/25/2019		Pass-Thru Ctf 6 05/25/2036	
Pass Thru Ctf 05/25/2036		Coll Nt 04/16/2027		Pass-Thru Ctf 04/25/2034		Pass-Thru Ctf 05/25/2036	
Pass Thru Ctf 05/25/2036		Coll Nt 04/16/2027		Pass-Thru Ctf 6 04/25/2034		Pass-Thru Ctf 6.25 05/25/2036	
Pass Thru Ctf 05/25/2036		Alm XIV Ltd		Alternative Loan Tr 2004-J4		Pass-Thru Ctf 6 05/25/2036	
Adoration-1403		Coll Nt 07/15/2026		Pass-Thru Ctf 4.9 05/25/2034		Pass-Thru Ctf 6 05/25/2036	
Pass-Thru Ctf 04/30/2021 JPY		Coll Nt 07/15/2026		Pass-Thru Ctf 4.95 05/25/2034		Alternative Loan Tr 2007-HY4	
Pass-Thru Ctf 04/30/2021 JPY		Coll Nt 07/28/2026		Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 06/25/2037	
Advance-1703		Coll Nt 07/28/2026		Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 06/25/2037	
Pass-Thru Ctf 05/27/2024 JPY		Coll Nt 07/28/2026		Pass-Thru Ctf 5.855 05/25/2034		Pass-Thru Ctf 06/25/2037	
Pass-Thru Ctf 05/27/2024 JPY		Coll Nt 07/28/2026		Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 06/25/2037	
Aegis Asset Backed Secs Tr		ALM XVI Ltd		Alternative Loan Tr 2004-J5		Pass-Thru Ctf 06/25/2037	
Pass Thru Ctf 09/25/2034		Coll Nt 07/15/2027		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 06/25/2037	
Pass Thru Ctf 03/25/2035		Coll Nt 07/15/2027		Pass-Thru Ctf 5.687 06/25/2034		Pass-Thru Ctf 06/25/2037	
Pass Thru Ctf 10/25/2035		Coll Nt 07/15/2027		Pass-Thru Ctf 6 06/25/2034		Pass-Thru Ctf 06/25/2037	
Pass Thru Ctf 12/25/2035		Coll Nt 07/15/2027		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 06/25/2037	
Aegis Mtge Corp		Coll Nt 07/15/2027		Pass-Thru Ctf 06/25/2034		Alternative Loan Tr Resecuritization	
Pass-Thru Ctf 09/25/2034		Coll Nt 07/15/2027		Pass-Thru Ctf 06/25/2034		2008-2R	
AEP Texas Central Transition Funding		Coll Nt 07/15/2027		Alternative Loan Tr 2004-J7		Pass-Thru Ctf 6 08/25/2037	
Transition Bonds 0 01/01/2020		Alm XVII Ltd		Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 6 08/25/2037	
AFC Mortgage Loan Trust		Coll Nt 01/15/2028		Pass-Thru Ctf 5.85 09/25/2034		Alice US Fin II Corp	
Pass-Thru Ctf 0 12/25/2027		Coll Nt 01/15/2028		Pass-Thru Ctf 5.027 09/25/2034		Sr Nt Rule 144A 7.75 07/15/2025	
Pass-Thru Ctf 0 12/25/2027		Coll Nt 01/15/2028		Pass-Thru Ctf 09/25/2034		AMAC CDO Funding I	
Mtg Pass-Thru Var Rt Globl Ctf 0		Coll Nt 3.88 01/15/2028		Pass-Thru Ctf 09/25/2034		Coll Nt 10/25/2050	
09/22/2028		Coll Nt 01/15/2028		Pass-Thru Ctf 09/25/2034		Amber House Fund 2 (Rf) Ltd	
Pass-Thru Ctf 0 10/25/2028		Coll Nt 4.99 01/15/2028		Alternative Loan Tr 2004-J8		Pass-Thru Ctf 04/18/2045 ZAR	
Pass-Thru Ctf 0 03/01/2030		Coll Nt 01/15/2028		Pass-Thru Ctf 6.5 12/25/2031		Pass-Thru Ctf 04/18/2045 ZAR	
Pass-Thru Ctf 0 03/01/2030		Coll Nt 3.42 01/15/2028		Pass-Thru Ctf 7 07/25/2034		Pass-Thru Ctf 04/18/2045 ZAR	
Agency For Housing Mtge Lending Open		Coll Nt 01/15/2028		Pass-Thru Ctf 08/25/2034		America Movil BV	
Joint-Sto		Alm XVIII Ltd		Pass-Thru Ctf 7 08/25/2034		Gtd Sr Nt EUR	
Gtd Russian Bds 7.7 11/15/2024 RUB		Coll Nt 07/15/2027		Pass-Thru Ctf 08/25/2034		America Movil SAB de CV	
Agrokro D D		Alme Loan Funding II DAC		Alternative Loan Tr 2005-24		Jr Sub Euronotes 5.125 09/06/2073	
Gtd Sr Nt Rule 144A 8.875 02/01/2020		Coll Nt 01/15/2030 EUR		Pass-Thru Ctf 07/25/2035		EUR	
Agrokro DD		Alme Loan Funding IV BV		Alternative Loan Tr 2005-4		American Express Cr Account Master Tr	
Gtd Global Nt 9.875 05/01/2019 EUR		Coll Nt 01/15/2030 EUR		Pass-Thru Ctf 5.5 04/25/2035		Pass Thru Ctf 09/15/2020	
Gtd Global Nt 9.125 02/01/2020 EUR		Coll Nt 01/15/2030 EUR		Alternative Loan Tr 2005-47CB		Pass Thru Ctf 09/15/2020	
Aimco CLO Series 2015-A		Coll Nt 01/15/2030 EUR		Pass-Thru Ctf 5.5 10/25/2035		American Express Credit Account Master Tr	
Coll Nt 01/15/2028		Coll Nt 01/15/2030 EUR		Pass-Thru Ctf 5 10/25/2035		Coll Nt 1.42 01/15/2020	
Coll Nt 01/15/2028		Coll Nt 01/15/2030 EUR		Alternative Loan Tr 2005-7CB		Coll Nt 01/15/2020	
Coll Nt 01/15/2028		Coll Nt 2.69 01/15/2030 EUR		Pass-Thru Ctf 5 04/25/2035		Coll Nt 1.26 01/15/2020	
Coll Nt 01/15/2028		Coll Nt 01/15/2030 EUR		Alternative Loan Tr 2005-85CB		Coll Nt 1.67 01/15/2020	
Coll Nt 01/15/2028		ALME Loan Funding V BV		Pass-Thru Ctf 5.5 02/25/2036		Coll Nt 01/15/2020	
Coll Nt 01/15/2028		Coll Nt 2.3 07/16/2029 EUR		Pass-Thru Ctf 02/25/2036		Coll Nt 01/15/2020	
Coll Nt 01/15/2028		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 5.25 02/25/2036		Coll Nt 01/15/2020	
Coll Nt 01/15/2028		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 5.5 02/25/2036		Coll Nt 02/16/2021	
Coll Nt 01/15/2028		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 02/25/2036		Coll Nt 02/16/2021	
Alam Synergy Pte Ltd		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 5.5 02/25/2036		Coll Nt 02/16/2021	
Gtd Eurobonds		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 02/25/2036		Coll Nt 05/17/2021	
ALBA 7 Spv SRL		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 5.5 02/25/2036		Coll Nt 05/17/2021	
Pass-Thru Ctf 09/20/2038 EUR		Coll Nt 07/16/2029 EUR		Pass-Thru Ctf 5 02/25/2036		Coll Nt 05/17/2021	
ALBA 8 Spv SRL		Alpstar CLO 2 PLC		Pass-Thru Ctf 5.5 02/25/2036		American Home	
Pass-Thru Ctf 10/27/2039 EUR		Coll Nt 04/15/2024 EUR		Pass-Thru Ctf 02/25/2036		Pass Thru Ctf 01/25/2037	
Albertsons Companies Inc		Coll Nt 04/15/2024 EUR		Pass-Thru Ctf 02/25/2036		Pass Thru Ctf 6.1 01/25/2037	
Gtd Sr Sec Nt		Coll Nt 04/15/2024 EUR		Pass-Thru Ctf 02/25/2036		Pass Thru Ctf 6.1 01/25/2037	
Albion No2 PLC		Coll Nt 04/15/2024 EUR		Pass-Thru Ctf 5.25 02/25/2036		American Home Mortgage Invest Tr	
Pass-Thru Ctf 03/17/2056 GBP		Alternative Ln Tr		Pass-Thru Ctf 02/25/2036		Coll NT 4.34 07/25/2034	
Albireo Alpha Series 1403		Pass Thru Ctf 6 06/25/2036		Alternative Loan Tr 2005-J1		Coll NT 3.7 07/25/2034	
Pass-Thru Ctf 02/26/2021 JPY		Alternative Loan Tr 2004-12CB		Pass-Thru Ctf 5.5 01/25/2035		Coll NT 5.5 07/25/2034	
Pass-Thru Ctf 02/26/2021 JPY		Pass-Thru Ctf 5 06/25/2019		Pass-Thru Ctf 5 01/25/2035		Coll NT 0 01/25/2044	
Aldesa Agrupacion Empresarial SAU		Pass-Thru Ctf 5 06/25/2019		Pass-Thru Ctf 01/25/2035		American Home Mortgage Investment	
Gtd Sr Sec Global Nt EUR		Pass-Thru Ctf 6 05/25/2034		Pass-Thru Ctf 5 01/25/2035		Pass Thru Ctf 12/25/2046	
Alesco Preferred Funding I Ltd		Pass-Thru Ctf 05/					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 10/01/2035		Pass-Thru Ctf 4.535 12/25/2033		Coll Nt 10/15/2026		AR Fin 1 PLC	
Pass Thru Ctf 10/01/2035		Pass-Thru Ctf 0 12/25/2033		Coll Nt 10/15/2026		Gld Sec Fltg Rt Nt 09/30/2036 EUR	
American Home Mtg Assets Tr 2007-3		Pass-Thru Ctf 0 01/25/2034		Coll Nt 10/15/2026		Arbor Realty Commercial Real Estate Notes 2015-FL2	
Pass Thru Ctf 06/25/2037		Pass-Thru Ctf 0 01/25/2034		Anchorage Capital CLO 8 Ltd		Coll Nt 09/15/2025	
Pass Thru Ctf 06/25/2037		Pass-Thru Ctf 0 01/25/2034		Coll Nt 07/28/2028		Coll Nt 09/15/2025	
American Home Mtg Invnt Tr		Pass-Thru Ctf 0 01/25/2034		Coll Nt 07/28/2028		Arbour CLO II Designated Activity Co	
Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 0 01/25/2034		Coll Nt 2.88 07/28/2028		Coll Nt 05/15/2030 EUR	
Pass Thru Ctf 5.51 09/25/2035		Pass-Thru Ctf 0 01/25/2034		Coll Nt 07/28/2028		Arbour CLO III Ltd	
Pass Thru Ctf 4.985 09/25/2035		Pass-Thru Ctf 0 01/25/2034		Coll Nt 3.59 07/28/2028		Coll Nt 1.69 03/15/2029 EUR	
Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 07/28/2028		Coll Nt 03/15/2029 EUR	
Pass Thru Ctf 5.12 09/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 07/28/2028		Coll Nt 03/15/2029 EUR	
Pass Thru Ctf 4.967 09/25/2035		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 03/15/2029 EUR	
Pass Thru Ctf 4.848 09/25/2035		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 03/15/2029 EUR	
Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 2.61 03/15/2029 EUR	
Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 03/15/2029 EUR	
Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 03/15/2029 EUR	
Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035	
Coll Nt 01/25/2045		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 01/25/2045		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 01/25/2045		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 01/25/2045		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 01/25/2045		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
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Coll Nt 01/25/2045		Pass-Thru Ctf 0 06/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 5.292 06/25/2045		Pass-Thru Ctf 0 07/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 06/25/2045		Pass-Thru Ctf 09/25/2035		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 5.001 06/25/2045		Pass Thru Ctf 04/25/2036		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 06/25/2045		Amerquest Mtg Secs Inc		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 06/25/2045		Pass Thru Ctf 10/25/2035		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 06/25/2045		Pass Thru Ctf 5.444 10/25/2035		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 06/25/2045		Pass Thru Ctf 12/25/2035		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 5.292 06/25/2045		Amerquest Mtg Secs Inc Series 2003-1		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 5.001 06/25/2045		Pass-Thru Ctf 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 4.992 06/25/2045		Pass-Thru Ctf 5.47 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 4.992 06/25/2045		Pass-Thru Ctf 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 4.992 06/25/2045		Pass-Thru Ctf 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 5.294 06/25/2045		Pass-Thru Ctf 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 5.294 06/25/2045		Pass-Thru Ctf 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
American Home Mtg Assets Tr 2007-SD2		Pass-Thru Ctf 4.71 11/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 01/25/2047		Amerquest Mtg Secs Inc Series 2003-9		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 6.8 01/25/2047		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 01/25/2047		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 6.8 01/25/2047		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 01/25/2047		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 01/25/2047		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
American Home Mtg Investment Tr 2004-3		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 10/25/2034		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 3.71 10/25/2034		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 3.59 10/25/2034		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 4.29 10/25/2034		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 4.19 10/25/2044		Pass-Thru Ctf 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
American Home Mtg Investment Tr 2006-3		Pass-Thru Ctf 5.72 09/25/2033		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 12/25/2046		Amerquest Mtg Secs Inc Series 2004-R		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
American Intl Group Inc		Pass-Thru Ctf 01/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Jr Sub Gbl Nt 8.625 05/22/2068 GBP		Pass-Thru Ctf 09/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
American Tire Distributors Inc		Pass-Thru Ctf 09/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Sr Sub Nt 10.25 03/01/2022		Pass-Thru Ctf 09/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Auto Receivables Tr 2015-2		Pass-Thru Ctf 09/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.27 01/08/2020		Pass-Thru Ctf 09/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.82 07/08/2020		Pass-Thru Ctf 09/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Auto Receivables Tr 2016-2		Pass-Thru Ctf 10/25/2034		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.42 10/08/2019		Amerquest Mtg Secs Inc Series 2005-R		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 10/08/2019		Pass-Thru Ctf 12/25/2035		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Auto Recs Tr 2013-3		American Home		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 3 07/08/2019		Pass Thru Ctf 01/25/2037		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 3.74 12/08/2020		AMMC CLO 15 Ltd		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Automobile Receivables Tr 2013-4		Coll Nt 3.74 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 2.72 09/09/2019		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Automobile Receivables Tr 2013-5		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 2.29 11/08/2019		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 2.86 12/09/2019		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 3.6 04/08/2021		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Automobile Receivables Tr 2014-3		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.92 11/08/2019		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Automobile Receivables Tr 2015-1		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.26 11/08/2019		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.88 03/09/2020		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Americredit Automobiles Receivables Tr 2014-2		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Coll Nt 1.6 07/08/2019		Coll Nt 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Amerquest Mortgage Securities Inc		Coll Nt 4.69 12/09/2026		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 06/25/2032		AMMC CLO 17 Ltd		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 06/25/2032		Coll Nt 11/15/2027		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 09/25/2032		Coll Nt 11/15/2027		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 09/25/2032		AMMC CLO 18 Ltd		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 09/25/2032		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 11/25/2032		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 6 01/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 01/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 05/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 05/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 05/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 5.32 08/25/2033		Coll Nt 05/26/2028		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 4.64 08/25/2033		AMMC CLO Xi Ltd		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 10/30/2023		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 11/25/2033		Coll Nt 10/30/2023		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass Thru Ctf 11/25/2033		Coll Nt 10/30/2023		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 11/25/2033		Coll Nt 10/30/2023		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 12/25/2033		Amresco Res Sec Corp Mtge Loan Tr 1997-1		Coll Nt 07/28/2028		Coll Nt 3.35 03/26/2035 JPY	
Pass-Thru Ctf 0 12/25/2033		Mtge Loan Pass-Thru Global Ctf 7.24 03/25/2027		Coll Nt 07/28/2028		Coll N	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 05/25/2035		Aurora Series1506		AyT Hipotecario Mixto Fondo de Titulizacion de Activos	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 05/31/2022 JPY		Pass Thru Ctf 03/21/2038 EUR	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 05/31/2022 JPY		AyT Hipotecario Mixto III Fondo de Titulizacion de Activos	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 07/25/2035		Auto ABS French Loan Master		Pass Thru Ctf 03/21/2038 EUR	
Pass-Thru Ctf 0 05/25/2034		Asset Backed Securities Corp Home Equity Ln Tr		Pass-Thru Ctf .2999 12/29/2032 EUR		Azzurro Spv SRL	
Pass-Thru Ctf 0 05/25/2034		Global Sub Mtg Pass Thru Ctf Fltg Rt 06/21/2029		Pass-Thru Ctf .2999 12/29/2032 EUR		Pass-Thru Ctf 12/30/2033 EUR	
Pass-Thru Ctf 0 05/25/2034		Asset Backed Securities Corp Home Equity Loan Trust		Pass-Thru Ctf .2999 12/29/2032 EUR		Pass-Thru Ctf 12/30/2033 EUR	
Pass-Thru Ctf 0 05/25/2034		Pass-Thru Ctf 0 03/18/2029		Pass-Thru Ctf .2 12/29/2032 EUR		B&M CLO 2014-1 Ltd	
Pass-Thru Ctf 0 05/25/2034		Pass-Thru Ctf 0 03/18/2029		Pass-Thru Ctf .2 12/29/2032 EUR		Coll Nt 04/16/2026	
Pass-Thru Ctf 0 05/25/2034		Pass-Thru Ctf 0 10/15/2032		Pass-Thru Ctf .2 12/29/2032 EUR		BA Master Credit Card Tr II	
Pass-Thru Ctf 0 05/25/2034		Pass-Thru Ctf 0 10/15/2032		Pass-Thru Ctf .2 12/29/2032 EUR		Coll Nt 09/16/2019	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/15/2033		Pass-Thru Ctf .2999 12/29/2032 EUR		Coll Nt 06/15/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/15/2033		Pass-Thru Ctf .2 12/29/2032 EUR		Babson CLO Ltd 2013-II	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2033		Auto ABS German Loans Master		Coll Nt 01/18/2025	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/15/2033		Pass-Thru Ctf 01/29/2032 EUR		Babson CLO Ltd 2014-II	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/15/2033		Pass-Thru Ctf 01/29/2032 EUR		Coll Nt 10/17/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2033		Pass-Thru Ctf 01/29/2032 EUR		Coll Nt 10/17/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2033		Auto Loan ABS Program		Coll Nt 10/17/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2033		Pass-Thru Ctf 10/17/2020 JPY		Coll Nt 10/19/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2033		Pass-Thru Ctf 11/17/2020 JPY		Coll Nt 10/19/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2033		Pass-Thru Ctf 12/17/2020 JPY		Coll Nt 10/19/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 12/25/2033		Pass-Thru Ctf 01/17/2021 JPY		Babson CLO Ltd 2014-III	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 12/25/2033		Pass-Thru Ctf 02/17/2021 JPY		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 12/25/2033		Pass-Thru Ctf 03/17/2021 JPY		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 01/25/2034		Pass-Thru Ctf 04/17/2021 JPY		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 01/25/2034		Pass-Thru Ctf 05/17/2021 JPY		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 01/25/2034		Pass-Thru Ctf 06/17/2021 JPY		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 07/17/2021 JPY		Coll Nt 4.61 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 08/17/2021 JPY		Coll Nt 3.71 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Auto Loan Tr Receivable Abl No 210123		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 12/25/2019 JPY		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Autopia China 2017-1 Retail Auto Mrtg Loan Sec Trst		Coll Nt 01/15/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 5.45 12/26/2023 CNY		Babson CLO Ltd 2015-I	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Autopista Monterrey Cadereyta Nt		Coll Nt 04/20/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Autopistas Del Sol SA		Coll Nt 04/20/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 06/25/2034		Sr Sec Nt 7.375		Coll Nt 04/20/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avanti Communication Group PLC		Coll Nt 04/20/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Gtd Sr Sec Global Nt 10 10/01/2019		Coll Nt 04/20/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avanti Communications Group PLC		Coll Nt 04/20/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Gtd Sr Sec Global Nt 10 10/01/2019		Babson CLO Ltd 2016-I	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avery Point VI CLO Ltd		Coll Nt 04/15/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 08/05/2027		Coll Nt 04/15/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 08/05/2027		Coll Nt 3.82 04/15/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 08/05/2027		Coll Nt 04/15/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 08/05/2027		Coll Nt 04/15/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Aviation Capital Group Trust		Coll Nt 6.54 04/15/2027	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 0 11/15/2025		Babson CLO Ltd 2016-II	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 8.5 11/15/2025		Coll Nt 07/15/2028	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 0 11/15/2025		Coll Nt 07/15/2028	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 0 11/15/2025		Coll Nt 07/15/2028	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AVIC Int'l Fin & Investment Ltd		Coll Nt 07/15/2028	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Gtd Eurobonds 6 09/12/2023		Coll Nt 07/15/2028	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avis Budget Rental Car Funding (Aesop) LLC		Babson Euro CLO 2014-1 BV	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 2.1 03/29/2019		Coll Nt 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 3.04 03/29/2019		Coll Nt 2.35 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avoca CLO XI Designated Activity Co		Coll Nt 1.3 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/15/2030 EUR		Coll Nt 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avoca CLO Xv Ltd		Coll Nt 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 1.77 01/15/2029 EUR		Coll Nt 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 01/15/2029 EUR		Coll Nt 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 01/15/2029 EUR		Coll Nt 04/15/2027 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 01/15/2029 EUR		Babson Euro CLO 2016-1 BV	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 2.71 01/15/2029 EUR		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 01/15/2029 EUR		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 01/15/2029 EUR		Coll Nt 2.36 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 01/15/2029 EUR		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Avoca CLO Xvi Designated Activity Co		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/16/2029 EUR		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/16/2029 EUR		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/16/2029 EUR		Coll Nt 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/16/2029 EUR		Coll Nt 1.52 07/29/2030 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/16/2029 EUR		Bacchus	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 07/16/2029 EUR		Coll Nt 04/18/2023 EUR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AXA Bank Europe		Bakercorp Intl Inc	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Covered Bds 04/06/2026 EUR		Gtd Sr Nt 8.25 06/01/2019	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AXA Bank Europe NV/Sa		Balanz Capital Valores SA	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Covered Bds 04/19/2027 EUR		Global Nt	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Covered Bds 04/19/2029 EUR		Global Nt ARS	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Covered Bds 04/19/2032 EUR		Ballyrock CLO 2013-1 Ltd	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AYT Cedulas Cajas Global		Coll Nt 05/20/2025	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nt 12/14/2032		Ballyrock CLO 2014-1 Ltd	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Ayt Cedulas Cajas Global FTA		Coll Nt 10/20/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Coll Nts 4.25 03/14/2025 EUR		Coll Nt 10/20/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Covered Bds 12/14/2032 EUR		Coll Nt 10/20/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AYT Cedulas Cajas V FTA		Coll Nt 10/20/2026	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Covered Bds 11/27/2021 EUR		Banc Amer Fdg Tr	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AYT Colaterales Global Empresas		Pass-Thru Ctf 07/25/2037	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 09/24/2037 EUR		Ban of America	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 09/24/2037 EUR		Pass Thru Ctf 5.75 03/25/2037	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AYT Colaterales Global Hipotecario Caixa Galicia I		Banc Amer Alternative Ln Tr	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 07/17/2047 EUR		Pass Thru Ctf 5 07/25/2019	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 07/17/2047 EUR		Pass Thru Ctf 5 07/25/2019	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 07/17/2047 EUR		Pass Thru Ctf 5.5 02/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 04/27/2058 EUR		Pass Thru Ctf 5.5 02/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 04/27/2058 EUR		Pass Thru Ctf 5.5 07/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 04/27/2058 EUR		Pass Thru Ctf 5.5 09/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 04/27/2058 EUR		Pass Thru Ctf 5.5 09/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AYT Colaterales Global Hipotecario FTA		Pass Thru Ctf 5.5 11/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 05/20/2047 EUR		Pass Thru Ctf 5.5 11/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 05/20/2047 EUR		Banc Amer Alternative Ln Tr	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 05/20/2047 EUR		Pass Thru Ctf 11/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 05/20/2047 EUR		Pass Thru Ctf 5.5 11/25/2020	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 05/20/2047 EUR		PASS THRU CTFs 6 03/25/2021	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		AYT Hipotecario III		Pass Thru Ctf 07/25/2034	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 0 08/25/2034		Cedulas Hipotecarias 03/18/2035 EUR		Pass Thru Ctf 6 07/25/2034	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Banco Santander Rio SA		(Callable Contingent) 06/06/2022		BCAP LLC 2009RR6 Tr		Pass Thru Cif 04/25/2035	
Argentine Bds ARS		Global Mtn Zero Cpn Ser A Index-Linked		Pass-Thru Cif 08/26/2035		Pass Thru Cif 04/25/2035	
Argentine Bds ARS		(Strategic Accel) 0 07/28/2022		BCAP LLC Tr		Pass Thru Cif 05/25/2035	
Argentine Bds ARS		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 02/25/2047		Bear Stearns Alt-A Tr	
Banco Santander-Chile		(Callable Ctgnt Cpn) 05/25/2023		Pass-Thru Cif 08/25/2047		Pass Thru Cif 05/25/2035	
Sr Fltg Rt Nt		Barclays Bk PLC		BCAP LLC Trust		Pass Thru Cif 05/25/2035	
Banco Solidario SA (Bolivia)		Global Mtn Fltg Rt Ser A Index-Linked		Pass Thru Cif 09/25/2047		Pass Thru Cif 05/25/2035	
Bolivian Bds BOB		(Callable Ctgnt Cpn) 04/25/2024		pass-thru cifs 09/25/2047		Pass Thru Cif 05/25/2035	
Banco Supervielle SA		Global Mtn Fltg Rt Ser A Index-Linked		BCC Mtges PLC		Pass Thru Cif 05/25/2035	
Argentine Bds ARS		(Callable Contingent) 05/31/2024		Coll Nt 03/12/2038 EUR		Pass Thru Cif 05/25/2035	
Bank Montreal Que		Global Mtn Fltg Rt Ser A Index-Linked		BCC Mtgs plc		Pass Thru Cif 05/25/2035	
CADS Perp Non Cumulative Pfd Shs		(Callable Ctgnt Cpn) 07/31/2024		Coll Nt 03/12/2038 EUR		Pass Thru Cif 05/25/2035	
Fixed/Fltg Rt Ser 16 Cl B 5.2 CAD		Global Mtn Zero Cpn Ser A Equity-Linked		BCF LLC		Pass Thru Cif 05/25/2035	
Bank N S Halifax		(Super Track) 0 02/18/2026		Jr Sub Mtg Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 05/25/2035	
CADS Perp Non Cumulative Pfd Shs		Global Mtn Fltg Rt Ser A Index-Linked		Sub Mtg Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 05/25/2035	
Fixed/Fltg Rt Ser 20 5 CAD		(StepUp Call Ctg) 01/29/2027		Sr Sub Mtg Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 05/25/2035	
Pfd Stk		Global Mtn Fltg Rt Ser A Index-Linked		Sub Mtg Pass-Thru Cif 7 05/25/2027		Bear Stearns Alt-A Tr	
Bank of Khanty-Mansiysk JSC		(Trigger Call Ctgnt) 03/22/2027		Jr Sub Mtg Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 07/25/2035	
Loan Participation Nt 9.15 06/18/2023		Global Mtn Fltg Rt Ser A Index-Linked		Sr Sub Mtg Pass-Thru Cif 7 05/25/2027		Pass Thru Cif 07/25/2035	
Bank of Montreal		(Trgrg Autocall Nt) 08/31/2027		Mtg Pass Thru Cif 0 05/25/2027		Pass Thru Cif 07/25/2035	
Sub Fixed/Fltg Rt Canadian Debs 6.17		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 07/25/2035	
03/28/2023 CAD		(Callable Ctgnt Cpn) 09/30/2027		Jr Sub Mtg Pass-Thru Cif 7 05/25/2027		Pass Thru Cif 07/25/2035	
Bank of NT Butterfield & Son Ltd (The)		Global Mtn Fltg Rt Ser A Index-Linked		Sub Mtg Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 07/25/2035	
Sub Nt 5.15		(Callable Ctgnt) 09/30/2027		Jr Sub Mtg Pass-Thru Cif 0 05/25/2027		Pass Thru Cif 09/25/2035	
Bank of The West Auto Tr 2014-1		Bard C R Inc		Sub Mtg Pass-Thru Cif 0 09/25/2036		Pass Thru Cif 09/25/2035	
Coll Nt 1.65 02/18/2020		NT 6.7 12/01/2026		Sub Mtg Pass-Thru Cif 0 09/25/2036		Pass Thru Cif 09/25/2035	
Coll Nt 2.09 04/15/2020		Barolo Bidco SPA		Sub Mtg Pass-Thru Cif 0 03/25/2037		Pass Thru Cif 09/25/2035	
Coll Nt 2.39 07/15/2020		Gtd Sr Sec Fltg Rt Gbl Nts 05/20/2022		BCP Fin Co		Pass Thru Cif 09/25/2035	
Coll Nt 2.83 04/15/2022		EUR		Pfd Stk EUR		Pass Thru Cif 09/25/2035	
Bank of The West Auto Tr 2015-1		Barolo Midco SPA		Pfd/Pref Stk EUR		Bear Stearns Alt-A Tr	
Coll Nt 1.31 10/15/2019		Gtd Sr Sec Fltg Rt Gbl Nts EUR		Beacon Hill CBO II Ltd (United States)		Pass Thru Cif 01/25/2036	
BankAmerica Manufactured Housing		Barrick North Amer Fin LLC		Coll Flt Rt NT 0 09/19/2037		Pass Thru Cif 01/25/2036	
Contract Trust IV		Gtd Nt 4.4 05/30/2021		Bean Creek CLO Ltd		PASS THRU CTF 02/25/2036	
Pass-Thru Ctr 7.81 02/28/2030		Battalion CLO IV Ltd		Coll Nt 01/20/2028		PASS THRU CTF 02/25/2036	
Bankinter 2 Pyme F T A		Coll Nt 10/22/2025		Coll Nt 01/20/2028		PASS THRU CTF 02/25/2036	
Coll Nt 05/16/2043		Battalion CLO IX Ltd		Coll Nt 01/20/2028		PASS THRU CTF 02/25/2036	
Bankinter 2 Pyme F T A		Coll Nt 07/15/2028		Coll Nt 01/20/2028		PASS THRU CTF 02/25/2036	
Coll Nt 05/16/2043		Coll Nt 07/15/2028		Coll Nt 4.07 01/20/2028		PASS THRU CTF 02/25/2036	
Coll Nt 05/16/2043		Coll Nt 07/15/2028		Coll Nt 01/20/2028		PASS THRU CTF 02/25/2036	
Coll Nt 05/16/2043		Coll Nt 07/15/2028		Coll Nt 01/20/2028		PASS THRU CTF 02/25/2036	
Coll Nt 05/16/2043		Coll Nt 07/15/2028		Coll Nt 01/20/2028		Pass-Thru Cif 04/25/2036	
Bankinter 3 Ftpyme FTA		Battalion CLO V Ltd		Bear Stearn Structured Products Inc		Pass-Thru Cif 04/25/2036	
Pass-Thru Cifs 02/18/2046 EUR		Coll Nt 04/17/2026		Pass-Thru Cif 01/25/2046		Bear Stearns Alt-A Tr	
Bankinter 4 Fondo de Titulizacion		Battalion CLO VI Ltd		Bear Stearns Alt A Tr		Pass-Thru Cif 04/25/2036	
Pass-Thru Cif 0 12/11/2038 EUR		Coll Nt 10/19/2026		Pass-Thru Cif .2 11/25/2046		Pass-Thru Cif 04/25/2036	
Pass-Thru Cif 0 12/11/2038 EUR		Coll Nt 10/19/2026		Pass-Thru Cif .54 11/25/2046		Pass-Thru Cif 04/25/2036	
Pass-Thru Cif 0 12/11/2038 EUR		Coll Nt 10/19/2026		Pass-Thru Cif .1 11/25/2046		Pass-Thru Cif 04/25/2036	
Bao-Trans Enterprises Ltd		Coll Nt 10/19/2026		Pass-Thru Cif 11/25/2046		Pass-Thru Cif 04/25/2036	
Eurobonds EUR		Coll Nt 10/19/2026		Pass-Thru Cif 11/25/2046		Pass-Thru Cif 05/25/2036	
Eurobonds		Coll Nt 10/19/2026		Pass-Thru Cif .49 11/25/2046		Pass-Thru Cif 05/25/2036	
Barbados Gov't of		Battalion CLO VII Ltd		Pass-Thru Cif .69 11/25/2046		Pass-Thru Cif 05/25/2036	
Global Nt		Coll Nt 10/17/2026		Pass-Thru Cif 11/25/2046		Pass-Thru Cif 05/25/2036	
Barclays Bank PLC		Coll Nt 10/17/2026		Bear Stearns Alt A Tr		Pass-Thru Cif 05/25/2036	
Coll Nt .75 07/30/2021 EUR		Coll Nt 10/17/2026		Pass-Thru Cif 11/25/2036		Pass-Thru Cif 05/25/2036	
Coll Nt 6.5 07/31/2021 EUR		Coll Nt 10/17/2026		Pass-Thru Cif 11/25/2036		Pass-Thru Cif 05/25/2036	
Coll Nt 2.8 07/31/2021 EUR		Coll Nt 10/17/2026		Pass Thru Cif 11/25/2046		Bear Stearns Alt-A Tr	
Coll Nt 10/15/2022 EUR		Coll Nt 10/17/2026		Pass Thru Cif .1 11/25/2046		Pass-Thru Cif 05/25/2036	
Barclays Bk PLC		Bavarian Sky China 2016-1 Tr		Pass Thru Cif 11/25/2046		Pass-Thru Cif 05/25/2036	
Global Mtn Fltg Rt Ser A Equity-Linked		Pass-Thru Cif 12/26/2022 CNY		Pass-Thru Cif 11/25/2046		Pass-Thru Cif 05/25/2036	
(Callable Contingent) 02/27/2019		Bavarian Sky China 2016-2 Tr		Bear Stearns Alt A Trust		Pass Thru Cif 07/25/2036	
Global Mtn Fltg Rt Ser A Equity-Linked		(Callable Ctgnt Pmt) 05/30/2019		Pass Thru Cif 01/25/2047		Pass Thru Cif 07/25/2036	
(Callable Ctgnt Cpn) 05/30/2019		Global Mtn Zero Cpn Ser A Index-Linked		Bear Stearns Alt-A Tr		Pass Thru Cif 07/25/2036	
(Review Nts) 0 07/24/2019		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 07/25/2036	
(Review Nts) 0 07/24/2019		(Callable Ctgnt Cpn) 10/24/2019		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 07/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Review Nts) 0 07/24/2019		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 07/25/2036	
(Callable Ctgnt Cpn) 02/27/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 07/25/2036	
(Callable Ctgnt Cpn) 02/27/2020		(Callable Ctgnt Cpn) 05/22/2020		Pass-Thru Cif 0 10/25/2033		Bear Stearns Alt-A Tr	
Global Mtn Fltg Rt Ser A Equity-Linked		(Callable Ctgnt Cpn) 05/22/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 07/25/2036	
(Callable Ctgnt Cpn) 05/22/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 07/25/2036	
(Callable Ctgnt Cpn) 05/22/2020		(Callable Ctgnt Cpn) 05/22/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Ctgnt Cpn) 05/22/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Ctgnt Cpn) 05/22/2020		Global Mtn Fltg Rt Ser A Equity-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Ctgnt Cpn) 05/22/2020		(Callable Ctgnt Cpn) 06/19/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Equity-Linked		(Callable Contingent) 06/19/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 06/19/2020		Global Mtn Fltg Rt Ser A Equity-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 06/19/2020		(Callable Ctgnt Cpn) 06/26/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Equity-Linked		(Callable Contingent) 06/26/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 06/26/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Bear Stearns Alt-A Tr	
(Callable Contingent) 06/26/2020		(Callable Contingent) 06/26/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Zero Cpn Ser A Equity-Linked		(Callable Contingent) 06/26/2020		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Strategic Accel) 0 06/26/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Barclays Bk PLC		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 07/31/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Ctgnt Cpn) 04/28/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 08/05/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Ctgnt Cpn) 04/28/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Secs) 08/13/2020		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Ctgnt Cpn) 05/07/2021		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Ctgnt Cpn) 05/07/2021		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Equity-Linked		(Callable Ctgnt Cpn) 05/13/2021		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Ctgnt Cpn) 05/13/2021		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Trgrg Call Ctgnt) 02/11/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Trgrg Call Ctgnt) 02/11/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		Global Mtn Fltg Rt Ser A Index-Linked		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
(Callable Contingent) 03/31/2022		(Callable Contingent) 03/31/2022		Pass-Thru Cif 0 10/25/2033		Pass Thru Cif 08/25/2036	
Global Mtn Fltg Rt Ser A Index-Linked		(Callable Contingent)					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Bear Stearns Small Balance Coml Mtg Tr 2006-1		Coll Nt 09/12/2029 EUR		Broad Way Senior Beneficial Interests Series 2		Cadogan Square CLO IV B V	
Sr Sub Flt Rt Asset Bkd Nt 01/25/2034		Coll Nt 09/12/2029 EUR		Pass-Thru Ctf 09/30/2024 JPY		Coll Nt 07/24/2023 EUR	
Bear Stearns Structured Prods Inc		Coll Nt 09/12/2029 EUR		BROADWICK FUNDING LTD		Coll Nt 07/24/2023 EUR	
Coll Nt 11/25/2034		Coll Nt 3.2 09/12/2029 EUR		Coll Nt 07/13/2041		Coll Nt 07/24/2023 EUR	
Bear Stearns Structured Prods Tr		Coll Nt 09/12/2029 EUR		Coll Nt 07/13/2041		Coll Nt 4.85 07/24/2023 EUR	
Coll Nt 03/25/2037		Black Diamond CLO 2016-1 Ltd		Coll Nt 07/13/2041		Coll Nt 07/24/2023 EUR	
Bear Stearns Structured Products Inc		Coll Nt 04/26/2028		Coll Nt 07/13/2041		Cadogan Square CLO VII BV	
Coll Nt 6.177 07/25/2037		Coll Nt 2.95 04/26/2028		Coll Nt 07/13/2041		Coll Nt 05/25/2029 EUR	
Coll Nt 5.856 06/25/2047		Blackrock European CLO I Designated		Coll Nt 07/13/2041		Coll Nt 05/25/2029 EUR	
Coll Nt 5.856 06/25/2047		Activity Compa		Coll Nt 07/13/2041		Coll Nt 05/25/2029 EUR	
Becton Dickinson and Co		Coll Nt 03/15/2029 EUR		Brocade Communications Sys Inc		Coll Nt 05/25/2029 EUR	
Sr Nt 4.4 01/15/2021		Coll Nt 03/15/2029 EUR		Sr Nt Conv 1.375 01/01/2020		Coll Nt 05/25/2029 EUR	
Bee First Fin SA Compartment Edelweiss 2013		Coll Nt 03/15/2029 EUR		Bruce Mansfield Unit 1		Coll Nt 05/25/2029 EUR	
Pass-Thru Ctf 01/11/2022 EUR		Coll Nt 2.44 03/15/2029 EUR		Gtd Pass-Thru Cfts 6.85 06/01/2034		Coll Nt 05/25/2029 EUR	
Beijing Europe Investment Hldgs Ltd		Coll Nt 03/15/2029 EUR		Bruckner CDO I B V		Caim CLO VI BV	
Gtd Eurobonds EUR		Coll Nt 03/15/2029 EUR		Coll Nt 09/15/2084		Coll Nt 07/25/2029 EUR	
Belden Inc		Coll Nt 2.44 03/15/2029 EUR		Coll Nt 09/15/2084 EUR		Coll Nt 07/25/2029 EUR	
Sr Sub Global Nt 5.5 04/15/2023 EUR		Coll Nt 03/15/2029 EUR		Coll Nt 6.66 09/15/2084 EUR		Coll Nt 07/25/2029 EUR	
Sr Sub Global Nt 5.5 04/15/2023 EUR		Coll Nt 1.55 03/15/2029 EUR		Coll Nt Fltg Rt 09/15/2084 EUR		Coll Nt 07/25/2029 EUR	
Belgian Lion NV / SA		Blecker Structured Asset Funding Ltd /		Brundage-Bone Concrete Pumping Inc		Coll Nt 07/25/2029 EUR	
Pass-Thru Ctf 11/10/2039 EUR		Blecker CBO Delaware Co		Sr Sec Global Nt 10.375 09/01/2021		Coll Nt 07/25/2029 EUR	
Bell Canada		Flt Rt Nt 0 04/01/2035		Brunel Residential Mtg Securitisation 1 Plc		Caixa Penedes Pymes 1 TDA Fondo de	
Gtd CAD\$ Mtn Deb Ser M-25 3.35		Flt Rt Nt 0 04/01/2035		Coll Nt 01/13/2039 EUR		Titulizaci	
06/18/2019 CAD		Blue Granite Investments No 1 (Rf) Ltd		Coll Nt 01/13/2039		Pass-Thru Ctf 09/28/2045 EUR	
Bella Vista Mtg Tr		Coll Nt 11/22/2032 ZAR		Buchanan (Cnty of) MO		Caixabank	
Pass Thru Ctf 04/25/2035		Coll Nt 11/22/2032 ZAR		Bds 10/01/2026		Covered Bds 5.2 05/24/2019 EUR	
Pass Thru Ctf 04/25/2035		Coll Nt 11/22/2032 ZAR		Buenos Aires Province of		Covered Bds 06/19/2019 EUR	
Pass Thru Ctf 04/25/2035		Coll Nt 11/22/2032 ZAR		Argentine Bds ARS		Caja Rural de Navarra	
Pass Thru Ctf 04/25/2045		Coll Nt 11/22/2032 ZAR		Bumper 6 (NI) Fin BV		Covered Bds 3 11/27/2020 EUR	
Pass Thru Ctf 04/25/2045		Blue Hill CLO Ltd		Pass-Thru Ctf 03/19/2029 EUR		Covered Bds .55 04/15/2023 EUR	
Pass Thru Ctf 04/25/2045		Coll Nt 01/15/2026		Pass-Thru Ctf 03/19/2029 EUR		CalAtlantic Group Inc	
Pass Thru Ctf 04/25/2045		Blue Skyline Communication Ltd		Burnham Harbor CDO 2006-1		Gtd Sr Nt 6.25 12/15/2021	
Pass Thru Ctf 04/25/2045		Gtd Eurobonds		Coll Nt 09/01/2039		Gtd Sr Nt 5.875 11/15/2024	
Pass Thru Ctf 04/25/2045		Blue Wing Asset Vehicle Series 2009-1		Coll Nt 09/01/2039		Sr Nt 5.25 06/01/2026	
Pass Thru Ctf 04/25/2045		Coll Nt 08/02/2022		Coll Nt 09/01/2039		Gtd Sr Nt 5 06/15/2027	
Pass Thru Ctf 04/25/2045		Bluemountain CLO 2012-2 Ltd		Coll Nt 09/01/2039		Calculus CMBS Resecuritization Tr	
Bella Vista Mtg Tr 2004-1		Coll Nt 11/20/2028		Burnham Park CLO Ltd		Coll Nt 03/01/2045	
Pass-Thru Ctf 09/25/2034		Bluemountain CLO 2013-3 Ltd		Coll Nt 10/20/2029		California Republic Auto Receivables Tr	
Pass-Thru Ctf 09/25/2034		Coll Nt 10/29/2025		Coll Nt 10/20/2029		2013-2	
Pass-Thru Ctf 09/25/2034		Bluemountain CLO 2013-4 Ltd		Coll Nt 10/20/2029		Coll Nt 2.31 07/15/2019	
Pass-Thru Ctf 09/25/2034		Coll Nt 04/15/2025		Coll Nt 10/20/2029		Coll Nt 3.32 08/17/2020	
Pass-Thru Ctf 09/25/2034		Bluemountain CLO 2014-1 Ltd		Coll Nt 10/20/2029		California Republic Auto Recs Tr 2013-1	
Pass-Thru Ctf 09/25/2034		Coll Nt 04/30/2026		Coll Nt 10/20/2029		Pass-Thru Ctf 2.24 01/15/2019	
Pass-Thru Ctf 09/25/2034		Bluemountain CLO 2014-2 Ltd		Coll Nt 10/20/2029		Pass-Thru Ctf 3.25 03/16/2020	
Bella Vista Mtg Tr 2005-1		Coll Nt 07/20/2026		Business Mtg Fin 3 PLC		California St	
Pass-Thru Ctf 01/25/2035		Bluemountain CLO 2014-3 Ltd		Coll Nt 11/01/2038 GBP		Custody Rpts 5 12/01/2024	
Pass-Thru Ctf 02/25/2035		Coll Nt 10/15/2026		Coll Nt 11/01/2038 EUR		Custody Rpts 5 12/01/2026	
Pass-Thru Ctf 02/25/2035		Bluemountain CLO 2014-4 Ltd		Coll Nt 11/01/2038 EUR		California Statewide Cmnty Dev Auth Rev	
Pass-Thru Ctf 02/25/2035		Coll Nt 2.72 11/30/2026		Coll Nt 11/01/2038 GBP		Demand Rev Bd Fltg Rt 05/01/2035	
Pass-Thru Ctf 02/25/2035		Coll Nt 11/30/2026		C-Bass 2003-CB6 Tr		Camber 3 PLC	
Pass-Thru Ctf 01/25/2045		Bluemountain CLO 2015-2 Ltd		Pass-Thru Ctf 4.57 12/26/2033		Coll Nt 05/08/2040	
Pass-Thru Ctf 01/25/2045		Coll Nt 12/30/2027		Pass-Thru Ctf 4.57 12/26/2033		Camber 3 PLC / Camber 3 LLC	
Pass-Thru Ctf 01/25/2045		Bluemountain CLO 2015-3 Ltd		C-BASS Mortgage Loan Asset-Backed		Coll Nt 05/08/2040	
Pass-Thru Ctf 01/25/2045		Coll Nt 10/20/2027		Certificates, Series 2007-SP2:		Coll Nt 05/08/2040	
Pass-Thru Ctf 01/25/2045		Coll Nt 10/20/2027		pass thru cfts 07/25/2036		Coll Nt 05/08/2040	
Benefit Street Partners CLO IX Ltd		Bluemountain CLO 2015-4 Ltd		C-Bass Mortgage Loan Asset-Backed Cfts		Coll Nt 05/08/2040	
Coll Nt 07/20/2028		Coll Nt 01/20/2027		Pass Thru Ctf 10/25/2036		Coll Nt 05/08/2040	
Coll Nt 07/20/2028		Bluemountain CLO 2016-1 Ltd		C-Bass Mtg Ln Asset-Backed Certificates		Campofrio Food Group SA	
Coll Nt 3.24 07/20/2028		Coll Nt 04/20/2027		Pass Thru Ctf 6.326 12/25/2037		Gtd Sr Global Nt 3.375 03/15/2021 EUR	
Coll Nt 07/20/2028		Bluemountain CLO 2016-3 Ltd		C-Bass Mtg Ln Tr		Canadian Imperial Bk Comm	
Coll Nt 07/20/2028		Coll Nt 11/15/2027		pass thru cfts 03/25/2033		Global Mtn Zero Cpn Index-Linked (Mkt	
Benefit Street Partners CLO V Ltd		Bluemountain Eur CLO 2016-1 Designated		pass thru cfts 3.45 03/25/2033		Linked Step Up Nt) 09/28/2019	
Coll Nt 10/20/2026		Activity Co		Pass Thru Ctf 09/25/2033		Global Mtn Zero Cpn Index-Linked (Market	
Benefit Street Partners CLO VIII Ltd		Coll Nt 04/25/2030 EUR		Pass Thru Ctf 09/25/2033		Linked Secs) 07/06/2020	
Coll Nt 01/20/2028		Coll Nt 1.63 04/25/2030 EUR		pass thru cfts 03/25/2033		Global Mtn Zero Cpn Index-Linked (Market	
Coll Nt 01/20/2028		Coll Nt 04/25/2030 EUR		pass thru cfts 03/25/2033		Linked Secs) 08/03/2020	
Coll Nt 3.23 01/20/2028		Coll Nt 2.45 04/25/2030 EUR		C-Bass Tr		Canadian National Railway Co	
Berica 10 Residential MBS SRL		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 5.4 02/25/2031		Sr Nt 11/06/2020	
Pass-Thru Ctf 11/30/2055 EUR		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 0 05/25/2031		Candide Financing 2007 NHG BV	
Berica 6 Residential MBS S r I		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 0 05/25/2031		Coll Nt 12/20/2047 EUR	
Coll Nt 04/01/2043 EUR		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 6.385 06/25/2031		Canyon Capital CLO 2012-1 Ltd	
Coll Nt 04/01/2043 EUR		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 0 04/25/2032		Coll Nt 01/15/2026	
Coll Nt 04/01/2043 EUR		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 0 04/25/2032		Canyon Capital CLO 2014-1 Ltd	
Coll Nt 04/01/2043 EUR		Coll Nt 04/25/2030 EUR		Pass-Thru Ctf 5.553 04/25/2032		Coll Nt 04/30/2025	
Berica 8 Residential MBS SRL		Bluestar Fin Hldgs Ltd		Pass-Thru Ctf 0 04/25/2032		Coll Nt 04/30/2025	
Pass-Thru Ctf 03/31/2048 EUR		Gtd Eurobonds 4.375		Pass-Thru Ctf 0 04/25/2032		Coll Nt 04/30/2025	
Berica 9 Residential MBS SRL		BMW Canada Auto Tr 2017-1		Pass-Thru Ctf 0 05/25/2032		Coll Nt 04/30/2025	
Pass-Thru Ctf 12/31/2054 EUR		Coll Nt 1.217 07/22/2019 CAD		Pass-Thru Ctf 0 08/25/2032		Coll Nt 04/30/2025	
Berica Funding 2016 SRL		BMW Vehicle Lease Tr 2015-2		Pass-Thru Ctf 0 08/25/2032		Coll Nt 04/30/2025	
Pass-Thru Ctf 10/31/2070 EUR		Coll Nt 1.55 02/20/2019		Pass-Thru Ctf 0 09/25/2032		Coll Nt 04/30/2025	
Pass-Thru Ctf 10/31/2070 EUR		BMW Vehicle Lease Tr 2016-1		Pass-Thru Ctf 0 09/25/2032		Canyon Capital CLO Ltd	
Pass-Thru Ctf 10/31/2070 EUR		Coll Nt 1.34 01/22/2019		Pass-Thru Ctf 4.562 09/25/2032		Coll Nt 12/15/2020	
Berica PMI 2 SRL		Coll Nt 1.51 06/20/2019		Pass-Thru Ctf 4.271 11/25/2032		Coll Nt 12/15/2020	
Pass-Thru Ctf 11/30/2069 EUR		BMW Vehicle Owner Tr 2014-A		Pass-Thru Ctf 2.879 12/25/2032		Coll Nt 12/15/2020	
Betony CLO Ltd		Coll Nt 1.5 02/25/2021		Pass-Thru Ctf 5.82 01/25/2033		Coll Nt 12/15/2020	
Coll Nt 04/15/2027		BMW Vehicle Owner Tr 2016-A		Pass-Thru Ctf 0 01/25/2033		Coll Nt 12/15/2020	
Coll Nt 04/15/2027		Coll Nt .99 05/28/2019		Pass-Thru Ctf 0 03/25/2033		Canyon CLO 2016-1 Ltd	
Coll Nt 04/15/2027		Coll Nt 05/28/2019		Pass-Thru Ctf 0 06/25/2033		Coll Nt 3.95 04/15/2028	
Coll Nt 04/15/2027		BMC Mortgage		Pass-Thru Ctf 0 07/25/2033		Coll Nt 04/15/2028	
Coll Nt 04/15/2027		Pass Thru Ctf 03/25/2037		Pass-Thru Ctf 12/26/2033		Coll Nt 04/15/2028	
Coll Nt 04/15/2027		BMC Mortgage Trust		Pass Thru Ctf 12/26/2033		Coll Nt 04/15/2028	
Coll Nt 04/15/2027		Pass Thru Ctf 05/25/2037		Pass Thru Ctf 12/26/2033		Coll Nt 04/15/2028	
BFC Ajax CDO Ltd		BNPP IP Euro CLO 2015-1 BV		Pass Thru Ctf 12/26/2033		Coll Nt 04/15/2028	
coll nt 12/03/2046		Coll Nt 04/03/2028 EUR		Pass Thru Ctf 05/25/2035		Coll Nt 04/15/2028	
Bharti Airtel Int'l (Netherlands) BV		Coll Nt 04/03/2028 EUR		Pass Thru Ctf 07/25/2035		Coll Nt 04/15/2028	
Gtd Eurobonds EUR		Coll Nt 1.2 04/15/2028 EUR		Pass-Thru Ctf 12/25/2035		Canyon CLO 2016-2 Ltd	
Bibby Offshore Svcs PLC		Coll Nt 04/15/2028 EUR		CA Inc		Coll Nt 10/16/2028	
Gtd Sr Sec Global Nt 7.5 06/15/2021		Boardriders SA		Global Sr Nt 5.375 12/01/2019		Coll Nt 10/16/2028	
GBP		Gtd Global Bds 9.5 12/15/2020 EUR		Global Sr Nt 3.6 08/01/2020		Coll Nt 10/16/2028	
Bilkredit 5 Ltd		Bon Ton Dept Stores Inc		Global Sr Nt 3.6 08/15/2022		Coll Nt 10/16/2028	
Pass-Thru Ctf 03/27/2028 NOK		Sr Sec Nt 8 06/15/2021		Global Sr Nt 4.5 08/15/2023		Coll Nt 10/16/2028	
Birchwood Park CLO Ltd		Bowbell No 1 PLC		Global Sr Nt 4.7 03/15/2027		Cap Auto Recs Asset Tr 2013-2	
Coll Nt 07/15/2026		Coll Nt 07/10/2059 GBP		Cabot Financial (LUX) SA		Coll Nt 3.3 06/20/2019	
Coll Nt 07/15/2026		Boxer Parent Co Inc		Gtd Sr Sec Global Nt 8.375 08/01/2020		Coll Nt 4.06 01/20/2022	
Coll Nt 07/15/2026		Global Pk Debentures 9.75 10/15/2019		GBP		Cap One Multi asset Execution Tr	
Coll Nt 07/15/2026		BPE Financiaciones SA		CADOGAN SQUARE CLO II B V		Coll Nt 02/17/2020	
Coll Nt 07/15/2026		Gtd Spanish Bds 12/29/2028 EUR		Coll Nt 08/12/2022		Capital Auto Receivables Asset Tr 2013-3	
Coll Nt 07/15/2026		BPM Securitisation 3 SRL		Coll NR 08/12/2022		Coll Nt 3.69 02/20/2019	
Coll Nt 07/15/2026		Pass-Thru Ctf 01/18/2057 EUR		Coll Nt 08/12/2022		Coll Nt 4.55 03/21/2022	
Coll Nt 3.46 07/15/2026		Brass No 3 PLC		Cadogan Square CLO III B V		Capital Auto Receivables Asset Tr 2013-4	
Coll Nt 07/15/2026		Pass-Thru Ctf 04/17/2051 GBP		Coll Nt 01/19/2023 EUR		Coll Nt 3.22 05/20/2019	
Coll Nt 07/15/2026		Brass No2 PLC		Coll Nt 01/19/2023 EUR		Coll Nt 3.83 07/20/2022	
Black Diamond CLO 2015-1 Designated		Pass-Thru Ctf 07/16/2050 GBP		Coll Nt 01/19/2023 EUR		Capital Auto Receivables Asset Tr 2014-1	
Activity Compa		Brazos Higher Ed Auth Inc		Coll Nt 01/19/2023 EUR		Coll Nt 2.84 04/22/2019	
Coll Nt 09/12/2029 EUR		Coll Nts 12/26/2024					

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 3.39 07/22/2019		Coll Nt 04/15/2027 EUR		Castoro RMBS Srl		Pass Thru Cif 06/25/2035	
Coll Nt 4.09 09/20/2022		Coll Nt 04/15/2027 EUR		Coll Nt 01/31/2041 EUR		Pass Thru Cif 06/25/2035	
Capital Auto Receivables Asset Tr 2014-2		Carlyle Global Market Strategies Euro CLO 2014-1 L		Catamaran CLO 2012-1 Ltd		Pass Thru Cif 06/25/2035	
Coll Nt 2.41 05/20/2019		Coll Nt 04/15/2027 EUR		Coll Nt 12/20/2023		Pass Thru Cif 06/25/2035	
Coll Nt 2.81 08/20/2019		Coll Nt 04/15/2027 EUR		Caterpillar Credito SA de CV Sofom ENR		Pass Thru Cif 06/25/2035	
Coll Nt 3.62 12/20/2022		Coll Nt 04/15/2027 EUR		Certificados Bursatiles MXN		Pass Thru Cif 06/25/2035	
Capital Auto Receivables Asset Tr 2014-3		Coll Nt 04/15/2027 EUR		Caterpillar Financ Svc Argentina SA		Centex Home Equity Loan Tr 2002-D	
Coll Nt 2.35 07/22/2019		Carlyle Global Market Strategies Euro CLO 2014-2 Designated		Argentine Bds ARS		Pass-Thru Cif 5.05 12/25/2032	
Coll Nt 2.71 11/20/2019		Coll Nt 08/16/2027 EUR		Cavalry CLO IV Ltd		Centex Home Equity Loan Trust	
Coll Nt 3.14 02/20/2020		Coll Nt 08/16/2027 EUR		Coll Nt 10/15/2026		Pass-Thru Cif 4.71 11/25/2028	
Coll Nt 3.94 04/20/2023		Coll Nt 08/16/2027 EUR		Cavalry CLO V Ltd		Pass-Thru Cif 4.48 06/25/2031	
Capital Auto Receivables Asset Tr 2015-1		Coll Nt 08/16/2027 EUR		Coll Nt 01/16/2024		Pass-Thru Cif 6.54 01/25/2032	
Coll Nt 1.61 06/20/2019		Carlyle Global Market Strategies Euro CLO 2014-2 L		Coll Nt 01/16/2024		Pass-Thru Cif 5.08 05/25/2032	
Coll Nt 1.86 10/21/2019		Coll Nt 07/20/2027 EUR		Coll Nt 01/16/2024		Pass-Thru Cif 6.92 07/25/2032	
Capital Auto Receivables Asset Tr 2015-4		Coll Nt 07/20/2027 EUR		Coll Nt 01/16/2024		Pass-Thru Cif 6.36 07/25/2032	
Coll Nt 1.62 03/20/2019		Carlyle Global Market Strategies Euro CLO 2015-3 D		CBA Coml Assets		Pass-Thru Cif 6.83 07/25/2032	
Capital Auto Receivables Asset Tr 2016-3		Coll Nt 01/15/2029 EUR		Comm Mtg Pass Thru Cif 12/15/2036		Pass-Thru Cif 0.75/25/2032	
Coll Nt 04/22/2019		Coll Nt 01/15/2029 EUR		Comm Mtg Pass Thru Cif 12/15/2036		Pass-Thru Cif 4.51 08/25/2032	
Coll Nt 1.36 04/22/2019		Coll Nt 01/15/2029 EUR		Comm Mtg Pass Thru Cif 12/15/2036		Pass-Thru Cif 4.66 12/25/2032	
Capital One Master Tr		Coll Nt 01/15/2029 EUR		CD 2006-CD3 Commercial Mtge Tr		Pass-Thru Cif 0.12/25/2032	
Coll Nt 06/15/2020		Coll Nt 01/15/2029 EUR		Pass-Thru Cif 5.728 10/15/2048		Pass-Thru Cif 0.12/25/2032	
CapLease CDO Ltd		Coll Nt 01/15/2029 EUR		CD Coml Mtg Tr		Pass-Thru Cif 0.03/25/2033	
3rd Priority Nt 5.406 02/20/2040		Coll Nt 01/15/2029 EUR		Coml Mtg Pass Thru Cif 5.2254		Pass-Thru Cif 3.76 06/25/2033	
Sr Secd Nt 4.926 02/20/2040		Coll Nt 01/15/2029 EUR		07/11/2044		Centex Home Equity Loan Trust	
Sr Sec Nt 6.606 02/20/2040		Carlyle Global Market Strategies Euro CLO 2016-1 D		Coml Mtg Pass Thru Cif 5.2254		Pass-Thru Cif 0.06/25/2033	
2nd Priority Sr Nt 5.036 02/20/2040		Coll Nt 05/17/2029 EUR		07/11/2044		Pass-Thru Cif 3.173 06/25/2033	
4th Priority Nt 6.206 02/20/2040		Coll Nt 05/17/2029 EUR		CD Mtge Tr		Pass-Thru Cif 0.06/25/2033	
Captec Grantor Trusts		Coll Nt 05/17/2029 EUR		Coll Nt 6.179 11/15/2044		Pass-Thru Cif 0.06/25/2033	
Pass-Thru Cif 0.12/15/2019		Coll Nt 05/17/2029 EUR		Coll Nt 6.179 11/15/2044		Pass-Thru Cif 0.06/25/2033	
Cards II Tr		Coll Nt 05/17/2029 EUR		Coll Nt 6.179 11/15/2044		Pass-Thru Cif 0.01/25/2034	
Coll Nt 08/03/2020 CAD		Carlyle Global Mkt Strategies Euro CLO 2014-3		Coll Nt 6.179 11/15/2044		Pass-Thru Cif 0.01/25/2034	
Coll Nt 08/03/2020		Coll Nt 11/15/2027 EUR		Coll Nt 6.179 11/15/2044		Pass-Thru Cif 4.93 01/25/2034	
Carfinance Capital Auto Tr 2013-2		Coll Nt 11/15/2027 EUR		Coll Nt 11/15/2044		Pass-Thru Cif 4.27 01/25/2034	
Coll Nt 4.04 08/15/2019		Coll Nt 11/15/2027 EUR		CDC Mtg Cap Tr		Pass-Thru Cif 0.01/25/2034	
Coll Nt 5.93 08/15/2019		Coll Nt 11/15/2027 EUR		Pass Thru Cif 06/25/2034		Pass-Thru Cif 0.01/25/2034	
Coll Nt 7.86 10/15/2020		Coll Nt 11/15/2027 EUR		Pass Thru Cif 06/25/2034		Pass-Thru Cif 0.01/25/2034	
Carismi Fin SRL		Coll Nt 11/15/2027 EUR		Pass Thru Cif 07/26/2034		Centex Home Equity Loan Trust	
Pass-Thru Cif 02/10/2054 EUR		Coll Nt 2.75 11/15/2027 EUR		CD Mtge Capital Tr 2004-HE1		Pass-Thru Cif 0.01/25/2034	
Pass-Thru Cif 07/31/2060 EUR		Coll Nt 11/15/2027 EUR		Pass-Thru Cif 06/25/2034		Pass-Thru Cif 0.03/25/2034	
CARISMI FINANCE SNL		Carlyle GMS Fin MM CLO 2015-1 LLC		CD Mtge Capital Tr 2004-HE2		Pass-Thru Cif 4.909 03/25/2034	
PASS THRU CTF 08/02/2060		Coll Nt 07/15/2027		Pass-Thru Cif 07/26/2034		Pass-Thru Cif 0.03/25/2034	
Carlyle Global Market Strategies CLO 2012-3 Ltd		Coll Nt 07/15/2027		CD Mtge Capital Tr 2004-HE2		Pass-Thru Cif 0.03/25/2034	
Coll Nt 10/04/2028		Carlyle US CLO 2016-4 Ltd		Cedar Funding V CLO Ltd		Pass-Thru Cif 0.03/25/2034	
Carlyle Global Market Strategies CLO 2013-4 Ltd		Coll Nt 3.75 07/15/2027		Coll Nt 2.87 07/17/2028		Pass-Thru Cif 0.03/25/2034	
Coll Nt 10/15/2025		Coll Nt 07/15/2027		Coll Nt 07/17/2028		Pass-Thru Cif 4.186 03/25/2034	
Coll Nt 10/15/2025		Carlyle US CLO 2016-4 Ltd		Cedar Funding VI CLO Ltd		Pass-Thru Cif 0.03/25/2034	
Coll Nt 10/15/2025		Coll Nt 4.12 10/20/2027		Coll Nt 2.8 10/20/2028		Pass-Thru Cif 0.06/25/2034	
Coll Nt 10/15/2025		Coll Nt 10/20/2027		Coll Nt 10/20/2028		Pass-Thru Cif 5.98 06/25/2034	
Carlyle Global Market Strategies CLO 2014-1 Ltd		Coll Nt 10/20/2027		CELf Ln Partners III plc		Centex Home Equity Loan Trust	
Coll Nt 04/17/2025		Coll Nt 10/20/2027		Coll Nt 11/01/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Carlyle Global Market Strategies CLO 2014-2 Ltd		Coll Nt 10/20/2027		Coll Nt 11/01/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Coll Nt 05/15/2025		Coll Nt 10/20/2027		Coll Nt 11/01/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Carlyle Global Market Strategies CLO 2014-3 Ltd		Coll Nt 10/20/2027		Coll Nt 1.5 11/01/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Coll Nt 07/27/2026		Carmax Auto Owner Tr 2013-4		CELf Ln Partners IV PLC		Pass-Thru Cif 5.27 06/25/2034	
Coll Nt 07/27/2026		Coll Nt 1.28 05/15/2019		Coll Nt 05/03/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Coll Nt 07/27/2026		Coll Nt 1.71 07/15/2019		Coll Nt 05/03/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Coll Nt 07/27/2026		Coll Nt 1.95 09/16/2019		Coll Nt 05/03/2023 EUR		Pass-Thru Cif 5.27 06/25/2034	
Coll Nt 07/27/2026		Coll Nt 2.6 04/15/2020		Coll Nt 05/03/2023 EUR		Pass-Thru Cif 0.06/25/2034	
Coll Nt 07/27/2026		Carmax Auto Owner Tr 2014-1		CELf Low Levered Partners Plc		Central Basin Municipal Water Dist CA	
Coll Nt 07/27/2026		Coll Nt 1.32 07/15/2019		Coll Nt 03/04/2024		Bds 08/01/2037	
Coll Nt 07/27/2026		Coll Nt 1.69 08/15/2019		Coll Nt 03/04/2024 EUR		Centrovias Sistemas Rodoviaros SA	
Coll Nt 07/27/2026		Coll Nt 1.93 11/15/2019		Coll Nt 03/04/2024		Brazilian Bd BRL	
Coll Nt 07/27/2026		Coll Nt 2.43 08/17/2020		Coll Nt 03/04/2024		Century Ltd	
Coll Nt 07/27/2026		Carmax Auto Owner Tr 2014-2		Coll Nt 03/04/2024		Gtd Euronotes 10.25 11/12/2019	
Coll Nt 07/27/2026		Coll Nt 1.61 10/15/2019		Coll Nt 03/04/2024		Cequeul Communications Hldgs I LLC /	
Coll Nt 07/27/2026		Coll Nt 1.88 11/15/2019		Coll Nt 03/04/2024 EUR		Cequeul Cap Corp	
Coll Nt 08/17/2026		Coll Nt 2.08 01/15/2020		Cell C Proprietary Ltd		Sr Nt Rule 144A 5.125 12/15/2021	
Coll Nt 08/17/2026		Coll Nt 2.58 11/16/2020		Gtd Sr Sec Global Nt 8.625		Sr Nt Rule 144A 5.125 12/15/2021	
Carlyle Global Market Strategies CLO 2014-4 Ltd		Carmax Auto Owner Tr 2014-3		Celtic Residential Irish Mtge Sec No 16 Ltd		Sr Nt Rule 144A 7.5 04/01/2028	
Coll Nt 2.97 10/15/2026		Coll Nt 1.16 06/17/2019		Pass-Thru Cif 09/21/2051 EUR		Cerberus Auto Levered II LP	
Coll Nt 10/15/2026		Coll Nt 1.73 02/17/2020		Celtic Residential Irish Mtge Securitisation		Coll Nt 06/17/2022	
Coll Nt 10/15/2026		Coll Nt 2.04 03/16/2020		Pass-Thru Cif 11/18/2051 EUR		Coll Nt 06/17/2022	
Coll Nt 10/15/2026		Coll Nt 2.29 06/15/2020		Pass-Thru Cif 11/18/2051 EUR		Coll Nt 06/17/2024	
Coll Nt 10/15/2026		Coll Nt 2.79 02/15/2021		Pass-Thru Cif 06/18/2055 EUR		Cerberus Loan Funding XVI LP	
Coll Nt 10/15/2026		Carmax Auto Owner Tr 2016-4		Pass-Thru Cif 06/18/2055 EUR		Coll Nt 11/17/2027	
Coll Nt 10/15/2026		Coll Nt 1.21 11/15/2019		Pass-Thru Cif 06/18/2055 EUR		Coll Nt 11/17/2027	
Coll Nt 10/15/2026		Carolina Medi-Plan Inc		Cemig Geracao e Transmissao SA		Coll Nt 11/17/2027	
Carlyle Global Market Strategies CLO 2014-5 Ltd		Coll Nt 0.06/01/2022		Gtd Brazilian Debentures BRL		Coll Nt 11/17/2027	
Coll Nt 10/16/2025		Carrington Mtg Ln Tr		Gtd Brazilian Debentures BRL		Coll Nt 11/17/2027	
Coll Nt 10/16/2025		Pass Thru Cif 05/25/2035		Cent CDO 14 Ltd		Coll Nt 3.39 11/17/2027	
Coll Nt 10/16/2025		Pass Thru Cif 05/25/2035		Coll Nt 04/15/2021		Coll Nt 11/17/2027	
Coll Nt 10/16/2025		Pass Thru Cif 10/25/2035		Coll Nt 04/15/2021		Cerberus Onshore II CLO LLC	
Coll Nt 10/16/2025		Pass-Thru Cif 02/25/2036		Coll Nt 04/15/2021		Coll Nt 10/16/2023	
Coll Nt 10/16/2025		Carrington Mtge Loan Tr Series 2007-FRE1		Coll Nt 04/15/2021		Cerberus Onshore II Clo-2 LLC	
Coll Nt 10/16/2025		Pass-Thru Cif 02/25/2037		Coll Nt 04/15/2021		Coll Nt 10/16/2023	
Carlyle Global Market Strategies CLO 2015-2 Ltd		Cars Alliance Auto Loans France Master		Coll Nt 04/15/2021		Coll Nt 10/16/2023	
Coll Nt 04/27/2027		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 04/15/2021		Coll Nt 10/16/2023	
Coll Nt 04/27/2027		Pass-Thru Cif 2 08/21/2030 EUR		Cent CDO Ltd		Coll Nt 10/16/2023	
Coll Nt 04/27/2027		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 11/18/2020		Coll Nt 10/16/2023	
Coll Nt 04/27/2027		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 11/18/2020		Coll Nt 10/16/2023	
Carlyle Global Market Strategies CLO 2015-3 Ltd		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 11/18/2020		Coll Nt 10/16/2023	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 11/18/2020		Centex Home Equity Loan Trust	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 11/18/2020		Pass-Thru Cif 0.11/20/2028 MXN	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Cent CLO 17 Ltd		Ceva Group PLC	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 01/30/2025		Gtd Sr Sec 1st Lien Global Nt 7	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Cent CLO 18 Ltd		03/01/2021	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 07/23/2025		CFRCR Commercial Mtge Tr 2011-C2	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Cent CLO 20 Ltd		Pass-Thru Cif 3.061 12/15/2047	
Coll Nt 07/20/2028		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 01/26/2026		CFHL-2 2015	
Coll Nt 4.17 07/28/2028		Pass-Thru Cif 2 08/21/2030 EUR		Cent CLO 21 Ltd		Pass-Thru Cif 06/28/2055 EUR	
Carlyle Global Market Strategies CLO 2016-1 Ltd		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 07/27/2026		Cgcm Pass-Through Cert Series 2010-RR2	
Coll Nt 04/20/2027		Pass-Thru Cif 2 08/21/2030 EUR		Coll Nt 07/27/2026		Pass-Thru Cif 6.068 02/15/2051	
Coll Nt 04/20/2027		Pass-Thru Cif 2 08/21/2030 EUR		Cent CLO 22 Ltd		Cgcm Pass-Through Cert Series 2010-RR2	
Carlyle Global Market Strategies CLO 2016-2 Ltd		Cars Alliance Auto Loans Germany V 2013-1		Coll Nt 11/07/2026		Pass-Thru Cif 6.068 02/15/2051	
Coll Nt 05/15/2027		Pass-Thru Cif 1.75 12/18/2024 EUR		Cent CLO 24 Ltd		CGG Hldg (US) Inc	
Coll Nt 05/15/2027		Pass-Thru Cif 12/18/2024 EUR		Coll Nt 1.47 10/15/2026		Sr Sec 1st Lien Nt 02/21/2023	
Coll Nt 05/15/2027		Cartesio Srl		Coll Nt 2.2 10/15/2026		Cggs Commercial Mtge Tr 2016-RND	
Coll Nt 3.63 05/15/2027		Coll Nt 0.03/07/2028 EUR		Centerline Resecuritization Tr		Pass-Thru Cif 3.848 02/09/2033	
Carlyle Global Market Strategies Euro CLO 2014-1 Designated		Casa D'Este SRL		Coll Nt 12/18/2049		Pass-Thru Cif 2.757 02/09/2033	
Coll Nt 04/15/2027 EUR		Coll Nt 10/25/2050 EUR		Centerpoint Energy Restoration Bond Co		Pass-Thru C	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 5.5 08/25/2035		Coll Nt 07/19/2027		Pass-Thru Ctf 08/25/2036		Pass-Thru Ctf 12/10/2049	
Pass-Thru Ctf 08/25/2035		Coll Nt 07/19/2027		Pass-Thru Ctf 5.5 08/25/2036		Pass-Thru Ctf 12/10/2049	
CHL Mtge Pass-Through Tr 2006-B		CIFC Funding 2015-V Ltd		Pass-Thru Ctf 6 08/25/2036		Pass-Thru Ctf 12/10/2049	
Pass-Thru Ctf 6 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 6 08/25/2036		Pass-Thru Ctf 12/10/2049	
Pass-Thru Ctf 6 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 5.5 09/25/2036		Citigroup Commercial Mtge Tr 2013-GC15	
Pass-Thru Ctf 6 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 3.161 09/06/2046	
Pass-Thru Ctf 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 6 10/25/2036		Citigroup Commercial Mtge Tr 2013-GC17	
Pass-Thru Ctf 6 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 6 10/25/2036		Pass-Thru Ctf 1.102 11/12/2046	
Pass-Thru Ctf 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 6 10/25/2036		Pass-Thru Ctf 2.962 11/12/2046	
Pass-Thru Ctf 05/25/2036		Coll Nt 10/25/2027		Pass-Thru Ctf 6 10/25/2036		Citigroup Commercial Mtge Tr 2013-GC11	
CHL Mtge Pass-Through Tr 2006-HYB2		Cirsa Funding LUX SA		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 1.987 04/12/2046	
Pass-Thru Ctf 04/25/2036		Gtd Sr Global Nt 5.75 05/15/2021 EUR		Pass-Thru Ctf 10/25/2036		Citigroup Commercial Mtge Tr 2014-GC19	
Pass-Thru Ctf 04/25/2036		Gtd Sr Global Nt 5.875 05/15/2023 EUR		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 1.199 03/12/2047	
Pass-Thru Ctf 04/25/2036		CIT Equipment Collateral 2014-VT1		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 2.79 03/12/2047	
Pass-Thru Ctf 04/25/2036		Coll Nt 1.5 10/21/2019		Pass Thru Ctf 04/25/2037		Citigroup Commercial Mtge Tr 2014-GC21	
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Pass-Thru Ctf 04/25/2036		Coll Nt 2.65 10/20/2022		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 2.904 05/10/2047	
CHL Mtge Pass-Through Tr 2007-HYB1		CIT Group Securitization Corp II		Pass Thru Ctf 6 04/25/2037		Pass-Thru Ctf 1.242 05/10/2047	
Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 9.05 08/15/2020		Pass Thru Ctf 04/25/2037		Citigroup Commercial Mtge Tr 2015-GC29	
CHL Mtge Pass-Through Tr 2007-J2		CIT Railcar Funding Co LLC		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 1.45 04/10/2048	
Pass-Thru Ctf 6 07/25/2037		Coll Nt 5.5 12/25/2041		Pass Thru Ctf 04/25/2037		Citigroup Inc	
Pass-Thru Ctf 6 07/25/2037		Coll Nt 5.5 12/25/2041		Pass Thru Ctf 05/25/2037		EUR\$ Global Fixed / Fltg Rt Sub Nt 1.072	
Pass-Thru Ctf 6 07/25/2037		Citicorp Mtg Secs Tr		Pass Thru Ctf 6 05/25/2037		02/10/2019 EUR	
Pass-Thru Ctf 6 07/25/2037		Pass-Thru Ctf 02/25/2037		Pass Thru Ctf 6 05/25/2037		Citigroup Mortgage Loan Trust	
Pass-Thru Ctf 6 07/25/2037		Citi Held For Asset Issuance 2015-PM2		Pass Thru Ctf 5.5 05/25/2037		Pass Thru Ctf 01/25/2037	
Pass-Thru Ctf 07/25/2037		Coll Nt 4 03/15/2022		Pass Thru Ctf 6 05/25/2037		Citigroup Mtg Ln Tr	
Pass-Thru Ctf 6 07/25/2037		Citi Held For Asset Issuance 2015-PM3		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 5.5 12/25/2021	
Pass-Thru Ctf 6 07/25/2037		Coll Nt 4.31 05/16/2022		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 7 08/25/2033	
Pass-Thru Ctf 6 07/25/2037		Citi Mtg Alternative Loan Tr 2007-A5		Pass Thru Ctf 6 05/25/2037		Pass Thru Ctf 8/25/2033	
Pass-Thru Ctf 6 07/25/2037		Pass Thru Ctf 5.55 05/25/2022		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 7 08/25/2033	
Pass-Thru Ctf 07/25/2037		Pass Thru Ctf 6 05/25/2037		Pass Thru Ctf 6 06/25/2037		Pass-Thru Ctf 8/25/2033	
Pass-Thru Ctf 07/25/2037		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 6 06/25/2037		Pass-Thru Ctf 8/25/2033	
CHL Tr		Pass Thru Ctf 05/25/2037		Pass-Thru Ctf 5.5 07/25/2037		Pass-Thru Ctf 8/25/2033	
Mtg Pass Thru Ctf 04/25/2038		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 7 08/25/2033	
Mtg Pass Thru Ctf 5.5 04/25/2038		Pass Thru Ctf 05/25/2037		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 8/25/2033	
Chrysler Capital Auto Receivables Tr 2013-B		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 7 08/25/2033	
Coll Nt 2.24 09/16/2019		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 6 07/25/2037		Pass-Thru Ctf 01/25/2034	
Coll Nt 2.89 10/15/2020		Pass Thru Ctf 6 05/25/2037		Pass-Thru Ctf 6 09/25/2037		Pass-Thru Ctf 01/25/2034	
Chrysler Capital Auto Receivables Tr 2014-A		Pass Thru Ctf 6 05/25/2037		Pass Thru Ctf 09/25/2037		Pass-Thru Var Rt Ctf 02/25/2034	
Coll Nt 1.76 08/15/2019		Pass Thru Ctf 6 05/25/2037		Pass Thru Ctf 6 09/25/2037		Pass-Thru Var Rt Ctf 02/25/2034	
Coll Nt 2.28 11/15/2019		Pass Thru Ctf 6 05/25/2037		Pass Thru Ctf 09/25/2037		Pass-Thru Var Rt Ctf 02/25/2034	
Coll Nt 2.64 07/15/2021		Pass Thru Ctf 5.75 05/25/2037		Pass Thru Ctf 6 09/25/2037		Pass-Thru Ctf 02/25/2034	
Chrysler Capital Auto Receivables Tr 2014-B		Pass Thru Ctf 05/25/2037		Pass Thru Ctf 6 09/25/2037		Pass-Thru Ctf 03/25/2034	
Coll Nt 1.76 12/16/2019		Pass Thru Ctf 6 05/25/2037		Pass Thru Ctf 12/25/2037		Pass-Thru Ctf 03/25/2034	
Coll Nt 2.15 01/15/2020		Pass Thru Ctf 05/25/2037		Pass Thru Ctf 12/25/2037		Pass-Thru Ctf 03/25/2034	
Chrysler Capital Auto Receivables Tr 2015-A		Citibank Cr Card Issuance Tr		Pass Thru Ctf 6.25 12/25/2037		Pass-Thru Var Rt Ctf 03/25/2034	
Coll Nt 1.55 02/18/2020		Coll Nt 01/23/2020		Pass Thru Ctf 6.25 12/25/2037		Pass-Thru Ctf 03/25/2034	
Coll Nt 2.07 01/15/2021		Coll Nt 5.35 02/07/2020		Pass Thru Ctf 06/25/2021		Pass-Thru Ctf 03/25/2034	
Chrysler Capital Auto Receivables Tr 2015-B		Citibank Credit Card Master Tr I		Pass Thru Ctf 5.5 06/25/2036		Pass-Thru Ctf 03/25/2034	
Coll Nt 1.91 03/16/2020		Coll Nt 1.73 04/09/2020		Pass Thru Ctf 5.5 06/25/2036		Pass-Thru Ctf 03/25/2034	
Chrysler Capital Auto Receivables Tr 2016-B		Coll Nt		Pass Thru Ctf 5.75 09/25/2037		Pass-Thru Ctf 03/25/2034	
Coll Nt 1.36 01/15/2020		Citibank Omni Master Tr		Citicorp Mtge Secs Inc 2006-1		Pass-Thru Ctf 03/25/2034	
CIFC Funding 2013-III Ltd		Pass-Thru Ctf 11/09/2020		Pass-Thru Ctf 5 02/25/2021		Pass-Thru Ctf 10/25/2034	
Coll Nt 10/24/2025		Citicorp Mortgage Securities		Pass-Thru Ctf 5 02/25/2036		Pass-Thru Ctf 5.85 02/25/2035	
Coll Nt 10/24/2025		Pass Thru Ctf 5.5 02/25/2037		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 02/25/2035	
CIFC Funding 2013-IV Ltd		Citicorp Mortgage Securities Inc		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 04/25/2035	
Coll Nt 11/27/2024		Pass-Thru Ctf 5.5 04/25/2021		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 04/25/2035	
Coll Nt 11/27/2024		Pass-Thru Ctf 04/25/2021		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 06/25/2035	
Coll Nt 2.72 11/27/2024		Pass-Thru Ctf 03/25/2036		Pass-Thru Ctf 6 02/25/2036		Pass Thru Ctf 06/25/2035	
Coll Nt 3.3799 11/27/2024		Pass-Thru Ctf 5.75 04/25/2036		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 06/25/2035	
Coll Nt 4.2 11/27/2024		Pass-Thru Ctf 5.75 04/25/2036		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 5.5 06/25/2035	
Coll Nt 11/27/2024		Pass-Thru Ctf 04/25/2036		Pass-Thru Ctf 02/25/2036		Pass Thru Ctf 06/25/2035	
Coll Nt 11/27/2024		Pass-Thru Ctf 5.5 04/25/2036		Pass-Thru Ctf 5 02/25/2036		Pass Thru Ctf 5.5 06/25/2035	
Coll Nt 11/27/2024		Pass-Thru Ctf 04/25/2036		Pass-Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 6 06/25/2035	
Coll Nt 11/27/2024		Pass-Thru Ctf 6 04/25/2036		Pass-Thru Ctf 6 02/25/2036		Pass Thru Ctf 08/25/2035	
CIFC Funding 2014 Ltd		Pass-Thru Ctf 6.5 04/25/2036		Pass-Thru Ctf 02/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Pass-Thru Ctf 5.75 04/25/2036		Citicorp Mtge Secs Inc 2006-3		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Citicorp Mtg Sec Tr		Pass-Thru Ctf 5.5 06/25/2021		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Pass Thru Ctf 5.5 08/25/2021		Pass-Thru Ctf 5.75 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Pass-Thru Ctf 5.5 01/25/2022		Pass-Thru Ctf 6 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Pass Thru Ctf 6 08/25/2036		Pass-Thru Ctf 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Pass-Thru Ctf 6 12/25/2036		Pass-Thru Ctf 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 04/18/2025		Pass-Thru Ctf 12/25/2036		Pass-Thru Ctf 6 06/25/2036		Pass Thru Ctf 08/25/2035	
CIFC Funding 2014-II Ltd		Pass-Thru Ctf 01/25/2037		Pass-Thru Ctf 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 05/25/2026		Pass-Thru Ctf 6 01/25/2037		Pass-Thru Ctf 5.75 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 05/25/2026		Pass-Thru Ctf 6 01/25/2037		Pass-Thru Ctf 6.25 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 05/25/2026		Pass-Thru Ctf 6 01/25/2037		Pass-Thru Ctf 6.25 06/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 3.4199 05/25/2026		Pass-Thru Ctf 01/25/2037		Citicorp Mtge Secs Tr Series 2008-2		Pass Thru Ctf 08/25/2035	
Coll Nt 05/25/2026		Citicorp Mtg Secs Inc		Pass-Thru Ctf 5.75 04/25/2023		Pass Thru Ctf 25 09/25/2035	
Coll Nt 05/25/2026		Pass Thru Ctf 5 08/25/2020		Pass-Thru Ctf 5.75 04/25/2023		Pass Thru Ctf 09/25/2035	
CIFC Funding 2014-III Ltd		Pass Thru Ctf 08/25/2020		Pass-Thru Ctf 04/25/2023		Pass Thru Ctf 09/25/2035	
Coll Nt 07/15/2026		Pass Thru Ctf 5 08/25/2020		Pass-Thru Ctf 5.34 06/25/2038		Pass Thru Ctf 09/25/2035	
Coll Nt 07/22/2026		Pass Thru Ctf 5 08/25/2020		Pass-Thru Ctf 6.5 06/25/2038		Pass Thru Ctf 09/25/2035	
Coll Nt 07/22/2026		Pass Thru Ctf 5 09/25/2020		Pass-Thru Ctf 06/25/2038		Pass Thru Ctf 09/25/2035	
Coll Nt 07/22/2026		Pass Thru Ctf 5 10/25/2020		Pass-Thru Ctf 06/25/2038		Pass Thru Ctf 09/25/2035	
Coll Nt 07/22/2026		Pass Thru Ctf 5 08/25/2035		Citicorp Residential Mortgage Tr, Inc		Pass Thru Ctf 5 09/25/2035	
Coll Nt 07/22/2026		Pass Thru Ctf 5.5 08/25/2035		Pass Thru Ctf 5.75 01/25/2023		Pass Thru Ctf 12/25/2035	
Coll Nt 07/22/2026		Pass Thru Ctf 08/25/2035		Pass Thru Ctf 6.25 02/25/2038		Pass Thru Ctf 01/25/2036	
CIFC Funding 2014-IV Ltd		Pass Thru Ctf 09/25/2035		Pass Thru Ctf 02/25/2038		Pass Thru Ctf 01/25/2036	
Coll Nt 4.82 10/17/2026		Pass Thru Ctf 5.125 09/25/2035		Pass Thru Ctf 02/25/2038		Pass Thru Ctf 01/25/2036	
Coll Nt 3.97 10/17/2026		Pass Thru Ctf 5.5 09/25/2035		Citicorp Residential Mortgage Trust		Pass Thru Ctf 01/25/2036	
Coll Nt 10/17/2026		Pass Thru Ctf 5.5 09/25/2035		Pass Thru Ctf 09/25/2036		Pass Thru Ctf 01/25/2036	
Coll Nt 10/17/2026		Pass Thru Ctf 5.625 09/25/2035		Pass Thru Ctf 09/25/2036		Pass Thru Ctf 01/25/2036	
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Coll Nt 10/17/2026		Principal Only Ctf 10/25/2035		Pass-Thru Ctf 5.939 07/25/2036		Pass Thru Ctf 5.9 06/25/2036	
Coll Nt 10/19/2026		Pass Thru Ctf 5.5 10/25/2035		Pass-Thru Ctf .25 03/25/2037		Pass Thru Ctf 5.7 06/25/2036	
Coll Nt 10/19/2026		Pass Thru Ctf 5 10/25/2035		Pass-Thru Ctf 5.75 03/25/2037		Pass-Thru Ctf 08/25/2036	
Coll Nt 10/19/2026		Pass Thru Ctf 5.5 10/25/2035		Pass-Thru Ctf 6 03/25/2037		Pass-Thru Ctf 10/25/2036	
CIFC Funding 2014-V Ltd		Pass Thru Ctf 5.5 10/25/2035		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 5.5 12/25/2036	
Coll Nt 01/18/2027		Pass Thru Ctf 5.5 10/25/2035		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 03/25/2037	
Coll Nt 01/18/2027		Pass Thru Ctf 5.5 11/25/2035		Pass-Thru Ctf 5.75 03/25/2037		Pass Thru Ctf 05/25/2037	
Coll Nt 01/18/2027		Pass Thru Ctf 11/25/2035		Pass-Thru Ctf .25 03/25/2037		Pass-Thru Ctf 06/25/2037	
Coll Nt 01/18/2027		Pass Thru Ctf 5.5 11/25/2035		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 07/25/2037	
Coll Nt 01/18/2027		Pass Thru Ctf 5.5 11/25/2035		Pass-Thru Ctf 0			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Cfs 06/25/2037		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 6 01/25/2037		Cognita Financing PLC	
Pass Thru Cfs 06/25/2037		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 6 01/25/2037		Gtd Sr Sec Global Nt 7.75 08/15/2021	
Pass Thru Cfs 06/25/2037		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 6 01/25/2037		GBP	
Pass Thru Cfs 06/25/2037		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 6 01/25/2037		Gtd Sr Sec Global Nt 7.75 08/15/2021	
Pass Thru Cfs 06/25/2037		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 01/25/2037		GBP	
Citigroup Mtg Secs Inc		Citigroup Alternative Ln Tr		Pass-Thru Ctf 01/25/2037		Gtd Sr Sec Global Nt 7.75 GBP	
Pass Thru Ctf 02/25/2020		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 6 01/25/2037		Cognor Int'l Fin Plc	
Pass Thru Ctf 4.75 02/25/2020		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 01/25/2037		Gtd Sr Sec Global Nt 7.5 02/01/2020	
Pass Thru Ctf 5 04/25/2020		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 01/25/2037		EUR	
Pass Thru Ctf 04/25/2020		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 6 01/25/2037		Cole Park CLO Ltd	
Pass Thru Ctf 5 04/25/2020		Pass-Thru Ctf 6 07/25/2036		Citigroup Alternative Loan Tr 2007-A2		Coll Nt 10/20/2028	
Pass Thru Ctf 5.25 02/25/2035		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 02/25/2037		Coll Nt 10/20/2028	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 6 09/25/2036		Pass-Thru Ctf 5.5 02/25/2037		Coll Nt 10/20/2028	
Pass Thru Ctf 5.5 02/25/2035		Pass-Thru Ctf 09/25/2036		Pass-Thru Ctf 6 02/25/2037		Coll Nt 10/20/2028	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 09/25/2036		Pass-Thru Ctf 5.75 02/25/2037		Coll Nt 10/20/2028	
Pass Thru Ctf 5.25 02/25/2035		Pass-Thru Ctf 09/25/2036		Pass-Thru Ctf .25 02/25/2037		Coll Nt 10/20/2028	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 09/25/2036		Pass-Thru Ctf 6 02/25/2037		Coll Nt 3.13 10/20/2028	
Citigroup Mtg Secs Inc		Citigroup Alternative Ln Tr		Pass-Thru Ctf 02/25/2037		Collateralized Mortgage Obligation Trust 54	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 6 09/25/2036		Pass-Thru Ctf 02/25/2037		Coll Bd 9.9 02/01/2019	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 6 09/25/2036		Pass-Thru Ctf 02/25/2037		Collateralized Mtge Oblig Tr 57	
Pass Thru Ctf 5.25 02/25/2035		Pass-Thru Ctf 6 09/25/2036		Citigroup Alternative Loan Tr 2007-A4		Coll Mtg Bds 9.9 02/01/2019	
Pass Thru Ctf 5.5 02/25/2035		Pass-Thru Ctf 09/25/2036		Pass-Thru Ctf 5.5 04/25/2022		Collybus CDO I Ltd	
Pass Thru Ctf 5 02/25/2035		Pass-Thru Ctf 09/25/2036		Pass-Thru Ctf 5.75 04/25/2037		Coll Nt 12/09/2047	
Pass Thru Ctf 5 02/25/2035		Pass-Thru Ctf 6 09/25/2036		Pass-Thru Ctf 5.75 04/25/2037		Coll Nt 12/09/2047	
Pass Thru Ctf 4.75 03/25/2035		Pass-Thru Ctf 6 09/25/2036		Pass-Thru Ctf 5.75 04/25/2037		Coll Nt 12/09/2047	
Pass Thru Ctf 5.5 03/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Coll Nt 12/09/2047	
Pass Thru Ctf 5.5 03/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Coll Nt 12/09/2047	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Colony American Homes 2014-1	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 6 04/25/2037		Pass-Thru Ctf 05/19/2031	
Pass Thru Ctf 4.75 03/25/2035		Citigroup Alternative Ln Tr		Pass-Thru Ctf 04/25/2037		Pass-Thru Ctf 05/19/2031	
Citigroup Mtg Secs Inc		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Pass-Thru Ctf 05/19/2031	
Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Pass-Thru Ctf 05/19/2031	
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 5.75 04/25/2037		Colony American Homes 2014-2 Tr	
Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 6 04/25/2037		Pass-Thru Ctf 07/17/2031	
Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 6 04/25/2037		Pass-Thru Ctf 07/17/2031	
Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Pass-Thru Ctf 07/17/2031	
Pass Thru Ctf 5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 04/25/2037		Pass-Thru Ctf 07/17/2031	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 5.75 04/25/2037		Colony Mtge Capital Series 2014-FL2 Ltd	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Ciudad de Mexico		Coll Nt 11/12/2031	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 10/25/2036		Certificados Bursatiles MXN		Colony Mtge Capital Series 2015-FL3 Ltd	
Pass Thru Ctf 5.5 07/25/2035		Citigroup Alternative Ln Tr		Civitatecchia (City of)		Coll Nt 09/07/2032	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		BD 0 07/26/2024 EUR		Colony Multifamily Mtge Tr 2014-1	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent Absolut 1		Pass-Thru Ctf 2.543 04/04/2050	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 9.25 11/12/2040 RUB		Colver Project	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent Absolut 2		Sr Sec Nt	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 9.3 06/17/2041 RUB		Comision Federal de Electricidad	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent ATB		Bds MXN	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 9.1 04/26/2045 RUB		COMM 2005-C6	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent Itb 2013		Comm Mtg Pass Thru Ctf 5.4587	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 9 08/03/2046 RUB		06/10/2044	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent Khmb-1		COMM 2007-FL14 Mtg Pass Thru Cfs	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 5.5 12/25/2036		Pass Thru Cfs 06/15/2022	
Pass Thru Ctf 5.5 07/25/2035		Citigroup Alternative Ln Tr		CJSC Mtge Agent MKB		Pass Thru Cfs 06/15/2022	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 11 06/07/2039 RUB		Comm 2012-L4 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent Nomos		Pass-Thru Ctf 3.069 12/12/2044	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 8.75 11/07/2045 RUB		Comm 2013-CCRE10 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent of Ahml 2013-1		Pass-Thru Ctf 1.278 08/10/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 9 09/09/2045 RUB		Comm 2013-CCRE12 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent of Ahml 2014-1		Pass-Thru Ctf 1.295 10/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 8.5 06/11/2046 RUB		Comm 2013-CCRE13 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Cjsc Mtge Agent of Ahml 2014-2		Pass-Thru Ctf 1.259 11/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 10.5 06/13/2047 RUB		Pass-Thru Ctf 3.943 11/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Cjsc Mtge Agent PSB 2013		Comm 2013-CCRE6 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 8.5 11/09/3039 RUB		Pass-Thru Ctf 2.122 03/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CJSC Mtge Agent Tkb-1		Comm 2013-CCRE7 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 9 10/14/2045 RUB		Pass-Thru Ctf 2.929 03/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Claire's Stores Inc		Pass-Thru Ctf 03/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Gtd Sr Secd 2nd Lien Nt 8.875		Comm 2013-CCRE8 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		13/15/2019		Pass-Thru Ctf 2.812 06/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Sr Nt Rule 144A 7.75 06/01/2020		Pass-Thru Ctf 2.367 06/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Clark Cnty NV		Pass-Thru Ctf 1.024 06/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 06/01/2033		Comm 2013-LC13 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 06/01/2033		Pass-Thru Ctf 1.309 08/10/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Clear Channel Communications Inc		Pass-Thru Ctf 3.009 08/10/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Sr Deb 6.875 06/15/2018		Comm 2013-LC6 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Gtd Secd Nt 9 12/15/2019		Pass-Thru Ctf 1.906 01/12/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Gtd Sr Nt (PIK) 12 02/01/2021		Comm 2014-CCRE14 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Gtd Priority Nt 9 03/01/2021		Pass-Thru Ctf 1.33 02/12/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Gtd Secd Nt 11.25 03/01/2021		Comm 2014-CCRE17 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Deb 7.25 10/15/2027		Pass-Thru Ctf 1.275 05/10/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CLO 2015-11 Combo Note Ltd		Comm 2014-CCRE21 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Coll Nt 04/15/2027		Pass-Thru Ctf 1.494 12/12/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		CLO Repackaging 2014-1 Ltd		Comm 2014-LC17 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Coll Nt 05/27/2025 JPY		Pass-Thru Ctf 1.381 10/11/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Cmal Citimortgage Alternative		Comm 2014-UBS2 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 5.75 07/25/2022		Pass-Thru Ctf 1.298 03/12/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Comm 2014-UBS4 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 1.309 08/12/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Comm 2014-UBS5 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 1.373 09/12/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Comm 2014-UBS6 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 1.445 12/12/2047	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Comm 2015-DC1 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 1.488 02/12/2048	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Comm 2015-LC21 Mtge Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 1.606 07/10/2048	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		COMM Mortgage Trust	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass Thru Ctf 6.01 12/10/2049	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		COMM MTG PASS THRU CTF	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass Thru Ctf 06/15/2022	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		COMM Mtg Tr	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 12/10/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Pass-Thru Ctf 12/10/2046	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Commercial Mortgage Acceptance Corp	
Pass Thru Ctf 5.5 07/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 07/25/2037		Sub Mtg Pass-Thru Ctf 6.21 07/15/2031	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 01/05/2047		CPS Auto Recs Tr 2013-B		Credit Suisse First Boston Mortgage		Pass Thru Cif 5.5 10/25/2035	
Coll Nt 01/05/2047		Pass-Thru Cif 4.66 09/15/2020		Securities Corp		Pass Thru Cif 7 12/25/2035	
Coll Nt 01/05/2047		Pass-Thru Cif 2.43 09/15/2020		Pass-Thru Cif 0 06/25/2034		Pass Thru Cif 6.5 12/25/2035	
Coll Nt 01/05/2047		Pass-Thru Cif 3.48 09/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 03/25/2036	
Compagnie de Finment Foncier		Pass-Thru Cif 6.41 09/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 5.5 03/25/2036	
Covered Bd Programs AUD		Pass-Thru Cif 1.82 09/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 5.5 03/25/2036	
Compania Miniera Ares SAC		CPS Auto RecsTr 2013-A		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 03/25/2036	
Gtd Global Nt		Coll Nt 1.89 06/15/2020		Credit Suisse First Boston Mortgage		PASS THRU CTFS 03/25/2036	
Conc Sist Anhang-Bandeirant SA Autoban		CPT Asset-Backed Cifs Tr 2004-EC1		Securities Corp		Credit Suisse First Boston Mtg Secs Corp	
Brazilian Debentures BRL		Pass-Thru Cif 02/25/2035		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 03/25/2036	
Brazilian Debentures BRL		Craft No 1 Trust		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 03/25/2036	
Concessionaria de Rodovias Do Interior		Jr Sub Nt 8.92 04/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 03/25/2036	
Paulista S		Sub Nt 7.47 04/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 03/25/2036	
Brazilian Debentures BRL		Coll Nt 0 04/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 6 03/25/2036	
Concessionaria de Rodovias Integradas Do Oeste SA		Coll Nt 0 04/15/2020		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 6 03/25/2036	
Gtd Brazilian Debentures BRL		Credit Europe Bank NV		Credit Suisse First Boston Mortgage		PASS THRU CTFS 5.75 03/25/2036	
Concordia Healthcare Corp		Sub Fixed/Fltg Rt Euronotes 8 01/24/2023		Securities Corp		PASS THRU CTFS 6 03/25/2036	
Gtd Sr Nt Rule 144A 9.5 10/21/2022		Credit Suisse AG London Brh		Pass-Thru Cif 0 06/25/2034		PASS THRU CTFS 5.75 03/25/2036	
Sr Nt Rule 144A 7 04/15/2023		Mtn Fltg Rt Index-Linked (Ctngt Cpn		Pass-Thru Cif 0 08/25/2034		Credit Suisse First Boston Mtg Secs Corp	
Connecticut Avenue Secs Series 2016-C01		Callable Yield Nt) 04/22/2021		Pass-Thru Var Rt Cif 0 10/25/2034		PASS THRU CTFS 6 03/25/2036	
Pass-Thru Cif 08/25/2028		Mtn Fltg Rt Index-Linked (Ctngt Cpn		Pass-Thru Cif 0 10/25/2034		PASS THRU CTFS 03/25/2036	
Connecticut Higher Ed Supplement Ln Auth		Callable Yield Nt) 04/29/2022		Pass Thru Cifs 10/25/2034		PASS THRU CTFS 5.75 03/25/2036	
Coll Nts 11/15/2022		Mtn Fltg Rt Index-Linked 11/29/2022		Pass Thru Cifs 10/25/2034		Pass-Thru Cif 5.75 04/25/2036	
Conseco Finance Home Equity Loan Trust 2001-A		Mtn Fltg Rt Index-Linked 01/31/2023		Pass Thru Cifs 10/25/2034		Pass-Thru Cif 6 04/25/2036	
Pass-Thru Cif 0 04/05/2032		Mtn Fltg Rt Index-Linked (Trigger Phoenix		Pass Thru Cifs 10/25/2034		Pass-Thru Cif 5.75 04/25/2036	
Pass-Thru Cif 0 08/15/2033		Callable Opt) 08/07/2024		Credit Suisse First Boston Mortgage		Pass-Thru Cif 6 04/25/2036	
Conseco Finance Securitizations Corp		Mtn Fltg Rt Index-Linked 07/31/2030		Securities Corp		Pass-Thru Cif 5.5 04/25/2036	
Pass-Thru Cif 0 04/15/2032		Credit Suisse Coml Mtg Tr 2007-C4		Pass-Thru Var Rt Cif 0 10/25/2034		Pass-Thru Cif 5.75 04/25/2036	
Consolidated Energy Fin SA		Pass Thru Cifs 5.811 09/11/2039		Pass-Thru Cif 0 11/25/2031		Credit Suisse First Boston Mtg Secs Corp	
Sr Nt 6.75 10/15/2019		Pass Thru Cifs 5.811 09/11/2039		Pass-Thru Cif 7.75 11/25/2031		Pass-Thru Cif 5.75 04/25/2036	
Consumer Credit Origination Loan Tr 2015-1		Credit Suisse Comm Mtg Tr		Pass-Thru Cif 0 11/25/2031		Pass-Thru Cif 6 04/25/2036	
Coll Nt 5.21 03/15/2021		Pass Thru Cifs 02/11/2040		Pass-Thru Cif 0 11/25/2031		Pass-Thru Cif 5.75 04/25/2036	
Contego CLO III BV		Credit Suisse Commercial Mtg Tr		Pass-Thru Cif 0 12/25/2031		Pass-Thru Cif 6 04/25/2036	
Coll Nt 04/16/2029 EUR		Pass Thru Cif 06/11/2039		Pass-Thru Cif 0 08/25/2032		Pass-Thru Cif 5.5 04/25/2036	
Coll Nt 04/16/2029 EUR		Pass-Thru Cif 09/11/2039		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Coll Nt 04/16/2029 EUR		Pass-Thru Cif 09/11/2039		Pass-Thru Cif 0 08/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Coll Nt 04/16/2029 EUR		Pass-Thru Cif 09/11/2039		Pass-Thru Cif 0 08/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Coll Nt 04/16/2029 EUR		Credit Suisse First Boston Mortgage		Credit Suisse First Boston Mortgage		Pass-Thru Cif 5.75 04/25/2036	
Contimortgage Home Equity Loan Tr 1997-2		Acceptance Corp		Securities Corp		Pass-Thru Cif 5.75 04/25/2036	
Var Rt Home Equity Loan Pass-Thru		Pass-Thru Cif 7.5 12/25/2032		Pass-Thru Cif 0 08/25/2032		Credit Suisse First Boston Mtg Secs Corp	
Global Cif 04/15/2028		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 0 08/25/2032		Pass-Thru Cif 5.5 04/25/2036	
Contimortgage Home Equity Loan Trust		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 5.5 04/25/2036	
Mtg Pass Thru Cif 1.36 03/15/2027		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Pass-Thru Cif 0 03/15/2027		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Pass-Thru Cif 7.9 07/15/2027		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Pass-Thru Cif 8.04 09/15/2027		Pass-Thru Cif 0 12/25/2032		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Pass-Thru Cif 0 09/15/2027		Pass-Thru Cif 7 01/25/2033		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 5.75 04/25/2036	
Pass-Thru Cif 7.09 04/15/2028		Pass-Thru Cif 7 02/25/2033		Pass-Thru Cif 0 10/25/2032		Pass-Thru Cif 6 04/25/2036	
Pass-Thru Cif 7.62 04/15/2028		Pass-Thru Cif 0 02/25/2033		Pass-Thru Cif 0 10/25/2032		Credit Suisse London Brh	
Pass-Thru Cif 7.86 01/15/2029		Pass-Thru Cif 0 02/25/2033		Pass-Thru Cif 0 10/25/2032		Mtn Fltg Rt Index-Linked (Callable Ctngt	
Pass-Thru Cif 8.5 04/25/2029		Pass-Thru Cif 0 02/25/2033		Pass-Thru Cif 0 10/25/2032		Income Secs) 02/14/2019	
Pass-Thru Cif 8.5 04/25/2030		Pass-Thru Cif 0 02/25/2033		Pass-Thru Cif 0 10/25/2032		Mtn Index-Linked (Callable Fixed Income	
Pass-Thru Cif 7 07/25/2030		Pass-Thru Cif 0 02/25/2033		Pass-Thru Cif 0 10/25/2032		Secs) 8 03/20/2019	
Coolidge Fdg Ltd		Credit Suisse First Boston Mortgage		Pass-Thru Cif 0 10/25/2032		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coll Nt 07/09/2040		Securities Corp		Pass-Thru Cif 0 10/25/2032		Callable Yield) 03/29/2019	
Coll Nt 07/09/2040		Cif 7.15 03/15/2028		Pass-Thru Cif 0 10/25/2032		Mtn Fltg Rt Index-Linked (Callable	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/11/2030		Pass-Thru Cif 0 10/25/2032		Contingent Income Secs) 04/03/2019	
Coll Nt 07/09/2040		Pass-Thru Cif 6.5 06/25/2032		Pass-Thru Cif 0 10/25/2032		Mtn Zero Cpn Index-Linked (Review Nts) 0	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Pass-Thru Cif 0 10/25/2032		05/01/2019	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Pass-Thru Cif 5.5 07/25/2020		Mtn Fltg Rt Index-Linked (Callable	
Coll Nt 07/09/2040		Pass-Thru Cif 7.5 11/25/2032		Pass-Thru Cif 5.5 07/25/2020		Contingent Income Secs) 05/02/2019	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Pass-Thru Cif 5.5 07/25/2020		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Pass-Thru Cif 5.5 07/25/2020		Autocallable Rev) 06/05/2019	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Sub Cif Fltg Rt 04/25/2034		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Sub Cif Fltg Rt 04/25/2034		Autocallable Rev) 06/05/2019	
Coll Nt 07/09/2040		Pass-Thru Cif 0 11/25/2032		Pass Thru Cif 08/25/2034		Mtn Equity-Linked (Autocallable Reverse	
Cordatus CLO I PLC		Credit Suisse First Boston Mortgage		Pass Thru Cif 08/25/2034		Convertible) 9.25 06/07/2019	
Coll Nt 01/30/2024 EUR		Securities Corp		Pass Thru Cif 08/25/2034		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coll Nt 01/30/2024 EUR		Pass-Thru Cif 0 12/25/2032		Credit Suisse First Boston Mtg Secs Corp		Callable Yield) 06/10/2019	
Coll Nt 01/30/2024 EUR		Pass-Thru Cif 0 12/25/2032		Mtg Pass Thru 09/25/2034		Credit Suisse London Brh	
Cordatus CLO II PLC		Pass-Thru Cif 0 12/25/2032		Pass Thru Cif 5.5 06/25/2035		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 1.35 12/25/2032		Pass Thru Cif 5.5 06/25/2035		Callable Yield) 06/13/2019	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 06/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 06/25/2035		Callable Yield) 07/31/2019	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 07/25/2035		Callable Yield Nt) 08/09/2019	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Index-Linked (Callable	
Coll Nt 07/25/2024 EUR		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 6 07/25/2035		Contingent Income Secs) 09/20/2019	
Coriolanus Ltd		Credit Suisse First Boston Mortgage		Pass Thru Cif 6 07/25/2035		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Coll Nt 09/15/2046		Securities Corp		Pass Thru Cif 6 07/25/2035		Callable Yield) 11/15/2019	
Corpgroup Banking SA		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Index-Linked (Trigger Callable	
Sr Nt 6.75 03/15/2023		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 5.5 07/25/2035		Ctngt Yield Nts) 12/05/2019	
Corporate Risk Hldgs LLC		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 6 07/25/2035		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Sr Sec 2nd Lien Nt 13.5 01/02/2020		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 6 07/25/2035		Callable Yield) 12/13/2019	
Sr Sec 1st Lien Nt		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 07/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coty Inc		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 07/25/2035		Callable Yield) 01/31/2020	
Gtd Sr Nt		Pass-Thru Cif 0 04/25/2033		Pass Thru Cif 07/25/2035		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Countrywide Cap III		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 07/25/2035		Callable Yield) 02/20/2020	
SKISSM Ser B 8.05 06/15/2027		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 07/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Countrywide Comm Mtge Tr 2007-MF1		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5 07/25/2035		Callable Yield) 02/24/2020	
Pass-Thru Cif 11/04/2043		Credit Suisse First Boston Mortgage		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Pass-Thru Cif 11/04/2043		Securities Corp		Pass Thru Cif 07/25/2035		Callable Yield) 02/24/2020	
Pass-Thru Cif 11/04/2043		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 07/25/2035		Credit Suisse London Brh	
Pass-Thru Cif 11/04/2043		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Index-Linked (Trigger Callable	
Countrywide Home Ln Tr 2006-BC2		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Ctngt Yield Nts) 03/31/2020	
Pass Thru Cif 01/25/2045		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Equity-Linked (Ctngt Cpn	
Covenant Credit Partners CLO II Ltd		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Callable Yield Nt) 04/23/2020	
Coll Nt 10/17/2026		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coll Nt 10/17/2026		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Callable Yield Nt) 05/13/2020	
Coll Nt 10/19/2026		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 6 07/25/2035		Mtn Fltg Rt Index-Linked (Trigger Callable	
Coll Nt 10/19/2026		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Ctngt Yield Nts) 06/05/2020	
Coll Nt 10/19/2026		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Mtn Fltg Rt Index-Linked (Ctgn Cpn	
Coll Nt 10/19/2026		Pass-Thru Cif 0 05/25/2034		Pass Thru Cif 5.5 07/25/2035		Buffered Callable Yield) 06/08/2020	
CPS Auto Receivables Tr 2013-D		Credit Suisse First Boston Mortgage		Pass Thru Cif 5.75 07/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coll Nt 5.54 11/15/2019		Securities Corp		Pass Thru Cif 6.25 07/25/2035		Callable Yield Nt) 06/30/2020	
Coll Nt 3.97 11/15/2019		Pass-Thru Cif 0 06/25/2034		Pass Thru Cif 07/25/2035		Mtn Fltg Rt Index-Linked (Ctngt Cpn	
Coll Nt 6.76 03/15/2021		Pass-Thru Cif 0 06/25/2034		Pass Thru Cif 5.75 07/25/2035		Callable Yield Nt) 07/31/2020	
CPS Auto Receivables Tr 2015-A		Pass-Thru Cif 0 06/25/2034		Pass Thru Cif 5.75 07/25/2035		Mtn Fltg Rt	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Callable Yield) 12/07/2020		CS First Boston Mtge Secs Corp		Pass-Thru Cif 0 04/25/2034		Pass-Thru Cif 02/25/2035	
Mtn Flt Rt Index-Linked (Callable Secs)		Pass-Thru Cif 5.75 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 02/25/2035	
02/19/2021		Pass-Thru Cif 5.25 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 02/25/2035	
Mtn Flt Rt Index-Linked (Ctngt Cpn		Pass-Thru Cif 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 02/25/2035	
Callable Yield) 02/22/2021		Pass-Thru Cif 6 09/25/2033		Pass-Thru Cif 04/25/2034		CSFB Adjustable Rate Mtge Tr 2004-4	
Mtn Flt Rt Equity-Linked (Trigger		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 01/25/2035	
Autocallable Ctngt Yield) 03/05/2021		Pass-Thru Cif 6 10/25/2033		Pass-Thru Cif 199 04/25/2034		Pass-Thru Cif 03/25/2035	
Mtn Flt Rt Index-Linked (Trgrg Call Ctngt		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 713 04/25/2034		Pass-Thru Cif 03/25/2035	
Yield Nt) 03/29/2021		Pass-Thru Cif 0 10/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 03/25/2035	
Mtn Flt Rt Index-Linked 07/29/2022		Pass-Thru Cif 6 10/25/2033		Pass-Thru Cif 5.5 08/25/2034		Pass-Thru Cif 03/25/2035	
Mtn Flt Rt Index-Linked 08/29/2022		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 08/25/2034		Pass-Thru Cif 03/25/2035	
Mtn Flt Rt Index-Linked (Callable Secs)		CS First Boston Mtge Secs Corp		Pass-Thru Cif 5.5 08/25/2034		Pass-Thru Cif 03/25/2035	
12/29/2023		Pass-Thru Cif 5.5 10/25/2033		Pass-Thru Cif 5.5 08/25/2034		CSFB Adjustable Rate Mtge Tr 2005-3	
Credit Suisse London Brh		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
Mtn Flt Rt Index-Linked (Ctngt Cpn		Pass-Thru Cif 5.5 10/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
Callable Yield) 03/12/2024		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
Mtn Flt Rt Index-Linked (Ctngt Cpn		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
Callable Yield) 09/11/2024		Pass-Thru Cif 5.5 10/25/2033		Pass-Thru Cif 09/25/2034		Pass-Thru Cif 07/25/2035	
Mtn Flt Rt Index-Linked (Step-Up Ctngt		Pass-Thru Cif 0 10/25/2033		Pass-Thru Cif 09/25/2034		Pass-Thru Cif 07/25/2035	
Cpn Callab) 10/31/2024		Pass-Thru Cif 0 10/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 07/25/2035	
Mtn Flt Rt Index-Linked (Ctngt Cpn		Pass-Thru Cif 7 11/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
Callable Yield) 07/31/2024		CS First Boston Mtge Secs Corp		Pass-Thru Cif 09/25/2034		Pass-Thru Cif 07/25/2035	
Crescent Cmnty LLC / Crescent Ventures		Pass-Thru Cif 5.5 11/25/2033		Pass-Thru Cif 09/25/2034		Pass-Thru Cif 07/25/2035	
Inc		Pass Thru Cif 11/25/2033		Pass-Thru Cif 09/25/2034		Pass-Thru Cif 07/25/2035	
Sr Secd Nt Rule 144A 8.875		Pass Thru Cif 11/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
10/15/2021		Pass-Thru Cif 11/25/2033		Pass-Thru Cif 5.5 09/25/2034		Pass-Thru Cif 07/25/2035	
Crest 2004-1 CDO		Pass-Thru Cif 5.5 11/25/2033		Pass-Thru Cif 09/25/2034		CSFB Adjustable Rate Mtge Tr 2005-5	
Coll Nts 01/25/2040		Pass Thru Cif 11/25/2033		Pass-Thru Cif 09/25/2034		Pass-Thru Cif 09/25/2035	
Coll Nts 5.608 01/25/2040		Pass-Thru Cif 6 11/25/2033		Pass-Thru Cif 11/25/2034		Pass-Thru Cif 09/25/2035	
Crestline Denall CLO Xiv Ltd		Pass Thru Cif 11/25/2033		Pass-Thru Cif 11/25/2034		Pass-Thru Cif 09/25/2035	
Coll Nt 10/23/2028		Pass-Thru Cif 5.5 11/25/2033		Pass-Thru Cif 11/25/2034		Pass-Thru Cif 09/25/2035	
Coll Nt 10/23/2028		Pass Thru Cif 11/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 09/25/2035	
Coll Nt 10/23/2028		Pass-Thru Cif 5.5 11/25/2033		Pass-Thru Cif 11/25/2034		Pass-Thru Cif 09/25/2035	
Coll Nt 10/23/2028		Pass Thru Cif 11/25/2033		Pass-Thru Cif 11/25/2034		Pass-Thru Cif 09/25/2035	
Coll Nt 10/23/2028		CS First Boston Mtge Secs Corp		Pass-Thru Cif 02/25/2035		Pass-Thru Cif 09/25/2035	
Coll Nt 10/23/2028		Pass-Thru Cif 5.25 11/25/2033		Pass-Thru Cif 04/25/2035		CSFB Adjustable Rate Mtge Tr 2005-8	
Crown Castle Towers LLC		Pass Thru Cif 11/25/2033		Pass-Thru Cif 08/25/2035		Pass-Thru Cif 11/25/2035	
Coll Nt 4.883 08/15/2040		Pass-Thru Cif 5.75 11/25/2033		Pass-Thru Cif 6 09/25/2035		CSFB Adjustable Rate Mtge Tr 2006-3	
Crown Point CLO II Ltd		Pass Thru Cif 11/25/2033		Pass-Thru Cif 5.25 11/25/2033		Pass-Thru Cif 08/25/2036	
Coll Nt 12/31/2023		Pass-Thru Cif 11/25/2033		Pass-Thru Cif 011/25/2033		CSFB Adjustable Rt Mtg Tr	
Crown Point CLO Ltd		Pass-Thru Cif 11/25/2033		Pass Thru Cif 11/25/2033		Pass Thru Cif 03/25/2035	
Coll Nt 11/20/2022		Pass-Thru Cif 5.75 11/25/2033		CS First Boston Mtge Secs Corp		CSFB Coml Mtg Tr	
Coll Nt 11/20/2022		Pass-Thru Cif 5.25 11/25/2033		Pass-Thru Cif 11/25/2033		Pass Thru Cif 5.384 05/11/2023	
Crusade ABS Series 2013-1 Tr		Pass-Thru Cif 0 11/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 12/11/2039	
Pass-Thru Cif 02/13/2024 AUD		Pass-Thru Cif 11/25/2033		Pass-Thru Cif 5 09/25/2035		Pass-Thru Cif 12/11/2039	
Pass-Thru Cif 02/13/2024 AUD		CS First Boston Mtge Secs Corp		Pass-Thru Cif 5.25 09/25/2035		CSFB Commercial Mtge Tr 2003-CPN1	
Pass-Thru Cif 02/13/2024 AUD		Pass-Thru Cif 0 11/25/2033		Pass-Thru Cif 5 09/25/2035		Sub Var Rt Comm Mtg Pass-Thru Cif	
Pass-Thru Cif 02/13/2024 AUD		Pass Thru Cif 11/25/2033		Pass-Thru Cif 09/25/2035		03/25/2035	
Crystal Cove CDO Ltd		Pass-Thru Cif 11/25/2033		Pass-Thru Cif 5.5 09/25/2035		Interest Only Certificates 03/25/2035	
2nd Priority NT 0 09/03/2039		Pass-Thru Cif 0 11/25/2033		Pass-Thru Cif 5.5 09/25/2035		CSFB Home Equity Mtg Tr	
Fxd/Flt Rt NT 0 09/03/2039		Pass-Thru Cif 5.75 11/25/2033		Pass-Thru Cif 5.5 09/25/2035		Pass Thru Cif 5.15 04/25/2036	
3rd Priority Flt Rt NT 0 09/03/2039		Pass-Thru Cif 0 12/25/2033		Pass-Thru Cif 5.5 09/25/2035		CSFB Home Equity Mtg Tr 2005-5	
Coll NT 7.38 09/03/2039		Pass-Thru Cif 12/25/2033		Pass-Thru Cif 5.5 09/25/2035		Bds 04/25/2036	
Coll NT 0 09/03/2039		Pass-Thru Cif 6 12/25/2033		CS First Boston Mtge Secs Corp		CSFB Mtg Backed Pass Thru Cifs	
Coll NT 0 09/03/2039		Pass-Thru Cif 12/25/2033		Pass-Thru Cif 5.5 09/25/2035		Pass Thru Cif 09/25/2033	
Coll NT 0 09/03/2039		CS First Boston Mtge Secs Corp		Pass-Thru Cif 5.5 09/25/2035		Pass Thru Cif 12/25/2033	
CS First Boston Mortgage Securities Corp		Pass-Thru Cif 12/25/2033		Pass-Thru Cif 5.25 09/25/2035		PASS THRU CTFs 5.5 11/25/2035	
Pass-Thru Cif 8 03/15/2027		Pass-Thru Cif 6 12/25/2033		Pass-Thru Cif 5.25 09/25/2035		PASS THRU CTFs 5.5 11/25/2035	
CS First Boston Mtge Secs Corp		Pass-Thru Cif 6.5 12/25/2033		Pass-Thru Cif 6 09/25/2035		PASS THRU CTFs 11/25/2035	
Pass-Thru Cif 5 02/25/2019		Pass-Thru Cif 5.5 12/25/2033		Pass-Thru Cif 5.25 09/25/2035		PASS THRU CTFs 5.5 11/25/2035	
Pass-Thru Cif 02/25/2019		Pass-Thru Cif 5.5 12/25/2033		Pass-Thru Cif 5.25 09/25/2035		PASS THRU CTFs 5.5 11/25/2035	
Pass-Thru Cif 5.5 02/25/2019		Pass-Thru Cif 7 12/25/2033		Pass-Thru Cif 09/25/2035		PASS THRU CTFs 11/25/2035	
Pass-Thru Cif 5.5 08/25/2025		Pass-Thru Cif 5.5 12/25/2033		Pass-Thru Cif 09/25/2035		PASS THRU CTFs 5.5 11/25/2035	
Pass-Thru Cif 0 06/25/2033		Pass-Thru Cif 5.5 12/25/2033		Pass-Thru Cif 5.25 09/25/2035		PASS THRU CTFs 5.5 11/25/2035	
Pass-Thru Cif 0 06/25/2033		Pass-Thru Cif 6.5 12/25/2033		CS First Boston Mtge Secs Corp		PASS THRU CTFs 0 11/25/2035	
Pass-Thru Cif 0 06/25/2033		Pass-Thru Cif 0 12/25/2033		Pass-Thru Cif 5.5 09/25/2035		PASS THRU CTFs 11/25/2035	
Pass-Thru Cif 0 06/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 09/25/2035		CSFB Mtg Backed Pass Thru Cifs	
Pass-Thru Cif 5.5 06/25/2033		Pass-Thru Cif 12/25/2033		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 5.5 06/25/2033		Pass-Thru Cif 12/25/2033		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 0 06/25/2033		Pass-Thru Cif 12/25/2033		Pass-Thru Cif 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 5.5 06/25/2033		Pass-Thru Cif 0 01/25/2034		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 5.5 06/25/2033		Pass-Thru Cif 0 01/25/2034		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 5.5 06/25/2033		Pass-Thru Cif 0 01/25/2034		Pass-Thru Cif 6 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 5.25 07/25/2033		Pass-Thru Cif 0 01/25/2034		Pass-Thru Cif 4.75 09/25/2035		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 6.5 07/25/2033		Pass-Thru Cif 0 01/25/2034		CS First Boston Mtge Secs Corp		Pass Thru CTFs 11/25/2035	
Pass-Thru Cif 0 07/25/2033		Pass-Thru Cif 02/25/2034		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 5.5 11/25/2035	
Pass-Thru Cif 3.85 07/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 5.5 09/25/2035		CSFB Mtg Backed Pass Thru Cifs	
CS First Boston Mtge Secs Corp		Pass-Thru Cif 02/25/2034		Pass-Thru Cif 6 09/25/2035		Pass Thru CTFs 11/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 6 02/25/2034		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 5.5 11/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 6.5 02/25/2034		Pass-Thru Cif 5.5 09/25/2035		Pass Thru CTFs 6.5 11/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 7 02/25/2034		Pass-Thru Cif 5.322 08/11/2036		Pass Thru CTFs 6 11/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 02/25/2034		Pass-Thru Cif 0 05/15/2038		Pass Thru CTFs 5.5 11/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 5.75 02/25/2034		Sr Sub Mtg Pass-Thru Cif 7.885		CSFB Mtg Secs Corp	
Pass-Thru Cif 5.5 08/25/2033		Pass-Thru Cif 5.75 02/25/2034		Sub Mtg Pass-Thru Cif 7.885		Pass Thru Cif 5.23 12/11/2040	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 02/25/2034		CSFB		Pass Thru Cif 5.23 12/11/2040	
Pass-Thru Cif 0 08/25/2033		Pass Thru Cif 02/27/2034		Pass Thru Cif 03/25/2037		CSFB Mtge-Backed Tr Series 2005-11	
Pass-Thru Cif 0 08/25/2033		Pass Thru Cif 02/27/2034		Pass Thru Cif 03/25/2037		Pass-Thru Cif 5.5 12/25/2035	
Pass-Thru Cif 5.5 08/25/2033		CS First Boston Mtge Secs Corp		Pass Thru Cif 03/25/2037		Pass-Thru Cif 6 12/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 02/27/2034		Pass Thru Cif 03/25/2037		Pass-Thru Cif 5.5 12/25/2035	
Pass-Thru Cif 5.5 08/25/2033		Pass Thru Cif 02/27/2034		Pass Thru Cif 03/25/2037		Pass-Thru Cif 6 12/25/2035	
CS First Boston Mtge Secs Corp		Pass Thru Cif 02/27/2034		CSFB Adj Rt Mtg Tr		Pass-Thru Cif 5.5 12/25/2035	
Pass-Thru Cif 0 08/25/2033		Pass Thru Cif 03/25/2034		Pass Thru Cif 08/25/2037		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 5.5 08/25/2033		Pass-Thru Cif 03/25/2034		Pass Thru Cif 09/25/2037		Pass-Thru Cif 5.5 12/25/2035	
Pass-Thru Cif 5.5 08/25/2033		Pass-Thru Cif 03/25/2034		Pass Thru Cif 09/25/2037		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 5.75 09/25/2033		Pass-Thru Cif 03/25/2034		Pass Thru Cif 10/25/2037		CSFB Mtge-Backed Tr Series 2005-12	
Pass-Thru Cif 0 09/25/2033		Pass-Thru Cif 0 03/25/2034		CSFB Adjustable Rate Mtg Tr		Pass-Thru Cif 01/25/2036	
Pass-Thru Cif 6.5 09/25/2033		CS First Boston Mtge Secs Corp		Pass-Thru Cif 08/25/2036		Pass-Thru Cif 6 01/25/2036	
Pass-Thru Cif 0 09/25/2033		Pass-Thru Cif 03/25/2034		Pass-Thru Cif 08/25/2036		Pass-Thru Cif 6.5 01/25/2036	
Pass-Thru Cif 5.25 09/25/2033		Pass-Thru Cif 03/25/2034		CSFB Adjustable Rate Mtge Tr 2004-1		Pass-Thru Cif 6 01/25/2036	
Pass-Thru Cif 0 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 01/25/2035		Pass-Thru Cif 7 01/25/2036	
Pass-Thru Cif 5.75 09/25/2033		Pass-Thru Cif 0 04/25/2034		Pass-Thru Cif 01/25/2035		Pass-Thru Cif 6.5 01/25/2036	
Pass-Thru Cif 0 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 01/25/2035		Pass-Thru Cif 7 01/25/2036	
Pass-Thru Cif 5.25 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 01/25/2035		CSFB Mtge-Backed Tr Series 2005-9	
Pass-Thru Cif 5.75 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 01/25/2035		Pass-Thru Cif 5.125 10/25/2035	
Pass-Thru Cif 5.5 09/25/2033		Pass-Thru Cif 04/25/2034		Pass-Thru Cif 0			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 0 01/15/2035		Deutsche Alt-A Secs Inc Mtg Ln Tr	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 0 01/15/2035		Pass-Thru Ctf 02/25/2035	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 05/25/2036		CWMBS Mgt Pass-Thru Tr		Deutsche Alt-A Secs Inc Mtg Loan Tr	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 03/25/2034		Pass Thru Ctf 09/25/2047	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 03/25/2034		Deutsche Alt-A Secs Inc Mtge Loan Tr	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 03/25/2035		Pass-Thru Ctf 03/25/2034		Pass-Thru Ctf 02/25/2020	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 12/25/2035		Pass-Thru Ctf 03/25/2034		Pass-Thru Ctf 02/25/2035	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 12/25/2035		Pass-Thru Ctf 03/25/2034		Pass-Thru Ctf 02/25/2035	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 12/25/2035		Dakar Fin SA		Pass-Thru Ctf 02/25/2035	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 12/25/2035		Sr Pay-In-Kind Global Nt 9 11/15/2020		Pass-Thru Ctf 02/25/2035	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 12/25/2035		EUR		Pass-Thru Ctf 02/25/2035	
CWMBS Inc		Pass Thru Ctf 12/25/2035		Darling Global Fin BV		Pass-Thru Ctf 02/25/2035	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 12/25/2035		Global Nt 4.75 05/30/2022 EUR		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf 02/25/2035		CWMBS Inc (United States)		Davis Square Funding I Ltd		Pass-Thru Ctf 5.25 06/25/2035	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 5 02/25/2019		Flt Rt BD 0 10/16/2038		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 4.5 05/25/2019		Flt Rt BD 0 10/16/2038		Pass-Thru Ctf 5.25 06/25/2035	
Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 0 03/01/2033		Flt Rt BD 0 10/16/2038		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/01/2033		BD 0 10/16/2038		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf Fltg Rt 03/25/2035		Pass-Thru Ctf 0 06/01/2033		Flt Rt BD 0 10/16/2038		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/01/2033		Flt Rt BD 0 10/16/2038		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/01/2033		Flt Rt BD 0 10/16/2038		Pass-Thru Ctf 06/25/2035	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/01/2033		Flt Rt BD 0 10/16/2038		Deutsche Alt-A Securities Mortgage Loan	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/01/2033		Davis Square Funding VII Ltd		Trust	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/01/2033		Coll Nt 02/02/2042		Pass Thru Ctf 08/25/2037	
Pass Thru Ctf Fltg Rt 03/25/2035		Pass-Thru Ctf 0 06/25/2033		Coll Nt 02/02/2042		Pass Thru Ctf 08/25/2037	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 06/25/2033		Coll Nt 02/02/2042		Pass Thru Ctf 08/25/2037	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 07/01/2033		Coll Nt 02/02/2042		Pass Thru Ctf 08/25/2037	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 07/01/2033		Coll Nt 02/02/2042		Pass Thru Ctf 08/25/2037	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 07/01/2033		Coll Nt 02/02/2042		Deutsche Bank SAE	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 07/01/2033		Coll Nt 02/02/2042		Covered Bds 07/05/2019 EUR	
Pass Thru Ctf 03/25/2035		CWMBS Inc (United States)		DBNGP Fin Co Pty Ltd		Deutsche Bk AG London	
Pass Thru Ctf Fltg Rt 03/25/2035		Pass-Thru Ctf 0 08/25/2033		Gtd Australian Bds AUD		Global Mtn Fltg Rt Ser A Index-Linked	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 08/25/2033		DBP Hldg Corp		(Callable Ctngt Yield) 04/15/2019	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 08/25/2033		Sr Nt Rule 144A 7.75 10/15/2020		Global Mtn Zero Cpn Ser A Index-Linked	
CWMBS Inc		Pass-Thru Ctf 0 09/21/2033		DBS Cap Fdg II Corp		(Annual Review Nts) 0 08/14/2019	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 09/21/2033		Pfd Stk SGD		Global Mtn Zero Cpn Ser A Index-Linked	
Pass Thru Ctf Fltg Rt 03/25/2035		Pass-Thru Ctf 0 09/25/2033		DBUBS 2011-LC2 Comm'l Mtge Tr		(Uncapped BUyS) 0 12/02/2019	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 09/25/2033		Pass-Thru Ctf 4.21 07/10/2044		Global Mtn Zero Cpn Ser A Equity-Linked	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 09/25/2033		Pass-Thru Ctf 07/10/2044		(Review Nt) 0 04/13/2020	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 10/21/2033		DBUBS 2011-LC3 Mtge Tr		Deutsche Bk Cayman Ltd	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 10/21/2033		Pass-Thru Ctf 4.638 08/10/2044		Coll Nt Fltg Rt 04/30/2031	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 10/21/2033		DCT Industrial Operating Partnership LP		Coll Nt Fltg Rt 04/30/2031	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 10/21/2033		Gtd Global Bds 4.5 10/15/2023		Deutsche Mortgage Securities Inc Mortgage	
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 0 10/21/2033		Deco 14 - Pan Europe 5 BV		Loan Trust	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/21/2033		Pass-Thru Ctf 10/27/2020 EUR		Pass-Thru Ctf 0 05/25/2034	
CWMBS Inc		Pass-Thru Ctf 0 10/21/2033		Dell Equipment Fin Tr 2015-1		Pass-Thru Ctf 0 05/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/21/2033		Coll Nt 2.42 03/23/2020		Pass-Thru Ctf 0 05/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/21/2033		Coll Nt 2.84 09/22/2020		Pass-Thru Ctf 0 05/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/21/2033		Dell Equipment Fin Tr 2015-2		Pass-Thru Ctf 0 05/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/21/2033		Coll Nt 2.21 09/22/2020		Deutsche Mortgage Securities Inc Re-REMIC	
Pass Thru Ctf 05/25/2035		CWMBS Inc (United States)		Coll Nt 1.72 09/22/2020		Trust Certificates	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/21/2033		Delta Air Lines Inc		pass-thru ctf 09/25/2036	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/25/2033		Sr Nt		Deutsche Mtg Secs Inc Mtg Ln Tr	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/25/2033		Delta Funding Home Equity Loan Trust		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/25/2033		Asset-Bkd Ctf 6.8 03/15/2028		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 10/25/2033		Pass-Thru Ctf 7.65 10/25/2028		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 11/25/2033		Pass-Thru Ctf 6.52 05/25/2030		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 11/25/2033		Deltacredit Bank		Pass Thru Ctf 06/25/2034	
CWMBS Inc		Pass-Thru Ctf 0 11/25/2033		Fixed/Fltg Rt Russian Bds 12.5		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 01/25/2034		09/30/2025 RUB		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 01/25/2034		Sr Sec Bds RUB		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 01/25/2034		Denali Capital CLO Xi Ltd		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 01/25/2034		Coll Nt 04/20/2027		Pass Thru Ctf 06/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 01/25/2034		Coll Nt 04/20/2027		Deutsche Mtge Secs Inc	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 0 01/25/2034		Coll Nt 04/20/2027		Pass-Thru Ctf 08/25/2035	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 0 04/25/2034		Coll Nt 04/20/2027		Pass-Thru Ctf 08/25/2035	
Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Coll Nt 04/20/2027		Pass-Thru Ctf 08/25/2035	
Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Coll Nt 04/20/2027		Pass-Thru Ctf 08/25/2035	
Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Denali Capital CLO Xii Ltd		Deutsche Mtge Secs Inc Mtge Loan T	
Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 5.59 07/25/2034	
CWMBS Inc		CWMBS Inc (United States)		Coll Nt 3.91 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 3 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 05/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 5.5 11/25/2035		Pass-Thru Ctf 0 05/25/2034		Depfa Fdg IV LP		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 0 05/25/2034		Pfd Stk EUR		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 5.5 11/25/2035		Pass-Thru Ctf 0 05/25/2034		Deutsche Alt A Secs Inc		Pass-Thru Ctf 04/15/2036	
CWMBS Inc		Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 03/25/2020		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 5.5 06/25/2034		Pass Thru Ctf 03/25/2020		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 0 06/25/2034		Pass Thru Ctf 03/25/2020		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 0 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 5.5 11/25/2035		Pass-Thru Ctf 0 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 5.75 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 5.25 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 5.25 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Ctf 5.25 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Ctf 0 06/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		CWMBS Inc (United States)		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Var Rt Ctf 0 07/25/2034		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Var Rt Ctf 0 07/25/2034		Deutsche Alt A Secs Mtg Ln Tr		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Ctf 0 07/25/2034		Pass-Thru Ctf 6 10/25/2021		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Ctf 0 07/25/2034		Pass-Thru Ctf 10/25/2021		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 01/25/2036		Pass-Thru Ctf 0 07/25/2034		Pass-Thru Ctf 6 10/25/2021		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 5.75 02/25/2036		Pass-Thru Var Rt Ctf 0 07/25/2034		Pass-Thru Ctf 5.5 10/25/2021		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 02/25/2036		Pass-Thru Var Rt Ctf 0 07/25/2034		Pass-Thru Ctf 6 10/25/2021		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 02/25/2036		Pass-Thru Var Rt Ctf 0 07/25/2034		Deutsche Alt-A Secs Inc		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 5.75 02/25/2036		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 0 01/15/2035		Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 04/15/2036	
Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 0 01/15/2035		Pass Thru Ctf 06/25/2035		Deutsche Mtge Securities Inc	
Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 0 01/15/2035		Pass Thru Ctf 06/25/2035		Pass Thru Ctf 7 05/25/2037	
Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 0 01/15/2035		Pass Thru Ctf 06/25/2035		Dev Bank of Japan Inc	
Pass Thru Ctf 5.75 02/25/2036		Pass-Thru Ctf 0 01/15/2035		Deutsche Alt-A Secs Inc Alternative Loan		Gtd Japan Bds .4 JPY	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 08/17/2020		Coll Nt 07/15/2027		Coll Nt 02/22/2027		Pass-Thru Ctf 0 02/25/2033	
Coll Nt 08/17/2020		Coll Nt 07/15/2027		Coll Nt 02/22/2027		Pass-Thru Ctf 0 02/25/2033	
Coll Nt 01/15/2021		Dryden 39 Euro CLO 2015 BV		Coll Nt 02/22/2027		Pass-Thru Ctf 5.221 02/25/2033	
Coll Nt 04/15/2021		Coll Nt 10/15/2031 EUR		Coll Nt 02/22/2027 EUR		Pass-Thru Ctf 5.909 02/25/2033	
Divcore CLO 2013-1		Dryden 40 Senior Loan Fund		Eur\$ Coll Nt 02/22/2027 EUR		Pass-Thru Ctf 4.868 08/25/2033	
Coll Nt 11/15/2032		Coll Nt 08/15/2028		Coll Nt 02/22/2027		Pass-Thru Ctf 6.251 08/25/2033	
Diversified Asset Securitization Hdgs II LP		Coll Nt 08/15/2028		Coll Nt 02/22/2027 EUR		Pass-Thru Ctf 5.459 08/25/2033	
Coll Nt Fltg Rt 09/15/2035		Coll Nt 08/15/2028		Eaton Vance CLO 2014-1 Ltd		Pass-Thru Ctf 4.995 08/25/2033	
Coll Nt 7.8725 09/15/2035		Coll Nt 08/15/2028		Coll Nt 07/15/2026		Pass-Thru Ctf 0 09/25/2033	
Diversified Asset Securitization Holdings I LP		Coll Nt 08/15/2028		Coll Nt 07/15/2026		Pass-Thru Ctf 0 09/25/2033	
Coll NT 12/30/2034		Dryden 41 Senior Loan Fund		Coll Nt 07/15/2026		Pass-Thru Ctf 0 09/25/2033	
DLJ Commercial Mortgage Corp		Coll Nt 01/15/2028		Coll Nt 07/15/2026		Pass-Thru Ctf 6.031 10/25/2033	
Pass-Thru Ctf 0 06/10/2024		Coll Nt 01/15/2028		Coll Nt 07/15/2026		Pass-Thru Ctf 6.102 10/25/2033	
Mtg Pass Thru Ctf 0 09/10/2024		Coll Nt 01/15/2028		Eco Svcs Operations LLC		Pass-Thru Ctf 0 10/25/2033	
DLJ Commercial Mtge Corp		Coll Nt 01/15/2028		Sr Unsec Nt		Pass-Thru Ctf 0 10/25/2033	
Var Rt Comm Mtg Pass-Thru Ctf 02/15/2031		Coll Nt 01/15/2028		Ecorodovias Infraestrutur E Logistica SA		Pass-Thru Ctf 6.279 10/25/2033	
Dolphin Master Issuer BV		Dryden 42 Senior Loan Fund		Brazilian Debentures BRL		Pass-Thru Ctf 5.369 10/25/2033	
Pass-Thru Ctf 09/28/2099 EUR		Coll Nt 07/15/2027		ECF CLO 2013-5 Ltd		Pass-Thru Ctf 0 10/25/2033	
Pass-Thru Ctf 09/28/2099 EUR		Dryden 43 Senior Loan Fund		Coll Nt 01/20/2025		Pass-Thru Ctf 0 10/25/2033	
Pass-Thru Ctf 09/28/2099 EUR		Coll Nt 07/20/2029		ECF CLO 2014-6 Ltd		Pass-Thru Ctf 5.703 10/25/2033	
Domos 2008 Fonds Commun de Titrisation		Coll Nt 07/20/2029		Coll Nt 07/15/2026		Pass-Thru Ctf 0 12/15/2033	
Coll Nt 12/25/2055 EUR		Dryden 44 Euro CLO 2015 BV		Coll Nt 07/15/2026		Pass-Thru Ctf 5.115 12/25/2033	
Dong Bao Int'l Co Ltd		Coll Nt 07/15/2030 EUR		Coll Nt 3.49 07/15/2026		Pass-Thru Ctf 5.11 12/25/2033	
Gtd Eurobonds		Coll Nt 07/15/2030 EUR		Coll Nt 07/15/2026		Pass-Thru Ctf 0 12/25/2033	
Dorchester Park CLO Ltd		Coll Nt 07/15/2030 EUR		Coll Nt 07/15/2026		Pass-Thru Ctf 5.41 12/25/2033	
Coll Nt 01/20/2027		Coll Nt 07/15/2030 EUR		Coll Nt 07/15/2026		Pass-Thru Ctf 5.26 12/25/2033	
Coll Nt 01/20/2027		Coll Nt 2.61 07/15/2030 EUR		Coll Nt 07/15/2026		Pass-Thru Ctf 4.72 12/25/2033	
Coll Nt 01/20/2027		Coll Nt 1.64 07/15/2030 EUR		ECF CLO 2015-7 Ltd		Pass-Thru Ctf 5.7 06/25/2034	
Coll Nt 01/20/2027		Coll Nt 07/15/2030 EUR		Coll Nt 04/20/2027		Pass-Thru Ctf 5.7 06/25/2034	
Coll Nt 01/20/2027		Dryden 45 Senior Loan Fund		Coll Nt 04/20/2027		Pass-Thru Ctf 5.7 06/25/2034	
Coll Nt 01/20/2027		Coll Nt 07/20/2027		Coll Nt 5.22 04/20/2027		Pass-Thru Ctf 5.7 06/25/2034	
Double Diamond Funding IV LLC		Coll Nt 07/20/2027		Coll Nt 04/20/2027		Pass-Thru Ctf 06/25/2034	
Coll Nt 5.75 12/31/2034		Coll Nt 07/20/2027		Coll Nt 04/20/2027		Pass-Thru Ctf 5.1 06/25/2034	
Drive Auto Receivables Tr 2016-A		Coll Nt 07/20/2027		Coll Nt 04/20/2027		Pass-Thru Ctf 5.56 07/25/2034	
Coll Nt 3.17 05/15/2020		Coll Nt 07/20/2027		Eddystone Fin PLC		Pass-Thru Ctf 0 07/25/2034	
Drive Auto Receivables Tr 2016-B		Dryden Xxv Senior Loan Fund		Coll Nt 03/12/2021 EUR		Pass-Thru Ctf 0 07/25/2034	
Coll Nt 2.56 06/15/2020		Coll Nt 01/15/2025		Coll Nt 03/12/2021 GBP		Pass-Thru Ctf 4.624 07/25/2034	
Drive Auto Receivables Tr 2016-C		Dryden Xxvi Senior Loan Fund		Coll Nt 03/12/2021 GBP		Pass-Thru Ctf 5.681 07/25/2034	
Coll Nt 1.67 11/15/2019		Coll Nt 07/15/2025		Coll Nt 03/12/2021 GBP		Pass-Thru Ctf 5.192 07/25/2034	
Coll Nt 2.37 11/16/2020		Coll Nt 07/15/2025		Coll Nt 03/12/2021 GBP		Pass-Thru Ctf 5.878 07/25/2034	
Drive Auto Receivables Tr 2017-1		Coll Nt 07/15/2025		Edreams Odigeo SA		Pass-Thru Ctf 5.199 07/25/2034	
Coll Nt 05/15/2019		DSL A Mtg Ln Tr		Gtd Sr Sec Global Nt 8.5 08/01/2021		Pass-Thru Ctf 07/25/2034	
Coll Nt 1.6699 05/15/2019		Pass Thru Ctf 05/25/2045		EUR		Equity One Mortgage Pass-Through Trust	
Coll Nt 1.86 03/16/2020		DTC Five Funding Ltd		Gtd Sr Sec Fltg Rt Gbl Nts EUR		Pass-Thru Ctf 5.752 10/25/2031	
Drive Auto Receivables Tr 2017-2		Pass-Thru Ctf 03/25/2037 JPY		Electroingenieria SA		Pass-Thru Ctf 6 10/25/2031	
Coll Nt 1.6299 08/15/2019		DTC Four Funding Ltd		Sr Nt ARS		Pass-Thru Ctf 6.539 04/25/2032	
Coll Nt 08/15/2019		Coll Nt 11/25/2036 JPY		Eletrpaulo Met Elet de Sao Paulo		Pass-Thru Ctf 6.282 08/25/2032	
Coll Nt 1.82 06/15/2020		DTC Seven Funding Ltd		Brazilian Debentures BRL		Pass-Thru Ctf 6.729 08/25/2032	
Drive Auto Receivables Tr 2017-3		Pass-Thru Ctf 02/25/2038 JPY		Ellington CLO I Ltd		Equity One Mtge Pass-Through Tr 2003-1	
Coll Nt 1.6499 08/15/2019		DTC Two Funding Ltd		Coll Nt 07/15/2027		Pass-Thru Ctf 12/01/2032	
Coll Nt 08/15/2019		Coll Nt 0 06/25/2035 JPY		Coll Nt 07/15/2027		Pass-Thru Ctf 12/01/2032	
Coll Nt 1.85 04/15/2020		Duchess VI		Coll Nt 07/15/2027		ESP Funding I Ltd	
Drive Auto Receivables Tr 2017-A		Coll Nt 08/01/2022 EUR		Elm Park CLO Designated Activity Co		Coll Nt 10/05/2046	
Coll Nt 1.77 01/15/2020		Coll Nt 08/01/2022 EUR		Coll Nt 04/16/2029 EUR		Coll Nt 10/05/2046	
Drive Auto Receivables Tr 2017-B		Coll Nt 08/01/2022 EUR		Coll Nt 04/16/2029 EUR		Coll Nt 10/05/2046	
Coll Nt 1.74 06/17/2019		Coll Nt 08/01/2022		Coll Nt 04/16/2029 EUR		Coll Nt 10/05/2046	
Driver Brasil Three FIDC		Duchess VII CLO BV		Coll Nt 04/16/2029 EUR		Coll Nt 10/05/2046	
Coll Nt 12/15/2020 BRL		Coll Nt 12/14/2023 EUR		Coll Nt 04/16/2029 EUR		Coll Nt 10/05/2046	
Driver China Four Tr		Coll Nt 12/14/2023 EUR		EMAC Owner Trust		Coll Nt 10/05/2046	
Pass-Thru Ctf 4.69 05/26/2023 CNY		Duke Cap Corp		Pass-Thru Ctf 6.9 10/15/2025		Essence IV BV	
Pass-Thru Ctf 3.16 05/26/2023 CNY		Sr Nt 6.75 02/15/2032		Empresa Electrica Cochrane II SPA		Pass-Thru Ctf 3.25 02/09/2060 EUR	
Driver France Fct Compartment Two		Duke Energy Int'L Geracao Parapananema SA		Sr Nt		Eur\$ Eaton Vance CDO X Plc	
Pass-Thru Ctf 03/21/2022 EUR		Brazilian Debentures BRL		Ence Energia Y Celulosa SA		Coll Nt 02/22/2027 EUR	
Pass-Thru Ctf 03/21/2022 EUR		Brazilian Debentures BRL		Gtd Sr Global Nt 5.375 11/01/2022 EUR		Eurocredit CDO VI PLC	
Driver Japan Four		DUKE FDG XI LTD / DUKE FDG XI CORP		Encore Cr Receivables Tr		Coll Nt 01/17/2022 EUR	
Pass-Thru Ctf 06/28/2023 JPY		Coll Nt 08/08/2046 EUR		Pass Thru Ctf 01/25/2036		Eurocredit CDO VII PLC	
Pass-Thru Ctf 06/28/2023 JPY		Coll Nt 08/08/2046 EUR		Pass-Thru Ctf 07/25/2033		Coll Nt 04/17/2023 EUR	
Driver Japan Three		Coll Nt 08/08/2046 EUR		Energen Corp		Coll Nt 04/17/2023 EUR	
Pass-Thru Ctf 06/28/2022 JPY		Coll Nt 08/08/2046 EUR		Global Sr Nt 4.625 09/01/2021		Coll Nt 04/17/2023 EUR	
Pass-Thru Ctf 06/28/2022 JPY		Duke Funding High Grade V		MTN Ser A 7.32 07/28/2022		Coll Nt 1.5 04/17/2023 EUR	
Driver Thirteen Ug (Haftungsbeschraenkt)		Coll Nt 07/03/2050		MTN Ser A 7.35 07/28/2027		Eurocredit CDO VIII Ltd	
Pass-Thru Ctf 02/22/2021 EUR		Coll Nt 07/03/2050		MTN Ser B 7.125 02/15/2028		Coll Nt 12/04/2020 EUR	
Pass-Thru Ctf 02/22/2021 EUR		Coll Nt 07/03/2050		Entergy Arkansas, Inc. (United States)		Eurocredit V	
Driver UK Master SA Compartment 2		Coll Nt 07/03/2050		Perp Cumulative Pfd Stk 4.56		Coll Nts 2.29 09/12/2022 EUR	
Pass-Thru Ctf 05/26/2025 GBP		Coll Nt 07/03/2050		Perp Cumulative Pfd Stk Ser 1965 4.56		Coll Nts 09/12/2022 EUR	
Pass-Thru Ctf 05/26/2025 GBP		Duke Funding High Grade V Ltd		Perp Cumulative Pfd Stk 4.32		Coll Nts 09/12/2022 EUR	
Pass-Thru Ctf 05/26/2025 GBP		Coll Nt 07/03/2050		Perp Cumulative Pfd Stk 4.72		European Residential Loan Securitisation 2016-1 Designated A	
Pass-Thru Ctf 05/26/2026 GBP		Duke Funding XI Ltd		Entergy Texas Restoration Funding LLC		Pass-Thru Ctf 01/24/2059 EUR	
Dryden 29 Euro CLO 2013 BV		Coll Nts .16 08/08/2046 EUR		Coll Nt 3.65 08/01/2019		Pass-Thru Ctf 01/24/2059 EUR	
Coll Nt 01/15/2026 EUR		Dutch MBS Xviii BV		Enterprise Fleet Financing LLC		Pass-Thru Ctf 01/24/2059 EUR	
Coll Nt 01/15/2026 EUR		Pass-Thru Ctf 02/02/2045 EUR		Coll Nt 1.74 09/21/2020		Even Construtora E Incorporadora S/A	
Coll Nt 01/15/2026 EUR		Pass-Thru Ctf 02/02/2045 EUR		Coll Nt 1.3 09/21/2020		Debentures 12/06/2019 BRL	
Coll Nt 1.3 01/15/2026 EUR		Pass-Thru Ctf 02/02/2045 EUR		EPP Fin BV		Exco Res Inc	
Dryden 31 Senior Loan Fund		Dynegy Inc		Gtd Sr Nt EUR		Sr Nt 7.5 09/15/2018	
Coll Nt 04/18/2026		Gtd Sr Nt 6.75 11/01/2019		EOCC Trust		Gtd Sr Nt 8.5 04/15/2022	
Coll Nt 04/18/2026		E Trade RV & Marine Tr		Asset-Bkd Ctf 0 10/25/2031		Ezdan Sukuk Co Ltd	
Coll Nt 04/18/2026		Sr Sub Asset Backed Nt 4.25 11/07/2031		Asset-Bkd Ctf 0 10/25/2031		Tr Ctf 4.375 05/18/2021	
Coll Nt 04/20/2026		E-Carat 4 PLC		Asset-Bkd Ctf 0 10/25/2031		Tr Ctf 4.875 04/05/2022	
Coll Nt 04/20/2026		Pass-Thru Ctf 09/19/2022 GBP		Equifirst Mortgage Loan Trust		Coll Nt 3.6499 08/05/2020 SGD	
Dryden 32 Euro CLO 2014 BV		Pass-Thru Ctf 09/19/2022 GBP		Pass-Thru Ctf 2.47 05/14/2033		FAB CBO 2002-1 BV	
Coll Nt 08/24/2026 EUR		E-Carat 5 PLC		Pass-Thru Ctf 0 05/26/2033		Coll Fit Rt Nt 0 12/15/2077 EUR	
Coll Nt 08/24/2026 EUR		Pass-Thru Ctf 04/20/2023 GBP		Pass-Thru Ctf 0 05/26/2033		FAB CBO 2003-1 BV	
Coll Nt 08/24/2026 EUR		Pass-Thru Ctf 04/20/2023 GBP		Pass-Thru Ctf 0 05/26/2033		Coll NT 07/30/2080 EUR	
Coll Nt 1.25 08/24/2026 EUR		E-MAC 2005-I DE B V		Pass-Thru Ctf 0 05/26/2033		FAB US 2006-1 PLC	
Coll Nt 08/24/2026 EUR		Pass Thru Ctf 05/25/2047 EUR		Pass-Thru Ctf 0 05/26/2033		Coll Nt 01/05/2047	
Dryden 34 Senior Loan Fund		E-Mac Program BV		Pass-Thru Ctf 0 05/26/2033		Coll Nt 01/05/2047	
Coll Nt 10/15/2026		Pass-Thru Ctf 07/25/2047		Pass-Thru Ctf 2.47 05/26/2033		Coll Nt 01/05/2047	
Coll Nt 10/15/2026		Eagle Credit Card Tr		Equifirst Mtg Ln Tr		Coll Nt 01/05/2047	
Coll Nt 10/15/2026		Coll Nt 2.849 10/18/2021 CAD		Pass Thru Ctf 01/25/2034		Faenza GMBH	
Coll Nt 10/15/2026		Coll Nt 3.469 10/18/2021 CAD		Equity One ABS Inc		Gtd Sr Global Nt 8.25 08/15/2021 EUR	
Coll Nt 10/15/2026		Pass-Thru Ctf 3.869 10/18/2021 CAD		Pass-Thru Ctf 5.837 11/25/2032		Fairbanks Capital Mortgage Loan Trust	
Coll Nt 10/15/2026		Eastland CLO Ltd		Pass-Thru Ctf 5.303 11/25/2032		Pass-Thru Ctf 0 05/25/2028	
Dryden 38 Senior Loan Fund		Coll Nt 05/01/2022		Pass-Thru Ctf 0 12/01/2032		Fairfax Fin Hldgs Ltd	
Coll Nt 07/15/2027		Coll Nt 05/01/2022		Pass-Thru Ctf 4.86 12/01/2032		CAD\$ Sr Nt 7.25 06/22/2020 CAD	
Coll Nt 07/15/2027		Eaton Vance CDO X Plc		Pass-Thru Ctf 5.789 12/01/2032		Fanes SRL	
Coll Nt 07/15/2027		Coll Nt 02/22/2027		Pass-Thru Ctf 0 12/01/2032		Coll Nt 07/29/2058 EUR	
Coll Nt 07/15/2027		EURS Coll Nt 02/22/2027 EUR		Pass-Thru Ctf 5.664 02/25/2033			

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Fannie Mae Remic Tr 2002W6		Coll Nt 5.79 01/20/2027		Pass Thru Ctf 01/25/2036		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 6.25 06/25/2042		Coll Nt 01/20/2027		Pass Thru Ctf 01/25/2036		Pass Thru Ctf 5.5 10/25/2035	
Fastnet Secs		Fifth Street Sif II Ltd		Pass Thru Ctf 01/25/2036		Pass Thru Ctf 5.5 10/25/2035	
Pass-Thru Ctf 09/10/2050 EUR		Coll Nt 09/29/2027		Pass Thru Ctf 5.25 01/25/2036		Pass Thru Ctf 5.5 10/25/2035	
Fastnet Secs 3 Ltd		Coll Nt 3.53 09/29/2027		Pass Thru Ctf 01/25/2036		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf .4 11/10/2049 EUR		Coll Nt 09/29/2027		Pass Thru Ctf 5.5 01/25/2036		Pass Thru Ctf 6 10/25/2035	
Pass-Thru Ctf .45 11/10/2049 EUR		Coll Nt 09/29/2027		Pass Thru Ctf 04/25/2036		Pass Thru Ctf 10/25/2035	
Fastnet Secs 6 Ltd		Coll Nt 09/29/2027		Pass Thru Ctf 04/25/2036		Pass Thru Ctf 6 10/25/2035	
Pass-Thru Ctf 1.5 12/10/2050 EUR		Coll Nt 09/29/2027		First Horizon Alt Mtg Sec Tr 2006-FA8		Pass Thru Ctf 5.5 10/25/2035	
Fauguier Cnty Va Indl Dev Auth Rev		Coll Nt 09/29/2027		Pass-Thru Ctf 6 02/25/2037		Pass Thru Ctf 10/25/2035	
Pass Thru Ctf 04/01/2038		Figueroa CLO 2013-1 Ltd		First Horizon Alternative Mgt Sec Tr 2006-FA8		Pass Thru Ctf 10/25/2035	
Faurecia SA		Coll Nt 03/21/2024		Pass-Thru Ctf 02/25/2037		Pass Thru Ctf 5.5 10/25/2035	
Gtd Euronotes 3.125 06/15/2022 EUR		Figueroa CLO 2014-1 Ltd		First Horizon Alternative Mortgage Securities Trust		Pass Thru Ctf 10/25/2035	
Faxtor ABS 2004-1 BV		Coll Nt 01/15/2027		Pass Thru Ctf 08/25/2037		Principal Only Ctf 10/25/2035	
Flt Rt BD 07/31/2094 EUR		Coll Nt 01/15/2027		Pass Thru Ctf 6.25 08/25/2037		Pass Thru Ctf 5.5 10/25/2035	
BD 07/31/2094 EUR		Coll Nt 01/15/2027		Pass Thru Ctf 08/25/2037		Pass Thru Ctf 5.5 10/25/2035	
Flt Rt BD 07/31/2094 EUR		Coll Nt 01/15/2027		Pass Thru Ctf 08/25/2037		Pass Thru Ctf 5.5 10/25/2035	
BD 07/31/2094 EUR		Coll Nt 01/15/2027		Pass Thru Ctf 6.25 08/25/2037		Pass Thru Ctf 02/25/2036	
FCC Biat - Credimmo 1		Finance America Mortgage Loan Trust		Pass Thru Ctf 08/25/2037		Pass Thru Ctf 02/25/2036	
Coll Nt 12/15/2020 TND		Pass-Thru Ctf 0 09/25/2033		Pass Thru Ctf 6.25 08/25/2037		Pass Thru Ctf 5.75 02/25/2036	
Coll Nt 12/15/2020 TND		Pass-Thru Ctf 0 09/25/2033		Pass Thru Ctf 08/25/2037		Pass Thru Ctf 5.75 02/25/2036	
FCC Biat - Credimmo 2		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 6.25 08/25/2037		Pass Thru Ctf 02/25/2036	
Coll Nt 04/28/2020 TND		Pass-Thru Ctf 0 08/25/2034		First Horizon Alternative Mtg Sec Tr		Pass Thru Ctf 02/25/2036	
FACT Cars Alliance Dfp France		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 5.75 04/25/2037		Pass Thru Ctf 5.75 02/25/2036	
Pass-Thru Ctf EUR		Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 04/25/2037		Pass Thru Ctf 5.75 02/25/2036	
FACT Ginkgo Sales Fin Compartment 2013-1		Pass-Thru Ctf 0 08/25/2034		First Horizon Alternative Mtg Secs Tr		Pass Thru Ctf 5.75 02/25/2036	
Pass-Thru Ctf 2.5 12/24/2040 EUR		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 5 09/25/2020		Pass Thru Ctf 5.75 02/25/2036	
Pass-Thru Ctf 12/24/2040 EUR		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 02/25/2036	
FIDC - Fornecedores Crb		Pass-Thru Ctf 0 08/25/2034		Pass Thru Ctf 5.5 08/27/2035		Pass Thru Ctf 02/25/2036	
Pass-Thru Ctf 07/17/2019 BRL		Pass Thru Ctf 11/23/2034		Pass Thru Ctf 5.5 08/27/2035		Pass Thru Ctf 02/25/2036	
FIDC Global Tr		Pass Thru Ctf 11/25/2034		Pass Thru Ctf 08/27/2035		Pass Thru Ctf 04/25/2036	
Pass-Thru Ctf 11/25/2021 BRL		Pass Thru Ctf 11/25/2034		Pass Thru Ctf 08/27/2035		Pass Thru Ctf 04/25/2036	
FIDC Mercantis Auto Pecas		Pass Thru Ctf 11/25/2034		Pass Thru Ctf 10/25/2035		Pass Thru Ctf 04/25/2036	
Pass-Thru Ctf BRL		Pass Thru Ctf 11/25/2034		Pass Thru Ctf 11/25/2036		Pass Thru Ctf 04/25/2036	
Fideicomiso Financiero Ames IX		Pass Thru Ctf 11/25/2034		Pass Thru Ctf 11/25/2036		Pass Thru Ctf 5.75 04/25/2036	
Coll Nt 09/30/2020 ARS		Financial Asset Secs Corp		Pass-Thru Ctf 11/25/2036		Pass Thru Ctf 5.5 04/25/2036	
Fideicomiso Financiero Ames VII		Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 11/25/2036		Pass Thru Ctf 04/25/2036	
Coll Nt 08/19/2019 ARS		Pass Thru Ctf 02/25/2035		First Horizon Alternative Mtge Secs Tr		Pass Thru Ctf 5.5 04/25/2036	
Coll Nt 08/19/2019 ARS		Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 09/25/2020		Pass Thru Ctf 04/25/2036	
Fideicomiso Financiero Ames VIII		Financial Asset Secs Corp AAA Trust 2003-1		Pass-Thru Ctf 07/25/2034		Pass Thru Ctf 5.75 04/25/2036	
Coll Nt 04/17/2020 ARS		Pass-Thru Ctf 0 09/27/2033		Pass-Thru Ctf 07/25/2034		Pass Thru Ctf 04/25/2036	
Coll Nt 04/17/2020 ARS		Pass-Thru Ctf 3.75 09/27/2033		Pass-Thru Ctf 10/25/2034		Pass Thru Ctf 5.75 04/25/2036	
Fideicomiso Financiero Colcar Serie II		Financial Asset Secs Corp AAA Trust 2005-2		Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 04/25/2036	
Coll Nt 12/31/2020 ARS		Pass Thru Ctf 11/25/2035		Pass-Thru Ctf 03/25/2035		Pass Thru Ctf 5.75 05/25/2037	
Coll Nt 30 12/31/2020 ARS		Finn Square CLO Ltd		Pass-Thru Ctf 04/25/2035		Pass Thru Ctf 08/25/2037	
Coll Nt 12/31/2020 ARS		Coll Nt 12/24/2023		Pass-Thru Ctf 05/25/2036		Pass thru cdfs 08/25/2037	
Coll Nt 12/31/2020 ARS		Coll Nt 11/15/2027		Pass-Thru Ctf 05/25/2036		First Horizon Mtg Pass-Through Tr	
Fideicomiso Financiero Mas Cuotas Serie IX		FIP Fdg S R L		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 02/25/2037	
Coll Nt 11/30/2020 ARS		Pass Thru Ctf 01/10/2023 EUR		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 02/25/2037	
Coll Nt 11/30/2020 ARS		Pass Thru Ctf 01/10/2023 EUR		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 02/25/2037	
Coll Nt 11/30/2020 ARS		First Horizon Mtg Pass-Through Tr		Pass-Thru Ctf 05/25/2036		Pass-Thru Ctf 02/25/2037	
Fideicomiso Financiero Mas Cuotas Serie VIII		Pass-Thru Ctf 02/25/2037		Pass-Thru Ctf 6 05/25/2036		Pass-Thru Ctf 02/25/2037	
Coll Nt 10/31/2020 ARS		First Franklin Mortgage Loan Trust		Pass-Thru Ctf 5.5 05/25/2036		First Horizon Mtg Pass-Through Tr	
Coll Nt 10/31/2020 ARS		Pass-Thru Var Rt Ctf 0 11/25/2031		Pass-Thru Ctf 6 05/25/2036		Pass Thru Ctf 5.5 08/25/2020	
Coll Nt 10/31/2020 ARS		Pass-Thru Var Rt Ctf 0 11/25/2031		Pass-Thru Ctf 05/25/2036		Pass Thru Ctf 5.5 08/25/2020	
Fideicomiso Financiero Mas Cuotas Serie X		Pass-Thru Var Rt Ctf 0 05/25/2032		Pass-Thru Ctf 07/25/2036		Pass Thru Ctf 5.5 08/25/2035	
Coll Nt 03/15/2019 ARS		Pass-Thru Var Rt Ctf 0 05/25/2032		Pass-Thru Ctf .401 07/25/2036		Pass Thru Ctf 5.5 08/25/2035	
Fideicomiso Financiero Pvcred Serie XXIII		Pass-Thru Var Rt Ctf 3.79 05/25/2032		Pass-Thru Ctf 07/25/2036		Pass Thru Ctf 08/25/2035	
Pass-Thru Ctf 07/29/2020 ARS		Pass-Thru Ctf 0 11/25/2032		Pass-Thru Ctf 07/25/2036		Pass Thru Ctf 5.5 08/25/2035	
Fideicomiso Financiero Pvcred Serie XXIX		Pass-Thru Ctf 0 11/25/2032		Pass-Thru Ctf 6 08/25/2036		Pass Thru Ctf 08/25/2035	
Coll Nt 02/27/2021 ARS		Pass-Thru Ctf 0 11/25/2032		Pass-Thru Ctf 6 08/25/2036		Pass Thru Ctf 5.5 08/25/2035	
Fideicomiso Financiero Pvcred Serie XXV		Pass-Thru Ctf 2.8 12/25/2032		Pass-Thru Ctf 08/25/2036		Pass Thru Ctf 09/25/2035	
Coll Nt 05/28/2020 ARS		Pass-Thru Ctf 0 12/25/2032		Pass-Thru Ctf 6 08/25/2036		Pass Thru Ctf 09/25/2035	
Fideicomiso Financiero Pvcred Serie XXVI		Pass-Thru Ctf 0 12/25/2032		Pass-Thru Ctf 5.5 08/25/2036		First Horizon Mtge Pass-Through Tr	
Coll Nt 07/31/2021 ARS		Pass-Thru Ctf 2.8 12/25/2032		Pass-Thru Ctf 6 08/25/2036		2005-AR1	
Fideicomiso Financiero Pvcred Serie XXVIII		Pass-Thru Ctf 0 02/25/2033		Pass-Thru Ctf 08/25/2036		Pass-Thru Ctf 04/25/2035	
Coll Nt 12/27/2020 ARS		Pass-Thru Ctf 0 07/25/2033		First Horizon Mtg Pass Thru Tr		First Horizon Pass-Thru Tr	
Fideicomiso Financiero Pvcred Serie XXX		Pass-Thru Ctf 0 07/25/2033		Pass Thru Ctf 5 02/25/2020		Pass Thru Ctf 08/25/2037	
Coll Nt 04/29/2021 ARS		Pass-Thru Ctf 0 07/25/2033		Pass Thru Ctf 5 02/25/2020		First Republic Mortgage Loan Trust	
Coll Nt 04/29/2021 ARS		Pass-Thru Ctf 0 07/25/2033		Principal Only Ctf 10/25/2020		Pass-Thru Ctf 0 11/20/2031	
Fideicomiso Financiero Pvcred Serie XXXI		Pass-Thru Ctf 0 07/25/2033		Pass Thru Ctf 5 10/25/2020		Pass-Thru Ctf 0 11/20/2031	
Coll Nt 06/30/2022 ARS		Pass-Thru Ctf 0 08/25/2033		Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 0 11/20/2031	
Coll Nt 06/30/2022 ARS		Pass-Thru Ctf 2.585 08/25/2033		Pass Thru Ctf 5 02/25/2035		Mtg Pass Thru Ctf 0 11/20/2031	
Fideicomiso Financiero Pvcred Serie XXXII		Pass-Thru Ctf 0 08/25/2033		Pass Thru Ctf 5.5 02/25/2035		Pass-Thru Ctf 0 11/20/2031	
Sr Sec Global Hel Asset Bkd Ctf 07/29/2022 ARS		Pass-Thru Ctf 0 01/25/2034		Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 0 11/20/2031	
Sr Sec Global Hel Asset Bkd Ctf 07/29/2022 ARS		Pass-Thru Ctf 0 01/25/2034		Pass Thru Ctf 02/25/2035		Pass-Thru Ctf 0 11/20/2031	
Fideicomiso Financiero Pvcred Serie XXXIII		Pass-Thru Ctf 0 01/25/2034		Pass Thru Ctf 02/28/2035		First Un Natl Bank - Chase Manhattan Bk	
Sr Sec Global Hel Asset Bkd Ctf 09/27/2022 ARS		Pass-Thru Ctf 0 01/25/2034		Pass Thru Ctf 5.5 03/25/2035		Coml Mtg Tr	
Fideicomiso Financiero Pvcred XXIV		Pass-Thru Ctf 0 02/25/2034		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 5.95 05/15/2031	
Pass-Thru Ctf 01/27/2021 ARS		Pass-Thru Ctf 0 02/25/2034		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 5.95 05/15/2031	
Fideicomiso Financiero Tinuviel Serie XXII		Pass-Thru Ctf 3.055 02/25/2034		Pass Thru Ctf 03/25/2035		Interest Only Ctf 05/15/2031	
Coll Nt 05/31/2019 ARS		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 5.5 03/25/2035		First Union - Lehman Brothers Bank -	
Coll Nt 05/31/2019 ARS		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 5.5 03/25/2035		America Commercial Mortgage	
Coll Nt 05/31/2019 ARS		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 6.15 11/18/2035	
Coll Nt 05/31/2019 ARS		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 5.5 03/25/2035		First Union Commercial Mtge Secs Inc	
Coll Nt 39 05/31/2019 ARS		Pass Thru Ctf 07/25/2037		Pass Thru Ctf 5.5 03/25/2035		Var Rt Comm Mtg Pass-Thru Ctf	
Fideicomiso Financiero Tinuviel Serie XXIV		First Franklin Mtg Ln Tr		Pass Thru Ctf 03/25/2035		11/18/2029	
Pass-Thru Ctf 10/20/2019 ARS		Pass Thru Ctf 12/25/2034		Pass Thru Ctf 04/25/2035		Firstenergy Solutions Corp	
Coll Nt 10/20/2019 ARS		Pass Thru Ctf 12/25/2034		Pass Thru Ctf 04/25/2035		Gtd Sr Nt 6.05 08/15/2021	
Coll Nt 10/20/2019 ARS		Pass Thru Ctf 12/25/2034		Pass Thru Ctf 04/25/2035		Gtd Sr Nt 6.8 08/15/2039	
Coll Nt 39 10/20/2019 ARS		Pass Thru Ctf 12/25/2034		Pass Thru Ctf 04/25/2035		FL Dept of Env Protection	
Coll Nt 04/19/2020 ARS		Pass Thru CTFs 0 04/25/2036		Pass Thru Ctf 04/25/2035		Bds 07/01/2027	
Fieldstone Mtg Investment Corp		Pass Thru Ctf 11/25/2036		Pass Thru Ctf 04/25/2035		Flagship CLO VIII Ltd	
Pass Thru Ctf 02/25/2035		Pass Thru Ctf 11/25/2036		Pass Thru Ctf 04/25/2035		Coll Nt 01/16/2026	
Fieldstone Mtg Invnt Tr		First Franklin Mtge Loan Tr 2004-FF4		Pass Thru Ctf 07/25/2035		Flatiron CLO 2014-1 Ltd	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 06/25/2034		Pass Thru Ctf 07/25/2035		Coll Nt 07/17/2026	
Pass Thru Ctf 10/25/2035		First Franklin Mtge Loan Tr 2004-FF8		Pass Thru Ctf 07/25/2035		Coll Nt 07/17/2026	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 10/25/2034		Pass Thru Ctf 08/25/2035		Coll Nt 07/17/2026	
Pass Thru Ctf 10/25/2035		First Franklin Mtge Loan Tr 2004-FFH2		Pass Thru Ctf 08/25/2035		Coll Nt 07/17/2026	
Fieldstone Mtge Investment Tr 2004-5		Pass-Thru Ctf 07/25/2034		Pass Thru Ctf 08/25/2035		Flatiron CLO Ltd	
Pass-Thru Ctf 02/25/2035		Pass-Thru Ctf 07/25/2034		Pass Thru Ctf 5.358 08/27/2035		Coll Nt 10/15/2021	
Pass-Thru Ctf 02/25/2035		Pass-Thru Ctf 07/25/2034		Pass Thru Ctf 5.5 09/01/2035		Coll Nt 10/15/2021	
Pass-Thru Ctf 11/25/2035		First Horizon Alt Mtg Sec Tr		Pass thru Ctf 5.432 09/27/2035		Coll Nt 10/15/2021	
Fifth Street Senior Loan Fund I LLC		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 5.808 09/27/2035		Coll Nt 10/15/2021	
Coll Nt 01/20/2027		Pass-Thru Ctf 04/25/2035		Pass Thru Ctf 5.5 10/25/2035		Flexi ABS Tr 2015-1	
Coll Nt 01/20/2027		Pass Thru Ctf 01/25/2036		Pass Thru Ctf 5.5 10/25/2035		Pass-Thru Ctf 04/09/2020 AUD	
Coll Nt 01/20/2027		Pass Thru Ctf 5.5 01/25/2036		Pass Thru Ctf 5.5 10/25/2035		Pass-Thru Ctf 04/09/2020 AUD	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 04/09/2020 AUD		Pass-Thru Ctf 2.075 01/25/2047		Galaxy Xiv CLO Ltd		Gemstone CDO VII Ltd	
Pass-Thru Ctf 04/09/2020 AUD		Pass-Thru Ctf 01/25/2047		Coll Nt 11/15/2026		Coll Nt 12/12/2045	
Flexi ABS Tr 2016-1		Pass-Thru Ctf 1.3839 10/25/2047		Galaxy Xvi CLO Ltd		Coll Nt 12/12/2045	
Pass-Thru Ctf 05/24/2021 AUD		FREMF 2011-K702 Mtge Tr		Coll Nt 11/16/2025		General Cable Corp	
Pass-Thru Ctf 05/24/2021 AUD		Pass-Thru Ctf 04/25/2044		Coll Nt 11/16/2025		Sr Sub Nt Conv 4.5 11/15/2029	
Pass-Thru Ctf 05/24/2021 AUD		Fremf 2011-K703 Mtge Tr		Galaxy Xx CLO (Combination Note) Ltd		Genesis Tr II Series 2013-1	
Pass-Thru Ctf 05/24/2021 AUD		Pass-Thru Ctf 07/25/2044		Coll Nt 07/20/2027		Pass-Thru Ctf 2.696 02/15/2024 CAD	
Pass-Thru Ctf 05/24/2021 AUD		Pass-Thru Ctf .1 07/25/2044		Galaxy Xx CLO Ltd		Pass-Thru Ctf 2.295 02/15/2024 CAD	
Pass-Thru Ctf 05/24/2021 AUD		Pass-Thru Ctf 2.699 07/25/2044		Coll Nt 07/15/2027		Pass-Thru Ctf 2.495 02/15/2024 CAD	
Foncaixa FTGENCAT 3 Fondo de Titulizacion de Activos		Pass-Thru Ctf 07/25/2044		Coll Nt 07/15/2027		Georgia Worldwide PLC	
Pass Thru Ctf 07/01/2038 EUR		Fremf 2011-K704 Mtge Tr		Coll Nt 07/15/2027		Sr Sec Nt	
Pass Thru Ctf 09/01/2038 EUR		Pass-Thru Ctf 10/25/2030		Coll Nt 07/15/2027		GEP Haynesville LLC	
Pass Thru Ctf 09/01/2038 EUR		Pass-Thru Ctf 10/25/2030		Coll Nt 07/15/2027		Sr Nt	
Pass Thru Ctf 09/01/2038 EUR		Pass-Thru Ctf .1 10/25/2030		Galaxy Xxi CLO Ltd		German Ground Lease Fin SA	
Foncaixa FTGENCAT 3 Fondo de Titulizacion de Activos		Pass-Thru Ctf 2.412 10/25/2030		Coll Nt 01/20/2028		Pass-Thru Ctf 4.74 10/25/2045 EUR	
Pass Thru Ctf 09/01/2038 EUR		Fremf 2012-K705 Mtge Tr		Coll Nt 01/20/2028		German Mittelstand Equipment Fin SA	
Pass Thru Ctf 09/01/2038 EUR		Pass-Thru Ctf 09/25/2044		Coll Nt 01/20/2028		Comparme	
Foncaixa Pymes 6 Ft		Pass-Thru Ctf 09/25/2044		Coll Nt 01/20/2028		Pass-Thru Ctf 07/31/2024 EUR	
Pass-Thru Ctf 07/25/2050 EUR		Pass-Thru Ctf .1 09/25/2044		Coll Nt 01/20/2028		Pass-Thru Ctf 07/31/2024 EUR	
Pass-Thru Ctf 07/25/2050 EUR		Pass-Thru Ctf 1.626 09/25/2044		Coll Nt 01/20/2028		Pass-Thru Ctf 07/31/2024 EUR	
Fondo de Titulizacion Pymes Santander 12		Pass-Thru Ctf 2.303 09/25/2044		Coll Nt 01/20/2028		GFCM LLC	
Pass-Thru Ctf 12/16/2058 EUR		Fremf 2012-K706 Mtge Tr		Gamenet Group SPA		Pass-Thru Ctf 5.743 05/12/2035	
Pass-Thru Ctf 12/16/2058 EUR		Pass-Thru Ctf .15 11/25/2044		Gtd Sr Sec Global Nt 6 08/15/2021 EUR		GFL Environmental Inc	
Pass-Thru Ctf 12/16/2058 EUR		Pass-Thru Ctf 11/25/2044		GCO Ed Ln Fdg Master Tr II		Sr Nt Rule 144A 9.875 02/01/2021	
Fondo de Titulizacion Del Dóicil Del Sistema		Pass-Thru Ctf 2.323 11/25/2044		Coll Nt 02/25/2047		Gibson Guitar Corp	
Coll Nt 5.6 01/25/2034 EUR		Pass-Thru Ctf 11/25/2044		GCP Fin 4 Ltd		Sr Sec Nt Rule 144A 8.875	
Fondo Financiero Privado Fassil SA		Fremf 2012-K707 Mtge Tr		Coll Nt 06/23/2026		08/01/2018	
Sub Nt BOB		Pass-Thru Ctf 2.22 01/25/2047		Gdf Suez SA		Gillex Hldg SARL	
Sub Nt BOB		Pass-Thru Ctf .2 01/25/2047		Perp Sub Reset Nt 3.875 EUR		Sr Nt	
Ford Auto Securitization Tr 2015-R4		Pass-Thru Ctf 1.615 01/25/2047		GE Business Loan Tr 2005-2		Glacier Fdg CDO IV Ltd	
Coll Nt 1.671 08/15/2019 CAD		Pass-Thru Ctf 01/25/2047		Pass-Thru Ctf 11/15/2033		Coll Nt Fltg Rt 0 10/12/2045	
Ford Auto Securitization Tr 2017-R2		Fremf 2013-KF02 Mtge Tr		Pass-Thru Ctf 11/15/2033		Coll Nt Fltg Rt 0 10/12/2045	
Coll Nt 1.088 04/15/2019 CAD		Pass-Thru Ctf 12/25/2045		Pass-Thru Ctf 11/15/2033		Coll Nt Fltg Rt 0 10/12/2045	
Ford Credit Auto Owner Tr 2013-D		Fremf 2014-K503 Mtge Tr		Pass-Thru Ctf 11/15/2033		Coll Nt Fltg Rt 0 10/12/2045	
Coll Nt 1.54 03/15/2019		Pass-Thru Ctf 1.384 10/25/2047		GE Capital Credit Card Master Note Tr		Coll Nt Fltg Rt 0 10/12/2045	
Coll Nt 1.72 07/15/2019		FREMF 2014-K714 Mtge Tr		Pass-Thru Ctf 1.69 03/15/2021		GL Euro CLO I Designated Activity Co	
Ford Credit Auto Owner Tr 2014-A		Pass-Thru Ctf 2.075 01/25/2047		Pass-Thru Ctf 1.94 03/15/2021		Coll Nt 04/17/2028 EUR	
Coll Nt 1.71 05/15/2019		Fremont Home Ln Tr		Pass-Thru Ctf 1.35 03/15/2021		Coll Nt 04/17/2028 EUR	
Ford Credit Auto Owner Tr 2014-B		Pass-Thru Ctf 02/25/2033		GE Coml Mtg Corp		Coll Nt 04/17/2028 EUR	
Coll Nt 1.42 08/15/2019		Pass-Thru Ctf 02/25/2033		Pass-Thru Ctf 12/10/2049		Coll Nt 1.8999 04/17/2028 EUR	
Coll Nt 1.72 09/16/2019		Pass-Thru Ctf 08/25/2033		Pass-Thru Ctf 12/10/2049		Coll Nt 1.35 04/17/2028 EUR	
Coll Nt 1.95 02/17/2020		Pass-Thru Ctf 08/25/2033		GE Commercial Mortgage Corp		Coll Nt 04/17/2028 EUR	
Ford Credit Auto Owner Tr 2015-A		Pass-Thru Ctf 08/25/2033		Pass-Thru Ctf 5.177 03/10/2040		Coll Nt 1.35 04/17/2028 EUR	
Coll Nt 1.28 09/16/2019		Pass-Thru Ctf 08/25/2033		GE Commercial Mtg Corp 2003-C1		Coll Nt 04/17/2028 EUR	
Ford Credit Auto Owner Tr 2016-C		Pass-Thru Ctf 08/25/2033		Sub Comm Mtg Pass-Thru Ctf 5.07		GL Euro CLO I Ltd	
Coll Nt 1.04 09/16/2019		Pass-Thru Ctf 08/25/2033		01/10/2038		Coll Nt 05/01/2028 EUR	
Coll Nt 09/16/2019		Pass-Thru Ctf 08/25/2033		Interest Only Certificates 01/10/2038		Coll Nt 05/01/2028 EUR	
Ford Credit de Mexico SA de CV Sofom		Pass-Thru Ctf 02/25/2034		GE Dealer Floorplan Master Note Tr		Globaldrive Auto Receivables 2014-B BV	
Certificados Bursatiles MXN		Pass-Thru Ctf 02/25/2034		Coll Nt 01/20/2020		Pass-Thru Ctf 09/20/2022 EUR	
Ford Credit Floorplan Master Owner Tr A		Pass-Thru Ctf 02/25/2034		Coll Nt 01/20/2020		Pass-Thru Ctf .769 09/20/2022 EUR	
Coll Nt 01/15/2020		Pass-Thru Ctf 02/25/2034		Coll Nt 01/20/2020		Gloucester Str ABS CDO I Ltd	
Coll Nt 1.62 01/15/2020		Pass-Thru Ctf 02/25/2034		GE-WMC Asset Bkd Pass Thru Ctf		Coll Nt Fltg Rt 06/01/2040	
Coll Nt 1.42 01/15/2020		Pass-Thru Ctf 05/24/2034		Pass Thru Ctf 09/25/2035		Coll Nt Fltg Rt 06/01/2040	
Coll Nt 1.54 07/15/2020		Pass Thru Ctf 05/24/2034		Geldilux-Ts-2013 SA		Coll Nt Fltg Rt 06/01/2040	
Coll Nt 07/15/2020		Pass Thru Ctf 05/24/2034		Pass-Thru Ctf 01/08/2021 EUR		Coll Nt Fltg Rt 06/01/2040	
Coll Nt .6 08/17/2020		Pass Thru Ctf 05/24/2034		Pass-Thru Ctf 01/08/2021 EUR		GM Financial Automobile Leasing Tr 2015-1	
Coll Nt 1.96 08/17/2020		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 01/08/2021 EUR		Coll Nt 1.73 06/20/2019	
Coll Nt 1.77 08/17/2020		Flt Rt Asset Bkd Nt 07/25/2034		Pass-Thru Ctf 01/08/2021 EUR		Coll Nt 2.14 06/20/2019	
Fort Cre 2016-1 LLC		Flt Rt Asset Bkd Nt 07/25/2034		Pass-Thru Ctf 04/10/2023 EUR		Coll Nt 2.5 06/20/2019	
Coll Nt 05/23/2036		Flt Rt Asset Bkd Ctf 07/25/2034		Pass-Thru Ctf 04/10/2023 EUR		Coll Nt 3.01 03/20/2020	
Fort Sheridan ABS CDO Ltd		Pass Thru Ctf 07/25/2034		Gemgarto 2015-1 PLC		Gm Financial Automobile Leasing Tr 2015-2	
Coll Nt 11/05/2041		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 02/18/2047 GBP		Coll Nt 1.85 07/22/2019	
Coll Nt 11/05/2041		Flt Rt Asset Bkd Ctf 07/25/2034		Gemgarto 2015-2 PLC		Coll Nt 2.99 07/22/2019	
Coll Nt 11/05/2041		Flt Rt Asset Bkd Nt 07/25/2034		Pass-Thru Ctf 02/16/2054 GBP		Coll Nt 2.42 07/22/2019	
Coll Nt 11/05/2041		Pass Thru Ctf 11/25/2034		Pass-Thru Ctf 02/16/2054 GBP		Coll Nt 3.34 11/20/2019	
Coll Nt 7.54 11/05/2041		Pass Thru Ctf 11/25/2034		Pass-Thru Ctf 02/16/2054 GBP		GM Financial Automobile Leasing Tr 2015-3	
Coll Nt 11/05/2041		Pass Thru Ctf 11/25/2034		Pass-Thru Ctf 02/16/2054 GBP		Coll Nt 1.69 03/20/2019	
Fortress Credit Bsl II Ltd		Pass Thru Ctf 11/25/2034		Pass-Thru Ctf 02/16/2054 GBP		Coll Nt 2.98 11/20/2019	
Coll Nt 10/19/2025		Fremont Home Ln Tr 2004-c		Gemstone CDO II Ltd		Coll Nt 3.48 08/20/2020	
Coll Nt 10/20/2025		Sub Flt Rt Mtge Bkd CTF5 08/25/2031		Coll Nt 05/09/2040		Gm Financial Automobile Leasing Tr 2016-1	
Fortress Credit Bsl III Ltd		Sub Flt Rt Mtge Bkd CTF5 08/25/2034		Coll Nt 05/09/2040		Coll Nt 1.64 06/20/2019	
Coll Nt 10/18/2026		Sub Flt Rt Mtge Bkd CTF5 08/25/2034		Coll Nt 05/09/2040		GMAC Coml Mtg Secs Inc	
Fortress Credit Opportunities V CLO Ltd		Sub Flt Rt Mtge Bkd CTF5 08/25/2034		Coll Nt 05/09/2040		Pass-Thru Ctf 0 04/15/2029	
Coll Nt 10/15/2026		Fremont Home Loan Owner Trust		Coll Nt 05/09/2040		GMAC Commercial Mtg Secs Inc 2003-C3	
Coll Nt 3.3999 10/15/2026		Asset-Bkd Ctf 0 12/25/2029		Coll Nt 05/09/2040		Sub Comm Mtg Pass-Thru Ctf	
Coll Nt 10/15/2026		Asset-Bkd Ctf 0 12/25/2029		Coll Nt 05/09/2040		04/10/2040	
Fortress Credit Opportunities VI CLO Ltd		Fremont Home Loan Tr		Coll Nt 05/09/2040		Sub Comm Mtg Pass-Thru Ctf	
Coll Nt 03/31/2027		Pass Thru Ctf 11/25/2033		Coll Nt 05/09/2040		04/10/2040	
Coll Nt 03/31/2027		Fremont Home Loan Tr 2003-B		Coll Nt 05/09/2040		Sub Comm Mtg Pass-Thru Ctf	
Coll Nt 3.51 03/31/2027		Pass-Thru Ctf 11/25/2033		Coll Nt 05/09/2040		04/10/2040	
Fortune Series1503		Fremont Home Loan Tr 2004-1		Coll Nt 05/09/2040		Comm Mtg Pass-Thru Ctf 04/10/2040	
Pass-Thru Ctf 02/28/2022 JPY		Pass-Thru Ctf 01/25/2034		Coll Nt 05/09/2040		GMACM Home Equity Ln Tr	
Pass-Thru Ctf 02/28/2022 JPY		Fremont Home Loan Tr 2004-B		Coll Nt 05/09/2040		Coll Nt 12/25/2036	
Fosse Master Issuer PLC		Pass-Thru Ctf 08/25/2033		Coll Nt 05/09/2040		Coll Nt 12/25/2036	
Pass-Thru Ctf 10/19/2054 GBP		Fs Senior Funding Ltd		Coll Nt 05/09/2040		Coll Nt 12/25/2036	
Fovissste		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Pass Thru Ctf 5.705 08/25/2037	
Pass-Thru Ctf 4.9 11/27/2040 MXN		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Pass Thru Ctf 5.952 08/25/2037	
Pass-Thru Ctf 07/01/2046 MXN		Coll Nt 05/28/2025		Coll Nt 05/09/2040		GMACM Home Equity Loan Tr 2004-HE4	
Freddie Mac Stacr 2015-DNA1		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Coll Nt 03/25/2035	
Pass-Thru Ctf .5 10/25/2027		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Coll Nt 03/25/2035	
Pass-Thru Ctf 10/25/2027		Coll Nt 05/28/2025		Coll Nt 05/09/2040		GMACM Home Equity Loan Trust	
Freddie Mac Stacr 2016-DNA1		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Coll NT 0 03/25/2027	
Pass-Thru Ctf .5 07/25/2028		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Coll NT 0 03/25/2027	
Pass-Thru Ctf 07/25/2028		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Loan-Bkd NT 0 06/25/2030	
Freddie Mac Stacr 2016-DNA2		Coll Nt 05/28/2025		Coll Nt 05/09/2040		Loan-Bkd NT 0 06/25/2030	
Pass-Thru Ctf 10/25/2028		Fuyuan 2016-1 Retail Auto Mtge Loan		Coll Nt 05/09/2040		Loan-Bkd NT 0 11/25/2030	
Pass-Thru Ctf 10/25/2028		Securitization Tr		Coll Nt 05/09/2040		Loan-Bkd NT 0 11/25/2030	
Freddie Mac Structured Pass-Through Ctf		Pass-Thru Ctf 01/26/2022 CNY		Coll Nt 05/09/2040		Coll NT 6.21 06/25/2031	
(Specs) Ser		Pass-Thru Ctf 04/26/2022 CNY		Coll Nt 05/09/2040		Coll NT 4.535 08/25/2032	
Pass-Thru Ctf 10/25/2030		Fwd Ltd		Coll Nt 05/09/2040		GMACM Mtg Ln Tr	
Pass-Thru Ctf 2.4119 10/25/2030		Eurobonds 4.15 05/22/2023		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 07/25/2044		G Sports Ltd		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 2.6989 07/25/2044		Gtd Eurobonds		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 09/25/2044		GAFISA S/A		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 2.3029 09/25/2044		Brazilian Bd BRL		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 1.6259 09/25/2044		GAIA Agro Securitizadora SA		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 11/25/2044		Pass-Thru Ctf 01/31/2019 BRL		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 2.323 11/25/2044		Galaxy Bidco Ltd		Coll Nt 05/09/2040		Pass Thru Ctf 06/19/2035	
Pass-Thru Ctf 12/25/2045		Gtd Sr Sec Fltg Rt Gbl Nts 11/15/2019		Coll Nt 05/09/2040		Pass Thru Ctf 11/25/2035	
Pass-Thru Ctf 12/25/2045		GBP		Coll Nt 05/09/2040		Pass Thru Ctf 11/25/2035	
Pass-Thru Ctf 12/25/2045							

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 11/25/2035		Golub Capital Partners CLO 21(M) Ltd		Greenwich Cap Coml Fdg Corp		GS Mortgage Securities Corp	
Pass Thru Ctf 11/25/2035		Coll Nt 10/26/2026		Pass-Thru Ctf 5.234 01/05/2036		Pass-Thru Ctf 0 01/25/2032	
GMACM Mtge Loan Tr 2003-AR2		Coll Nt 10/26/2026		Pass-Thru Ctf 0 01/05/2036		Pass-Thru Ctf 0 07/25/2032	
Pass-Thru Ctf 12/19/2033		Coll Nt 10/26/2026		Comm Mtg Pass Thru Ctf 5.3692		Pass-Thru Ctf 0 07/25/2032	
Pass-Thru Ctf 4.397 12/19/2033		Coll Nt 10/26/2026		04/10/2037		Pass-Thru Ctf 0 10/20/2032	
Pass-Thru Ctf 12/19/2033		Golub Capital Partners CLO 25(M) Ltd		Comm Mtg Pass Thru Ctf 5.3692		Pass-Thru Ctf 0 10/20/2032	
Pass-Thru Ctf 12/19/2033		Coll Nt 08/05/2027		04/10/2037		Pass-Thru Ctf 0 06/25/2033	
Pass-Thru Ctf 4.115 12/19/2033		Coll Nt 08/05/2027		Comm Mtg Pass Thru Ctf 5.3692		Pass-Thru Ctf 0 09/25/2033	
Pass-Thru Ctf 12/19/2033		Coll Nt 08/05/2027		04/10/2037		Pass-Thru Ctf 4.506 10/25/2033	
Pass-Thru Ctf 12/19/2033		Coll Nt 08/05/2027		Comm Mtg Pass Thru Ctf 5.3692		Pass-Thru Ctf 4.976 10/25/2033	
Pass-Thru Ctf 12/19/2033		Coll Nt 08/05/2027		04/10/2037		Pass-Thru Ctf 4.771 10/25/2033	
GMACM Mtge Loan Tr 2004-AR2		Golub Capital Partners CLO 26(B) Ltd		Pass Thru Ctf 6.11 07/10/2038		Pass-Thru Ctf 4.771 10/25/2033	
Pass-Thru Ctf 08/25/2034		Coll Nt 11/05/2027		Greenwich Capital Commercial Mtge Tr		Pass-Thru Ctf 4.506 10/25/2033	
Pass-Thru Ctf 08/25/2034		Coll Nt 11/05/2027		2002-C1		Pass-Thru Ctf 4.771 10/25/2033	
Pass-Thru Ctf 08/25/2034		Coll Nt 11/05/2027		Interest Only Certificates 01/11/2035		Pass-Thru Ctf 4.771 10/25/2033	
Pass-Thru Ctf 08/25/2034		Coll Nt 11/05/2027		Sub Comm Mtg Pass-Thru Ctf 5.5		Pass-Thru Ctf 0 11/25/2033	
Pass-Thru Ctf 08/25/2034		Coll Nt 11/05/2027		01/11/2035		Pass-Thru Ctf 0 01/25/2034	
Pass-Thru Ctf 08/25/2034		Golub Capital Partners CLO 28(M) Ltd		Greywolf CLO III Ltd		Pass-Thru Ctf 5.5 04/25/2034	
Pass-Thru Ctf 08/25/2034		Coll Nt 11/05/2027		Coll Nt 04/22/2026		Pass-Thru Ctf 6 04/25/2034	
GMACM Mtge Loan Tr 2006-AR1		Golub Capital Partners CLO 30(M) Ltd		Greywolf CLO V Ltd		Pass-Thru Ctf 0 04/25/2034	
Pass-Thru Ctf 04/25/2036		Coll Nt 04/20/2028		Coll Nt 04/26/2027		Pass-Thru Ctf 6 04/25/2034	
Pass-Thru Ctf 04/25/2036		Coll Nt 04/20/2028		Griffith Park CLO Designated Activity Co		Pass-Thru Var Rt Ctf 0 05/25/2034	
Pass-Thru Ctf 04/25/2036		Golub Capital Partners CLO 31(M) Ltd		Coll Nt 2.15 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
Gmf Floorplan Owner Revolving Tr		Coll Nt 05/05/2028		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
Coll Nt 1.65 05/15/2020		Coll Nt 05/05/2028		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
Coll Nt 05/15/2020		Coll Nt 05/05/2028		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
Coll Nt 1.97 05/15/2020		Gosforth Funding 2014-1 PLC		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
Coll Nt 2.22 05/15/2020		Pass-Thru Ctf 10/19/2056 GBP		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
Coll Nt 2.57 05/15/2020		Gpat Compania Financiera SA		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 05/25/2034	
GNMAG Asset Backed Securitizations LLC		Argentine Bds ARS		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 06/25/2034	
Pass-Thru Ctf 03/25/2048		Argentine Bds ARS		Coll Nt 10/15/2029 EUR		Pass-Thru Var Rt Ctf 0 06/25/2034	
Goal Capital Fdg Tr		Argentine Bds ARS		Grosvenor Place CLO 2013-1 BV		Pass-Thru Var Rt Ctf 0 06/25/2034	
Coll Nts 09/25/2028		Gramercy Real Estate CDO		Coll Nt 10/20/2026 EUR		Pass-Thru Var Rt Ctf 0 06/25/2034	
Goldcorp Inc New		Coll Nt 07/25/2041		Coll Nt 10/20/2026 EUR		Pass-Thru Var Rt Ctf 0 06/25/2034	
Global Nt 3.625 06/09/2021		Gramercy Real Estate CDO Ltd		Coll Nt 10/20/2026 EUR		GS Mtg Secs Corp	
Golden Credit Card Tr		Coll Nts 07/15/2035		Grosvenor Place CLO 2015-1 BV		Pass Thru Ctf 5 04/25/2020	
Pass-Thru Ctf 09/16/2019		Granite Reit Hldgs LP		Coll Nt 1.25 04/30/2029 EUR		Pass Thru Ctf 4.5 04/25/2020	
Pass-Thru Ctf 3.794 09/16/2019 CAD		Gtd Canadian Debentures CAD		Coll Nt 04/30/2029 EUR		Pass Thru Ctf 6.5 04/25/2020	
Pass-Thru Ctf 01/15/2020		Grayson CLO Ltd		Coll Nt 04/30/2029 EUR		Pass Thru Ctf 0 02/25/2034	
Golden St Tob Securitization Corp		Coll Nt 11/01/2021		Coll Nt 04/30/2029 EUR		Pass-Thru Ctf 0 05/25/2034	
Coll Nt 5 06/01/2033		Coll Nt 11/01/2021		Grupo Antolin Dutch BV		Pass-Thru Ctf 0 05/25/2034	
Coll Nt 5.125 06/01/2047		Great Canadian Gaming Corp		Gtd Sr Sec Global Nt 5.125 06/30/2022		Pass-Thru Ctf 0 05/25/2034	
Coll Nt 5.75 06/01/2047		Gtd Canadian Nt 6.625 07/25/2022 CAD		EUR		Pass-Thru Ctf 6.05 06/25/2034	
Goldentree Credit Opportunities 2012-1		Great Lakes CLO 2015-1 Ltd		Grupo Supervielle SA		Pass Thru Ctf 08/25/2034	
Financing		Coll Nt 07/15/2026		Sr Nt ARS		Pass Thru Ctf 08/25/2034	
Coll Nt 09/15/2024		Coll Nt 3.82 07/15/2026		GS Fin Corp		Pass Thru Ctf 08/25/2034	
Coll Nt 3.5 09/15/2024		Coll Nt 07/15/2026		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 08/25/2034	
Coll Nt 09/15/2024		Coll Nt 07/15/2026		Ctgnt Cpn Nts) 03/05/2019		Pass Thru Ctf 08/25/2034	
Coll Nt 09/15/2024		Coll Nt 07/15/2026		Mtn Fltg Rt Ser E Index-Linked (Ctgnt		Pass Thru Ctf 08/25/2034	
Goldentree Loan Opportunities IX Ltd		Coll Nt 07/15/2026		Income Callable Secs) 03/28/2019		Pass Thru Ctf 08/25/2034	
Coll Nt 3.27 10/29/2026		Coll Nt 07/15/2026		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 08/25/2034	
Coll Nt 10/29/2026		Coll Nt 07/15/2026		Ctgnt Cpn Nts) 04/03/2019		Pass Thru Ctf 08/25/2034	
Coll Nt 10/29/2026		Great Plains Energy Inc		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 09/25/2034	
Coll Nt 10/29/2026		Sub Nt 10 06/15/2042		Ctgnt Cpn Nts) 05/31/2019		Pass Thru Ctf 09/25/2034	
Coll Nt 10/29/2026		Green Tree Financial Corp (DE)		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 09/25/2034	
Coll Nt 10/29/2026		Mtg Pass Thru Ctf 8.65 06/15/2019		Ctgnt Cpn Nts) 06/30/2019		Pass Thru Ctf 09/25/2034	
Coll Nt 10/29/2026		Pass-Thru Ctf 7.3 10/15/2025		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 09/25/2034	
Goldentree Loan Opportunities VII Ltd		Jr Sub Man Hsng Contr Pass-Thru Ctf		Ctgnt Cpn Nt) 07/31/2019		Pass Thru Ctf 09/25/2034	
Coll Nt 04/25/2025		8.45 07/15/2026		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 5.5 12/25/2034	
Coll Nt 04/25/2025		Pass-Thru Ctf 8.1 07/15/2026		Ctgnt Cpn Nt) 08/31/2019		Pass Thru Ctf 12/25/2034	
Coll Nt 04/25/2025		Pass-Thru Ctf 7.32 07/15/2028		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 6 12/25/2034	
Coll Nt 04/25/2025		Pass-Thru Ctf 6.33 09/01/2027		Sec) 09/06/2019		Pass Thru Ctf 6 12/25/2034	
Coll Nt 04/25/2025		Pass-Thru Ctf 6.68 11/01/2027		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 0 12/25/2034	
Coll Nt 04/25/2025		Pass-Thru Ctf 7.32 07/15/2028		Secs) 09/20/2019		Pass Thru Ctf 12/25/2034	
Goldentree Loan Opportunities X Ltd		Pass-Thru Ctf 6.67 07/15/2028		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 5.5 12/25/2034	
Coll Nt 07/20/2027		Pass-Thru Ctf 7.64 07/15/2028		Ctgnt Cpn Nts) 09/29/2019		Pass Thru Ctf 12/25/2034	
Coll Nt 07/20/2027		Pass-Thru Ctf 7.14 07/15/2028		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 12/25/2034	
Coll Nt 07/20/2027		Pass-Thru Ctf 6.96 07/15/2028		Ctgnt Cpn Nt) 12/30/2019		Pass Thru Ctf 5.5 12/25/2034	
Coll Nt 07/20/2027		Pass-Thru Ctf 7.37 07/15/2028		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 12/25/2034	
Coll Nt 07/20/2027		Pass-Thru Ctf 6.76 07/15/2028		Ctgnt Cpn Nts) 02/13/2020		Pass Thru Ctf 12/25/2034	
Coll Nt 07/20/2027		Greenbriar CLO Ltd		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 4.75 12/25/2034	
Coll Nt 07/20/2027		Coll Nt 11/01/2021		Buffered Nt) 03/02/2020		Pass Thru Ctf 6 12/25/2034	
Coll Nt 07/20/2027		Coll Nt 11/01/2021		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 5.5 12/25/2034	
Coll Nt 07/20/2027		Coll Nt 11/01/2021		Ctgnt Cpn Nts) 03/17/2020		Pass Thru Ctf 12/25/2034	
Goldentree Loan Opportunities XII Ltd		Greenhouse Funding III (Rf) Ltd		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 12/25/2034	
Coll Nt 04/21/2027		Pass-Thru Ctf 07/25/2041 ZAR		Ctgnt Cpn Nts) 04/28/2020		Pass Thru Ctf 12/25/2034	
Coll Nt 04/21/2027		Greenpoint Home Equity Loan Trust		Mtn Fltg Rt Ser E Equity-Linked (Callable		Pass Thru Ctf 0 12/25/2034	
Coll Nt 04/21/2027		Var Rt Nt 0 01/25/2030		Ctgnt Cpn Nts) 04/30/2020		Pass Thru Ctf 01/25/2035	
Coll Nt 04/21/2027		Var Rt Nt 0 01/25/2030		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 03/25/2035	
Goldfish Master Issuer BV		Greenpoint Manufactured Housing Contract		Ctgnt Cpn Nts) 07/28/2020		Pass Thru Ctf 03/25/2035	
Pass-Thru Ctf 11/28/2099 EUR		Trust		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 03/25/2035	
Goldman Sachs Group Inc		Pass-Thru Ctf 7.27 06/15/2029		Ctgnt Cpn Nt) 08/31/2020		Pass Thru Ctf 03/25/2035	
Mtn Fltg Rt Ser E 2.88925 05/28/2019		Pass-Thru Ctf 0 06/19/2029		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 04/25/2035	
Mtn Fltg Rt Ser D Index-Linked (Callable		Pass-Thru Ctf 6.77 08/15/2029		Ctgnt Cpn Nt) 09/30/2020		Pass Thru Ctf 04/25/2035	
Ctgnt Cpn Nt) 08/31/2020		Pass-Thru Ctf 0 06/20/2031		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 04/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Pass-Thru Ctf 0 03/19/2929		Ctgnt Cpn Nt) 11/28/2020		Pass Thru Ctf 04/25/2035	
07/31/2024		Pass-Thru Ctf 0		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 04/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Greenpoint Mtg Fdg Tr		Ctgnt Cpn Nt) 02/19/2021		Pass Thru Ctf 04/25/2035	
12/31/2024		Pass Thru Ctf 08/25/2035		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 04/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Pass Thru Ctf 08/25/2035		Ctgnt Cpn Nt) 03/01/2021		Pass Thru Ctf 6.5 05/25/2035	
04/22/2025		Pass Thru Ctf 08/25/2035		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Pass Thru Ctf 08/25/2035		Ctgnt Cpn Nts) 03/22/2021		Pass Thru Ctf 05/25/2035	
07/07/2025		Pass Thru Ctf 08/25/2035		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Pass Thru Ctf 08/25/2035		Ctgnt Cpn Nt) 05/30/2021		Pass Thru Ctf 05/25/2035	
06/27/2029		Pass Thru Ctf 09/25/2035		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Pass Thru Ctf 03/12/2037		Secs) 06/15/2021		Pass Thru Ctf 05/25/2035	
07/31/2029		Pass Thru Ctf 03/12/2037		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
Mtn Fltg Rt Ser D Index-Linked		Pass Thru Ctf 11/25/2046		Buffered Nts) 08/31/2021		Pass Thru Ctf 05/25/2035	
04/28/2030		Pass Thru Ctf 11/25/2046		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
Goldman Sachs Mtge Co		Pass Thru Ctf 11/25/2046		Ctgnt Cpn Nts) 09/30/2021		Pass Thru Ctf 6 05/25/2035	
Var Rt Mtg Loan Pass-Thru Ctf		Pass Thru Ctf 11/25/2046		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
03/25/2024		Pass Thru Ctf 11/25/2046		Ctgnt Cpn Nt) 03/08/2022		Pass Thru Ctf 05/25/2035	
Golub Capital Bdc 2010-1 LLC		Pass Thru Ctf 11/25/2046		Mtn Fltg Rt Ser E Index-Linked (Callable		Pass Thru Ctf 05/25/2035	
Coll Nt 07/20/2023		Pass Thru Ctf 11/25/2046		Ctgnt Cpn Nts) 03/29/2022		Pass Thru Ctf 5.5 05/25/2035	
Coll Nt 07/20/2023		Pass Thru Ctf 11/25/2046		Mtn Zero Cpn Ser E Index-Linked (Jump		Pass Thru Ctf 05/25/2035	
Golub Capital Bdc CLO 2014 LLC		Pass Thru Ctf 11/25/2046		Sec) 0 08/03/2022		Pass Thru Ctf 05/25/2035	
Coll Nt 04/27/2026		Pass Thru Ctf 11/25/2046		Mtn Zero Cpn Ser E Index-Linked (Jump		Pass Thru Ctf 6 05/25/2035	
Coll Nt 04/27/2026		Pass Thru Ctf 11/25/2046		Secs) 0 08/03/2022		Pass Thru Ctf 05/25/2035	
Coll Nt 04/27/2026		Pass Thru Ctf 11/25/2046		Mtn Zero Cpn Ser E Index-Linked (Jump		Pass Thru Ctf 5.25 07/25/2035	
Coll Nt 04/27/2026		Pass Thru Ctf 11/25/2046		Securities) 0 08/03/2022		Pass Thru Ctf 5.25 07/25/2035	
Coll Nt 04/27/2026		Greenpoint Mtge Funding Tr 2005-HE3		Mtn Zero Cpn Ser E Index-Linked 0</			

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Coll Nt 07/20/2026		Homevi SAS		Hypenn RMBS III BV		Pass Thru Cif 07/25/2035	
Coll Nt 07/20/2026		Sr Sec Global Nt 6.875 08/15/2021		Pass-Thru Cif 09/17/2097 EUR		Pass Thru Cif 07/25/2035	
Coll Nt 07/20/2026		EUR		Pass-Thru Cif 09/17/2097 EUR		Pass Thru Cif 07/25/2035	
Coll Nt 07/20/2026		Honda Auto Receivables 2014-4 Owner Tr		Hypenn RMBS IV BV		Pass Thru Cif 07/25/2035	
Hildene CLO III Ltd		Coll Nt 1.46 10/15/2020		Pass-Thru Cif 10/17/2097 EUR		Pass Thru Cif 07/25/2035	
Coll Nt 10/20/2026		Honda Auto Receivables 2015-1 Owner Tr		Hypo Investmentbank AG		Pass Thru Cif 07/25/2035	
Coll Nt 10/20/2026		Coll Nt 1.32 11/16/2020		Covered Bds 4.01 12/05/2030 EUR		Pass Thru Cif 07/25/2035	
Coll Nt 10/20/2026		Honda Auto Receivables 2015-3 Owner Tr		Covered Bds 5.05 02/15/2038 EUR		Pass Thru Cif 07/25/2035	
Coll Nt 10/20/2026		Coll Nt 1.27 06/18/2019		Hyundai Auto Receivables Tr 2013-C		Impac Secs Assets Corp	
Coll Nt 10/20/2026		Honda Fin Auto Credit Sec Series 1		Coll Nt 2.48 03/15/2019		Pass Thru Cif 04/25/2037	
Coll Nt 10/20/2026		Pass-Thru Cif 07/23/2021 JPY		Hyundai Auto Receivables Tr 2014-A		Impac Secured Assets Corp	
Hildene CLO IV Ltd		Hongkong Baorong Dev Ltd		Coll Nt 1.73 08/15/2019		Pass-Thru Cif 12/25/2034	
Coll Nt 07/23/2027		Gtd Eurobonds		Coll Nt 1.32 08/15/2019		Impetus Funding Tr No 1 Repo Series No 1	
Coll Nt 07/23/2027		Horizon Hldgs I Sas		Coll Nt 2.53 07/15/2020		Pass-Thru Cif 10/08/2052 AUD	
Coll Nt 07/23/2027		Gtd Sr Global Nt 7.25 08/01/2023 EUR		Hyundai Auto Receivables Tr 2016-A		IN Fin Auth	
Coll Nt 07/23/2027		Horizon Hldgs III Sas		Coll Nt 1.21 06/17/2019		Bds 06/01/2040	
Coll Nt 07/23/2027		Gtd Sr Sec Global Nt 5.125 08/01/2022		Coll Nt 06/17/2019		India Standard Loan Tr - Xliv	
Coll Nt 3.41 07/23/2027		EUR		Iberdrola Finanzas SAU		Pass-Thru Cif 6.5499 07/20/2022 INR	
HillMark Funding Ltd		Hospital For Special Surgery NY		Certificados Bursatiles MXN		India Standard Loan Tr - Xxii	
Coll Nt 05/21/2021		Bds 2.65 01/20/2023		Iberdrola Intl BV		Pass-Thru Cif 6.6 08/20/2021 INR	
Coll Nt 05/21/2021		House of Europe Fdg I Ltd		Perp Gtd Sub Reset Bds 5.75 EUR		Industrial and Commercial Bank of China	
Coll Nt 05/21/2021		Coll Nt 03/28/2047 EUR		IBL COS 2013 SRL		(Argentina) SA	
Coll Nt 05/21/2021		House of Europe Funding V PLC		Pass-Thru Cif 2.5 12/28/2038 EUR		Sr Nt ARS	
Hills (City of) IA		Coll Nt 11/08/2090 EUR		Pass-Thru Cif 3 12/28/2038 EUR		IndyMac ABS Inc	
Bds 08/01/2035		House of Fraser (Funding) PLC		ICG US CLO 2014-2 Ltd		Pass-Thru Cif 6.829 02/25/2031	
Hipotebansa 11 Fondo de Titulacion de		Gtd Sr Sec Fltg Rt Gbl Nts 09/15/2020		Coll Nt 10/15/2026		Asset-Bkd Cif 7.225 03/25/2031	
Activos		GBP		Coll Nt 10/15/2026		Pass-Thru Cif 0 12/25/2032	
Fltg Rt Mtg Bkd Euronotes 02/15/2035		Household Fin Corp		Coll Nt 10/15/2026		Pass-Thru Cif 0 12/25/2032	
EUR		GBPS EMTN Reg S 6.25 08/19/2019		Coll Nt 10/15/2026		Pass-Thru Cif 4.89 12/25/2032	
Hipotebansa 11 Fondo de Titulacion de		GBP		Coll Nt 10/15/2026		Pass-Thru Cif 0 06/25/2034	
Activos		NT 7.625 05/17/2032		Coll Nt 10/15/2026		Pass-Thru Cif 0 06/25/2034	
Pass-Thru Cif 0 02/15/2035 EUR		NT 7.35 11/27/2032		Coll Nt 10/15/2026		Pass-Thru Cif 0 06/25/2034	
Holland Homes Oranje MBS BV		Household International Inc (United States)		ICG US CLO 2014-3 Ltd		Pass Thru Cif 11/25/2034	
Pass-Thru Cif 04/20/2083 EUR		NT 0 06/30/2034		Coll Nt 4.4 01/25/2027		Pass Thru Cif 11/25/2034	
Home Equity		HPS Loan Mgmt 9-2016 (Secured Note) Ltd		Coll Nt 2.97 01/25/2027		Pass Thru Cif 10/25/2035	
Pass-Thru Cif 10/25/2034		Coll Nt 07/19/2027		Coll Nt 01/25/2027		IndyMac Home Equity Mortgage Issue	
Home Equity Asset Tr		HPS Loan Mgmt 9-2016 Ltd		Coll Nt 01/25/2027		Pass Thru Cif 11/25/2036	
Pass-Thru Cif 0 07/25/2034		Coll Nt 07/19/2027		Coll Nt 01/25/2027		IndyMac Home Equity Mtg Ln Asset Backed	
Pass-Thru Cif 0 07/25/2034		Coll Nt 07/19/2027		Coll Nt 01/25/2027		Tr	
Pass-Thru Cif 0 07/25/2034		Coll Nt 07/19/2027		Coll Nt 01/25/2027		Pass Thru Cif 04/25/2037	
Pass Thru Cif 08/25/2034		Coll Nt 07/19/2027		ICG US CLO 2015-1 Ltd		Indymac Home Equity Mtge Loan	
Pass Thru Cif 10/25/2035		Coll Nt 07/19/2027		Coll Nt 07/19/2027		Asset-Backed Tr	
Pass Thru Cif 01/25/2036		HSBC Fin Corp		Coll Nt 07/19/2027		Pass-Thru Cif 11/25/2034	
Home Equity Asset Tr 2002-2		Japan Bd 2.54 02/16/2021		Coll Nt 07/19/2027		Pass-Thru Cif 11/25/2034	
Fltg Rt Mtg Loan Asset-Bkd Cif		12/25/2032		Coll Nt 07/19/2027		Pass-Thru Cif 11/25/2034	
Home Equity Asset Trust 2002-5		HSBC Finance Corp		Coll Nt 07/19/2027		Pass-Thru Cif 11/25/2034	
Pass-Thru Cif 0 12/01/2032		Sr Sub Nt 6.676 01/15/2021		ICG US CLO 2015-2 Ltd		Pass-Thru Cif 11/25/2034	
Pass-Thru Cif 0 12/01/2032		HSBC Home Equity Loan Tr (Usa) 2007-3		Coll Nt 01/15/2028		Pass-Thru Cif 11/25/2034	
Pass-Thru Cif 0 12/01/2032		Pass-Thru Cif 11/20/2036		Coll Nt 01/15/2028		Pass-Thru Cif 11/25/2034	
Home Equity Ln Asset Bkd Cifs		Pass-Thru Cif 11/20/2036		Coll Nt 01/15/2028		Pass-Thru Cif 03/25/2035	
Pass-Thru Cif 04/25/2037		Pass-Thru Cif 11/20/2036		Coll Nt 01/15/2028		Pass-Thru Cif 03/25/2035	
Home Equity Mortgage Loan Asset Backed		HSBC Mexico SA		Coll Nt 3 01/16/2028		Pass-Thru Cif 03/25/2036	
Trust		Sub Nt 06/28/2019 MXN		Coll Nt 01/16/2028		IndyMac IMSC Mortgage Loan Trust	
Pass-Thru Cif 0 04/25/2032		Certificados Bursatiles MXN		Coll Nt 01/16/2028		2007-HOA1	
Pass-Thru Cif 0 04/25/2032		Sub Bds MXN		Coll Nt 3.91 01/16/2028		pass thru cifs 07/25/2037	
Pass-Thru Cif 6.372 04/25/2032		HSBC USA Inc		ICG US CLO 2016-1 Ltd		IndyMac IMSC Mtg Ln Tr	
Pass-Thru Cif 0 04/25/2032		Mtn Fltg Rt Equity-Linked (Phoenix Review		Coll Nt 07/29/2028		Pass Thru Cifs 06/25/2037	
Pass-Thru Cif 0 10/25/2032		Nts) 01/03/2019		Coll Nt 07/29/2028		Pass Thru Cifs 06/25/2037	
Pass-Thru Cif 0 10/25/2032		Mtn Fltg Rt Equity-Linked (Phoenix		Coll Nt 07/29/2028		Pass Thru Cifs 06/25/2037	
Pass-Thru Cif 0 10/25/2032		Quarterly Review Nts) 02/21/2019		Coll Nt 07/29/2028		Pass Thru Cifs 06/25/2037	
Pass-Thru Cif 0 10/25/2032		Mtn Fltg Rt Equity-Linked (Phoenix		Coll Nt 07/29/2028		Pass Thru Cifs 06/25/2037	
Pass-Thru Cif 4.11 10/25/2032		Quarterly Review Nts) 02/27/2019		Coll Nt 07/29/2028		Pass Thru Cif 08/25/2037	
Home Equity Mortgage Trust 2005-1		Mtn Fltg Rt Equity-Linked (Phoenix		ICG-Metaphor DAC		IndyMac INDA Mortgage Loan Tr	
Pass Thru Cif 5.363 02/25/2035		Quarterly Review Nts) 04/16/2019		Coll Nt 2.29 07/23/2029 EUR		Pass Thru Cif 10/25/2037	
Home Equity Mtg Tr		Mtn Fltg Rt Equity-Linked (Phoenix		Coll Nt 07/23/2029 EUR		Pass Thru Cif 10/25/2037	
Pass-Thru Cif 01/25/2034		Quarterly Review Nts) 05/08/2019		Coll Nt 07/23/2029 EUR		IndyMac INDA Mtg Ln Tr	
Home Loan Tr 2003-HI2		Mn Fltg Rt Equity-Linked (Phoenix Review		Coll Nt 07/23/2029 EUR		Pass-Thru Cif 10/25/2035	
Bds 4.76 07/25/2028		Nt) 05/15/2019		Coll Nt 07/23/2029 EUR		Pass-Thru Cif 10/25/2035	
Home Partners of America 2016-1 Tr		Mtn Fltg Rt Index-Linked (Callable Nts)		Coll Nt 07/23/2029 EUR		Pass-Thru Cif 01/25/2036	
Pass-Thru Cif 03/18/2033		11/29/2019		Coll Nt 07/23/2029 EUR		Pass-Thru Cif 01/25/2036	
Pass-Thru Cif 03/18/2033		Mtn Zero Cpn Index-Linked (Buffered		ICB Tr Svcs Ltd		Pass-Thru Cif 01/25/2036	
Pass-Thru Cif 03/18/2033		Accelerated Mkt Partic Sec) 0		Gtd Tr Ctf		Pass-Thru Cif 01/25/2036	
Pass-Thru Cif 03/18/2033		07/31/2020		iHeartCommunications Inc		Pass-Thru Cif 01/25/2036	
HomeBanc Mtg Tr		Mtn Fltg Rt Equity-Linked (Callable Nts)		Gtd Nt Rule 144A 11.25 03/01/2021		Pass-Thru Cif 01/25/2036	
Pass Thru Cifs 04/25/2027		12/29/2020		Priority Gtd Nt 9 09/15/2022		Pass-Thru Cif 01/25/2036	
Pass Thru Cifs 04/25/2027		Mtn Fltg Rt Equity-Linked (Callable Ctngt		Priority Gtd Nt 10.625 03/15/2023		Pass-Thru Cif 01/25/2036	
Pass Thru Cifs 04/25/2037		Return Nt) 02/26/2021		IM Banco Popular MBS 2 FTA		Pass-Thru Cif 01/25/2036	
Pass Thru Cifs 04/25/2037		Mtn Zero Cpn Index-Linked (Step Down		Pass-Thru Cif 09/22/2052 EUR		Pass Thru Cif 12/25/2036	
Pass Thru Cifs 04/25/2037		Trigger Autocallable Nts) 0 08/30/2022		Pass-Thru Cif 09/22/2052 EUR		Pass Thru Cif 12/25/2036	
Pass Thru Cifs 04/25/2037		Mtn Fltg Rt Equity-Linked (Autocallable		IM Grupo Banco Popular Consumo I Fondo		Pass Thru Cif 03/25/2037	
Homestar Mtg Accep Corp		Ctngt Income Barrier Nt) 03/06/2024		de Titulacion		Pass Thru Cif 03/25/2037	
Pass Thru Cif 07/25/2034		Mtn Fltg Rt Index-Linked (Callable Barrier		Pass-Thru Cif 04/29/2050 EUR		Pass Thru Cif 03/25/2037	
Pass Thru Cif 07/25/2034		Nts) 12/29/2027		Pass-Thru Cif 04/29/2050 EUR		Pass Thru Cif 03/25/2037	
Pass Thru Cif 08/25/2034		HSB Nordbank AG		IM Grupo Banco Popular Leasing 3 Fondo		Pass Thru Cif 03/25/2037	
Pass Thru Cif 08/25/2034		Gtd Dual Curr Eurobonds 06/11/2026		de Titulacion		Pass Thru Cif 08/25/2037	
Pass Thru Cif 10/25/2034		JPY		Pass-Thru Cif 08/22/2050 EUR		Pass Thru Cif 08/25/2037	
Homestar Mtg Accep Corp Ser 2004-3		HSI Asset Securitization Corp Tr		Pass-Thru Cif 08/22/2050 EUR		Pass Thru Cif 09/25/2037	
Pass-Thru Cif 07/25/2034		Pass Thru Cif 11/25/2035		IM Grupo Banco Popular MBS 3 Ft		Pass-Thru Cif 09/25/2037	
Homestar Mtg Acceptance Corp		HSPI Diversified CDO Fund I Ltd		Pass-Thru Cif 12/23/2058 EUR		Pass-Thru Cif 09/25/2037	
Pass-Thru Cif 05/25/2034		Coll Nt 02/12/2052		Pass-Thru Cif 12/23/2058 EUR		Pass-Thru Cif 11/25/2037	
Homestar Mtge Acceptance Corp		Coll Nt 02/12/2052		IMC Home Equity Loan Trust		Pass Thru Cif 11/25/2037	
Pass-Thru Cif 05/25/2034		HSS Financing PLC		Pass-Thru Cif 7.08 08/20/2028		Pass Thru Cif 11/25/2037	
Pass-Thru Cif 05/25/2034		Gtd Sr Sec Global Nt 6.75 08/01/2019		Impac CMB Tr		Pass Thru Cif 02/25/2038	
Pass-Thru Cif 05/25/2034		GBP		Pass Thru Cif Fltg Rt 08/25/2033		Pass Thru Cif 02/25/2038	
Pass-Thru Cif 05/25/2034		Hudson Mezzanine Fdg Ltd		Impac CMB Tr Series 2005-8		Indymac Inda Mtge Loan Tr 2007-AR3	
Pass-Thru Cif 05/25/2034		Coll Nt 06/12/2042		Pass-Thru Cif 02/25/2036		Pass-Thru Cif 07/25/2037	
Pass-Thru Cif 07/25/2034		Coll Nt 06/12/2042		Pass-Thru Cif 02/25/2036		Pass-Thru Cif 07/25/2037	
Pass-Thru Cif 07/25/2034		Coll Nt 06/12/2042		Pass-Thru Cif 02/25/2036		Pass-Thru Cif 07/25/2037	
Pass-Thru Cif 07/25/2034		Coll Nt 06/12/2042		Pass-Thru Cif 02/25/2036		Pass-Thru Cif 07/25/2037	
Pass-Thru Cif 07/25/2034		Coll Nt 06/12/2042		Pass-Thru Cif 02/25/2036		Pass-Thru Cif 07/25/2037	
Pass-Thru Cif 07/25/2034		Coll Nt 06/12/2042		Impac CMB Trust		Indymac Inda Mtge Loan Tr 2007-AR9	
Pass-Thru Cif 08/25/2034		Hungary Gov't of		Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 02/25/2038	
Pass-Thru Cif 08/25/2034		Conv Government Bds 3.375		Pass-Thru Cif 0 08/25/2033		IndyMac INDX Mortgage Loan Trust	
Pass-Thru Cif 08/25/2034		04/02/2019 EUR		Pass-Thru Cif 0 08/25/2033		pass-thru cifs 07/25/2037	
Pass-Thru Cif 08/25/2034		Huntington Auto Tr 2015-1		Pass-Thru Cif 0 08/25/2033		pass-thru cifs 07/25/2037	
Pass-Thru Cif 10/25/2034		Coll Nt 1.24 09/16/2019		Pass-Thru Cif 0 08/25/2033		IndyMac INDX Mtg Ln Tr	
Pass-Thru Cif 10/25/2034		Huntington Auto Tr 2016-1		Pass-Thru Cif 0 08/25/2033		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 10/25/2034		Coll Nt 1.29 05/15/2019		Impac Secd Assets Corp		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 10/25/2034		Huntington CDO Ltd / Huntington CDO Inc		Pass Thru Cif 07/25/2035		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 10/25/2034		Coll Nt 11/05/2040		Pass Thru Cif 07/25/2035		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 10/25/2034		Coll Nt 11/05/2040		Pass Thru Cif 07/25/2035		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 10/25/2034		Hypenn RMBS II BV		Pass Thru Cif 07/25/2035		Pass-Thru Cif 12/25/2035	
Pass-Thru Cif 10/25/2034		Pass-Thru Cif 02/19/2046 EUR		Pass Thru Cif 07/25/2035		Pass Thru Cif 05/25/2036	

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Jubilee CDO VII BV Coll Nt 11/20/2022 EUR Coll Nt 11/20/2022 EUR Coll Nt 11/20/2022 EUR		Kvk CLO 2015-1 Ltd Coll Nt 05/20/2027 Coll Nt 05/20/2027 Coll Nt 05/20/2027		Lehman ABS Corp Pass-Thru Cif 6.545 07/16/2028 Pass-Thru Cif 0 07/16/2028 Pass-Thru Cif 6.635 07/16/2028		Pass-Thru Cif 08/25/2046 Pass-Thru Cif 08/25/2047 Lehman XS Tr Series 2005-6 Pass-Thru Cif 5.42 11/25/2035	
Jubilee CLO 2016-XVII BV Coll Nt 10/15/2029 EUR Coll Nt 10/15/2029 EUR Coll Nt 10/15/2029 EUR		Coll Nt 05/20/2027 Coll Nt 05/20/2027 Coll Nt 05/20/2027		Lehman ABS Corp Home Equity Loan Notes 2005 Pass-Thru Cif 09/25/2034 Pass-Thru Cif 09/25/2034 Pass-Thru Cif 09/25/2034		Lehman XS Trust Pass Thru Cif 09/25/2047 Pass Thru Cif 09/25/2047	
Jubilee CLO 2016-XVIII BV Coll Nt 10/15/2029 EUR Coll Nt 10/15/2029 EUR Coll Nt 10/15/2029 EUR		L-Map One Funding Ltd Pass-Thru Cif 01/25/2038 JPY		Lehman Brothers Small Balance Commercial Mtg Pass-Thru Cif 09/25/2036 Pass-Thru Cif 0 09/25/2036		Leone Arancio Fin SRL Coll Nt 09/22/2070 EUR Coll Nt 09/22/2070 EUR	
JW Aluminum Hldg Corp Gtd Sr Sec Global Nt Katonah 2007-1 CLO Ltd Coll Nt 05/01/2022		L-Stars One Funding Ltd 2006-1 Pass-Thru Cif 10/31/2043 JPY		Lehman Mtg Tr Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035		Leopard CLO V B V Coll Nts 07/24/2023 EUR Coll Nts 07/24/2023 Coll Nts 07/24/2023	
Katonah CLO Ltd Coll Nt 02/01/2022 Coll Nt 05/01/2022 Coll Nt 05/01/2022		L-Stars Two Fdg Ltd Pass Thru Cif 08/31/2044 JPY		Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035		Coll Nts 7.59 07/24/2023 EUR	
Kazmuniaigaz Fin Sub B V Global Gtd Mtn Rule 144A 7 05/05/2020 Medium Term Sr Nt Rule 144A 6.375 04/09/2021		Lai Fung Hldgs Ltd Nt Lakeside CDO I, Ltd 2nd Priority Coll Nts 12/07/2038 1st Priority Coll Nts 12/07/2038 3rd Priority Coll Nt 12/07/2038		Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035		Lernen Bondco PLC Gtd Sr Nt EUR	
Kennett Indl Dev Auth MO Bd 4.375 03/01/2024		Lakeside CDO II, Ltd 1st Priority Coll Nts 03/31/2040		Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035		Lernmark Intl Inc Global Sr Nt 7.125 03/15/2020	
Kenrick No2 PLC Pass-Thru Cif 04/19/2049 GBP		Lanark Master Issuer PLC Pass-Thru Cif 12/22/2054 GBP Pass-Thru Cif 12/22/2054 EUR Pass-Thru Cif 12/22/2054 GBP		Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035 Pass Thru Cif 5.5 11/25/2035		Liberty Funding Pty Ltd Pass-Thru Cif 03/13/2046 AUD Pass-Thru Cif 03/13/2046 AUD Pass-Thru Cif 03/13/2046 AUD	
Key Commercial Trust Pass Thru Cif 12/15/2040 Pass Thru Cif 12/15/2040		Landesbank Hessen-Thueringen GZ Step Up German Bds .3 05/17/2021 EUR Step Up German Bds .5 04/27/2026 EUR		Pass Thru Cif 11/25/2035 Pass Thru Cif 11/25/2035 Pass Thru Cif 5.5 11/25/2035		Liberty Series 2017-1 Tr Pass-Thru Cif 01/25/2049 AUD	
Keystone Financing PLC Gtd Sr Sec Global Nt 9.5 10/15/2019 GBP		Landeskreditbank Baden-Wuerttemberg - Foerderbank German Bds .77 05/11/2027 EUR German Bds .96 11/21/2028 EUR German Bds .75 EUR		Pass Thru Cif 5.8 01/25/2036 Pass Thru Cif 01/25/2036 Pass Thru Cif 01/25/2036		Liberty Series 2017-3 Tr Pass-Thru Cif 04/12/2049 AUD	
KHCN LLC Coll Nt 04/17/2027		Lanraig Master Issuer PLC Pass-Thru Cif 12/19/2061 GBP		Pass Thru Cif 01/25/2036 Pass Thru Cif 01/25/2036 Pass Thru Cif 01/25/2036		Liberty Series 2018-1 Tr Pass-Thru Cif 10/12/2049 AUD	
Kingsland V Ltd Coll Nt 07/14/2021		Laurelin 2016-1 Designated Activity Co Coll Nt 07/20/2029 EUR Coll Nt 07/20/2029 EUR Coll Nt 07/20/2029 EUR		Pass Thru Cif 6.01/25/2036 Pass Thru Cif 6.01/25/2036 Pass Thru Cif 6.01/25/2036		Liberty Tire Recycling Holdco LLC Sr Sec Term Loan B	
Kingsland VI Coll Nt 10/28/2024 Coll Nt 10/28/2024 Coll Nt 10/28/2024		Coll Nt 07/20/2029 EUR Coll Nt 07/20/2029 EUR Coll Nt 07/20/2029 EUR		Pass Thru Cif 5.5 01/25/2036 Pass Thru Cif 5.5 01/25/2036 Pass Thru Cif 5.5 01/25/2036		Lime Str CLO Ltd Coll Nt 06/21/2021 Coll Nt 06/21/2021 Coll Nt 06/21/2021	
Kingsland VII Coll Nt 07/24/2026 Coll Nt 07/24/2026		Coll Nt 07/20/2029 EUR Coll Nt 07/20/2029 EUR		Pass Thru Cif 6.01/25/2036 Pass Thru Cif 5.5 01/25/2036		Coll Nt 06/21/2021 Coll Nt 06/21/2021	
Kingswood Mtges 2015-1 PLC Pass-Thru Cif 10/28/2052 EUR		Coll Nt 07/20/2029 EUR		Pass Thru Cif 6.01/25/2036 Pass Thru Cif 6.01/25/2036		Limerock CLO II Ltd Coll Nt 04/18/2026	
Kitty Hawk CLO 2015-1 LLC Coll Nt 04/15/2027 Coll Nt 04/15/2027 Coll Nt 04/15/2027		LB Commercial Trust Mtg Pass-Thru Cifs 5.6 10/15/2035		Pass Thru Cif 01/25/2036 Pass Thru Cif 5.5 01/25/2036 Pass Thru Cif 5.5 01/25/2036		Lincs Tr Fltg Rt Interest Only Pass Thru Certificates 04/27/2019	
Coll Nt 04/15/2027 Coll Nt 04/15/2027 Coll Nt 04/15/2027		LB UBS Coml Mtg Tr Pass Thru Cif 5.92 06/11/2038 Pass Thru Cif 5.92 06/11/2038 Pass Thru Cif 5.92 06/11/2038		Pass Thru Cif 01/25/2036 Pass Thru Cif 5.5 01/25/2036 PASS THRU CIFS 5.5 02/25/2036		Fltg Rt Interest Only Pass Thru Certificates 10/27/2022	
Coll Nt 04/15/2027		Pass Thru Cif 4.954 07/16/2040		Pass-Thru Cif 04/25/2036 Pass-Thru Cif 5 04/25/2036 Pass-Thru Cif 04/25/2036		Fltg Rt Interest Only Pass Thru Certificates	
KKR CLO 12 Ltd Coll Nt 07/15/2027 Coll Nt 07/15/2027 Coll Nt 07/15/2027		LB-UBS Coml Mtg Tr Coml Mtg Pass Thru Cif 04/11/2040 Coml Mtg Pass Thru Cif 5.228 04/11/2040		Pass-Thru Cif 04/25/2036 Pass-Thru Cif 04/25/2036 Pass-Thru Cif 04/25/2036		Fltg Rt Interest Only Pass Thru Certificates	
Coll Nt 3.4199 07/15/2027 Coll Nt 07/15/2027 Coll Nt 07/15/2027		Pass Thru Cif 5.502 10/15/2046 Pass Thru Cif 5.472 10/15/2046 Pass Thru Cif 5.482 10/15/2046		Pass-Thru Cif 04/25/2036 Pass-Thru Cif 04/25/2036 Pass-Thru Cif 04/25/2036		LLC Mtge Agent Uralsib 03 Pass-Thru Cif 3 10/15/2047 RUB Pass-Thru Cif 9 10/15/2047 RUB	
Coll Nt 07/15/2027		Pass Thru Cif 5.541 10/15/2046 Pass Thru Cif 5.57 10/15/2046		Pass-Thru Cif 09/25/2036 Pass-Thru Cif 09/25/2036 Pass-Thru Cif 09/25/2036		Lloyds TSB Bk Plc UK Govt Cr Gtee Scheme Her Majesty Treas Medium Term Sr Nt Ser A Step-Up 5.5 07/28/2026	
KKR CLO 13 Ltd Coll Nt 01/16/2028 Coll Nt 01/16/2028 Coll Nt 01/16/2028		Pass Thru Cif 5.541 10/15/2046 Pass Thru Cif 5.57 10/15/2046		Pass-Thru Cif 09/25/2036 Pass-Thru Cif 09/25/2036 Pass-Thru Cif 09/25/2036		Medium Term Sr Nt Step-Up Ser A 4.445 08/28/2028	
Coll Nt 01/16/2028 Coll Nt 01/16/2028 Coll Nt 01/16/2028		LB-UBS Coml Mtg Tr 2007-C6 Pass Thru Cifs 6.451 07/11/2040		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Lmrec 2015-CRE1 Inc Coll Nt 02/24/2032 Coll Nt 02/24/2032	
Coll Nt 01/16/2028 Coll Nt 01/16/2028 Coll Nt 01/16/2028		LB-UBS Commercial Mortgage Trust Pass-Thru Cif 4.979 01/20/2036 Pass-Thru Cif 4.945 01/20/2036 Pass-Thru Cif 0 01/20/2036		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		LNR CDO V Ltd Coll Nt 5.722 12/28/2049 Coll Nt 12/28/2049 Coll Nt 12/28/2049	
Coll Nt 01/16/2028 Coll Nt 01/16/2028 Coll Nt 01/16/2028		LB-UBS Commercial Mtg Tr Mtg Pass Thru Cif 5.156 02/10/2040		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Coll Nt 12/28/2049 Coll Nt 12/28/2049 Coll Nt 5.5 12/28/2049	
Coll Nt 01/16/2028 Coll Nt 01/16/2028 Coll Nt 01/16/2028		LB-UBS Commercial Mtge Tr 2003-C8 Sub Comm Mtg Pass-Thru Cif 5.394 09/11/2037		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Coll Nt 12/28/2049 Coll Nt 12/28/2049 Coll Nt 5.5 12/28/2049	
Coll Nt 01/16/2028 Coll Nt 01/16/2028 Coll Nt 01/16/2028		Comm Mtg Pass-Thru Cif 09/11/2037		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Coll Nt 12/28/2049 Coll Nt 12/28/2049 Coll Nt 5.5 12/28/2049	
Coll Nt 3.18 01/16/2028 Coll Nt 4.11 01/16/2028		Comm Mtg Pass-Thru Cif 4.716 03/15/2036 Comm Mtg Pass-Thru Cif 4.716 03/15/2036		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Coll Nt 12/28/2049 Coll Nt 12/28/2049 Coll Nt 5.5 12/28/2049	
KKR CLO 14 Ltd Coll Nt 3.02 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036 Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Coll Nt 12/28/2049 Coll Nt 12/28/2049 Coll Nt 12/28/2049	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Loan Invest NV/SA Coll Nt 07/15/2044 EUR Coll Nt 07/15/2044 EUR	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		LB-UBS Commercial Mtge Tr 2004-C8 Comm Mtg Pass-Thru Cif 5.094 12/20/2039		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Locat Sv SRL Pass-Thru Cif 12/12/2028 EUR Pass-Thru Cif 12/12/2028 EUR	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.716 03/15/2036 Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Lockwood Grove CLO Ltd Coll Nt 04/25/2025 Coll Nt 04/25/2025 Coll Nt 04/25/2025	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036 Pass-Thru Cif 11/25/2036		Coll Nt 04/25/2025 Coll Nt 04/25/2025 Coll Nt 04/25/2025	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 11/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Coll Nt 04/25/2025 Coll Nt 04/25/2025 Coll Nt 04/25/2025	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Logistics UK 2015 PLC Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 4.841 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP	
Coll Nt 07/15/2028 Coll Nt 07/15/2028 Coll Nt 07/15/2028		Comm Mtg Pass-Thru Cif 5.281 03/15/2036		Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037 Pass-Thru Cif 03/25/2037		Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif 08/20/2025 GBP Pass-Thru Cif	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 5.5 03/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass Thru Ctf 7.5 08/25/2034	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 6.5 03/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass Thru Ctf 7 08/25/2034	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 6.5 03/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass Thru Ctf 8 08/25/2034	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 6 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass Thru Ctf 6.5 08/25/2034	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 6.5 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass Thru Ctf 05/25/2035	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 03/25/2033		MASTR Reperforming Loan Tr 2006-1	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 7.5 07/25/2035	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 7 07/25/2035	
Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 8 07/25/2035	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 6 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 07/25/2035	
MAstr Adjustable Rate Mtges Tr 2004-14		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 07/25/2035	
Pass-Thru Ctf 01/25/2035		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 07/25/2035	
Pass-Thru Ctf 01/25/2035		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 07/25/2035	
Pass-Thru Ctf 01/25/2035		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 07/25/2035	
MAstr Adjustable Rate Mtges Tr 2004-15		Pass Thru Ctf 6.5 04/25/2035		Pass-Thru Ctf 0 05/25/2033		MASTR Reperforming Loan Trust	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 0 04/25/2035		Pass-Thru Ctf 0 05/25/2033		Pass Thru Ctf 05/25/2036	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 05/25/2033		Pass Thru Ctf 05/25/2036	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 0 04/25/2035		Pass-Thru Ctf 0 05/25/2033		MASTR Resecuritization	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 0 05/25/2033		Coll Nt 08/25/2035	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 5.5 06/25/2033		MASTR Resecuritization Tr	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 5.5 04/25/2035		Pass-Thru Ctf 6.5 06/25/2033		Coll Nt 01/25/2037	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 6 05/25/2035		Pass-Thru Ctf 6.5 07/25/2033		Coll Nt 06/25/2037	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 6.5 05/25/2035		Pass-Thru Ctf 0 07/25/2033		MAstr Seasoned Securitization Tr	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 6.5 05/25/2035		Pass-Thru Ctf 0 07/25/2033		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 07/25/2033		MAstr Seasoned Securitization Tr	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 5.5 07/25/2033		Pass Thru Ctf 6 10/25/2035	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 5.75 07/25/2035		Pass-Thru Ctf 0 07/25/2033		Pass Thru Ctf 6 10/25/2035	
Pass-Thru Ctf 12/25/2034		Pass Thru Ctf 5.75 07/25/2035		Pass-Thru Ctf 0 08/25/2033		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 12/25/2034		MAstr Alternative Ln Tr 08/25/2035		Pass-Thru Ctf 0 08/25/2033		Pass Thru Ctf 5.13 10/25/2035	
MAstr Adjustable Rate Mtges Tr 2004-3		Pass Thru Ctf 5.75 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 5.75 08/25/2035		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 10/25/2035	
MAstr Adjustable Rate Mtges Tr 2004-4		Pass Thru Ctf 5.5 12/25/2035		Pass-Thru Ctf 6.25 04/25/2034		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 04/25/2034		Pass Thru Ctf 6.5 10/25/2036		Pass-Thru Ctf 6 04/25/2034		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 04/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 6 04/25/2034		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 5.75 10/25/2036		Pass-Thru Ctf 6.5 04/25/2034		Pass Thru Ctf 10/25/2035	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 6 10/25/2036		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 6 10/25/2035	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 5.5 04/25/2034		MAstr Specialized Ln Tr	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 5 04/25/2034		Pass Thru Ctf 6.5 08/25/2034	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 08/25/2034	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 0 04/25/2034		Pass Thru Ctf 6 08/25/2034	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 6.5 06/25/2034		MASTR Specialized Loan Trust	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 0 06/25/2034		OASS-THRU CTFs 06/25/2037	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 7 06/25/2034		Matalan Fin PLC	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 10/25/2036		Pass-Thru Ctf 0 06/25/2034		Gld Sr Sec 2nd Lien Global Nt 8.875	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 5.75 10/25/2036		Pass-Thru Ctf 0 06/25/2034		06/01/2020 GBP	
Pass-Thru Ctf 05/25/2034		MASTR Alternative Loan		Pass-Thru Ctf 5.5 06/25/2034		Mbarc Credit Canada Inc	
Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 6 10/25/2036		Pass-Thru Ctf 6 06/25/2034		Coll Nt 1.1719 03/15/2019 CAD	
Pass-Thru Ctf 05/25/2034		MAstr Alternative Loan Tr 2002-2		Pass Thru Ctf 10/25/2036		Coll Nt 1.532 06/17/2019 CAD	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 10/25/2032		Pass Thru Ctf 6.5 10/25/2036		Coll Nt 1.549 02/18/2020 CAD	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 10/25/2032		Pass Thru Ctf 10/25/2036		Coll Nt 1.796 04/15/2020 CAD	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 10/25/2032		Pass Thru Ctf 10/25/2036		MBS BANCAJA 4 Fondo de Titulization de	
Pass-Thru Ctf 05/25/2034		MAstr Alternative Loan Tr 2004-3		Pass Thru Ctf 7 10/25/2036		Activos	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 6.5 03/25/2034		Pass Thru Ctf 10/25/2036		Pass Thru Cifs 07/23/2050 EUR	
Pass-Thru Ctf 05/25/2034		MAstr Alternative Loan Tr 2004-4		Pass Thru Ctf 6 10/25/2036		MBS Bancaja 8 FTA	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 04/25/2019		Pass Thru Ctf 6 10/25/2036		Pass-Thru Ctf 03/27/2064 EUR	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5.5 04/25/2019		Pass Thru Ctf 6.5 10/25/2036		Pass-Thru Ctf 03/27/2064 EUR	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5 04/25/2019		MASTR Asset Backed Secs Tr		MD Comm Dev Admin	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5 04/25/2019		Pass Thru Ctf 09/25/2022		Bds 5.375 12/15/2022	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5 04/25/2019		Pass Thru Ctf 09/25/2022		Bds 5.45 12/15/2023	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5 05/25/2024		Pass Thru Ctf 09/25/2022		Mdf Auto Credit Tr Series 11	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5 05/25/2024		Pass Thru Ctf 09/25/2022		Pass-Thru Ctf 08/25/2020 JPY	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 6 03/25/2034		Pass Thru Ctf 0 12/25/2032		Mdf Auto Credit Tr Series 12	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 5.5 04/25/2034		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 02/25/2021 JPY	
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 6.5 05/25/2034		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 02/25/2021 JPY	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 0 05/25/2033		Mdl Realty Incorporadora SA	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 5.5 05/25/2034		Pass-Thru Ctf 0 02/25/2034		Sr Sec Bds BRL	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 6 05/25/2034		Pass-Thru Ctf 0 02/25/2034		ME Hlth & Higher Edl Facs Auth	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 05/25/2034		Pass Thru Ctf 0 05/25/2035		Bds 07/01/2036	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 6 05/25/2034		Pass Thru Ctf 12/25/2035		Mecenate SRL	
MAstr Adjustable Rate Mtges Tr 2004-8		MAstr Alternative Loan Tr 2004-7		Pass-Thru Ctf 06/25/2036		Coll Nt 10/20/2048 EUR	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 4.5 07/25/2019		MASTR Asset Securitization Tr		Meif Renewable Energy UK PLC	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 5.5 08/25/2019		Pass Thru Ctf 5.75 02/25/2021		Gld Sr Sec Global Nt 6.75 02/01/2020	
Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 5 08/25/2019		Pass Thru Ctf 02/25/2021		GBP	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 08/25/2019		Pass Thru Ctf 5.5 02/25/2034		Mer-Lion Capital Funding Ltd	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 5.5 08/25/2024		Pass Thru Ctf 5.75 05/25/2036		Coll Nt 09/09/2022	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 5.5 08/25/2024		Pass Thru Ctf 5.75 05/25/2036		Coll Nt 09/09/2022	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 6 06/25/2034		Pass Thru Ctf 5.75 05/25/2036		Mercedes-Benz Auto Lease Tr 2014-A	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 5 07/25/2034		Pass Thru Ctf 05/25/2036		Coll Nt 9 12/16/2019	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 5.5 07/25/2034		Pass Thru Ctf 05/25/2036		Mercedes-Benz Auto Lease Tr 2015-A	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 6.5 08/25/2034		Pass Thru Ctf 05/25/2036		Coll Nt 1.21 10/15/2020	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.75 05/25/2036		Mercedes-Benz Auto Lease Tr 2016-A	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 05/25/2036		Coll Nt 1.52 03/15/2019	
Pass-Thru Ctf 09/25/2034		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.75 05/25/2036		Coll Nt 1.69 11/15/2021	
MAstr Adjustable Rate Mtges Tr 2005-4		Pass-Thru Ctf 6 08/25/2034		Pass Thru Ctf 5.75 05/25/2036		Mercedes-Benz Auto Lease Tr 2016-B	
Pass-Thru Ctf 04/25/2035		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 05/25/2036		Coll Nt 1.15 01/15/2019	
Pass-Thru Ctf 04/25/2035		MAstr Alternative Loan Tr 2006-3		Pass Thru Ctf 05/25/2036		Mercedes-Benz Auto Receivables Tr 2014-1	
Pass-Thru Ctf 04/25/2035		Pass-Thru Ctf 6.5 06/25/2036		Pass Thru Ctf 05/25/2036		Coll Nt 1.31 11/16/2020	
Pass-Thru Ctf 08/25/2035		Pass-Thru Ctf 6.25 06/25/2036		Pass Thru Ctf 05/25/2036		Mercedes-Benz Master Owner Tr	
Pass-Thru Ctf 09/25/2035		Pass-Thru Ctf 6.5 06/25/2036		Pass Thru Ctf 05/25/2036		Coll Nt 04/15/2020	
Pass-Thru Ctf 09/25/2035		Pass-Thru Ctf 06/25/2036		Pass Thru Ctf 05/25/2036		Coll Nt 05/15/2020	
MAstr Adjustable Rate Mtges Tr 2005-8		Pass-Thru Ctf 5.5 06/25/2036		MAstr Asset Securitization Tr 2004-1		Mercury Bondco PLC	
Pass-Thru Ctf 6 12/25/2035		Pass-Thru Ctf 6.5 06/25/2036		Pass Thru Ctf 02/25/2019		Sr Sec Pk Nt 8.25 05/30/2021 EUR	
Pass-Thru Ctf 12/25/2035		Pass-Thru Ctf 6.5 06/25/2036		Pass Thru Ctf 4.5 02/25/2019		Sr Sec Pk Nt EUR	
Pass-Thru Ctf 12/25/2035		Pass-Thru Ctf 6.25 06/25/2036		Pass Thru Ctf 5 02/25/2019		Mercury CDO Ltd	
Pass-Thru Ctf 12/25/2035		Pass-Thru Ctf 6.25 06/25/2036		Pass Thru Ctf 5.25 01/25/2034		1st Priority Flt Rt Coll Nt 12/08/2040	
MAstr Adjustable Rate Mtges Tr 2007-3		Pass-Thru Ctf 6.25 06/25/2036		Pass Thru Ctf 5.25 01/25/2034		1st Priority Flt Rt Coll Nt 12/08/2040	
Pass-Thru Ctf 05/25/2047		Pass-Thru Ctf 6.75 06/25/2036		Pass-Thru Ctf 5.5 02/25/2034		2nd Priority Flt Rt Coll Nt 12/08/2040	
Pass-Thru Ctf 05/25/2047		Pass-Thru Ctf 6.25 06/25/2036		Pass-Thru Ctf 5.5 02/25/2034		3rd Priority Flt Rt Coll Nt 12/08/2040	
MAstr Alternative Ln Tr		Pass-Thru Ctf 6.5 06/25/2036		Pass-Thru Ctf 5.5 02/25/2034		2nd Priority Flt Rt Coll Nt 12/08/2040	
Pass Thru Ctf 5 03/25/2020		Pass-Thru Ctf 5.5 06/25/2036		Pass-Thru Ctf 5.5 02/25/2034		4th Priority Flt Rt Coll Nt 12/08/2040	
Pass Thru Ctf 5.5 06/25/2020		MAstr Alternative Loan Trust		Pass-Thru Ctf 5.5 02/25/2034		1st Priority Flt Rt Coll Nt 12/08/2040	
Pass Thru Ctf 06/25/2020		Pass-Thru Ctf 0 03/25/2019		Pass-Thru Ctf 5.5 02/25/2034		Merit Securities Corp (United States)	
Pass Thru Ctf 07/25/2020		Pass-Thru Ctf 0 03/25/2019		Pass-Thru Ctf 5.5 02/25/2034		Coll BD 7.88 04/28/2031	
Pass Thru Ctf 5.5 07/25/2020		Pass-Thru Ctf 5 03/25/2019		Pass-Thru Ctf 5.5 02/25/2034		Meritage Mortgage Loan Trust	
Pass Thru Ctf 6							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Poly Real Estate Fin Ltd		Preferred Term Secs XIV Ltd		Pass Thru Ctf 10/25/2035		RAIT CRE CDO I Ltd	
Gtd Eurobonds		Fx/Flt Rt Mezz Bd 06/24/2034		Pass Thru Ctf 10/25/2035		Pass Thru Ctf 11/25/2046	
Popular ABS Inc		Fx/Flt Rt Mezz Bd 5.29 06/24/2034		Pass Thru Ctf 10/25/2035		RAIT Pfd Fdg II Ltd	
Mtg Pass Thru Ctf 5.7 12/25/2034		Flt Rt Bd 06/24/2034		Pass Thru Ctf 10/25/2035		Coll Nt 06/25/2045	
Mtg Pass Thru Ctf 12/25/2034		Fx/Flt Rt Mezz Bd 6.02 06/24/2034		Provident Funding Mtge Loan Tr 2004-1		Coll Nt 06/25/2045	
Mtg Pass Thru Ctf 5.7 12/25/2034		Flt Rt Bd 06/24/2034		Pass-Thru Ctf 04/25/2034		Coll Nt 06/25/2045	
Mtg Pass Thru Ctf 12/25/2034		Pregris Mergersub Corp		Pass-Thru Ctf 04/25/2034		Coll Nt 06/25/2045	
Mtg Pass Thru Ctf 5.255 12/25/2034		Second Lien Nt		Pass-Thru Ctf 04/25/2034		Coll Nt 06/25/2045	
Mtg Pass Thru Ctf 12/25/2034		Prima Capital Cre Securitization 2015-V Ltd		Pass-Thru Ctf 04/25/2034		RAI Ser 2006-Q05 Tr	
Pass Thru Ctf 5.865 04/25/2035		Coll Nt 3.032 12/27/2050		Pass-Thru Ctf 04/25/2034		Pass Thru Ctf 05/25/2046	
Pass Thru Ctf 5.417 04/25/2035		Prima Capital Cre Securitization 2016-MRND		Pass-Thru Ctf 04/25/2034		RAI Ser 2007-QA5 Tr	
Pass Thru Ctf 5.865 04/25/2035		Tr		Pass-Thru Ctf 04/25/2034		Pass Thru Cifs 09/25/2037	
Pass Thru Ctf 04/25/2035		Coll Nt 08/25/2037		Prudential Secs Secured Financing Corp		Pass Thru Cifs 09/25/2037	
Pass Thru Ctf 04/25/2035		Coll Nt 3.9 08/25/2037		Interest Only Certificates .998		Pass Thru Cifs 09/25/2037	
Pass Thru Ctf 5.717 04/25/2035		Coll Nt 4.1 08/25/2037		11/01/2031		RAI Ser 2007-QS4 Tr	
Pass Thru Ctf 06/25/2035		PRIME Mtg Tr		Prudential Securities Secured Financing		Pass Thru Cifs 6 04/25/2022	
Pass Thru Ctf 06/25/2035		Pass Thru Ctf 05/25/2036		Corp		Pass Thru Cifs 5.5 04/25/2022	
Pass Thru Ctf 06/25/2035		Prime Mtge Tr 2005-5		Mtg Pass Thru Ctf 6.074 11/01/2031		Pass Thru Cifs 03/25/2037	
Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 07/25/2034		Pass-Thru Ctf 7 05/17/2032		Pass Thru Cifs 6 03/25/2037	
Pass Thru Ctf 06/25/2035		Pass-Thru Ctf 6 07/25/2034		PSA Fin Argentina Compania Financiera SA		Pass Thru Cifs 6 03/25/2037	
Pass Thru Ctf 06/25/2035		Prime Mtge Tr 2006-2		Argentine Bds ARS		Pass Thru Cifs 03/25/2037	
Pass Thru Ctf 5.105 07/25/2035		Pass-Thru Ctf 11/25/2036		Puma Int'l Financing SA		Pass Thru Cifs 03/25/2037	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 6.25 11/25/2036		Gtd Sr Global Nt 6.75 02/01/2021		Pass Thru Cifs 6 03/25/2037	
Pass Thru Ctf 5.25 07/25/2035		Pass-Thru Ctf 11/25/2036		Pure German Lion RMBS 2008 GMBH		Pass Thru Cifs 6 03/25/2037	
Pass Thru Ctf 5.25 07/25/2035		Pass-Thru Ctf 11/25/2036		Coll Nt 02/23/2065 EUR		Pass Thru Cifs 03/25/2037	
Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 11/25/2036		Coll Nt 02/23/2065 EUR		Pass Thru Cifs 6.25 03/25/2037	
Pass Thru Cifs 0 11/25/2035		Pass-Thru Ctf 6.25 11/25/2036		Coll Nt 02/23/2065 EUR		Pass Thru Cifs 6 03/25/2037	
Pass Thru Ctf 5.086 11/25/2035		Pass-Thru Ctf 5.75 11/25/2036		Purple Master Credit Cards Fct		Pass Thru Cifs 6.25 03/25/2037	
Popular ABS Mtg Pass-Thru Tr		Prince Mineral Hldg Corp		Pass-Thru Ctf 10/25/2028 EUR		Pass Thru Cifs 6.25 03/25/2037	
Pass-Thru Ctf 09/25/2034		1st Lien Sr Secd Nt Rule 144A 11.5		Putnam Structured Prod CDO 2002-1 Ltd		Pass Thru Cifs 6 03/25/2037	
Popular ABS Mtg Pass-Through Tr 2004-4		12/15/2019		Part Nts 01/10/2038		Pass Thru Cifs 6 03/25/2037	
Pass-Thru Ctf 5.181 09/25/2034		Principal Protected PreTSL Tr I		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 09/25/2034		Coll Nt 03/15/2031		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 5.7 09/25/2034		Principal Protected PreTSL XIII Tr		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 5.46 09/25/2034		Coll Nt 11/15/2023		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 5.626 09/25/2034		Coll Nt 11/15/2027		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 5.7 09/25/2034		Coll Nt 03/15/2031		Part Nts 01/10/2038		Pass Thru Cifs 6.1 03/25/2037	
Popular ABS Mtg Pass-Through Tr 2005-1		Private Driver 2014-4 Ug		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 05/25/2035		(Haftungsbeschränkt)		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 5.605 05/25/2035		Pass-Thru Ctf 09/21/2020 EUR		Part Nts 01/10/2038		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 05/25/2035		Pass-Thru Ctf 09/21/2020 EUR		Putnam Structured Product CDO 2001-1		Pass Thru Cifs 03/25/2037	
Pass-Thru Ctf 05/25/2035		Programa Cedulas TDA,FTA		Ltd/Putnam Structured Produ		Rali Series 2004-QA4 Tr	
Pass-Thru Ctf 5.16 05/25/2035		Coll Nt 4 10/23/2021 EUR		Coll Nt 9.092 11/30/2037		Pass-Thru Ctf 09/25/2034	
Pass-Thru Ctf 5.507 05/25/2035		Progress 2010-1 Tr		Coll Flt Rt Nt 0 11/30/2037		Pass-Thru Ctf 09/25/2034	
Popular ABS Mtg Pass-Through Tr 2005-3		Pass-Thru Ctf 03/12/2040 AUD		Putnam Structured Product CDO 2002-1 Ltd		Pass-Thru Ctf 09/25/2034	
Pass-Thru Ctf 07/25/2035		Pass-Thru Ctf 03/12/2040 AUD		Coll Nt 01/10/2038		Pass-Thru Ctf 09/25/2034	
Popular ABS Mtg Pass-Through Tr 2006-A		Progress 2012-1 Tr		Coll Nt 01/10/2038		Pass-Thru Ctf 09/25/2034	
Pass-Thru Ctf 02/25/2036		Pass-Thru Ctf 03/12/2040 AUD		Quadrivio RMBS 2011 SRL		Pass-Thru Ctf 09/25/2034	
Porter Square CDO II Ltd		Pass-Thru Ctf 03/12/2040 AUD		Coll Nt 07/25/2060 EUR		Pass-Thru Ctf 09/25/2034	
Coll Nt 05/04/2040		Progress 2012-2 Tr		Quebec City of		Pass-Thru Ctf 09/25/2034	
Coll Nt 05/05/2040		Pass-Thru Ctf 06/20/2044 AUD		Canadian Debentures 4.41 CAD		RAI Series 2005-QA11 Tr	
Coll Nt 05/05/2040		Pass-Thru Ctf 06/20/2044 AUD		Canadian Debentures 4.488 CAD		Pass-Thru Ctf 10/25/2035	
Coll Nt 05/05/2040		Progress 2013-1 Tr		Canadian Debentures 3.83 CAD		Pass-Thru Ctf 10/25/2035	
Pottlatch Corp		Pass-Thru Ctf 09/23/2044 AUD		Quest Trust		Pass-Thru Ctf 10/25/2035	
MTN 8.27 08/01/2022		Pass-Thru Ctf 09/23/2044 AUD		Quinto Sistema Sec 2016 SRL		Pass-Thru Ctf 10/25/2035	
PPLUS Tr Series LTD-1		Progress 2014-1 Tr		Pass-Thru Ctf 1.5 12/23/2033 EUR		RAI Series 2005-QA9 Tr	
Coll Nt .25 03/01/2033		Pass-Thru Ctf 07/22/2045 AUD		Pass-Thru Ctf 3.5 12/23/2033 EUR		Pass-Thru Ctf 08/25/2035	
Praxair Inc		Pass-Thru Ctf 07/22/2045 AUD		RAAC Tr		Pass-Thru Ctf 08/25/2035	
EURS Global Nt 1.5 03/11/2020 EUR		Progress 2014-2 Tr		Pass Thru Ctf 5 09/25/2034		Pass-Thru Ctf 08/25/2035	
Precinct Funding 1 (Rf) Ltd		Pass-Thru Ctf 07/20/2046 AUD		Pass Thru Ctf 09/25/2034		RAI Series 2006-Q09 Tr	
Coll Nt 01/27/2028 ZAR		Pass-Thru Ctf 07/20/2046 AUD		Pass Thru Ctf 6 09/25/2034		Pass-Thru Ctf 12/25/2036	
Coll Nt 01/27/2028 ZAR		Progress 2016-1 Tr		Pass Thru Ctf 7 09/25/2034		Pass-Thru Ctf 12/25/2036	
Coll Nt 01/27/2028 ZAR		Pass-Thru Ctf 02/21/2048 AUD		Pass Thru Ctf 5 09/25/2034		Pass-Thru Ctf 12/25/2036	
Coll Nt 01/27/2028 ZAR		Pass-Thru Ctf 02/21/2048 AUD		Pass Thru Ctf 5.25 09/25/2034		Pass-Thru Ctf 12/25/2036	
Preferred Residential Secs 05-1 Plc		Progress 2017-1 Tr		Pass Thru Ctf 6 09/25/2034		RAI Tr	
Coll Nt 06/15/2043 GBP		Pass-Thru Ctf 06/29/2048 AUD		Pass Thru Ctf 5 09/25/2034		Pass Thru Ctf 5 03/25/2035	
Coll Nt 06/15/2043 EUR		Pass-Thru Ctf 06/29/2048 AUD		Pass Thru Ctf 09/25/2034		Pass Thru Ctf 03/25/2035	
Coll Nt 06/15/2043 GBP		Progress Residential 2016-SFR1 Tr		Pass Thru Ctf 09/25/2034		Pass Thru Ctf 03/25/2035	
Coll Nt 06/15/2043 GBP		Pass-Thru Ctf 09/09/2021		Pass Thru Ctf 5.25 09/25/2034		Pass Thru Ctf 03/25/2035	
Coll Nt 06/15/2043 GBP		Pass-Thru Ctf 09/09/2021		Pass Thru Ctf 09/25/2034		Pass Thru Ctf 03/25/2035	
Preferred Residential Secs 05-2 PLC		Pass-Thru Ctf 09/09/2021		Pass Thru Ctf 6 09/25/2034		Pass Thru Ctf 03/25/2035	
Coll Nt 12/15/2040 GBP		Pass-Thru Ctf 09/09/2021		Pass Thru Ctf 09/25/2034		Pass Thru Ctf 03/25/2035	
Coll Nt 12/15/2040 EUR		Progrup AG		Pass Thru Ctf 09/25/2034		Pass Thru Ctf 03/25/2035	
Preferred Residential Secs 8 PLC		Gtd Sr Sec. Global Nt 5.125 05/01/2022		Pass Thru Ctf 5.25 09/25/2034		Pass Thru Ctf 03/25/2035	
Coll Nt 12/15/2042		EUR		Pass Thru Ctf 09/25/2034		Pass Thru Ctf 03/25/2035	
Preferred Residential Securities 7 Plc		Promsvyazbank		Pass Thru Ctf 5.25 09/25/2034		Pass Thru Ctf 08/25/2036	
Coll Flt Rt Nt 0 12/15/2041 GBP		Sub Loan Participation Nt 10.2		Pass Thru Ctf 02/25/2036		Pass Thru Ctf 6.5 08/25/2036	
Coll Nt Fltg Rt 0 12/15/2041 GBP		11/06/2019		Pass-Thru Ctf 06/25/2037		Pass Thru Ctf 6.5 08/25/2036	
Coll Flt Rt Nt 0 12/15/2041 GBP		Contingent Cap Secs 10.5 07/30/2021		Rabobank Nederland		Pass Thru Ctf 6.5 08/25/2036	
Coll Flt Rt Nt 0 12/15/2041 GBP		Prospect Capital Funding LLC		Perp Sub Fltg Rt Euronotes CHF		Pass Thru Ctf 6.5 08/25/2036	
Preferred Residential Securities 8 Plc		Coll Nt 06/25/2020		Race Point IX CLO Ltd		Pass Thru Ctf 6.5 08/25/2036	
Coll Nt 0 12/15/2042 EUR		Prosperous Ray Ltd		Coll Nt 04/15/2027		Pass Thru Ctf 6.5 08/25/2036	
Coll Nt 0 12/15/2042		Gtd Eurobonds		Coll Nt 04/15/2027		Pass Thru Ctf 6.5 08/25/2036	
Coll Nt 0 12/15/2042 GBP		Protective Fin Corp		Coll Nt 04/15/2027		Pass Thru Ctf 08/25/2036	
Coll Nt 0 12/15/2042 EUR		Pass Thru Ctf 4.612 03/04/2038		Coll Nt 04/15/2027		RAMP Ser 2006-R25 Tr	
Coll Nt 0 12/15/2042 GBP		Pass Thru Ctf 4.612 03/04/2038		Coll Nt 04/15/2027		Pass-Thru Ctf 08/25/2036	
Coll Nt 0 12/15/2042 EUR		Pass Thru Ctf 6.278 03/04/2038		Coll Nt 04/15/2027		RAMP Series 2003-RS10 Tr	
Coll Nt 0 12/15/2042 GBP		Pass Thru Ctf 6.278 03/04/2038		Coll Nt 04/15/2027		Pass-Thru Ctf 4.85 11/25/2033	
Coll Nt 0 12/15/2042 GBP		Pass Thru Ctf 6.278 03/04/2038		Race Point X CLO (Secured Note) Ltd		RAMP Series 2004-RS8 Tr	
Coll Nt 0 12/15/2042 EUR		Pass Thru Ctf 6.278 03/04/2038		Coll Nt 07/25/2028		Pass-Thru Ctf 5.68 08/25/2034	
Coll Nt 0 12/15/2042 GBP		Pass Thru Ctf 6.278 03/04/2038		Race Point X CLO Ltd		Pass-Thru Ctf 5.98 08/25/2034	
Preferred Term Secs IX Ltd		Pass Thru Ctf 4.612 03/04/2038		Coll Nt 07/25/2028		Pass-Thru Ctf 4.98 08/25/2034	
Coll Nt 04/03/2033		Pass Thru Ctf 6.278 03/04/2038		Coll Nt 07/25/2028		RAMP Series 2004-RS9 Tr	
Coll Nt 04/03/2033		Pass Thru Ctf 4.612 03/04/2038		Coll Nt 3.76 07/25/2028		Pass-Thru Ctf 09/25/2034	
Coll Nt 04/03/2033		Pass Thru Ctf 4.612 03/04/2038		Coll Nt 07/25/2028		RAMP Series 2005-EFC6 Tr	
Coll Nt 04/03/2033		Pass Thru Ctf 6.278 03/04/2038		Coll Nt 07/25/2028		Pass-Thru Ctf 11/25/2035	
Coll Nt 04/03/2033		Pass Thru Ctf 6.278 03/04/2038		Coll Nt 07/25/2028		RAMP Series 2006-NC2 Tr	
Preferred Term Secs X Ltd		Pass Thru Ctf 03/04/2038		Coll Nt 07/25/2028		Pass-Thru Ctf 12/25/2035	
Bds 07/03/2033		Pass Thru Ctf 6.278 03/04/2038		Raiffeisenlandesbank Vorarlberg		RAMP Series 2006-RS4 Tr	
Preferred Term Secs XI Ltd		Pass Thru Ctf 4.612 03/04/2038		Covered Bds 03/09/2020 EUR		Pass-Thru Ctf 05/25/2035	
Sr Nt Fltg Rt 09/24/2033		Pass Thru Ctf 6.278 03/04/2038		Covered Bds 04/13/2021 EUR		RAMP Tr	
Fxd/FR Mezz Nt 4.3 09/24/2033		Pass Thru Ctf 6.278 03/04/2038		Covered Bds 07/12/2022 EUR		Pass-Thru Ctf 10/25/2035	
FR Mezz Nt 09/24/2033		Provident Bank Home Equity Loan Trust		Covered Bds 09/20/2023 EUR		RAMS Mortgage Secs Tr	
Fxd/Flt Rt Mezz Nt 5.3 09/24/2033		Pass-Thru Ctf 0 04/25/2021		Covered Bds 02/22/2024 EUR		Coll Nt 07/13/2039 AUD	
FR Sr Nt 09/24/2033		Provident Fdg Mtg Ln Tr		Raiffeisenverband Salzburg		Coll Nt 07/13/2039 AUD	
Preferred Term Secs XIII Ltd		Pass Thru Ctf 05/25/2035		Covered Bds 03/08/2024 EUR		RASC	
Bds 3.86 03/24/2034		Pass Thru Ctf 05/25/2035		Covered Bds 03/29/2024 EUR		Pass-Thru Ctf 07/25/2036	
Bds 03/24/2034		Pass Thru Ctf 05/25/2035		Rain Escrow Corp		RASC Ser 2006-KS6 Tr	
Bds 2.99 03/24/2034		Pass Thru Ctf 05/25/2035		Sr Sec Nt EUR		Pass Thru Ctf 04/25/2035	
Coll Nt 4.63 03/24/2034		Pass Thru Ctf 05/25/2035		RAIT 2015-FL4 Tr		RASC Series 2004-KS3 Tr	
Bds 03/24/2							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 3.9 04/25/2034		Coll Nt 12/20/2028		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 0 12/25/2033	
Pass-Thru Ctf 4.34 04/25/2034		Coll Nt 12/20/2028		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 5.9 12/25/2033	
RASC Series 2005-KS9 Tr		Reliant Energy Mid Atl Pwr Hldg L L C		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 0 12/25/2033	
Pass-Thru Ctf 10/25/2035		Pass Thru Ctf Ser C 9.681 07/02/2026		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 0 12/25/2033	
RASC Series 2006-KS1 Tr		Renaissance Home Equity Loan Tr 2004-3		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 0 12/25/2033	
Pass-Thru Ctf 02/25/2036		Pass-Thru Ctf 5.63 11/25/2034		Pass Thru Ctf 07/25/2035		Pass-Thru Ctf 5.597 12/25/2033	
RASC Series 2006-KS3 Tr		Renaissance Home Equity Loan Tr 2004-4		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 4.828 12/25/2033	
Pass-Thru Ctf 04/25/2036		Pass-Thru Ctf 4.876 02/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 5.98 12/25/2033	
RASC Tr		Renaissance Home Equity Loan Trust		Pass Thru Ctf 09/25/2035		Pass Thru Ctf 5.165 01/25/2034	
Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 06/25/2032		Pass Thru Ctf 09/25/2035		Pass Thru Ctf 4.609 01/25/2034	
Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 06/25/2032		Pass Thru Ctf 09/26/2035		Pass Thru Ctf 5.634 01/25/2034	
Pass Thru Ctf 03/25/2036		Pass-Thru Ctf 6.455 07/25/2034		Pass Thru Ctf 10/25/2035		Pass Thru Ctf 5.463 01/25/2034	
Pass Thru Ctf 01/25/2037		Pass-Thru Ctf 5.392 07/25/2034		Pass Thru Ctf 10/25/2035		Pass Thru Ctf 5.555 01/25/2034	
RB Capital Companhia de Securitizacao		Pass-Thru Ctf 0 07/25/2034		Pass Thru Ctf 6 10/25/2035		Pass-Thru Ctf 0 02/25/2034	
Pass-Thru Ctf 05/25/2028 BRL		Pass-Thru Ctf 6.011 07/25/2034		Pass Thru Ctf 6 10/25/2035		Residential Asset Mtg Prods Inc	
RBC Mun Prods Inc Tr Various Sts		Pass-Thru Ctf 6.308 07/25/2034		Pass Thru Ctf 12/23/2035		Pass Thru Ctf 7 02/25/2032	
Custody Rects 12/01/2036		Pass-Thru Ctf 6.11 07/25/2034		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 02/25/2032	
Muni 2nd Mkt Derivatives 04/15/2039		Pass-Thru Ctf 5.396 07/25/2034		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 02/25/2032	
Custody Rects 04/15/2039		Pass-Thru Ctf 6.058 07/25/2034		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 7.5 02/25/2032	
RBS Capital Trust B		Pass-Thru Ctf 5.914 07/25/2034		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 7.5 02/25/2032	
Non-Cum Pfd Stk		Renoir CDO BV		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 8 02/25/2032	
RBSFC TRUST 2009-RR1		Coll Nt 04/08/2095 EUR		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 8 05/25/2032	
Pass-Thru Ctf 6.068 02/17/2051		Repackaged Asset-Backed Secs 2014-2 Ltd		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 6.5 05/25/2032	
Pass-Thru Ctf 6.068 02/17/2051		Coll Nt 04/28/2025 JPY		Pass Thru Ctf 12/25/2035		Pass Thru Ctf 7.5 05/25/2032	
Pass-Thru Ctf 6.068 02/17/2051		Repackaged Asset-Backed Secs Ltd		Pass Thru Ctf 02/25/2036		Pass Thru Ctf 7.5 05/25/2032	
Pass-Thru Ctf 6.068 02/17/2051		Coll Nt 03/27/2026 JPY		Pass Thru Ctf 02/25/2036		Pass Thru Ctf 7.5 05/25/2032	
Pass-Thru Ctf 6.068 02/17/2051		Repackaged CLO Series Ap-V Ltd		Pass Thru Ctf 02/25/2036		Pass Thru Ctf 07/25/2034	
Pass-Thru Ctf 6.068 02/17/2051		Coll Nt 10/30/2027 JPY		Pass Thru Ctf 02/25/2036		Pass Thru Ctf 09/25/2034	
RBSGC Mtg Ln Tr		Repackaged CLO Series Fbsl III Ltd		Pass Thru Ctf 02/25/2036		Pass-Thru Ctf 4.55 10/25/2034	
Pass Thru Ctf 6.253 03/25/2035		Coll Nt 10/30/2026 JPY		Pass Thru Ctf 02/25/2046		Pass Thru Ctf 11/25/2034	
Pass Thru Ctf 5.75 04/25/2035		Repackaged CLO Series Kk-1 Ltd		Pass Thru Ctf 05/25/2035		Pass Thru Ctf 01/25/2035	
Pass Thru Ctf 6 04/25/2035		Coll Nt 10/30/2026 JPY		Pass Thru Ctf 05/25/2035		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 5.75 04/25/2035		Repackaged CLO Series Ot-A1 Ltd		Pass Thru Ctf 05/25/2035		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 04/25/2035		Coll Nt 10/30/2027 JPY		Pass Thru Ctf 05/25/2035		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 6 04/25/2035		Reperforming Loan Remic Tr 2003-R4		Pass Thru Ctf 05/25/2035		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 7 04/25/2035		Pass-Thru Ctf 5.5 08/25/2033		Pass Thru Ctf 05/25/2035		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 5.5 04/25/2035		RESI Fin LP 2003-A		Residential Accredited Lns Inc Mtg Pass Thru		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 5.75 04/25/2035		Coll Nt 03/09/2035		Ctf		Pass Thru Ctf 03/18/2035	
RBSGC Mtg Ln Tr 2007-B		RESI Fin LP 2003-B		Pass Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 03/18/2035	
Pass Thru Ctf 01/25/2037		Coll Nt 06/10/2035		Pass Thru Ctf 5.5 02/25/2036		Pass Thru Ctf 04/25/2035	
Pass Thru Ctf 6 01/25/2037		Coll Nt 06/10/2035		PASS THRU CTF 5.5 02/25/2036		Pass Thru Ctf 05/25/2035	
Pass Thru Ctf 01/25/2037		RESI Fin LP 2003-C		PASS THRU CTF 5.5 02/25/2036		Pass Thru Ctf 05/25/2035	
Pass Thru Ctf 01/25/2037		Pass-Thru Ctf 09/09/2035		Residential Accredited Lns Mtg Tr		Pass Thru Ctf 05/25/2035	
Pass Thru Ctf 01/25/2037		Pass-Thru Ctf 09/09/2035		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 05/25/2035	
Pass Thru Ctf 01/25/2037		Pass-Thru Ctf 09/09/2035		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 07/25/2035	
Pass Thru Ctf 01/25/2037		Pass-Thru Ctf 09/09/2035		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 07/25/2035	
Pass Thru Ctf 01/25/2037		RESI Fin LP 2003-CB1		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 07/25/2035	
RBSGC Structured Tr 2008-B		Coll Nt 07/09/2035		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 07/25/2035	
Pass-Thru Ctf 6 06/25/2037		Coll Nt 07/09/2035		Pass Thru Ctf 02/25/2035		Pass Thru Ctf 07/25/2035	
Re-Performing Loan Remic Tr 2002-1		RESI Fin LP 2003-D		Residential Accredited Loans Inc		Pass Thru Ctf 07/25/2035	
Pass-Thru Ctf 06/25/2032		Coll Nt 12/10/2035		Pass-Thru Ctf 03/25/2019		Pass Thru Ctf 07/25/2035	
Pass-Thru Ctf 07/25/2032		Coll Nt 12/10/2035		Pass-Thru Ctf 5 03/25/2019		Pass Thru Ctf 07/25/2035	
Pass-Thru Ctf 07/25/2032		Coll Nt 12/10/2035		Pass-Thru Ctf 5 03/25/2019		Pass Thru Ctf 07/25/2035	
Real Estate Asset Liquidity		Coll Nt 12/10/2035		Pass-Thru Ctf 5 05/25/2019		Pass Thru Ctf 07/25/2035	
Pass Thru Ctf 12/12/2038		RESI Fin LP 2004-B		Pass-Thru Ctf 05/25/2019		Pass Thru Ctf 08/25/2035	
Pass Thru Ctf 12/12/2038		Pass-Thru Ctf 02/09/2036		Pass-Thru Ctf 05/25/2019		Pass Thru Ctf 09/25/2035	
Pass Thru Ctf 12/12/2038		Pass-Thru Ctf 02/09/2036		Pass-Thru Ctf 06/25/2019		Pass Thru Ctf 10/25/2035	
Pass Thru Ctf 12/12/2038		Pass-Thru Ctf 02/09/2036		Pass-Thru Ctf 5 06/25/2019		Pass Thru Ctf 09/25/2045	
Pass Thru Ctf 12/12/2038		RESI Fin LP 2004-C		Pass-Thru Ctf 06/25/2019		Residential Asset Mtge Products Inc	
Pass Thru Ctf 12/12/2038		Pass-Thru Ctf 09/09/2036		Pass-Thru Ctf 09/25/2019		Pass-Thru Ctf 7 10/25/2031	
Pass Thru Ctf 12/12/2038		RESI Fin LP 2005-A		Pass-Thru Ctf 5 09/25/2019		Pass-Thru Ctf 8.5 10/25/2031	
Pass Thru Ctf 12/12/2038		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 09/25/2019		Pass-Thru Ctf 10/25/2031	
Real Estate Asset Liquidity Tr		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf .237 10/25/2034		Pass-Thru Ctf 6.5 10/25/2031	
Pass-Thru Ctf 04/01/2024 CAD		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 6 10/25/2034		Pass-Thru Ctf 4.407 12/25/2032	
Pass Thru Ctf 09/12/2038		Pass-Thru Ctf 03/25/2037		Pass-Thru Ctf 10/25/2034		Pass-Thru Ctf 5.96 09/25/2033	
Pass Thru Ctf 09/12/2038		RESI Fin LP 2005-B		Pass-Thru Ctf 5.5 11/25/2034		Pass-Thru Ctf 5.015 09/25/2033	
Pass Thru Ctf 09/12/2038		Pass-Thru Ctf 06/25/2037		Pass-Thru Ctf 11/25/2034		Pass-Thru Ctf 09/25/2033	
Pass Thru Ctf 09/12/2038		Pass-Thru Ctf 06/25/2037		Pass-Thru Ctf 11/25/2034		Pass-Thru Ctf 09/25/2033	
Pass Thru Ctf 09/12/2038		Pass-Thru Ctf 06/25/2037		Pass-Thru Ctf 11/25/2034		Pass-Thru Ctf 03/25/2034	
Real Estate Asset Liquidity Tr 2006-3		RESI Fin LP 2005-C		Pass-Thru Ctf 5.25 11/25/2034		Pass-Thru Ctf 03/25/2034	
Pass-Thru Ctf 12/12/2038 CAD		Pass-Thru Ctf 09/25/2037		Pass-Thru Ctf 11/25/2034		Pass-Thru Ctf 03/25/2034	
Pass-Thru Ctf 4.457 12/12/2038 CAD		Pass-Thru Ctf 09/25/2037		Pass-Thru Ctf 5.5 11/25/2034		Pass-Thru Ctf 5.618 03/25/2034	
Real Estate Trust		Pass-Thru Ctf 09/25/2037		Pass-Thru Ctf 11/25/2034		Pass-Thru Ctf 05/25/2034	
Pass Thru Ctf 04/12/2023		Pass-Thru Ctf 09/25/2037		Pass-Thru Ctf 11/25/2034		Residential Asset Secs Corp	
Pass Thru Ctf 04/12/2023		Pass-Thru Ctf 09/25/2037		Pass-Thru Ctf 11/25/2034		Pass Thru Ctf 04/25/2035	
Regatta III Funding Ltd		RESI Fin Ltd Parthership 2004-A		Pass Thru Ctf 6 10/25/2034		Pass Thru Ctf 07/25/2035	
Coll Nt 04/15/2026		Coll Nt 02/09/2036		Pass Thru Ctf 6 10/25/2034		Residential Asset Secs Corp Mtg Pass Thru	
Coll Nt 04/15/2026		RESI Fin Ltd Partnership		Pass Thru Ctf .671 07/25/2035		Ctf	
Coll Nt 04/15/2026		Coll Nts 03/09/2035		Residential Asset Mortgage Products Inc		Pass Thru Ctf 08/25/2035	
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Coll Nt 04/15/2026		Coll Nts 03/09/2035		Pass-Thru Ctf 6.7 01/25/2032		Pass-Thru Ctf 0 06/25/2032	
Coll Nt 04/15/2026		Coll Nts 03/09/2035		Pass-Thru Ctf 6.85 03/25/2032		Pass-Thru Ctf 6.702 06/25/2032	
Coll Nt 04/15/2026		Coll Nts 03/09/2035		Pass-Thru Ctf 5.633 08/25/2032		Pass-Thru Ctf 0 06/25/2032	
Coll Nt 04/15/2026		Coll Nts 03/09/2035		Pass-Thru Ctf 4.752 09/25/2032		Pass-Thru Ctf 6.084 06/25/2032	
Regatta IV Funding Ltd		Coll Nt 06/10/2035		Pass-Thru Ctf 5.65 11/25/2032		Pass-Thru Ctf 0 07/25/2032	
Coll Nt 07/27/2026		Coll Nts 06/10/2035		Pass-Thru Ctf 0 11/25/2032		Pass-Thru Ctf 0 07/25/2032	
Coll Nt 07/27/2026		Coll Nts 06/10/2035		Pass-Thru Ctf 4.922 11/25/2032		Pass-Thru Ctf 5.6 07/25/2032	
Coll Nt 07/27/2026		Coll Nts 06/10/2035		Pass-Thru Ctf 4.402 11/25/2032		Pass-Thru Ctf 6.15 07/25/2032	
Coll Nt 07/27/2026		Coll Nt 02/09/2036		Pass-Thru Ctf 0 02/25/2033		Pass-Thru Ctf 0 07/25/2032	
Coll Nt 07/27/2026		Pass-Thru Ctf 0 02/09/2036		Pass-Thru Ctf 6.241 02/25/2033		Pass-Thru Ctf 5.69 12/25/2032	
Coll Nt 07/27/2026		Coll Nt 02/09/2036		Pass-Thru Ctf 4.802 02/25/2033		Pass-Thru Ctf 4.86 12/25/2032	
Regatta V Funding Ltd		Pass-Thru Ctf 0 02/09/2036		Pass-Thru Ctf 5.692 02/25/2033		Pass-Thru Ctf 0 06/25/2033	
Coll Nt 10/26/2026		Pass Thru Ctf 09/09/2036		Pass-Thru Ctf 5.756 02/25/2033		Pass-Thru Ctf 3.62 07/25/2033	
Coll Nt 10/26/2026		Pass Thru Ctf 09/09/2036		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 4.46 07/25/2033	
Coll Nt 10/26/2026		Pass Thru Ctf 09/09/2036		Pass-Thru Ctf 0 03/25/2033		Pass-Thru Ctf 0 11/25/2033	
Coll Nt 10/26/2026		Residential Accredited Lns Inc		Pass-Thru Ctf 4.02 04/25/2033		Pass-Thru Ctf 0 11/25/2033	
Coll Nt 10/26/2026		Pass Thru Ctf 5 12/25/2019		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 5.5 11/25/2033	
Coll Nt 10/26/2026		Pass Thru Ctf 12/25/2019		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 4.71 11/25/2033	
Coll Nt 10/26/2026		Pass Thru Ctf 12/25/2019		Pass-Thru Ctf 0 05/25/2033		Pass-Thru Ctf 0 05/25/2034	
Coll Nt 10/26/2026		Pass Thru Ctf 12/26/2034		Pass-Thru Ctf 4.87 06/25/2033		Pass-Thru Ctf 0 05/25/2034	
Regatta VI Funding Ltd		Pass Thru Ctf 12/26/2034		Pass-Thru Ctf 0 06/25/2033		Pass-Thru Ctf 0 05/25/2034	
Coll Nt 07/20/2028		Pass Thru Ctf 12/26/2034		Pass-Thru Ctf 4.58 07/25/2033		Pass-Thru Ctf 0 05/25/2034	
Coll Nt 07/20/2028		Pass Thru Ctf 12/26/2034		Pass-Thru Ctf 0 07/25/2033		Residential Asset Securitization Tr	
Coll Nt 07/20/2028		Pass Thru Ctf 12/26/2034		Pass-Thru Ctf 5.42 07/25/2033		2004-INDYPO	
Coll Nt 07/20/2028		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 5.06 10/15/2033		Pass-Thru Ctf 12/25/2033	
Coll Nt 07/20/2028		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 6.11 10/25/2033		Pass-Thru Ctf 12/25/2033	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 6.25 10/25/2036		Coll Nt 05/02/2023 EUR		RMAC 2005-NS4 Plc		Pass-Thru Ctf 0 04/25/2033	
Pass Thru Ctf 10/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 12/12/2043 GBP		Pass-Thru Ctf 0 04/25/2033	
Pass Thru Ctf 6.25 10/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 12/12/2043 GBP		Salomon Brothers Mtge Tr	
Pass Thru Ctf 10/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 12/12/2043 GBP		Pass-Thru Ctf 6.01/25/2035	
Pass Thru Ctf 6.25 10/25/2036		Coll Nt 05/02/2023 EUR		RMAC 2005-NSP2 PLC		San Diego Calif Tob Settlement Rev Fdg	
Pass Thru Ctf 6.25 10/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 GBP		Corp	
Residential Fdg Mtg Secs I Inc		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 06/01/2032	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sandown 2012-2 PLC	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 01/20/2040 GBP	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 GBP		Sandown Gold 2012-1 PLC	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 GBP		Pass-Thru Ctf 12/04/2039 GBP	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 12/04/2039 GBP	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 GBP		Sands China Ltd	
Pass Thru Ctf 06/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sr Nt	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sr Nt	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sandstone CDO Ltd	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll NT 0 06/06/2039	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr December 2017 II	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 6.7999 06/20/2022 INR	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr Feb 2016 II	
Pass Thru Ctf 08/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.49 06/22/2019 INR	
Pass Thru Ctf 5.75 12/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr Feb 2016 III	
Pass Thru Ctf 5.5 12/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.661 08/20/2020 INR	
Pass Thru Ctf 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr June 2016 IV	
Pass Thru Ctf 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.53 01/20/2021 INR	
Residential Fdg Mtg Secs II Inc		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr March 2015	
Pass Thru Ctf 5.45 08/25/2034		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.65 09/20/2019 INR	
Pass Thru Ctf 5.71 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr March 2015 II	
Pass Thru Ctf 6.05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 8.15 09/22/2019 INR	
Pass Thru Ctf 5.46 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr March 2016 III	
Pass Thru Ctf 5.81 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.5 10/20/2020 INR	
Pass Thru Ctf 5.08 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr March 2017	
Pass Thru Ctf 7.04 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.2599 09/20/2021 INR	
Pass Thru Ctf 5.11 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr Sep 2015	
Pass Thru Ctf 5.24 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.97 03/25/2020 INR	
Pass Thru Ctf 5.61 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sansar Tr Sep 2017 III	
Pass Thru Ctf 5.32 05/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.7699 03/22/2019 INR	
Pass Thru Ctf 6.09 09/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass-Thru Ctf 7.7699 09/23/2019 INR	
Pass Thru Ctf 6.13 09/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass Thru Ctf 6.24 09/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2013-2	
Pass Thru Ctf 6.63 09/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.57 03/15/2019	
Pass Thru Ctf 7.67 09/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.98 04/15/2020	
Pass Thru Ctf 6.38 09/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass-Thru Ctf 6.06 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2013-4	
Pass-Thru Ctf 7.4 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 3.92 01/15/2020	
Pass-Thru Ctf 6.16 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 4.67 10/15/2020	
Pass-Thru Ctf 7.15 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass-Thru Ctf 6.26 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2013-5	
Pass-Thru Ctf 6.45 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.73 10/15/2019	
Pass-Thru Ctf 6.6 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 3.73 03/15/2021	
Pass-Thru Ctf 6.01 02/25/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Residential Fdg Mtg Secs Inc		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2013-A	
Pass Thru Ctf Flt Rt 03/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 3.78 10/15/2019	
Pass Thru Ctf Flt Rt 03/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 4.71 01/15/2021	
Pass Thru Ctf Flt Rt 03/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass Thru Ctf Flt Rt 03/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2014-2	
Pass Thru Ctf Flt Rt 03/25/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.33 11/15/2019	
Residential Funding Mortgage Securities I		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Inc Mortgage Pass Thr		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2014-3	
Pass-Thru Ctf 6.12/25/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.13 08/17/2020	
Pass-Thru Ctf 6.12/25/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass-Thru Ctf 6.12/25/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2015-2	
Pass-Thru Ctf 5.75 12/25/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 1.83 01/15/2020	
Residential Funding Mortgage Securities II		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Inc		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2015-3	
Coll NT 7.06 07/25/2026		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.07 04/15/2020	
Coll NT 5.7 01/25/2028		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Coll NT 0 01/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2015-4	
Coll NT 0 01/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 2.26 06/15/2020	
Pass-Thru Ctf 5.78 02/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass-Thru Ctf 5.53 02/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2016-1	
Pass-Thru Ctf 5.76 02/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 1.62 03/16/2020	
Pass-Thru Ctf 4.3 02/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Coll NT 0 12/25/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2016-2	
Pass-Thru Ctf 5.05 08/25/2033		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 1.56 05/15/2020	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2016-3	
Residential Funding Mtge Secs II Inc		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 1.34 11/15/2019	
Pass-Thru Ctf 5.83 10/25/2028		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Santander Drive Auto Receivables Tr	
Pass-Thru Ctf 4.69 10/25/2028		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		2017-1	
Pass-Thru Ctf 5.08 04/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 1.49 02/18/2020	
Pass-Thru Ctf 5.28 04/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sap SE	
Pass-Thru Ctf 5.18 04/25/2029		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Sr Unsec Nt EUR	
Coll Nt 3.87 02/25/2033		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Ryland Group Inc	
Residential Mtg Accep Corp PLC		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Pass Thru Ctf 06/12/2037 EUR		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Residential Mtge Secs Funding 2008-3 Lt		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Coll Nt 06/25/2037		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Residential Mtge Secs Funding 2008-6 Lt		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Coll Nt 07/25/2037		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Residential Mtge Secs Funding 2008-7 Lt		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Pass-Thru Ctf 06/25/2037		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 06/23/2025	
Resimac Bastille Tr Series 2015-1NC		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Saratoga Investment Corp CLO 2013-1 Ltd	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 10/20/2025	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 10/20/2025	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		SASCO Mtge Loan Tr 2002-9	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Coll Nt 10/25/2027	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Saturn Ventures-Fd America Investors III Ltd	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Bds 04/20/2039	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Bds 04/20/2039	
Pass-Thru Ctf 09/07/2056 AUD		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Bds 04/20/2039	
Resix Fin Ltd		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Saturns Tr Ser 2003-1	
Coll NT 0 09/10/2035		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Tr Pfd Secs (SATURNS) 7.25	
Coll NT 02/10/2036		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		06/01/2032	
Resource Capital Corp 2014-CRE2 Ltd		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Savine Neches Housing Fin Corp	
Coll Nt 04/16/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Bd 4.875 12/01/2039	
Coll Nt 04/16/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Saxon Asset Secs Tr	
Coll Nt 04/16/2032		Coll Nt 05/02/2023 EUR		Pass Thru Ctf 09/14/2037 EUR		Pass Thru Ctf 05/25/2031	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass Thru Ctf 11/25/2037		Pass Thru Ctf 09/25/2034		Pass-Thru Ctf 0 04/20/2033		Siena PMI 2015 SRL	
Pass Thru Ctf 11/25/2037		Pass Thru Ctf 12/15/2034		Pass-Thru Ctf 0 04/20/2033		Pass-Thru Ctf 11/05/2055 EUR	
Saxon Asset Secs Tr 2003-1		Pass Thru Ctf 01/25/2035		Pass-Thru Ctf 0 04/20/2033		Pass-Thru Ctf 11/05/2055 EUR	
Pass-Thru Ctf 6 06/25/2033		Pass Thru Ctf 01/25/2035		Pass-Thru Ctf 0 04/20/2033		Silk Bidco AS	
Saxon Asset Securities Trust		Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 0 04/20/2033		Gtd Sec Global Nt 7.5 02/01/2022 EUR	
Pass-Thru Ctf 6.67 08/25/2019		Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 04/20/2033		Silver Arrow China 2016-2 Retail Auto Loan	
Pass-Thru Ctf 6.312 10/25/2027		Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 04/20/2033		Asset Backed Note	
Pass-Thru Ctf 5.803 10/25/2030		Pass Thru Ctf 08/25/2035		Pass-Thru Ctf 0 06/20/2033		Pass-Thru Ctf 3.27 02/27/2023 CNY	
Pass-Thru Ctf 5.803 10/25/2030		Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 06/20/2033		Silver Sparkle Ltd	
Pass-Thru Ctf 0 01/25/2031		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 0 07/20/2033		Gtd Eurobonds 7.875 08/10/2019	
Pass-Thru Ctf 0 01/25/2031		Tr 200		Pass-Thru Ctf 0 07/20/2033		Silver Spring CLO Ltd	
Pass-Thru Ctf 0 03/25/2031		Pass-Thru Ctf 07/25/2034		Pass-Thru Ctf 0 07/20/2033		Coll Nt 10/15/2026	
Pass-Thru Ctf 0 11/25/2031		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 0 07/20/2033		Coll Nt 10/15/2026	
Pass-Thru Ctf 0 03/25/2032		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 0 07/20/2033		Coll Nt 10/15/2026	
Mtg Ln Asset-Bkd Ctf 0 03/25/2032		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 0 07/20/2033		Coll Nt 4.5599 10/15/2026	
Pass-Thru Ctf 0 04/25/2032		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 0 07/20/2033		Coll Nt 3.6099 10/15/2026	
Pass-Thru Ctf 0 06/25/2032		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 0 07/20/2033		Coll Nt 10/15/2026	
Pass-Thru Ctf 0 07/25/2032		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 0 09/25/2033		Coll Nt 10/15/2026	
Pass-Thru Ctf 0 08/25/2032		Pass-Thru Ctf 01/25/2036		Pass-Thru Ctf 0 09/25/2033		Coll Nt 10/15/2026	
Pass-Thru Ctf 0 10/25/2032		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 0 09/25/2033		Silverstone Master Issuer PLC	
Pass-Thru Ctf 0 12/25/2032		Trust		Pass-Thru Ctf 0 09/25/2033		Pass-Thru Ctf 01/21/2070 GBP	
Pass-Thru Ctf 0 01/25/2033		Pass Thru Ctf 10/25/2035		Pass-Thru Ctf 0 09/25/2033		Sixsigma Networks Mexico SA	
Pass-Thru Ctf 0 03/25/2033		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 0 09/25/2033		Gtd Sr Nt Rule 144A 8.25 11/07/2021	
Pass-Thru Ctf 0 05/25/2033		Tr		Pass-Thru Ctf 0 09/25/2033		Ski Carbon Black (Mauritius) Ltd	
Pass-Thru Ctf 0 06/25/2033		Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 0 09/25/2033		Gtd Eurobonds	
Pass-Thru Ctf 3.534 06/25/2033		Securitized Asset Backed Receivables LLC		Pass-Thru Ctf 0 09/25/2033		SLC Private Student Loan Tr 2006-A	
Pass-Thru Ctf 0 06/25/2033		Tr		Pass-Thru Ctf 0 01/20/2034		Sub Fltg Rt Student Loan Asset Bkd Nts	
Pass-Thru Ctf 0 06/25/2033		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 0 01/20/2034		07/15/2036	
Pass-Thru Ctf 0 06/25/2033		Securitized Equipment Receivables Tr		Pass-Thru Ctf 0 01/20/2034		Sr Sub Fltg Rt Asset Bkd Nts	
Pass-Thru Ctf 4.955 06/25/2033		2016-1		Pass-Thru Ctf 0 01/20/2034		07/15/2036	
Pass-Thru Ctf 0 06/25/2033		Coll Nt 6.85 06/13/2023		Pass-Thru Ctf 0 01/20/2034		SLM Private Credit Student Loan Tr 2003-B	
Pass-Thru Ctf 0 06/25/2033		Coll Nt 4.81 06/13/2023		Pass-Thru Ctf 0 01/20/2034		Pass-Thru Ctf 03/15/2022	
Pass-Thru Ctf 4.295 06/25/2033		Securitized Guaranteed Mtge Loans II BV		Sequoia Mtge Tr 2004-11		SLM Private Credit Student Loan Trust	
Pass-Thru Ctf 0 06/25/2033		Pass-Thru Ctf 10/25/2045 EUR		Pass-Thru Ctf 12/25/2034		Flt Rt Student Ln Rev Nt 12/15/2023	
Pass-Thru Ctf 0 06/25/2033		Securitized Term Auto Receivables Tr		Pass-Thru Ctf 12/25/2034		Pass-Thru Ctf 0 09/15/2020	
Pass-Thru Ctf 5.036 07/25/2033		2017-1		Pass-Thru Ctf 12/25/2034		SLM Private Education Loan Tr 2010-C	
Pass-Thru Ctf 5.738 08/25/2033		Coll Nt 04/25/2019		Pass-Thru Ctf 12/25/2034		Coll Nt 09/15/2022	
Pass-Thru Ctf 0 08/25/2033		Coll Nt 1.51 04/25/2019		Pass-Thru Ctf 12/25/2034		SLM Private Education Loan Tr 2012-B	
Pass-Thru Ctf 0 08/25/2033		SecurNet Mortgage Securities Corporation I		Pass-Thru Ctf 12/25/2034		Coll Nt 3.48 10/15/2030	
Pass-Thru Ctf 0 08/25/2033		Ctf 0 03/01/2019		Pass-Thru Ctf 12/25/2034		SLM Private Education Loan Tr 2012-C	
Saxon Mortgage Securities Corp		Selecta Group BV		Pass-Thru Ctf 12/25/2034		Coll Nt 3.31 10/15/2046	
Mtg Pass Thru Ctf 0 11/25/2022		Gtd Sr Sec 1st Lien Global Nt 6.5		Pass-Thru Ctf 12/25/2034		SLM Private Education Loan Tr 2012-D	
Saxon Mtge Secs Corp		06/15/2020 CHF		Sequoia Mtge Tr 2004-12		Coll Nt 2.95 06/15/2023	
Adj Rt Mtg Part Secs 11/25/2022		Gtd Sr Sec Global Nt 6.5 06/15/2020		Pass-Thru Ctf 01/25/2035		Coll Nt 02/15/2046	
Sb Handset Installment Sales Receivables		EUR		Pass-Thru Ctf 01/25/2035		SLM Student Ln Tr	
Securitized		Sequoia Mortgage Trust 4		Pass-Thru Ctf 01/25/2035		Global Student Ln Taxable Nt Fltg Rt	
Pass-Thru Ctf 07/03/2020 JPY		Pass-Thru Ctf 0 04/22/2025		Pass-Thru Ctf 01/25/2035		04/25/2022	
Pass-Thru Ctf 10/02/2020 JPY		Sequoia Mortgage Tr		Pass-Thru Ctf 01/25/2035		Coll Nt 12/05/2024	
Pass-Thru Ctf 10/02/2020 JPY		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 01/25/2035		Global Nt Fltg Rt Student Ln Taxable	
Pass-Thru Ctf 01/04/2021 JPY		Sequoia Mortgage Trust		Pass-Thru Ctf 01/25/2035		04/25/2025	
Sb Handset Installment Sales Receivables		Pass Thru Ctf 07/25/2036		Pass-Thru Ctf 01/25/2035		Global Nt Student Loan Backed Fltg Rt	
Securitized 2016		Pass Thru Ctf 07/25/2036		Sequoia Mtge Tr 2004-5		07/25/2025	
Pass-Thru Ctf 04/02/2021 JPY		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		Global Student Ln Taxable Nt Fltg Rt	
Pass-Thru Ctf 04/02/2021 JPY		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		07/27/2026	
Pass-Thru Ctf 07/02/2021 JPY		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2003-14	
SBA Tower Tr		Pass-Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		Fltg Rt Student Loan Taxable Glb Nt	
Pass-Thru Ctf 3.598 04/27/2043		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		01/25/2033	
Pass-Thru Ctf 2.24 04/27/2043		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2008-6	
SBIM 2008-1 Investment-Purpose Tr		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		Coll Nt 01/25/2019	
Pass-Thru Ctf 05/20/2045 JPY		Pass Thru Ctf 07/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2008-7	
SC Jobs-Econ Dev Auth		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		Coll Nt 04/25/2019	
Bds 07/01/2033		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2008-8	
SC Student Loan Corp		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		Coll Nt 04/25/2019	
Coll Nt 03/02/2020		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2012-5	
Coll Nt 12/01/2022		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		Coll Nt 06/25/2019	
SCF Rahoituspalvelut I Designated Activity		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2012-7	
Co		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		Coll Nt 09/25/2019	
Pass-Thru Ctf 10/25/2024 EUR		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2013-1	
SCFI Rahoituspalvelut Ltd		Sequoia Mortgage Trust 10		Pass-Thru Ctf 06/25/2034		Coll Nt 09/25/2019	
Pass-Thru Ctf 1.75 09/25/2023 EUR		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2013-3	
Pass-Thru Ctf 3.5 09/25/2023 EUR		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Coll Nt 05/26/2020	
Pass-Thru Ctf 1 09/25/2023 EUR		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2014-1	
Pass-Thru Ctf .75 09/25/2023 EUR		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Coll Nt 07/26/2021	
Schooner Tr		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		SLM Student Loan Tr 2014-2	
Pass-Thru Ctf 06/12/2022 CAD		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Coll Nt 10/25/2021	
Pass-Thru Ctf 06/12/2022		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		SLM Student Loan Trust	
Scof-2 Ltd		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Coll Nt 09/15/2022	
Coll Nt 01/15/2028		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Coll Nt 0 04/25/2023	
Coll Nt 01/15/2028		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Coll Nt 0 10/25/2039 EUR	
Coll Nt 01/15/2028		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Small Business Origination Loan Tr 2016-1	
Coll Nt 01/15/2028		Pass-Thru Ctf 0 10/20/2027		Pass-Thru Ctf 06/25/2034		Dac	
Coll Nt 01/15/2028		Sequoia Mortgage Trust 6		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 12/31/2024 GBP	
Coll Nt 01/15/2028		Coll Nt 0 04/19/2027		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 12/31/2024 GBP	
SCOR SE		Coll Nt 0 04/19/2027		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 12/31/2024 GBP	
Perp Sub Fixed/Fltg Rt Swiss Nt CHF		Coll Nt 0 04/19/2027		Pass-Thru Ctf 06/25/2034		Smart ABS Series 2014-1US Tr	
Perp Sub Fixed/Fltg Rt Swiss Nt CHF		Coll Nt 0 04/19/2027		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 1.68 12/14/2019	
Scotiabank Inverlat		Coll Nt 0 04/19/2027		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 12/14/2019	
Pass Thru Ctf 9.15 05/25/2028		Sequoia Mortgage Trust 9		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 03/14/2021 AUD	
Scotiabank Tier 1 Tr		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 03/14/2021 AUD	
Tier 1 Cap CAD		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 03/14/2021 AUD	
Scottish Amicable Finance PLC		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 03/14/2021 AUD	
Flt Rt Perp Nt 8.5 GBP		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 03/14/2021 AUD	
Sears Hldgs Corp		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 03/14/2021 AUD	
Gtd Sr Secd Nt 6.625 10/15/2018		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Smart ABS Series 2014-2E Tr	
Sr Nt 8 12/15/2019		Pass-Thru Ctf 0 09/20/2032		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 06/14/2021 EUR	
Sears Roebuck Accep Corp		Sequoia Mtg Tr		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 06/14/2021 EUR	
Nt 7.5 10/15/2027		Pass Thru Ctf 0 06/25/2034		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 06/14/2021 EUR	
Nt 6.75 01/15/2028		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Smart ABS Series 2014-4 Tr	
Nt 6.5 12/01/2028		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 09/14/2021 AUD	
Nt 7 06/01/2032		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 09/14/2021 AUD	
Nt 7 07/15/2042		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 09/14/2021 AUD	
Nt 7.4 02/01/2043		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Smart ABS Series 2015-3US Tr	
Seawall 2006-1 Ltd		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 1.66 08/14/2019	
Coll Nt 02/15/2046		Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 08/14/2019	
Seawall Ltd		Pass Thru Ctf 01/20/2036		Pass-Thru Ctf 06/25/2034		Smart ABS Series 2016-2US Tr	
Coll Nt 02/15/2046		Pass Thru Ctf 01/20/2036		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 1.45 08/14/2019	
Seawall SPC - Series 2005-1		Pass Thru Ctf 05/20/2046		Pass-Thru Ctf 06/25/2034		SMB Private Education Loan Tr 2016-A	
Coll Nt 02/15/2046		Pass Thru Ctf 05/20/2046		Pass-Thru Ctf 06/25/2034		Coll Nt 05/15/2023	
Securitized Asset Backed Receivables LLC		Pass Thru Ctf 07/20/2047		Pass-Thru Ctf 06/25/2034		SMB Private Education Loan Tr 2016-B	
Tr		Pass Thru Ctf 07/20/2047		Pass-Thru Ctf 06/25/2034		Coll Nt 11/15/2023	
Pass Thru Ctf 08/25/2034		Pass Thru Ctf 07/20/2047		Pass-Thru Ctf 06/25/2034		Sme Lion II BV	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Pass-Thru Ctf 0 07/25/2033		Swiss Car ABS 2016-1 AG		Tegma Gestao Logistica SA		Pass Thru Cifs 11/25/2036	
Pass-Thru Ctf 0 07/25/2033		Pass-Thru Ctf .15 04/20/2026 CHF		Sr Nt BRL		Pass-Thru Ctf 4.5 05/25/2037	
Pass-Thru Ctf 0 07/25/2033		Symphony CLO II Ltd		Telectric 1 Dac		Pass-Thru Ctf 4.5 05/25/2037	
Pass-Thru Ctf 0 07/25/2033		Coll Nt 10/25/2020		Pass-Thru Ctf 2.16 03/17/2029 EUR		Terwin Mtg Tr	
Pass-Thru Ctf 0 07/25/2033		Coll Nt 10/25/2020		Telekom Austria AG		Pass Thru Ctf 8 09/25/2034	
Pass-Thru Ctf 0 07/25/2033		Coll Nt 10/25/2020		Perp Eurobonds 5.625 EUR		Pass Thru Ctf 02/25/2035	
Pass-Thru Ctf 0 07/25/2033		Coll Nt 10/25/2020		Telenet Fin V LUX SCA		Pass Thru Ctf 03/25/2035	
Pass-Thru Ctf 4.53 09/25/2033		Coll Nt 10/25/2020		Sr Sec Global Nt 6.75 08/15/2024 EUR		Pass Thru Ctf 03/25/2035	
Pass-Thru Ctf 0 09/25/2033		Coll Nt 10/25/2020		Telos CLO 2013-4 Ltd		Pass Thru Ctf 04/25/2036	
Pass-Thru Ctf 0 09/25/2033		Symphony CLO III Ltd		Coll Nt 07/17/2024		Pass Thru Ctf 4.849 08/25/2036	
Pass-Thru Ctf 0 09/25/2033		Coll Nt 05/15/2019		Telos CLO 2014-5 Ltd		Pass Thru Ctf 11/25/2036	
Pass-Thru Ctf 4.39 09/25/2033		Symphony CLO VIII LP		Coll Nt 04/17/2025		Pass Thru Ctf 01/25/2037	
Pass-Thru Ctf 4.45 09/25/2033		Coll Nt 01/09/2023		Tender Opt Bd Tr Rcpts / Cifs Var Sts		Pass Thru Ctf 06/25/2037	
Pass-Thru Ctf 0 09/25/2033		Symphony CLO Xv Ltd		Pass-Thru Ctf 5 09/01/2021		Pass Thru Ctf 08/25/2037	
Pass-Thru Ctf 0 09/25/2033		Coll Nt 10/17/2026		Pass-Thru Ctf 5 09/01/2021		Terwin Mtge Tr 2004-10SL	
Pass-Thru Ctf 0 09/25/2033		Coll Nt 10/17/2026		Pass-Thru Ctf 5 09/01/2022		Pass-Thru Ctf 09/25/2034	
Pass-Thru Ctf 0 10/25/2033		Coll Nt 3.5499 10/17/2026		Pass-Thru Ctf 03/15/2026		Pass-Thru Ctf 09/25/2034	
Pass-Thru Ctf 4.5 10/25/2033		Coll Nt 10/17/2026		Pass-Thru Ctf 09/01/2027		Terwin Mtge Tr Series TMTS 2004-1HE	
Pass-Thru Ctf 0 10/25/2033		Coll Nt 10/17/2026		Pass-Thru Ctf 11/01/2027		Pass-Thru Ctf 01/25/2034	
Pass-Thru Ctf 0 10/25/2033		Coll Nt 10/19/2026		Pass-Thru Ctf 5 11/01/2027		Pass-Thru Ctf 01/25/2034	
Pass-Thru Ctf 0 10/25/2033		Coll Nt 10/19/2026		Pass-Thru Ctf 11/01/2028		Pass-Thru Ctf 01/25/2034	
Pass-Thru Ctf 0 11/25/2033		Symphony CLO Xvi Ltd		Pass-Thru Ctf 02/15/2029		Pass-Thru Ctf 01/25/2034	
Pass-Thru Ctf 5.5 11/25/2033		Coll Nt 07/15/2028		Pass-Thru Ctf 5 11/15/2030		Pass-Thru Ctf 01/25/2034	
Interest Only Ctf 1 11/25/2033		Coll Nt 07/15/2028		Pass-Thru Ctf 5 11/15/2031		TFS Corp Ltd	
Pass-Thru Ctf 4.2 01/25/2034		Coll Nt 07/15/2028		Pass-Thru Ctf 5 11/15/2031		Nt Rule 144A 8.75 08/01/2023	
Pass-Thru Ctf 4.51 01/25/2034		Coll Nt 07/15/2028		Pass-Thru Ctf 11/15/2031		The Bancorp Commercial Mtge 2016-CRE1	
Pass-Thru Ctf 0 01/25/2034		Coll Nt 07/15/2028		Pass-Thru Ctf 12/01/2031		Tr	
Pass-Thru Ctf 0 01/25/2034		Coll Nt 4.08 07/15/2028		Pass-Thru Ctf 08/01/2032		Pass-Thru Ctf 11/17/2033	
Pass-Thru Ctf 0 01/25/2034		Coll Nt 07/15/2028		Pass-Thru Ctf 5 09/01/2032		The Thekwini Fund 13 (Rf) Ltd	
Pass-Thru Ctf 4.62 01/25/2034		Symphony CLO XVII Ltd		Pass-Thru Ctf 01/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 02/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 01/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 4.4 02/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 03/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.75 02/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 03/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 02/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 05/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 4.59 04/25/2034		Coll Nt 2.85 04/15/2028		Pass-Thru Ctf 06/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 04/25/2034		Coll Nt 04/15/2028		Pass-Thru Ctf 08/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 04/25/2034		Synchrony Credit Card Master Note Tr		Pass-Thru Ctf 08/01/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 04/25/2034		Coll Nt 1.81 11/16/2020		Pass-Thru Ctf 11/15/2033		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 04/25/2034		Coll Nt 1.61 11/16/2020		Pass-Thru Ctf 07/01/2034		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 3.92 04/25/2034		Coll Nt 1.91 11/16/2020		Pass-Thru Ctf 4 07/01/2034		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 4.26 04/25/2034		Symthomer PLC		Pass-Thru Ctf 01/01/2035		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 4.28 04/25/2034		Gtd Sr Nt EUR		Pass-Thru Ctf 01/01/2035		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 3.369 04/25/2034		Synthos Fin AB (Publ)		Pass-Thru Ctf 08/01/2035		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 3.64 04/25/2034		Gtd Sr Global Nt 4 09/30/2021 EUR		Pass-Thru Ctf 08/15/2036		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 6 05/25/2034		Taberna Europe CDO I PLC		Pass-Thru Ctf 09/01/2036		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 1 05/25/2034		Coll Nt 02/05/2038 EUR		Pass-Thru Ctf 11/01/2037		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 05/25/2034		Taberna Preferred Funding VIII Ltd		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 05/25/2034		Coll Nt 11/07/2037		Pass-Thru Ctf 6.5 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 6 05/25/2034		Coll Nt 11/07/2037		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 05/25/2034		Takko LUX 2 SCA		Pass-Thru Ctf 6.5 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 05/25/2034		Gtd Sr Sec Fltg Rt Gbl Nts 04/15/2019		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		EUR		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Taurus 2015-3 Eu Designated Activity Co		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.25 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 07/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 07/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.25 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 5 09/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 09/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 5 09/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.4 06/25/2034		Pass-Thru Ctf 04/24/2028 EUR		Pass-Thru Ctf 10/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Taurus CMBS (Pan-Europe) 2007-1 Ltd		Pass-Thru Ctf 10/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 02/04/2020 EUR		Pass-Thru Ctf 03/15/2039		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 02/04/2020 EUR		Pass-Thru Ctf 04/01/2039		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.5 07/25/2034		TBW Mtg-Backed Tr		Pass-Thru Ctf 06/01/2039		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.5 07/25/2034		Pass-Thru Ctf 6.5 07/25/2036		Pass-Thru Ctf 4 02/15/2041		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.5 07/25/2034		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 05/15/2041		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.5 07/25/2034		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 4 07/01/2041		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 5.03 08/25/2034		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 5 07/01/2041		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 07/01/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 07/15/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 09/25/2036		Custodial Rects 5 07/15/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 08/25/2034		TBW Mtge Backed Tr 2006-3		Pass-Thru Ctf 08/15/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 0 08/25/2034		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 08/15/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Coll Nts		Pass-Thru Ctf 6.5 07/25/2036		Pass-Thru Ctf 08/15/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Structured Asset Securities Corp Trust		Tcf Auto Receivables Owner Tr 2014-1		Pass-Thru Ctf 08/15/2042		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 4.63 11/25/2033		Pass-Thru Ctf 1.56 01/15/2020		Pass-Thru Ctf 12/01/2043		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 11/25/2033		Pass-Thru Ctf 2.33 05/15/2020		Pass-Thru Ctf 06/01/2045		Pass-Thru Ctf 08/22/2050 ZAR	
Structured Assets Secs Corp		Pass-Thru Ctf 3.12 04/15/2021		Pass-Thru Ctf 5 06/01/2045		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 02/25/2035		Tcf Auto Receivables Owner Tr 2015-1		Pass-Thru Ctf 06/01/2045		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 02/25/2035		Coll Nt 1.49 12/16/2019		Pass-Thru Ctf 5 07/01/2046		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 02/25/2035		Tcf Auto Receivables Owner Tr 2015-2		Pass-Thru Ctf 5 07/01/2046		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 4.72 02/25/2035		Coll Nt 2.06 04/15/2020		Pass-Thru Ctf 5 07/01/2046		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 4.65 02/25/2035		TCF Auto Receivables Owner Tr 2016-1		Pass-Thru Ctf 07/01/2046		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 02/25/2035		Coll Nt 1.39 11/15/2019		Pass-Thru Ctf 5 11/01/2046		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 5.36 02/25/2035		Tci-Symphony CLO 2016-1 Ltd		Pass-Thru Ctf 11/01/2046		Pass-Thru Ctf 08/22/2050 ZAR	
Structured Investment		Coll Nt 10/13/2029		Pass-Thru Ctf 01/15/2047		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 06/25/2037		Coll Nt 10/13/2029		Pass-Thru Ctf 08/01/2047		Pass-Thru Ctf 08/22/2050 ZAR	
Stuctured Adjustable Rate Mtg Ln Tr		Coll Nt 10/13/2029		Pass-Thru Ctf 6.75 10/01/2047		Pass-Thru Ctf 08/22/2050 ZAR	
Pass Thru Ctf 01/25/2035		Coll Nt 10/13/2029		Tender Option Bond Tr (Bank of America		Pass-Thru Ctf 08/22/2050 ZAR	
Suam Fin BV		Coll Nt 10/13/2029		Liquidit		Pass-Thru Ctf 08/22/2050 ZAR	
Gtd Global Bds 4.875 04/17/2024		Coll Nt 10/13/2029		Pass-Thru Ctf 06/01/2026		Pass-Thru Ctf 08/22/2050 ZAR	
Sulfindo Adisaha (PT)		TDA 14		Pass-Thru Ctf 07/01/2026		Pass-Thru Ctf 08/22/2050 ZAR	
Gtd Eurobonds		Fltg Rt Mtg Bkd Euronotes 12/22/2030		Pass-Thru Ctf 05/15/2036		Pass-Thru Ctf 08/22/2050 ZAR	
Sumitomo Tr & Banking Series3 RMBS Tr		EUR		Tender Option Bond Tr (Barclays Liquidity)		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 12/29/2045 JPY		TDA 17-Mixto Fondo de Titulizacion de		Pass-Thru Ctf 01/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 12/29/2045 JPY		Activos		Tender Option Bond Tr (Jpmorgan Lig)		Pass-Thru Ctf 08/22/2050 ZAR	
Sumitomo Tr & Banking Series4 RMBS Tr		Coll NT 0 09/22/2035 EUR		Pass-Thru Ctf 05/01/2035		Pass-Thru Ctf 08/22/2050 ZAR	
Pass-Thru Ctf 12/31/2050 JPY		Coll NT 0 09/22/2035 EUR		Pass-Thru Ctf 10/01/2038		Pass-Thru Ctf 08/22/2050 ZAR	
Summer Str Ltd		Coll NT 0 09/22/2035 EUR		Terwin Mortgage Tr		Pass-Thru Ctf 08/22/2050 ZAR	
Coll Nt 12/05/2039		Coll NT 0 09/22/2035 EUR		Pass-Thru Ctf 8 12/25/2033		Pass-Thru Ctf 06/25/2037	
Summer Street 2004-1 Ltd		TDA CAM 11 Fondo de Titulizacion de		Pass Thru Ctf 8 03/25/2034		Pass-Thru Ctf 06/25/2047	
Coll Nt 12/05/2039		Activos		Pass Thru Ctf 8 06/25/2034		Pass-Thru Ctf 06/25/2047	
Coll Nt 12/05/2039		Pass-Thru Ctf 09/28/2061 EUR		Pass Thru Ctf 12/25/2036		Pass-Thru Ctf 06/25/2047	
Coll Nt 12/05/2039		TDA CAM 2 F T A		Pass Thru Ctf 12/25/2036		Pass-Thru Ctf 06/25/2047	
Coll Nt 12/05/2039		Coll NT 0 10/26/2032 EUR		Pass Thru Ctf 12/25/2036		Pass-Thru Ctf 06/25/2047	
Sunrise CDO I Ltd/Sunrise CDO I Inc		Coll NT 0 10/26/2032 EUR		Terwin Mortgage Trust		Pass-Thru Ctf 06/25/2047	
Coll NT 01/29/2037							

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Vinz 2016-1 Retail Auto Loan Securitization Tr		Pass Thru Ctf 5.274 10/11/2044		Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 5.5 12/25/2036	
Pass-Thru Ctf 10/22/2022 CNY		Pass Thru Ctf 5.274 10/11/2044		Pass-Thru Ctf 5.25 06/25/2034		Pass-Thru Ctf 12/25/2036	
Vinz 2016-2 Retail Auto Loan Securitization Tr		Pass-Thru Ctf 11/15/2048		Pass-Thru Ctf 0 06/25/2034		Pass-Thru Ctf 12/25/2036	
Pass-Thru Ctf 04/29/2023 CNY		Pass Thru Ctf 06/04/2049		Pass-Thru Ctf 5 06/25/2034		Pass-Thru Ctf 5.5 12/25/2036	
Vinz 2017-3 Retail Auto Loan Securitization Tr		Pass Thru Ctf 06/04/2049		Pass-Thru Ctf 5.5 06/25/2034		Pass-Thru Ctf 12/25/2036	
Pass-Thru Ctf 4.8099 04/26/2024 CNY		Pass Thru Ctf 06/04/2049		Pass-Thru Ctf 0 06/25/2034		Washington Natural Gas Co	
Virgolino De Oliveira Fin Ltd		Pass Thru Ctf 6.1 02/11/2051		Pass-Thru Ctf 6 06/25/2034		1st Mtg Bds 9.57 09/01/2020	
Gtd Sr Nt Rule 144A 10.5 01/28/2018		Pass Thru Ctf 6.1 02/11/2051		Pass-Thru Ctf 5 06/25/2034		Wealthy Link Global Ltd	
Volkswagen Auto Lease Tr 2015-A		Pass Thru Ctf 09/15/2045		Pass-Thru Ctf 0 08/25/2034		Gtd Eurobonds	
Coll Nt 1.42 07/22/2019		Pass-Thru Ctf 09/15/2045		Pass Thru Ctf 5 08/25/2034		Webster Park CLO Ltd	
Volkswagen Auto Loan Enhanced Tr 2014-1		Pass-Thru Ctf 09/15/2045		Pass Thru Ctf 02/25/2036		Coll Nt 01/20/2027	
Coll Nt 1.45 09/21/2020		Pass-Thru Ctf 09/15/2045		Pass Thru Ctf 07/25/2046		Coll Nt 01/20/2027	
Volkswagen Bank SA		Pass-Thru Ctf 09/15/2045		Pass Thru Ctf 07/25/2046		Coll Nt 01/20/2027	
Certificados Bursatiles MXN		Pass-Thru Ctf 09/15/2045		Pass Thru Ctf 03/25/2047		Coll Nt 5.06 01/20/2027	
Volkswagen Credit Auto Master Owner Tr		Pass-Thru Ctf 04/11/2047		Pass Thru Ctf 03/25/2047		Wellfleet CLO 2015-1 Ltd	
Coll Nt 1.4 07/22/2019		Pass Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Coll Nt 10/20/2027	
Coll Nt 07/22/2019		Pass Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Coll Nt 10/20/2027	
Volkswagen Int'l Fin NV		Pass Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Wellfleet CLO 2016-1 Ltd	
Gtd Perp Var Rt Sub 3.875 EUR		Pass Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Coll Nt 04/20/2028	
Volkswagen Leasing SA de CV		Pass Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Coll Nt 04/20/2028	
Certificados Bursatiles MXN		Pass Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Coll Nt 04/20/2028	
Volvo Financial Equipment LLC		Pass-Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Coll Nt 04/20/2028	
Coll Nt 1.51 06/17/2019		Pass-Thru Ctf 04/11/2047		Pass Thru Ctf 04/25/2047		Wellfleet CLO 2016-2 Ltd	
Coll Nt 1.3 11/16/2020		Pass-Thru Ctf 4.859 05/15/2046		Pass Thru Ctf 04/25/2047		Coll Nt 10/20/2028	
Coll Nt 1.66 11/16/2020		Wamu Coml Mtg Secs Tr		Pass Thru Ctf 5.5 06/25/2037		Coll Nt 10/20/2028	
Coll Nt 1.94 11/15/2021		Pass Thru Ctf 12/27/2049		Pass Thru Ctf 5.5 06/25/2037		Coll Nt 10/20/2028	
Voya CLO 2013-3 Ltd		Wamu Mortgage Pass Thru Certificates		Pass Thru Ctf 06/25/2037		Coll Nt 10/20/2028	
Coll Nt 01/18/2026		Pass-Thru Ctf 0 04/25/2033		Pass Thru Ctf 06/25/2037		Coll Nt 10/20/2028	
Voya CLO 2014-1 Ltd		Pass-Thru Ctf 0 04/25/2033		Pass Thru Ctf 5.5 06/25/2037		Coll Nt 10/20/2028	
Coll Nt 3.17 04/18/2026		Pass-Thru Ctf 0 06/25/2033		Pass Thru Ctf 5.5 06/25/2037		Coll Nt 10/20/2028	
Coll Nt 04/18/2026		WaMu Mtg		Pass Thru Ctf 6 06/25/2037		Wells Fargo	
Coll Nt 04/18/2026		Pass-Thru Ctf 5.75 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 6 03/25/2037	
Coll Nt 04/18/2026		Pass-Thru Ctf 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 03/25/2037	
Voya CLO 2014-2 Ltd		Pass-Thru Ctf 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 03/25/2037	
Coll Nt 04/17/2030		Pass-Thru Ctf 6 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 5.25 03/25/2037	
Voya CLO 2014-4 Ltd		Pass-Thru Ctf 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 6 03/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 6 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 5.5 04/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 6.5 07/25/2036		Pass Thru Ctf 5.5 06/25/2037		Pass Thru Ctf 5.625 04/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 6 07/25/2036		Pass Thru Ctf 09/25/2046		Pass Thru Ctf 5.5 04/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 09/25/2046		Pass Thru Ctf 6 04/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 09/25/2046		Pass Thru Ctf 5.75 04/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 09/25/2046		Pass Thru Ctf 6 04/25/2037	
Coll Nt 10/14/2026		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 09/25/2046		Pass Thru Ctf 04/25/2037	
Voya CLO 2015-2 Ltd		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 09/25/2046		Pass Thru Ctf 5.75 04/25/2037	
Coll Nt 07/23/2027		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 04/25/2037	
Coll Nt 07/23/2027		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.75 04/25/2037	
Coll Nt 07/23/2027		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.75 04/25/2037	
Coll Nt 07/23/2027		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 08/25/2034		Wells Fargo & Co	
Voya CLO 2015-3 (Secured Note) Ltd		Pass-Thru Ctf 6.25 07/25/2036		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Coll Nt 10/20/2027		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 08/25/2034		Linked Secs) 07/30/2019	
Voya CLO 2015-3 Ltd		Pass-Thru Ctf 07/25/2036		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Coll Nt 10/20/2027		Pass-Thru Ctf 6 07/25/2036		Pass-Thru Ctf 10/25/2034		Linked Secs) 09/16/2019	
Coll Nt 10/20/2027		Pass-Thru Ctf 03/25/2047		Pass-Thru Ctf 6.5 12/26/2034		Mtn Fltg Rt Ser A Index-Linked (Mkt Linked	
Coll Nt 10/20/2027		WaMu Mtg Pass Thru Ctf Ser 2007-0A1		Pass-Thru Ctf 03/25/2034		Sec) 10/10/2019	
Coll Nt 10/20/2027		Pass-Thru Ctf 02/25/2047		Pass-Thru Ctf 5.5 08/25/2019		Mtn Fltg Rt Ser K Equity-Linked (Market	
Coll Nt 10/20/2027		WaMu Mtg Pass Thru Ctf Tr		Pass-Thru Ctf 5 08/25/2019		Linked Sec) 11/04/2019	
Coll Nt 10/20/2027		Pass Thru Ctf 5.5 04/25/2037		Pass-Thru Ctf 4.5 08/25/2019		Mtn Fltg Rt Ser K Equity-Linked (Market	
Coll Nt 10/20/2027		Pass Thru Ctf 5.75 04/25/2037		Pass-Thru Ctf 03/25/2034		Linked Secs) 11/29/2019	
Coll Nt 10/20/2027		Pass Thru Ctf 6 04/25/2037		Pass-Thru Ctf 03/25/2034		Mtn Fltg Rt Ser K Equity-Linked (Mkt	
Coll Nt 10/20/2027		Pass Thru Ctf 5.5 04/25/2037		Pass-Thru Ctf 03/25/2034		Linked Sec) 11/29/2019	
Voya CLO 2016-1 Ltd		Pass Thru Ctf 5.5 04/25/2037		Pass-Thru Ctf 5.5 08/25/2034		Mtn Fltg Rt Ser K Equity-Linked	
Coll Nt 01/20/2027		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		(Market-Linked Secs) 11/29/2019	
Coll Nt 01/20/2027		Pass Thru Ctf 6 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Coll Nt 3.92 01/20/2027		Pass Thru Ctf 7 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 02/18/2020	
Coll Nt 5.05 01/20/2027		Pass Thru Ctf 5 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Equity-Linked (Market	
Coll Nt 01/20/2027		Pass Thru Ctf 7 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 12/24/2020	
Coll Nt 01/20/2027		Pass Thru Ctf 5.25 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Voya CLO 2016-3 Ltd		Pass Thru Ctf 5.5 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 09/07/2021	
Coll Nt 10/18/2027		Pass Thru Ctf 6 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Coll Nt 10/18/2027		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 09/07/2021	
Coll Nt 10/18/2027		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Coll Nt 10/18/2027		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 07/29/2027	
Coll Nt 10/18/2027		Pass Thru Ctf 6 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Mkt	
Wachovia Bank Commercial Mtge Tr		Pass Thru Ctf 5.5 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 07/30/2027	
2005-C16		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Mkt	
Comm Mtg Pass-Thru Ctf 4.693		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 11/26/2027	
10/11/2041		Pass Thru Ctf 5.5 04/25/2037		Pass-Thru Ctf 08/25/2034		Wells Fargo & Co New	
Comm Mtg Pass-Thru Ctf 4.693		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Zero Cpn Ser K Index-Linked (Mkt	
10/11/2041		Pass Thru Ctf 04/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 05/06/2019	
Comm Mtg Pass-Thru Ctf 4.693		Pass-Thru Ctf 2.5 02/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Zero Cpn Ser K Equity-Linked (Market	
10/11/2041		Pass-Thru Ctf 5.5 02/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 0 04/06/2020	
Comm Mtg Pass-Thru Ctf 4.693		Pass-Thru Ctf 02/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Zero Cpn Ser K Equity-Linked (Mkt	
10/11/2041		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 07/06/2020	
Comm Mtg Pass-Thru Ctf 4.693		Pass-Thru Ctf 02/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Zero Cpn Ser K Equity-Linked (Mkt	
10/11/2041		Pass-Thru Ctf 02/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 08/07/2020	
Comm Mtg Pass-Thru Ctf 10/11/2041		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
Wachovia Bank Commercial Mtge Tr		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Linked Secs) 08/31/2026	
2006-C23		Pass-Thru Ctf 5.75 02/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Mkt	
Pass-Thru Ctf 01/11/2045		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 05/14/2027	
Wachovia Bank Commercial Mtge Tr		Pass-Thru Ctf 5.75 02/25/2037		Pass-Thru Ctf 08/25/2034		Mtn Fltg Rt Ser K Index-Linked (Market	
2006-C26		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Linked Sec) 05/14/2027	
Pass-Thru Ctf 5.962 06/15/2045		Pass-Thru Ctf 02/25/2037		Pass-Thru Ctf 08/25/2034		Wells Fargo Alternative Ln Tr	
Wachovia Bank Commercial Mtge Tr		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
2007-C30		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Pass-Thru Ctf 5.014 12/15/2043		Pass-Thru Ctf 6 02/25/2037		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Pass-Thru Ctf 5.413 12/15/2043		Pass-Thru Ctf 09/25/2033		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Pass-Thru Ctf 5.463 12/15/2043		Pass-Thru Ctf 09/25/2033		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Pass-Thru Ctf 5.483 12/15/2043		Pass-Thru Ctf 09/25/2033		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Pass-Thru Ctf 5.513 12/15/2043		Pass-Thru Ctf 09/25/2033		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Wachovia Bk Coml Mtg Tr		Pass-Thru Ctf 09/25/2033		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Interest Only Ctf .504 08/15/2035		Pass-Thru Ctf 09/25/2033		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Pass-Thru Ctf 5.538 10/15/2035		Pass-Thru Ctf 03/25/2034		Pass-Thru Ctf 08/25/2034		Pass Thru Ctf 5.5 02/25/2035	
Coml Mtg Pass Thru Ctf 04/11/2042		Pass-Thru Ctf 5.5 06/25/2034		Pass-Thru Ctf 08/25/2034		Wells Fargo Alternative Loan Tr 2005-2	
Coml Mtg Pass Thru Ctf 04/11/2042		Pass-Thru Ctf 5.5 06/25/2034		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 10/25/2035	
Pass Thru Ctf 4.989 10/11/2044		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 08/25/2034		Wells Fargo Commercial Mtge Tr	
Pass Thru Ctf 5.274 10/11/2044		Pass-Thru Ctf 5 06/25/2034		Pass-Thru Ctf 08/25/2034		2014-LC16	
Pass Thru Ctf 5.274 10/11/2044		Pass-Thru Ctf 06/25/2034		Pass-Thru Ctf 08/25/2034		Pass-Thru Ctf 1.294 08/17/	

Issue	Rating	Issue	Rating	Issue	Rating	Issue	Rating
Wells Fargo Commercial Mtge Tr 2015-C27		Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 05/25/2034		Coll Nt 02/15/2019	
Pass-Thru Ctf 3.362 02/17/2048		Pass Thru Ctf 05/25/2035		Pass-Thru Ctf 05/25/2034		Coll Nt 1.2 02/15/2019	
Pass-Thru Ctf 1.73 02/17/2048		Pass Thru Ctf 08/25/2035		Wells Fargo Mtge Backed Secs 2004-V Tr		Wrightwood Cap Real Estate CDO Ltd /	
Wells Fargo Mortgage Backed		Pass Thru Ctf 5.5 08/25/2035		Pass-Thru Ctf 09/25/2034		Wrightwood Cap	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 09/25/2034		Coll Nt 11/15/2040	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 09/25/2034		Wyndham Worldwide Corp	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 09/25/2034		Nt 7.375 03/01/2020	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 09/25/2034		Nt 5.625 03/01/2020	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 09/25/2034		Nt 4.25 03/01/2022	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 09/25/2034		Nt 3.9 03/01/2023	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Wells Fargo Mtge Backed Secs 2004-X Tr		Sr Nt 4.15 04/01/2024	
Pass Thru Ctf 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Sr Nt 5.1 10/01/2025	
Pass Thru Ctf .542 05/25/2035		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Sr Nt 4.5 04/01/2027	
Wells Fargo Mortgage Backed Secs 2004-F		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Yango Justice Int'l Ltd	
Trust		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Gtd Eurobonds	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Yingde Gases Investment Ltd	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Gtd Global Nt	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Ymoble Terminal Installment Sales	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Receivables Securitizatio	
Pass-Thru Ctf 0 05/25/2034		Pass Thru Ctf 09/25/2035		Pass-Thru Ctf 10/25/2034		Pass-Thru Ctf 03/04/2021 JPY	
Wells Fargo Mortgage Backed Secs 2004-L		Pass Thru Ctf 5.5 12/25/2035		Wells Fargo Mtge Backed Secs 2004-Y Tr		York Clo-1 Ltd	
Trust		Pass Thru Ctf 5.5 12/25/2035		Pass-Thru Ctf 10/25/2034		Coll Nt 01/22/2027	
Pass-Thru Ctf 0 06/25/2034		Pass Thru Ctf 12/25/2035		Pass-Thru Ctf 10/25/2034		Coll Nt 01/22/2027	
Pass-Thru Ctf 0 06/25/2034		Pass Thru Ctf 12/25/2035		Pass-Thru Ctf 10/25/2034		Coll Nt 01/22/2027	
Wells Fargo Mortgage Backed Securities		Pass Thru Ctf 5.5 12/25/2035		Pass-Thru Ctf 10/25/2034		Coll Nt 01/22/2027	
2003-H Trust		Pass Thru Ctf 5.5 12/25/2035		Pass-Thru Ctf 10/25/2034		Coll Nt 01/22/2027	
Pass-Thru Ctf 0 08/25/2033		Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 10/25/2034		Coll Nt 01/22/2027	
Wells Fargo Mortgage Backed Securities		Pass Thru Ctf 5.75 05/25/2036		Pass-Thru Ctf 10/25/2034		Z Capital Credit Partners CLO 2015-1 Ltd	
2003-I Trust		Pass Thru Ctf 5.75 05/25/2036		Wells Fargo Mtge Backed Secs 2005-18 Tr		Coll Nt 01/16/2027	
Pass-Thru Ctf 0 08/25/2033		Pass Thru Ctf 5.75 05/25/2036		Pass-Thru Ctf 5.5 12/25/2035		Zais CLO 1 Ltd	
Wells Fargo Mtg Backed Sec Tr		Pass Thru Ctf 5.75 05/25/2036		Wells Fargo Mtge Backed Secs 2005-AR11		Coll Nt 03/26/2026	
Pass-Thru Ctf 12/25/2036		Pass Thru Ctf 05/25/2036		T		Zais CLO 3 Ltd	
Pass-Thru Ctf 6 04/25/2037		Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 05/25/2035		Coll Nt 07/15/2027	
Pass-Thru Ctf 5.75 04/25/2037		Pass Thru Ctf 5.75 05/25/2036		Wells Fargo Mtge Backed Secs 2005-AR14		Coll Nt 07/15/2027	
Pass-Thru Ctf 5.75 04/25/2037		Pass Thru Ctf 5.75 05/25/2036		T		Coll Nt 07/15/2027	
Pass-Thru Ctf 5.5 04/25/2037		Pass Thru Ctf 5.75 05/25/2036		Pass-Thru Ctf 07/25/2035		Coll Nt 07/15/2027	
Pass-Thru Ctf 6 04/25/2037		Pass Thru Ctf 5.75 05/25/2036		Wells Fargo Mtge Backed Secs Trust		Coll Nt 07/15/2027	
Pass-Thru Ctf 6 04/25/2037		Pass Thru Ctf 5.75 05/25/2036		Pass-Thru Ctf 0 10/25/2033		Coll Nt 07/15/2027	
Pass-Thru Ctf 6 04/25/2037		Pass Thru Ctf 5.75 05/25/2036		Pass-Thru Ctf 0 10/25/2033		ZAIS Invnt Grade Ltd IX	
Wells Fargo Mtg Backed Secs		Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 0 10/25/2033		Coll Nt 04/27/2057	
Pass Thru Ctf 01/25/2035		Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 0 10/25/2033		Coll Nt 04/27/2057	
Pass Thru Ctf 01/25/2035		Pass Thru Ctf 05/25/2036		Pass-Thru Ctf 0 10/25/2033		Coll Nt 04/27/2057	
Pass Thru Ctf 01/25/2035		Pass Thru Ctf 05/25/2036		Wells Fargo Mtge Backed Securities Tr		ZF Europe Fin BV	
Pass Thru Ctf 03/25/2036		Pass Thru Ctf 05/25/2036		Pass Thru Ctf 02/25/2038		Gtd Sr Euronotes EUR	
Pass Thru Ctf 03/25/2036		Pass Thru Ctf 5.75 05/25/2036		Pass Thru Ctf 02/25/2038		Gtd Sr Euronotes EUR	
Pass Thru Ctf 03/25/2036		Pass Thru Ctf 5.75 05/25/2036		Pass Thru Ctf 02/25/2038		Zf North America Capital Inc	
Pass Thru Ctf 03/25/2036		Pass Thru Ctf 6 08/25/2036		Pass Thru Ctf 02/25/2038		Gtd Sr Global Nt 2.25 04/26/2019 EUR	
Pass Thru Ctf 03/25/2036		Pass-Thru Ctf 6 08/25/2036		Wells Fargo Stage Trs Var Sts		Zhong Yi Hldgs Ltd	
Pass Thru Ctf 03/25/2036		Pass-Thru Ctf 08/25/2036		Pass-Thru Ctf 09/01/2039		Gtd Eurobonds	
Pass Thru Ctf 03/25/2036		Welltec A/S		Welltec A/S		Gtd Eurobonds	
Pass Thru Ctf 03/25/2036		Sr Secd Nt Rule 144A 8 02/01/2019		Sr Secd Nt Rule 144A 8 02/01/2019		Zoo ABS II B V	
Pass Thru Ctf 03/25/2036		Wereldhave NV		Jr Sub Nt EUR		Coll Nt Fltg Rt 12/22/2096	
Pass Thru Ctf 03/25/2036		West CLO 2012-1 Ltd		Coll Nt 10/30/2023		ZPG PLC	
Pass Thru Ctf 03/25/2036		Westchester CLO, Ltd		Coll Nts 08/01/2022		Gtd Sr Global Nt 3.75 GBP	
Pass Thru Ctf 04/25/2036		Coll Nts 08/01/2022		Western Liberty Grp Fin Pty Ltd			
Pass Thru Ctf 6 06/25/2036		Coll Nts .48 06/15/2020		Coll Nts .48 06/15/2020			
Pass Thru Ctf 6 06/25/2036		Westmoreland Coal Co		Sr Secd Nt Rule 144A 8.75 01/01/2022			
Pass-Thru Ctf 08/25/2036		Pass-Thru Ctf 08/25/2036		WeWork Cos Inc			
Pass-Thru Ctf 08/25/2036		Pass-Thru Ctf 10/25/2036		Sr Nt Rule 144A 7.875 05/01/2025			
Wells Fargo Mtg Backed Secs 2005-4 Tr		Pass-Thru Ctf 10/25/2036		WFRBS Commercial Mtge Tr 2012-C9			
Pass Thru Ctf 5 03/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 1.829 11/17/2045			
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 10/25/2036		Wfrbs Commercial Mtge Tr 2013-C13			
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 10/25/2036		Pass-Thru Ctf 1.964 05/17/2045			
Pass Thru Ctf 03/25/2035		Pass-Thru Ctf 11/25/2036		Pass-Thru Ctf .778 05/17/2045			
Pass Thru Ctf 03/25/2035		Pass Thru Ctf 03/25/2037		Wfrbs Commercial Mtge Tr 2013-C15			
Pass Thru Ctf 03/25/2035		Pass Thru Ctf 5.25 03/25/2037		Pass-Thru Ctf 2.9 08/17/2046			
Pass Thru Ctf 03/25/2035		Pass Thru Ctf 5.25 03/25/2037		WFRBS Commercial Mtge Tr 2013-C16			
Pass Thru Ctf 03/25/2035		Pass Thru Ctf 5.25 03/25/2037		Pass-Thru Ctf 3.223 09/17/2046			
Wells Fargo Mtg Backed Secs 2006-2 Tr		Pass-Thru Ctf 12/28/2037		WFRBS Commercial Mtge Tr 2013-C17			
PASS THRU CTFs 5.5 03/25/2036		Wells Fargo Mtg Bkd Secs		Pass-Thru Ctf 2.921 12/17/2046			
PASS THRU CTFs 03/25/2036		Mtg Pass Thru Ctf 5.25 09/25/2035		WFRBS Commercial Mtge Tr 2013-C18			
PASS THRU CTFs 5.5 03/25/2036		Mtg Pass Thru Ctf 5.25 09/25/2035		Pass-Thru Ctf 1.191 12/17/2046			
PASS THRU CTFs 03/25/2036		Pass Thru Ctf 01/25/2038		WFRBS Commercial Mtge Tr 2013-UBS1			
PASS THRU CTFs 03/25/2036		Pass Thru Ctf 01/25/2038		Pass-Thru Ctf 1.122 03/16/2046			
PASS THRU CTFs 5.5 03/25/2036		Pass Thru Ctf 01/25/2038		WFRBS Commercial Mtge Tr 2014-C19			
PASS THRU CTFs 03/25/2036		Pass Thru Ctf 01/25/2038		Pass-Thru Ctf 1.233 03/15/2047			
PASS THRU CTFs 03/25/2036		Pass Thru Ctf 01/25/2038		Wfrbs Commercial Mtge Tr 2014-C20			
PASS THRU CTFs 5.5 03/25/2036		Wells Fargo Mtg Bkd Secs Tr		Pass-Thru Ctf 1.283 05/17/2047			
PASS THRU CTFs 5.5 03/25/2036		Pass Thru Ctf 5.5 02/25/2038		WFRBS Commercial Mtge Tr 2014-C21			
PASS THRU CTFs 5.5 03/25/2036		Pass Thru Ctf .75 02/25/2038		Pass-Thru Ctf 1.413 08/16/2047			
PASS THRU CTFs 5 03/25/2036		Pass Thru Ctf 5.75 02/25/2038		WFRBS Commercial Mtge Tr 2014-C24			
PASS THRU CTFs 5.5 03/25/2036		Pass Thru Ctf 6 02/25/2038		Pass-Thru Ctf 1.39 11/15/2047			
PASS THRU CTFs 6 03/25/2036		Pass Thru Ctf 6.25 02/25/2038		WFRBS Commercial Mtge Tr 2014-LC14			
PASS THRU CTFs 5.75 03/25/2036		Wells Fargo Mtge Backed Secs 2003-J Tr		Pass-Thru Ctf 1.193 03/15/2047			
PASS THRU CTFs 5.75 03/25/2036		Pass-Thru Ctf 10/25/2033		WFRBS Comm Mtge Tr 2013-C14			
PASS THRU CTFs 03/25/2036		Pass-Thru Ctf 10/25/2033		Pass-Thru Ctf 2.133 06/15/2046			
PASS THRU CTFs 5.75 03/25/2036		Pass-Thru Ctf 10/25/2033		WFS Global Hldg SAS			
PASS THRU CTFs 0 03/25/2036		Pass-Thru Ctf 10/25/2033		Sr Sec Global Nt 9.5 07/15/2022 EUR			
PASS THRU CTFs 03/25/2036		Pass-Thru Ctf 10/25/2033		Sr Sec Global Nt 9.5 07/15/2022 EUR			
PASS THRU CTFs 5.5 03/25/2036		Pass-Thru Ctf 10/25/2033		Gtd Sr Global Nt 12.5 12/30/2022 EUR			
PASS THRU CTFs 5.5 03/25/2036		Pass-Thru Ctf 10/25/2033		Whitehorse VI Ltd			
PASS THRU CTFs 03/25/2036		Pass-Thru Ctf 10/25/2033		Coll Nt 02/03/2025			
Wells Fargo Mtg Backed Secs Tr		Pass-Thru Ctf 10/25/2033		Whitehorse X Ltd			
Pass Thru Ctf 09/25/2033		Pass-Thru Ctf 10/25/2033		Coll Nt 04/19/2027			
Pass Thru Ctf 09/25/2033		Pass-Thru Ctf 10/25/2033		Coll Nt 04/19/2027			
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 10/25/2033		Coll Nt 04/19/2027			
Pass-Thru Ctf 05/25/2034		Pass-Thru Ctf 10/25/2033		Coll Nt 04/19/2027			
Pass Thru Ctf 05/25/2034		Wells Fargo Mtge Backed Secs 2003-N Tr		Windstream Svcs LLC			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Sr Global Nt			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Wood Street CLO III BV			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Coll Nt 08/27/2022 EUR			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Coll Nt 08/27/2022 EUR			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Coll Nt 08/27/2022 EUR			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		World Omni Automobile Lease Securitization			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Tr 2			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Coll Nt 1.94 12/15/2020			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 11/25/2033		Coll Nt 1.73 12/15/2020			
Pass Thru Ctf 04/25/2035		Wells Fargo Mtge Backed Secs 2004-I Tr		World Omni Automobile Lease Securitization			
Pass Thru Ctf 04/25/2035		Pass-Thru Ctf 05/25/2034		Tr 2016-A			

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

Issues Matured in 2018

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Bayerische Landesbank flt rt german nt	03/05	Aberdeen Loan Fdg Ltd coll nt	11/01	Actavis Plc mandatory conv pfd shs ser a 5.5	03/01
Lithuania, Government of eurobonds 4.85	02/07	coll nt	11/01	Adams Cnty Colo Sch Dist No 012 pass-thru ctf	12/15
Mt Wilson CLO Ltd coll nt	07/15	coll nt	11/01	Adani Abbot Point Terminal Pty Ltd gtd australian bds 5.75	11/01
WestLB AG public sector pfandbriefe	04/03	coll nt	11/01	ADS Tactical Inc sr secd nt rule 144a 11	04/01
201012:Installment Sales and Lease Receivable		Abg Fin Int'l PLC gtd sub fltg rt euronotes	07/21	Advanta Mortgage Loan Trust asset-bkd ctf 7.76	05/25
pass-thru ctf	06/25	ABI Escrow Corp nt rule 144a 10.25	10/15	pass-thru ctf 6.05	02/25
pass-thru ctf	06/25	Abitibi-Consolidated Inc deb 7.4	04/01	pass-thru ctf 6.1	07/25
21st Centy Fox Amer Inc sr deb 7.25	05/18	Abitibiwater Inc sr secd nt 10.25	10/15	pass-thru ctf 6.05	09/25
sr deb 8.25	08/10	Ableco Fin LLC coll nt	08/15	Advantage Capital Partners XI LP coll nt	09/01
3M Co mtm ser f 1.375	08/07	coll nt	08/15	AE-Rotor Hldg BV coll nt 4.97	03/28
505 CDO III Ltd coll nt	08/20	coll nt	08/15	Aegean Marine Pete Network Inc sr nt conv 4	11/01
coll nt	08/20	coll nt	08/15	AEP Texas Central Transition Funding III LLC coll nt .88	12/01
coll nt	08/20	ABN AMRO Bank NV covered bds 3.5	01/12	Aeroquip-Vickers Inc mtn 7.09	01/05
coll nt	08/20	covered bds 4.17	01/16	mtn 6.89	01/15
coll nt	08/20	covered bds 3.565	02/05	mtn 7.07	02/23
coll nt	08/20	covered bds 4.17	07/09	mtn 6.875	04/09
505 CLO II Ltd coll nt	11/10	covered bds 2.25	07/10	Aetna Inc global sr nt 6.5	09/15
coll nt	11/10	covered bds	09/20	Aetna Inc New global sr nt 1.7	06/07
coll nt	11/10	ABN Amro Bk N V medium term sr sub bk nts rule 144a 1.8	06/04	Affinion Group Hldgs Inc sr secd pik / toggle nt 13.75	09/15
coll nt	11/10	medium term sr sub bk nts rule 144a ser 7 2.5	10/30	sr secd pik / toggle nt rule 144a 13.75	09/15
coll nt	11/10	ABN Amro Bk NV sub nt 4.65	06/04	Affinion Group Inc gtd sr nt 7.875	12/15
505 CLO IV Ltd coll nt	08/20	sub nt rule 144a 4.65	06/04	sr nt rule 144a 7.875	12/15
coll nt	08/20	ABN AMRO Bk NV Covered Bd Programme coll nt 4.17	07/09	Affinion Invts LLC sr sub nt 13.5	08/15
coll nt	08/20	ABN Amro Mortgage Corp mtg pass thru ctf 0	05/25	sr sub nt rule 144a 13.5	08/15
coll nt	08/20	mtg pass thru ctf 0	05/25	Affinity Gaming LLC / Affinity Gaming Fin Corp	
coll nt	08/20	mtg pass thru ctf 0	05/25	gtd sr nt 9	05/15
coll nt	08/20	mtg pass thru ctf 0	05/25	sr nt rule 144a 9	05/15
A5 Funding LP coll nt	05/02	mtg pass thru ctf 0	05/25	African Dev Bk global bd 1.375	12/17
coll nt	05/02	mtg pass thru ctf 0	05/25	global medium term sr bk nt .875	03/15
coll nt	05/02	mtg pass thru ctf 0	05/25	global medium term sr bk nt 10	11/09
coll nt	05/02	mtg pass thru ctf 0	05/25	global medium term sr bk nt 1.375	12/17
coll nt	06/01	mtg pass thru ctf 0	05/25	global medium term sr bk nt 1	11/02
coll nt	06/01	mtg pass thru ctf 0	05/25	global medium term sr bk nt fltg rt	08/01
coll nt	06/01	mtg pass thru ctf 0	05/25	global mtn ser 471 1.625	10/02
coll nt	07/17	ABN AMRO Mtge Corp Cfts 2003-10 pass-thru ctf 4.5	09/25	AG Spring Fin Ltd sr sec global nt 7.5	06/01
coll nt	07/17	pass-thru ctf 4.5	09/25	Agency For Housing Mtge Lending Open Joint-Sto	
Aames Mortgage Trust pass-thru ctf 6.21	12/15	pass-thru ctf 4.75	09/25	fixed/fltg rt russian bds 12.5	04/18
Aareal Bank AG covered bds .875	01/15	pass-thru ctf	05/25	fixed/fltg rt russian bds 11.5	09/25
covered bds 3	01/22	ABN AMRO Mtge Corp Cfts 2003-6 pass-thru ctf	05/25	gtd russian bds	04/15
covered bds 3.35	02/02	Abu Dhabi Natl Energy Co PJSC global sr nt rule 144a 7.25	08/01	gtd russian bds 7.63	06/15
covered bds 3.5	04/03	nt ser a rule 144a 2.5	01/12	gtd russian bds 8.05	11/15
covered bds	06/05	ACA CLO 2006 1 LTD coll nts	07/25	loan participation nt 7.75	02/13
covered bds 1	06/28	coll nts	07/25	Agricultural Bk China Ltd New medium term sr nt 2	05/21
covered bds	06/29	coll nts	07/25	Aguila 3 SA gtd sr sec global nt 7.875	01/31
covered bds 1.5	07/02	coll nts	07/25	sr sec global nt 7.875	01/31
covered bds 1.875	07/02	coll nts	07/25	sr sec global nt 7.875	01/31
covered bds 1.1	07/12	coll nts	07/25	sr secd nt rule 144a 7.875	01/31
covered bds 3.5	07/23	coll nts	07/25	sr secd nt rule 144a 7.875	01/31
covered bds	07/25	Acacia CDO 1 Ltd (United States) bd 0	12/04	sr secd nt rule 144a 7.875	01/31
covered bds 3	07/27	Acadia Healthcare Co Inc gtd sr nt 12.875	11/01	Ah Mtge Advance Tr 2009-ADV1 coll nt	10/30
covered bds 1.375	08/10	sr nt rule 144a 12.875	11/01	coll nt	10/30
covered bds 3.5	08/14	ACAS Business Ln Tr coll nt fltg rt	01/25	coll nt	10/30
covered bds	09/03	coll nt fltg rt	01/25	Ahb Sukuk Co Ltd tr ctf 3.267	10/08
covered bds 3.25	09/21	coll nt fltg rt	01/25	Ahern Rentals Inc sr secd 2nd priority nt rule 144a 9.5	06/15
covered bds	10/08	coll nts	01/25	AIB Mtg Bk covered bd 4.875	06/29
covered bds 3.25	11/08	coll nts	01/25	AIB Mtge Bank PLC covered bds	02/03
covered bds	11/28	Access Group Inc coll nt	04/25	covered bds 3.125	09/10
covered bds 3.5	12/03	fltg rt student loan taxable glb nt	04/25	AIG Finanzas I flt rt bd	03/12
covered bds	12/03	Access Group Inc Del global nt student in taxable fltg rt	06/22	mtg-bkd bd 0	03/12
covered bds	12/05	Accuracy Inc Del sr nt conv 3.5	02/01	mtg-bkd bd 0	03/12
covered bds	12/28	sr nt conv rule 144a 3.5	02/01	AIG-FP Matched Fdg Corp gtd euro mtn fltg rt	08/11
AB Svensk Exportkredit mtm rule 144a 10	11/23	sr nt conv ser a 3.5	02/01	Air CDA 2013-1 Pass Thru Trs pass thru ctf cl c rule 144a 6.625	05/15
ABB Ltd swiss nt 1.5	11/23	Accuride Corp gtd 1st priority sr secd nt 9.5	08/01	Air Lease Corp global sr nt 2.125	01/15
Abbey National Treas Svcs PLC covered bds 4.375	01/24	gtd 1st priority sr secd nt rule 144a 9.5	08/01	sr nt 2.625	09/04
covered bds 4.375	01/24	ACE INA Hldgs Inc global gtd sr nt 5.8	03/15	sr nt conv 3.875	12/01
covered bds 3.25	02/13	Acea SPA sr unsec nt 3.75	09/12	sr nt conv rule 144a 3.875	12/01
covered bds	05/29	Achmea Hypotheekbank NV covered bds 3.5	08/22		
covered bds	05/29	Acquedotto Pugliese SpA euront 6.92	06/29		
covered bds	06/20	Actavis Fdg Scs global gtd nt 2.35	03/12		
Abbey Natl Treas Svcs PLC global gtd nt 3.05	08/23	global gtd nt fltg rt 2.62878	03/12		
global gtd sr nt 2	08/24				
global gtd sr nt fltg rt 3.18	08/24				
Abbott Labs sr nt 2	09/15				
AbbVie Inc sr nt 1.8	05/14				
sr nt 2	11/06				
sr nt rule 144a 2	11/06				
Abengoa Fin SAU gtd sr global nt 8.875	02/05				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
American Rock Salt Co LLC sr secd nt rule 144a 8.25	05/01	Anhui Transportation Hldg Group (HK) Ltd eurobonds 2.875	06/11	Arlo X Ltd coll nt	04/20
American Tower Corp dep shs rep 1/10th mandatory pfd stk conv ser b 5.5	02/15	Anthem Inc corp units 5.25	05/01	Armored Autogroup Inc gtd sr nt 9.25	11/01
global sr nt 4.5	01/15	Anthracite Rated Investments (Jersey) Ltd coll nt	03/23	sr nt rule 144a 9.25	11/01
Americredit Auto Receivables Tr 2012-1 coll nt 2.67	01/08	coll nt	04/24	Arrow Electrs Inc bd 6.875	06/01
coll nt 4.72	03/08	Anthracite Rated INVT coll notes	03/23	global nt 3	03/01
Americredit Auto Receivables Tr 2015-2 coll nt .83	09/10	Anthracite Rated Invnt Ltd coll nt	03/22	Artus Ln Fund Ltd coll nt	02/15
coll nt	09/10	Anthracite Rated Invnts Ltd coll nt	04/24	coll nt	02/15
Americredit Auto Recs Tr 2012-3 coll nt 2.42	05/08	Anton Oilfield Svcs Group gtd global bds 7.5	11/06	coll nt	02/15
Americredit Auto Recs Tr 2013-3 coll nt .92	04/09	ANZ National (Int'L) Ltd covered bds 1.5	02/27	coll nt	02/15
coll nt 1.58	09/10	ANZ NATIONAL INTL LTD mntn rule 144a 1.75	03/29	Arvin International (UK) Plc gtd nt 10.375	10/28
Americredit Auto Recs Tr 2012-3 coll nt 3.03	07/09	mntn rule 144a reg s 1.8	03/29	Arvinmeritor Inc gtd global nt 10.625	03/15
Americredit Automobile Receivables Tr 2010-3 coll nt 4.98	01/08	ANZ New Zealand (Int'L) Ltd covered bds 1.5	10/02	ASB Bank Ltd covered bds 1.5	11/01
Americredit Automobile Receivables Tr 2011-2 coll nt 5.48	09/10	AON Fin NS1 Ulc gtd sr nt 4.76	03/08	covered bds 1.375	11/02
Americredit Automobile Receivables Tr 2012-2 coll nt 3.38	04/09	Apache Corp global nt 6.9	09/15	Ascentium Equipment Receivables 2014-1 LLC	10/10
Americredit Automobile Receivables Tr 2013-4 coll nt .96	04/09	sr nt 7	02/01	coll nt 1.58	11/13
coll nt 1.66	09/10	Aperam sr nt rule 144a 7.75	04/01	coll nt 2.46	11/13
Americredit Automobile Receivables Tr 2013-5 coll nt .9	09/10	Aphex Pacific Capital Ltd indx lkd flt rt nt	02/14	Ascentium Equipment Receivables 2016-1 Tr	11/13
Americredit Automobile Receivables Tr 2014-3 coll nt .64	04/09	APIDOS CDO II coll nt	12/21	coll nt 1.75	11/13
coll nt	04/09	coll nt	12/21	Asciano Fin Ltd gtd sr nt rule 144a 5	04/07
Americredit Automobile Receivables Tr 2015-1 coll nt .77	04/09	coll nt fltg rt	12/21	Ashland Inc New sr nt 3.875	04/15
coll nt	04/09	coll nt fltg rt	12/21	sr nt rule 144a 3.875	04/15
Americredit Automobile Recs Tr 2011-3 coll nt 5.76	12/10	coll nt fltg rt	12/21	Ashland Oil Inc mntn 7.75	08/06
Ameritech Mortgage Securities, Inc. mtg ln asset-bkd ctf 5.369	06/20	coll nt fltg rt	12/21	Asia Pacific Ports Dev Co Ltd coll nt 4.5	02/18
Ameritech Cap Fdg Corp deb 6.45	01/15	coll nt fltg rt	12/21	Asian Dev Bk bd 5.593	07/16
AMF Bowling Inc deb zero cpn conv 0	05/12	coll nt	12/21	global bd 1.875	10/23
Amgen Inc global nt 4.375	12/05	Apidos CDO IV coll nt	10/27	global mtn 1.5	09/28
global sr nt 6.15	06/01	coll nt	10/27	global mtn fltg rt ser 772-03-1	02/28
Amkor Technology Inc sr nt 7.375	05/01	coll nt	10/27	global mtn fltg rt ser 841-00-1 1.46194	02/08
sr nt rule 144a 7.375	05/01	coll nt	10/27	global mtn fltg rt ser 899-00-1 1.31833	01/26
AMMC CLO VI Ltd coll nt	05/03	coll nt	10/27	global mtn ser 754-00-1 1.75	09/11
coll nt	05/03	coll nt	10/27	global mtn ser 816-00-1 1.125	06/05
coll nt	05/03	coll nt	10/27	global mtn ser 854-00-1 .875	04/26
coll nt	05/03	coll nt	10/27	global mtn ser 887-00-1 .875	10/05
coll nt	05/03	Apple Inc global nt 1	05/03	medium term bk nt 10	11/09
AMRESCO Residential Securities Corp. Mortgage Loan Trust pass-thru ctf 6.51	06/25	global nt fltg rt 2.03698	05/03	Aspect Telecommunications Corp sub bd zero cpn conv rule 144a 0	08/10
Amsouth Bk Birmingham Ala sub bk nt 6.45	02/01	global sr nt 1.3	02/23	sub deb zero cpn conv 0	08/10
Amsted Inds Inc sr nt rule 144a 8.125	03/15	Arcan Res Ltd cad\$ sub deb conv 6.5	10/31	Associated Asphalt Partners LLC sr secd nt rule 144a 8.5	02/15
Anadarko Pete Corp tangible equity units 7.5	06/07	ArcelorMittal SA Luxembourg nt 6.125	06/01	Associated Banc Corp associated banc-corp sub inter nt 9.25	10/15
Ancestry Com Hldgs Llc sr pik toggle nt rule 144a 9.625	10/15	nt rule 144a 6.125	06/01	Associates Corp North Amer sr deb 6.95	11/01
Anchorage Alaska pass-thru ctf	06/01	Archer Daniels Midland Co global nt 5.45	03/15	Assurant Inc global sr nt 2.5	03/15
Anchorage Capital CLO 7 Ltd coll nt 1	10/15	Ard Fin SA sr pay-in-kind nt 11.125	06/01	Aston Martin Capital Ltd gtd sr sec global nt 9.25	07/15
Andalucia Junta de spanish bds 4.75	01/24	Ard Finance S.A. secd pik nt rule 144a 11.125	06/01	Astrazeneca PLC global sr nt 1.75	11/16
spanish bds 4.75	01/24	Ares Cap Corp sr nt 4.875	11/30	global sr nt fltg rt 2.84519	11/16
Andrade Gutierrez Int'l SA gtd global nt 4	04/30	sr nt conv 4.75	01/15	At Home Corp sub deb conv .5246	12/28
Anheuser Busch Cos Inc deb 10	07/01	sr nt conv rule 144a 4.75	01/15	sub deb conv rule 144a .525	12/28
nt 4.5	04/01	Ares VR CLO Ltd coll nts 5.98	03/12	AT&T Inc global nt 5.5	02/01
nt 5.5	01/15	coll nt fltg rt	03/12	global nt 5.6	05/15
Anheuser Busch Inbev Fin Inc global gtd nt 1.25	01/17	coll nt fltg rt	03/12	global nt 2.375	11/27
Anheuser Busch Inbev Worldwide Inc gtd nt 6.5	07/15	coll nt fltg rt	03/12	global nt 1.75	01/15
gtd nt 2.2	08/01	coll nt fltg rt	03/12	global nt fltg rt 3.22138	11/27
gtd nt fltg rt 3.04805	08/01	coll nt	03/12	Athenee CDO PLC coll nt	03/30
Anheuser-Busch Inbev Fin Inc gtd canadian bds 2.375	01/25	Ares VR CLO Ltd / Ares VR CLO Corp coll nt 6	02/24	Atkore Intl Inc gtd sr secd nt 9.875	01/01
Anheuser-Busch Inbev Sa/Nv sr nt	03/29	coll nt fltg rt	02/24	sr secd nt rule 144a 9.875	01/01
		coll nt fltg rt	02/24	Atlanta GA Arpt Rev muni 2nd mkt derivatives	01/01
		coll nt fltg rt	02/24	Atlantia SPA gtd italian bds 3.625	11/30
		coll nt fltg rt	02/24	Atlantic City Elec Co 1st mtg bd 7.75	11/15
		coll nt fltg rt	02/24	Atlantic Pwr Corp gtd sr nt 9	11/15
		coll nt fltg rt	02/24	sr nt rule 144a 9	11/15
		coll nt fltg rt	02/24	Atlas Air Inc enhanced equip tr ctf rule 144a 7.38	01/02
		coll nt fltg rt	02/24	Atlas Energy Oper Co LLC / Atlas Energy Fin Corp	02/01
		coll nt fltg rt	02/24	gtd sr nt 10.75	02/01
		coll nt fltg rt	02/24	sr nt rule 144a 10.75	02/01
		coll nt fltg rt	02/24	Atlas Pipeline Partners L P Atlas Pipeline Fin Corp	06/15
		coll nt fltg rt	02/24	gtd sr nt 8.75	06/15
		coll nt fltg rt	02/24	sr nt 2011 rule 144a 8.75	06/15
		coll nt fltg rt	02/24	sr nt rule 144a 8.75	06/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Atmel Corp		Avon Prods Inc (continued)		Banc of America Alternative Loan Tr 2003-6	
sub deb zero cpn conv 0	04/21	nt 4.2	07/15	(continued)	
sub deb zero cpn conv rule 144a 0	04/21	reset nt rule 144a 6.25	05/01	Banc of America Alternative Loan Tr 2003-7	
Audatex North Amer Inc		AYT Financiacion Inversiones II		pass-thru ctf 5	09/25
gtd sr nt 6.75	06/15	covered bds	12/10	pass-thru ctf 5	09/25
gtd sr nt rule 144a 6.75	06/15	AYT Prestige		pass-thru ctf 5	09/25
sr nt rule 144a 6.75	06/15	covered bds	03/15	pass-thru ctf 5	09/25
Aurora Diagnostics Hldgs LLC		AyT.1, Fondo de Titulizacion Hipotecaria		pass-thru ctf	09/25
gtd sr nt 10.75	01/15	coll nt	12/20	Banc of America Alternative Loan Tr 2003-8	
sr nt rule 144a 10.75	01/15	coll nt	12/20	pass-thru ctf 4.75	10/25
Austin Tex Convention Enterprises Inc		AYT.9 FTPYME-ICO III, F.T.A.		pass-thru ctf	10/25
bds 5.25	01/01	coll nt	03/31	Banc of America Alternative Loan Tr 2003-9	
Austin Tr Var Sts		coll nt	03/31	pass-thru ctf 4.75	10/25
pass-thru ctf	07/01	AYT9 FTPYME-ICO III FTA		pass-thru ctf 4.75	10/25
Australia & New Zealand Bkg Group Ltd		coll nt	03/31	pass-thru ctf	10/25
gtd medium term sr nt fltg rt rule 144a	01/16	coll nt	03/31	Banc of America Alternative Loan Trust	
medium term sr nt fltg rt	11/16	coll nt	03/31	interest only ctf 0	07/25
Australia & New Zealand Bkg Group Ltd		Azerbaijan Gov't of		interest only ctf 0	11/25
Australian Govt		government bds	09/01	pass-thru ctf 5	07/25
gtd medium term sr nt fltg rt rule 144a	01/16	B & G Foods Hldgs Corp		pass-thru ctf 0	11/25
gtd medium term sr nt fltg rt rule 144a	02/28	gtd sr nt 7.625	01/15	pass-thru ctf 4.5	11/25
gtd medium term sr nt rule 144a 1.46	01/16	B A T Intl Fin PLC		pass-thru ctf 4.5	11/25
mnt rule 144a fltg rt	02/12	global sr nt rule 144a 1.85	06/15	pass-thru ctf 4.5	11/25
Australia & New Zealand Bkg Group Ltd N Y Brh		gtd sr nt rule 144a 9.5	11/15	pass-thru ctf 5.25	11/25
gtd medium term sr nt rule 144a 1.5	01/16	sr nt fltg rt rule 144a	06/15	pass-thru ctf 5.5	12/25
medium term sr nt 1.45	05/15	sr nt rule 144a 1.85	06/15	Banc of America Large Loan Inc 2004-BBA4	
medium term sr nt 2	11/16	B-Cap 1 Tr		comm mtg pass-thru ctf	06/25
medium term sr nt fltg rt	05/15	pass-thru ctf	09/07	comm mtg pass-thru ctf	06/25
Australia and New Zealand Banking Group Ltd		pass-thru ctf	09/07	comm mtg pass-thru ctf	06/25
covered bds 1.375	09/04	pass-thru ctf	09/07	comm mtg pass-thru ctf	06/25
medium term sr nt fltg rt	11/16	B-TRA NV/SA		pass-thru ctf	06/25
sub fltg rt australian bds	01/17	pass thru ctf	07/02	Banc of America Mortgage Securities Inc	
Australia Gov't of		pass thru ctf	07/02	interest only ctf 0	06/25
government bds 5.5	01/21	B2Gold Corp		interest only ctf 0	07/25
government bds 3.25	10/21	sr sub nt conv 3.25	10/01	interest only ctf 0	12/25
government bds 1	11/21	sr sub nt conv rule 144a 3.25	10/01	pass-thru ctf 0	06/25
Australian Gas Lt Co		BA Cr Card Tr		pass-thru ctf 0	07/25
nt rule 144a 6.85	04/15	coll nt	08/15	pass-thru ctf 0	07/25
Austria (Republic of)		Babson CLO Ltd		pass-thru ctf 0	07/25
bd 4.65	01/15	coll notes	07/15	pass-thru ctf 0	07/25
Austria Gov't of		coll notes	07/15	pass-thru ctf 0	07/25
austrian bds 4.65	01/15	coll notes	07/15	pass-thru ctf 0	07/25
austrian bds 4.65	01/15	coll notes	07/21	pass-thru ctf 5	07/25
austrian bds 4.65	01/15	coll nt	07/15	pass-thru ctf 5	12/25
austrian bds 4.65	01/15	coll nt	07/15	pass-thru ctf 5	12/25
austrian bds 1.15	10/19	coll nt	07/15	pass-thru ctf 5	12/28
Auto ABS Compartment 2008-1		coll nt	07/15	Banc of America Mtge 2003-10 Tr	
coll nt	05/30	coll nt	07/15	pass-thru ctf 5	12/25
coll nts 0	05/30	coll nt	07/15	pass-thru ctf	12/25
Auto Loan ABS Program		coll nt	07/15	Banc One Financial Services Home Equity Loan Trust	
pass-thru ctf	11/18	Babson CLO Ltd 2008-I		pass-thru ctf 6.94	05/25
pass-thru ctf	12/17	coll nt 7.6	07/20	Banca Carige SPA	
Autonation Inc		coll nt	07/20	covered bds 3.875	10/24
gtd global sr nt 6.75	04/15	coll nt	07/20	Banca Civica SA	
Autopista Del Sol		coll nt	07/20	covered bds 4.38	04/30
chilean bds 4	01/15	coll nt	07/20	covered bds 4.25	06/14
Autozone Inc		coll nt	07/20	covered bds 4	10/23
global nt 7.125	08/01	Babson CLO Ltd 2008-II		covered bds 4	10/23
Auxilium Pharmaceuticals Inc		coll nt	07/20	covered bds 4.75	12/04
sr nt conv 1.5	07/15	coll nt	07/20	Banca Delle Marche SpA	
Avenue CLO		coll nt	07/20	bd 0	04/20
coll notes	11/07	coll nt	07/20	bd 0	11/23
coll notes	11/07	coll nt	07/20	Banca Monte Dei Paschi Di Siena SPA	
coll notes	11/07	Babson Ln Opportunity CLO Ltd		covered bds 5	02/09
Avenue CLO III Ltd		coll nt	04/20	Banca Popolare Dell'Emilia Romagna SCARL	
coll nts	07/20	coll nt	04/20	covered bds	01/29
coll nts	07/20	coll nt	04/20	covered bds 3.375	10/22
coll nts	07/20	coll nt	04/20	Banco Bilbao Vizcaya Argentaria SA	
coll nts	07/20	Baden Wuerttemberg Land of		covered bds	04/03
Avenue CLO IV		german bds 4.5	05/14	covered bds 4.25	09/21
coll notes	11/07	Baidu Inc		covered bds 4.75	12/04
Avery Str CLO Ltd / Avery Str CLO Corp		global nt 3.25	08/06	covered bds 4.5	12/20
coll nt	04/05	Bake Str Fdg CLO		Banco BMG S A	
coll nt 5.51	04/05	coll nt fltg rt	12/15	sr nt rule 144a 8	04/15
coll nt	04/05	Baker Hughes Inc		Banco BPI SA	
coll nt	04/05	sr nt 7.5	11/15	covered bds	01/25
coll nt	04/05	Baker Str Fdg CLO		Banco BPM SPA	
coll nt	04/05	coll nt	12/15	covered bds	04/02
Aviation Cap Group Corp		coll nt	12/15	Banco Comercial Portugues SA	
nt rule 144a 2.875	09/17	coll nt	12/15	covered bds 4.75	06/22
sr nt rule 144a 4.625	01/31	coll nt	12/15	Banco Davivienda S A	
AVIC Int'l Fin & Investment Ltd		coll nt	12/15	sr nt rule 144a 2.95	01/29
gtd eurobonds 4.75	09/12	Baker Str Fdg CLO Ltd		Banco de Caja Espana de Inversiones Salamanca Y S	
Avis Budget Car Rent LLC / Avis Budget Fin Inc		coll nt fltg rt	12/15	covered bds 4.25	06/14
gtd sr nt 9.625	03/15	Bakkavor Fin (2) PLC		covered bds 4.76	12/02
gtd sr nt rule 144a 9.625	03/15	sr sec global nt 8.25	02/15	Banco de Chile	
Avis Budget Rental Car Funding (Aesop) LLC		Ball Corp		sr nt 1.125	05/23
coll nt 3.27	02/20	sr nt 6.625	03/15	Banco de Costa Rica	
coll nt 4.72	02/20	Banc Amer Large Ln Inc		sr nt rule 144a 5.25	08/12
coll nt 2.802	05/22	coml mtg pass thru ctf	06/25	Banco de Credito Del Peru	
coll nt 3.887	05/22	coml mtg pass thru ctf	06/25	sr nt rule 144a 2.75	01/09
Avista Corp		Banc Amer Mtg Secs Inc		Banco Espirito Santo SA	
1st mtg bd 5.95	06/01	pass thru ctf 5.5	04/25	covered bds	01/25
Avon Prods Inc		Banc of America Alternative Loan Tr 2003-6		Banco Gnb Sudameris SA	
global nt 5.75	03/01	pass-thru ctf 4.75	08/25	sr global nt 3.875	05/02
		pass-thru ctf	08/25		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Banco Interacciones SA certificados bursatiles	06/21	Bank Amer Corp (continued) mtn zero cpn ser l index-linked (capped lev index return) 0	05/25	Bank Amer Corp (continued) mtn zero cpn ser l index-linked (mkt-linked step up nt) 0	05/25
Banco Nac Desenv Economico e Social-BNDES nt fltg rt rule 144a	06/16	mtn zero cpn ser l index-linked (capped lev index return) 0	05/25	mtn zero cpn ser l index-linked (mkt-linked step up nt) 0	07/27
Banco Nacional De Costa Rica sr nt rule 144a 4,875	11/01	mtn zero cpn ser l index-linked (capped lev index return) 0	06/29	mtn zero cpn ser l index-linked (mkt-linked step up nt) 0	07/27
Banco Pastor SA covered bds	09/17	mtn zero cpn ser l index-linked (capped lev index return) 0	07/27	mtn zero cpn ser l index-linked (mkt-linked step up nt) 0	10/26
covered bds 4.75	11/22	mtn zero cpn ser l index-linked (capped lev index return) 0	09/28	mtn zero cpn ser l index-linked (mkt-linked step up nt) 0	11/26
Banco Popolare Societa Cooperativa covered bds	04/02	mtn zero cpn ser l index-linked (capped leveraged index return) 0	11/21	sub inter nt 5.45	03/23
Banco Popular Espanol SA covered bds 4.125	04/09	mtn zero cpn ser l index-linked (capped leveraged index return) 0	04/27	sub inter nt 5.3	01/15
covered bds 4.125	04/09	mtn zero cpn ser l index-linked (capped leveraged index return) 0	05/25	sub inter nt 5.35	02/15
covered bds	08/03	mtn zero cpn ser l index-linked (capped leveraged index return) 0	06/29	sub inter nt 5.4	02/15
covered bds	08/06	mtn zero cpn ser l index-linked (capped leveraged index return) 0	07/27	sub inter nt 5.4	02/15
covered bds	09/17	mtn zero cpn ser l index-linked (capped leveraged index return) 0	01/26	sub inter nt 5	03/15
covered bds 4.75	11/22	mtn zero cpn ser l index-linked (capped leveraged index return) 0	03/28	sub inter nt 5.1	03/15
Banco Sabadell SA covered bds 3.375	01/23	mtn zero cpn ser l index-linked (capped leveraged return nt) 0	03/31	sub inter nt 5.15	03/15
covered bds	09/18	mtn zero cpn ser l index-linked (capped leveraged return nt) 0	07/27	sub inter nt 5.2	03/15
covered bds	10/30	mtn zero cpn ser l index-linked (capped leveraged return nt) 0	03/26	sub inter nt 4.7	05/15
Banco Santander (Mexico) SA certificados bursatiles	03/16	mtn zero cpn ser l index-linked (capped leveraged return nt) 0	04/25	sub inter nt 4.9	05/15
Banco Santander Rio SA argentine bds	12/29	mtn zero cpn ser l index-linked (capped leveraged return nt) 0	07/27	sub inter nt 5	05/15
fltg rt argentine nt	01/20	mtn zero cpn ser l index-linked (enhanced return nts) 0	03/26	sub inter nt 5.05	05/15
fltg rt argentine nt	03/19	mtn zero cpn ser l index-linked (enhanced return nts) 0	04/25	sub inter nt 4.3	06/15
Banco Santander SA (Mexico) certificados bursatiles	04/18	mtn zero cpn ser l index-linked (leveraged index return nts) 0	07/27	sub inter nt 4.6	06/15
Banco Santander SA (Spain) covered bds 2.875	01/30	mtn zero cpn ser l index-linked (leveraged index return nts) 0	07/27	sub inter nt 4.65	06/15
covered bds 4.5	12/14	mtn zero cpn ser l index-linked (leveraged index return nts) 0	08/31	sub inter nt 4.7	06/15
Bangkok Bank nt rule 144a 3.3	10/03	mtn zero cpn ser l index-linked (leveraged return nt) 0	06/29	sub inter nt 5	07/15
sr nt rule 144a 2.75	03/27	mtn zero cpn ser l index-linked (leveraged return nt) 0	09/28	sub inter nt 5.25	07/15
Bank Amer Corp inter nt 5.1	02/15	mtn zero cpn ser l index-linked (mitts 90% principal protected) 0	12/26	sub inter nt 5.5	08/15
inter nt 5.35	03/15	mtn zero cpn ser l index-linked (market index target-term secs) 0	04/02	sub inter nt 5.5	08/15
inter nt 5.15	11/15	mtn zero cpn ser l index-linked (market index target-term secs) 0	04/27	sub inter nt 5.75	08/15
inter nt 5.25	11/15	mtn zero cpn ser l index-linked (market index target-term secs) 0	05/25	sub inter nt 5.75	08/15
inter nt 5.25	11/15	mtn zero cpn ser l index-linked (market index target-term secs) 0	06/29	sub inter nt 5.65	09/15
medium term sr nt fltg rt ser l 2.72793	03/22	mtn zero cpn ser l index-linked (market index target-term secs) 0	07/27	sub inter nt 5.75	09/15
medium term sr nt ser l 2	01/11	mtn zero cpn ser l index-linked (market index target-term secs) 0	11/30	sub inter nt 5.4	11/15
medium term sr nt ser l 1.95	05/12	mtn zero cpn ser l index-linked (market index target-term secs) 0	03/23	sub inter nt 5.4	12/15
mtn fltg rt ser l equity-linked (income nts)	08/28	mtn zero cpn ser l index-linked (market index target-term secs) 0	04/02	sub inter nt 5.5	12/15
mtn fltg rt ser l equity-linked (income nts)	09/28	mtn zero cpn ser l index-linked (market index target-term secs) 0	04/27	sub inter nt 5.5	12/15
mtn ser l 5.65	05/01	mtn zero cpn ser l index-linked (market index target-term secs) 0	05/25	sub inter nt 6.2	12/15
mtn step-up ser l 1	08/28	mtn zero cpn ser l index-linked (market index target-term secs) 0	06/29	sub inter nt 6.25	08/15
mtn step-up ser l 1	09/25	mtn zero cpn ser l index-linked (market index target-term secs) 0	07/27	sub inter nt 6.3	09/15
mtn step-up ser l 1	11/06	mtn zero cpn ser l index-linked (market index target-term secs) 0	08/31	sub inter nt 6.35	09/15
mtn zero cpn equity-linked (autocall market-linked step up) 0	02/26	mtn zero cpn ser l index-linked (market index target-term secs) 0	09/28	sub inter nt 6.35	09/15
mtn zero cpn ser l currency-linked (step up nts) 0	07/29	mtn zero cpn ser l index-linked (market-linked step up nt) 0	03/23	sub inter nt 6.35	09/15
mtn zero cpn ser l equity-linked 0	08/22	mtn zero cpn ser l index-linked (market-linked step up nt) 0	04/02	sub inter nt 6.35	09/15
mtn zero cpn ser l equity-linked (enhanced return nts) 0	03/01	mtn zero cpn ser l index-linked (market-linked step up nt) 0	01/25	sub inter nt 6.35	09/15
mtn zero cpn ser l equity-linked (market index target-term secs) 0	02/02	mtn zero cpn ser l index-linked (market-linked step up nt) 0	01/26	sub inter nt 6.35	09/15
mtn zero cpn ser l equity-linked (market-linked step up nts) 0	01/02	mtn zero cpn ser l index-linked (market-linked step up nt) 0	10/26	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (absolute return nts) 0	03/27	mtn zero cpn ser l index-linked (market-linked step up nt) 0	11/30	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (accelerated return nts) 0	01/26	mtn zero cpn ser l index-linked (market-linked step up nt) 0	03/23	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (accelerated return nts) 0	10/26	mtn zero cpn ser l index-linked (market-linked step up nt) 0	04/27	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall market-linked step up) 0	01/26	mtn zero cpn ser l index-linked (market-linked step up nt) 0	02/26	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall market-linked step up) 0	03/23	mtn zero cpn ser l index-linked (market-linked step up nt) 0	04/27	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall market-linked step up) 0	04/27	mtn zero cpn ser l index-linked (market-linked step up nt) 0	05/25	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall market-linked step up) 0	05/25	mtn zero cpn ser l index-linked (market-linked step up nt) 0	05/25	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall market-linked step up) 0	08/31	mtn zero cpn ser l index-linked (market-linked step up nt) 0	05/25	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall market-linked step up) 0	10/26	mtn zero cpn ser l index-linked (market-linked step up nt) 0	05/25	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall mkt-linked step up) 0	11/26	mtn zero cpn ser l index-linked (market-linked step up nt) 0	06/22	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall mkt-linked step up) 0	03/23	mtn zero cpn ser l index-linked (market-linked step up nt) 0	06/29	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall mkt-linked step up) 0	07/27	mtn zero cpn ser l index-linked (market-linked step up nt) 0	07/27	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall mkt-linked step up) 0	10/28	mtn zero cpn ser l index-linked (market-linked step up nt) 0	07/27	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocall mkt-linked step up) 0	10/28	mtn zero cpn ser l index-linked (market-linked step up nt) 0	08/24	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (autocallable mkt-linked nt) 0	07/27	mtn zero cpn ser l index-linked (market-linked step up nt) 0	08/31	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (buffered step-up nts) 0	08/09	mtn zero cpn ser l index-linked (market-linked step up nt) 0	09/28	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (capped lev index return) 0	02/23	mtn zero cpn ser l index-linked (market-linked step up nt) 0	09/28	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (capped lev index return) 0	03/23	mtn zero cpn ser l index-linked (market-linked step up nt) 0	09/28	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (capped lev index return) 0	04/27	mtn zero cpn ser l index-linked (market-linked step up nt) 0	10/26	sub inter nt 6.35	09/15
mtn zero cpn ser l index-linked (capped lev index return) 0	04/27	mtn zero cpn ser l index-linked (mkt linked step up nt) 0	08/31	sub inter nt 6.35	09/15
				Bank Amer N A Charlotte N C medium term bk nt fltg rt 3.07681	12/07
				Bank Austria Creditanstalt AG bd 5	01/23
				Bank Montreal global medium term sr nt step-up ser a 2.25	03/29
				medium term sr nt fltg rt b 2.30393	04/09
				medium term sr nt ser b 1.45	04/09
				medium term sr nt ser c 1.35	08/28
				mtn equity-linked ser c (autocallable cash-settled nt) 8.4	01/31
				mtn equity-linked ser c (autocallable cash-settled nt) 10.2	01/31
				mtn equity-linked ser c (autocallable cash-settled nt) 10.8	01/31
				mtn equity-linked ser c (autocallable cash-settled nt) 11.7	01/31
				mtn equity-linked ser c (autocallable cash-settled nt) 8.4	02/28
				mtn equity-linked ser c (autocallable cash-settled nt) 10.2	02/28
				mtn equity-linked ser c (autocallable cash-settled nt) 10.8	02/28
				mtn equity-linked ser c (autocallable cash-settled nt) 12.6	02/28
				mtn equity-linked ser c (autocallable cash-settled nts) 6.6	01/31
				mtn equity-linked ser c (autocallable cash-settled nts) 8.4	01/31
				mtn equity-linked ser c (autocallable cash-settled nts) 9	01/31
				mtn equity-linked ser c (autocallable cash-settled nts) 9.9	01/31
				mtn equity-linked ser c (autocallable cash-settled nts) 7.2	03/29
				mtn equity-linked ser c (autocallable cash-settled nts) 7.5	03/29
				mtn equity-linked ser c (autocallable cash-settled nts) 8.4	03/29
				mtn equity-linked ser c (autocallable cash-settled nts) 10.8	03/29
				mtn equity-linked ser c (autocallable cash-settled nts) 7.5	04/30
				mtn equity-linked ser c (autocallable cash-settled nts) 8.4	04/30
				mtn equity-linked ser c (autocallable cash-settled nts) 10.2	04/30
				mtn equity-linked ser c (autocallable cash-settled nts) 11.7	04/30
				mtn equity-linked ser d (autocall cash-settled nt) 7.8	06/29
				mtn equity-linked ser d (autocall cash-settled nt) 8.1	06/29
				mtn equity-linked ser d (autocallable cash-settled nt) 8.4	05/31

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ISSUE	MATURITY
Bank Montreal (continued)	
mtn equity-linked ser d (autocallable cash-settled nt) 9	05/31
mtn equity-linked ser d (autocallable cash-settled nt) 9.3	07/31
mtn equity-linked ser d (autocallable cash-settled nt) 10.8	07/31
mtn equity-linked ser d (autocallable cash-settled nt) 10.5	08/13
mtn equity-linked ser d (autocallable cash-settled nt) 9.7	10/05
mtn equity-linked ser d (autocallable cash-settled nt) 8.25	10/12
mtn equity-linked ser d (autocallable cash-settled nt) 10.14	11/30
mtn equity-linked ser d (autocallable cash-settled nts) 6.6	05/31
mtn equity-linked ser d (autocallable cash-settled nts) 6.9	05/31
mtn equity-linked ser d (autocallable cash-settled nts) 10.2	05/31
mtn equity-linked ser d (autocallable cash-settled nts) 10.8	05/31
mtn equity-linked ser d (autocallable cash-settled nts) 9.6	06/29
mtn equity-linked ser d (autocallable cash-settled nts) 9.9	06/29
mtn equity-linked ser d (autocallable cash-settled nts) 7.38	07/31
mtn equity-linked ser d (autocallable cash-settled nts) 9.9	08/06
mtn equity-linked ser d (autocallable cash-settled nts) 11	09/05
mtn equity-linked ser d (autocallable cash-settled nts) 9.24	07/31
mtn equity-linked ser d (autocall cash-settled nt) 6.3	06/29
mtn fltg rt equity-linked ser c (autocallable cash-settled nt)	03/29
mtn fltg rt equity-linked ser d (autocallable barrier nts)	10/12
mtn fltg rt equity-linked ser d (autocallable barrier nts)	12/21
mtn fltg rt equity-linked ser d (autocallable barrier nts)	10/31
mtn fltg rt equity-linked ser d (autocallable barrier nts)	10/31
mtn fltg rt equity-linked ser d (autocallable barrier nts)	10/31
mtn fltg rt index-linked ser d (autocallable cash-settled nt)	09/14
mtn fltg rt index-linked ser d (autocallable cash-settled nt)	10/16
mtn fltg rt ser b index-linked	07/31
mtn fltg rt ser c	04/10
mtn fltg rt ser c 2.96878	07/31
mtn fltg rt ser c equity-linked	04/30
mtn fltg rt ser c equity-linked	09/28
mtn fltg rt ser c index-linked (autocallable cash-settled nt)	02/28
mtn fltg rt ser c index-linked (autocallable cash-settled nts)	01/31
mtn fltg rt ser c index-linked (autocallable cash-settled nts)	02/16
mtn fltg rt ser c index-linked (autocallable cash-settled nts)	06/20
mtn fltg rt ser c index-linked (autocallable cash-settled nts)	07/25
mtn fltg rt ser d equity-linked	09/07
mtn fltg rt ser d equity-linked	10/12
mtn fltg rt ser d equity-linked	10/12
mtn fltg rt ser d equity-linked	07/16
mtn fltg rt ser d equity-linked	07/16
mtn fltg rt ser d equity-linked	09/07
mtn fltg rt ser d equity-linked (autocallable barrier nt)	10/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	10/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	10/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	11/30
mtn fltg rt ser d equity-linked (autocallable barrier nt)	11/30
mtn fltg rt ser d equity-linked (autocallable barrier nt)	12/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	12/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	12/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	12/31
mtn fltg rt ser d equity-linked (autocallable barrier nt)	12/31
mtn fltg rt ser d equity-linked (autocallable barrier nts)	11/30
mtn fltg rt ser d equity-linked (autocallable barrier nts)	11/30
mtn fltg rt ser d equity-linked (autocallable barrier nts)	11/30
mtn fltg rt ser d equity-linked (autocallable barrier nts)	11/30

ISSUE	MATURITY
Bank Montreal (continued)	
mtn fltg rt ser d index-linked (autocallable cash-settled nts)	08/03
mtn fltg rt ser d index-linked (autocallable cash-settled nts)	09/06
mtn fltg rt ser d index-linked (autocallable cash-settled nts)	10/24
mtn fltg rt ser d index-linked (autocallable cash-settled nts)	10/29
mtn index-linked ser c (autocallable cash-settled nt) 9	05/04
mtn index-linked ser d (autocallable cash-settled nts) 7.8	09/14
mtn ser c 1.4	04/10
mtn ser c 1.8	07/31
mtn ser c equity-linked (autocallable cash-settled nts) 6.6	02/28
mtn ser c equity-linked (autocallable cash-settled nts) 8.4	02/28
mtn ser c equity-linked (autocallable cash-settled nts) 9	02/28
mtn ser c equity-linked (autocallable cash-settled nts) 10.8	02/28
mtn ser c equity-linked (autocallable cash-settled nts) 5.4	03/29
mtn ser c equity-linked (autocallable cash-settled nts) 5.7	03/29
mtn ser c equity-linked (autocallable cash-settled nts) 6.6	03/29
mtn ser c equity-linked (autocallable cash-settled nts) 9	03/29
mtn ser c equity-linked (autocallable cash-settled nts) 5.7	04/30
mtn ser c equity-linked (autocallable cash-settled nts) 6.6	04/30
mtn ser c equity-linked (autocallable cash-settled nts) 8.4	04/30
mtn ser c equity-linked (autocallable cash-settled nts) 9.9	04/30
mtn ser d equity-linked (autocall cash-settled nts) 11.1	08/06
mtn ser d index-linked (autocallable cash-settled nts) 9.6	12/31
mtn zero cpn equity-linked ser c (upside booster nt) 0	12/31
mtn zero cpn ser b equity-linked (barrier bullish return nt) 0	09/28
mtn zero cpn ser b equity-linked (buffered bullish enh ret nt) 0	05/31
mtn zero cpn ser b index-linked (barrier bullish enhanced return) 0	10/31
mtn zero cpn ser b index-linked (buffered bullish return nts) 0	01/31
mtn zero cpn ser b index-linked (bullish enhanced return nts) 0	06/25
mtn zero cpn ser b index-linked (upside booster nt) 0	09/28
mtn zero cpn ser b index-linked (upside booster nt) 0	09/28
mtn zero cpn ser b index-linked (upside booster nt) 0	11/30
mtn zero cpn ser b index-linked (upside booster nt) 0	11/30
mtn zero cpn ser b index-linked (upside booster nt) 0	12/28
mtn zero cpn ser b index-linked (upside booster nts) 0	10/31
mtn zero cpn ser b index-linked (upside booster nts) 0	12/28
mtn zero cpn ser c equity-linked 0	09/28
mtn zero cpn ser c equity-linked 0	01/05
mtn zero cpn ser c equity-linked 0	01/29
mtn zero cpn ser c equity-linked 0	05/29
mtn zero cpn ser c equity-linked 0	07/27
mtn zero cpn ser c equity-linked 0	07/27
mtn zero cpn ser c equity-linked (buff bullish enh ret nt) 0	03/29
mtn zero cpn ser c equity-linked (buff bullish enh ret nt) 0	05/31
mtn zero cpn ser c equity-linked (buff bullish enh ret nt) 0	05/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nt) 0	01/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nt) 0	01/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nt) 0	03/29
mtn zero cpn ser c equity-linked (buffered bullish enh ret nt) 0	03/29
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	04/30
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	04/30
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	09/28
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	04/30
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	07/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	10/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	10/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	11/30

ISSUE	MATURITY
Bank Montreal (continued)	
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	12/24
mtn zero cpn ser c equity-linked (buffered bullish enh ret nts) 0	12/24
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	01/31
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	01/31
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	02/28
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	02/28
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	03/29
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	03/29
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	04/10
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	04/10
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	04/30
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	05/31
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	05/31
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	08/31
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	09/28
mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	11/30
mtn zero cpn ser c equity-linked (buffered bullish return nts) 0	06/29
mtn zero cpn ser c equity-linked (buffered bullish enh ret nt) 0	05/31
mtn zero cpn ser c equity-linked (buffered bullish enh ret nt) 0	05/31
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	04/30
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	10/31
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	10/31
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	12/24
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	12/24
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	12/31
mtn zero cpn ser c equity-linked (ctgnt risk abs ret nt) 0	12/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	01/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	01/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	02/28
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	02/28
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	03/29
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	03/29
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	04/30
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	04/30
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	05/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	05/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	05/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	06/29
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	06/29
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	06/29
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	07/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	07/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	07/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	08/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	08/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	08/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	08/31
mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	09/28

Editor's Note: This section includes issues that have matured in 2018 as of the monthly publication deadline for this edition.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 8.

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Bank Montreal (continued)		Bank New York Mellon Corp (continued)		Bank of Tokyo Mitsubishi UFJ Ltd (continued)	
mtn zero cpn ser d index-linked (bullish digital return nt) 0	08/31	medium term sr nt ser g 1.6	05/22	sr nt rule 144a 2.15	09/14
mtn zero cpn ser d index-linked (bullish digital return nt) 0	09/28	medium term sr nt ser g 2.1	08/01	Bank of Tokyo-Mitsubishi UFJ Ltd	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	Bank Nova Scotia B C		japan bds .24	01/23
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	global sr nt 1.45	04/25	japan bds .34	04/23
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	global sr nt 2.05	10/30	japan bds 1.885	07/13
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	sr nt 1.7	06/11	japan bds .355	07/24
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	sr nt equity-linked (step income sec) 9.5	11/28	japan bds .265	10/31
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	sr nt equity-linked ser a (step income sec) 9	05/25	Bank Rakyat Indonesia (PT)	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	sr nt fixed/flt rt ser a 2.74155	06/27	eurobonds 2.95	03/28
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	sr nt fltg rt	06/11	Bank Saint-Petersburg Ojsc	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	06/29	sr nt zero cpn index-linked (capped leveraged return nt) 0	04/27	sub loan participation nt 11	10/24
mtn zero cpn ser d index-linked (bullish digital return nts) 0	07/31	sr nt zero cpn index-linked (leveraged index return nts) 0	07/27	Bank VTB JSC	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	07/31	sr nt zero cpn index-linked (mkt-linked step up nt) 0	12/21	gtd loan participation nt 6.875	05/29
mtn zero cpn ser d index-linked (bullish digital return nts) 0	07/31	sr nt zero cpn ser a index-linked 0	03/21	loan participation nt 6.315	02/22
mtn zero cpn ser d index-linked (bullish digital return nts) 0	07/31	sr nt zero cpn ser a index-linked 0	09/21	loan participation nt 2.9	05/25
mtn zero cpn ser d index-linked (bullish digital return nts) 0	08/31	sr nt zero cpn ser a index-linked (accelerated return nt) 0	06/29	Bankamerica Corp	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	08/31	sr nt zero cpn ser a index-linked (accelerated return nts) 0	03/29	medium term sub nt ser h 6.15	12/17
mtn zero cpn ser d index-linked (bullish digital return nts) 0	08/31	sr nt zero cpn ser a index-linked (accelerated return nts) 0	05/25	medium term sub nt ser h 6.25	12/24
mtn zero cpn ser d index-linked (bullish digital return nts) 0	08/31	sr nt zero cpn ser a index-linked (accelerated return nts) 0	08/31	Bankamerica Manufactured Housing Contract Trust III	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	09/28	sr nt zero cpn ser a index-linked (accelerated return nts) 0	09/28	pass-thru ctf	10/10
mtn zero cpn ser d index-linked (bullish digital return nts) 0	09/28	sr nt zero cpn ser a index-linked (accelerated return nts) 0	12/21	Bankers Tr N Y Corp	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	09/28	sr nt zero cpn ser a index-linked (buffered nt) 0	05/03	medium term sub nt ser a 7	01/29
mtn zero cpn ser d index-linked (bullish digital return nts) 0	10/05	sr nt zero cpn ser a index-linked (buffered nt) 0	07/12	medium term sub nt ser a 7	03/13
mtn zero cpn ser d index-linked (bullish digital return nts) 0	10/31	sr nt zero cpn ser a index-linked (cap buff enh participation) 0	05/14	Bankers Trust Co (MPT Series)	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	11/13	sr nt zero cpn ser a index-linked (capp buff enh participation) 0	09/27	pass-thru ctf 7.6	07/01
mtn zero cpn ser d index-linked (bullish digital return nts) 0	07/23	sr nt zero cpn ser a index-linked (capped buffered enh partic) 0	03/22	Bankers Trust Co. (MPT Series)	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	08/31	sr nt zero cpn ser a index-linked (capped buffered enh partic) 0	10/22	mtg pass thru ctf 0	07/01
mtn zero cpn ser d index-linked (bullish digital return nts) 0	07/31	sr nt zero cpn ser a index-linked (capped buffered enh partic) 0	10/22	Bankia	
mtn zero cpn ser d index-linked (bullish digital return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	02/20
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	08/31	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	02/22
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4.25	05/25
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4.25	05/25
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4.25	06/14
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4.25	06/14
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 3.38	06/30
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4	10/23
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4.76	12/02
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 4.75	12/04
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	BANKIA SA	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds .7	02/01
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Bankinter SA	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds 3.125	02/05
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	07/07
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	11/20
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	sub fltg rt spanish nt	10/10
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Banko SA	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	01/08
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Bankrate Inc Del	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	sr nt rule 144a 6.125	08/15
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Banque Federative du Cr Mutuel	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	medium term sr nt rule 144a 2.5	10/29
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Banque Federative Du Credit Mutuel	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	flt rt japan bds	10/18
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	japan bds .269	10/15
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	japan bds .755	10/18
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Banques Populaires Covered Bonds	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	10/08
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	11/05
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Barclays Bank PLC	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	02/12
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	covered bds	11/16
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	Barclays Bk PLC	
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield nts) 7	02/06
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield nts) 8.25	02/06
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield nts) 8	03/14
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield nts) 8.7	03/14
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield nts) 8	09/24
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield opt)	06/30
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield) 8.75	07/30
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (airbag autocallable yield) 10.15	07/30
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (autocallable nt) 9	08/28
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (autocallable nt) 10	12/31
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn equity-linked ser a (autocallable nts) 10.5	08/30
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fixed/flt rt ser a 2.88706	10/23
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fixed/flt rt ser a 2.74238	10/31
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fixed/flt rt ser a 2.86638	12/24
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fixed/flt rt ser a 3.41899	02/16
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fixed/flt rt ser a 2.21763	02/28
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fixed/flt rt ser a index-linked 7	07/31
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fltg rt	12/24
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fltg rt equity-linked (trigger autocall ctgnt yield)	04/20
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fltg rt equity-linked (trigger autocall ctgnt yield)	05/25
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fltg rt equity-linked (trigger autocall ctgnt yield)	05/25
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fltg rt equity-linked (trigger autocall ctgnt yield)	04/20
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27	global mtn fltg rt equity-linked (trigger callable ctgnt yield)	08/20
mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	09/28	sr nt zero cpn ser a index-linked (capped lev index return) 0	04/27		
nt 1.8	07/31	Bank of Austria Creditanstalt AG			
nt fltg rt 2.96878	07/31	index linked austrian bds .53	04/01		
Bank New York Co Inc		Bank of India (London)			
medium term sr sub nt ser f 5.31	04/30	global nt 3.625	03/21		
medium term sr sub nt ser f (core nt) 5.3	02/15	Bank of Ireland Mtge Bank			
medium term sr sub nt ser f (core nt) 5.35	02/15	covered bds	02/22		
medium term sr sub nt ser f (core nt) 5.27	03/15	covered bds 2.75	03/22		
medium term sr sub nt ser f (core nt) 4.65	05/15	covered bds 5.5	07/31		
medium term sr sub nt ser f (core nt) 4.8	05/15	Bank of Montreal			
medium term sr sub nt ser f (core nt) 5.15	05/15	covered bds	01/27		
medium term sr sub nt ser f (core nt) 5.15	05/15	Bank of New York AS Custodian Insd Custody Rcpts			
medium term sr sub nt ser f (core nt) 4.4	06/15	custody rcpts	07/01		
medium term sr sub nt ser f (core nt) 4.6	06/15	Bank of New York Instl Ctf Dep Program			
medium term sr sub nt ser f (core nt) 4.6	06/15	Book Entry			
medium term sr sub nt ser f (core nt) 4.7	06/15	ctf of dep 5.75	01/19		
medium term sr sub nt ser f (core nt) 4.7	06/15	Bank of New Zealand			
medium term sr sub nt ser f (core nt) 4.7	07/16	covered bds	01/19		
medium term sr sub nt ser f (core nt) 5.27	08/15	covered bds	01/19		
medium term sr sub nt ser f (core nt) 5.5	08/15	Bank of Nova Scotia			
medium term sr sub nt ser f (core nt) 5.65	08/15	covered bds	08/07		
medium term sr sub nt ser f (core nt) 5.9	08/15	flt rt canadian dep nt	04/20		
medium term sr sub nt ser f (core nt) 5.55	09/17	sub fixed/flt rt canadian bd 6	10/03		
medium term sr sub nt ser f (core nt) 5.65	09/17	sub fixed/flt rt canadian debts 5.3	01/31		
medium term sr sub nt ser f (core nt) 5.75	09/17	sub fixed/flt rt canadian debts 4.99	03/27		
medium term sr sub nt ser f (core nt) 5.85	09/17	zero cpn mtg	04/20		
medium term sr sub nt ser f (core nt) 5.9	09/17	Bank of NT Butterfield & Son Ltd (The)			
medium term sr sub nt ser f (core nt) 5.3	10/15	sub nt 7.59	05/27		
medium term sr sub nt ser f (core nt) 5.45	10/15	Bank of Queensland Ltd			
medium term sr sub nt ser f (core nt) 5.5	10/15	flt rt australian dep nt	06/12		
medium term sr sub nt ser f (core nt) 5.6	10/15	sub fixed/flt rt australian bds 10.75	06/04		
medium term sr sub nt ser f (core nt) 5.7	10/15	sub fltg rt australian bds	06/04		
medium term sr sub nt ser f (core nt) 5.35	11/15	Bank of Scotland PLC			
medium term sr sub nt ser f (core nt) 5.5	11/15	covered bds 4.875	11/08		
medium term sr sub nt ser f (core nt) 5.6	11/15	Bank of Thailand			
medium term sr sub nt ser f (core nt) 5.7	11/15	flt rt thai bds	02/17		
medium term sr sub nt ser f (core nt) 5.45	12/17	thai bds	01/26		
medium term sr sub nt ser f (core nt) 5.45	12/17	thai bds 1.55	07/20		
medium term sr sub nt ser f (core nt) 5.6	12/17	Bank of The West Auto Tr 2015-1			
medium term sub nt ser c 6.2	10/26	coll nt .87	04/16		
retail medium term sub nt 6.75	02/12	coll nt	04/16		
Bank New York Mellon Corp		Bank of Tokyo Mitsubishi UFJ Ltd			
medium term sr nt fltg rt ser g 1.94849	03/06	sr nt fltg rt rule 144a 2.04463	03/05		
medium term sr nt fltg rt ser g 2.28394	05/22	sr nt fltg rt rule 144a 3.35563	09/14		
medium term sr nt fltg rt ser g 2.91805	08/01	sr nt rule 144a 1.65	02/26		
medium term sr nt fltg rt ser g 2.86906	08/09	sr nt rule 144a 1.7	03/05		
medium term sr nt ser e 1.3	01/25	sr nt rule 144a 2.7	09/09		

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Barclays Bk PLC (continued)		Barclays Bk PLC (continued)		Barclays Bk PLC (continued)	
global mtn ser a 4	07/22	global mtn zero cpn ser a equity-linked (buffered super track) 0	06/26	global mtn zero cpn ser a index-linked (accelerated return nts) 0	05/25
global mtn ser a 3	07/28	global mtn zero cpn ser a equity-linked (buffered super track) 0	10/10	global mtn zero cpn ser a index-linked (accelerated return nts) 0	08/31
global mtn ser a 3.75	08/04	global mtn zero cpn ser a equity-linked (buffered super track) 0	12/21	global mtn zero cpn ser a index-linked (accelerated return nts) 0	05/25
global mtn ser a 3	08/12	global mtn zero cpn ser a equity-linked (buffered super track) 0	01/29	global mtn zero cpn ser a index-linked (accelerated return nts) 0	06/29
global mtn ser a 3.5	09/13	global mtn zero cpn ser a equity-linked (buffered super track) 0	08/31	global mtn zero cpn ser a index-linked (accelerated return nts) 0	08/31
global mtn ser a 2.1	09/16	global mtn zero cpn ser a equity-linked (buffered super track) 0	09/21	global mtn zero cpn ser a index-linked (annual autocallable nt) 0	10/26
global mtn ser a 3.45	10/21	global mtn zero cpn ser a equity-linked (buffered super track) 0	11/06	global mtn zero cpn ser a index-linked (annual autocallable nt) 0	03/31
global mtn ser a 3	10/28	global mtn zero cpn ser a equity-linked (cap leveraged buffered) 0	06/27	global mtn zero cpn ser a index-linked (annual autocallable nt) 0	09/25
global mtn ser a 3.05	11/04	global mtn zero cpn ser a equity-linked (cap leveraged buffered) 0	07/17	global mtn zero cpn ser a index-linked (annual autocallable nts) 0	09/28
global mtn ser a 3.05	12/22	global mtn zero cpn ser a equity-linked (capped gears) 0	04/30	global mtn zero cpn ser a index-linked (annual autocallable nts) 0	01/25
global mtn ser a 4	12/23	global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	01/25	global mtn zero cpn ser a index-linked (annual autocallable nts) 0	05/02
global mtn ser a 4	12/30	global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	08/27	global mtn zero cpn ser a index-linked (annual autocallable nts) 0	05/17
global mtn ser a 3.5	01/27	global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	02/28	global mtn zero cpn ser a index-linked (annual autocallable nts) 0	10/19
global mtn ser a 3	03/01	global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	05/16	global mtn zero cpn ser a index-linked (autocal mkt-link stepup) 0	06/29
global mtn ser a 3	03/08	global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	05/30	global mtn zero cpn ser a index-linked (autocal mkt-link stepup) 0	09/28
global mtn ser a 3.35	03/31	global mtn zero cpn ser a equity-linked (digital nt) 0	07/30	global mtn zero cpn ser a index-linked (autocal mkt-link stepup) 0	11/26
global mtn ser a 3	06/07	global mtn zero cpn ser a equity-linked (digital nt) 0	03/12	global mtn zero cpn ser a index-linked (autocal mkt-link stepup) 0	12/21
global mtn ser a 2.5	06/21	global mtn zero cpn ser a equity-linked (digital nt) 0	07/30	global mtn zero cpn ser a index-linked (autocal mkt-link stepup) 0	10/26
global mtn ser a 3	07/08	global mtn zero cpn ser a equity-linked (digital nt) 0	02/05	global mtn zero cpn ser a index-linked (autocal trigger plus) 0	02/02
global mtn ser a 2	07/12	global mtn zero cpn ser a equity-linked (digital nt) 0	07/05	global mtn zero cpn ser a index-linked (bearish nts) 0	10/31
global mtn ser a 2.5	08/19	global mtn zero cpn ser a equity-linked (digital nt) 0	10/03	global mtn zero cpn ser a index-linked (bearish nts) 0	11/29
global mtn ser a 3.5	08/19	global mtn zero cpn ser a equity-linked (digital nt) 0	11/01	global mtn zero cpn ser a index-linked (buffer autocall digital) 0	07/24
global mtn ser a 3	11/18	global mtn zero cpn ser a equity-linked (digital nt) 0	02/16	global mtn zero cpn ser a index-linked (buffered autocallable) 0	04/10
global mtn ser a (trgr ser) 8.55	05/03	global mtn zero cpn ser a equity-linked (digital nt) 0	08/03	global mtn zero cpn ser a index-linked (buffered autocallable) 0	06/29
global mtn ser a equity-linked (airbag autocallable yield nts) 6.6	07/05	global mtn zero cpn ser a equity-linked (digital nt) 0	06/14	global mtn zero cpn ser a index-linked (buffered autocallable) 0	11/15
global mtn ser a equity-linked (airbag autocallable yield nts) 8.6	07/05	global mtn zero cpn ser a equity-linked (digital nt) 0	03/29	global mtn zero cpn ser a index-linked (buffered autocallable) 0	03/30
global mtn ser a equity-linked (autocallable nts) 7.5	06/14	global mtn zero cpn ser a equity-linked (digital nt) 0	09/14	global mtn zero cpn ser a index-linked (buffered autocallable) 0	05/30
global mtn ser a equity-linked (autocallable nts) 11	10/02	global mtn zero cpn ser a equity-linked (digital nt) 0	10/31	global mtn zero cpn ser a index-linked (buffered autocallable) 0	07/26
global mtn ser a equity-linked (autocallable nts) 10.25	10/31	global mtn zero cpn ser a equity-linked (digital nt) 0	10/17	global mtn zero cpn ser a index-linked (buffered autocallable) 0	08/23
global mtn ser a equity-linked (autocallable nts) 10.25	11/30	global mtn zero cpn ser a equity-linked (digital nt) 0	10/17	global mtn zero cpn ser a index-linked (buffered autocallable) 0	10/04
global mtn ser a index-linked (annual reset cpn buffered nts) 1.25	06/28	global mtn zero cpn ser a equity-linked (digital nt) 0	11/14	global mtn zero cpn ser a index-linked (buffered autocallable) 0	01/31
global mtn ser a index-linked (annual reset cpn buffered nts) 1.25	07/31	global mtn zero cpn ser a equity-linked (digital nt) 0	11/14	global mtn zero cpn ser a index-linked (buffered autocallable) 0	06/29
global mtn ser a index-linked (buffered autocallable nts) 6	07/09	global mtn zero cpn ser a equity-linked (digital nt) 0	08/31	global mtn zero cpn ser a index-linked (buffered autocallable) 0	07/27
global mtn ser a index-linked (buffered autocall nts) 6	07/18	global mtn zero cpn ser a equity-linked (digital nt) 0	09/28	global mtn zero cpn ser a index-linked (buffered autocallable) 0	08/29
global mtn ser a index-linked (buffered nts) 5.1	08/01	global mtn zero cpn ser a equity-linked (digital nt) 0	01/10	global mtn zero cpn ser a index-linked (buffered autocallable) 0	09/28
global mtn ser a index-linked (callable secs) 8.5	09/13	global mtn zero cpn ser a equity-linked (digital nt) 0	02/08	global mtn zero cpn ser a index-linked (buffered autocallable) 0	10/29
global mtn ser a step-up 5.75	06/24	global mtn zero cpn ser a equity-linked (digital nt) 0	03/06	global mtn zero cpn ser a index-linked (buffered autocallable) 0	11/29
global mtn step-up ser a 3.25	01/25	global mtn zero cpn ser a equity-linked (digital nt) 0	03/08	global mtn zero cpn ser a index-linked (buffered autocallable) 0	12/28
global mtn step-up ser a 3.15	04/04	global mtn zero cpn ser a equity-linked (digital nt) 0	03/21	global mtn zero cpn ser a index-linked (buffered autocallable) 0	09/13
global mtn step-up ser a 2	04/10	global mtn zero cpn ser a equity-linked (digital nt) 0	03/21	global mtn zero cpn ser a index-linked (buffered autocallable) 0	12/28
global mtn step-up ser a 2.25	06/28	global mtn zero cpn ser a equity-linked (digital nt) 0	03/29	global mtn zero cpn ser a index-linked (buffered autocallable) 0	07/05
global mtn step-up ser a 3	08/16	global mtn zero cpn ser a equity-linked (digital nt) 0	04/11	global mtn zero cpn ser a index-linked (buffered autocallable) 0	11/05
global mtn step-up ser a 3.25	09/28	global mtn zero cpn ser a equity-linked (digital nt) 0	06/07	global mtn zero cpn ser a index-linked (buffered autocallable) 0	11/05
global mtn step-up ser a 2	12/14	global mtn zero cpn ser a equity-linked (digital nt) 0	06/26	global mtn zero cpn ser a index-linked (buffered autocallable) 0	12/26
global mtn step-up ser a 3.25	02/07	global mtn zero cpn ser a equity-linked (digital nt) 0	07/25	global mtn zero cpn ser a index-linked (buffered autocallable) 0	02/26
global mtn step-up ser a 3.125	04/27	global mtn zero cpn ser a equity-linked (digital nt) 0	08/01	global mtn zero cpn ser a index-linked (buffered autocallable) 0	09/28
global mtn step-up ser a 4	07/16	global mtn zero cpn ser a equity-linked (digital nt) 0	08/09	global mtn zero cpn ser a index-linked (buffered autocallable) 0	03/01
global mtn zero cpn index-linked (autocall mkt-link step up) 0	06/29	global mtn zero cpn ser a equity-linked (digital nt) 0	08/15	global mtn zero cpn ser a index-linked (buffered autocallable) 0	03/28
global mtn zero cpn index-linked (autocall mkt-link step up) 0	12/20	global mtn zero cpn ser a equity-linked (digital nt) 0	08/15	global mtn zero cpn ser a index-linked (buffered autocallable) 0	04/20
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	06/29	global mtn zero cpn ser a equity-linked (digital nt) 0	08/22	global mtn zero cpn ser a index-linked (buffered autocallable) 0	05/31
global mtn zero cpn index-linked (bear strategic accel redemp) 0	06/15	global mtn zero cpn ser a equity-linked (digital nt) 0	09/06	global mtn zero cpn ser a index-linked (buffered autocallable) 0	06/15
global mtn zero cpn index-linked ser a c-418 0	05/29	global mtn zero cpn ser a equity-linked (digital nt) 0	09/07		
global mtn zero cpn ser a (buffered jump secs) 0	02/28	global mtn zero cpn ser a equity-linked (digital nt) 0	10/11		
global mtn zero cpn ser a (buffered jump secs) 0	07/02	global mtn zero cpn ser a equity-linked (digital nt) 0	11/08		
global mtn zero cpn ser a (digital nts) 0	04/19	global mtn zero cpn ser a equity-linked (digital nt) 0	12/19		
global mtn zero cpn ser a (digital nts) 0	05/02	global mtn zero cpn ser a equity-linked (digital nt) 0	12/19		
global mtn zero cpn ser a (digital nts) 0	05/10	global mtn zero cpn ser a equity-linked (digital nt) 0	02/28		
global mtn zero cpn ser a equity-linked 0	02/26	global mtn zero cpn ser a equity-linked (digital nt) 0	05/09		
global mtn zero cpn ser a equity-linked 0	03/05	global mtn zero cpn ser a equity-linked (digital nt) 0	06/20		
global mtn zero cpn ser a equity-linked 0	11/02	global mtn zero cpn ser a equity-linked (digital nt) 0	07/10		
global mtn zero cpn ser a equity-linked 0	12/07	global mtn zero cpn ser a equity-linked (digital nt) 0	08/29		
global mtn zero cpn ser a equity-linked (accelerated return nt) 0	03/29	global mtn zero cpn ser a equity-linked (digital nt) 0	12/07		
global mtn zero cpn ser a equity-linked (accelerated return nts) 0	08/31	global mtn zero cpn ser a equity-linked (digital nt) 0	09/06		
global mtn zero cpn ser a equity-linked (accelerated return) 0	01/26	global mtn zero cpn ser a equity-linked (digital nt) 0	02/23		
global mtn zero cpn ser a equity-linked (accelerated return) 0	01/26	global mtn zero cpn ser a equity-linked (digital nt) 0	12/28		
global mtn zero cpn ser a equity-linked (accelerated return) 0	03/23	global mtn zero cpn ser a equity-linked (digital nt) 0	01/26		
global mtn zero cpn ser a equity-linked (accelerated return) 0	04/27	global mtn zero cpn ser a equity-linked (digital nt) 0	01/26		
global mtn zero cpn ser a equity-linked (accelerated return) 0	07/27	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (annual autocallable nt) 0	06/01	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (buffered digital nts) 0	11/30	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (buffered return enh) 0	04/30	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (buffered super track) 0	01/25	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (buffered super track) 0	02/12	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (buffered super track) 0	02/28	global mtn zero cpn ser a equity-linked (digital nt) 0			
global mtn zero cpn ser a equity-linked (buffered super track) 0	03/14	global mtn zero cpn ser a equity-linked (digital nt) 0			

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Barclays Bk PLC (continued)		Barclays Bk PLC (continued)		Barclays Bk PLC (continued)	
global mtn zero cpn ser a index-linked (buffered super track) 0	06/21	global mtn zero cpn ser a index-linked (capped gears) 0	12/31	global mtn zero cpn ser a index-linked (digital nts) 0	06/01
global mtn zero cpn ser a index-linked (buffered super track) 0	06/29	global mtn zero cpn ser a index-linked (capped lev buff nt) 0	03/06	global mtn zero cpn ser a index-linked (digital nts) 0	06/20
global mtn zero cpn ser a index-linked (buffered super track) 0	09/20	global mtn zero cpn ser a index-linked (capped lev buff nt) 0	09/26	global mtn zero cpn ser a index-linked (digital nts) 0	06/20
global mtn zero cpn ser a index-linked (buffered super track) 0	10/31	global mtn zero cpn ser a index-linked (capped lev buff nt) 0	03/22	global mtn zero cpn ser a index-linked (digital nts) 0	07/05
global mtn zero cpn ser a index-linked (buffered super track) 0	11/13	global mtn zero cpn ser a index-linked (capped lev buff nt) 0	09/26	global mtn zero cpn ser a index-linked (digital nts) 0	07/11
global mtn zero cpn ser a index-linked (buffered super track) 0	12/20	global mtn zero cpn ser a index-linked (capped lev buffered nt) 0	12/20	global mtn zero cpn ser a index-linked (digital nts) 0	05/16
global mtn zero cpn ser a index-linked (buffered super track) 0	12/21	global mtn zero cpn ser a index-linked (capped lev buffered nt) 0	02/15	global mtn zero cpn ser a index-linked (digital nts) 0	05/23
global mtn zero cpn ser a index-linked (buffered super track) 0	12/28	global mtn zero cpn ser a index-linked (capped lev index return) 0	09/28	global mtn zero cpn ser a index-linked (digital nts) 0	06/06
global mtn zero cpn ser a index-linked (buffered super track) 0	12/28	global mtn zero cpn ser a index-linked (capped leveraged index) 0	07/27	global mtn zero cpn ser a index-linked (digital nts) 0	06/13
global mtn zero cpn ser a index-linked (buffered super track) 0	02/13	global mtn zero cpn ser a index-linked (capped leveraged nts) 0	01/09	global mtn zero cpn ser a index-linked (dual directional nts) 0	03/29
global mtn zero cpn ser a index-linked (buffered super track) 0	03/09	global mtn zero cpn ser a index-linked (capped leveraged ret nt) 0	01/09	global mtn zero cpn ser a index-linked (dual directional nts) 0	04/30
global mtn zero cpn ser a index-linked (buffered super track) 0	03/28	global mtn zero cpn ser a index-linked (capped leveraged nts) 0	07/09	global mtn zero cpn ser a index-linked (dual directional nts) 0	05/31
global mtn zero cpn ser a index-linked (buffered super track) 0	03/29	global mtn zero cpn ser a index-linked (capped leveraged nts) 0	07/05	global mtn zero cpn ser a index-linked (dual directional nts) 0	06/29
global mtn zero cpn ser a index-linked (buffered super track) 0	04/27	global mtn zero cpn ser a index-linked (capped leveraged return) 0	05/25	global mtn zero cpn ser a index-linked (dual directional nts) 0	10/31
global mtn zero cpn ser a index-linked (buffered super track) 0	05/18	global mtn zero cpn ser a index-linked (capped leveraged return) 0	01/26	global mtn zero cpn ser a index-linked (dual directional nts) 0	11/28
global mtn zero cpn ser a index-linked (buffered super track) 0	05/31	global mtn zero cpn ser a index-linked (capped leveraged return) 0	01/26	global mtn zero cpn ser a index-linked (dual directional nts) 0	12/28
global mtn zero cpn ser a index-linked (buffered super track) 0	06/06	global mtn zero cpn ser a index-linked (capped ret enhanced) 0	03/21	global mtn zero cpn ser a index-linked (dual directional nts) 0	06/05
global mtn zero cpn ser a index-linked (buffered super track) 0	06/15	global mtn zero cpn ser a index-linked (capped return enh) 0	04/06	global mtn zero cpn ser a index-linked (dual directional nts) 0	01/03
global mtn zero cpn ser a index-linked (buffered super track) 0	08/02	global mtn zero cpn ser a index-linked (contingent buffered nt) 0	11/14	global mtn zero cpn ser a index-linked (exchange traded nts) 0	06/04
global mtn zero cpn ser a index-linked (buffered super track) 0	09/07	global mtn zero cpn ser a index-linked (contingent buffered nts) 0	10/31	global mtn zero cpn ser a index-linked (jump sec) 0	01/18
global mtn zero cpn ser a index-linked (buffered super track) 0	10/01	global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	04/05	global mtn zero cpn ser a index-linked (jump sec) 0	02/15
global mtn zero cpn ser a index-linked (buffered super track) 0	11/01	global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	04/18	global mtn zero cpn ser a index-linked (leverage nts) 0	11/01
global mtn zero cpn ser a index-linked (buffered super track) 0	11/07	global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	10/03	global mtn zero cpn ser a index-linked (lookback entry plus) 0	02/05
global mtn zero cpn ser a index-linked (buffered super track) 0	11/29	global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	06/28	global mtn zero cpn ser a index-linked (lookback entry plus) 0	02/12
global mtn zero cpn ser a index-linked (callable buffered sec) 0	07/25	global mtn zero cpn ser a index-linked (cpdd lev buff nt) 0	03/26	global mtn zero cpn ser a index-linked (market-linked step up) 0	06/29
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	06/27	global mtn zero cpn ser a index-linked (cpdd lev buff nt) 0	04/05	global mtn zero cpn ser a index-linked (mkt-linked step up nt) 0	08/24
global mtn zero cpn ser a index-linked (cap lev buffer nts) 0	01/30	global mtn zero cpn ser a index-linked (cpdd lev buffered nt) 0	07/06	global mtn zero cpn ser a index-linked (plus) 0	01/03
global mtn zero cpn ser a index-linked (cap lev buffered nts) 0	09/20	global mtn zero cpn ser a index-linked (cpdd leveraged buff nt) 0	01/30	global mtn zero cpn ser a index-linked (plus) 0	02/01
global mtn zero cpn ser a index-linked (cap lev index return) 0	08/31	global mtn zero cpn ser a index-linked (cpdd leveraged nt) 0	01/08	global mtn zero cpn ser a index-linked (plus) 0	02/05
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	01/02	global mtn zero cpn ser a index-linked (cpdd leveraged ret) 0	05/25	global mtn zero cpn ser a index-linked (plus) 0	05/03
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	02/06	global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	10/30	global mtn zero cpn ser a index-linked (plus) 0	06/05
global mtn zero cpn ser a index-linked (capp lev buffer nts) 0	01/04	global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	12/19	global mtn zero cpn ser a index-linked (plus) 0	07/05
global mtn zero cpn ser a index-linked (capp lev buffer nts) 0	01/16	global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	09/19	global mtn zero cpn ser a index-linked (plus) 0	07/05
global mtn zero cpn ser a index-linked (capp lev buffered nts) 0	06/11	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	09/19	global mtn zero cpn ser a index-linked (plus) 0	08/03
global mtn zero cpn ser a index-linked (capp lev buffered nts) 0	09/07	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	10/03	global mtn zero cpn ser a index-linked (plus) 0	09/06
global mtn zero cpn ser a index-linked (capp leverage buffered) 0	02/12	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	10/03	global mtn zero cpn ser a index-linked (plus) 0	06/01
global mtn zero cpn ser a index-linked (capp leveraged buffered) 0	03/29	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	10/10	global mtn zero cpn ser a index-linked (relative performance nt) 0	03/28
global mtn zero cpn ser a index-linked (capp leveraged buffered) 0	09/18	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	10/31	global mtn zero cpn ser a index-linked (relative performance nt) 0	10/31
global mtn zero cpn ser a index-linked (capped airbag gears) 0	12/28	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	11/07	global mtn zero cpn ser a index-linked (relative performance nt) 0	11/29
global mtn zero cpn ser a index-linked (capped buffer gears) 0	05/31	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	11/28	global mtn zero cpn ser a index-linked (return enhanced nts) 0	02/13
global mtn zero cpn ser a index-linked (capped buffered gears) 0	10/31	global mtn zero cpn ser a index-linked (ctgnt buffered nts) 0	12/26	global mtn zero cpn ser a index-linked (strategic accel redemp) 0	04/20
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	06/06	global mtn zero cpn ser a index-linked (digital nt) 0	01/19	global mtn zero cpn ser a index-linked (super track nt) 0	11/20
global mtn zero cpn ser a index-linked (capped gears) 0	01/31	global mtn zero cpn ser a index-linked (digital nt) 0	06/20	global mtn zero cpn ser a index-linked (super track nt) 0	11/29
global mtn zero cpn ser a index-linked (capped gears) 0	02/28	global mtn zero cpn ser a index-linked (digital nt) 0	07/05	global mtn zero cpn ser a index-linked (super track nt) 0	04/26
global mtn zero cpn ser a index-linked (capped gears) 0	03/29	global mtn zero cpn ser a index-linked (digital nt) 0	07/27	global mtn zero cpn ser a index-linked (super track nts) 0	01/31
global mtn zero cpn ser a index-linked (capped gears) 0	04/30	global mtn zero cpn ser a index-linked (digital nts) 0	01/08	global mtn zero cpn ser a index-linked (super track nts) 0	02/01
global mtn zero cpn ser a index-linked (capped gears) 0	05/21	global mtn zero cpn ser a index-linked (digital nts) 0	01/08	global mtn zero cpn ser a index-linked (super track nts) 0	04/26
global mtn zero cpn ser a index-linked (capped gears) 0	06/29	global mtn zero cpn ser a index-linked (digital nts) 0	01/19	global mtn zero cpn ser a index-linked (super track nts) 0	06/14
global mtn zero cpn ser a index-linked (capped gears) 0	08/31	global mtn zero cpn ser a index-linked (digital nts) 0	04/05	global mtn zero cpn ser a index-linked (super track nts) 0	09/07
global mtn zero cpn ser a index-linked (capped gears) 0	11/30	global mtn zero cpn ser a index-linked (digital nts) 0	05/07	global mtn zero cpn ser a index-linked (super track nts) 0	09/18
global mtn zero cpn ser a index-linked (capped gears) 0	12/19	global mtn zero cpn ser a index-linked (digital nts) 0	05/15	global mtn zero cpn ser a index-linked (super track nts) 0	12/07
global mtn zero cpn ser a index-linked (capped gears) 0	12/19	global mtn zero cpn ser a index-linked (digital nts) 0	06/01	global mtn zero cpn ser a index-linked (supertrack nts) 0	06/22

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Barclays Bk PLC (continued)		Bayerische Landesbank (continued)		Beaumont Tex Wtrwks & Swr Sys Rev	
global mtn zero cpn ser a index-linked (trigger autocall opt) 0	11/21	flt rt german nt	09/24	pass thru ctf (drivers)	09/01
global mtn zero cpn ser a index-linked (trigger autocall opt) 0	12/31	german bd 4.9	09/28	pass thru ctf (putters)	09/01
global mtn zero cpn ser a index-linked (trigger autocall opt) 0	12/12	german bds 5	01/14	Beazer Homes USA Inc	
global mtn zero cpn ser a index-linked (trigger plus) 0	02/02	german bds 4.75	02/05	gtd sr nt 9.125	06/15
global mtn zero cpn ser a index-linked (trigger plus) 0	02/05	german bds 5.5	06/25	sr secd nt 6.625	04/15
global mtn zero cpn ser a index-linked (trigger plus) 0	04/06	german bds 4.55	08/13	sr secd nt rule 144a 6.625	04/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	12/31	german bds 5	09/05	Becker (City of) MN	
global mtn zero cpn ser a index-linked (trigger performance) 0	07/30	german bds 3	10/01	bds 1	02/01
global mtn zero cpn ser a index-linked (trigger return opt sec) 0	10/31	german bds 4.25	12/28	Becton Dickinson & Co	
global mtn zero cpn ser a index-linked (trigger return opt sec) 0	05/31	mortgage pfandbriefe 4.375	02/28	nt 4.9	04/15
global mtn zero cpn ser a index-linked (trigger return opt sec) 0	06/29	public sector pfandbriefe 3.125	06/27	Beijing Capital Polaris Investment Co Ltd	
global mtn zero cpn ser a index-linked (trigger return opt) 0	09/28	public sector pfandbriefe 4.671	08/31	gtd eurobonds 2.875	04/01
global mtn zero cpn ser a index-linked (trigger return optimiz) 0	06/29	public sector pfandbriefe 3.75	09/28	Beijing Environment Sanitation Engineering Group (
global mtn zero cpn ser a index-linked (trigger return optimiz) 0	09/28	public sector pfandbriefe	11/13	coll nt 1.45	10/23
global mtn zero cpn ser a swap-linked 0	03/22	Bayerische Landesbodenkreditanstalt		Belarus Gov't of	
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	03/29	gtd german bds 3.25	02/16	global bds 8.95	01/26
mtn zero cpn index-linked (accelerated return nt) 0	05/25	gtd german bds 1.2	03/16	Belgium Gov't of	
Barclays PLC		gtd german bds 1	03/21	government bds 4	03/28
japan bds .623	09/14	gtd german bds .9	09/20	government bds 5	04/24
sr nt 2	03/16	BB&T Brh Bkg & Tr Co Global Bk		government bds	11/07
Bard C R Inc		medium term bk nt 2.3	10/15	Berkshire Hathaway Fin Corp	
nt 1.375	01/15	BB&T Corp		global gtd sr nt 1.3	05/15
Barmingo Fin Pty Ltd		medium term sr nt ser c 2.9845	06/15	global gtd sr nt 2	08/15
sr nt rule 144a 9	06/01	medium term sr nt ser c 2.05	06/19	global gtd sr nt fltg rt 1.65667	01/12
Barrick Gold Corp		mtn ser c 1.45	01/12	gtd sr nt 1.45	03/07
nt 2.5	05/01	BB&T Mun Tr Various Sts		gtd sr nt 5.4	05/15
nt rule 144a 2.5	05/01	muni 2nd mkt derivatives	09/01	gtd sr nt fltg rt	03/07
Barrick North Amer Fin LLC		pass thru ctf	10/01	gtd sr nt rule 144a 5.4	05/15
global gtd nt 6.8	09/15	pass thru ctf	02/15	gtd sr nt rule 144a 5.4	05/15
Base CLO I BV		pass thru ctf	02/15	Berkshire Hathaway Inc Del	
coll nt	04/17	pass thru ctf	04/30	deb 10	01/01
Bass CLO I BV		pass thru ctf	04/30	deb 9.75	01/15
coll nt	04/17	pass thru ctf	09/01	global gtd sr nt 1.15	08/15
coll nt	04/17	pass thru ctf	09/01	global gtd sr nt fltg rt 2.51313	08/06
coll nt	04/17	BBG Sukuk Ltd		global sr nt 1.55	02/09
coll nt	04/17	gtd tr ctf	05/03	Berlin Hyp AG	
BAWAG PSK		BBVA Banco Contl		covered bds .02	01/26
covered bds 3.25	03/22	sr nt rule 144a 3.25	04/08	covered bds	04/17
covered bds 5.5	04/17	BBVA Bancomer SA		covered bds .05	07/30
covered bds	12/14	sub bds	07/16	covered bds	10/04
fixed/flt rt eurobonds	10/01	BBVA Global Markets BV		Berlin Land of	
fixed/flt rt eurobonds	11/17	coll nt	06/23	flt rt german nt	02/06
flt rt indx lnkd euronotes	03/27	BE Aerospace Inc		flt rt german nt	02/23
flt rt indx lnkd euronotes	07/30	sr nt 8.5	07/01	flt rt german nt	03/02
Baxalta Inc		Beam Inc		flt rt german nt	04/09
sr nt 2	06/22	global nt 1.75	06/15	flt rt german nt	04/09
sr nt fltg rt 3.02814	06/22	Bear Stearns & Co (Mun Deriv) Class A Cfts		flt rt german nt	04/12
sr nt fltg rt rule 144a 1.4043	06/22	pass thru ctf	07/01	flt rt german nt	04/12
sr nt rule 144a 2	06/22	Bear Stearns & Co Inc		flt rt german nt	05/15
Baxter Intl Inc		pass thru ctf	10/01	flt rt german nt	05/29
deb 8.875	06/15	Bear Stearns & Co Inc (Muni Deriv)		flt rt german nt	07/13
global sr nt 5.375	06/01	pass thru ctf	06/01	german bds .75	03/14
global sr nt 1.85	06/15	Bear Stearns Asset Backed Secs I Tr 2004-		german bds 1.2	03/16
Bayer US Fin II LLC		pass-thru ctf	01/25	german bds 1	03/21
gtd global nt 1.85	11/15	Bear Stearns Cos Inc		german bds 1.2	06/15
Bayerische Hypo-Und Vereinsbank AG		emtn fltg rt rule 144a 2.77	02/07	german bds 1.25	08/06
flt rt german nt	04/03	global nt 4.65	07/02	german bds .8	09/12
german bds 4.75	02/15	global sr nt 7.25	02/01	german bds .8	09/20
german bds 4.9	02/19	income nt 4.85	07/15	german bds .9	09/20
mortgage pfandbriefe 4.5	02/15	income nt 5	07/15	german bds .05	12/14
mortgage pfandbriefe 4.375	02/19	income nt 5.1	07/15	german nt .5	06/15
public-sector pfandbriefe 4.63	02/22	income nt 5.32	07/15	Berlin-Hannoversche Hypotheken Bk AG	
Bayerische Landesbank		income nt 5.75	08/15	Mtge Cov Bd	
covered bds 1.094	02/05	income nt 5.8	08/15	coll nt 5.03	06/05
covered bds 3.5	02/22	income nt 5.83	08/15	coll nt 4.85	08/21
covered bds	02/26	income nt 5.9	08/15	Berlin-Hannoversche Hypotheken Bk AG Pub Sector	
covered bds	04/17	income nt step-up 5.75	10/15	coll nt 4.7	03/09
covered bds 1.25	04/23	income nt 7.4	02/15	coll nt 4.71	04/27
covered bds 4	05/29	income nt 7.5	02/15	coll nt 4.8	08/13
covered bds .01	05/30	income nt 7.5	03/15	coll nt 4.8	08/13
covered bds	07/31	mtn fltg rt ser b 0	07/08	coll nt 4.8	08/13
covered bds 3.125	08/01	mtn ser b 7	01/16	coll nt 4.8	08/13
covered bds 1.25	08/27	mtn ser b 7	02/13	Berlin-Hannoversche Hypothekenbank AG	
covered bds 2.5	09/28	mtn ser b 7	02/13	covered bds 1.125	02/05
covered bds 2.66	10/29	mtn ser b 7	02/20	covered bds 4.8	08/13
covered bds	11/12	mtn ser b 7	03/02	covered bds 1.15	08/14
covered bds 1.34	11/14	mtn ser b 7	04/02	covered bds 4.75	09/19
covered bds	11/15	mtn ser b 7	04/20	covered bds 2.875	12/17
covered bds 1	11/28	mtn ser b 7	05/04	Berry Plastics Corp	
covered bds 2.25	12/12	mtn ser b 7	06/04	sr secd 2nd priority nt 9.5	09/15
flt rt german nt	02/16	mtn ser b 7	06/26	sr secd 2nd priority nt rule 144a 9.5	05/15
flt rt german nt	03/05	mtn ser b 7	07/06	Best Buy Co Inc	
flt rt german nt	05/18	mtn ser b 6.75	07/27	global nt 5	08/01
flt rt german nt	06/26	mtn ser b 7	07/27	Bestgain Real Estate Ltd	
		mtn ser b 6.75	08/27	gtd eurobonds 2.625	03/18
		mtn ser b 7	08/27	Beta Securitizadora	
		mtn ser b 6.3	09/25	pass thru ctf	05/31
		mtn ser b 7	09/25	Beverages & More Inc	
		mtn ser b 7	11/23	sr secd nt rule 144a 10	11/15
		mtn step-up ser b 5	12/21	BHP Billiton Fin USA Ltd	
		global step-up ser b 6.2	06/27	global gtd sr nt 2.05	09/30
		mtn zero cpn ser b 0	01/05	Bi-Lo Hldg Fin LLC	
		Bear Stearns Secured Investors Inc		sr pay-in-kind global nt 8.625	09/15
		cmo 0	12/01	Bilbao (LUX) SA	
		cmo 0	12/01	global pik debentures 10.5	12/01
		zero cpn cmo's	12/01	Bilbao Bizkaia Kutxa	
		zero cpn cmo's	12/01	covered bds 4.757	02/12
				covered bds	10/08

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
BP Cap Mkts Amer Inc nt 4.2	06/15	Bristol & West PLC sub bd 10.75	06/22	Cafes I (continued) pass-thru ctf	05/31
BP Cap Mkts PLC global gtd nt 1.375	05/10	Bristol Myers Squibb Co global sr nt 5.45	05/01	pass-thru ctf	05/31
global gtd nt 2.241	09/26	British Columbia Province of canadian bds 2.9	12/18	pass-thru ctf	05/31
global gtd nt fltg rt 2.3205	05/10	British Gas Fin Inc gtd deb 9.5	03/15	Cairn CPDO I Fin Ltd coll nt	01/31
global gtd sr nt fltg rt 2.96888	09/26	gtd nt 6.625	06/01	coll nt	01/31
global gtd sr nt fltg rt 2.705	08/14	British Gas Finance Inc. gtd bd 6.62	06/01	coll nt	01/31
gtd nt 1.674	02/13	British Sky Broadcasting Group PLC global gtd sr nt rule 144a 6.1	02/15	Caisse Centrale Desjardins canadian nt 2.795	11/19
gtd nt fltg rt 1.83789	02/13	gtd sr nt rule 144a 9.5	11/15	Caisse Centrale Desjardins du Quebec global mtn reg s 1.75	01/29
BP Mortgages Srl bp mortgages s.r.l.	01/20	British Telecomunications PLC global sr nt 5.95	01/15	global mtn fltg rt rule 144a	01/29
coll nts	01/20	Broadcom Corp global sr nt 2.7	11/01	global mtn rule 144a 1.75	01/29
BPCE french bds 5.1	06/27	BroadSoft Inc sr nt conv 1.5	07/01	Caisse D Amortissement de La Dette Sociale global mtn rule 144a ser 16 1.25	03/12
japan bds .303	07/09	sr nt conv rule 144a 1.5	07/01	mtn fltg rt rule 144a	03/15
japan bds	12/13	Brocade Communications Sys Inc gtd sr secd nt 6.625	01/15	mtn rule 144a 1.375	01/29
japan bds	12/13	sr secd nt rule 144a 6.625	01/15	Caisse de Refinancement de l'Habitat eurobd 4.5	03/28
medium term sub nt 1.625	01/26	Brookdale Sr Living Inc sr nt conv 2.75	06/15	french bd 4	04/25
Bpce Master Home Loans pass-thru ctf 1.22	01/31	Brookfield Office Ppty Inc cad\$ sr nt 4	04/16	Caisse de Refinancement de L'Habitat french bds 4	04/25
pass-thru ctf 1.4	07/31	Brown Forman Corp nt 1	01/15	french bds 4	04/25
Bpce Sfh covered bds	02/08	Bta Bank step up global bds 10.75	07/01	Caisse Des Depots et Consignations french bds 4.375	04/09
covered bds .935	02/19	Buckeye Partners L P nt 6.05	01/15	french bds 4.375	04/09
covered bds 1.5	02/28	nt 2.65	11/15	Caisse Francaise de Finment Local covered bds	06/25
covered bds 2.625	03/20	Buenos Aires Province of global nt 9.375	09/14	covered bds .1	07/17
covered bds	12/20	Building Matls Corp Amer sr nt rule 144a 6.875	08/15	covered bds	09/28
Bradford & Bingley Covered Bd Programme covered bds 4.875	06/16	Building Matls Hldg Corp sr secd nt rule 144a 9	09/15	Caisse Nationale des Autoroutes (France) bd 4.5	03/28
Brakes Capital sr sec global nt 7.125	12/15	Bulgarian Telecommunications Co Ead gtd sr sec global nt 6.625	11/15	Caisse Nationale des Caisses d Epargne Prevoy	02/24
Brambles Fin PLC gtd eurobonds 4.625	04/20	Bumble Bee Holdco S C A sr pik nt rule 144a 9.625	03/15	french bd 3.75	02/24
Brandenburg Land fltg rt german nt	05/28	Burbank Glendale Pasadena Arpt Auth Calif Arpt Rev	07/01	Caixa Catalunya covered bds	04/03
fltg rt german nt	08/02	pass thru ctf (p-floats)	07/01	sub spanish bds	12/18
fltg rt german nt	10/15	Burger King Corp gtd sr nt 9.875	10/15	Caixa de Catalunya var rt bd 0	12/15
fltg rt german nt	11/27	Burlington Hldgs LLC / Burlington Hldgs Fin Inc	02/15	var rt bd 0	12/15
german bds 3.125	02/23	sr nt rule 144a 9	02/15	Caixa Economica Fed mtn rule 144a 4.5	10/03
german bds 1.2	03/16	Burlington Northn Santa Fe Corp nt 5.75	03/15	Caixa Galicia covered bds 4.255	06/12
german bds .047	08/03	Burlington Northn Santa Fe Ry Co Pass Thru Tr	07/02	covered bds 4.757	12/02
german bds .725	11/16	pass thru ctf ser 1998-c 6.23	07/02	Caixa Geral de Depositos SA covered bds 3.75	01/18
Brandywine Operating Partnership L P gtd nt 4.95	04/15	Bustadkredit Sogn Og Fjordane AS covered bds	04/18	Caixabank covered bds	01/09
Braskem Fin Ltd gtd sr nt rule 144a 7.25	06/05	covered bds	09/20	covered bds 6.75	01/25
Brazil Federative Rep global bd 8	01/15	BWAY Hldg Co gtd sr nt 10	06/15	covered bds 3	03/22
Brazil Gov't of government bds 10	01/01	sr nt rule 144a 10	06/15	covered bds 4.38	04/30
government bds	03/01	C-Bass ABS LLC fltg rt tr ctf	12/28	covered bds 4.9	05/24
government bds	07/01	C-Bass Tr interest only ctf 0	03/25	covered bds 4.9	05/24
government bds 6	08/15	pass-thru ctf 0	03/25	covered bds 3	06/07
government bds	09/01	CA Inc global sr nt 2.875	08/15	covered bds 4.25	06/12
Brazos Tex Higher Ed Auth Inc Student Ln Rev	12/26	CA Statewide Communities Dev Auth bds 5.5	02/01	covered bds 4	07/02
coll nt	12/26	bds 5.5	08/01	covered bds 4.75	10/19
BRE Bank Hipoteczny covered bds	06/15	Cabco Tr For Texaco Cap Inc stripped int pmt 0	10/01	covered bds 4.76	10/30
Bremer Landesbank Kreditanstalt Oldenburg GZ	02/06	Cablevision SA global nt 8.75	02/11	covered bds 4.75	12/02
german bds 4.85	02/08	global nt 9.375	02/11	covered bds	12/18
german bds 4.625	02/08	global nt 9.375	02/11	spanish bds 3.964	01/30
german bds 5.25	06/19	global nt 9.625	02/11	Caja de Ahorros de Galicia Vigo O Y P covered bds 4.255	06/12
public sector pfandbriefe 4.75	04/23	Cablevision Sys Corp global sr nt 7.75	04/15	covered bds 4.757	12/02
Brenntag Fin BV gtd eurobonds 5.5	07/19	Cabot Corp global nt 2.55	01/15	covered bds 4.75	12/04
Bresnan Broadband Hldgs LLC sr nt rule 144a 8	12/15	mtn ser b 7.42	12/11	Caja de Ahorros de Valencia sub spanish nt fltg rt	11/29
Brf - Brasil Foods SA dual curr global bds 7.75	05/22	Caesar Finance SA coll nt 0	11/15	Caja de Ahorros de Vitoria Y Alava covered bds 4.255	06/12
BRFKredit coll nt 3	10/01	Caesars Entmt Oper Co Inc gtd sr secd 2nd priority nt 12.75	04/15	covered bds 4.757	12/02
coll nt (capital centre)	08/31	Cafes I pass thru ctf	05/31	Caja de Ahorros y Monte de Piedad de Cordoba	02/22
BRFKredit Byggeriets Realkreditfond coll nt 3	10/01	pass thru ctf	05/31	covered bds	02/22
BRFKredit Cap Centre covered bd	01/01	pass thru ctf	05/31	Caja de Ahorros y Monte de Piedad de Madrid	05/25
BRFKredit Cap Centre B coll nts 4	10/01	pass thru ctf	05/31	cedulas hipotecarias 4.25	02/01
Brickman Group Hldgs Inc sr nt rule 144a 9.125	11/01	pass thru ctf	05/31	covered bds	02/01
Bridgeport Housing Auth CT bds 2	12/15	pass thru ctf	05/31	Caja de Ahorros y Monte de Piedad de Zaragoza	06/14
Brigham Expl Co gtd sr nt 8.75	10/01	pass thru ctf	05/31	covered bds 4.25	12/04
sr nt rule 144a 8.75	10/01	pass thru ctf	05/31	covered bds 4.75	04/20
Bright Food Hong Kong Ltd gtd eurobonds 3	05/21	pass thru ctf	05/31	sub spanish bd fltg rt	04/20
Brighthouse Group PLC gtd sr sec global nt 7.875	05/15	pass thru ctf	05/31	Caja de Ahorros y Pensiones de Barcelona cedulas hipotecarias	01/09
Brightpoint Inc liquid yield opt nt (lyons) 0	03/11	pass thru ctf	05/31	covered bds	07/02
liquid yield opt nt (lyons) rule 144a 0	03/11	pass thru ctf	05/31	covered bds	12/18
Brightstar Corp sr nt rule 144a 7.25	08/01	pass thru ctf	05/31	Caja de Ahorros y Pensiones de Barcelona (La Caixa)	10/30
Brinker Intl Inc global nt 2.6	05/15	pass thru ctf	05/31	mtg bd 4.75	10/30
		pass-thru ctf	05/31	Caja De Madrid cedulas hipo 4.25	05/25

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Calcipar SA (continued)		Camulos Loan Vehicle I Ltd		Canadian Imperial Bk Comm (continued)	
California County Tobacco Securitization Agency		coll nt	05/05	global mtm equity-linked (step income secs) 7	10/26
coll nt	06/01	coll nt	05/05	global mtm equity-linked (step income secs) 6.5	07/13
California Republic Auto Receivables Tr 2012-1		coll nt	05/05	global mtm zero cpn equity-linked 6	11/09
coll nt 1.76	01/16	coll nt	05/05	global mtm zero cpn equity-linked 0	07/31
California Republic Auto Recs Tr 2013-1		coll nt	05/05	global mtm zero cpn equity-linked 0	07/31
pass-thru ctf 1.41	09/17	Canada Govt		global mtm zero cpn equity-linked 0	08/27
California St		global nt 1.125	03/19	global mtm zero cpn equity-linked (accelerated return nts) 0	08/31
pass thru ctf	08/01	Canada Govt Treas Bds		global mtm zero cpn equity-linked (accelerated return nts) 0	12/21
pass thru ctf	08/01	cad\$ bd 1.25	02/01	global mtm zero cpn index-linked (accelerated return nt) 0	02/23
pass thru ctf 4.735	12/01	cad\$ bd 1.25	03/01	global mtm zero cpn index-linked (accelerated return nt) 0	03/29
pass thru ctf (rols)	12/01	cad\$ bd .25	05/01	global mtm zero cpn index-linked (accelerated return nt) 0	09/28
Calloway Real Estate Invnt Tr		cad\$ bd 4.25	06/01	global mtm zero cpn index-linked (accelerated return nt) 0	11/30
cad\$ sr deb ser g 4.7	08/22	cad\$ bd .5	08/01	global mtm zero cpn index-linked (accelerated return nts) 0	03/28
Calpine Corp		cad\$ bd 1.25	09/01	global mtm zero cpn index-linked (accelerated return nts) 0	04/27
secd lease obligation bd (slobs) rule 144a 9	07/15	cad\$ bd .5	11/01	global mtm zero cpn index-linked (accelerated return nts) 0	06/29
Calvert Social Investment Foundation		Canada Govt Treas Bill		global mtm zero cpn index-linked (accelerated return nts) 0	06/29
community invnt nt 1	01/01	cad\$ bill 0	11/06	global mtm zero cpn index-linked (accelerated return nts) 0	07/27
community invnt nt 1	01/02	cad\$ bill 0		global mtm zero cpn index-linked (accelerated return nts) 0	08/31
community invnt nt 2	01/02	cad\$ bill 0		global mtm zero cpn index-linked (accelerated return nts) 0	09/28
community invnt nt 1	01/15	cad\$ bill 0		global mtm zero cpn index-linked (accelerated return nts) 0	09/28
community invnt nt 2	01/15	cad\$ bill 0		global mtm zero cpn index-linked (accelerated return nts) 0	09/28
community invnt nt 1	01/16	cad\$ bill 0		global mtm zero cpn index-linked (accelerated return nts) 0	10/26
community invnt nt 1	01/31	cad\$ bill 0		global mtm zero cpn index-linked (bear accelerated return nts) 0	09/28
community invnt nt 1	01/31	cad\$ bill 0		global mtm zero cpn index-linked (capped lev index return) 0	07/27
community invnt nt 1	01/31	cad\$ bill 0		global mtm zero cpn index-linked (capped lev index return) 0	09/28
community invnt nt 2	02/15	cad\$ bill 0		global mtm zero cpn index-linked (capped lev index return) 0	10/26
community invnt nt 1	02/15	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged buffered nt) 0	10/22
community invnt nt 1	02/28	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged buffered nts) 0	12/11
community invnt nt 2	02/28	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged buffered nts) 0	12/20
community invnt nt 1	02/28	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged index return) 0	01/26
community invnt nt 1	03/15	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged index return) 0	06/29
community invnt nt 2	03/15	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged nt) 0	02/23
community invnt nt 2	03/31	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged nts) 0	08/23
community invnt nt 1	04/02	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged nts) 0	09/20
community invnt nt 1	04/02	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged nts) 0	12/18
community invnt nt 2	04/15	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged return nt) 0	01/26
community invnt nt 1	04/16	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged return nt) 0	02/23
community invnt nt 1	04/16	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged return nt) 0	07/29
community invnt nt 1	04/30	cad\$ bill 0		global mtm zero cpn index-linked (capped leveraged return nt) 0	12/21
community invnt nt 1	04/30	cad\$ bill 0		global mtm zero cpn index-linked (cppd lev return nt) 0	03/28
community invnt nt 2	04/30	cad\$ bill 0		global mtm zero cpn index-linked (cppd lev return nt) 0	03/29
community invnt nt 1	05/15	cad\$ bill 0		global mtm zero cpn index-linked (cppd lev return nt) 0	09/28
community invnt nt 2	05/15	cad\$ bill 0		global mtm zero cpn index-linked (cppd leveraged nt) 0	10/05
community invnt nt 1	05/31	cad\$ bill 0		global mtm zero cpn index-linked (digital nts) 0	08/19
community invnt nt 1	05/31	cad\$ bill 0		global mtm zero cpn index-linked (digital nts) 0	11/06
community invnt nt 1	06/15	cad\$ bill 0		global mtm zero cpn index-linked (digital nts) 0	12/20
community invnt nt 1.5	06/15	cad\$ bill 0		global mtm zero cpn index-linked (enhanced return nt) 0	09/28
community invnt nt 1.5	06/30	cad\$ bill 0		global mtm zero cpn index-linked (lev upside participation) 0	02/08
community invnt nt 1	07/02	cad\$ bill 0		global mtm zero cpn index-linked (market linked sec) 0	05/30
community invnt nt 1	07/02	cad\$ bill 0		global mtm zero cpn index-linked (market linked secs) 0	01/04
community invnt nt 1.5	07/15	cad\$ bill 0		global mtm zero cpn index-linked (market linked secs) 0	07/05
community invnt nt 1	07/16	cad\$ bill 0		global mtm zero cpn index-linked (market linked secs) 0	11/05
community invnt nt 1	07/16	cad\$ bill 0		global mtm zero cpn index-linked (market-linked step up nts) 0	01/26
community invnt nt 1	07/31	cad\$ bills 0		global mtm zero cpn index-linked (market-linked step up nts) 0	04/27
community invnt nt 1	07/31	cad\$ bill 0			
community invnt nt 1.5	07/31	Canada Housing Tr No1			
community invnt nt 1	08/15	gtd fltg rt global nt	03/15		
community invnt nt 1	08/15	gtd fltg rt global nt	09/15		
community invnt nt 1.5	08/15	gtd global bds 2.35	12/15		
community invnt nt 1	08/31	gtd global bds 4.1	12/15		
community invnt nt 1	08/31	gtd global nt 1.75	06/15		
community invnt nt 1.5	08/31	gtd sr global nt 2.05	06/15		
community invnt nt 1.5	09/15	Canadian Capital Auto Receivables Asset Tr II			
community invnt nt 1	09/17	coll nt 4.146	06/17		
community invnt nt 1	10/01	coll nt 4.686	06/17		
community invnt nt 1	10/01	coll nt 4.111	10/17		
community invnt nt 1	10/15	Canadian Imperial Bank of Commerce			
community invnt nt 1	10/15	covered bds	01/15		
community invnt nt 1.5	10/15	covered bds 1.25	08/07		
community invnt nt 1	10/31	covered bds .1	12/14		
community invnt nt 1	10/31	fltg rt global nt	09/26		
community invnt nt 1.5	10/31	Canadian Imperial Bk Comm			
community invnt nt 1	11/15	global medium term sr nt fltg rt equity-linked (autocallable nt)	04/30		
community invnt nt 1	11/15	global medium term sr nt fltg rt equity-linked (autocallable nt)	04/30		
community invnt nt 1.5	11/30	global medium term sr nt fltg rt equity-linked (autocallable nt)	04/30		
community invnt nt 1	11/30	global medium term sr nt fltg rt equity-linked (autocallable nt)	04/30		
community invnt nt 1.5	12/15	global medium term sr nt fltg rt equity-linked (autocallable nt)	04/30		
community invnt nt 1	12/17	global medium term sr nt fltg rt equity-linked (autocallable nt)	04/30		
community invnt nt 1	12/17	global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
community invnt nt 1	12/31	global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
community invnt nt 1	12/31	global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
community invnt nt 1.5	12/31	global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
community invnt nt 1	05/15	global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
community invnt nt 1.5	10/02	global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
Calyon		global medium term sr nt fltg rt equity-linked (autocallable nt)	05/22		
eur\$ mtm fltg rt index-linked	02/06	global medium term sr nt fltg rt equity-linked (autocallable nt)	10/31		
mtm fltg rt	08/29	global mtm equity-linked (accelerated return nts) 7.5	07/13		
Calyon NY Branch		global mtm equity-linked (step income sec) 8.5	03/28		
mtm fltg rt rule 144a	11/07	global mtm equity-linked (step income sec) 6.5	08/31		
Cameron Intl Corp		global mtm equity-linked (step income secs) 10.5	11/30		
global sr nt 6.375	07/15	global mtm equity-linked (step income secs) 6.5	05/11		
Campus Crest Cmnty Oper Partnership LP					
gtd sr nt exch rule 144a 4.75	10/15				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Canadian Imperial Bk Comm (continued)		Carmax Auto Owner Tr 2012-3		Caterpillar Finl Svcs Corp (continued)	
global mtn zero cpn index-linked (market-linked step up nts) 0	05/24	coll nt .79	04/16	power nt 5.35	11/15
global mtn zero cpn index-linked (market-linked step up nts) 0	07/27	coll nt 1.1	06/15	power nt 5.5	01/15
global mtn zero cpn index-linked (mkt linked sec) 0	01/04	coll nt 1.5	08/15	power nt 5	02/15
global mtn zero cpn index-linked (mkt-linked step up nt) 0	01/25	Carmax Auto Owner Tr 2013-1	08/15	power nt 5	02/15
global mtn zero cpn index-linked (mkt-linked step-up nt) 0	01/26	coll nt .89	10/15	power nt 5.15	02/15
global sr nt 1.55	01/23	coll nt 1.24	12/17	power nt 4.75	03/15
mtn fltg rt rule 144a	01/18	coll nt 1.54		power nt 4.9	03/15
mtn zero cpn index-linked (accelerated return nt) 0	06/29	Carmax Auto Owner Tr 2013-4	07/16	power nt 5.05	03/15
mtn zero cpn index-linked (mkt linked step up nt) 0	10/26	coll nt .8		power nt 6	04/15
mtn zero cpn index-linked (mkt-linked step up nt) 0	06/28	Carmax Auto Owner Tr 2014-1	10/15	power nt 5	05/15
Canadian Nat Res Ltd		coll nt .79		power nt 5.1	05/15
nt 1.75	01/15	Carmax Auto Owner Tr 2015-2	06/15	power nt 5.15	05/15
nt 5.9	02/01	coll nt .82	06/15	power nt 5.15	05/15
Canadian Natl Ry Co		coll nt	06/15	power nt 5.25	05/15
deb 6.8	07/15	Carmax Auto Owner Tr 2015-3	11/15	power nt 6	05/15
nt 5.55	05/15	coll nt 1.1	11/15	power nt 5.25	06/15
Canadian Pac Ry Co New		Carolina Beverage Group LLC / Carolina Beverage Group Fin Inc	08/01	power nt 6.2	07/15
global nt 6.5	05/15	sr secd nt rule 144a 10.625		power nt 6	08/15
Cantabile Tr		Carpenter Technology Corp		power nt 6	08/15
pass-thru ctf	08/21	mtn 7.04	04/09	power nt 2.25	09/15
pass-thru ctf	08/21	mtn 7.01	04/17	power nt 5.75	09/15
Cantor Coml Real Estate Co L P / C C R E Fin Corp		mtn 6.99	04/20	power nt 5.75	09/15
sr nt rule 144a 7.75	02/15	mtn 6.97	04/23	power nt 2.2	10/15
Cap Auto Recs Asset Tr 2013-2		mtn 7.1	04/30	power nt 5.5	11/15
coll nt 1.56	07/20	mtn 7.08	05/07	power nt 5.75	11/15
coll nt 1.96	10/22	mtn 7.03	05/18	Caterpillar Inc	
Capex S A		mtn 7.06	05/21	global nt 7.9	12/15
nt rule 144a 10	03/10	mtn 7.03	05/22	Catholic Health Initiatives	
Capital Auto Receivables Asset Tr 2013-1		Carrizo Oil & Gas Inc		bd ser 2013d 2.6	08/01
coll nt .97	01/22	gtd sr nt 8.625	10/15	CB Renaissance Credit LLC	
coll nt 1.29	04/20	sr nt rule 144a 8.625	10/15	fixed/fltg rt russian bds 11.35	07/30
coll nt 1.74	10/22	sr nt rule 144a 8.625	10/15	CCO Hldgs LLC / CCO Hldgs Cap Corp	
Capital Auto Receivables Asset Tr 2013-3		Carrols Restaurant Group Inc		gtd sr nt 7.875	04/30
coll nt 1.68	04/20	sr secd lien nt 11.25	05/15	sr nt rule 144a 7.875	04/30
coll nt 2.32	07/20	sr secd lien nt rule 144a 11.25	05/15	CCU Escrow Corp	
Capital Auto Receivables Asset Tr 2013-4		Cars Alliance UK Ltd		sr nt rule 144a 10	01/15
coll nt 1.09	03/20	pass-thru ctf	12/20	CDW LLC / CDW Fin Corp	
coll nt 1.47	07/20	pass-thru ctf	12/20	sr secd nt 8	12/15
coll nt 2.06	10/22	pass-thru ctf	12/20	sr secd nt rule 144a 8	12/15
Capital Auto Receivables Asset Tr 2014-1		Cash Amer Intl Inc		CE Generation LLC	
coll nt 1.32	06/20	gtd sr nt 5.75	05/15	sr secd bd 7.416	12/15
coll nt 1.69	10/22	sr nt rule 144a 5.75	05/15	sr secd bd rule 144a 7.416	12/15
Capital Auto Receivables Asset Tr 2014-2		Cassa Di Risparmio Di Cesena SPA		Cedar Fair L P / Magnum Mgmt Corp	
coll nt 1.26	05/21	sr sub italian bds 4.25	03/14	gtd sr nt 9.125	08/01
coll nt 1.62	10/22	Cassa di Risparmio di Parma e Piacenza SPA		gtd sr nt rule 144a 9.125	08/01
coll nt 2.03	12/20	fixed/fltg rt italian bds 2	02/20	CEFC Fin Corp Intl Inc	
Capital Auto Receivables Asset Tr 2014-3		italian bds	02/06	jr secd pik nt conv 10	04/30
coll nt 1.48	11/20	italian bds .6	02/10	sr secd nt step-up 10	04/30
Capital Auto Receivables Asset Tr 2015-1		italian bds	06/12	Celanese Hldgs LLC	
coll nt 1.42	06/20	italian bds 4	06/14	gtd sr nt 6.625	10/15
Capital Auto Receivables Asset Tr 2015-3		italian bds 4	08/29	sr nt rule 144a 6.625	10/15
coll nt 1.39	02/20	step up italian bds .6	01/08	Celgene Corp	
coll nt	02/20	step up italian bds .7	01/14	global sr nt 2.3	08/15
Capital Auto Receivables Asset Tr 2015-4		step up italian bds 1.5	02/17	sr nt 2.125	08/15
coll nt	04/20	step up italian bds 1.3	04/11	Cellco Partnership	
Capital One Bank (Usa) NA		step up italian bds .5	04/20	eurobonds 8.875	12/18
bank nt 2.15	11/21	step up italian bds 1.4	05/15	Cellco Partnership/Verizon Wireless Cap LLC	
Capital One Fdg Corp		step up italian bds 1.25	06/06	nt 8.5	11/15
fltg rt option nt	04/02	step up italian bds 1	06/16	sr nt rule 144a 8.5	11/15
fltg rt option nt	07/02	step up italian bds 3.5	07/11	Cemex S A	
option nt fltg rt	07/02	step up italian bds .6	07/22	gtd sr secd nt fltg rt rule 144a 7.08919	10/15
Capital One Multi Asset Excution Tr		step up italian bds .6	08/27	sr secd nt rule 144a 9	01/11
coll nt 5.05	12/17	Castilla y Leon Junta de		sr secd nt rule 144a 9.5	06/15
Capital One Multi Asset Execution Tr		spanish bds 6.27	02/19	sub nt conv 3.75	03/15
coll nt	08/15	Castle A M & Co		sub nt conv rule 144a 3.75	03/15
Capital One Natl Assn		gtd sr secd nt rule 144a 12.75	12/15	Cemig Distribuicao SA	
sr bk nt 1.65	02/05	Catalent Pharma Solutions Inc		gtd brazilian debentures	02/15
sr bk nt fltg rt 2.07139	02/05	sr nt 7.875	10/15	Cendant Mortgage Corp / Bishop's Gate Residential Mortgage Trust	
sr nt 1.5	03/22	sr nt rule 144a 7.875	10/15	pass-thru ctf 6.5	11/18
sr nt 2.35	08/17	Catalunya Banc SA		pass-thru ctf 6.5	11/18
sr nt fltg rt 3.03494	08/17	covered bds	04/03	pass-thru ctf 6.5	11/18
Captec Franchise Trust		covered bds 4.75	12/04	pass-thru ctf 6.5	11/18
coll nt 0	10/25	Catalunya Generalitat de		Centel Cap Corp	
Cardinal Health Inc		spanish bds 4.75	06/04	deb 10.75	10/01
global nt 1.7	03/15	Caterpillar Finl Svcs Corp		Centel Corp	
sr nt 1.95	06/15	global mtn ser f 5.45	04/15	deb 10	07/01
Cards II Tr		mtn fltg rt ser h	02/23	Centerpoint Energy Inc	
coll nt 3.096	09/17	mtn fltg rt ser h 2.80338	12/21	sr nt 6.5	05/01
coll nt 4.746	09/17	mtn fltg rt ser i 2.40713	09/11	Centerpoint Energy Res Corp	
Cardtronics Inc		mtn fltg rt ser i 2.50275	12/06	sr nt 6	05/15
gtd sr sub nt 8.25	09/01	mtn ser f 7.05	10/01	Centerpoint Energy Transition Bond Co IV LLC	
Carfinance Cap Auto Tr 2013-1		mtn ser g 1.3	03/01	coll nt .901	04/15
coll nt 2.75	11/15	mtn ser g 2.45	09/06	Centex Home Equity Loan Trust	
Carmax Auto Owner Tr 2011-2		mtn ser h 1.5	02/23	asset-bkd ctf 7.51	03/25
coll nt 3.61	03/15	mtn ser h 1.7	06/16	asset-bkd ctf 7.17	12/25
Carmax Auto Owner Tr 2011-3		mtn ser h 1.8	11/13	pass-thru ctf 1.64	02/25
coll nt 3.9	04/16	power nt 5	04/15	pass-thru ctf 2.43	02/25
Carmax Auto Owner Tr 2012-2		power nt 5.25	05/15	pass-thru ctf 2.14	07/25
coll nt 1.73	02/15	power nt 5	07/15	pass-thru ctf 2.87	08/25
coll nt 3.02	12/17	power nt 5.125	07/15	Central Bank of Chile	
		power nt 5	07/15	treas bd 6.5	06/01
		power nt 5.5	08/15	Central Garden & Pet Co	
		power nt 6	08/15	gtd global sr sub nt 8.25	03/01
		power nt 5.25	09/15	sr sub nt 8.25	03/01
		power nt 5.55	10/15		

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Central Garden & Pet Co (continued)		Chevron Corp New		Chrysler Finl Corp	
sr sub nt rule 144a 8.25	03/01	global nt 1.365	03/02	nt putable-extendible adj rate 0	02/01
Central Japan Railway Co		global nt 1.718	06/24	CHS / Cmnty Health Sys Inc	
japan bd 2.04	10/19	global nt fltg rt 1.65738	03/02	gtd sr secd nt 5.125	08/15
japan bds 1.69	02/22	global nt fltg rt 2.35	05/16	Chubb Corp	
japan bds 1.83	05/22	global sr nt 1.79	11/16	deb 6.6	08/15
Central ME Pwr Co		global sr nt fltg rt 2.82519	11/16	global sr nt 5.75	05/15
gen & ref mtg ser 1 10.25	12/01	Chevron Phillips Chemical Co LLC		Chubu Elec Pwr Co Inc	
Central Nippon Expressway Co Ltd		sr nt 1.7	05/01	bd 2.9	03/23
global bds 2.369	09/10	Chevy Chase Home Loan Trust		bd 3	03/23
japan bds 1.76	06/20	pass-thru ctf 6.55	05/20	bd 2.7	05/25
japan bds 1.86	09/20	Cheyne CLO Investments I Ltd		bd 2	11/22
japan bds 1.73	12/20	coll nts .15	10/15	japan bd 2.12	06/25
sr sec japan bds .277	03/20	coll nts	10/15	Chubu Electric Power Co Inc	
sr sec japan bds .501	03/20	coll nts	10/15	japan bds 1.691	08/24
sr sec japan bds .782	03/20	coll nts	10/15	Chugoku Electric Power Co Inc	
sr sec japan bds .64	09/20	coll nts	10/15	japan bds 1.905	05/25
sr sec japan bds .32	11/08	coll nts	10/15	japan bds 1.658	09/25
sr sec japan bds .314	12/20	Cheyne Fin LLC		japan bds 1.702	10/25
Central Plains Energy Project		mtn fltg rt rule 144a	03/20	Chugoku Electric Power Co., Inc. (The Japan)	
bds 4	12/01	Cheyne Fin PLC and Cheyne Fin LLC and Cheyne Fin Capital Nt LLC		bd 2.87	04/25
Central Puget Sound Wash Regl Trans Auth Sales & Use Tax Rev		col nt	03/20	bd 2.07	10/25
mun 2nd mkt derivatives (rocs)	11/01	coll nt	06/20	Chuvashia Republic of	
mun 2nd mkt derivatives (rols)	11/01	coll nt	09/20	step down russian bds 8.5	06/07
Central Railway Japan Company		Chiba Bank Ltd		Ciba Specialty Chemicals Fin Lux SA	
bd 0	04/25	sub fixed fltg rt japan bds	03/13	gtd lux bd 4.875	06/20
Cenveo Corp		Chicago IL O Hare Intl Arpt Rev		Ciena Corp	
gtd sr 2nd lien nt 8.875	02/01	pass thru ctf	01/01	sr nt conv rule 144a 3.75	10/15
sr 2nd lien nt rule 144a 8.875	02/01	Chicago III Hsg Auth Cap Prog Rev		CIF Euromortgage	
Cerberus Offshore Levered I LP		muni 2nd mkt deriv	07/01	covered bds 3.22	03/29
coll nt	11/30	muni 2nd mkt deriv	07/01	covered bds	04/30
coll nt	11/30	Chicago III O Hare Intl Arpt Rev		covered bds 4.25	06/29
coll nt	11/30	mun 2nd mkt derivative (rols)	01/01	covered bds	07/08
coll nt	11/30	pass thru ctf	01/01	Cifi Hldgs (Group) Co Ltd	
CEVA Group Plc		Chicago III Sales Tax Rev		gtd euronotes 12.25	04/15
1st lien sr secd nt rule 144a 4	05/01	pass thru ctf	01/01	Cigna Corp	
global nt 8.5	06/30	Chilton WIS Sch Dist		global sr nt 6.35	03/15
jr priority sr secd nt rule 144a 11.5	04/01	lt pass-thru ctf	04/01	Cincinnati Bell Inc	
sr sub global nt 10	06/30	China Gov't of		gtd sr sub nt 8.75	03/15
CF Inds Inc		chinese bds 3.68	09/22	Cirsa Funding LUX SA	
gtd sr nt 6.875	05/01	government bds 3.15	01/10	gtd global bds 8.75	05/15
Chaparral Energy Inc		government bds 3.83	01/27	gtd global bds 8.75	05/15
gtd global nt	04/01	government bds 4.07	03/20	Cisco Sys Inc	
Chart Inds Inc		government bds 3.22	03/26	nt fltg rt 2.4345	06/15
sr sub nt conv 2	08/01	government bds 4.92	04/10	sr nt 1.4	02/28
Chartwell Srs Hsg Real Estate Inv Tr		government bds 5.41	04/10	sr nt 1.65	06/15
cad\$ sub deb conv 5.7	03/31	government bds 5	05/10	sr nt fltg rt 2.04067	02/21
Chase Funding Loan Acquisition Trust		government bds 3.09	05/30	CIT Group Inc	
pass-thru ctf 0	03/25	government bds 2.73	06/11	global sr nt 5.25	03/15
pass-thru ctf 4.75	12/25	government bds 2.73	06/11	secd nt ser c rule 144a 6.625	04/01
Chase Funding Mortgage Loan		government bds 2.73	06/11	sr nt rule 144a 5	05/15
pass-thru ctf 0	01/28	government bds 4.41	06/23	sub nt rule 144a 12	12/18
pass-thru ctf 0	02/25	government bds 3.7	07/07	CIT Group Securitization Corp III	
pass-thru ctf 0	04/25	government bds 4.5	07/10	pass-thru ctf 6.2	11/15
pass-thru ctf 0	05/25	government bds 5.41	07/10	CIT Group Securitization Corp.	
pass-thru ctf 2.138	06/25	government bds 5.41	08/10	pass-thru ctf 6.5	06/15
pass-thru ctf 0	10/25	government bds 1.94	08/18	pass-thru ctf 6.85	06/15
pass-thru ctf 2.451	11/25	government bds 5.41	10/10	CIT Home Equity Loan Trust	
Chase Issuance Tr		government bds	10/13	pass-thru ctf 0	08/20
coll nt 5.16	04/16	government bds 4.18	10/24	CIT RV Trust	
coll nt	04/16	government bds 4.13	11/07	coll nt 6.45	06/15
coll nt	05/15	government bds 2.9	12/15	pass-thru ctf 6.8	06/15
coll nt 1.01	10/15	hong kong bds	05/21	Citadel Broadcasting Corp	
coll nt	11/15	hong kong bds 3.02	06/27	sr nt rule 144a 7.75	12/15
Chase Manhattan Corp		hong kong bds	11/22	Citibank (New York State) N.A.	
medium term sub nt ser a 6.625	02/23	China Huiyuan Juice Group Ltd		mtg pass thru ctf 0	07/25
medium term sub nt ser a 6.75	03/02	coll nt 1.55	07/03	mtg pass thru ctf 8	07/25
Chase Mortgage Finance Trust		China Mengniu Dairy Co Ltd		mtg pass thru ctf 0	08/25
mtg pass thru ctf 6.75	01/25	eurobonds 3.5	11/27	mtg pass thru ctf 9	08/25
pass-thru ctf 0	04/25	China Merchants Land Ltd		Citibank Cr Card Issuance Tr	
pass-thru ctf 0	04/25	coll nt 4.02	12/11	pass thru ctf 5.3	03/15
pass-thru ctf 0	04/25	China Oil and Gas Group Ltd		Citibank Credit Card Master Tr I	
pass-thru ctf 0	04/25	gtd global bds 5.25	04/25	coll nt	05/09
pass-thru ctf 0	04/25	China Opportunity Int'l Ltd		coll nt	08/24
pass-thru ctf 0	04/25	coll nt 2.0499	11/08	coll nt	11/07
pass-thru ctf 0	09/25	China Overseas Fin (Cayman) III Ltd		coll nt	11/23
pass-thru ctf 5	09/25	gtd euronotes 3.375	10/29	Citibank N A	
pass-thru ctf 5	09/25	China Shenhua Overseas Capital Co Ltd		mtn fltg rt ctf dep	02/23
pass-thru ctf 0	09/25	gtd eurobonds 2.5	01/20	Citibank NA	
pass-thru ctf 4.5	11/25	China Uranium Dev Co Ltd		fltg rt nt	11/09
pass-thru ctf 4.75	11/25	gtd global nt 3.5	10/08	Citicorp Mortgage Securities Inc	
pass-thru ctf 4.75	11/25	China Zhengtong Auto Svcs Hldgs Ltd		pass-thru ctf 4.75	08/25
pass-thru ctf 5	11/25	coll nt 4.5	06/16	Citicorp Mortgage Securities Inc (United States)	
Chassix Hldgs Inc		Chiron Merger Sub Inc		ctf 10.05	02/01
sr pay-in-kind global nt 10	12/15	sr secd 2nd lien nt rule 144a 10.5	11/01	ctf 8.806	08/25
Chassix Inc		Chrysler Capital Auto Receivables Tr 2013-A		ctf 0	11/01
sr secd nt rule 144a 9.25	08/01	coll nt .91	04/16	ctf 9.5	12/25
Chemtrade Logistics Income Fd		coll nt 1.34	12/17	Citicorp Mtge Ln Tr	
cad\$ sub deb conv 5.75	12/31	Chrysler Capital Auto Receivables Tr 2013-B		pass thru ctf s	08/25
Chemtura Corp		coll nt .85	05/15	pass thru ctf s	08/25
gtd sr nt 7.875	09/01	Chrysler Capital Auto Receivables Tr 2014-A		pass thru ctf s	08/25
gtd sr nt rule 144a 7.875	09/01	coll nt .83	09/17	Citigroup Coml Mtg Tr	
Chesapeake & Potomac Tel Co MD		Chrysler Capital Auto Receivables Tr 2015-B		pass thru ctf	07/15
deb 9	10/01	coll nt 1.46	12/17	pass thru ctf	07/15
Chesapeake Energy Corp				pass thru ctf	07/15
gtd sr nt 6.875	08/15			pass thru ctf	07/15
gtd sr nt 7.25	12/15			pass thru ctf	07/15
sr nt 6.25	01/15			pass thru ctf	07/15
sr nt rule 144a 6.25	01/15			pass thru ctf	07/15

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ISSUE	MATURITY
Citigroup Coml Mtg Tr (continued)	
pass thru ctf	07/15
pass thru ctf	07/15
pass thru ctf	07/15
pass thru ctf	07/15
pass thru ctf	07/15
Citigroup Commercial Mtge Tr 2004-FL1	
comm mtg pass-thru ctf	07/15
comm mtg pass-thru ctf	07/15
Citigroup Fdg Inc	
mntn zero cpn ser g index-linked (geared buffer sec) 0	07/06
clp\$ medium term sr nt ser h 5	02/21
medium term sr nt zero cpn 0	02/15
mntn fixed/fltg rt ser d 1.952	09/07
mntn fixed/fltg rt ser h 1.92464	03/27
mntn fixed/fltg rt ser h 2.18577	03/28
mntn fixed/fltg rt ser h 2.38419	05/31
mntn fixed/fltg rt ser h 2.79155	06/27
mntn fixed/fltg rt ser h 2.56938	08/28
mntn fixed/fltg rt ser h 2.587	09/27
mntn fixed/fltg rt ser h 2.99138	11/27
mntn fixed/fltg rt ser h 2.72038	12/28
mntn fltg rt index-linked ser d (principal protected)	11/29
mntn fltg rt ser d 4.72312	07/21
mntn fltg rt ser g equity-linked (autocallable contingent cpn)	04/19
mntn fltg rt ser g equity-linked (autocallable ctgnt cpn sec)	04/26
mntn fltg rt ser h 2.50393	04/09
mntn fltg rt ser h 3.13888	10/30
mntn fltg rt ser h equity-linked (callable geared buffer nt)	11/01
mntn fltg rt ser h index-linked	03/05
mntn fltg rt ser h index-linked	06/26
mntn fltg rt ser h index-linked (autocallable ctgnt cpn sec)	09/27
mntn fltg rt ser h index-linked (callable gear buffer nt)	07/02
mntn fltg rt ser h index-linked (ctgnt cpn sec)	04/26
mntn index-linked ser d (market-linked nts) .5	06/07
mntn ser d index-linked (market-linked nts) .75	03/02
mntn ser d index-linked (market-linked nts) .5	06/28
mntn step-up ser d 4.75	12/15
mntn zero cpn index-linked (buffered plus) 0	09/06
mntn zero cpn ser d commodity-linked (market-linked nts) 0	06/27
mntn zero cpn ser d index-linked (market-linked nts) 0	03/29
mntn zero cpn ser d index-linked (market-linked nts) 0	09/27
mntn zero cpn ser g equity-linked (accelerated return nts) 0	06/19
mntn zero cpn ser g equity-linked (autocallable secs) 0	06/28
mntn zero cpn ser g equity-linked (barrier sec) 0	03/02
mntn zero cpn ser g equity-linked (barrier sec) 0	05/03
mntn zero cpn ser g equity-linked (barrier sec) 0	05/29
mntn zero cpn ser g equity-linked (buffered plus) 0	06/01
mntn zero cpn ser g equity-linked (market-linked secs) 0	03/05
mntn zero cpn ser g equity-linked (trigger jump secs) 0	09/20
mntn zero cpn ser g equity-linked (trigger plus) 0	07/05
mntn zero cpn ser g index-linked (accelerated return nt) 0	03/29
mntn zero cpn ser g index-linked (accelerated return nt) 0	10/04
mntn zero cpn ser g index-linked (accelerated return nts) 0	02/01
mntn zero cpn ser g index-linked (accelerated return nts) 0	02/28
mntn zero cpn ser g index-linked (autocallable sec) 0	02/01
mntn zero cpn ser g index-linked (autocallable trigger plus) 0	01/25
mntn zero cpn ser g index-linked (barrier digital plus sec) 0	11/13
mntn zero cpn ser g index-linked (barrier digital plus secs) 0	08/13
mntn zero cpn ser g index-linked (barrier digital plus secs) 0	09/20
mntn zero cpn ser g index-linked (barrier digital plus secs) 0	10/08
mntn zero cpn ser g index-linked (barrier digital plus secs) 0	11/05
mntn zero cpn ser g index-linked (barrier sec) 0	02/01
mntn zero cpn ser g index-linked (barrier sec) 0	03/29
mntn zero cpn ser g index-linked (barrier secs) 0	02/02
mntn zero cpn ser g index-linked (barrier secs) 0	03/29
mntn zero cpn ser g index-linked (buffered plus) 0	03/02
mntn zero cpn ser g index-linked (buffered plus) 0	05/03
mntn zero cpn ser g index-linked (buffered plus) 0	10/04
mntn zero cpn ser g index-linked (buffered return opt secs) 0	09/28
mntn zero cpn ser g index-linked (contingent return opt secs) 0	03/29
mntn zero cpn ser g index-linked (contingent return opt secs) 0	06/29
mntn zero cpn ser g index-linked (ctgnt return opt secs) 0	02/28
mntn zero cpn ser g index-linked (ctgnt return optimiz sec) 0	05/31

ISSUE	MATURITY
Citigroup Fdg Inc (continued)	
mntn zero cpn ser g index-linked (ctgnt return optimization sec) 0	07/31
mntn zero cpn ser g index-linked (plus) 0	07/26
mntn zero cpn ser g index-linked (return optimization sec) 0	03/12
mntn zero cpn ser g index-linked (trigger plus) 0	03/02
mntn zero cpn ser g index-linked (trigger plus) 0	04/06
mntn zero cpn ser g index-linked (trigger plus) 0	06/15
mntn zero cpn ser g index-linked (trigger plus) 0	08/24
mntn zero cpn ser g index-linked (trigger return opt sec) 0	04/30
mntn zero cpn ser g index-linked (trigger return opt sec) 0	06/29
mntn zero cpn ser g index-linked (trigger return opt sec) 0	08/31
mntn zero cpn ser g index-linked (trigger return optimization) 0	03/29
mntn zero cpn ser g index-linked (trigger return optimization) 0	06/29
mntn zero cpn ser g index-linked (trigger return optimization) 0	07/31
mntn zero cpn ser g index-linked (trigger return optimization) 0	08/31
mntn zero cpn ser g index-linked (upturn sec) 0	05/03
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	09/27
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	03/01
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	11/05
mntn zero cpn ser h equity-linked (buffer secs) 0	11/28
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	06/28
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	04/27
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	06/28
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	07/30
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	08/30
mntn zero cpn ser h equity-linked (enhanced barrier digital plus) 0	11/30
mntn zero cpn ser h equity-linked (index lasers) 0	02/27
mntn zero cpn ser h equity-linked (trigger performance secs) 0	01/31
Citigroup Fin Prod Inc Ser 601	
mun secondary mkt derivatives	07/01
mun secondary mkt derivatives	07/01
Citigroup Finl Prod Inc Ser 110	
pass thru ctf	10/15
Citigroup Finl Prods Inc	
pass-thru ctf	05/01
Citigroup Global Mkts Hldgs Inc	
global mntn zero cpn ser a index-linked (buffered nts) 0	10/22
global mntn zero cpn ser n index-linked (plus) 0	08/03
mntn equity-linked ser n (autocallable sec) 11.15	04/12
mntn equity-linked ser n (autocallable sec) 14	10/26
mntn equity-linked ser n (autocallable secs) 17.5	07/31
mntn equity-linked ser n (autocallable secs) 7.38	10/01
mntn fltg rt ser a index-linked 1.9035	09/14
mntn fltg rt ser n equity-linked (auto-callable secs)	12/28
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	10/31
mntn fltg rt ser n equity-linked (autocallable contingent coupon)	06/14
mntn fltg rt ser n equity-linked (autocallable contingent coupon)	10/18
mntn fltg rt ser n equity-linked (autocallable contingent coupon)	11/15
mntn fltg rt ser n equity-linked (autocallable contingent cpn nt)	06/14
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	02/01
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	02/26
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	02/28
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	03/23
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	03/28
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	04/26
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	05/30
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	08/31
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	10/19
mntn fltg rt ser n equity-linked (autocallable contingent cpn)	10/31
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn equity)	09/27
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	01/04
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	01/25
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	01/30
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	03/08

ISSUE	MATURITY
Citigroup Global Mkts Hldgs Inc (continued)	
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	03/15
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	03/28
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	05/25
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	07/02
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	07/02
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	07/03
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	07/30
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	07/30
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	07/30
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	08/03
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	09/24
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	10/02
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	11/05
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	12/05
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	12/20
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	08/03
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn nts)	12/03
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	01/25
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	05/31
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	05/31
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	08/24
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	08/29
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	08/30
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	09/04
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	12/03
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	12/04
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	01/05
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	03/26
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	04/03
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	04/09
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	05/02
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	06/27
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	07/17
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	07/26
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	08/29
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	09/17
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	10/04
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	10/11
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	11/19
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	11/26
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	11/27
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	12/04
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	02/27
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	09/20
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	10/04
mntn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	11/29
mntn fltg rt ser n equity-linked (autocallable secs)	02/15
mntn fltg rt ser n index-linked 1.8077	06/05
mntn fltg rt ser n index-linked 2.01794	11/13
mntn fltg rt ser n index-linked 1.57794	03/16
mntn ser n equity-linked (autocallable secs) 10.75	01/25
mntn ser n equity-linked (autocallable secs) 13.5	07/02
mntn ser n equity-linked (elks) 8.25	02/22
mntn ser n equity-linked (elks)	03/20
mntn ser n equity-linked (elks) 9	05/30
mntn zero cpn equity-linked (capped gears) 0	12/31
mntn zero cpn index-linked (buffered nt) 0	07/31
mntn zero cpn ser g equity-linked (capped gears) 0	05/31

Editor's Note: This section includes issues that have matured in 2018 as of the monthly publication deadline for this edition.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 8.

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Citigroup Global Mkts Hldgs Inc (continued)		Citigroup Global Mkts Hldgs Inc (continued)		Citigroup Inc (continued)	
mtn zero cpn ser g index-linked (buffered digital nt) 0	07/23	mtn zero cpn ser n index-linked (buffered nts) 0	11/09	mtn zero cpn ser g index-linked (buffered digital nt) 0	01/12
mtn zero cpn ser n commodity-linked (enh barrier digital sec) 0	06/25	mtn zero cpn ser n index-linked (buffered nts) 0	11/09	mtn zero cpn ser g index-linked (buffered digital nts) 0	02/06
mtn zero cpn ser n equity-linked (autocallable barrier secs) 0	04/23	mtn zero cpn ser n index-linked (buffered nts) 0	11/15	mtn zero cpn ser g index-linked (buffered digital nts) 0	04/05
mtn zero cpn ser n equity-linked (barrier sec) 0	09/05	mtn zero cpn ser n index-linked (buffered plus) 0	11/23	mtn zero cpn ser g index-linked (buffered nt) 0	03/09
mtn zero cpn ser n equity-linked (barrier secs) 0	11/23	mtn zero cpn ser n index-linked (buffered plus) 0	12/05	mtn zero cpn ser g index-linked (buffered nts) 0	07/16
mtn zero cpn ser n equity-linked (barrier securities) 0	06/07	mtn zero cpn ser n index-linked (capped buffer gears) 0	09/28	mtn zero cpn ser g index-linked (buffered nt) 0	01/24
mtn zero cpn ser n equity-linked (buffer nts) 0	10/12	mtn zero cpn ser n index-linked (capped buffer gears) 0	10/31	mtn zero cpn ser g index-linked (buffered nts) 0	02/08
mtn zero cpn ser n equity-linked (buffer secs) 0	03/22	mtn zero cpn ser n index-linked (capped gears) 0	02/28	mtn zero cpn ser g index-linked (buffered nts) 0	02/15
mtn zero cpn ser n equity-linked (buffered digital nt) 0	08/28	mtn zero cpn ser n index-linked (capped gears) 0	03/29	mtn zero cpn ser g index-linked (buffered nts) 0	03/14
mtn zero cpn ser n equity-linked (buffered digital nts) 0	08/02	mtn zero cpn ser n index-linked (capped gears) 0	05/31	mtn zero cpn ser g index-linked (buffered nts) 0	05/01
mtn zero cpn ser n equity-linked (buffered digital nts) 0	08/28	mtn zero cpn ser n index-linked (capped gears) 0	05/31	mtn zero cpn ser g index-linked (buffered plus) 0	09/13
mtn zero cpn ser n equity-linked (buffered digital nts) 0	08/28	mtn zero cpn ser n index-linked (capped gears) 0	06/29	mtn zero cpn ser g index-linked (buffered plus) 0	10/03
mtn zero cpn ser n equity-linked (buffered digital nts) 0	08/28	mtn zero cpn ser n index-linked (capped gears) 0	07/31	mtn zero cpn ser g index-linked (buffered plus) 0	12/05
mtn zero cpn ser n equity-linked (buffered digital nts) 0	08/28	mtn zero cpn ser n index-linked (capped gears) 0	11/30	mtn zero cpn ser g index-linked (ctgnt buffered nts) 0	08/29
mtn zero cpn ser n equity-linked (buffered digital nts) 0	08/28	mtn zero cpn ser n index-linked (capped trigger step sec) 0	08/16	mtn zero cpn ser g index-linked (geared buffered digital sec) 0	09/28
mtn zero cpn ser n equity-linked (capped gears) 0	09/28	mtn zero cpn ser n index-linked (cppd gears) 0	04/30	mtn zero cpn ser g index-linked (trigger plus) 0	12/21
mtn zero cpn ser n equity-linked (capped gears) 0	11/30	mtn zero cpn ser n index-linked (ctgnt buffered nts) 0	06/01	mtn zero cpn ser g index-linked (trigger plus) 0	12/21
mtn zero cpn ser n equity-linked (capped trigger gears) 0	08/31	mtn zero cpn ser n index-linked (ctgnt buffered nts) 0	07/05	mtn zero cpn ser g index-linked (trigger performance sec) 0	01/31
mtn zero cpn ser n equity-linked (cppd gears) 0	06/29	mtn zero cpn ser n index-linked (dual directional barrier secs) 0	03/15	mtn zero cpn ser g index-linked (trigger performance secs) 0	11/30
mtn zero cpn ser n equity-linked (dual directional barrier secs) 0	10/25	mtn zero cpn ser n index-linked (plus) 0	01/03	mtn zero cpn ser g index-linked (trigger return optimization) 0	11/30
mtn zero cpn ser n equity-linked (geared buffer secs) 0	03/29	mtn zero cpn ser n index-linked (plus) 0	02/05	mtn zero cpn ser g index-linked (trigger return optimization) 0	12/31
mtn zero cpn ser n equity-linked (jump secs) 0	09/06	mtn zero cpn ser n index-linked (plus) 0	04/04	mtn zero cpn ser g index-linked (trigger step performance sec) 0	06/29
mtn zero cpn ser n equity-linked (plus) 0	05/03	mtn zero cpn ser n index-linked (plus) 0	04/04	mtn zero cpn ser g index-linked (trigger step performance secs) 0	07/31
mtn zero cpn ser n equity-linked (plus) 0	08/30	mtn zero cpn ser n index-linked (plus) 0	06/05	mtn zero cpn ser g index-linked (trigger step performance secs) 0	12/31
mtn zero cpn ser n equity-linked (plus) 0	10/03	mtn zero cpn ser n index-linked (plus) 0	07/05	mtn zero cpn ser g index-linked (trigger step performance secs) 0	12/31
mtn zero cpn ser n equity-linked (plus) 0	12/11	mtn zero cpn ser n index-linked (plus) 0	09/06	mtn zero cpn ser g index-linked (trigger step performance secs) 0	12/31
mtn zero cpn ser n equity-linked (plus) 0	11/05	mtn zero cpn ser n index-linked (plus) 0	12/05	mtn zero cpn ser g index-linked (trigger step performance secs) 0	12/31
mtn zero cpn ser n equity-linked (trigger digital sec) 0	11/20	mtn zero cpn ser n index-linked (trigger jump secs) 0	05/17	mtn zero cpn ser g index-linked (trigger step performance secs) 0	12/31
mtn zero cpn ser n equity-linked (trigger digital secs) 0	12/31	mtn zero cpn ser n index-linked (trigger plus) 0	12/05	mtn zero cpn ser g index-linked (trigger step performance secs) 0	12/31
mtn zero cpn ser n equity-linked (upturn secs) 0	05/22	mtn zero cpn ser n index-linked (upturn sec) 0	06/28	mtn zero cpn ser h equity-linked (trigger performance sec) 0	11/30
mtn zero cpn ser n equity-linked (upturn secs) 0	08/09	retail mtn ser c 5.5	10/15	mtn zero cpn ser h index-linked (enhanced trigger jump sec) 0	04/27
mtn zero cpn ser n index-linked 0	06/01	retail mtn ser c 5.5	12/15	mtn zero cpn ser h index-linked (enhanced trigger jump sec) 0	08/03
mtn zero cpn ser n index-linked 0	08/06	retail mtn ser c 5.3	12/15	mtn zero cpn ser h index-linked (enhanced trigger jump secs) 0	06/01
mtn zero cpn ser n index-linked 0	09/07	retail mtn ser c step-up 5	12/15	mtn zero cpn ser h index-linked (trigger plus) 0	07/17
mtn zero cpn ser n index-linked 0	09/07	retail mtn ser c step-up 5.625	12/15	mtn zero cpn ser h index-linked (trigger performance sec) 0	04/30
mtn zero cpn ser n index-linked 0	12/06			mtn zero cpn ser h index-linked (trigger performance secs) 0	03/29
mtn zero cpn ser n index-linked 0	12/06	Citigroup Inc		mtn zero cpn ser h index-linked (trigger performance secs) 0	08/31
mtn zero cpn ser n index-linked 0	12/06	global nt 1.75	05/01	mtn zero cpn ser h index-linked (trigger performance secs) 0	11/30
mtn zero cpn ser n index-linked 0	12/06	global nt 6.125	05/15	mtn zero cpn ser h index-linked (trigger performance secs) 0	06/25
mtn zero cpn ser n index-linked 0	04/05	global nt 2.5	09/26	mtn zero cpn ser h index-linked (trigger performance secs) 0	06/04
mtn zero cpn ser n index-linked 0	05/14	global nt fltg rt 3.39878	07/30	Citigroup Mortgage Loan Tr. Ser. 2003-UP2	
mtn zero cpn ser n index-linked (autocallable trigger secs) 0	09/13	global nt fltg rt 3.47125	11/09	interest only ctf 0	08/25
mtn zero cpn ser n index-linked (barrier digital secs) 0	12/19	global sr nt 1.8	02/05	pass-thru ctf 0	08/25
mtn zero cpn ser n index-linked (barrier sec) 0	12/14	global sr nt 1.7	04/27	Citizens Bank NA	
mtn zero cpn ser n index-linked (barrier secs) 0	02/28	global sr nt 2.15	07/30	mtn 2.3	12/03
mtn zero cpn ser n index-linked (barrier secs) 0	03/07	global sr nt 2.05	12/07	Citizens Property Inc Corp	
mtn zero cpn ser n index-linked (barrier secs) 0	03/29	global sr nt fltg rt 2.45031	04/27	sr sec nt	07/01
mtn zero cpn ser n index-linked (buffer digital secs) 0	08/09	global sr nt fltg rt 3.53875	05/15	sr secd nt	07/01
mtn zero cpn ser n index-linked (buffer digital secs) 0	09/28	global sr nt fltg rt 3.23878	07/30	Citizens Property Ins Corp	
mtn zero cpn ser n index-linked (buffer digital secs) 0	09/28	global sr nt fltg rt 3.17681	12/07	sr sec bd	07/01
mtn zero cpn ser n index-linked (buffer digital secs) 0	09/28	mtn fltg rt ser g equity-linked (autocall ctgnt cpn sec)	03/01	CKE Restaurants Inc	
mtn zero cpn ser n index-linked (buffer digital secs) 0	05/23	mtn fltg rt ser g equity-linked (autocallable contingent cpn nt)	01/25	gtd sr secd 2nd lien nt 11.375	07/15
mtn zero cpn ser n index-linked (buffer digital secs) 0	06/28	mtn fltg rt ser g equity-linked (autocallable contingent cpn nt)	02/05	sr secd 2nd lien nt rule 144a 11.375	07/15
mtn zero cpn ser n index-linked (buffer digital secs) 0	07/26	mtn fltg rt ser g equity-linked (autocallable contingent cpn nt)	01/31	Claret Trust	
mtn zero cpn ser n index-linked (buffer digital secs) 0	10/31	mtn fltg rt ser g equity-linked (autocallable contingent cpn nt)	04/25	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffer digital secs) 0	11/08	mtn fltg rt ser g equity-linked (autocallable contingent cpn nt)	04/25	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffer digital secs) 0	11/15	mtn fltg rt ser g equity-linked (autocallable contingent cpn nt)	08/02	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	09/25	mtn fltg rt ser g equity-linked (autocallable ctgnt cpn sec)	03/01	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	07/02	mtn fltg rt ser g equity-linked (autocallable ctgnt cpn sec)	04/04	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	07/06	mtn fltg rt ser g equity-linked (autocallable ctgnt cpn sec)	04/04	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	07/26	mtn fltg rt ser g equity-linked (autocallable ctgnt cpn sec)	04/04	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	08/30	mtn zero cpn ser d index-linked (trigger performance secs) 0	09/28	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	10/04	mtn zero cpn ser g equity-linked (barrier securities) 0	08/30	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	11/06	mtn zero cpn ser g equity-linked (buffered nt) 0	02/27	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	06/25	mtn zero cpn ser g equity-linked (buffered nts) 0	05/04	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered digital nts) 0	06/08	mtn zero cpn ser g equity-linked (buffered plus) 0	11/05	pass thru ctf	08/01
mtn zero cpn ser n index-linked (buffered nt) 0	02/01	mtn zero cpn ser g equity-linked (enhanced barrier digital plus) 0	09/07	Clariant AG	
mtn zero cpn ser n index-linked (buffered nt) 0	05/14	mtn zero cpn ser g equity-linked (mkt linked sec) 0	07/05	swiss bds 2.5	09/26
mtn zero cpn ser n index-linked (buffered nt) 0	06/15			Clark Cnty Nev Sch Dist	
mtn zero cpn ser n index-linked (buffered nt) 0	08/09	mtn zero cpn ser g equity-linked (trigger jump secs) 0	11/28	pass-thru ctf 5.25	06/15
mtn zero cpn ser n index-linked (buffered nt) 0	08/28	mtn zero cpn ser g index-linked 0	02/06	Clarke Inc	
mtn zero cpn ser n index-linked (buffered nt) 0	11/28	mtn zero cpn ser g index-linked (autocallable secs) 0	01/08	cad\$ sub deb conv 6	12/31
mtn zero cpn ser n index-linked (buffered nts) 0	02/01	mtn zero cpn ser g index-linked (autocallable secs) 0	07/12	Classnotes Trust	
mtn zero cpn ser n index-linked (buffered nts) 0	02/09	mtn zero cpn ser g index-linked (autocallable securities) 0	06/07	asset-bkd nt 0	04/01
mtn zero cpn ser n index-linked (buffered nts) 0	05/29	mtn zero cpn ser g index-linked (autocallable securities) 0	06/07	CLC Franchise Loan Receivables Trust	
mtn zero cpn ser n index-linked (buffered nts) 0	06/21	mtn zero cpn ser g index-linked (barrier digital secs) 0	01/25	asset-bkd ctf 8.722	03/15
mtn zero cpn ser n index-linked (buffered nts) 0	06/26	mtn zero cpn ser g index-linked (buffer sec) 0	06/26	Clean Energy Fuels Corp	
mtn zero cpn ser n index-linked (buffered nts) 0	07/16	mtn zero cpn ser g index-linked (buffer secs) 0	08/31	sr nt conv rule 144a 5.25	10/01
mtn zero cpn ser n index-linked (buffered nts) 0	08/27	mtn zero cpn ser g index-linked (buffer secs) 0	10/03	Clear Channel Communications Inc	
mtn zero cpn ser n index-linked (buffered nts) 0	09/07	mtn zero cpn ser g index-linked (buffer secs) 0	12/31	sr deb 6.875	06/15
mtn zero cpn ser n index-linked (buffered nts) 0	10/03			sr nt 10	01/15
mtn zero cpn ser n index-linked (buffered nts) 0	10/22			sr nt rule 144a 10	01/15
mtn zero cpn ser n index-linked (buffered nts) 0	10/25			Clearwater Paper Corp	
mtn zero cpn ser n index-linked (buffered nts) 0	10/25			gtd sr nt 7.125	11/01
mtn zero cpn ser n index-linked (buffered nts) 0	10/25			sr nt rule 144a 7.125	11/01

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Cleco Pwr LLC nt 6.65	06/15	Coca Cola Femsa S A global gtd sr nt 2.375	11/26	COLUMBUSNOVA CLO LTD 2006 1 / COLUMBUSNOVA (continued)	
Cleveland Elec Illum Co 1st mtg bd 8.875	11/15	Coca-Cola Icecek AS sr global nt 4.75	10/01	coll nts	07/18
Cleveland Ohio Arpt Sys Rev pass-thru ctf	01/01	Codeis Secs SA Compartment A0068 coll nt	08/29	coll nts	07/18
CLI Funding LLC coll nt	12/18	Cogent Communications Group Inc global sr nt 8.375	02/15	coll nts	07/18
flt rt asset bkd nt	12/18	sr seed nt rule 144a 8.375	02/15	coll nts	07/18
Cliffs Nat Res Inc global sr nt 5.95	01/15	Coleman Cable Inc gtd sr nt 9	02/15	Comcast Corp New global gtd nt 5.7	05/15
Clipper Tax Exempt Ctf Tr pass thru ctf	11/01	gtd sr nt rule 144a 9	02/15	nt 5.875	02/15
Clipper Tax-Exempt Ctf Tr It mun secondary mkt derivatives	12/01	sr nt 9	02/15	ComFed Bancorp Inc mtg pass thru ctf 7.25	01/01
mun secondary mkt derivatives	03/01	Colgate Palmolive Co mtn ser c 6.75	06/26	mtg pass thru ctf	02/01
mun 2nd mkt derivatives	01/01	mtn ser h .9	05/01	mtg pass thru ctf 7.75	06/01
mun 2nd mkt derivatives	01/01	mtn ser h 1.5	11/01	mtg pass thru ctf 0	11/01
mun 2nd mkt derivatives	01/01	Collateralized Mortgage Obligation Trust 50 coll bd 0	10/01	mtg pass thru ctf 10	11/01
mun 2nd mkt derivatives	03/01	zero cpn bd 0	10/01	ComFed Bancorp, Inc. mtg pass thru ctf 7.5	03/01
mun 2nd mkt derivatives	04/01	Collateralized Mortgage Obligation Trust 15 coll bd 0	03/20	mtg pass thru ctf 7.5	09/01
mun 2nd mkt derivatives	05/15	coll bd 5	03/20	mtg pass thru ctf .75	10/01
mun 2nd mkt derivatives	06/15	Collateralized Mortgage Obligation Trust 16 cmo 0	03/20	Comision Federal de Electricidad certificados bursatiles	01/11
mun 2nd mkt derivatives	07/01	coll bd 5	03/20	COMM 1999-1 mtg pass-thru var rt ctf 0	11/15
mun 2nd mkt derivatives	07/01	Collateralized Mortgage Obligation Trust 17 coll bd 7.25	04/20	Comm 2004-HTL1 comm mtg pass thru ctf 6.61243	05/16
mun 2nd mkt derivatives	10/01	coll bd 10.687	04/20	comm mtg pass thru ctf 6.61243	05/16
mun 2nd mkt derivatives	11/01	Collateralized Mortgage Obligation Trust 40 cmo 0	04/01	comm mtg pass thru ctf 6.61243	05/16
mun 2nd mkt derivatives	12/01	coll bd 8.8	04/01	Commercial Bank AK Bars Pjsc loan participation nt 8	08/06
pass thru ctf	05/15	Collateralized Mortgage Obligation Trust 41 coll bd 0	05/01	Commercial Bank Renaissance Capital LLC (Russia) sub loan participation nt 13.5	06/21
pass thru ctf	10/01	coll bd 0	05/01	Commercial Metals Co nt 7.35	08/15
pass thru ctf (washington non-amt)	01/01	Collateralized Mortgage Obligation Trust 45 coll bd 5	07/01	Commerzbank AG covered bds 1.5	02/28
pass thru ctf	07/01	coll bd 9.075	07/01	covered bds 1	06/25
pass thru ctf	11/01	Collateralized Mortgage Obligation Trust 46 coll bd 9.5	09/01	covered bds 4.61	07/18
pass thru ctf	04/01	Collateralized Mortgage Obligation Trust 47 coll bd 0	09/01	equity linked euro mtn	05/05
pass-thru ctf	07/01	coll bd 8.95	09/01	flt rt german nt	01/22
Clubcorp Club Operations Inc gtd sr nt 10	12/01	coll bd 8.963	09/01	flt rt german nt	01/30
sr nt rule 144a 10	12/01	zero cpn bd 0	09/01	german bd index linked .5	08/01
Clydesdale CLO 2006 Ltd coll nt	12/19	Collateralized Mortgage Obligation Trust 48 coll bd 0	10/01	Commonwealth Bank of Australia covered bds	01/24
coll nt	12/19	coll bd 8	10/01	covered bds	02/08
coll nt	12/19	coll bd 8.65	10/01	covered bds	02/08
coll nt	12/19	Collateralized Mortgage Obligation Trust 49 coll bd 0	10/01	covered bds 1.875	12/11
coll nt	12/19	coll bd 8.975	10/01	Commonwealth Bk Australia medium term bk nt fltg rt rule 144a	05/23
CM Cic covered bds 2.625	03/15	coll bd 9	10/01	medium term sr bk nt fltg rt rule 144a	07/09
covered bds	10/08	coll bd 9.225	10/01	medium term sr bk nt fltg rt reg s	03/12
CMA Cgm SA sr global nt 8.75	12/15	zero cpn bd 0	10/01	medium term sr bk nt fltg rt rule 144a	11/02
CME Group Index Svcs LLC gtd sr nt rule 144a 4.4	03/15	Collateralized Mortgage Obligation Trust 52 coll bd 0	11/01	medium term sr bk nt fltg rt rule 144a	02/09
Cmhi Fin (Bvi) CO Ltd gtd eurobonds 7.125	06/18	zero cpn bd 0	11/01	medium term sr bk nt fltg rt rule 144a	03/12
CMO Mortgage Investors Trust (CMO Series) coll bd 8.75	09/01	Collateralized Mortgage Obligation Trust 53 coll bd 0	12/01	medium term sr bk nt fltg rt rule 144a	09/17
CMS Energy Corp sr nt 5.05	02/15	coll bd 9.4	12/15	medium term sr bk nt fltg rt rule 144a	10/18
CNA Finl Corp nt 6.95	01/15	Collateralized Mortgage Obligation Trust 54 coll bd 7	06/20	medium term sr bk nt reg s 1.375	11/02
CNH Cap LLC gtd nt 3.625	04/15	coll bd 8	06/20	medium term sr bk nt rule 144a 1.64	09/06
nt rule 144a 3.625	04/15	coll bd 9.25	06/20	medium term sr bk nt rule 144a 1.37	02/05
CNH Capital Canada Receivables Tr coll nt 3.444	05/15	coll bd 0	11/01	medium term sr bk nt rule 144a 1.375	05/07
coll nt 1.89	08/15	zero cpn bd 0	11/01	sub nt rule 144a 4.65	09/06
coll nt 3	08/15	Collateralized Mortgage Obligation Trust 55 coll mtg bds 8.8	04/01	Commonwealth Bk Australia N Y Brh global medium term sr bk nt ser c 1.625	03/12
coll nt 1.63	10/15	coll mtg bds	04/01	medium term sr bk nt 2.5	09/20
CNH Equipment Tr 2012-A coll nt 1.38	02/15	Collateralized Mtge Oblig Tr 40 coll mtg bds 9.5	09/01	medium term sr bk nt 1.75	11/02
coll nt 2.09	08/15	Collateralized Mtge Oblig Tr 46 coll mtg bds 9.5	09/01	Commonwealth Edison Co 1st mtg bd ser 108 5.8	03/15
CNH Equipment Tr 2012-D coll nt .65	04/16	Collateralized Mtge Oblig Tr 55 coll mtg bds 50	11/01	1st mtg ser 67 10.25	02/15
CNH Equipment Tr 2013-B coll nt .69	08/15	zero cpn cmo's	11/01	1st mtg ser 71 11.125	05/01
coll nt .99	11/15	CoLTS Ltd coll nt	12/20	nt 6.95	07/15
CNH Equipment Tr 2013-C coll nt 1.02	08/15	coll nt	12/20	Compagnie de Financement Foncier coll nt 4.5	05/16
CNH Equipment Tr 2015-A coll nt .84	06/15	coll nt	12/20	coll nt 0	07/03
CNH Equipment Tr 2015-B coll nt .84	08/15	Columbia Pictures Entmt Inc sr sub deb 10.625	02/01	Compagnie de Finment Foncier covered bds 4.68	03/19
coll nt	08/15	Columbia Pipeline Group Inc gtd sr nt 2.45	06/01	covered bds	03/27
CNH Indi Cap LLC gtd nt 3.875	07/16	gtd sr nt rule 144a 2.45	06/01	covered bds 4.5	05/16
sr nt rule 144a 3.875	07/16	Columbus Southn Pwr Co sr nt ser g 6.05	05/01	covered bds 4.5	05/16
CNL Funding 99-1 LP pass-thru ctf	02/18	ColumbusNova CLO Ltd coll nt	04/04	covered bds 4.5	05/16
CNO Finl Group Inc sr seed nt rule 144a 9	01/15	coll nt	04/04	covered bds 4.5	05/16
CNOOC Fin 2013 Ltd gtd global nt 1.75	05/09	coll nt	04/04	covered bds 4.5	05/16
CNPC General Capital Ltd gtd global bds 1.95	04/16	coll nt	04/04	covered bds 4.5	05/16
Cobank ACB medium term sub bk nt rule 144a 7.875	04/16	coll nt	04/04	covered bds 4.5	05/16
Coca Cola Co global nt 1.65	11/01	COLUMBUSNOVA CLO LTD 2006 I coll nts	07/18	covered bds 4.5	05/16
nt 1.65	03/14	COLUMBUSNOVA CLO LTD 2006 I / COLUMBUSNOVA		covered bds .125	06/18
nt 1.15	04/01			covered bds	06/18
				covered bds 2.375	08/24
				covered bds 2.375	08/24
				covered bds 2.375	08/24
				covered bds 1.172	12/14
				Computer Sciences Corp global sr nt 6.5	03/15
				nt rule 144a 6.5	03/15
				Con Way Inc sr nt 7.25	01/15
				Conagra Foods Inc global sr nt 1.9	01/25
				global sr nt 2.1	03/15
				Conc Da Rodovia Dos Lagos SA (Vialagos) flt rt brazilian debentures	04/11

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Conc Da Rodovia Dos Lagos SA (Vialagos) (continued)		Cornerstone Chem Co (continued)		Credit Agricole SA (continued)	
Concessao Metroviaria Do Rio de Janeiro S/A - Metro Rio		Cornerstone Mortgage Investment Group II (MPT Series)		sub french bds 6.867	12/19
flt rt brazilian debentures	05/16	ctf 9.5	12/30	Credit Agricole SA London Branch	
Concessionaria Do Rodoanel Oeste SA (Rodoanel)		mtg pass thru ctf 9.25	06/30	flt rt japan bds	06/27
gtd brazilian debentures	05/04	mtg pass thru ctf 9.25	08/30	japan bds .94	06/27
Concur Technologies Inc		mtg pass thru ctf 9.25	09/30	Credit Agricole SA London Brh	
sr nt conv .5	06/15	mtg pass thru ctf 9	11/30	medium term sr bk nt rule 144a a ser 7 2.625	10/03
sr nt conv rule 144a .5	06/15	mtg-bkd bd 9.25	01/01	Credit Bank of Moscow	
Connacher Oil & Gas Ltd		mtg-bkd bd 9	05/01	fixed/flt rt russian bds 8.95	10/24
cad\$ sr secd nt rule 144a 8.75	08/01	mtg-bkd bd 9.25	05/30	fixed/flt rt russian bds 9.1	10/30
Connecticut Higher Ed Supplement Ln Auth 4.75	11/15	mtg-bkd bd 9.3	05/30	loan participation nt 7.7	02/01
Connecticut Higher Ed Supplemental Loan Auth		Cornerstone OnDemand Inc		Credit Default Swap Reference # Cc5s00299	
coll nt 3.75	11/15	sr nt conv 1.5	07/01	coll nt .1	12/25
coll nt 4.1	11/15	sr nt conv rule 144a 1.5	07/01	Credit Europe Bank Ltd	
Connecticut Lt & Pwr Co		Corning Inc		fixed/flt rt russian bds 15	03/22
1st & ref mtg bd ser a 5.65	05/01	nt 1.5	05/08	fixed/flt rt russian bds 15	04/06
1st & ref mtg ser qq 9.75	11/01	CorpBanca		fixed/flt rt russian bds 16	04/13
Connecticut St		global sr nt 3.125	01/15	fixed/flt rt russian bds 11.36	06/05
pass-thru ctf	11/15	Corporacion Andina de Fomento		fixed/flt rt russian bds 12.59	09/14
pass-thru ctf	11/15	flt rt global nt	01/29	fixed/flt rt russian bds 14.5	10/22
Connecticut St Dev Auth Aquarium Proj Rev custodial recs 5.78	05/01	Corporacion de Reservas Estrategicas Productos Pet		Credit Foncier de France	
Connecticut State Higher Education Supplemental Loan Authority R		spanish bds 4.5	04/23	french bds 4.25	02/24
bonds 5.25	11/15	Corporate Backed Tr Cfts		Credit Suisse London Brh	
pass-thru ctf 5.25	11/15	deb	03/15	mtn zero cpn equity-linked (accelerated return secs) 0	12/19
Connecticut Valley Structured Credit CDO II Ltd		tr pfid secs ser 2001-30 8.875	03/15	Credit Suisse	
coll nt 5.76	05/06	Corporate Backed Trust Certificates		mtn fltg rt equity-linked (auto-callable sec)	10/18
coll nt 6.87	05/06	corp bd-bkd ctf	02/15	mtn fltg rt index-linked (callable ctgnt income sec)	06/21
coll nt	05/06	Corporate BD Backed Cfts		Credit Suisse AG	
coll nt	05/06	bd-backed ctf ser 1998-cat-1 cl a-1 6.5	03/01	covered bds 2.875	10/18
coll nt	05/06	bd-backed ctf ser 1998-cat-1-cl a-2 0	03/01	mtn fltg rt equity-linked (auto-callable nt)	05/08
coll nt	05/06	Corporate Bond-Backed Cfts Tr		mtn fltg rt equity-linked (auto-callable sec)	06/20
Connecticut Valley Structured Credit CDO II Ltd		corporate bd bkd ctf 6.5	03/01	mtn fltg rt index-linked (callable ctgnt income secs)	05/02
coll flt rt nt 0	05/06	corporate bd bkd ctf	03/01	mtn fltg rt index-linked (callable ctgnt income secs)	05/03
Conocophillips		Corsair (Jersey) No 4 Ltd		mtn zero cpn equity-linked (accelerated return) 0	05/25
global gtd nt 5.2	05/15	coll nt	12/29	mtn zero cpn equity-linked (buffered accelerated return sec) 0	09/21
ConocoPhillips Co		coll nt	12/29	Credit Suisse AG (Tokyo) Branch	
global gtd nt 1.5	05/15	coll nt	12/29	flt rt japan bds	07/17
global gtd nt fltg rt 2.16875	05/15	Cosan LUX SA		japan bds .337	07/17
Conseco Finance Securitizations Corp		gtd global nt 9.5	03/14	japan bds .285	12/18
pass-thru ctf 7.05	10/15	Cott Beverages Inc		Credit Suisse AG London Brh	
pass-thru ctf 7.25	10/15	gtd sr nt 8.125	09/01	mtn equity-linked (airbag autocallable yield nts) 7.5	03/13
Conseco Finance Securitizations Corp.		sr nt rule 144a 8.125	09/01	mtn equity-linked (autocallable reverse convertible) 8	01/03
pass-thru ctf 0	10/15	Council Europe Dev Bk		mtn equity-linked (autocallable reverse convertible) 7.5	01/22
pass-thru ctf 3.34	10/15	global nt 1	03/07	mtn equity-linked (autocallable reverse convertible) 8.75	01/25
pass-thru ctf 5.33	10/15	global nt 1.125	05/31	mtn equity-linked (autocallable reverse convertible) 11.5	01/25
pass-thru ctf 6.32	10/15	global nt 1.125	05/31	mtn equity-linked (autocallable reverse convertible) 6.5	03/15
Consolidated Edison Co N Y Inc		Country Garden Hldgs Co Ltd		mtn equity-linked (autocallable reverse convertible) 6.5	03/15
deb ser 2008 a 5.85	04/01	sr nt rule 144a 11.125	02/23	mtn equity-linked (autocallable reverse convertible) 9	05/08
deb ser 2008c 7.125	12/01	Countrywide Home Lns Inc		mtn equity-linked (autocallable reverse convertible) 10.25	06/04
Consumers Energy Co		mtn ser g 7	08/17	mtn equity-linked (autocallable reverse convertible) 8.25	01/22
1st mtg bd 5.65	09/15	mtn ser g 6.9	09/11	mtn equity-linked (autocallable reverse convertible) 5.75	02/02
nt rule 144a 6.875	03/01	mtn ser g 7	09/18	mtn equity-linked (autocallable yield nts) 15.4	03/08
sr nt ser b 6.875	03/01	mtn ser g 7	10/29	mtn equity-linked (autocallable yield nts) 9.6	03/28
sr rmkd secd nt rule 144a 6.5	06/15	mtn ser g 7	10/30	mtn fltg rt equity-linked (auto-callable secs)	02/08
sr rmkd secd nt ser b 6.5	06/15	mtn ser g 7	10/30	mtn fltg rt equity-linked (autocall buffered secs)	08/27
Conti-Gummi Fin BV		mtn ser g 7	11/19	mtn fltg rt equity-linked (autocallable yield nts)	03/30
gtd global bds 7.25	10/15	mtn ser h 7	12/17	mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert)	02/27
Contimortgage Home Equity Loan Trust		mtn ser h 6.8	12/18	mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert)	03/06
pass-thru ctf 6.77	01/25	mtn ser h 7	12/18	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	01/31
pass-thru ctf 0	11/15	mtn ser k 5.9	01/24	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	09/24
pass-thru ctf 8.39	11/15	mtn ser k 6	01/24	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	02/26
Continental Airls Inc		mtn ser l 5.5	05/16	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	05/29
pass thru ctf ser 1997-4a 6.9	01/02	Courts Receivables Acquisition Tr		mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/07
pass thru ctf ser 1997-4b 6.9	07/02	pass-thru ctf	09/21	mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	06/08
pass thru ctf ser 1998-1 cl b 6.748	09/15	Coventry Building Society		mtn fltg rt equity-linked (high/low cpn autocallable yield nts)	07/12
pass thru ctf ser 1998-3 cl a-1 6.82	05/01	covered bds	04/19	mtn fltg rt equity-linked (high/low cpn callable yield)	08/13
pass thru ctf ser 2012-3 cl c 6.125	04/29	Cox Communications Inc New		mtn fltg rt equity-linked (trigger autocallable contingent yield)	04/27
pass thru tr ser 2009-2b 9.25	11/10	mtn 6.85	01/15	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	04/30
Continental Airls Pass Thru Tr 2009-1A		nt rule 144a 6.25	06/01	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	05/18
pass thru ctf cl a 9	01/08	CPI Holdco Inc		Credit Agricole Corp & Invnt Bk	
Convatec Healthcare E S A		gtd sr nt 8	02/15	inr\$ mtn 6.15	02/15
sr nt rule 144a 10.5	12/15	Cpi Intl Acquisition Inc		Credit Agricole Home Loan Sfh	
Convatec Healthcare E SA		sr nt rule 144a 8	02/15	covered bds	03/08
sr global nt 10.875	12/15	CPS Auto Receivables Tr 2013-C		covered bds 3.5	06/14
Cooper-Standard Automotive Inc		coll nt 1.64	04/16	covered bds 1.375	07/30
gtd sr nt 8.5	05/01	CPS Auto Receivables Tr 2013-D		Credit Agricole S A	
Cooper-Standard Hldgs Inc		coll nt 1.54	07/16	french bd 4	03/03
sr pik nt rule 144a 7.375	04/01	CPS Auto Receivables Tr 2014-A		Credit Agricole SA	
Copano Energy L L C / Copano Energy Fin Corp		coll nt 1.21	08/15	french bds 4.2	02/26
sr nt 7.75	06/01	CPUK Mtge Fin Ltd		medium term sr bk nt rule 144a 2.125	05/04
sr nt rule 144a 7.75	06/01	pass-thru ctf	10/10		04/17
Copernicus Euro CDO-II B.V.		Crane Co			
coll flt rt nt 0	04/24	sr nt 2.75	12/15		
coll nt 0	04/24	Credit Agricole Corp & Invnt Bk			
coll nt 0	04/24	inr\$ mtn 6.15	02/15		
Corio NV		Credit Agricole Home Loan Sfh			
gtd bds 4.625	01/22	covered bds	03/08		
Coriolanus Ltd		covered bds 3.5	06/14		
coll nt	04/20	covered bds 1.375	07/30		
Cornerstone Chem Co		Credit Agricole S A			
sr secd nt rule 144a 9.375	03/15	french bd 4	03/03		

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Credit Suisse AG London Brh (continued)		Credit Suisse AG London Brh (continued)		Credit Suisse AG London Brh (continued)	
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	05/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/27	mtn zero cpn index-linked (absolute return barrier secs) 0	08/03
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	08/01	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/27	mtn zero cpn index-linked (accelerated barrier nts)	06/01
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	08/24	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/27	mtn zero cpn index-linked (accelerated return nts) 0	01/26
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	09/21	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/30	mtn zero cpn index-linked (accelerated return nts) 0	02/23
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	09/28	mtn fltg rt index-linked (ctgnt cpn callable yield)	04/23	mtn zero cpn index-linked (accelerated return nts) 0	07/27
mtn fltg rt equity-linked (trigger callable ctgnt yield nts)	08/03	mtn fltg rt index-linked (ctgnt cpn callable yield)	04/24	mtn zero cpn index-linked (accelerated return nts) 0	11/21
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	01/22	mtn fltg rt index-linked (ctgnt cpn callable yield)	05/15	mtn zero cpn index-linked (accelerated return nts) 0	11/01
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	05/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	05/24	mtn zero cpn index-linked (accelerated return nts) 0	04/27
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	05/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	06/25	mtn zero cpn index-linked (autocall market-linked step up nts) 0	01/26
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	05/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	06/26	mtn zero cpn index-linked (autocall market-linked step up nts) 0	01/26
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	05/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	07/12	mtn zero cpn index-linked (autocall market-linked step up nts) 0	02/23
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	12/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	07/30	mtn zero cpn index-linked (autocall market-linked step up nts) 0	02/23
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	12/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	07/31	mtn zero cpn index-linked (autocall market-linked step up nts) 0	02/26
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	12/31	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/06	mtn zero cpn index-linked (autocall market-linked step up nts) 0	04/27
mtn fltg rt equity-linked (trigger phoenix autocallable opt)	05/14	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/20	mtn zero cpn index-linked (autocall market-linked step up nts) 0	04/27
mtn fltg rt equity-linked (trigger phoenix autocallable opt)	05/14	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/28	mtn zero cpn index-linked (autocall market-linked step up nts) 0	07/27
mtn fltg rt equity-linked (trigger phoenix autocallable opt)	05/14	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/30	mtn zero cpn index-linked (autocall market-linked step up nts) 0	10/26
mtn fltg rt equity-linked (trigger phoenix autocallable opt)	05/14	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/13	mtn zero cpn index-linked (autocall market-linked step up nts) 0	10/26
mtn fltg rt equity-linked (auto-callable ctgnt income secs)	09/24	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/21	mtn zero cpn index-linked (autocall market-linked step up nt) 0	01/26
mtn fltg rt index-linked (auto-callable ctgnt income secs)	12/19	mtn fltg rt index-linked (ctgnt cpn callable yield)	09/24	mtn zero cpn index-linked (autocall market-linked step up nt) 0	05/30
mtn fltg rt index-linked (autocallable ctgnt cpn buff sec)	06/11	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/09	mtn zero cpn index-linked (autocall market-linked step up nts) 0	06/01
mtn fltg rt index-linked (autocallable yield nts)	05/03	mtn fltg rt index-linked (ctgnt cpn callable yield)	05/15	mtn zero cpn index-linked (autocall market-linked step up nts) 0	07/12
mtn fltg rt index-linked (callable contingent income secs)	04/26	mtn fltg rt index-linked (ctgnt cpn callable yield)	06/11	mtn zero cpn index-linked (autocall market-linked step up nt) 0	08/06
mtn fltg rt index-linked (callable contingent income secs)	06/21	mtn fltg rt index-linked (ctgnt cpn callable yield)	06/11	mtn zero cpn index-linked (autocall market-linked step up nt) 0	04/27
mtn fltg rt index-linked (callable contingent income secs)	07/03	mtn fltg rt index-linked (ctgnt cpn callable yield)	07/23	mtn zero cpn index-linked (autocall market-linked step-up nt) 0	07/27
mtn fltg rt index-linked (callable contingent income secs)	07/05	mtn fltg rt index-linked (ctgnt cpn callable yield)	11/20	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	07/27
mtn fltg rt index-linked (callable ctgnt cpn buffered secs)	09/07	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/20	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	09/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	01/16	mtn fltg rt index-linked (ctgnt cpn callable yield)	11/19	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	02/09
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	02/28	mtn fltg rt index-linked (ctgnt cpn callable yield)	12/17	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	03/30
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	03/23	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/05	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	04/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	03/30	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/19	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	04/30
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/05	mtn fltg rt index-linked (ctgnt cpn callable yield)	04/11	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	05/16
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/05	mtn fltg rt index-linked (ctgnt cpn callable yield)	04/13	mtn zero cpn index-linked (autocallable mkt-linked step-up nt) 0	11/23
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	05/29	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/30	mtn zero cpn index-linked (buffered accelerated return equity) 0	01/04
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	06/04	mtn fltg rt index-linked (ctgnt cpn callable yield)	01/25	mtn zero cpn index-linked (buffered accelerated return equity) 0	03/05
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	08/28	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/09	mtn zero cpn index-linked (buffered accelerated return equity) 0	04/03
mtn fltg rt index-linked (ctgnt cpn autocallable yield nts)	03/23	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/23	mtn zero cpn index-linked (buffered accelerated return equity) 0	04/04
mtn fltg rt index-linked (ctgnt cpn autocallable yield nts)	12/24	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/27	mtn zero cpn index-linked (buffered accelerated return equity) 0	05/03
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	01/03	mtn fltg rt index-linked (ctgnt cpn callable yield)	04/27	mtn zero cpn index-linked (buffered accelerated return equity) 0	05/23
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/02	mtn fltg rt index-linked (ctgnt cpn callable yield)	01/19	mtn zero cpn index-linked (buffered accelerated return equity) 0	07/05
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	05/03	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/14	mtn zero cpn index-linked (buffered accelerated return equity) 0	08/03
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	05/29	mtn fltg rt index-linked (ctgnt cpn callable yield)	09/06	mtn zero cpn index-linked (buffered accelerated return equity) 0	08/31
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	06/06	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/07	mtn zero cpn index-linked (buffered accelerated return equity) 0	10/31
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/27	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/21	mtn zero cpn index-linked (buffered accelerated return sec) 0	11/01
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	04/24	mtn fltg rt index-linked (ctgnt cpn callable yield)	01/04	mtn zero cpn index-linked (buffered accelerated return sec) 0	04/27
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	05/29	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/07	mtn zero cpn index-linked (buffered accelerated return sec) 0	09/05
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/10	mtn fltg rt index-linked (ctgnt cpn callable yield)	04/27	mtn zero cpn index-linked (buffered capped participation nt) 0	12/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/30	mtn fltg rt index-linked (ctgnt cpn callable yield)	06/15	mtn zero cpn index-linked (buffered capped participation nt) 0	06/01
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	09/17	mtn fltg rt index-linked (ctgnt cpn callable yield)	11/20	mtn zero cpn index-linked (buffered return equity) 0	08/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	09/25	mtn fltg rt index-linked (ctgnt cpn callable yield)	01/09	mtn zero cpn index-linked (buffered return equity) 0	06/01
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	10/02	mtn fltg rt index-linked (ctgnt cpn callable yield)	01/23	mtn zero cpn index-linked (buffered return equity) 0	12/31
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	10/30	mtn fltg rt index-linked (ctgnt cpn callable yield)	12/28	mtn zero cpn index-linked (buffered return sec) 0	05/03
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	11/26	mtn fltg rt index-linked (ctgnt cpn callable yield)	01/31	mtn zero cpn index-linked (call warrants) 0	03/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	01/16	mtn fltg rt index-linked (ctgnt cpn callable yield)	08/09	mtn zero cpn index-linked (capped buffer gears) 0	09/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	01/22	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/02	mtn zero cpn index-linked (capped gears) 0	02/26
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/26	mtn fltg rt index-linked (ctgnt cpn callable yield)	03/20	mtn zero cpn index-linked (capped knock-out notes) 0	03/07
		mtn fltg rt index-linked (ctgnt cpn callable yield)	09/26		

Editor's Note: This section includes issues that have matured in 2018 as of the monthly publication deadline for this edition.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 8.

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Credit Suisse London Brh (continued)		Credit Suisse London Brh (continued)		Credit Suisse London Brh (continued)	
mtn equity-linked (autocallable reverse convertible sec) 13.5	12/21	mtn equity-linked (step reverse convertible sec) 2.25	09/04	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	07/16
mtn equity-linked (autocallable reverse convertible secs) 6.5	02/23	mtn equity-linked (step reverse convertible sec) 9	09/27	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	08/20
mtn equity-linked (autocallable reverse convertible secs) 8	03/23	mtn equity-linked (step reverse convertible) 2.25	11/09	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	09/14
mtn equity-linked (autocallable reverse convertible secs) 24	03/29	mtn equity-linked (step reverse convertible) 2.25	08/23	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	10/05
mtn equity-linked (autocallable reverse convertible secs) 10.5	04/18	mtn equity-linked (step reverse convertible) 9	10/03	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	10/31
mtn equity-linked (autocallable reverse convertible secs) 10.5	06/28	mtn equity-linked (step reverse convertible) 9	11/23	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	11/19
mtn equity-linked (autocallable reverse convertible secs) 16.277	07/12	mtn equity-linked (step reverse convertible) 2.25	12/26	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	11/26
mtn equity-linked (autocallable reverse convertible secs) 7.15	07/16	mtn equity-linked autocallable reverse convertible sec) 12.45	11/21	mtn fltg rt equity-linked (ctgnt cpn autocallable reverse conv)	11/26
mtn equity-linked (autocallable reverse convertible secs) 8.5	07/24	mtn fltg rt	12/18	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	02/22
mtn equity-linked (autocallable reverse convertible secs) 7.25	07/26	mtn fltg rt equity-linked (auto-call ctgnt income secs)	11/08	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	02/28
mtn equity-linked (autocallable reverse convertible secs) 23	12/31	mtn fltg rt equity-linked (auto-call ctgnt income secs)	11/23	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	03/05
mtn equity-linked (autocallable reverse convertible) 9.5	01/25	mtn fltg rt equity-linked (auto-callable sec)	05/10	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	03/30
mtn equity-linked (autocallable reverse convertible) 23.5	02/28	mtn fltg rt equity-linked (auto-callable sec)	07/17	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	04/25
mtn equity-linked (autocallable reverse convertible) 6	03/23	mtn fltg rt equity-linked (auto-callable secs)	02/23	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	05/17
mtn equity-linked (autocallable reverse convertible) 8	03/23	mtn fltg rt equity-linked (auto-callable secs)	05/03	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	05/24
mtn equity-linked (autocallable reverse convertible) 37.6	05/30	mtn fltg rt equity-linked (auto-callable secs)	09/13	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	05/24
mtn equity-linked (autocallable reverse convertible) 8.5	06/11	mtn fltg rt equity-linked (auto-callable secs)	02/23	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	06/13
mtn equity-linked (autocallable reverse convertible) 7.15	06/25	mtn fltg rt equity-linked (autocallable reverse convertible)	03/29	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	06/27
mtn equity-linked (autocallable reverse convertible) 11.5	06/25	mtn fltg rt equity-linked (autocallable reverse convertible)	07/31	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	07/12
mtn equity-linked (autocallable reverse convertible) 14	06/28	mtn fltg rt equity-linked (autocallable reverse convertible)	09/13	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	08/10
mtn equity-linked (autocallable reverse convertible) 13.15	07/10	mtn fltg rt equity-linked (autocallable reverse convertible)	11/01	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	08/28
mtn equity-linked (autocallable reverse convertible) 13.75	07/16	mtn fltg rt equity-linked (autocallable reverse convertible)	12/20	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	09/05
mtn equity-linked (autocallable reverse convertible) 13.938	08/16	mtn fltg rt equity-linked (autocallable reverse convertible sec)	09/05	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	10/16
mtn equity-linked (autocallable reverse convertible) 5.75	08/20	mtn fltg rt equity-linked (autocallable reverse convertible sec)	11/19	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	10/16
mtn equity-linked (autocallable reverse convertible) 6	08/27	mtn fltg rt equity-linked (autocallable reverse convertible)	07/24	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	10/17
mtn equity-linked (autocallable reverse convertible) 14.5	08/30	mtn fltg rt equity-linked (autocallable reverse convertible)	08/13	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	11/05
mtn equity-linked (autocallable reverse convertible) 12.2	09/18	mtn fltg rt equity-linked (autocallable reverse convertible)	08/27	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	11/06
mtn equity-linked (autocallable reverse convertible) 10	09/28	mtn fltg rt equity-linked (autocallable reverse convertible)	09/21	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	11/06
mtn equity-linked (autocallable reverse convertible) 6.15	10/12	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	12/03
mtn equity-linked (autocallable reverse convertible) 20	10/24	mtn fltg rt equity-linked (autocallable reverse convertible)	10/05	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	12/12
mtn equity-linked (autocallable reverse convertible) 17.262	10/30	mtn fltg rt equity-linked (autocallable reverse convertible)	10/26	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	12/17
mtn equity-linked (autocallable reverse convertible) 11.05	11/08	mtn fltg rt equity-linked (autocallable reverse convertible)	11/19	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	12/19
mtn equity-linked (autocallable reverse convertible) 16	11/13	mtn fltg rt equity-linked (autocallable reverse convertible)	12/05	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	02/20
mtn equity-linked (autocallable reverse convertible) 15.1	11/14	mtn fltg rt equity-linked (autocallable reverse convertible)	12/27	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	08/22
mtn equity-linked (autocallable reverse convertible) 15.75	12/17	mtn fltg rt equity-linked (autocallable reverse convertible)	12/27	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	09/28
mtn equity-linked (autocallable reverse convertible) 15	04/30	mtn fltg rt equity-linked (autocallable reverse convertible)	10/12	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	12/27
mtn equity-linked (autocallable reverse convertible) 6.2	07/26	mtn fltg rt equity-linked (autocallable reverse convertible)	12/20	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	12/31
mtn equity-linked (autocallable reverse convertible) 16.25	07/26	mtn fltg rt equity-linked (autocallable reverse convertible)	08/13	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	02/28
mtn equity-linked (autocallable reverse convertible) 6	08/27	mtn fltg rt equity-linked (autocallable reverse convertible)	08/13	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	04/24
mtn equity-linked (autocallable reverse convertible) 13	10/10	mtn fltg rt equity-linked (autocallable reverse convertible)	10/05	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	08/29
mtn equity-linked (autocallable yield nt) 12	04/05	mtn fltg rt equity-linked (autocallable reverse convertible)	10/26	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	08/29
mtn equity-linked (autocallable yield nt) 16	04/23	mtn fltg rt equity-linked (autocallable reverse convertible)	12/26	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	12/05
mtn equity-linked (autocallable yield nt) 15.6	05/14	mtn fltg rt equity-linked (autocallable reverse convertible)	10/12	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	01/19
mtn equity-linked (autocallable yield nt) 12	06/13	mtn fltg rt equity-linked (autocallable reverse convertible)	08/13	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	01/22
mtn equity-linked (autocallable yield nt) 20.65	12/31	mtn fltg rt equity-linked (autocallable reverse convertible)	11/19	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	03/15
mtn equity-linked (autocallable yield nts) 15	01/30	mtn fltg rt equity-linked (autocallable reverse convertible)	12/27	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	03/26
mtn equity-linked (autocallable yield nts) 8.337	02/28	mtn fltg rt equity-linked (autocallable reverse convertible)	03/06	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	04/18
mtn equity-linked (autocallable yield nts) 18.1	03/29	mtn fltg rt equity-linked (autocallable reverse convertible)	03/06	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	04/25
mtn equity-linked (autocallable yield nts) 12.75	04/10	mtn fltg rt equity-linked (autocallable reverse convertible)	09/17	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	04/30
mtn equity-linked (autocallable yield nts) 10	04/18	mtn fltg rt equity-linked (autocallable reverse convertible)	12/26	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	05/09
mtn equity-linked (autocallable yield nts) 15.75	04/18	mtn fltg rt equity-linked (autocallable reverse convertible)	12/27	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	06/11
mtn equity-linked (autocallable yield nts) 14.75	05/31	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	06/27
mtn equity-linked (autocallable yield nts) 14.75	06/21	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (autocallable yield nts) 11	09/14	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible) 7.15	09/07	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible sec) 7.5	08/13	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible sec) 7.5	09/04	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible sec) 7.5	10/02	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible) 2.25	07/11	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible) 7.15	09/07	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (reverse convertible) 11.5	11/28	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (step income secs) 7.5	06/08	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (step income secs) 8	09/10	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		
mtn equity-linked (step income secs) 7	11/30	mtn fltg rt equity-linked (autocallable reverse convertible)	09/24		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Credit Suisse London Brh (continued)		Credit Suisse London Brh (continued)		Credit Suisse London Brh (continued)	
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	08/08	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	06/07	mtn fltg rt index-linked (trigger callable ctgnt yield nts)	10/09
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	08/13	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	06/29	mtn fltg rt index-linked (trigger callable ctgnt yield nts)	08/31
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	08/31	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/05	mtn index-linked (autocallable cpn buffered sec) 5.75	07/11
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	09/19	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/05	mtn index-linked (autocallable cpn buffered sec) 5.8	07/19
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	10/10	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/23	mtn index-linked (autocallable yield nt) 5.85	11/19
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	11/15	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/27	mtn index-linked (autocallable yield nt) 7	12/13
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	11/27	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	07/27	mtn index-linked (autocallable yield nts) 6.85	04/30
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	12/17	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	08/03	mtn index-linked (autocallable yield nts) 6	05/03
mtn fltg rt equity-linked (ctgnt cpn reverse convertible sec)	07/30	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	09/05	mtn index-linked (autocallable yield nts) 5	08/13
mtn fltg rt equity-linked (high/low cpn autocallable yield)	05/17	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	09/17	mtn index-linked (autocallable yield nts) 5	10/12
mtn fltg rt equity-linked (trggr autocall ctgnt yield nt)	06/22	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	09/28	mtn index-linked (callable yield nt) 6	05/29
mtn fltg rt equity-linked (trggr autocall ctgnt yield nt)	06/22	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	10/09	mtn index-linked (callable yield nts) 5	10/15
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nt)	11/19	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	10/09	mtn swap-linked (cpn buffered sec) 10.5	02/15
mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts)	11/02	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	10/22	mtn swap-linked (cpn buffered sec) 10.5	02/28
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	03/09	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	10/31	mtn swap-linked (cpn buffered secs) 11	11/15
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	03/09	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	11/05	mtn zero cpn equity-linked (ares) 0	01/30
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	03/23	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	11/05	mtn zero cpn equity-linked (absolute return barrier secs) 0	09/06
mtn fltg rt equity-linked (trigger phoenix autocallable opt sec)	05/31	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	11/30	mtn zero cpn equity-linked (accelerated barrier nt) 0	01/31
mtn fltg rt index-linked (autocallable ctgnt cpn buffered nts)	06/18	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	12/06	mtn zero cpn equity-linked (accelerated barrier nt) 0	09/27
mtn fltg rt index-linked (contingent coupon yield nts)	12/24	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	12/06	mtn zero cpn equity-linked (accelerated barrier nts) 0	02/05
mtn fltg rt index-linked (contingent cpn buffered secs)	03/21	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	12/19	mtn zero cpn equity-linked (accelerated return equity secs) 0	06/26
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	01/11	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	12/31	mtn zero cpn equity-linked (accelerated return nts) 0	10/26
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	01/31	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	12/31	mtn zero cpn equity-linked (accelerated return nts) 0	12/13
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	02/16	mtn fltg rt index-linked (ctgnt cpn callable buffered)	03/21	mtn zero cpn equity-linked (accelerated return secs) 0	03/26
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	03/05	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	01/30	mtn zero cpn equity-linked (buffer digital nt) 0	10/09
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	03/05	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	03/27	mtn zero cpn equity-linked (buffered accelerated return equity) 0	10/24
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	03/14	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	04/30	mtn zero cpn equity-linked (buffered accelerated return sec) 0	03/16
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/09	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	06/07	mtn zero cpn equity-linked (buffered accelerated return sec) 0	03/30
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/12	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	07/02	mtn zero cpn equity-linked (buffered accelerated return sec) 0	06/22
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/23	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	07/13	mtn zero cpn equity-linked (buffered return enh) 0	11/29
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/25	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	08/31	mtn zero cpn equity-linked (buffered return secs) 0	03/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/30	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	12/11	mtn zero cpn equity-linked (capped accelerated barrier nts) 0	11/14
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	04/30	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	12/14	mtn zero cpn equity-linked (capped gears) 0	02/20
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	05/09	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	12/31	mtn zero cpn equity-linked (capped knock-out nt) 0	02/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	06/04	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	01/30	mtn zero cpn equity-linked (capped knock-out nts) 0	03/14
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	06/13	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	03/05	mtn zero cpn equity-linked (capped knock-out nts) 0	05/09
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	06/22	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	03/05	mtn zero cpn equity-linked (capped knock-out nts) 0	05/16
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	06/29	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	04/24	mtn zero cpn equity-linked (capped knock-out nts) 0	05/31
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	07/09	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	06/25	mtn zero cpn equity-linked (capped knock-out nts) 0	09/12
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	07/09	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	06/25	mtn zero cpn equity-linked (capped knock-out nts) 0	12/19
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	08/09	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	08/27	mtn zero cpn equity-linked (capped nt) 0	05/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	08/09	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	09/04	mtn zero cpn equity-linked (capped nts) 0	05/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	09/05	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	09/04	mtn zero cpn equity-linked (capped trigger gears) 0	04/30
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	09/10	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	09/04	mtn zero cpn equity-linked (capped trigger gears) 0	11/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	09/10	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	10/02	mtn zero cpn equity-linked (digital barrier nt) 0	02/15
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	09/28	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	10/31	mtn zero cpn equity-linked (digital barrier nt) 0	07/26
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	12/13	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	10/31	mtn zero cpn equity-linked (digital barrier nts) 0	06/07
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	12/27	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	10/31	mtn zero cpn equity-linked (knock-out nts) 0	04/13
mtn fltg rt index-linked (ctgnt cpn autocallable yield nts)	02/28	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	10/31	mtn zero cpn equity-linked (knock-out nts) 0	05/23
mtn fltg rt index-linked (ctgnt cpn autocallable yield nts)	07/18	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	11/16	mtn zero cpn equity-linked (knock-out nts) 0	06/13
mtn fltg rt index-linked (ctgnt cpn autocallable yield nts)	08/03	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	11/21	mtn zero cpn equity-linked (knock-out nts) 0	10/10
mtn fltg rt index-linked (ctgnt cpn autocallable yield nts)	08/31	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	07/23	mtn zero cpn equity-linked (leveraged buffered nts) 0	09/18
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	01/31	mtn fltg rt index-linked (high/low cpn autocallable yield nts)	04/04	mtn zero cpn equity-linked (plus) 0	08/03
mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/08	mtn fltg rt index-linked (high/low cpn buffered secs)	09/28	mtn zero cpn equity-linked (return enhanced nt) 0	09/05
		mtn fltg rt index-linked (trggr call ctgnt yield nt)	12/24	mtn zero cpn equity-linked (return enhanced nts) 0	06/06
		mtn fltg rt index-linked (trggr callab ctgnt yield nt)	08/10	mtn zero cpn equity-linked (return enhanced nts) 0	10/17
		mtn fltg rt index-linked (trggr callab ctgnt yield nt)	08/24	mtn zero cpn equity-linked (return enhanced nts) 0	12/19
		mtn fltg rt index-linked (trggr callab ctgnt yield nt)	11/05	mtn zero cpn equity-linked (return enhanced nts) 0	10/10
		mtn fltg rt index-linked (trggr callab ctgnt yield nt)	12/24	mtn zero cpn equity-linked (trigger digital nts) 0	11/15
		mtn fltg rt index-linked (trggr callab ctgnt yield nt)	09/24	mtn zero cpn equity-linked (trigger digital nts) 0	09/11
		mtn fltg rt index-linked (trigger callable ctgnt yield nt)	06/11	mtn zero cpn equity-linked (trigger digital nts) 0	11/16
		mtn fltg rt index-linked (trigger callable ctgnt yield nts)	02/02	mtn zero cpn equity-linked (trigger digital nts) 0	10/19
		mtn fltg rt index-linked (trigger callable ctgnt yield nts)	07/27	mtn zero cpn equity-linked (trigger jump secs) 0	07/05
				mtn zero cpn equity-linked (trigger jump secs) 0	08/03
				mtn zero cpn index-linked (cert plus secs) 0	01/31
				mtn zero cpn index-linked (ares) 0	06/28
				mtn zero cpn index-linked (absolute return barrier sec) 0	02/02

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ISSUE	MATURITY
Credit Suisse London Brh (continued)	
mtn zero cpn index-linked (absolute return barrier sec) 0	08/02
mtn zero cpn index-linked (absolute return barrier sec) 0	12/28
mtn zero cpn index-linked (absolute return barrier secs) 0	01/05
mtn zero cpn index-linked (absolute return barrier secs) 0	03/01
mtn zero cpn index-linked (absolute return barrier secs) 0	03/02
mtn zero cpn index-linked (absolute return buffered secs) 0	07/26
mtn zero cpn index-linked (accelerated barrier nt) 0	11/01
mtn zero cpn index-linked (accelerated barrier nt) 0	01/02
mtn zero cpn index-linked (accelerated barrier nt) 0	03/01
mtn zero cpn index-linked (accelerated barrier nt) 0	03/30
mtn zero cpn index-linked (accelerated barrier nt) 0	04/13
mtn zero cpn index-linked (accelerated barrier nt) 0	04/30
mtn zero cpn index-linked (accelerated barrier nt) 0	05/04
mtn zero cpn index-linked (accelerated barrier nt) 0	06/04
mtn zero cpn index-linked (accelerated barrier nt) 0	06/28
mtn zero cpn index-linked (accelerated barrier nt) 0	07/05
mtn zero cpn index-linked (accelerated barrier nt) 0	07/05
mtn zero cpn index-linked (accelerated barrier nt) 0	08/03
mtn zero cpn index-linked (accelerated barrier nt) 0	08/28
mtn zero cpn index-linked (accelerated barrier nt) 0	09/26
mtn zero cpn index-linked (accelerated barrier nt) 0	11/29
mtn zero cpn index-linked (accelerated barrier nt) 0	11/29
mtn zero cpn index-linked (accelerated barrier nts) 0	01/04
mtn zero cpn index-linked (accelerated barrier nts) 0	01/31
mtn zero cpn index-linked (accelerated barrier nts) 0	02/05
mtn zero cpn index-linked (accelerated barrier nts) 0	03/01
mtn zero cpn index-linked (accelerated barrier nts) 0	03/01
mtn zero cpn index-linked (accelerated barrier nts) 0	03/05
mtn zero cpn index-linked (accelerated barrier nts) 0	03/30
mtn zero cpn index-linked (accelerated barrier nts) 0	04/04
mtn zero cpn index-linked (accelerated barrier nts) 0	04/04
mtn zero cpn index-linked (accelerated barrier nts) 0	04/13
mtn zero cpn index-linked (accelerated barrier nts) 0	05/03
mtn zero cpn index-linked (accelerated barrier nts) 0	06/01
mtn zero cpn index-linked (accelerated barrier nts) 0	07/02
mtn zero cpn index-linked (accelerated barrier nts) 0	07/31
mtn zero cpn index-linked (accelerated barrier nts) 0	09/04
mtn zero cpn index-linked (accelerated barrier nts) 0	09/04
mtn zero cpn index-linked (accelerated barrier nts) 0	10/03
mtn zero cpn index-linked (accelerated barrier nts) 0	10/30
mtn zero cpn index-linked (accelerated barrier nts) 0	11/05
mtn zero cpn index-linked (accelerated barrier nts) 0	11/05
mtn zero cpn index-linked (accelerated barrier nts) 0	12/28
mtn zero cpn index-linked (accelerated return equity secs) 0	11/29
mtn zero cpn index-linked (accelerated return nt) 0	03/29
mtn zero cpn index-linked (accelerated return nt) 0	04/27
mtn zero cpn index-linked (accelerated return nt) 0	04/27
mtn zero cpn index-linked (accelerated return nt) 0	04/27
mtn zero cpn index-linked (accelerated return nt) 0	05/04
mtn zero cpn index-linked (accelerated return nt) 0	05/25
mtn zero cpn index-linked (accelerated return nt) 0	08/30
mtn zero cpn index-linked (accelerated return nt) 0	10/26

ISSUE	MATURITY
Credit Suisse London Brh (continued)	
mtn zero cpn index-linked (accelerated return nts) 0	03/29
mtn zero cpn index-linked (accelerated return nts) 0	05/25
mtn zero cpn index-linked (accelerated return nts) 0	07/27
mtn zero cpn index-linked (accelerated return nts) 0	08/31
mtn zero cpn index-linked (accelerated return nts) 0	11/01
mtn zero cpn index-linked (accelerated return nts) 0	11/30
mtn zero cpn index-linked (accelerated return secs) 0	03/22
mtn zero cpn index-linked (accelerated return secs) 0	09/28
mtn zero cpn index-linked (accelerated return secs) 0	11/29
mtn zero cpn index-linked (accelerated return secs) 0	12/31
mtn zero cpn index-linked (accelerated return secs) 0	08/01
mtn zero cpn index-linked (accelerated return secs) 0	11/29
mtn zero cpn index-linked (autocall mkt-linked step up nt) 0	12/31
mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	01/26
mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	04/27
mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	10/26
mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	01/26
mtn zero cpn index-linked (autocallable sec) 0	01/29
mtn zero cpn index-linked (bear accelerated return nt) 0	10/26
mtn zero cpn index-linked (buffered accelerated return equity) 0	02/01
mtn zero cpn index-linked (buffered accelerated return equity) 0	02/28
mtn zero cpn index-linked (buffered accelerated return equity) 0	03/05
mtn zero cpn index-linked (buffered accelerated return equity) 0	03/28
mtn zero cpn index-linked (buffered accelerated return equity) 0	06/01
mtn zero cpn index-linked (buffered accelerated return equity) 0	06/29
mtn zero cpn index-linked (buffered accelerated return equity) 0	07/27
mtn zero cpn index-linked (buffered accelerated return equity) 0	07/31
mtn zero cpn index-linked (buffered accelerated return equity) 0	08/30
mtn zero cpn index-linked (buffered accelerated return equity) 0	09/12
mtn zero cpn index-linked (buffered accelerated return equity) 0	09/26
mtn zero cpn index-linked (buffered accelerated return equity) 0	10/03
mtn zero cpn index-linked (buffered accelerated return equity) 0	10/04
mtn zero cpn index-linked (buffered accelerated return equity) 0	10/23
mtn zero cpn index-linked (buffered accelerated return equity) 0	10/25
mtn zero cpn index-linked (buffered accelerated return equity) 0	10/30
mtn zero cpn index-linked (buffered accelerated return equity) 0	11/01
mtn zero cpn index-linked (buffered accelerated return equity) 0	11/01
mtn zero cpn index-linked (buffered accelerated return equity) 0	12/28
mtn zero cpn index-linked (buffered accelerated return equity) 0	12/28
mtn zero cpn index-linked (buffered accelerated return nt) 0	11/29
mtn zero cpn index-linked (buffered accelerated return sec) 0	01/26
mtn zero cpn index-linked (buffered accelerated return sec) 0	01/31
mtn zero cpn index-linked (buffered accelerated return sec) 0	02/05
mtn zero cpn index-linked (buffered accelerated return sec) 0	02/13
mtn zero cpn index-linked (buffered accelerated return sec) 0	02/19
mtn zero cpn index-linked (buffered accelerated return sec) 0	02/20
mtn zero cpn index-linked (buffered accelerated return sec) 0	04/03
mtn zero cpn index-linked (buffered accelerated return sec) 0	04/30
mtn zero cpn index-linked (buffered accelerated return sec) 0	04/30
mtn zero cpn index-linked (buffered accelerated return sec) 0	05/03
mtn zero cpn index-linked (buffered accelerated return sec) 0	05/23
mtn zero cpn index-linked (buffered accelerated return sec) 0	05/30
mtn zero cpn index-linked (buffered accelerated return sec) 0	05/30

ISSUE	MATURITY
Credit Suisse London Brh (continued)	
mtn zero cpn index-linked (buffered accelerated return sec) 0	05/31
mtn zero cpn index-linked (buffered accelerated return sec) 0	06/04
mtn zero cpn index-linked (buffered accelerated return sec) 0	06/04
mtn zero cpn index-linked (buffered accelerated return sec) 0	06/28
mtn zero cpn index-linked (buffered accelerated return sec) 0	07/05
mtn zero cpn index-linked (buffered accelerated return sec) 0	07/31
mtn zero cpn index-linked (buffered accelerated return sec) 0	08/01
mtn zero cpn index-linked (buffered accelerated return sec) 0	08/28
mtn zero cpn index-linked (buffered accelerated return sec) 0	08/30
mtn zero cpn index-linked (buffered accelerated return sec) 0	09/20
mtn zero cpn index-linked (buffered accelerated return sec) 0	10/02
mtn zero cpn index-linked (buffered accelerated return sec) 0	10/03
mtn zero cpn index-linked (buffered accelerated return sec) 0	10/04
mtn zero cpn index-linked (buffered accelerated return sec) 0	10/23
mtn zero cpn index-linked (buffered accelerated return sec) 0	10/31
mtn zero cpn index-linked (buffered accelerated return sec) 0	10/31
mtn zero cpn index-linked (buffered accelerated return sec) 0	11/28
mtn zero cpn index-linked (buffered accelerated return sec) 0	11/28
mtn zero cpn index-linked (buffered accelerated return sec) 0	12/05
mtn zero cpn index-linked (buffered accelerated return secs) 0	07/02
mtn zero cpn index-linked (buffered accelerated return secs) 0	10/02
mtn zero cpn index-linked (buffered nt) 0	07/31
mtn zero cpn index-linked (buffered ret enh nt) 0	08/22
mtn zero cpn index-linked (buffered return enhanced nt) 0	10/11
mtn zero cpn index-linked (buffered return equity sec) 0	07/03
mtn zero cpn index-linked (buffered return equity sec) 0	12/21
mtn zero cpn index-linked (buffered return equity secs) 0	08/31
mtn zero cpn index-linked (buffered return sec) 0	01/25
mtn zero cpn index-linked (buffered return sec) 0	10/03
mtn zero cpn index-linked (buffered return sec) 0	12/05
mtn zero cpn index-linked (buffered return secs) 0	01/25
mtn zero cpn index-linked (call warrants) 0	08/09
mtn zero cpn index-linked (call warrants) 0	10/05
mtn zero cpn index-linked (capped airbag gears) 0	09/27
mtn zero cpn index-linked (capped buffer gears) 0	08/31
mtn zero cpn index-linked (capped buffer gears) 0	08/31
mtn zero cpn index-linked (capped buffer gears) 0	11/30
mtn zero cpn index-linked (capped gears) 0	12/31
mtn zero cpn index-linked (capped knock-out nt) 0	01/04
mtn zero cpn index-linked (capped knock-out nt) 0	01/24
mtn zero cpn index-linked (capped knock-out nt) 0	03/14
mtn zero cpn index-linked (capped knock-out nt) 0	04/11
mtn zero cpn index-linked (capped knock-out nt) 0	10/24
mtn zero cpn index-linked (capped knock-out nts) 0	01/25
mtn zero cpn index-linked (capped knock-out nts) 0	03/28
mtn zero cpn index-linked (capped leveraged index return nts) 0	08/31
mtn zero cpn index-linked (capped leveraged index return nts) 0	08/31
mtn zero cpn index-linked (capped leveraged return nt) 0	01/26
mtn zero cpn index-linked (capped leveraged return nt) 0	02/23
mtn zero cpn index-linked (capped leveraged return nt) 0	04/27
mtn zero cpn index-linked (capped leveraged return nt) 0	05/25
mtn zero cpn index-linked (cert plus) 0	01/02
mtn zero cpn index-linked (cert plus sec) 0	02/05
mtn zero cpn index-linked (cert plus secs) 0	02/05
mtn zero cpn index-linked (cpdd lev return nt) 0	03/29
mtn zero cpn index-linked (digital barrier nt) 0	01/19
mtn zero cpn index-linked (digital barrier nt) 0	01/29
mtn zero cpn index-linked (digital barrier nt) 0	02/27
mtn zero cpn index-linked (digital barrier nt) 0	03/01
mtn zero cpn index-linked (digital barrier nt) 0	03/09
mtn zero cpn index-linked (digital barrier nt) 0	03/30

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Credit Suisse London Brh (continued)		Credit Suisse London Brh (continued)		CS First Boston Mtge Secs Corp (continued)	
mtn zero cpn index-linked (digital barrier nt) 0	03/30	mtn zero cpn index-linked (plus) 0	05/03	pass-thru ctf 3.5	07/25
mtn zero cpn index-linked (digital barrier nt) 0	04/06	mtn zero cpn index-linked (plus) 0	06/05	pass-thru ctf 4.5	07/25
mtn zero cpn index-linked (digital barrier nt) 0	05/10	mtn zero cpn index-linked (plus) 0	06/05	pass-thru ctf 4.75	07/25
mtn zero cpn index-linked (digital barrier nt) 0	07/05	mtn zero cpn index-linked (plus) 0	08/14	pass-thru ctf 4.75	07/25
mtn zero cpn index-linked (digital barrier nt) 0	07/16	mtn zero cpn index-linked (plus) 0	10/03	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nt) 0	07/27	mtn zero cpn index-linked (plus) 0	10/03	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nt) 0	08/23	mtn zero cpn index-linked (plus) 0	10/03	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nt) 0	09/27	mtn zero cpn index-linked (plus) 0	11/15	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nts) 0	01/04	mtn zero cpn index-linked (plus) 0	12/05	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nts) 0	02/06	mtn zero cpn index-linked (plus) 0	12/05	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nts) 0	02/27	mtn zero cpn index-linked (plus) 0	11/05	pass-thru ctf 5	07/25
mtn zero cpn index-linked (digital barrier nts) 0	03/02	mtn zero cpn index-linked (review nts) 0	01/22	pass-thru ctf 0	08/25
mtn zero cpn index-linked (digital barrier nts) 0	03/05	mtn zero cpn index-linked (strategic accel redemp sec) 0	01/12	pass-thru ctf 4.75	08/25
mtn zero cpn index-linked (digital barrier nts) 0	03/30	mtn zero cpn index-linked (strategic accel redemp sec) 0	12/14	pass-thru ctf 4.75	08/25
mtn zero cpn index-linked (digital barrier nts) 0	05/25	mtn zero cpn index-linked (trigger autocallable nt) 0	12/20	pass-thru ctf 5	09/25
mtn zero cpn index-linked (digital barrier nts) 0	06/08	mtn zero cpn index-linked (trigger plus) 0	07/05	pass-thru ctf 5	09/25
mtn zero cpn index-linked (digital barrier nts) 0	08/16	mtn zero cpn index-linked (trigger performance sec) 0	02/20	pass-thru ctf 0	10/25
mtn zero cpn index-linked (digital barrier nts) 0	08/27	mtn fltg rt index-linked (ctgnt cpn callable yield) 0	09/20	pass-thru ctf 4.5	10/25
mtn zero cpn index-linked (digital barrier nts) 0	10/29	mtn index-linked (callable yield nt) 5.6	03/23	pass-thru ctf 4.5	10/25
mtn zero cpn index-linked (digital barrier nts) 0	10/30			pass-thru ctf 4.6	10/25
mtn zero cpn index-linked (digital buffered nt) 0	01/29			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nt) 0	04/30			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nt) 0	10/01			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nt) 0	10/05			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nt) 0	10/30			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nt) 0	11/27			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nts) 0	01/29			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nts) 0	02/27			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nts) 0	05/04			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital buffered nts) 0	11/08			pass-thru ctf 5	10/25
mtn zero cpn index-linked (digital-plus barrier nt) 0	08/29			pass-thru ctf 0	11/25
mtn zero cpn index-linked (digital-plus barrier nts) 0	07/05			pass-thru ctf 4.75	11/25
mtn zero cpn index-linked (digital-plus barrier nts) 0	07/31			pass-thru ctf 4.75	11/25
mtn zero cpn index-linked (digital-plus barrier nts) 0	08/03			pass-thru ctf 5	11/25
mtn zero cpn index-linked (digital-plus barrier nts) 0	08/28			pass-thru ctf 5	11/25
mtn zero cpn index-linked (jump sec) 0	04/20			pass-thru ctf 6	11/25
mtn zero cpn index-linked (knock-out nt) 0	01/18			pass-thru ctf	11/25
mtn zero cpn index-linked (knock-out nt) 0	02/07			stripped mtg secs 9.488	05/16
mtn zero cpn index-linked (knock-out nt) 0	02/14				
mtn zero cpn index-linked (knock-out nt) 0	03/14			CSA Escrow Corp	
mtn zero cpn index-linked (knock-out nt) 0	03/14			sr nt rule 144a 8.5	05/01
mtn zero cpn index-linked (knock-out nt) 0	03/21				
mtn zero cpn index-linked (knock-out nt) 0	04/12			CSAM Emerging Markets Sovereign CBO I	
mtn zero cpn index-linked (knock-out nt) 0	05/02			sub flt rt nt	08/06
mtn zero cpn index-linked (knock-out nt) 0	05/09				
mtn zero cpn index-linked (knock-out nt) 0	05/16			CSC Hldgs Inc	
mtn zero cpn index-linked (knock-out nt) 0	06/06			sr deb 7.875	02/15
mtn zero cpn index-linked (knock-out nt) 0	06/13			sr deb 7.625	07/15
mtn zero cpn index-linked (knock-out nt) 0	06/13				
mtn zero cpn index-linked (knock-out nt) 0	06/27			CSFB Coml Mtg Tr	
mtn zero cpn index-linked (knock-out nt) 0	07/18			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nt) 0	10/09			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nt) 0	10/17			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	01/10			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	04/12			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	07/11			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	08/29			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	10/17			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	10/30			pass thru ctf	08/15
mtn zero cpn index-linked (knock-out nts) 0	12/04			pass thru ctf	08/15
mtn zero cpn index-linked (leveraged buffered basket) 0	10/19				
mtn zero cpn index-linked (leveraged buffered nt) 0	01/04			CSFB Comm Mtg Tr	
mtn zero cpn index-linked (leveraged buffered nt) 0	03/08			comm mtg pass thru ctf	08/15
mtn zero cpn index-linked (leveraged buffered nt) 0	06/21			comm mtg pass thru ctf	08/15
mtn zero cpn index-linked (leveraged buffered nt) 0	08/21			comm mtg pass thru ctf	08/15
mtn zero cpn index-linked (leveraged buffered nt) 0	11/14				
mtn zero cpn index-linked (leveraged buffered nts) 0	02/07			CSFB Commercial Mtge Tr 2005-CND1	
mtn zero cpn index-linked (leveraged buffered nts) 0	03/06			comm mtg pass-thru ctf. 2	08/15
mtn zero cpn index-linked (leveraged buffered nts) 0	03/19			comm mtg pass-thru ctf	08/15
mtn zero cpn index-linked (leveraged buffered nts) 0	11/08				
mtn zero cpn index-linked (leveraged index return nts) 0	06/29			CSFB Mtge Secs Corp Coml Pass Thru Ctf	
mtn zero cpn index-linked (leveraged nt) 0	10/05			pass thru ctf	09/15
mtn zero cpn index-linked (leveraged return nts) 0	08/31				
mtn zero cpn index-linked (market-linked secs) 0	10/05			Cssc Capital 2015 Ltd	
mtn zero cpn index-linked (market-linked step up nts) 0	02/23			coll nt 1.7	02/19
mtn zero cpn index-linked (market-linked step up nts) 0	08/31				
mtn zero cpn index-linked (mkt linked sec) 0	09/04			CSX Corp	
mtn zero cpn index-linked (mkt-linked step up nt) 0	05/25			global nt 6.25	03/15
mtn zero cpn index-linked (mkt-linked step up nt) 0	11/26				
mtn zero cpn index-linked (plus) 0	02/05			CT Higher Ed Supplemental Loan Auth	
mtn zero cpn index-linked (plus) 0	03/05			coll nt 4.625	11/15
mtn zero cpn index-linked (plus) 0	04/04				
				Ctrip Com Intl Ltd	
				sr nt conv 1.25	10/15
				sr nt conv rule 144a 1.25	10/15
				CTS Home Equity Loan Tr 1996-1	
				mtg pass-thru ctf 7.77	08/01
				Cubist Pharmaceuticals Inc	
				sr nt conv 1.125	09/01
				sr nt conv rule 144a 1.125	09/01
				Customers Bancorp Inc	
				sr nt 6.375	07/31
				CVS Corp	
				global sr nt 1.9	07/20
				global sr nt 2.25	12/05
				CWABS Inc	
				pass thru ctf	12/25
				pass-thru ctf 4.672	12/25
				pass-thru ctf 4.729	12/25
				pass-thru ctf 6.75	12/25
				CWABS, Inc.	
				asset-bkd ctf 5.923	05/25
				pass-thru ctf 0	05/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
CWABS, Inc. (continued)		De Meer Middle Market CLO 2006-1 Ltd (continued)		Deutsche Bank AG (London, United Kingdom)	
pass-thru ctf 0	12/25	coll nt	10/20	(continued)	
pass-thru ctf 3.438	12/25	coll nt	10/20	bd 1.8	07/15
CWMBS Inc		Dean Foods Co		bd 4	07/15
pass thru ctf 5.5	02/25	gtd sr nt 9.75	12/15	Deutsche Bk A G	
CWMBS Inc (United States)		sr nt rule 144a 9.75	12/15	medium term sr bk nt fltg rt rule 144a	02/13
pass-thru ctf 6.5	02/25	Decatur Housing Auth GA		medium term sr bk nt fltg rt rule 144a	02/13
pass-thru ctf 6.5	02/25	bds	12/09	Deutsche Bk AG London	
pass-thru ctf 0	04/25	DECO 15-Pan Europe 6 Ltd		deutsche inter nt 2	08/15
pass-thru ctf 0	04/25	pass thru ctf	04/27	deutsche inter nt 2.15	08/15
pass-thru ctf 0	04/25	pass thru ctf	04/27	deutsche inter nt 2.15	09/15
pass-thru ctf 0	04/25	Deco 7 - Pan Europe 2 PLC		deutsche inter nt 2.2	09/15
pass-thru ctf 0	04/25	pass thru ctf	01/31	deutsche inter nt 2.25	09/15
pass-thru ctf 4.25	04/25	pass thru ctf	01/31	deutsche inter nt 3.1	12/15
pass-thru ctf 4.5	04/25	pass thru ctf	01/31	global mtn equity-linked (step income sec) 7	10/15
pass-thru ctf 5	04/25	Deco 8 - UK Conduit 2 PLC		global mtn equity-linked ser a 8.8	05/24
pass-thru ctf 0	07/25	coll nt	04/01	global mtn equity-linked ser a 5.25	07/19
pass-thru ctf 0	09/25	coll nt fltg rt	04/01	global mtn equity-linked ser a (step income sec)	
pass-thru ctf 5	09/25	coll nt fltg rt	04/01	8.5	10/15
pass-thru ctf 5	09/25	Deere John Cap Corp		global mtn fixed/fltg rt ser a 1.93577	03/28
pass-thru ctf 5	09/25	medium term sr nt fltg rt ser f 1.64917	01/16	global mtn fixed/fltg rt ser a 2.16975	05/23
pass-thru ctf 6.5	11/25	medium term sr nt fltg rt ser f 2.60919	10/15	global mtn fltg rt ser a 2.09289	02/13
pass-thru ctf 0	12/25	medium term sr nt ser e 1.3	03/12	global mtn fltg rt ser a equity-linked	
pass-thru ctf 0	12/25	medium term sr nt ser e 1.95	12/13	(autocallable sec)	08/02
pass-thru ctf 0	12/25	medium term sr nt ser f 1.35	01/16	global mtn fltg rt ser a equity-linked (callable	
pass-thru ctf 4.5	12/25	medium term sr nt ser f 1.6	07/13	yield sec)	01/12
pass-thru ctf 4.5	12/25	medium term sr nt ser f 1.75	08/10	global mtn fltg rt ser a equity-linked (phoenix	
pass-thru ctf 4.75	12/25	medium term sr nt ser f 1.65	10/15	autocall sec)	09/12
pass-thru ctf 4.75	12/25	mtn 5.35	04/03	global mtn fltg rt ser a equity-linked (phoenix	
pass-thru ctf 4.75	12/25	mtn 5.75	09/10	autocall sec)	09/12
pass-thru ctf 4.75	12/25	Dekabank Deutsche Girozentrale		global mtn fltg rt ser a equity-linked (phoenix	
pass-thru ctf 4.75	12/25	covered bds	04/27	autocall sec)	06/06
Cyfrowy Polsat Fin AB		covered bds	06/22	global mtn fltg rt ser a equity-linked (phoenix	
gtd sr sec global nt 7.125	05/20	Del Mar Clo I Ltd		autocall secs)	05/31
Cyprus Gov't of		coll nt	07/25	global mtn fltg rt ser a equity-linked (phoenix	
government bds 2	01/18	coll nt	07/25	autocall secs)	06/06
D R Horton Inc		coll nt	07/25	global mtn fltg rt ser a equity-linked (phoenix	
global gtd sr nt 3.625	02/15	coll nt	07/25	autocall secs)	06/20
Da Vinci Synthetic PLC		coll nt	07/25	global mtn fltg rt ser a equity-linked (phoenix	
pass-thru ctf	08/09	coll nt	07/25	autocall secs)	07/06
pass-thru ctf	08/09	coll nt	07/25	global mtn fltg rt ser a equity-linked (phoenix	
pass-thru ctf	08/09	Delek & Avner (Tamar Bond) Ltd		autocall secs)	10/31
Daegu Bank Ltd		sr sec global nt 3.839	12/30	global mtn fltg rt ser a equity-linked (phoenix	
eurobonds 2.25	04/29	Dell Equipment Fin Tr 2016-1		autocall secs)	06/20
Daimler Fin North Amer LLC		coll nt 1.43	09/24	global mtn fltg rt ser a equity-linked (phoenix	
gtd nt fltg rt rule 144a 3.21805	08/01	Dell Inc		autocallab sec)	10/17
gtd nt rule 144a 2.375	08/01	nt 5.65	04/15	global mtn fltg rt ser a equity-linked (phoenix	
nt fltg rt rule 144a 1.90738	03/02	nt rule 144a 5.65	04/15	autocallab sec)	01/12
nt fltg rt rule 144a 2.33494	05/18	Delmarva Pwr & Lt Co		global mtn fltg rt ser a equity-linked (phoenix	
nt fltg rt rule 144a 2.5908	11/05	1st mtg & coll rt 10	12/01	autocallab sec)	03/29
nt rule 144a 1.875	01/11	mtn ser c 6.81	01/09	global mtn fltg rt ser a equity-linked (phoenix	
nt rule 144a 1.65	03/02	Delta Nat Gas Inc		autocallab sec)	06/06
nt rule 144a 1.65	05/18	deb 7.15	04/01	global mtn fltg rt ser a equity-linked (phoenix	
sr nt rule 144a 2	08/03	Deltacredit Bank		autocallab sec)	06/27
Daimlerchrysler North Amer Hldg Corp		covered bds 8.45	08/30	global mtn fltg rt ser a equity-linked (phoenix	
inter nt 6.1	03/15	Denizbank AS		autocallab sec)	08/01
inter nt 6.15	03/15	covered bds 8.011	05/26	global mtn fltg rt ser a equity-linked (trgger	
inter nt 6.25	03/15	covered bds 8.12	05/26	phoenix autocall)	08/22
inter nt 6.1	04/15	Denmark Gov't of		global mtn fltg rt ser a equity-linked (trgger	
inter nt 6.2	04/15	government bds .25	11/15	phoenix autocall)	03/07
inter nt 5.5	05/15	Denver Parent Corp		global mtn fltg rt ser a equity-linked (trgger	
inter nt 5.75	05/15	gtd sr pik toggle nt 12.25	08/15	phoenix autocall)	03/07
inter nt 5.65	06/15	sr pik toggle nt rule 144a 12.25	08/15	global mtn fltg rt ser a equity-linked (trgger	
inter nt 5.65	06/15	DEPFA ACS Bank		phoenix autocall)	05/31
inter nt 6	07/15	asset covered secs 4.92	04/23	global mtn fltg rt ser a equity-linked (trgger	
inter nt 6.1	07/15	asset covered secs 4.928	04/24	phoenix autocall)	06/25
inter nt 6.15	07/15	asset covered secs 5.15	05/07	global mtn fltg rt ser a equity-linked (trgger	
inter nt 6.5	08/15	asset covered secs 5.3	05/11	phoenix autocall)	08/31
inter nt 6.8	08/15	asset covered secs 4.46	05/15	global mtn fltg rt ser a equity-linked (trgger	
inter nt 6.15	10/15	asset covered secs 5.33	05/21	phoenix autocall)	01/12
inter nt 6.4	10/15	asset covered secs	06/27	global mtn fltg rt ser a equity-linked (trgger	
Danaher Corp		asset covered secs 5.028	07/08	phoenix autocall)	03/29
global sr nt 5.625	01/15	asset covered secs 5.107	08/01	global mtn fltg rt ser a equity-linked (trgger	
global sr nt 1.65	09/15	asset covered secs 3.017	08/01	phoenix autocall)	03/29
Danmarks Skibskredit A/S		covered bds	10/15	global mtn fltg rt ser a equity-linked (trgger	
danish bd fltg rt	01/01	covered bds	06/05	phoenix autocall)	06/13
Danske Bank A/S		covered bds	11/20	global mtn fltg rt ser a equity-linked (trgger	
covered bds 5	03/02	Depfa ACS Bk		phoenix autocall)	06/13
covered bds	03/02	mtn rule 144a 6.3	05/15	global mtn fltg rt ser a equity-linked (trgger	
covered bds 5	03/05	DEPFA Deutsche Pfandbriefbank AG		phoenix autocall)	06/25
covered bds 3.5	04/16	public sector pfandbriefe 4.5	01/15	global mtn fltg rt ser a equity-linked (trgger	
covered bds 2.125	05/17	Depfa Deutsche Pfandbriefbank AG (Germany)		phoenix autocall)	06/25
covered bds 4.5	07/30	public sector pfandbriefe 4.5	01/15	global mtn fltg rt ser a equity-linked (trgger	
Dar Al-Arkan Sukuk Co Ltd		Detroit Edison Co		phoenix autocall)	06/29
tr ctf 5.75	05/24	secd mtn ser j 7.74	06/01	global mtn fltg rt ser a equity-linked (trgger	
Darling Intl Inc		secd mtn ser j ambac ins 7.74	06/01	phoenix autocall)	06/29
gtd sr nt 8.5	12/15	secd mtn ser j mbia ins 7.74	06/01	global mtn fltg rt ser a equity-linked (trgger	
sr nt rule 144a 8.5	12/15	sr nt ser g 5.6	06/15	phoenix autocall)	10/31
DASA Fin Corp		Deutsche Alt-A Secs Inc Alternative Loan Trust		global mtn fltg rt ser a equity-linked (trgger	
nt rule 144a 8.75	05/29	pass-thru ctf 0	10/25	phoenix autocall)	10/31
Dave & Busters Inc		pass-thru ctf 5	10/25	global mtn fltg rt ser a equity-linked (trgger	
gtd sr nt 11	06/01	pass-thru ctf 5	10/25	phoenix autocall)	11/13
sr nt rule 144a 11	06/01	pass-thru ctf 5	10/25	global mtn fltg rt ser a equity-linked (trgger	
Davita Inc		pass-thru ctf 5	10/25	phoenix autocall)	11/13
global gtd sr nt 6.375	11/01	Deutsche Bank AG		global mtn fltg rt ser a equity-linked (trgger	
De Meer Middle Market CLO 2006-1		covered bds 3.375	04/06	phoenix autocall)	05/21
coll nt	10/20	japan bds .56	11/19	global mtn fltg rt ser a equity-linked (trgger	
De Meer Middle Market CLO 2006-1 Ltd		Deutsche Bank AG (London, United Kingdom)		phoenix autocall)	05/21
coll nt	10/20				
coll nt	10/20				

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Deutsche Bk AG London (continued)		Deutsche Bk AG London (continued)		Deutsche Bk AG London (continued)	
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	05/21	global mtn zero cpn ser a equity-linked (strategic accel redemp) 0	04/27	global mtn zero cpn ser a index-linked (call warrants) 0	05/04
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	07/31	global mtn zero cpn ser a equity-linked (strategic accel redemp) 0	04/27	global mtn zero cpn ser a index-linked (call warrants) 0	05/07
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	07/31	global mtn zero cpn ser a equity-linked (strategic accel redemp) 0	04/27	global mtn zero cpn ser a index-linked (call warrants) 0	05/11
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	07/31	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	08/08	global mtn zero cpn ser a index-linked (call warrants) 0	05/18
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	10/15	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	08/08	global mtn zero cpn ser a index-linked (call warrants) 0	05/25
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	10/15	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	09/28	global mtn zero cpn ser a index-linked (call warrants) 0	05/25
global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	10/15	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	09/28	global mtn zero cpn ser a index-linked (call warrants) 0	06/08
global mtn fltg rt ser a index-linked (callable yield secs)	09/27	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	09/28	global mtn zero cpn ser a index-linked (call warrants) 0	06/15
global mtn fltg rt ser a index-linked (phoenix autocallable sec)	09/05	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	10/24	global mtn zero cpn ser a index-linked (call warrants) 0	06/22
global mtn fltg rt ser a index-linked (trggr phoenix autocall)	02/22	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	10/24	global mtn zero cpn ser a index-linked (call warrants) 0	06/22
global mtn fltg rt ser a index-linked (trggr phoenix autocall)	10/31	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	10/31	global mtn zero cpn ser a index-linked (call warrants) 0	06/29
global mtn fltg rt ser a index-linked (trggr phoenix autocall)	11/30	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	10/31	global mtn zero cpn ser a index-linked (call warrants) 0	07/06
global mtn fltg rt ser a index-linked (trigger phoenix autocall)	08/31	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	05/16	global mtn zero cpn ser a index-linked (call warrants) 0	07/13
global mtn ser a 3.5	01/29	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	06/20	global mtn zero cpn ser a index-linked (call warrants) 0	07/20
global mtn ser a 1.875	02/13	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	07/25	global mtn zero cpn ser a index-linked (call warrants) 0	07/20
global mtn ser a equity-linked (autocallable secs) 9	06/21	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	07/25	global mtn zero cpn ser a index-linked (call warrants) 0	07/27
global mtn zero cpn equity-linked ser a (accelerated return nts) 0	09/28	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	08/15	global mtn zero cpn ser a index-linked (call warrants) 0	08/17
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	04/03	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	08/15	global mtn zero cpn ser a index-linked (call warrants) 0	09/07
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	04/03	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	08/31	global mtn zero cpn ser a index-linked (call warrants) 0	09/07
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	05/25	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	08/31	global mtn zero cpn ser a index-linked (call warrants) 0	09/14
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	05/25	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	09/26	global mtn zero cpn ser a index-linked (call warrants) 0	09/21
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	05/25	global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	09/26	global mtn zero cpn ser a index-linked (call warrants) 0	09/28
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	08/31	global mtn zero cpn ser a equity-linked (uncapped buys) 0	07/06	global mtn zero cpn ser a index-linked (call warrants) 0	10/12
global mtn zero cpn index-linked (autocall mkt-linked step up) 0	09/28	global mtn zero cpn ser a index-linked 0	03/08	global mtn zero cpn ser a index-linked (call warrants) 0	12/14
global mtn zero cpn index-linked (trigger step performance) 0	02/28	global mtn zero cpn ser a index-linked (abs ret review nts) 0	01/11	global mtn zero cpn ser a index-linked (cap lev buffered nts) 0	03/16
global mtn zero cpn index-linked ser a (capped accel return sec) 0	05/03	global mtn zero cpn ser a index-linked (accelerated return sec) 0	05/30	global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	01/16
global mtn zero cpn ser a 0	09/05	global mtn zero cpn ser a index-linked (annual review nts) 0	06/13	global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	02/01
global mtn zero cpn ser a (collared lev secs) 0	02/13	global mtn zero cpn ser a index-linked (annual review nts) 0	06/13	global mtn zero cpn ser a index-linked (capped buys) 0	02/23
global mtn zero cpn ser a (digital return nts) 0	03/01	global mtn zero cpn ser a index-linked (autocall mkt-link stepup) 0	06/29	global mtn zero cpn ser a index-linked (capped buys) 0	08/24
global mtn zero cpn ser a commodity-linked (opt entry cap ret) 0	03/22	global mtn zero cpn ser a index-linked (autocall mkt-link step up) 0	05/25	global mtn zero cpn ser a index-linked (capped buffer gears) 0	07/20
global mtn zero cpn ser a currency-linked 0	06/13	global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0	06/29	global mtn zero cpn ser a index-linked (capped knock-out nts) 0	11/15
global mtn zero cpn ser a currency-linked (digital return nts) 0	06/13	global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0	08/31	global mtn zero cpn ser a index-linked (capped leveraged buffered) 0	01/25
global mtn zero cpn ser a equity-linked 0	07/23	global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0	05/30	global mtn zero cpn ser a index-linked (capped return enh nts) 0	08/01
global mtn zero cpn ser a equity-linked 5.07 (autocallable sec) 0	12/27	global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0	03/01	global mtn zero cpn ser a index-linked (capped buff nt) 0	01/16
global mtn zero cpn ser a equity-linked (buffered return enh) 0	07/05	global mtn zero cpn ser a index-linked (autocallable buffered) 0	02/06	global mtn zero cpn ser a index-linked (capped return enh nt) 0	11/28
global mtn zero cpn ser a equity-linked (buffered return enh) 0	08/27	global mtn zero cpn ser a index-linked (autocallable buffered) 0	06/20	global mtn zero cpn ser a index-linked (capped return enh nt) 0	07/06
global mtn zero cpn ser a equity-linked (call warrants) 0	02/01	global mtn zero cpn ser a index-linked (autocallable buffered) 0	08/08	global mtn zero cpn ser a index-linked (capped return opt sec) 0	12/31
global mtn zero cpn ser a equity-linked (call warrants) 0	09/07	global mtn zero cpn ser a index-linked (autocallable buffered) 0	09/05	global mtn zero cpn ser a index-linked (digital return nt) 0	03/01
global mtn zero cpn ser a equity-linked (capped return enh nt) 0	08/29	global mtn zero cpn ser a index-linked (autocallable buffered) 0	07/05	global mtn zero cpn ser a index-linked (digital return nt) 0	07/05
global mtn zero cpn ser a equity-linked (capped buys) 0	06/12	global mtn zero cpn ser a index-linked (autocallable buffered) 0	08/08	global mtn zero cpn ser a index-linked (digital return nts) 0	03/19
global mtn zero cpn ser a equity-linked (capped buys) 0	06/12	global mtn zero cpn ser a index-linked (autocallable buffered) 0	02/01	global mtn zero cpn ser a index-linked (digital return nts) 0	06/20
global mtn zero cpn ser a equity-linked (capped knock-out nts) 0	11/28	global mtn zero cpn ser a index-linked (autocallable buffered) 0	03/09	global mtn zero cpn ser a index-linked (digital return nts) 0	11/07
global mtn zero cpn ser a equity-linked (capped knock-out nts) 0	12/12	global mtn zero cpn ser a index-linked (autocallable buffered) 0	03/16	global mtn zero cpn ser a index-linked (digital return nts) 0	12/19
global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	11/13	global mtn zero cpn ser a index-linked (autocallable buffered) 0	03/23	global mtn zero cpn ser a index-linked (digital return nts) 0	01/25
global mtn zero cpn ser a equity-linked (capped leveraged nt) 0	11/16	global mtn zero cpn ser a index-linked (autocallable buffered) 0	03/23	global mtn zero cpn ser a index-linked (digital return nts) 0	11/07
global mtn zero cpn ser a equity-linked (capped return enh nt) 0	07/25	global mtn zero cpn ser a index-linked (autocallable buffered) 0	03/29	global mtn zero cpn ser a index-linked (digital return nts) 0	12/05
global mtn zero cpn ser a equity-linked (capped return enhanced) 0	10/03	global mtn zero cpn ser a index-linked (autocallable buffered) 0	04/02	global mtn zero cpn ser a index-linked (digital return nts) 0	07/05
global mtn zero cpn ser a equity-linked (capped return enhanced) 0	09/19	global mtn zero cpn ser a index-linked (autocallable buffered) 0	04/05	global mtn zero cpn ser a index-linked (digital return nts) 0	06/13
global mtn zero cpn ser a equity-linked (capped return enhanced) 0	09/07	global mtn zero cpn ser a index-linked (autocallable buffered) 0	04/06	global mtn zero cpn ser a index-linked (digital return nts) 0	05/25
global mtn zero cpn ser a equity-linked (capped secs) 0	08/01	global mtn zero cpn ser a index-linked (autocallable buffered) 0	04/13	global mtn zero cpn ser a index-linked (digital return nts) 0	09/28
global mtn zero cpn ser a equity-linked (contingent minimum nt) 0	07/05	global mtn zero cpn ser a index-linked (autocallable buffered) 0	04/20	global mtn zero cpn ser a index-linked (digital return nts) 0	08/31
global mtn zero cpn ser a equity-linked (cppd ret enh nt) 0	08/01	global mtn zero cpn ser a index-linked (autocallable buffered) 0		global mtn zero cpn ser a index-linked (digital return nts) 0	07/25
global mtn zero cpn ser a equity-linked (digital return nt) 0	07/05	global mtn zero cpn ser a index-linked (autocallable buffered) 0			
global mtn zero cpn ser a equity-linked (digital return nt) 0	07/27	global mtn zero cpn ser a index-linked (autocallable buffered) 0			
global mtn zero cpn ser a equity-linked (digital return nt) 0	11/28	global mtn zero cpn ser a index-linked (autocallable buffered) 0			
global mtn zero cpn ser a equity-linked (leveraged secs) 0	05/03	global mtn zero cpn ser a index-linked (autocallable buffered) 0			
global mtn zero cpn ser a equity-linked (optimal entry cppd nt) 0	07/25	global mtn zero cpn ser a index-linked (autocallable buffered) 0			

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Deutsche Bk AG London (continued)		Deutsche Pfandbriefbank AG (continued)		Dish DBS Corp (continued)	
global mtn zero cpn ser a index-linked (return enhanced nts) 0	06/01	covered bds 1.32	08/07	sr nt rule 144a 4.25	04/01
global mtn zero cpn ser a index-linked (return enhanced secs) 0	07/31	covered bds 1.375	08/28	Disney Walt Co	
global mtn zero cpn ser a index-linked (strategic accel redemp) 0	09/10	covered bds 1.44	08/28	global mtn ser f 1.5	09/17
global mtn zero cpn ser a index-linked (tracker nt) 0	04/27	covered bds 1.10	09/11	Dispensing Dynamics Intl	
global mtn zero cpn ser a index-linked (tracker nt) 0	08/22	covered bds 4.36	10/15	sr secd nt rule 144a 12.5	01/01
global mtn zero cpn ser a index-linked (tracker nts) 0	02/23	german bds 2.13	12/27	Dist of Columbia Hsg Fin Agcy	
global mtn zero cpn ser a index-linked (tracker nts) 0	04/09	Deutsche Postbank AG		bds 2.55	12/01
global mtn zero cpn ser a index-linked (trgr step performance) 0	06/29	covered bds 3.6	11/02	Distribution Financial Services RV Trust	
global mtn zero cpn ser a index-linked (trigger autocallab opt) 0	05/16	covered bds 4.36	12/03	nt 6.88	03/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	03/29	global gtd nt 6.75	08/20	nt 7.17	03/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	05/31	Deutsche Telekom Intl Fin		DJO Fin LLC / DJO Fin Corp	
global mtn zero cpn ser a index-linked (trigger performance sec) 0	06/29	global gtd nt 6.75	08/20	2nd priority sr secd nt rule 144a 8.75	03/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	08/31	Dev Bank of Japan		2ns priority sr secd nt 8.75	03/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	09/28	japan bds 1.69	03/20	gtd sr nt 7.75	04/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	11/28	japan bds 1.84	06/20	sr nt 9.875	04/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	11/28	Dev Bank of Japan Inc		sr nt rule 144a 7.75	04/15
global mtn zero cpn ser a index-linked (trigger performance sec) 0	11/30	gtd japan bds .283	06/15	sr nt rule 144a 9.875	04/15
global mtn zero cpn ser a index-linked (uncapped buys) 0	02/01	gtd japan bds .257	11/09	DLR Kredit A/S	
global mtn zero cpn ser a index-linked (uncapped buys) 0	06/28	gtd japan bds 1.6	11/19	covered bds 2	01/01
global mtn zero cpn ser a index-linked (uncapped buys) 0	08/31	gtd japan bds 1.4	12/17	covered bds 6	01/01
global mtn zero cpn ser a index-linked (uncapped buys) 0	11/01	japan bds .101	03/20	covered bds	01/01
global mtn zero cpn ser a index-linked (uncapped buys) 0	10/01	japan bds .244	03/20	danish mtg bds 10	11/01
medium term sr bk nt 6.125	03/15	japan bds .101	06/20	danish mtg bds 11	11/01
Deutsche Bk Spears/Lifers Tr Var Sts		japan bds .265	09/20	mtg bd 10	11/01
pass-thru ctf	01/01	japan bds .101	09/20	mtg bd 11	11/01
pass-thru ctf 6.375	08/01	japan bds .398	12/20	DNB Bank Asa	
pass-thru ctf 6.375	08/01	japan bds .101	12/20	fltg rt norwegian nt	01/26
pass-thru ctf 6.375	08/01	japan bds .264	12/20	DNB Boligkredit AS	
pass-thru ctf 6.375	08/01	Dev Bk of Japan		covered bds	01/18
pass-thru ctf 6.375	08/01	japan bds 1.83	09/20	covered bds	01/21
pass-thru ctf	08/01	Dev Bk of Japan Inc		covered bds 1	01/22
pass-thru ctf	08/01	gtd japan bds 1.6	02/19	covered bds 2.25	02/14
pass-thru ctf	08/01	gtd japan bds 1.6	08/20	covered bds 1	03/01
pass-thru ctf	08/01	Developers Diversified Rlty		covered bds 1.45	03/21
pass-thru ctf	08/01	mtn 7.5	07/15	covered bds	04/10
pass-thru ctf	08/01	nt 4.75	04/15	covered bds	04/19
pass-thru ctf	08/01	Devon Energy Corp		covered bds 4	05/16
pass-thru ctf	08/01	global sr nt 2.25	12/15	covered bds .84	05/22
pass-thru ctf	08/01	Dexia Cr Loc NY Brh		covered bds 1.125	11/12
pass-thru ctf	08/01	mtn fltg rt rule 144a	06/05	DNB Naeringskredit	
pass-thru ctf	08/01	Dexia Mun Agcy		covered bds	11/15
pass-thru ctf	08/01	obligations foncieres 4.382	01/22	DNB Nor Boligkredit AS	
pass-thru ctf	08/01	obligations foncieres	07/12	covered bds	02/16
pass-thru ctf	08/01	obligations foncieres	08/16	covered bds 2.25	03/26
pass-thru ctf	08/01	obligations foncieres	11/20	covered bds	04/26
pass-thru ctf	08/01	obligations foncieres	11/20	covered bds 3.38	07/11
pass-thru ctf	08/01	Dexia Muni Agcy		covered bds	07/11
pass-thru ctf	08/01	oblig foncieres	04/19	covered bds 2.045	07/31
pass-thru ctf	08/01	obligations foncieres	09/27	covered bds 2.65	08/27
pass-thru ctf	08/01	Dexia Municipal Agency		Dollar Diversified Payment Rights Fin Co	
pass-thru ctf	08/01	covered bds	02/16	coll nt	06/15
pass-thru ctf	08/01	covered bds 3.625	02/26	Dollar Gen Corp	
pass-thru ctf	08/01	covered bds 3.625	02/26	global sr nt 1.875	04/15
pass-thru ctf	08/01	covered bds 5.345	03/05	Dominican Rep	
pass-thru ctf	08/01	covered bds 2.5	05/02	global bd 9.08	01/23
pass-thru ctf	08/01	covered bds 3.73	11/12	Dominican Republic Gov't of	
pass-thru ctf	08/01	obligations foncieres	02/21	government bds 9.25	01/12
pass-thru ctf	08/01	obligations foncieres	03/13	government bds 9.25	01/19
pass-thru ctf	08/01	obligations foncieres 2.026	06/25	Dominion Res Inc	
pass-thru ctf	08/01	obligations foncieres 5.205	07/30	sr nt ser a 6.4	06/15
pass-thru ctf	08/01	obligations foncieres	09/20	sr nt ser a 1.9	06/15
pass-thru ctf	08/01	obligations foncieres	11/21	Dominion Resources Inc	
pass-thru ctf	08/01	Dexia Municipal Agency (France)		global nt 1.5	09/30
pass-thru ctf	08/01	bd 0	02/19	sr global nt 2.125	02/15
pass-thru ctf	08/01	bd	04/02	sr global nt 1.875	12/15
pass-thru ctf	08/01	DFS Furniture Hldgs PLC		Doncaster Gold Ltd	
pass-thru ctf	08/01	gtd sr sec fltg rt gbl nts	08/15	coll nt	07/05
pass-thru ctf	08/01	gtd sr sec global nt 7.625	08/15	coll nt	07/05
pass-thru ctf	08/01	Diageo Cap PLC		coll nt	07/05
pass-thru ctf	08/01	global gtd nt 1.125	04/29	coll nt	07/05
pass-thru ctf	08/01	mtn 4.85	05/15	Dongfeng Motor (Hong Kong) Int'l Co Limi	
pass-thru ctf	08/01	Diamond Resorts Corp		gtd eurobonds 1.6	10/28
pass-thru ctf	08/01	gtd sr secd nt 12	08/15	Donnelley R R & Sons Co	
pass-thru ctf	08/01	sr secd nt rule 144a 12	08/15	global nt 7.25	05/15
pass-thru ctf	08/01	Diamond St Tel Co		Double Charm Ltd	
pass-thru ctf	08/01	deb 9	06/15	coll nt 2.88	08/27
pass-thru ctf	08/01	Dickinson Cnty Mich Economic Dev Corp		Douglas Cnty Kans Uni Sch Dist No 497	
pass-thru ctf	08/01	Pollutn Ctl Rev		Lawrence Cfts Partn	
pass-thru ctf	08/01	mtn 2nd mkt derivative	11/01	custody recs 3.25	08/01
pass-thru ctf	08/01	Digicel Group Ltd		Dover Corp	
pass-thru ctf	08/01	sr nt rule 144a 10.5	04/15	nt 5.45	03/15
pass-thru ctf	08/01	Dillard Dept Stores Inc		Dow Chem Co	
pass-thru ctf	08/01	nt 6.625	01/15	dow inter nt 1.9	02/15
pass-thru ctf	08/01	Dillards Inc		dow inter nt 1.95	02/15
pass-thru ctf	08/01	deb 7.13	08/01	dow inter nt 1.8	03/15
pass-thru ctf	08/01	DineEquity Inc		dow inter nt 1.8	03/15
pass-thru ctf	08/01	gtd sr nt 9.5	10/30	dow inter nt 1.9	03/15
pass-thru ctf	08/01	sr nt rule 144a 9.5	10/30	dow inter nt 1.9	03/15
pass-thru ctf	08/01	Directv Hldgs LLC / Directv Fing Inc		dow inter nt 1.55	05/15
pass-thru ctf	08/01	gtd sr nt 1.75	01/15	dow inter nt 1.55	05/15
pass-thru ctf	08/01	Discover Bank		dow inter nt 1.6	05/15
pass-thru ctf	08/01	sr unsec nt 2.6	11/13	dow inter nt 1.65	05/15
pass-thru ctf	08/01	Discover BK New Castle Del		dow inter nt 3.8	05/15
pass-thru ctf	08/01	nt 2	02/21	dow inter nt 3.8	05/15
pass-thru ctf	08/01	Discover Card Master Tr I		dow inter nt 3.85	05/15
pass-thru ctf	08/01	coll nt	01/16	dow inter nt 1.75	06/15
pass-thru ctf	08/01	coll nt	05/15	dow inter nt 1.85	06/15
pass-thru ctf	08/01	coll nt .69	08/15	dow inter nt 2	06/15
pass-thru ctf	08/01	coll nt	10/15	dow inter nt 2.05	06/15
pass-thru ctf	08/01	Dish DBS Corp		dow inter nt 3.7	06/15
pass-thru ctf	08/01	sr nt 4.25	04/01		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Dow Chem Co (continued)		DUANE STR CLO II LTD (continued)		Edcon (Proprietary) Ltd	
dow inter nt 3.75	06/15	DUANE STR CLO II LTD / DUANE STR CLO II		gtd sr sec global nt 9.5	03/01
dow inter nt 3.75	06/15	CORP		gtd sr sec global nt 9.5	03/01
dow inter nt 3.75	06/15	coll nts	08/20	Edcon Proprietary Ltd	
dow inter nt 3.8	06/15	coll nts	08/20	gtd sr sec nt rule 144a 9.5	03/01
dow inter nt 2.3	08/15	coll nts	08/20	EDP Fin B V Amsterdam	
dow inter nt 2.3	08/15	coll nts	08/20	sr nt rule 144a 6	02/02
dow inter nt 2.3	08/15	Duane Street CLO II Ltd		Edu UK Bondco PLC	
dow inter nt 2.6	08/15	coll nt	08/20	gtd sr sec global nt 8.875	09/15
dow inter nt 3.35	08/15	Duchess III CDO S A		Education Mgmt LLC / ED Mgmt Fin Corp	
dow inter nt 3.4	08/15	coll nt 6.908	07/29	gtd sr cash pay pik nt 15	07/01
dow inter nt 3.4	08/15	coll nt 11.393	07/29	sr cash pay pik nt rule 144a 15	07/01
dow inter nt 2.6	09/15	coll nt	07/29	Edward Holland LP	
dow inter nt 2.65	09/15	coll nt	07/29	coll nt 7.09	07/15
dow inter nt 2.75	09/15	coll nt	07/29	Edwards Lifesciences Corp	
dow inter nt 2.75	09/15	coll nt fltg rt	07/29	global sr nt 2.875	10/15
dow inter nt 3.4	09/15	coll nt fltg rt	07/29	EESTI Energia AS	
dow inter nt 3.45	09/15	coll nt fltg rt	07/29	euronotes 4.25	10/02
dow inter nt 3.55	09/15	coll nt fltg rt	07/29	euronotes 4.25	10/02
dow inter nt 3.65	09/15	coll nt fltg rt	07/29	EGL Midco Inc	
dow inter nt 3.75	09/15	Ducommun Inc Del		sr pay-in-kind nt 9	06/15
dow inter nt 6.25	09/15	gtd sr nt 9.75	07/15	Eib Sukuk Co Ltd	
dow inter nt 6.35	09/15	sr nt rule 144a 9.75	07/15	tr ctf 4.147	01/11
dow inter nt 2.45	10/15	Duke Cap Corp		Eika Boligkredit AS	
dow inter nt 7	10/15	sr nt ser b 6.75	07/15	covered bds 2.375	12/03
dow inter nt 2.25	11/15	Duke Energy Carolinas Llc		covered bds	12/03
dow inter nt 2.25	11/15	global 1st & ref mtg bd 5.25	01/15	Eirles Two Ltd	
dow inter nt 2.3	11/15	global 1st & ref mtg bd ser b 5.1	04/15	coll nt 0	07/15
dow inter nt 2.35	11/15	global 1st & ref mtg bd ser c 7	11/15	coll nt 0	07/15
dow inter nt 3.5	11/15	Duke Energy Corp		Eksportfinans ASA	
dow inter nt 8	11/15	sr nt 6.25	06/15	mtn fltg rt 6.25	01/25
dow inter nt 8.125	11/15	Duke Energy Corp New		mtn fltg rt 7	04/25
dow inter nt 8.25	11/15	global sr nt 2.1	06/15	mtn fltg rt (cms)	02/28
dow inter nt 2.3	12/15	global sr nt 6.25	06/15	mtn fltg rt (cms)	03/28
dow inter nt 2.3	12/15	Duke Rfty Ltd Partnership New		mtn fltg rt (cms)	05/30
dow inter nt 2.35	12/15	sr nt 6.5	01/15	El Paso Corp	
dow inter nt 3.35	12/15	Dunkin Fin Corp		sr nt 7.25	06/01
dow inter nt 3.5	12/15	sr nt rule 144a 9.625	12/01	El Pollo Loco Inc	
dow inter nt 3.6	12/15	Durham ONT Reg Munc CDS		sr secd 2nd priority nt rule 144a 17	01/01
dow inter nt 3.6	12/15	cad\$ deb 4.6	02/21	Elan Fin Corp Ltd	
dow inter nt 3.65	12/15	Durham Regional Municipality of		liquid yield opt nt zero cpn 0	12/14
global nt 5.7	05/15	canadian bds 2.45	07/12	liquid yield opt nt zero cpn rule 144a 0	12/14
Dr Pepper Snapple Group Inc		canadian bds 3.55	10/15	Electric Power Dev Co Ltd	
gtd sr nt 6.82	05/01	canadian bds 2.55	10/16	japan bds 1.6	03/20
sr nt rule 144a 6.82	05/01	canadian debentures 1.95	07/02	japan bds 1.82	03/20
Dresdner Bank AG		canadian debentures 5.2	11/21	japan bds .717	05/18
fltg rt euro ctf	09/17	canadian debentures 5	12/23	Elering AS	
fltg rt german nt	01/04	DZ Bank AG Deutsche Zentral-		global nt 4.625	07/12
fltg rt german nt	07/02	Genossenschaftsbank		Eli Lilly and Co	
sub fltg rt german nt	07/16	sub bd 6.32	03/28	swiss nt	05/24
Drexel Burnham Lambert CMO Tr Q		sub bd 6.28	04/16	Elizabethtown Wtr Co	
coll mtg bds	06/01	sub fxd/flt rt euront 4.75	07/04	deb 10.125	10/15
coll mtg bds	06/01	zero cpn bd 0	06/05	Elk River Minn Indpnt Sch Dist No 728	
coll mtg bds	06/01	E House China Hldgs Ltd		mun 2nd mkt derivative (rols)	02/01
Drexel Burnham Lambert CMO Tr V		sr nt conv rule 144a 2.75	12/15	Elsevier Fin SA	
zero cpn cmo's	09/01	E On Intl Fin BV		gtd swiss bds 1	12/18
zero cpn cmo's	09/01	nt rule 144a 5.8	04/30	Elva Funding PLC	
Drexel Burnham Lambert CMO Trust Series Q		E Trade RV & Marine Tr		coll nt 14.7	04/03
coll bd 0	06/01	asset backed nt 3.62	10/08	EMAC Owner Trust	
coll bd 0	06/01	E-Carat SA		pass-thru ctf 0	05/15
zero cpn bd 0	06/01	pass-thru ctf	10/18	EMC Corp	
Drexel Burnham Lambert CMO Trust Series V		pass-thru ctf	10/18	global nt 1.875	06/01
coll bd 0	09/01	Eaccess Ltd		Emd Fin Llc	
coll bd 0	09/01	gtd global bds 8.375	04/01	gtd nt rule 144a 1.7	03/19
Drive Auto Receivables Tr 2015-A		gtd sr nt rule 144a 8.25	04/01	Emerson Elec Co	
coll nt 1.43	07/16	Eagle Credit Card Tr		nt 5.25	10/15
Drive Auto Receivables Tr 2015-B		coll nt 2.782	12/17	Emobile Terminal Install Sales REC Sec 2013-9	
coll nt 1.3	06/15	coll nt 3.474	12/17	pass-thru ctf	03/02
Drive Auto Receivables Tr 2015-C		coll nt 3.652	12/17	Emobile Terminal Install Sales REC Sec 2014-4	
coll nt 1.03	01/15	coll nt 4.434	12/17	pass-thru ctf	10/04
coll nt	01/15	pass-thru ctf 4.752	12/17	Empire Dist Elec Co	
coll nt 1.38	07/15	pass-thru ctf 5.484	12/17	1st mtg 9.75	10/01
Drive Auto Receivables Tr 2015-D		Eagle Creek CLO Ltd		1st mtg bd 6.375	06/01
coll nt 1.23	06/15	coll nt	02/28	EMPORIA PFD FDG II LTD	
coll nt	06/15	coll nt	02/28	coll nt 0	10/18
coll nt 1.59	12/17	coll nt	02/28	coll nt	10/18
Drive Auto Receivables Tr 2016-A		coll nt	02/28	coll nt	10/18
coll nt 1.5	03/15	East Japan Railway Co (Japan)		coll nt	10/18
coll nt	03/15	bd 3.075	02/25	coll nt	10/18
Drive Auto Receivables Tr 2016-B		East Nippon Expressway Co Ltd		coll nt	10/18
coll nt 1.38	08/15	sr sec japan bds .401	06/20	coll nt	10/18
Drive Auto Receivables Tr 2017-B		sr sec japan bds .58	06/20	coll nt	10/18
coll nt 1.59	12/17	sr sec japan bds .381	09/20	coll nt	10/18
Driver Brazil Two FIDC		sr sec japan bds .319	12/20	coll nt	10/18
pass-thru ctf	12/17	Eastcomtrans LLP		Emporia Preferred Funding I Ltd	
pass-thru ctf	12/17	sr sec global nt 7.75	04/22	coll nt 5.25	10/12
DRS Technologies Inc		Eastman Chem Co		coll nt 10.25	10/12
sr sub nt 7.625	02/01	nt 6.3	11/15	coll nt	10/12
Dryrock Issuance Tr		Eastman Kodak Co		coll nt	10/12
coll nt	07/16	deb 9.95	07/01	coll nt	10/12
coll nt .64	08/15	sr secd nt rule 144a 9.75	03/01	coll nt	10/12
DTEK Fin PLC		Eaton Corp		coll nt	10/12
gtd sr global nt 7.875	04/04	global nt 5.6	05/15	coll nt	10/12
Du Pont E I de Nemours & Co		EBAY Inc		coll nt	10/12
global nt 6	07/15	global sr nt 2.5	03/09	coll nt	10/12
DUANE STR CLO II LTD		Ecobal Inc		coll nt	10/12
coll nts	08/20	global nt 1.55	01/12	coll nt	10/12
coll nts	08/20	Ecopetrol S A		coll nt	10/12
		global nt 4.25	09/18	coll nt	10/12

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Enbridge Energy Partners L P global nt ser b 6.5 nt rule 144a 6.5	04/15 04/15	Erste Bank Der Oesterreichischen Sparkassen AG (continued) covered bds 8 covered bds 7 covered bds 7.25 covered bds 4.86 covered bds 6.875 covered bds 7.875 mtg pfandbriefe sub bd 5.8	02/15 06/30 06/30 10/21 10/30 10/30 04/01 01/27	Exova PLC gtd global bds 10.5	10/15
Endeavour Intl Corp 1st priority nt 12 1st priority nt rule 144a 12 2nd priority sr nt 12 2nd priority sr nt rule 144a 12 sr nt rule 144a 12	03/01 03/01 06/01 06/01 03/01	Erste Group Bank AG covered bds covered bds 3 covered bds	06/30 09/06 10/11	Expedia Inc sr nt 7.456 sr nt rule 144a 7.456	08/15 08/15
Endologix Inc sr nt conv 2.25	12/15	ESKOM (South Africa) zero cpn eurobd 0	12/31	Export Dev CDA global bd 1 global bd 1.5 global bd 1 global sr bd 1.25	06/15 10/03 11/01 12/10
Enel SPA fltg rt italian nt italian bds 4.875	02/20 02/20	Essex Cnty N J pass-thru ctf pass-thru ctf	02/15 08/15	Export Import Bk Korea mtn fltg rt rule 144a nt 1.75 nt 2.875 nt fltg rt 1.76233	11/01 02/27 09/17 02/23
Energest SA brazilian debentures	04/20	Eurasian Dev Bank fltg rt russian nt	02/06	Export-Import Bank of Korea (The) bds japan bds .37 thai bds 3.81	08/07 09/25 03/11
Energy Future Inter Hldg Co LLC sr toggle nt rule 144a 11.25	12/01	Eurobank Ergasias SA covered bds covered bds	07/20 07/25	Express (Bvi) 2015 Ltd gtd eurobonds 3	06/04
Energy Northwest Wash Elec Rev muni 2nd mkt derivatives muni 2nd mkt derivatives pass thru ctf pass thru ctf pass thru ctf pass thru ctf pass thru ctf pass thru ctf	07/01 07/01 07/01 07/01 07/01 07/01 07/01 07/01	Eurofima bd 3.25	12/28	Express LLC / Express Fin Corp gtd sr nt 8.75 sr nt rule 144a 8.75	03/01 03/01
Energy Partners Ltd gtd sr nt 8.25 sr nt rule 144a 8.25	02/15 02/15	Eurohypo AG covered bds 2.75 covered bds 2.75 covered bds 2.5 covered bds 4.375 covered bds 2.6 covered bds 3.625 covered bds 3.625 covered bds 2.67 covered bds 3.23 covered bds 3.375 covered bds 3.125 mtg pfandbriefe 4.4 mtg pfandbriefe 4.75 mtg pfandbriefe mtg pfandbriefe 4.995 public sector pfandbriefe 4.69	02/23 03/09 03/15 06/04 09/10 09/24 09/24 10/08 12/13 12/21 12/27 02/19 06/04 07/18 08/03 02/20	Exxon Mobil Corp global sr nt 1.439 global sr nt fltg rt 2.08738 sr nt 1.305 sr nt fltg rt 1.53063	03/01 03/01 03/06 03/01
Energy Transfer Partners L P sr nt 2.5 sr nt 6.7	06/15 07/01	Europcar Groupe SA sr sub global nt 9.375	04/15	F-E Blue Srl coll nt 0 coll nt 0 coll nt 0	10/30 10/30 10/30
Energy XXI Bermuda Ltd nt conv 3 nt conv rule 144a 3	12/15 12/15	European Bank For Reconstruction and Dev step down eurobonds 4 step down eurobonds	12/18 12/18	F-E Green Srl coll flt rt nt 0 coll flt rt nt 0	10/30 10/30
Energysolutions Inc / Energysolutions LLC gtd sr nt 10.75 gtd sr nt rule 144a 10.75	08/15 08/15	European Bk Recon & Dev emtn 1.625 emtn 1 emtn 1 emtn 10 emtn 1.625 emtn fixed/fltg rt 7.25 emtn fltg rt emtn fltg rt 0 global mtn fltg rt 7 global nt 1 itl\$ emtn step-down 0 zar\$ emtn zero cpn 0	04/10 06/15 09/17 11/09 11/15 04/30 01/08 08/14 06/11 06/15 11/05 12/31	Fairfax Finl Hldgs Ltd nt 7.375	04/15
Energy Ark Inc 1st mtg bd 5.4 1st mtg bd 5 1st mtg bd rule 144a 5.4 1st mtg bd rule 144a 5	05/01 07/01 05/01 07/01	Eurohypo AG Europaeische Hypothekenbank der Deutschen Bank bd 5.11	08/01	Fairpoint Communications Inc sr nt 13.125 sr nt 13.125 sr nt rule 144a 13.125	04/01 04/02 04/01
Energy Gulf States Reconstruction Funding I, LLC Senior Secured coll notes 5.79	10/01	European Invnt Bk cad\$ mtn rule 144a 2.625 gbp\$ bd 4.75 global nt 1 global nt 1 global nt 1.625 mtn rule 144a 1.75 mtn fltg rt 144a mtn fltg rt rule 144a mtn rule 144a 5.25 nt 5.25 nt 1.25 sr nt 1.125	09/24 10/15 03/15 06/15 12/18 04/24 07/06 10/09 03/15 03/15 05/15 08/15	Fairway Ln Fdg Co coll nt coll nt coll nt coll nt coll nt coll nt coll nt coll nt coll nt	10/17 10/17 10/17 10/17 10/17 10/17 10/17 10/17
Energy Gulf Sts LA LLC 1st mtg bd 6 1st mtg bd rule 144a 6	05/01 05/01	Evergrande Real Estate Group Ltd gtd global bds 8.75	10/30	Fana Sparebank Boligkredittd AS covered bds covered bds	05/15 08/20
Energy LA LLC 1st mtg bd 6.5	09/01	Evertec Inc gtd sr nt 11 sr nt rule 144a 11	10/01 10/01	Fantasia Hldgs Group Co Ltd gtd eurobonds 11.5	06/01
Energy Miss Inc 1st mtg bd 4.95	06/01	Evertec LLC / Evertec Fin Corp sr nt rule 144a 11	10/01	Far East Cap Ltd SA gtd sr secd nt rule 144a 8	05/02
Enterprise Oil PLC nt 7	05/01	Evraz Group S A nt rule 144a 9.5 nt rule 144a 6.75	04/24 04/27	Farm Credit Bank of Texas (The) sub nt	09/01
Enterprise Prods Oper Lic gtd sr nt 6.65 gtd sr nt 1.65	04/15 05/07	Exco Res Inc sr nt 7.5	09/15	FCT Red & Black Guaranteed Home Loans II covered bds	04/26
Entertainment Pptys Tr mtge pass thru ctf 5.734 mtge pass thru ctf 6.223 mtge pass thru ctf 6.711 mtge pass thru ctf 7.926 mtge pass thru ctf 8.991 pass thru ctf 5.244 pass thru ctf 4.239	02/15 02/15 02/15 02/15 02/15 02/15 02/15	Exide Technologies gtd sr secd nt 8.625 sr secd nt rule 144a 8.625	02/01 02/01	Federal Agric Mtg Corp Medium Term Nts mtn fltg rt 2.23356	12/03
EOG Res Inc sr nt 6.875	10/01	Exopack Hldgs Corp gtd sr nt 10 sr nt rule 144a 10	06/01 06/01	Federal Express Corp 2012 Pass Thru TR pass thru ctf rule 144a 2.625	01/15
EOP Oper Ltd Partnership bd rule 144a 7.25 nt 7.25	02/15 02/15			Federal Express Corp Pass Thru Tr 1996 pass thru ctf ser b2 7.84 pass thru ctf ser 1997-1-a 7.5 pass thru ctf ser 1997-1-b 7.52	01/30 01/15 01/15
EPL Oil & Gas Inc sr nt rule 144a 8.25	02/15			Federal Natl Mtg Assn nt 4.5	04/23
Equicon Mortgage Loan Trust mtg pass thru ctf 8.5 pass-thru ctf 6.75	02/18 10/18			Ferro Corp sr nt 7.875	08/15
Equiniti Newco 2 PLC gtd sr sec fltg rt gbl nts gtd sr sec global nt 7.125	12/15 12/15			FHB Mtge Bank Co PLC covered bds 6.25 covered bds covered bds	03/13 03/30 10/24
Equinox Inc sr nt 8.125	03/01			Fideicomiso Financiero Albanesi Gas Clase 02 coll nt pass-thru ctf	12/31 12/31
Equinox Credit Funding PLC coll nt	09/19			Fideicomiso Financiero Ames IV pass-thru ctf pass-thru ctf pass-thru ctf	01/15 01/15 01/15
Equinox PLC coll nt fltg rt	01/25			Fideicomiso Financiero Ames V coll nt coll nt coll nt	08/28 08/28 08/28
Equitable Res Inc bd rule 144a 5.15 global sr nt 6.5 mtn ser c 7.6 nt 5.15	03/01 04/01 01/15 03/01			Fideicomiso Financiero Aval Rural Xxvi pass-thru ctf 5 pass-thru ctf 6	11/01 11/01
Equivalence Home Equity Loan Trust asset-bkd global ctf 6.975	08/25			Fideicomiso Financiero Colcar coll nt 32 coll nt	12/31 12/31
ERAC USA Fin LLC gtd nt rule 144a 2.8	11/01				
Erste Bank Der Oesterreichischen Sparkassen AG covered bds 8.625 covered bds 4.32 covered bds 7.5	01/15 02/04 02/15				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Fideicomiso Financiero Colcar (continued)		Fifth Third Auto Tr 2014-2		Floyd Cnty GA Sch Dist	
coll nt	12/31	coll nt .89	11/15	custodial rects 4.7	09/01
coll nt	12/31	Fifth Third Auto Tr 2015-1		custodial rects 4.7	09/01
coll nt	12/31	coll nt 1.02	05/15	FMC Fin VIII SA	
coll nt	12/31	coll nt	05/15	gtd global nt 6.5	09/15
coll nt	12/31	Fifth Third Bancorp		Fmg Resources (August 2006) Pty Ltd	
coll nt	12/31	sub nt 4.5	06/01	gtd global nt 6.875	02/01
pass-thru ctf	12/31	Fifth Third Bk Cincinnati Ohio		FMS Wertmanagement	
pass-thru ctf 28	06/08	medium term sr bk nt 1.45	02/28	fltg rt german nt	06/18
pass-thru ctf	06/08	medium term sr bk nt 2.15	08/20	fltg rt german nt	07/16
pass-thru ctf	06/08	medium term sr bk nt fltg rt	08/20	fltg rt german nt	10/30
pass-thru ctf	06/08	Fiji Gov't of		fltg rt german nt	11/19
Fideicomiso Financiero Eisa/Vialnoa		government bds 3.45	03/02	global nt 1.25	07/30
pass-thru ctf	05/15	government bds 3.5	05/04	global nt 1.625	11/20
pass-thru ctf	05/15	government bds 3.5	10/19	gtd fltg rt german bds	03/15
pass-thru ctf	07/16	Financing of Infrastructural Projects		FNBC 1993-A	
pass-thru ctf	07/16	gtd global nt 7.4	04/20	pass-thru ctf 8.08	01/05
Fideicomiso Financiero Icbc Personales Xii		Findus Bondco SA		Foodcorp (Proprietary) Ltd	
coll nt	06/29	gtd sr sec global nt 9.125	07/01	gtd sr sec global nt 8.75	03/01
coll nt	06/29	gtd sr sec global nt 9.5	07/01	Force Two LP	
coll nt	06/29	Finland Gov't of		coll nt	01/10
coll nt	06/29	finnish serial bds 1.125	09/15	coll nt	01/10
Fideicomiso Financiero Icbc Prendarios I		Finland Rep		coll nt	01/10
pass-thru ctf	11/03	sr nt rule 144a 1	05/21	coll nt	01/10
pass-thru ctf	11/03	Firemans Fd Corp		Ford Auto Securitization Tr 2011-R3	
pass-thru ctf	11/03	deb 10.5	01/15	coll nt 3.842	03/15
Fideicomiso Financiero Icbc Prendarios II		deb 9.875	02/01	Ford Auto Securitization Tr 2013-R1	
pass-thru ctf	06/29	First Alliance Mortgage Loan Trust		coll nt 2.523	04/16
pass-thru ctf	06/29	mtg pass thru ctf 6.2	11/20	coll nt 2.772	08/15
Fideicomiso Financiero Lucaioli Serie Xvi		First Boston Mortgage Securities Corp (MPT Series)		Ford Auto Securitization Tr 2015-R4	
coll nt	01/20	mtg pass thru ctf 0	04/16	coll nt 1.381	03/15
coll nt	03/20	mtg pass thru ctf 9.488	04/16	Ford Credit Auto Lease Tr 2015-A	
Fideicomiso Financiero Mas Cuotas Serie IV		mtg pass thru ctf 7.6	11/01	coll nt 1.13	06/15
coll nt	07/18	First Boston Mortgage Securities Corp. (MPT Series)		coll nt 1.31	08/15
coll nt	07/18	mtg pass thru ctf 0	10/25	coll nt 1.59	09/17
coll nt	07/18	mtg pass thru ctf 0	10/25	Ford Credit Auto Owner Tr 2011-3	
Fideicomiso Financiero Mas Cuotas Serie V		mtg pass thru ctf 7.62	11/01	coll nt 2.973	02/15
coll nt	11/30	First Capital Realty Inc		Ford Credit Auto Owner Tr 2011-4	
coll nt	11/30	gtd canadian debentures 5.25	08/30	coll nt 3.169	03/15
coll nt	11/30	gtd canadian debentures 4.95	11/30	Ford Credit Auto Owner Tr 2012-1	
Fideicomiso Financiero Mas Cuotas Serie VI		First Federal Savings & Loan Association of Rochester		coll nt 3.142	08/15
coll nt	09/28	mtg pass thru ctf 8.55	06/25	Ford Credit Auto Owner Tr 2012-2	
coll nt	09/28	mtg pass thru ctf 0	09/01	coll nt 1.758	05/15
coll nt	09/28	mtg pass thru ctf 8.875	11/25	Ford Credit Auto Owner Tr 2012-3	
Fideicomiso Financiero Pvc Cred Serie Xiii		First Horizon Mortgage Pass-Thru Trust		coll nt 2.655	01/15
pass-thru ctf 13	01/31	pass-thru ctf 5	02/01	coll nt 1.667	07/16
pass-thru ctf 23	01/31	pass-thru ctf 0	06/25	Ford Credit Auto Owner Tr 2012-A	
pass-thru ctf	01/31	pass-thru ctf 0	06/25	coll nt 2.94	07/15
pass-thru ctf	01/31	pass-thru ctf 0	06/25	Ford Credit Auto Owner Tr 2012-C	
Fideicomiso Financiero Pvc Cred Serie Xiv		pass-thru ctf 4.5	09/25	coll nt 1.69	04/15
pass-thru ctf 13	01/27	pass-thru ctf 4.5	09/25	Ford Credit Auto Owner Tr 2013-1	
pass-thru ctf 23	01/27	pass-thru ctf 4.5	09/25	coll nt 2.505	04/16
pass-thru ctf	01/27	pass-thru ctf 4.5	09/25	coll nt 2.774	05/18
pass-thru ctf	01/27	pass-thru ctf 4.5	09/25	coll nt 1.395	11/15
Fideicomiso Financiero Pvc Cred Serie Xv		First Horizon Mtge Pass-Through Tr 2003-10		Ford Credit Auto Owner Tr 2013-B	
pass-thru ctf 24	03/11	pass-thru ctf 4.75	12/01	coll nt .76	08/15
pass-thru ctf	03/11	First Wind Capital LLC		coll nt 1.11	10/15
pass-thru ctf	03/11	sr sec global nt 10.25	06/01	Ford Credit Auto Owner Tr 2013-D	
Fideicomiso Financiero Pvc Cred Serie Xvi		sr secd nt rule 144a 10.25	06/01	coll nt .67	04/16
pass-thru ctf 24	05/04	Firstenergy Corp		Ford Credit Auto Owner Tr 2014-A	
pass-thru ctf	05/04	global nt ser a 2.75	03/15	coll nt .79	05/15
pass-thru ctf	05/04	FirstPlus Home Loan Owner Trust		Ford Credit Auto Owner Tr 2014-B	
Fideicomiso Financiero Pvc Cred Serie Xvii		asset-bkd nt 6.42	10/10	coll nt .9	10/15
pass-thru ctf 24	09/06	coll nt 6.38	01/10	Ford Credit Auto Owner Tr 2015-A	
pass-thru ctf	09/06	Fleet Leasing Receivables Tr		coll nt .81	01/15
pass-thru ctf	09/06	coll nt 6	01/15	coll nt	01/15
Fideicomiso Financiero Pvc Cred Serie Xviii		Fleming Amer Inv Tr PLC		Ford Credit Auto Owner Tr 2015-B	
pass-thru ctf 26	11/01	gbp\$ secd bd reg s 6.875	06/08	coll nt .72	03/15
pass-thru ctf	11/01	Flexy SA		coll nt	03/15
pass-thru ctf	11/01	fltg rt brazilian nt	12/12	Ford Credit Auto Owner Tr 2015-C	
Fideicomiso Financiero Supervielle Creditos 70		Flexi ABS Tr 2013-1		coll nt .95	08/15
pass-thru ctf	10/21	pass-thru ctf	06/21	coll nt	08/15
pass-thru ctf	10/21	pass-thru ctf	06/21	Ford Credit Canada Ltd	
Fideicomiso Financiero Supervielle Creditos 71		pass-thru ctf	06/21	gtd sr global nt 3.7	08/02
pass-thru ctf 16	08/06	pass-thru ctf	06/21	Ford Credit de Mexico SA de CV Sofom	
pass-thru ctf	08/06	pass-thru ctf	06/21	certificados bursatiles	05/31
pass-thru ctf	08/06	Flexi ABS Tr 2014-1		Ford Credit Floorplan Master Owner Tr A	
Fideicomiso Financiero Supervielle Leasing 8		pass-thru ctf	10/22	coll nt .85	01/15
pass-thru ctf 17.5	02/09	pass-thru ctf	10/22	coll nt 1.12	01/15
pass-thru ctf	02/09	pass-thru ctf	10/22	coll nt 1.37	01/15
pass-thru ctf	02/09	pass-thru ctf	10/22	coll nt 1.82	01/15
Fideicomiso Financiero Supervielle Leasing 9		pass-thru ctf	10/22	coll nt	01/15
pass-thru ctf 17	09/22	Flexi Van Leasing Inc		Ford Floorplan Auto Securitization Tr	
pass-thru ctf	09/22	sr nt rule 144a 7.875	08/15	pass-thru ctf 2.063	06/15
pass-thru ctf	09/22	Florida Pwr & Lt Co		pass-thru ctf 2.383	06/15
Fidelity Bk PLC		1st mtg 9.625	02/01	pass-thru ctf 2.633	06/15
nt rule 144a 6.875	05/09	1st mtg 10.25	07/01	pass-thru ctf 2.833	06/15
Fidelity National Financial Inc		1st mtg 9.8	11/01	Ford Mtr Co Del	
sr nt conv 4.25	08/15	Florida Pwr Corp		deb 6.5	08/01
Fidelity Natl Finl Inc		global 1st mtg bd 5.65	06/15	Ford Mtr Cr Co	
sr nt conv rule 144a 4.25	08/15	Florida St		aud\$ sr nt 4.05	12/10
Fidelity Natl Information Svcs Inc		mun 2nd mkt derivative (rocs)	07/01	global nt 2.145	01/09
global gtd sr nt 2	04/15	mun 2nd mkt derivative (rols)	07/01	global nt fltg rt 2.29028	10/01
global sr nt 2.85	10/15	Florida St Brd Ed Cap Outlay		global sr nt 2.551	01/09
Fifth Third Auto Tr 2014-1		pass-thru ctf	06/01	sr nt 2.24	06/15
coll nt .68	04/16	Florida St Brd Ed Lottery Rev		sr nt fltg rt 3.0245	06/15
		pass-thru ctf	06/01	Ford Mtr Cr Co LLC	
			07/01	ford cr nts 2.15	03/20
				ford cr nts 2.25	03/20

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Ford Mtr Cr Co LLC (continued)		Franshion Brilliant Ltd		GAZ Capital SA (continued)	
ford cr nts 3	03/20	gtd eurobonds 5.375	10/17	loan participation nt 6.605	02/13
ford cr nts 1.8	05/20	Freeport McMoran Copper & Gold Inc		loan participation nt 3.7	07/25
ford cr nts 2	05/20	gtd sr nt 2.375	03/15	loan participation nt 3.375	11/30
ford cr nts 2	08/20	sr nt rule 144a 2.375	03/15	Gazprom Oao	
ford cr nts 3	08/20	Freescale Semiconductor Inc		In partn nt ser 17 rule 144a 8.146	04/11
ford cr nts 5	08/20	sr secd nt rule 144a 10.125	03/15	Gazprombank	
ford cr nts 2	09/20	sr secd nt rule 144a 9.25	04/15	loan participation nt 3.984	10/30
ford cr nts 2	09/20	Fresenius Med Care US Fin II Inc		Gcl Hldgs SCA	
ford cr nts 2.05	09/20	gtd sr nt rule 144a 6.5	09/15	gtd global nt 9.375	04/15
ford cr nts 3	09/20	Frigoglass Fin BV		GCO Ed Ln Fdg Tr I	
ford cr nts 5.5	09/20	gtd global nt 8.25	05/15	global nt student ln taxable fltg rt	11/26
ford cr nts 5.5	09/20	Frontier Communications Corp		GCS Holdco Fin I SA	
ford cr nts 2.75	10/20	pfid stk mandatory conv ser a 11.125	06/29	gtd sr sec global nt 6.5	11/15
ford cr nts 2.25	11/20	sr nt 8.125	10/01	GE Capital Credit Card Master Note Tr	
ford cr nts 2.25	11/20	Frontier Oil Corp		pass-thru ctf 1.03	01/15
ford cr nts 2.3	11/20	sr nt 6.875	11/15	pass-thru ctf 1.62	01/15
ford cr nts 2.35	11/20	FuelCell Energy Inc		pass-thru ctf 2.42	01/15
ford cr nts 2.5	11/20	sr nt conv 8	06/15	pass-thru ctf 3.69	03/15
ford cr nts 3	12/20	Fujitsu Ltd		pass-thru ctf 4.67	03/15
ford cr nts 4.75	12/20	bd 3	05/08	pass-thru ctf 5.75	03/15
ford cr nts 5	12/20	Fukuoka City		pass-thru ctf .95	06/15
ford cr nts fltg rt 3.28494	08/20	japan bds .137	03/16	pass-thru ctf 1.51	06/15
ford cr nts fltg rt 3.45175	06/20	japan bds 1.52	06/20	pass-thru ctf	06/15
ford cr nts ser b 2.5	12/20	japan bds .35	07/25	pass-thru ctf	06/15
global nt 2.375	01/16	japan bds .31	09/26		
mnt ser b 2.735	03/14	japan bds 1.57	10/24		
nt 5	05/15	japan bds .24	12/27		
Forest City Enterprises Inc		Fukuoka Prefecture		GE Capital Mortgage Services, Inc.	
sr nt conv 4.25	08/15	japan bds .18	01/29	mtg pass thru ctf 8	08/25
sr nt conv rule 144a 4.25	08/15	japan bds .1	03/27		
FORSYTH CNTY N C		japan bds 1.59	06/20	GE Corporate Aircraft Financing LLC	
pass-thru ctf	07/01	japan bds 1.94	06/20	fltg rt aircraft financing-bkd nt	01/25
Fortaleza Leasing SA		japan bds 3.15	07/30	sr sub fltg rt asset-bkd global nt	01/25
bolivian bds	02/25	japan bds .25	09/26	GE Dealer Floorplan Master Note Tr	
bolivian bds	04/07	japan bds 1.67	10/30	coll nt	02/20
FORTRESS CR FDG III LP		japan bds .184	11/27	coll nt	02/20
coll nts	09/01	japan bds .27	12/25	coll nt	04/20
coll nts	09/01	japan bds 1.59	12/25	coll nt	04/20
coll nts	09/01	Future Ld Dev Hldgs Ltd		coll nt	04/20
coll nts	09/01	sr nt rule 144a 10.25	01/31	GE Equipment Midticket LLC	
coll nts	09/01	FXCM Inc		coll nt 6.85	10/15
coll nts	09/01	sr nt conv 2.25	06/15	coll nt 6.85	10/15
coll nts	09/01	sr nt conv rule 144a 2.25	06/15	GE Equipment Small Ticket LLC	
coll nts	09/01	G Force CDO Ltd / G Force CDO Corp		coll nt 1.45	01/17
coll nts	09/01	coll nt	12/25	coll nt 2.13	01/17
coll nts	09/01	coll nts 4.94	12/25	coll nt 2.58	01/17
Fortress Cr Invs I Ltd		GA Environ Ln Acquisition Cp		coll nt 3.72	01/17
coll nt	03/22	coll nt 3.05	02/15	coll nt 1.66	02/21
coll nt	03/22	GAIN Cap Hldgs Inc		coll nt 2.18	02/21
coll nt	03/22	sr nt conv 4.125	12/01	coll nt 3.15	02/21
coll nt	03/22	sr nt conv rule 144a 4.125	12/01	coll nt 4.19	02/21
coll nt	03/22	Gala Group Fin Ltd		coll nt 1.27	08/21
coll nt	03/22	gtd sr sec global nt 8.875	09/01	coll nt 1.66	08/21
coll nt	03/22	Galaxy VI CLO Ltd		coll nt 2.33	08/21
coll nt	03/22	coll nts 1.5	06/13	coll nt 3.06	08/21
coll nt	03/22	coll nts 6.21	06/13	GE Equipment Transportation LLC	
coll nt	03/22	coll nts	06/13	coll nt .97	04/23
coll nt	03/22	coll nts	06/13	Geldilux-Ts-2010 SA	
coll nt	03/22	coll nts	06/13	pass-thru ctf	04/30
Fortress Credit Investments I Ltd		coll nts	06/13	pass-thru ctf	04/30
coll nt	03/22	coll nts	06/13	pass-thru ctf	04/30
coll nt	03/22	coll nts	06/13	pass-thru ctf	04/30
coll nt	03/22	coll nts	06/13	pass-thru ctf	04/30
Fortress Credit Investments II Ltd		coll nts	06/13	pass-thru ctf	04/30
coll nt	03/22	Galaxy VII CLO Ltd		pass-thru ctf	04/30
coll nt	03/22	coll nt 1	10/13	Gemdale (Asia) Hldg Ltd	
coll nt	03/22	coll nt	10/13	gtd eurobonds 5.625	03/21
coll nt	03/22	coll nt	10/13	General Dynamics Corp	
coll nt	03/22	coll nt	10/13	deb 9.95	04/01
Fosamprenavir Rty L P		coll nt	10/13	General Elec Cap Corp	
sr secd nt rule 144a 15.5	06/15	coll nt	10/13	ge capital inter nt 5	02/15
Founders Grove CLO Ltd		coll nt	10/13	ge capital inter nt 5	03/15
coll nts	04/25	coll nt	10/13	ge capital inter nt 5	03/15
coll nts	04/25	coll nt	10/13	ge capital inter nt 5.1	04/15
coll nts	04/25	coll nt	10/13	ge capital inter nt 5.25	04/15
coll nts	04/25	coll nt 0	04/15	ge capital inter nt 5.25	05/15
coll nts	04/25	coll nt 0	04/15	ge capital inter nt 4.75	05/15
coll nts	04/25	coll nt 0	04/15	ge capital inter nt 5	05/15
Fpl Energy Caithness Fdg Corp		coll nt 0	04/15	ge capital inter nt 5	05/15
sr secd bd rule 144a 7.645	12/31	coll nt 0	04/15	ge capital inter nt 4.5	06/15
FPL Energy Marcus Hook L P		coll nt 0	04/15	ge capital inter nt 4.5	06/15
sr secd nt rule 144a 7.59	07/10	coll nt 0	04/15	ge capital inter nt 4.65	06/15
Frac Tech Svcs LLC / Frac Tech Svcs Inc		coll nt 0	04/15	ge capital inter nt 4.85	12/15
gtd sr nt rule 144a 8.125	11/15	Gale Funding Ltd		ge capital inter nt 5.8	12/15
Franchise Loan Trust		coll nt	04/17	ge capital inter nt 4.75	02/15
coll nt 2.166	07/11	coll nt	04/17	ge capital inter nt 4.75	02/15
coll nt 6.24	07/11	Galicia Comunidad Autonoma de		ge capital inter nt 4.8	02/15
coll nt 6.43	07/11	spanish bds 6.131	04/03	ge capital inter nt 4.55	03/15
coll nt 6.74	07/11	Gamenet SPA		ge capital inter nt 5	03/15
coll nt 7.01	07/11	sr sec global nt 7.25	08/01	ge capital inter nt 5	03/15
coll nt 7.24	07/11	Gannett Inc		ge capital inter nt 4.5	04/15
coll nt 7.71	07/11	sr nt 7.125	09/01	ge capital inter nt 6.75	04/15
coll nt 8.674	07/11	sr nt rule 144a 7.125	09/01	ge capital inter nt 4.4	05/15
coll nt 8.674	07/11	Garanti Diversified Payment Rights Fin Co		ge capital inter nt 4.5	05/15
Franklin CLO V Ltd		pass-thru ctf	07/09	ge capital inter nt 5.15	05/15
coll nt	06/15	Gastar Expl Inc New		ge capital inter nt 5.25	05/15
coll nt	06/15	sr secd nt 8.625	05/15	ge capital inter nt 6.3	05/15
coll nt	06/15	Gastar Expl USA Inc		ge capital inter nt 6.3	05/15
coll nt	06/15	sr secd nt rule 144a 8.625	05/15	ge capital inter nt 6.75	05/15
coll nt	06/15	GATX Corp		ge capital inter nt 6.75	05/15
coll nt	06/15	sr nt 6	02/15	ge capital inter nt 4.25	06/15
Franklin Svgs Assn Ottawa Kans		sr nt 2.375	07/30	ge capital inter nt 5.45	06/15
mtg backed bd 9.5	02/15	GAZ Capital SA		ge capital inter nt 6	06/15
		global bds 8.146	04/11	ge capital inter nt 6.15	06/15
				ge capital inter nt 4	07/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
General Elec Cap Corp (continued)		Genesis Tr II Series 2015-2		Glendale Federal Bank, F.S.B. (CA)	
ge capital inter nt 6	07/15	pass-thru ctf 1.675	09/17	mtg-bkd bd 8.25	03/25
ge capital inter nt 6	07/15	pass-thru ctf 1.845	09/17	Gig Ore Hill CLO 2013-1 Ltd	
ge capital inter nt 6	07/15	pass-thru ctf 2.025	09/17	coll nt	07/16
ge capital inter nt 4	08/15	Genesis Trust		Global Franchise Trust	
ge capital inter nt 3.5	10/15	coll nt 4.245	09/17	pass-thru ctf 1.839	06/10
ge capital inter nt 3.5	11/15	coll nt 4.434	09/17	Global Leveraged Capital Cr Oppt Fd I	
ge capital inter nt 5	11/15	coll nt 4.534	09/17	coll nt 2	12/20
ge capital inter nt 3.75	12/15	Genoa Prov of		coll nt 10.04	12/20
ge capital inter nt 4.65	12/15	italian bd 3.252	06/30	coll nt	12/20
ge capital inter nt 4.8	12/15	Genon Escrow Corp		coll nt	12/20
ge capital inter nt 5.05	12/15	sr nt 9.5	10/15	coll nt	12/20
global mtn ser a step-up 5.5	12/18	sr nt rule 144a 9.5	10/15	coll nt	12/20
global mtn step-up ser a 6	05/30	Gentiva Health Services		coll nt	12/20
global mtn step-up ser a 5	06/27	gtd sr nt 11.5	09/01	coll nt	12/20
global mtn step-up ser a 5	06/30	sr nt rule 144a 11.5	09/01	coll nt	12/20
global medium term sr nt ser a 1.625	04/02	Genworth Finl Inc		coll nt	12/20
global mtn fltg rt ser a 2.40465	04/02	global sr nt 6.515	05/22	Global Switch Hldgs Ltd	
global mtn fltg rt ser a 2.63313	08/07	Genworth Global Fdg Trust 2008-11		gtd sr nt 5.5	04/18
global mtn ser a 5.625	05/01	genworth directnotes 5.25	04/15	Globaldrive Auto Recvs 2010-A BV	
global mtn ser a 6.35	05/12	genworth directnotes 5.25	04/15	pass-thru ctf	04/20
mxn\$ global mtn ser a 8.5	04/06	Genworth Global Fdg Trust 2008-17		pass-thru ctf	04/20
mtn step-up ser a 5.6	04/25	genworth directnotes 6.65	04/15	Globe LUX SCA	
mtn step-up ser a 7	05/09	Genworth Global Fdg Trust 2008-27		sr sec global nt 9.625	05/01
nzd\$ global medium term sr nt ser a 4.25	01/17	genworth directnotes 5.7	05/15	Glorious Property Hldgs Ltd	
reset nt 0	03/15	Genworth Global Fdg Trust 2008-3		gtd eurobonds 13.25	03/04
rmkd reset nt 0	05/01	genworth directnotes 5.5	01/15	GLP Cap Lp / GLP Fing II Inc	
General Electric Cap Corp		Genworth Global Fdg Trust 2008-31		sr nt 4.375	11/01
euro bd 3.375	06/19	genworth directnotes 6.15	06/15	sr nt rule 144a 4.375	11/01
General Electric Capital Canada Inc		Genworth Global Fdg Trust 2008-33		Gm Financial Automobile Leasing Tr 2014-1	
gtd fltg rt canadian nt 4.4	02/08	genworth directnotes 6.35	06/15	coll nt 1.3	05/21
General Electric Capital Corp		Genworth Global Fdg Trust 2008-35		coll nt 1.76	05/21
eurobonds 3.375	06/19	genworth directnotes 6.25	07/15	coll nt 1.99	05/21
japan bds 2.885	05/29	Genworth Global Fdg Trust 2008-4		GM Financial Automobile Leasing Tr 2014-2	
swiss bds 2.5	02/08	genworth directnotes 5.15	01/15	coll nt 1.22	01/22
swiss bds 4.5	10/09	Genworth Global Fdg Trust 2008-43		coll nt 1.62	02/20
swiss bonds 2.5	02/08	genworth directnotes 6.05	08/15	coll nt 1.96	03/20
General Mtrs Accep Corp		Genworth Global Fdg Trust 2008-6		coll nt 2.43	03/20
smart nt 7.25	01/15	genworth directnotes 5.3	02/15	GM Financial Automobile Leasing Tr 2015-1	
smart nt 7.3	01/15	Genworth Global Fdg Trust 2008-8		coll nt 1.53	09/20
smart nt 7.3	02/15	genworth directnotes 5.55	02/15	Gm Financial Automobile Leasing Tr 2015-2	
smart nt 7	02/15	Geo Debt Fin SCA		coll nt 1.18	04/20
smart nt 7	02/15	gtd sr sec global nt 7.5	08/01	coll nt	04/20
smart nt 6.75	03/15	George Wash Univ		coll nt 1.68	12/20
smart nt 7	03/15	bd ser 2010 4.746	09/15	GM Financial Automobile Leasing Tr 2015-3	
smart nt 7.05	03/15	Georgia Pac Corp		coll nt 1.17	06/20
smart nt 7.05	03/15	deb 9.75	01/15	coll nt	06/20
smart nt 7.05	04/15	deb 9.5	02/15	Gm Financial Automobile Leasing Tr 2016-1	
smart nt 7.25	04/15	deb 10.5	08/01	coll nt 1.3	07/20
smart nt 7.25	04/15	deb 10.25	09/15	coll nt	07/20
smart nt 7.35	04/15	Georgia Pwr Co		GM Financial Automobile Leasing Tr 2017-1	
smart nt 7.375	04/15	1st mtg 10.75	07/01	coll nt 1	03/20
smart nt 6.6	05/15	global sr nt 1.95	12/01	GM Financial Automobile Leasing Tr 2017-3	
smart nt 6.85	05/15	sr nt ser 2008b 5.4	06/01	coll nt 1.35	09/20
smart nt 7	05/15	German Residential Funding plc		GM Financial Consumer Automobile	
smart nt 6.5	06/15	pass thru ctf	08/22	Receivables Tr 2017-2	
smart nt 6.65	06/15	pass-thru ctf	08/22	coll nt 1.35	07/16
smart nt 6.7	06/15	pass-thru ctf	08/22	GMAC Home Loan Trust	
smart nt 6.7	06/15	Germany Gov't of		loan-bkd nt 6.63	02/25
smart nt 6.75	07/15	bndsschtznwsgn (bko)	03/16	GMAC LLC	
smart nt 6.875	07/15	bndsschtznwsgn (bko)	06/15	sub nt 8	12/31
smart nt 6.9	07/15	bndsschtznwsgn (bko)	09/14	sub nt rule 144a 8	12/31
smart nt 6.9	08/15	bndsschtznwsgn (bko)	12/14	GMF Canada Leasing Tr	
smart nt 7	08/15	bundesobligation (obl) .5	02/23	coll nt 1.636	07/20
smart nt 7.25	08/15	bundesobligation (obl)	04/13	coll nt 1.828	12/20
smart nt 7.25	08/15	bundesobligation (obl) 1	10/12	GMX Res Inc	
smart nt 6.75	09/15	die bundesrep deutschland (dbr) 4	01/04	sr secd 2nd priority nt 9	03/02
smart nt 6.8	09/15	die bundesrep deutschland (dbr) 4.25	07/04	GNET Escrow Corp	
smart nt 7	09/15	government bds .75	04/15	sr secd nt rule 144a 12.125	07/01
smart nt 7.15	09/15	Gerresheimer AG		Gol Luxco Sa	
smart nt 7.25	09/15	gtd euronotes 5	05/19	secd amortizing nt rule 144a 9.5	12/20
smart nt 6.65	10/15	GESB PLC		Goldcorp Inc New	
smart nt 6.75	10/15	secd bd 8.35	11/15	global nt 2.125	03/15
smart nt 6.8	10/15	Getco Fing Escrow LLC		Golden Bauhinia Investment Hldgs Co Ltd	
smart nt 6.5	11/15	sr secd nt rule 144a 8.25	06/15	gtd eurobonds 6.5	03/05
smart nt 6.7	11/15	GFI Group Inc		Golden Credit Card Tr	
smart nt 6.75	11/15	sr nt 10.375	07/19	pass-thru ctf 3.087	02/15
smart nt 6.25	12/15	sr nt rule 144a 8.375	07/19	pass-thru ctf	02/15
smart nt 6.4	12/15	GHG Finance Ltd.		pass-thru ctf 3.51	05/15
smart nt 6.5	12/15	coll nt 5.941	07/31	pass-thru ctf 5.06	05/15
smart nt 6.5	12/15	Giant Funding Corp		pass-thru ctf	09/17
General Mtrs Corp		sr nt rule 144a 8.25	02/01	Goldentree Capital Solutions Fund Fin	
sr nt 3.5	10/02	Gibson Brands Escrow Corp		coll nt	08/18
sr nt rule 144a 3.5	10/02	sr secd nt rule 144a 8.875	08/01	Goldentree Capital Solutions Offshore Fund	
General Mtrs Finl Co Inc		Gibson Energy ULC / GEP Midstream Fin Corp		coll nt	08/18
gtd sr nt 3.25	05/15	gtd sr nt 10	01/15	Goldman Sachs Group Inc	
gtd sr nt 6.75	06/01	sr nt rule 144a 10	01/15	cad\$ nt 3.375	02/01
nt fltg rt 3.06802	04/10	Gibson Guitar Corp		cad\$ nt 5	05/03
sr nt 2.4	04/10	sr secd nt rule 144a 8.875	08/01	global nt 5.95	01/18
sr nt rule 144a 3.25	05/15	Gilead Sciences Inc		global nt 6.15	04/01
sr nt rule 144a 6.75	06/01	global sr nt 1.85	09/04	mtn 2.375	01/22
Generalitat de Catalunya		global sr nt fltg rt 2.49469	09/20	mtn fixed/fltg rt ser d 2.38009	01/31
deb 6.25	12/15	Giraffe Acquisition Corp		mtn fixed/fltg rt ser d 2.43567	02/19
Generic Structured		sr nt rule 144a 9.125	12/01	mtn fixed/fltg rt ser d 2.25849	03/06
medium term bk nt rule 144a 2.375	11/20	Glaxosmithkline Cap Inc		mtn fixed/fltg rt ser d 2.24703	05/08
Genesis Energy LP		global gtd nt 5.65	05/15	mtn fixed/fltg rt ser d 2.927	06/30
gtd sr nt 7.875	12/15	Glencore Fdg LLC		mtn fixed/fltg rt ser d 2.83563	09/14
sr nt rule 144a 7.875	12/15	gtd nt fltg rt rule 144a 2.78152	04/16	mtn fixed/fltg rt ser d 2.7452	04/25
sr nt rule 144a 7.875	12/15	gtd nt rule 144a 2.125	04/16	mtn fltg rt ser d 2.71206	02/27

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ISSUE	MATURITY
Goldman Sachs Group Inc (continued)	
mtn fltg rt ser d 2.9669	04/30
mtn fltg rt ser d 3.41375	11/15
mtn fltg rt ser d 3.3925	08/15
mtn fltg rt ser d equity-linked (autocallable contingent coupon)	03/22
mtn fltg rt ser d equity-linked (trigger phoenix autocallab opt)	04/16
mtn fltg rt ser d equity-linked (trigger phoenix autocallab opt)	04/16
mtn fltg rt ser d equity-linked (trigger phoenix autocallab opt)	04/16
mtn fltg rt ser d equity-linked (trigger phoenix autocallable)	06/18
mtn fltg rt ser d equity-linked (trigger phoenix autocallable)	06/18
mtn fltg rt ser d index-linked	10/31
mtn fltg rt ser d index-linked	11/28
mtn fltg rt ser d index-linked	01/17
mtn fltg rt ser d index-linked	01/31
mtn fltg rt ser d index-linked (autocallable ctgn cpn nts)	12/10
mtn fltg rt ser d index-linked (callable buffered nts)	11/30
mtn fltg rt ser d index-linked (callable ctgnt cpn nt)	05/03
mtn fltg rt ser d index-linked (callable ctgnt cpn nt)	11/13
mtn fltg rt ser d index-linked (ctgnt cpn buffered nt)	09/04
mtn fltg rt ser d index-linked (trggr phoenix autocallable opt)	08/23
mtn fltg rt ser d index-linked (trigger phoenix autocallable)	10/31
mtn ser d 4.8	02/15
mtn ser d 4	03/15
mtn ser d 4.05	03/15
mtn ser d 4.75	03/15
mtn ser d 5.25	05/15
mtn ser d 4.5	06/15
mtn ser d 5.05	06/15
mtn ser d 2.9	07/19
mtn ser d 3.25	08/15
mtn ser d 3.25	08/15
mtn ser d 5.05	08/15
mtn ser d 3	09/15
mtn ser d 2.25	11/15
mtn ser d 2.25	11/15
mtn ser d 4.35	11/15
mtn ser d 2.25	12/15
mtn ser d 2.35	12/15
mtn ser d 4.5	12/15
mtn ser d 4	03/15
mtn ser d 4	03/15
mtn ser d 2.25	11/15
mtn ser d index-linked (buffered) 2.34	11/01
mtn ser d step-up 4	08/24
mtn ser d step-up 3.25	09/28
mtn step-up ser d 3.5	06/22
mtn step-up ser d 3	09/21
mtn step-up ser d 3	10/29
mtn step-up ser d 4	10/31
mtn step-up ser d 1.5	11/06
mtn step-up ser d 3.25	11/30
mtn step-up ser d 1.5	12/23
mtn step-up ser d 1	02/12
mtn step-up ser d 1.25	09/21
mtn zero cpn ser d currency-linked (leveraged nt) 0	06/26
mtn zero cpn ser d currency-linked (leveraged nts) 0	01/22
mtn zero cpn ser d currency-linked (leveraged nts) 0	06/08
mtn zero cpn ser d equity index-linked 0	01/03
mtn zero cpn ser d equity index-linked 0	01/31
mtn zero cpn ser d equity-linked (autocallable buffered nts) 0	01/09
mtn zero cpn ser d equity-linked (autocallable buffered nts) 0	01/09
mtn zero cpn ser d equity-linked (leveraged buffered nts) 0	05/14
mtn zero cpn ser d equity-linked (leveraged nt) 0	02/01
mtn zero cpn ser d equity-linked (leveraged nts) 0	04/02
mtn zero cpn ser d equity-linked (leveraged trigger nt) 0	09/27
mtn zero cpn ser d equity-linked (plus) 0	12/07
mtn zero cpn ser d equity-linked (trigger nt) 0	05/25
mtn zero cpn ser d index-linked 0	01/18
mtn zero cpn ser d index-linked 0	01/18
mtn zero cpn ser d index-linked 0	01/19
mtn zero cpn ser d index-linked 0	01/19
mtn zero cpn ser d index-linked 0	06/28
mtn zero cpn ser d index-linked 0	08/10
mtn zero cpn ser d index-linked 0	12/10
mtn zero cpn ser d index-linked 0	12/31
mtn zero cpn ser d index-linked 0	02/01
mtn zero cpn ser d index-linked 0	09/04
mtn zero cpn ser d index-linked (airbag performance sec) 0	10/31
mtn zero cpn ser d index-linked (airbag performance secs) 0	03/29
mtn zero cpn ser d index-linked (autocallable buffered nts) 0	06/20

ISSUE	MATURITY
Goldman Sachs Group Inc (continued)	
mtn zero cpn ser d index-linked (autocallable nt) 0	07/30
mtn zero cpn ser d index-linked (autocallable nts) 0	03/29
mtn zero cpn ser d index-linked (autocallable nts) 0	10/04
mtn zero cpn ser d index-linked (autocallable nts) 0	12/31
mtn zero cpn ser d index-linked (buffer nts) 0	04/02
mtn zero cpn ser d index-linked (buffered basket nts) 0	07/13
mtn zero cpn ser d index-linked (buffered digital nt) 0	01/10
mtn zero cpn ser d index-linked (buffered digital nt) 0	05/03
mtn zero cpn ser d index-linked (buffered digital nts) 0	06/01
mtn zero cpn ser d index-linked (buffered digital nts) 0	06/29
mtn zero cpn ser d index-linked (buffered nt) 0	06/01
mtn zero cpn ser d index-linked (buffered nt) 0	11/29
mtn zero cpn ser d index-linked (buffered nt) 0	11/29
mtn zero cpn ser d index-linked (buffered nts) 0	10/01
mtn zero cpn ser d index-linked (buffered nts) 0	11/01
mtn zero cpn ser d index-linked (buffered plus) 0	12/20
mtn zero cpn ser d index-linked (digital nt) 0	08/02
mtn zero cpn ser d index-linked (digital nt) 0	08/30
mtn zero cpn ser d index-linked (digital nt) 0	10/03
mtn zero cpn ser d index-linked (digital nt) 0	11/28
mtn zero cpn ser d index-linked (digital nts) 0	03/22
mtn zero cpn ser d index-linked (digital nts) 0	10/25
mtn zero cpn ser d index-linked (digital nts) 0	11/01
mtn zero cpn ser d index-linked (lev buff basket-linked nts) 0	01/18
mtn zero cpn ser d index-linked (lev buff basket-linked nts) 0	02/16
mtn zero cpn ser d index-linked (lev buff basket-linked nts) 0	03/21
mtn zero cpn ser d index-linked (lev buff basket-linked nts) 0	05/30
mtn zero cpn ser d index-linked (leveraged buffer basket-linked) 0	06/22
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	01/18
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	02/15
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	03/07
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	03/22
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	04/26
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	05/14
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	08/09
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	10/18
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	12/03
mtn zero cpn ser d index-linked (leveraged buffered nt) 0	12/11
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	01/11
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	01/12
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	01/19
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	01/19
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	02/05
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	02/06
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	02/06
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	03/01
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	03/21
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	03/27
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	04/19
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	04/30
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	05/17
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	05/17
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	05/31
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	08/14
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	08/23
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	09/04
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	09/04
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	10/01
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	10/22

ISSUE	MATURITY
Goldman Sachs Group Inc (continued)	
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	11/30
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	12/03
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	12/27
mtn zero cpn ser d index-linked (leveraged buffered nts) 0	12/28
mtn zero cpn ser d index-linked (leveraged nt) 0	01/31
mtn zero cpn ser d index-linked (leveraged nt) 0	02/06
mtn zero cpn ser d index-linked (leveraged nt) 0	03/22
mtn zero cpn ser d index-linked (leveraged nts) 0	02/06
mtn zero cpn ser d index-linked (leveraged nts) 0	02/08
mtn zero cpn ser d index-linked (leveraged nts) 0	02/12
mtn zero cpn ser d index-linked (leveraged nts) 0	03/29
mtn zero cpn ser d index-linked (leveraged nts) 0	08/20
mtn zero cpn ser d index-linked (leveraged nts) 0	08/24
mtn zero cpn ser d index-linked (leveraged nts) 0	08/31
mtn zero cpn ser d index-linked (leveraged nts) 0	11/19
mtn zero cpn ser d index-linked (leveraged nts) 0	11/30
mtn zero cpn ser d index-linked (leveraged trigger nt) 0	03/02
mtn zero cpn ser d index-linked (leveraged trigger nt) 0	08/02
mtn zero cpn ser d index-linked (leveraged trigger nts) 0	05/30
mtn zero cpn ser d index-linked (leveraged trigger nts) 0	12/26
mtn zero cpn ser d index-linked (trigger leveraged nts) 0	01/30
mtn zero cpn ser d index-linked (trigger nts) 0	12/03
mtn zero cpn ser d index-linked (trigger performance sec) 0	12/14
mtn zero cpn ser d index-linked (trigger performance secs) 0	12/31
mtn zero cpn ser d index-linked (trigger return optimiz sec) 0	11/30
mtn zero cpn ser d index-linked (trigger return optimization) 0	01/31
mtn zero cpn ser d index-linked (trigger return optimization) 0	04/30
mtn zero cpn ser d leveraged buffered index-linked 0	11/01
Goldman Sachs Specialty Lending CLO I Ltd	
coll nt	09/14
coll nt	09/14
Goldman Sachs Specialty Lending CLO-I Ltd	
coll nt	09/14
coll nt	09/14
coll nt	09/14
Goldwind New Energy (Hk) Investment Ltd	
coll nt 2.5	07/24
Goodman Networks Inc	
gtd sr secd nt 12.125	07/01
sr secd nt rule 144a 12.125	07/01
sr secd nt rule 144a 12.125	07/01
Goodrich B F Co	
mtn 6.8	02/01
Goodrich Pete Corp	
gtd sr secd 2nd lien nt 8.875	03/15
Government Ln Trs	
zero cpn ctf cl 1-z 0	04/01
zero cpn ctf cl 1-z 0	10/01
GPN Capital SA	
loan participation nt 2.933	04/26
Gracechurch Card Programme Funding PLC	
pass-thru ctf	11/15
Graham Packaging Co LP / GPC Cap Corp I	
gtd sr nt 8.25	10/01
gtd sr nt rule 144a 8.25	10/01
Granite REIT Hldgs Ltd Partnership	
Scad sr deb ser 1 4.613	10/02
Granite Ventures III Ltd	
coll notes	04/20
coll notes	04/20
coll notes	04/20
coll notes	04/20
coll notes	04/20
Graphic Packaging Intl Inc	
gtd sr nt 7.875	10/01
Great Plains Energy Inc	
dep shs rep 1/20th mandatory conv pfd stk ser b 7	09/15
Great Western Bank FSB (Beverly Hills, CA)	
mtg pass thru ctf 0	04/25
Great Westn Bk A Fed Svgs Bk Beverly Hills Calif	
mtg pass thru ctf cl a ser 88-5 adj rt 8.56	02/25
Greater Orlando Aviation Auth Orlando FL Arpt Facs Rev	
pass thru ctf	10/01
Greece (Govt of)	
flt rt treasury bd	07/05
Green MTN Pwr Corp	
1st mtg bd rule 144a 6.7	11/01
Green Plains Renewable Energy Inc	
sr nt conv 3.25	10/01
sr nt conv rule 144a 3.25	10/01
Green Tree Financial Corp (DE)	
ctf 9.15	01/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Green Tree Financial Corp (DE) (continued)		GS Fin Corp (continued)		GS Fin Corp (continued)	
ctf 6.85	10/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	10/05	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/15
mtg pass thru ctf 8.45	03/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	10/25	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/16
mtg pass thru ctf 8	07/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	12/03	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/25
pass-thru ctf 6.04	08/01	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	05/25	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/25
pass-thru ctf 6.4	10/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	02/01	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/29
Green Tree Financial Corp. (DE)		mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/05	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/29
ctf 5.75	10/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	05/04	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	10/29
mtg pass thru ctf 6.9	03/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	07/06	mnt fltg rt ser e index-linked (trigger callable ctgnt yield)	11/28
mtg pass thru ctf 6.55	07/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	07/31	mnt fltg rt ser e index-linked (trigger contingent yield)	11/15
mtg pass thru ctf 6.9	07/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/28	mnt fltg rt ser e index-linked (trigger ctgnt yield nt)	04/10
nt 6.62	04/16	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/31	mnt index-linked ser e 6.3	07/27
pass-thru ctf 8.15	01/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/31	mnt ser e index-linked 5.1204	10/11
pass-thru ctf 6.62	05/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	11/02	mnt ser e index-linked (autocallabe nts)	10/04
pass-thru ctf 6.1	10/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	12/03	mnt zero cpn ser e 0	07/30
Green Tree Recreational Equipment & Consumer Trust		mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	05/03	mnt zero cpn ser e 0	08/07
asset-bkd ctf 7.43	04/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	05/30	mnt zero cpn ser e equity-linked (buffered digital nts) 0	11/30
flt rt asset-bkd nt 0	04/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	06/05	mnt zero cpn ser e equity-linked (buffered plus) 0	03/20
flt rt asset-bkd nt 0	04/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	07/06	mnt zero cpn ser e equity-linked (capped gears) 0	02/15
Greenbrier Cos Inc		mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	09/04	mnt zero cpn ser e equity-linked (capped gears) 0	07/31
sr nt conv 3.5	04/01	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	10/03	mnt zero cpn ser e equity-linked (digital nts) 0	12/03
sr nt conv rule 144a 3.5	04/01	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	11/01	mnt zero cpn ser e equity-linked (digital nts) 0	02/01
Greenpoint Credit LLC		mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	11/07	mnt zero cpn ser e equity-linked (leveraged buffered nt) 0	02/22
pass-thru ctf 7.08	02/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	11/07	mnt zero cpn ser e equity-linked (leveraged buffered nt) 0	02/23
Greenpoint Manufactured Housing Contract Trust		mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	07/02	mnt zero cpn ser e equity-linked (leveraged buffered nts) 0	05/31
pass-thru ctf 6.11	11/15	mnt fltg rt ser e index-linked (autocall ctgnt cpn nts)	07/31	mnt zero cpn ser e equity-linked (leveraged buffered nts) 0	02/23
Greentown China Hldgs Ltd		mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/31	mnt zero cpn ser e equity-linked (leveraged buffered nts) 0	07/16
gtd euronotes 8.5	02/04	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	04/29	mnt zero cpn ser e equity-linked (leveraged buffered nts) 0	08/02
Greenwich Cap Coml Fdg Corp		mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	05/25	mnt zero cpn ser e equity-linked (leveraged buffered nts) 0	11/15
interest only ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	06/12	mnt zero cpn ser e equity-linked (leveraged buffered nts) 0	12/06
pass-thru ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	06/20	mnt zero cpn ser e equity-linked (leveraged nt) 0	05/09
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/15	mnt zero cpn ser e equity-linked (leveraged nts) 0	08/23
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/15	mnt zero cpn ser e equity-linked (plus) 0	08/16
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/15	mnt zero cpn ser e equity-linked (plus) 0	11/05
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/09	mnt zero cpn ser e equity-linked (trigger digital secs) 0	10/19
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	07/02	mnt zero cpn ser e equity-linked (trigger digital secs) 0	11/08
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/25	mnt zero cpn ser e equity-linked (trigger digital secs) 0	12/31
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/30	mnt zero cpn ser e equity-linked (trigger jump secs) 0	07/05
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	09/06	mnt zero cpn ser e equity-linked (trigger nt) 0	04/18
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/03	mnt zero cpn ser e equity-linked (trigger nt) 0	05/31
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/02	mnt zero cpn ser e equity-linked (trigger nts) 0	04/18
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/25	mnt zero cpn ser e equity-linked (trigger nts) 0	04/25
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	12/20	mnt zero cpn ser e equity-linked (trigger nts) 0	05/09
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	12/20	mnt zero cpn ser e equity-linked (trigger nts) 0	05/31
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	02/09	mnt zero cpn ser e index-linked (leveraged nt) 0	10/24
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	02/01	mnt zero cpn ser e index-linked 0	05/02
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/08	mnt zero cpn ser e index-linked 0	08/22
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/22	mnt zero cpn ser e index-linked 0	08/29
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	05/22	mnt zero cpn ser e index-linked 0	09/06
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/08	mnt zero cpn ser e index-linked 0	02/05
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	04/04	mnt zero cpn ser e index-linked 0	02/28
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/25	mnt zero cpn ser e index-linked 0	03/13
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/14	mnt zero cpn ser e index-linked 0	03/28
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	04/18	mnt zero cpn ser e index-linked 0	07/18
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	12/12	mnt zero cpn ser e index-linked (buffered digital nt) 0	08/01
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	03/28	mnt zero cpn ser e index-linked (buffered digital nts) 0	11/23
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	06/13	mnt zero cpn ser e index-linked (buffered digital nts) 0	08/22
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	01/04	mnt zero cpn ser e index-linked (buffered digital nts) 0	12/31
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/25	mnt zero cpn ser e index-linked (buffered nts) 0	09/25
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	12/20	mnt zero cpn ser e index-linked (buffered plus) 0	10/03
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	11/28	mnt zero cpn ser e index-linked (buffered plus) 0	12/05
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	06/29	mnt zero cpn ser e index-linked (capped buffer gears) 0	10/11
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	04/05	mnt zero cpn ser e index-linked (capped buffer gears) 0	10/11
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	07/02	mnt zero cpn ser e index-linked (capped buffer gears) 0	12/31
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	07/06	mnt zero cpn ser e index-linked (capped gears) 0	01/31
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/01	mnt zero cpn ser e index-linked (capped gears) 0	03/29
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	08/03		
pass-thru var rt ctf 0	07/05	mnt fltg rt ser e index-linked (autocall ctgnt cpn nt)	10/04		

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ISSUE	MATURITY
GS Fin Corp (continued)	
mtn zero cpn ser e index-linked (capped gears) 0	04/26
mtn zero cpn ser e index-linked (capped gears) 0	04/30
mtn zero cpn ser e index-linked (capped gears) 0	04/30
mtn zero cpn ser e index-linked (capped gears) 0	06/29
mtn zero cpn ser e index-linked (capped gears) 0	09/28
mtn zero cpn ser e index-linked (capped gears) 0	09/28
mtn zero cpn ser e index-linked (capped trigger gears) 0	07/31
mtn zero cpn ser e index-linked (digital nt) 0	05/10
mtn zero cpn ser e index-linked (digital nt) 0	07/06
mtn zero cpn ser e index-linked (digital nt) 0	12/06
mtn zero cpn ser e index-linked (digital nts) 0	04/05
mtn zero cpn ser e index-linked (digital nts) 0	04/05
mtn zero cpn ser e index-linked (digital nts) 0	05/10
mtn zero cpn ser e index-linked (digital nts) 0	05/14
mtn zero cpn ser e index-linked (digital nts) 0	06/22
mtn zero cpn ser e index-linked (digital nts) 0	07/06
mtn zero cpn ser e index-linked (digital nts) 0	07/06
mtn zero cpn ser e index-linked (digital nts) 0	07/06
mtn zero cpn ser e index-linked (digital nts) 0	07/06
mtn zero cpn ser e index-linked (digital nts) 0	07/31
mtn zero cpn ser e index-linked (digital nts) 0	08/28
mtn zero cpn ser e index-linked (digital nts) 0	09/24
mtn zero cpn ser e index-linked (digital nts) 0	10/03
mtn zero cpn ser e index-linked (digital nts) 0	10/04
mtn zero cpn ser e index-linked (digital nts) 0	10/29
mtn zero cpn ser e index-linked (digital nts) 0	12/06
mtn zero cpn ser e index-linked (jump secs) 0	02/01
mtn zero cpn ser e index-linked (leveraged buffer nt) 0	08/23
mtn zero cpn ser e index-linked (leveraged buffered nt)	01/25
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	03/01
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	03/05
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	03/19
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	03/29
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	04/11
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	04/19
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	05/09
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	07/26
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	07/30
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	09/13
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	09/28
mtn zero cpn ser e index-linked (leveraged buffered nt) 0	10/31
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	12/20
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	01/25
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/01
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/28
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	03/15
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	03/27
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	04/09
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	04/11
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	04/24
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	04/26
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/03
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/09
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/10
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/16
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/29
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/31
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/31
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	06/25
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	06/29
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	07/02
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	07/25
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	08/01
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	08/15

ISSUE	MATURITY
GS Fin Corp (continued)	
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	08/16
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	08/22
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	08/30
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	09/05
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	09/06
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	09/13
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	09/17
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	10/02
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	10/11
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	11/15
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	11/23
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	11/28
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	11/28
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	12/19
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	03/26
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	05/23
mtn zero cpn ser e index-linked (leveraged buffered nts) 0	06/13
mtn zero cpn ser e index-linked (leveraged buffered nts)	08/30
mtn zero cpn ser e index-linked (leveraged nt) 0	01/11
mtn zero cpn ser e index-linked (leveraged nt) 0	03/09
mtn zero cpn ser e index-linked (leveraged nt) 0	06/01
mtn zero cpn ser e index-linked (leveraged nt) 0	06/22
mtn zero cpn ser e index-linked (leveraged nt) 0	11/29
mtn zero cpn ser e index-linked (leveraged nts) 0	12/08
mtn zero cpn ser e index-linked (leveraged nts) 0	01/02
mtn zero cpn ser e index-linked (leveraged nts) 0	03/28
mtn zero cpn ser e index-linked (leveraged nts) 0	04/18
mtn zero cpn ser e index-linked (leveraged nts) 0	06/01
mtn zero cpn ser e index-linked (leveraged nts) 0	09/07
mtn zero cpn ser e index-linked (leveraged nts) 0	10/17
mtn zero cpn ser e index-linked (leveraged nts) 0	11/15
mtn zero cpn ser e index-linked (leveraged nts) 0	12/28
mtn zero cpn ser e index-linked (leveraged nts) 0	03/26
mtn zero cpn ser e index-linked (leveraged nts) 0	07/17
mtn zero cpn ser e index-linked (leveraged nts) 0	11/01
mtn zero cpn ser e index-linked (leveraged nts) 0	11/29
mtn zero cpn ser e index-linked (leveraged nts) 0	12/28
mtn zero cpn ser e index-linked (plus) 0	01/19
mtn zero cpn ser e index-linked (plus) 0	02/05
mtn zero cpn ser e index-linked (plus) 0	03/01
mtn zero cpn ser e index-linked (plus) 0	03/05
mtn zero cpn ser e index-linked (plus) 0	03/05
mtn zero cpn ser e index-linked (plus) 0	04/04
mtn zero cpn ser e index-linked (plus) 0	05/03
mtn zero cpn ser e index-linked (plus) 0	05/03
mtn zero cpn ser e index-linked (plus) 0	07/05
mtn zero cpn ser e index-linked (plus) 0	07/05
mtn zero cpn ser e index-linked (plus) 0	08/03
mtn zero cpn ser e index-linked (plus) 0	09/06
mtn zero cpn ser e index-linked (plus) 0	09/06
mtn zero cpn ser e index-linked (plus) 0	10/03
mtn zero cpn ser e index-linked (plus) 0	11/05
mtn zero cpn ser e index-linked (plus) 0	11/05
mtn zero cpn ser e index-linked (trigger autocallable nts) 0	09/28
mtn zero cpn ser e index-linked (trigger nt) 0	01/04
mtn zero cpn ser e index-linked (trigger nt) 0	03/21
mtn zero cpn ser e index-linked (trigger nt) 0	06/13
mtn zero cpn ser e index-linked (trigger nt) 0	06/20
mtn zero cpn ser e index-linked (trigger nt) 0	06/28
mtn zero cpn ser e index-linked (trigger nt) 0	07/05
mtn zero cpn ser e index-linked (trigger nt) 0	07/11
mtn zero cpn ser e index-linked (trigger nt) 0	07/25
mtn zero cpn ser e index-linked (trigger nt) 0	11/14
mtn zero cpn ser e index-linked (trigger nts) 0	01/11
mtn zero cpn ser e index-linked (trigger nts) 0	02/14
mtn zero cpn ser e index-linked (trigger nts) 0	05/23
mtn zero cpn ser e index-linked (trigger nts) 0	05/23
mtn zero cpn ser e index-linked (trigger nts) 0	05/31
mtn zero cpn ser e index-linked (trigger nts) 0	05/31
mtn zero cpn ser e index-linked (trigger nts) 0	06/06
mtn zero cpn ser e index-linked (trigger nts) 0	06/20
mtn zero cpn ser e index-linked (trigger nts) 0	06/27
mtn zero cpn ser e index-linked (trigger nts) 0	07/11
mtn zero cpn ser e index-linked (trigger nts) 0	07/17
mtn zero cpn ser e index-linked (trigger nts) 0	08/01
mtn zero cpn ser e index-linked (trigger nts) 0	08/15
mtn zero cpn ser e index-linked (trigger nts) 0	08/22
mtn zero cpn ser e index-linked (trigger nts) 0	09/06
mtn zero cpn ser e index-linked (trigger nts) 0	10/16
mtn zero cpn ser e index-linked (trigger nts) 0	10/24
mtn zero cpn ser e index-linked (trigger nts) 0	11/07
mtn zero cpn ser e index-linked (trigger nts) 0	11/28
mtn zero cpn ser e index-linked (trigger nts) 0	12/05
mtn zero cpn ser e index-linked (trigger nts) 0	12/26
mtn zero cpn ser e index-linked (trigger nts) 0	07/05

ISSUE	MATURITY
GS Fin Corp (continued)	
mtn zero cpn ser e index-linked (trigger nts) 0	09/12
mtn zero cpn ser n equity-linked (plus) 0	10/24
GS Mtg Secs Corp II	
comm mtg pass thru ctf 7.1	08/05
comm mtg pass thru ctf 6.656	08/05
comm mtg pass thru ctf 6.744	08/05
comm mtg pass thru ctf 6.821	08/05
comm mtg pass thru ctf 6.852	08/05
comm mtg pass thru ctf 6.871	08/05
comm mtg pass thru ctf 6.942	08/05
comm mtg pass thru ctf 7.039	08/05
comm mtg pass thru ctf 7.1	08/05
interest only ctf 0	05/03
mtg pass thru 0	08/05
mtg pass thru 0	08/05
mtg pass thru 0	08/05
pass thru ctf	11/06
pass-thru ctf 0	05/03
pass-thru ctf 0	05/03
pass-thru ctf 6.22	05/03
pass-thru ctf 6.624	05/03
pass-thru ctf 6.771	05/03
pass-thru ctf 0	08/15
pass-thru ctf 0	08/15
pass-thru ctf 0	08/15
pass-thru ctf 0	08/15
GS Mtge Secs Corp II	
comm mtg pass-thru ctf 5.946	08/05
comm mtg pass-thru ctf 6.449	08/05
interest only certificates	08/05
interest only certificates	08/05
GS Trust 2	
coll bd 9.25	10/20
coll bd 9.95	10/20
coll bd	10/20
coll mtg oblig 8.97	09/20
coll mtg oblig 9.99	09/20
GS Trust 3	
cmo	03/01
coll mtg oblig 9.95	02/27
coll mtg oblig 10	03/01
coll mtg oblig fltg rate	02/27
GS Trust 7	
coll bd 9.95	04/27
coll bd 9.65	11/27
coll mtg oblig 9.25	06/17
coll mtg oblig fltg rate	04/27
coll mtg oblig var rate 0	06/17
coll mtg oblig var rate 0	11/27
GS Trust 8	
tr 8 coll mtg oblig 9.5	03/25
GSV Cap Corp	
sr nt conv 5.25	09/15
sr nt conv rule 144a 5.25	09/15
GTB Fin BV	
medium term sr nt rule 144a ser 2 6	11/08
GTE Corp	
deb 6.84	04/15
Guardian Savings & Loan Association (CA)	
ctf 0	09/25
ctf 8.75	09/25
mtg pass thru ctf 8.75	11/01
mtg pass thru ctf 0	12/25
mtg pass thru ctf	12/31
Guitar Ctr Hldgs Inc	
gtd sr pik nt 14.09	04/15
Gymboree Corp	
gtd sr nt 9.125	12/01
H&R Real Estate Inv Tr	
cad\$ deb ser e 4.9	02/02
Haitong Int'l Fin Hldgs Ltd	
eurobonds 3.95	10/29
Halcyon Structured Asset Management CLO I Ltd	
coll notes	05/21
coll notes	05/21
coll notes	05/21
coll notes	05/21
coll notes	05/21
Halcyon Structured Asset Management CLO 2006-I BV	
coll nt	10/12
coll nt	10/12
coll nt	10/12
coll nt	10/12
coll nt	10/12
Halliburton Co	
global sr nt 2	08/01
global sr nt 5.9	09/15
Halton Regional Municipality of	
canadian bds 2.65	10/11
canadian debentures 3.75	03/15
canadian debentures 4.65	06/19
canadian debentures 3.95	06/29
canadian debentures 4.15	06/29
canadian debentures 4.3	09/15
canadian debentures 5.3	09/24
Hamamatsu City	
japan bds 1.71	11/27

Editor's Note: This section includes issues that have matured in 2018 as of the monthly publication deadline for this edition.

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Hamburger Sparkasse AG		HCA Inc		Hipotebansa 5 (continued)	
covered bds 3	03/18	gtd sr nt 8	10/01	Hipotecaria Su Casita SA DE CV Sociedad Financiera de Objeto	
covered bds 4.57	04/23	HCP Inc		sr nt rule 144a 7.5	06/29
covered bds .79	05/15	sr nt 6.7	01/30	Hiroshima Prefecture	
covered bds 1.405	06/15	Health Care Reit Inc		japan bds .19	02/28
covered bds 1.405	06/15	global nt 2.25	03/15	japan bds 1.73	11/26
covered bds 4.15	06/29	Healthcare Technology Intermediate Inc		Hit Fin BV	
covered bds 4.5	07/11	sr pay-in-kind nt 7.375	09/01	gtd euronotes 5.75	03/09
covered bds 4.5	07/11	Healthsouth Corp		gtd euronotes 5.75	03/09
covered bds 5.135	07/23	gtd sr nt 7.25	10/01	Hitachi Ltd	
covered bds 5.055	07/27	Highways Inc		japan bds .289	12/13
covered bds 4.97	07/31	sr nt conv 1.5	07/01	HKCG Fin Ltd	
covered bds 4.97	07/31	sr nt conv rule 144a 1.5	07/01	gtd sr nt rule 144a 6.25	08/07
covered bds 4.97	07/31	Hearst-Argyle Television Inc		HMN Natargas I/S	
covered bds 4.91	08/03	sr nt 7	01/15	fltg rt eurobonds	08/29
covered bds 4.775	08/14	Heckler & Koch GMBH		Hokkaido Electric Power Co Inc (Japan)	
covered bds 3.6	08/15	gtd sr sec global nt 9.5	05/15	bd 2.8	01/25
covered bds 4.775	08/28	Heckmann Corp		bd 2.6	06/25
covered bds 4.775	08/28	sr nt 9.875	04/15	bd 2	12/25
covered bds 4.09	09/13	sr nt 9.875	04/15	Hokuriku Electric Power Co Inc (Japan)	
covered bds 5.02	09/24	sr nt rule 144a 9.875	04/15	japan bd .9	04/25
covered bds 3.97	09/27	Heidelberg Druckmaschinen AG		Holland Brian L P	
covered bds 3.63	11/15	global nt 9.25	04/15	coll nt 6.92	07/15
covered bds .21	12/17	global nt 9.25	04/15	Holly Energy Partners L P / Holly Energy Fin Corp	
covered bds 4.16	12/20	Heinz H J Co		global gtd sr nt 8.25	03/15
Hanger Orthopedic Group Inc		gtd sr nt rule 144a 2	07/02	sr nt rule 144a 8.25	03/15
gtd sr nt 7.125	11/15	sr nt fltg rt rule 144a	06/29	Hollywood FL Wtr & Swr Rev	
sr nt rule 144a 7.125	11/15	Helgeland Boligkredit AS		muni 2nd mkt derivatives	10/01
Hapag-Lloyd AG		covered bds	03/27	Hollywood Fla Wtr & Swr Rev	
sr global nt 7.75	10/01	Hengdeli Hldgs Ltd		muni 2nd mkt derivatives (rocs)	10/01
Harland Clarke Hldgs Corp		gtd eurobonds 6.25	01/29	Home Depot Inc	
sr nt rule 144a 9.75	08/01	Hercules (Eclipse 2006-4) PLC		global sr nt 2.25	09/10
Harley Davidson Fdg Corp		coll nt	10/25	Home Ln Tr	
mnt rule 144a 6.8	06/15	coll nt	10/25	pass-thru ctf	01/25
Harley-Davidson Motorcycle Tr 2010-1		Hershey Co		Honda Auto Receivables 2012-1 Owner Tr	
coll nt 2.59	04/16	global sr nt 1.6	08/21	coll nt .97	04/16
Harley-Davidson Motorcycle Tr 2011-2		Hertz Corp		Honda Auto Receivables 2012-3 Owner Tr	
coll nt 2.21	02/15	gtd sr nt 4.25	04/01	coll nt .74	10/15
Harley-Davidson Motorcycle Tr 2012-1		gtd sr nt 7.5	10/15	Honda Auto Receivables 2012-4 Owner Tr	
coll nt .91	02/15	gtd sr nt rule 144a 7.5	10/15	coll nt .66	12/18
coll nt 1.37	06/15	sr nt rule 144a 4.25	04/01	Honda Auto Receivables 2014-2 Owner Tr	
Harley-Davidson Motorcycle Tr 2013-1		Hewlett Island CLO V Ltd		coll nt .77	03/19
coll nt .65	07/16	coll nt	12/05	Honda Auto Receivables 2014-4 Owner Tr	
Harley-Davidson Motorcycle Tr 2014-1		coll nt	12/05	coll nt .99	09/17
coll nt .49	04/16	coll nt	12/05	Honda Auto Receivables 2015-1 Owner Tr	
coll nt	04/16	coll nt	12/05	coll nt 1.05	10/15
Harrahs Escrow Corp		coll nt	12/05	Honda Auto Receivables 2015-4 Owner Tr	
sr secd 2nd priority nt rule 144a 12.75	04/15	coll nt	12/05	coll nt .82	07/23
Harrahs Oper Co Inc		Hewett's Island CLO IV Ltd		Honda Auto Receivables 2016-2 Owner Tr	
gtd sr secd 2nd priority nt 10	12/15	coll notes 7.09	05/09	coll nt 1.13	09/17
gtd sr secd 2nd priority nt rule 144a 10	12/15	coll notes	05/09	Honda Auto Receivables 2016-3 Owner Tr	
gtd sr toggle nt 10.75	02/01	coll notes	05/09	coll nt 1.01	10/18
sr pik nt rule 144a 10.75	02/01	coll notes	05/09	Honda Canada Fin Inc	
sr secd 2nd priority nt 10	12/15	coll notes	05/09	canadian bds 2.35	06/04
sr secd 2nd priority nt rule 144a 10	12/15	Hewlett Packard Co		fltg rt canadian debentures	12/03
temporary cusip 10	12/15	global nt 5.5	03/01	Honda Fin Co Ltd	
temporary cusip 10	12/15	Hewlett Packard Enterprise Co		japan bds .273	03/20
Harris Corp Del		gtd sr nt fltg rt rule 144a 2.92789	10/03	japan bds .554	06/20
deb 10.375	12/01	gtd sr nt step-up rule 144a 2.85	10/05	japan bds .315	09/20
Harris Corp Fla		nt 2.85	10/05	Honeywell Intl Inc	
nt 1.999	04/27	nt fltg rt 4.26725	10/05	eur\$ sr nt fltg rt	02/22
Harsco Corp		Hexion Fin Escrow LLC / Hexion Escrow Corp		global sr nt 5.3	03/01
global sr nt 5.75	05/15	sr secd nt rule 144a 8.875	02/01	Hong Kong Gov't of	
Hartford Finl Svcs Group Inc		Hexion U S Fin Corp / Hexion Nova Scotia Fin ULC		government bds 3.56	06/25
global sr nt 6.3	03/15	gtd sr secd nt 8.875	02/01	government bds 1.61	12/10
Hartford Life Global Fdg Tr 2005-082		Hexion U S Fin Corp / Hexion Scotia Fin ULC		Hong Kong Mortgage Corp Ltd	
hartford income nt 5	07/15	sr secd nt rule 144a 8.875	02/01	bd 5	06/25
Hartford Life Instl Fdg		Higher Education Student Assistance Auth (NJ)		Hong Kong Mtg Corp Ltd	
mntn fltg rt rule 144a 4.40113	07/25	coll nt 3.75	12/01	hong kong bd 5.2	07/16
mntn fltg rt rule 144a (cpi) 4.37	05/08	coll nt 4	12/01	Hongkong and Shanghai Banking Corp Ltd (The)	
Hartford Life Insurance Co		coll nt 4.3	12/01	fltg rt japan bds	06/27
hartford life income nt 5	01/15	coll nt 5	12/01	japan bds .605	06/27
hartford life income nt 5.5	03/15	coll nt 5	12/01	Hongkong Baorong Dev Ltd	
hartford life income nt 5	02/15	coll nt 5	12/01	eurobonds 3.625	12/09
hartford life income nt 5.4	02/15	coll nt 5	12/01	Horizon Fdg Tr 2013-1	
hartford life income nt 5.5	12/15	coll nt 5	12/01	coll nt 3	05/15
hartford life income nt fltg rt (cpi) 4.703	01/15	coll nt 5	12/03	Horizon Pharma Inc	
hartford life income nt fltg rt (cpi) 4.1226	02/15	coll nt 5	12/03	sr nt conv 5	11/15
hartford life income nt fltg rt (cpi) 4.1226	02/15	coll nt 5	12/03	sr nt conv rule 144a 5	11/15
hartford life income nt fltg rt (cpi) 4.0705	04/15	coll nt 5	12/03	Hospitality Pptys Tr	
hartford life income nt fltg rt (cpi) 4.1305	05/15	coll nt 5	12/03	sr nt 6.7	01/15
Harvest Operations Corp		Highwoods Realty Ltd Partnership		House of Fraser (Funding) PLC	
gtd nt rule 144a 2.125	05/14	nt 7.5	04/15	gtd sr sec global nt 8.875	08/15
Hawaii St		Highwoods/Forsyth Properties L.P.		Household Fin Corp	
pass thru ctf (p-floats)	07/01	bond	04/15	hfc inter nt 6.1	01/15
pass thru ctf (rites)	07/01	Hillman Group Inc		hfc inter nt 6.25	01/15
pass thru ctf (rites)	07/01	gtd sr nt 10.875	06/01	hfc inter nt 6.35	01/15
pass thru ctf (rites)	07/01	gtd sr nt rule 144a 10.875	06/01	hfc inter nt 5.8	02/15
pass thru ctf (rites)	07/01	sr nt rule 144a 10.875	05/31	hfc inter nt 6	02/15
pass thru ctf (rites)	07/01	sr nt rule 144a 10.875	06/01	hfc inter nt 6.1	02/15
Hawaii St Hsg Fin & Dev Corp Single Family Mtg Pur Rev		sr nt rule 144a 10.875	06/01	hfc inter nt 6.15	02/15
muni 2nd mkt derivatives (fr)	07/01	Hillsborough Cnty FL Aviation Auth Rev		hfc inter nt 5.5	03/15
muni 2nd mkt derivatives (ri)	07/01	(floaters)	10/01	hfc inter nt 5.6	03/15
Hazine Mustesarligi Varlik Kiralama Anonim Sirketi		Hipotebansa 5		hfc inter nt 5.6	03/15
lease certificates 4.557	10/10	spanish bd mtg backed fltg rt	01/18	hfc inter nt 5.75	03/15
HBOS Plc		spanish bd mtg backed fltg rt	01/18	hfc inter nt 5.45	04/15
medium term sub nt rule 144a 6.75	05/21				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Household Fin Corp (continued)		HSBC USA Inc (continued)		HSBC USA Inc (continued)	
hfc inter nt 5.6	04/15	mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt index-linked (autocall barrier nts)	03/29
hfc inter nt 5.65	04/15	9.4	02/27	mtn fltg rt index-linked (autocall barrier nts)	04/30
hfc inter nt 5.75	04/15	mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt index-linked (autocall barrier nt)	03/29
hfc inter nt 5	05/15	7.5	05/14	mtn fltg rt index-linked (autocall barrier nt)	04/30
hfc inter nt 5.25	05/15	mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt index-linked (autocall barrier nt)	05/31
hfc inter nt 5.4	05/15	7.9	05/14	mtn fltg rt index-linked (autocall barrier nt)	06/29
hfc inter nt 5.4	05/15	mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt index-linked (autocall barrier nt)	06/29
hfc inter nt 5.55	05/15	6.7	07/16	mtn fltg rt index-linked (autocall barrier nts)	07/31
hfc inter nt 5	06/15	mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt index-linked (autocall barrier nts)	07/31
hfc inter nt 5	07/15	6.4	10/24	mtn fltg rt index-linked (autocall barrier nts)	09/24
hfc inter nt 5.15	07/15	mtn equity-linked (autocallable yield nt) 10.25	02/01	mtn fltg rt index-linked (autocall barrier nts)	12/28
hfc inter nt 5.25	07/15	mtn equity-linked (autocallable yield nt) 5	02/28	mtn fltg rt index-linked (autocallable yield nt)	
hfc inter nt 5.75	08/15	mtn equity-linked (autocallable yield nt) 7	05/29	5.0341	06/28
hfc inter nt 6	08/15	mtn equity-linked (autocallable yield nt) 8.5	06/11	mtn fltg rt index-linked (autocallable yield nt)	
hfc inter nt 6	08/15	mtn equity-linked (autocallable yield nt) 10.5	09/15	5.2331	07/23
hfc inter nt 6.15	08/15	mtn equity-linked (autocallable yield nt) 9.75	10/15	mtn fltg rt index-linked (autocallable yield nts)	
hfc inter nt 5.7	09/15	mtn equity-linked (autocallable yield nts) 9	03/28	4.9295	06/06
hfc inter nt 5.75	09/15	mtn equity-linked (autocallable yield nts) 10.4	07/19	mtn fltg rt index-linked (autocallable yield nts)	
hfc inter nt 6	09/15	mtn equity-linked (autocallable yield nts) 5	08/28	6.85688	06/14
hfc inter nt 6	09/15	mtn equity-linked (autocallable yield nts) 10	10/09	mtn fltg rt index-linked (buffered accrual secs)	04/05
hfc inter nt 5.5	10/15	mtn equity-linked (autocallable yield nts) 10.5	12/10	mtn fltg rt index-linked (buffered accrual secs)	04/05
hfc inter nt 5.75	10/15	mtn equity-linked (autocallable yield nts) 10	06/11	mtn fltg rt index-linked (buffered accrual secs)	04/05
hfc inter nt 5.75	10/15	mtn equity-linked (income plus nts) 5.25	06/13	mtn fltg rt index-linked (buffered income nt)	12/31
hfc inter nt 5.75	10/15	mtn fixed/fltg rt 2.83425	12/12	mtn fltg rt index-linked (buffered income nts)	11/29
hfc inter nt 5.85	10/15	mtn fixed/fltg rt 2.73408	04/18	mtn fltg rt index-linked (ctgnt income callable	
hfc inter nt 5.75	11/15	mtn fixed/fltg rt 3.36561	07/27	secs)	11/21
hfc inter nt 5.75	11/15	mtn fixed/fltg rt 3.30719	08/31	mtn fltg rt index-linked (trggr autocall ctgnt yield	
hfc inter nt 5.9	11/15	mtn fixed/fltg rt (cpi) 3.7026	03/24	nt)	05/31
hfc inter nt 5.7	12/15	mtn fixed/fltg rt (cpi) 3.5705	05/04	mtn fltg rt index-linked (trigger autocallable	
hfc inter nt 5.75	12/15	mtn fltg rt 2.5	03/15	ctgnt yield nt)	07/19
hfc inter nt 5.8	12/15	mtn fltg rt equity-linked (annual income		mtn index-linked (autocallable yield nt) 7	01/31
hfc inter nt step-up 5.1	06/15	opportunity nts)	10/29	mtn index-linked (autocallable yield nt) 5.75	05/31
hfc inter nt step-up 5.25	06/15	mtn fltg rt equity-linked (annual income		mtn index-linked (autocallable yield nt) 7.25	05/31
hfc inter nt step-up 6	06/15	opportunity nts)	11/29	mtn index-linked (autocallable yield nt) 5.7	10/31
hfc inter nt step-up 5.35	07/15	mtn fltg rt equity-linked (annual income		mtn index-linked (autocallable yield nt) 5	12/31
hfc inter nt step-up 6.25	07/15	opportunity nts)	12/31	mtn index-linked (autocallable yield nts) 5.5	01/31
Housing Securities, Inc.		mtn fltg rt equity-linked (annual income		mtn index-linked (autocallable yield nts) 6.5	02/28
pass-thru ctf	10/25	opportunity secs)	01/30	mtn index-linked (autocallable yield nts) 5	03/29
Houston Tex		mtn fltg rt equity-linked (auto-callable sec)	01/25	mtn index-linked (autocallable yield nts) 7	03/29
pass-thru ctf	03/01	mtn fltg rt equity-linked (auto-callable sec)	06/06	mtn index-linked (autocallable yield nts) 5	04/30
pass-thru ctf	03/01	mtn fltg rt equity-linked (auto-callable sec)	08/31	mtn index-linked (autocallable yield nts) 6.5	04/30
HOUSTON TEX ARPT SYS REV		mtn fltg rt equity-linked (auto-callable sec)	09/07	mtn index-linked (autocallable yield nts) 6.25	08/31
muni secondary mkt derivatives	07/01	mtn fltg rt equity-linked (auto-callable secs)	01/03	mtn index-linked (autocallable yield nts) 6.25	09/28
muni secondary mkt derivatives	07/01	mtn fltg rt equity-linked (auto-callable secs)	01/25	mtn index-linked (autocallable yield nts) 6.25	09/28
Houston TX		mtn fltg rt equity-linked (auto-callable secs)	02/01	mtn index-linked (autocallable yield nts) 6.25	10/31
muni 2nd mkt derivatives	03/01	mtn fltg rt equity-linked (auto-callable secs)	03/01	mtn index-linked (autocallable yield nts) 5.5	12/06
muni 2nd mkt derivatives	03/01	mtn fltg rt equity-linked (auto-callable secs)	04/12	mtn index-linked (autocallable yield nts) 7	07/31
pass thru ctf	03/01	mtn fltg rt equity-linked (auto-callable secs)	04/27	mtn index-linked (autocallable yield nts) 6.25	12/06
Hovnanian K Enterprises Inc		mtn fltg rt equity-linked (auto-callable secs)	06/22	mtn index-linked (buffered nt) 5	02/05
gtd sr secd 2nd lien nt rule 144a 10	10/15	mtn fltg rt equity-linked (auto-callable secs)	07/26	mtn index-linked (buffered nts) 5.15	05/29
Hpht Fin 15 Ltd		mtn fltg rt equity-linked (auto-callable secs)	08/03	mtn index-linked (buffered nts) 5.1	10/04
gtd nt rule 144a 2.25	03/17	mtn fltg rt equity-linked (auto-callable secs)	08/31	mtn index-linked (global infrastructure	
HRPT Pptys Tr		mtn fltg rt equity-linked (auto-callable secs)	09/14	opportunity nt) 2.25	02/05
sr nt 6.65	01/15	mtn fltg rt equity-linked (auto-callable secs)	11/01	mtn index-linked (worst of autocallable nt) 5.1	11/13
HSBC Bank PLC		mtn fltg rt equity-linked (auto-callable secs)	11/29	mtn index-linked (worst of autocallable nts) 6	04/12
covered bds 2.75	04/03	mtn fltg rt equity-linked (auto-callable secs)	12/20	mtn index-linked (worst of autocallable nts) 5.6	08/07
covered bds	10/17	mtn fltg rt equity-linked (autocall barrier nts)	02/28	mtn step-up 2	05/04
HSBC Bank USA NA		mtn fltg rt equity-linked (autocall barrier nts)	05/29	mtn step-up 2	07/17
fixed/fltg rt nt 1.55	10/29	mtn fltg rt equity-linked (autocall barrier nt)	06/18	mtn zero cpn 0	01/29
HSBC Bk PLC		mtn fltg rt equity-linked (autocallable buffered		mtn zero cpn 0	01/29
nt fltg rt rule 144a 2.47875	05/15	nt)	06/13	mtn zero cpn 0	01/29
nt rule 144a 1.5	05/15	mtn fltg rt equity-linked (autocallable ctgnt		mtn zero cpn 0	01/29
HSBC Finance Corp		income barrier nt)	08/06	mtn zero cpn 0	01/29
hsbc finance inter nt 5.6	02/15	mtn fltg rt equity-linked (autocallable ctgnt		mtn zero cpn 0	02/26
HSBC France		income nt)	02/08	mtn zero cpn 0	02/26
covered bds 2.375	09/07	mtn fltg rt equity-linked (callable nts)	06/29	mtn zero cpn 0	02/26
HSBC Holdings Plc (United Kingdom)		mtn fltg rt equity-linked (ctgnt income auto-		mtn zero cpn 0	02/26
sub eurobd 9.875	04/08	callable)	09/07	mtn zero cpn 0	03/28
HSBC USA Inc		mtn fltg rt equity-linked (ctgnt income barrier nt)	12/21	mtn zero cpn 0	03/28
global mtn zero cpn index-linked (ctgnt buffered		mtn fltg rt equity-linked (head start annual		mtn zero cpn 0	03/28
nt) 0	01/24	income opportunity)	08/31	mtn zero cpn 0	04/25
global sr nt 1.625	01/16	mtn fltg rt equity-linked (head start annual		mtn zero cpn 0	04/25
global sr nt 1.7	03/05	income opportunity)	08/31	mtn zero cpn 0	04/25
global sr nt 2.625	09/24	mtn fltg rt equity-linked (head start annual		mtn zero cpn 0	04/30
global sr nt fltg rt 3.21506	09/24	income opportunity)	11/28	mtn zero cpn 0	06/04
mtn 3	07/05	mtn fltg rt equity-linked (phoenix quarterly		mtn zero cpn 0	06/04
mtn 2.125	07/25	review nts)	02/14	mtn zero cpn 0	06/27
mtn 2.15	01/18	mtn fltg rt equity-linked (phoenix quarterly		mtn zero cpn 0	06/27
mtn 2.1	08/01	review nts)	03/14	mtn zero cpn 0	07/25
mtn 3	09/28	mtn fltg rt equity-linked (phoenix quarterly		mtn zero cpn 0	07/25
mtn equity-linked (airbag autocallable yield nt)		review nts)	04/04	mtn zero cpn 0	10/26
7.65	07/02	mtn fltg rt equity-linked (phoenix quarterly		mtn zero cpn currency-linked (digital nts) 0	
mtn equity-linked (airbag autocallable yield nt)		review nts)	08/08	mtn zero cpn equity-linked (accelerated mkt	
8.7	07/02	mtn fltg rt equity-linked (phoenix quarterly		participation sec) 0	01/26
mtn equity-linked (airbag autocallable yield nt)		review nts)	10/03	mtn zero cpn equity-linked (accelerated mkt	
8.8	07/02	mtn fltg rt equity-linked (phoenix quarterly		participation sec) 0	07/24
mtn equity-linked (airbag autocallable yield nts)		review nts)	07/11	mtn zero cpn equity-linked (airbag performance	
7.9	01/22	mtn fltg rt equity-linked (phoenix quarterly		sec) 0	06/29
mtn equity-linked (airbag autocallable yield nts)		review nts)	11/21	mtn zero cpn equity-linked (airbag performance	
8	01/22	mtn fltg rt equity-linked (phoenix review nt)	12/14	sec) 0	08/31
mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt equity-linked (phoenix review nt)	04/04	mtn zero cpn equity-linked (airbag performance	
8.6	01/22	mtn fltg rt equity-linked (phoenix review nt)	08/29	sec) 0	09/28
mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt equity-linked (phoenix review nt)	11/07	mtn zero cpn equity-linked (airbag performance	
7.8	01/25	mtn fltg rt equity-linked (phoenix review nt)	11/21	secs) 0	04/30
mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt equity-linked (trigger phoenix		mtn zero cpn equity-linked (airbag performance	
8.3	01/25	autocallab opt)	05/16	secs) 0	05/31
mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt equity-linked (trigger phoenix		mtn zero cpn equity-linked (airbag performance	
9	01/25	autocallab opt)	05/16	secs) 0	07/05
mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt equity-linked (trigger phoenix		mtn zero cpn equity-linked (airbag return	
8.7	02/27	autocallab opt)	05/16	optimization sec) 0	04/30
mtn equity-linked (airbag autocallable yield nts)		mtn fltg rt equity-linked (trigger sec)	04/03	mtn zero cpn equity-linked (autocallable nts) 0	12/05
9.1	02/27	mtn fltg rt index-linked (autocall barrier nt)	10/31	mtn zero cpn equity-linked (barrier accel mkt	
		mtn fltg rt index-linked (autocall barrier nts)	01/31	partic sec) 0	03/26

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
HSBC USA Inc (continued)		HSBC USA Inc (continued)		HSBC USA Inc (continued)	
mtn zero cpn equity-linked (barrier accel mkt partic sec) 0	09/27	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	01/29	mtn zero cpn index-linked (airbag performance sec) 0	03/29
mtn zero cpn equity-linked (barrier accel mkt partic sec) 0	11/05	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	03/26	mtn zero cpn index-linked (airbag performance secs) 0	01/31
mtn zero cpn equity-linked (barrier accel mkt partic sec) 0	11/27	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	04/30	mtn zero cpn index-linked (airbag performance secs) 0	03/05
mtn zero cpn equity-linked (barrier accel mkt partic sec) 0	12/03	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	05/29	mtn zero cpn index-linked (airbag performance secs) 0	04/30
mtn zero cpn equity-linked (barrier accel mkt participation) 0	06/01	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	07/31	mtn zero cpn index-linked (airbag return optimization sec) 0	04/30
mtn zero cpn equity-linked (barrier accel mkt participation) 0	06/29	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	11/30	mtn zero cpn index-linked (autocall market-linked step up nts) 0	08/31
mtn zero cpn equity-linked (barrier accel mkt participation) 0	08/27	mtn zero cpn equity-linked (buffered uncapped mkt participation) 0	12/31	mtn zero cpn index-linked (autocall market-linked step up nts) 0	12/21
mtn zero cpn equity-linked (barrier accel mkt participation) 0	10/24	mtn zero cpn equity-linked (capped buffer gears) 0	05/31	mtn zero cpn index-linked (autocallable market-linked step up nt) 0	09/28
mtn zero cpn equity-linked (barrier accel mkt participation) 0	10/29	mtn zero cpn equity-linked (capped gears) 0	04/30	mtn zero cpn index-linked (autocallable market-linked step up nt) 0	10/26
mtn zero cpn equity-linked (barrier accel mkt participation) 0	07/30	mtn zero cpn equity-linked (capped gears) 0	05/31	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	08/31
mtn zero cpn equity-linked (barrier accel mkt participation) 0	12/26	mtn zero cpn equity-linked (cpdd buff gears) 0	02/28	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	09/28
mtn zero cpn equity-linked (barrier accelerated mkt partic sec) 0	11/05	mtn zero cpn equity-linked (ctgnt buffered nts) 0	12/05	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	11/30
mtn zero cpn equity-linked (barrier leveraged tracker nt) 0	07/02	mtn zero cpn equity-linked (dual directional trigger plus) 0	08/03	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	01/24
mtn zero cpn equity-linked (barrier leveraged tracker nts) 0	03/06	mtn zero cpn equity-linked (dual directional trigger plus) 0	09/06	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0	07/23
mtn zero cpn equity-linked (buff uncapped mkt partic sec) 0	10/01	mtn zero cpn equity-linked (enhanced averaging buffered nts) 0	04/30	mtn zero cpn index-linked (averaging notes) 0	08/28
mtn zero cpn equity-linked (buff uncapped mkt participation sec) 0	07/02	mtn zero cpn equity-linked (enhanced averaging buffered nts) 0	10/09	mtn zero cpn index-linked (averaging notes) 0	09/28
mtn zero cpn equity-linked (buff uncapped mkt participation sec) 0	08/31	mtn zero cpn equity-linked (lev buff uncapped mkt partic sec) 0	04/23	mtn zero cpn index-linked (averaging notes) 0	10/31
mtn zero cpn equity-linked (buff uncapped mkt participation sec) 0	10/30	mtn zero cpn equity-linked (lev buff uncapped mkt partic) 0	10/01	mtn zero cpn index-linked (averaging notes) 0	11/27
mtn zero cpn equity-linked (buffer accelerated mkt partic sec) 0	01/29	mtn zero cpn equity-linked (lev buff uncapped mkt partic) 0	12/27	mtn zero cpn index-linked (averaging nts) 0	02/28
mtn zero cpn equity-linked (buffer accelerated mkt partic sec) 0	10/31	mtn zero cpn equity-linked (lev buff uncapped mkt partic) 0	10/30	mtn zero cpn index-linked (averaging nts) 0	08/30
mtn zero cpn equity-linked (buffer digital nt) 0	09/10	mtn zero cpn equity-linked (lev buff uncapped mkt partic) 0	11/27	mtn zero cpn index-linked (averaging nts) 0	09/28
mtn zero cpn equity-linked (buffer digital nts) 0	09/25	mtn zero cpn equity-linked (leveraged buffered capped nts) 0	07/27	mtn zero cpn index-linked (averaging nts) 0	10/31
mtn zero cpn equity-linked (buffer digital nts) 0	04/30	mtn zero cpn equity-linked (leveraged buffered capped nts) 0	08/15	mtn zero cpn index-linked (averaging nts) 0	11/27
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	05/31	mtn zero cpn equity-linked (leveraged ctgnt buffered enh nt) 0	08/08	mtn zero cpn index-linked (averaging nts) 0	12/24
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	05/31	mtn zero cpn equity-linked (lookback return enhanced nts) 0	05/03	mtn zero cpn index-linked (averaging nts) 0	12/26
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	11/30	mtn zero cpn equity-linked (plus) 0	06/05	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	09/27
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	01/02	mtn zero cpn equity-linked (plus) 0	07/11	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	09/27
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	02/28	mtn zero cpn equity-linked (return enhanced nts) 0	09/12	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	12/03
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	02/28	mtn zero cpn equity-linked (return enhanced nts) 0	09/12	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	12/03
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	02/28	mtn zero cpn equity-linked (trigger autocallable optimization) 0	01/10	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	12/03
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	02/28	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/30	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	04/10
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	04/30	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/30	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	06/01
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	06/29	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/28	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	06/01
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	08/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/28	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	06/01
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	09/10	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/28	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	06/29
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	09/28	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/28	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	06/29
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	10/29	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/28	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	07/30
mtn zero cpn equity-linked (buffered accel mkt partic sec) 0	11/30	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/16	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	07/30
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	04/02	mtn zero cpn equity-linked (trigger autocallable optimization) 0	10/04	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	08/27
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	04/02	mtn zero cpn equity-linked (trigger autocallable optimization) 0	01/04	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	08/27
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	05/30	mtn zero cpn equity-linked (trigger autocallable optimization) 0	05/03	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	10/24
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	05/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/04	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	10/24
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	07/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	07/05	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	11/01
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	10/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/06	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	07/30
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	12/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/21	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	12/26
mtn zero cpn equity-linked (buffered accelerated mkt partic sec) 0	05/03	mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/29	mtn zero cpn index-linked (barrier accel mkt partic sec) 0	12/26
mtn zero cpn equity-linked (buffered market participation secs) 0	08/27	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/30	mtn zero cpn index-linked (barrier digital return nt) 0	04/09
mtn zero cpn equity-linked (buffered market participation secs) 0	08/27	mtn zero cpn equity-linked (trigger autocallable optimization) 0	03/29	mtn zero cpn index-linked (barrier digital return nts) 0	05/15
mtn zero cpn equity-linked (buffered market participation secs) 0	09/28	mtn zero cpn equity-linked (trigger autocallable optimization) 0	03/29	mtn zero cpn index-linked (barrier digital return nts) 0	08/20
mtn zero cpn equity-linked (buffered market participation secs) 0	09/28	mtn zero cpn equity-linked (trigger autocallable optimization) 0	04/27	mtn zero cpn index-linked (barrier digital return nts) 0	09/10
mtn zero cpn equity-linked (buffered mkt participation sec) 0	11/16	mtn zero cpn equity-linked (trigger autocallable optimization) 0	04/27	mtn zero cpn index-linked (barrier digital return nts) 0	12/10
mtn zero cpn equity-linked (buffered plus) 0	04/16	mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/29	mtn zero cpn index-linked (barrier leveraged tracker nt) 0	06/27
mtn zero cpn equity-linked (buffered uncapped mkt partic sec) 0	02/26	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/30	mtn zero cpn index-linked (barrier leveraged tracker nt) 0	07/31

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
HSBC USA Inc (continued)		HSBC USA Inc (continued)		HSBC USA Inc (continued)	
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	02/27	mtn zero cpn index-linked (lev buff uncapped mkt participation) 0	05/29	mtn zero cpn index-linked (return enhanced nts) 0	02/13
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	03/28	mtn zero cpn index-linked (lev buff uncapped mkt participation) 0	07/02	mtn zero cpn index-linked (return enhanced nts) 0	03/13
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	04/25	mtn zero cpn index-linked (lev buff uncapped mkt participation) 0	08/27	mtn zero cpn index-linked (return enhanced nts) 0	03/20
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	05/29	mtn zero cpn index-linked (lev buff uncapped mkt participation) 0	09/26	mtn zero cpn index-linked (return enhanced nts) 0	04/03
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	06/01	mtn zero cpn index-linked (leveraged buffered capped nt) 0	11/30	mtn zero cpn index-linked (return enhanced nts) 0	07/18
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	06/26	mtn zero cpn index-linked (leveraged buffered capped nt) 0	01/17	mtn zero cpn index-linked (return optimization sec) 0	03/12
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	07/02	mtn zero cpn index-linked (leveraged buffered capped nt) 0	04/12	mtn zero cpn index-linked (strategic accelerated redemp secs) 0	02/09
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	07/30	mtn zero cpn index-linked (leveraged buffered capped nt) 0	07/31	mtn zero cpn index-linked (strategic accelerated redemp secs) 0	03/09
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	07/30	mtn zero cpn index-linked (leveraged buffered capped nt) 0	08/09	mtn zero cpn index-linked (trigger autocallable optimization) 0	03/21
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	08/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	03/26	mtn zero cpn index-linked (trigger autocallable optimization) 0	04/18
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	08/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	04/27	mtn zero cpn index-linked (trigger autocallable optimization) 0	05/31
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	08/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	05/09	mtn zero cpn index-linked (trigger jump secs) 0	11/14
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	09/27	mtn zero cpn index-linked (leveraged buffered capped nts) 0	06/19	mtn zero cpn index-linked (trigger plus) 0	01/03
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/01	mtn zero cpn index-linked (leveraged buffered capped nts) 0	06/19	mtn zero cpn index-linked (trigger plus) 0	01/04
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/01	mtn zero cpn index-linked (leveraged buffered capped nts) 0	06/19	mtn zero cpn index-linked (trigger plus) 0	06/21
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/25	mtn zero cpn index-linked (leveraged buffered capped nts) 0	07/27	mtn zero cpn index-linked (trigger plus) 0	07/25
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	08/09	mtn zero cpn index-linked (trigger plus) 0	07/27
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	08/17	mtn zero cpn index-linked (trigger plus) 0	08/03
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	08/27	mtn zero cpn index-linked (trigger plus) 0	09/06
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	10/29	mtn zero cpn index-linked (leveraged buffered capped nts) 0	09/28	mtn zero cpn index-linked (trigger performance sec) 0	03/23
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	11/13	mtn zero cpn index-linked (leveraged buffered capped nts) 0	09/28	mtn zero cpn index-linked (trigger performance sec) 0	09/28
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	11/26	mtn zero cpn index-linked (leveraged buffered capped nts) 0	11/14	mtn zero cpn index-linked (trigger performance secs) 0	02/28
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	11/26	mtn zero cpn index-linked (leveraged buffered capped nts) 0	12/12	mtn zero cpn index-linked (trigger performance secs) 0	10/02
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	11/26	mtn zero cpn index-linked (leveraged buffered capped nts) 0	04/12	mtn zero cpn index-linked (trigger performance secs) 0	10/31
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	11/26	mtn zero cpn index-linked (leveraged capped nt) 0	10/05	mtn zero cpn index-linked (trigger performance secs) 0	11/30
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	12/24	mtn zero cpn index-linked (leveraged capped nts) 0	01/08	mtn zero cpn index-linked (trigger performance secs) 0	11/30
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	12/24	mtn zero cpn index-linked (leveraged capped nts) 0	04/06	mtn zero cpn index-linked (trigger return optimization secs) 0	01/31
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	12/31	mtn zero cpn index-linked (leveraged capped nts) 0	07/09	mtn zero cpn index-linked (trigger return optimization secs) 0	02/28
mtn zero cpn index-linked (capped buffer gears) 0	06/29	mtn zero cpn index-linked (leveraged capped nts) 0	01/08	mtn zero cpn index-linked (trigger step performance secs) 0	07/31
mtn zero cpn index-linked (capped gears) 0	03/29	mtn zero cpn index-linked (leveraged capped nts) 0	04/06	mtn zero cpn index-linked (worst of digital dual direct barrier) 0	04/27
mtn zero cpn index-linked (capped gears) 0	03/29	mtn zero cpn index-linked (leveraged capped nts) 0	07/09	mtn zero cpn index-linked (leveraged buffered capped nt) 0	10/12
mtn zero cpn index-linked (capped gears) 0	04/30	mtn zero cpn index-linked (leveraged capped nts) 0	11/30	sr nt 2	08/07
mtn zero cpn index-linked (capped gears) 0	04/30	mtn zero cpn index-linked (leveraged capped nts) 0	06/29	sr nt fltg rt 3.13313	08/07
mtn zero cpn index-linked (capped leveraged return nt) 0	08/31	mtn zero cpn index-linked (leveraged capped nts) 0	10/26	HSH Nordbank AG	
mtn zero cpn index-linked (capped leveraged return nts) 0	09/28	mtn zero cpn index-linked (leveraged capped nts) 0	12/21	covered bds	01/15
mtn zero cpn index-linked (capped leveraged return nts) 0	11/21	mtn zero cpn index-linked (leveraged capped nts) 0	03/16	covered bds .5	02/12
mtn zero cpn index-linked (capped leveraged return nts) 0	11/21	mtn zero cpn index-linked (leveraged capped nts) 0	05/03	covered bds 4.375	02/19
mtn zero cpn index-linked (capped trigger step secs) 0	07/31	mtn zero cpn index-linked (leveraged capped nts) 0	01/04	covered bds 3.4	02/26
mtn zero cpn index-linked (digital nt) 0	05/03	mtn zero cpn index-linked (leveraged capped nts) 0	03/07	covered bds 3.43	03/23
mtn zero cpn index-linked (digital nts) 0	04/06	mtn zero cpn index-linked (leveraged capped nts) 0	04/18	covered bds 1	08/06
mtn zero cpn index-linked (digital nts) 0	01/10	mtn zero cpn index-linked (leveraged capped nts) 0	06/13	covered bds	08/06
mtn zero cpn index-linked (digital nts) 0	04/06	mtn zero cpn index-linked (leveraged capped nts) 0	06/27	covered bds 3.125	08/13
mtn zero cpn index-linked (digital nts) 0	08/24	mtn zero cpn index-linked (leveraged capped nts) 0	07/09	covered bds 1.375	10/02
mtn zero cpn index-linked (digital-plus barrier nt) 0	10/23	mtn zero cpn index-linked (leveraged capped nts) 0	09/12	covered bds 2.895	10/22
mtn zero cpn index-linked (digital-plus barrier nt) 0	09/27	mtn zero cpn index-linked (leveraged capped nts) 0	10/10	covered bds	11/26
mtn zero cpn index-linked (digital-plus barrier nts) 0	12/03	mtn zero cpn index-linked (leveraged capped nts) 0	10/10	covered bds 1.66	12/12
mtn zero cpn index-linked (digital-plus barrier nts) 0	06/28	mtn zero cpn index-linked (leveraged capped nts) 0	10/10	covered bds 3.375	12/14
mtn zero cpn index-linked (digital-plus barrier nts) 0	07/26	mtn zero cpn index-linked (leveraged capped nts) 0	08/31	eurobonds 5.048	09/03
mtn zero cpn index-linked (digital-plus barrier nts) 0	10/25	mtn zero cpn index-linked (leveraged capped nts) 0	09/28	eurobonds 5	10/19
mtn zero cpn index-linked (dual directional trigger plus) 0	04/26	mtn zero cpn index-linked (leveraged capped nts) 0	11/23	fltg rt german nt	08/16
mtn zero cpn index-linked (dual directional trigger plus) 0	09/06	mtn zero cpn index-linked (leveraged capped nts) 0	01/04	german bds 4.855	08/20
mtn zero cpn index-linked (enhanced averaging buffered nts) 0	08/22	mtn zero cpn index-linked (leveraged capped nts) 0	01/04	global bds 5.375	09/03
mtn zero cpn index-linked (knock-out buffer nt) 0	10/23	mtn zero cpn index-linked (leveraged capped nts) 0	08/29	public sector pfandbriefe 4.91	07/23
mtn zero cpn index-linked (knock-out buffer nts) 0	10/23	mtn zero cpn index-linked (leveraged capped nts) 0	01/31	public sector pfandbriefe 5.31	10/01
mtn zero cpn index-linked (knock-out buffer nts) 0	10/30	mtn zero cpn index-linked (leveraged capped nts) 0	07/03	Hub Intl Ltd	
mtn zero cpn index-linked (lev buff uncapped mkt partic sec) 0	07/30	mtn zero cpn index-linked (leveraged capped nts) 0	11/05	sr nt rule 144a 8.125	10/15
mtn zero cpn index-linked (lev buff uncapped mkt partic sec) 0	08/30	mtn zero cpn index-linked (leveraged capped nts) 0	12/05	Hubbell Inc	
		mtn zero cpn index-linked (performance barrier nt) 0	10/01	global sr nt 5.95	06/01
		mtn zero cpn index-linked (performance barrier nts) 0	11/05	Human Genome Sciences Inc	
		mtn zero cpn index-linked (performance barrier nts) 0	08/27	sr nt conv 3	11/15
		mtn zero cpn index-linked (performance nts) 0	03/01	Humana Inc	
		mtn zero cpn index-linked (performance nts) 0	04/04	global sr nt 7.2	06/15
		mtn zero cpn index-linked (performance nts) 0	04/05	sr nt 6.3	08/01
		mtn zero cpn index-linked (performance nts) 0	06/29	Humble Tex Indpt Sch Dist	
		mtn zero cpn index-linked (performance nts) 0	10/26	pass thru ctf (rocs)	02/15
		mtn zero cpn index-linked (performance nts) 0	11/28	pass thru ctf (rols)	02/15
		mtn zero cpn index-linked (performance secs) 0	05/31	pass thru ctf (rols)	02/15
		mtn zero cpn index-linked (performance secs) 0	06/25	Hungary Gov't of	
		mtn zero cpn index-linked (performance secs) 0	08/02	eurobonds 5.75	06/11
		mtn zero cpn index-linked (performance secs) 0	09/28	government bds 5.5	12/20
		mtn zero cpn index-linked (performance secs) 0	10/26	Hungary Rep	
		mtn zero cpn index-linked (performance secs) 0	11/28	global nt 4.125	02/19
		mtn zero cpn index-linked (return enhanced nt) 0	07/25	Huntington Auto Tr 2011-1	
				coll nt 3.52	06/15
				Huntington Auto Tr 2012-1	
				coll nt 2.85	12/17
				Huntington Auto Tr 2012-2	
				coll nt .68	01/16
				coll nt 1.07	02/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Huntington Auto Tr 2012-2 (continued) coll nt 1.37	05/15	Icici Bk Ltd (Dubai Branch) global medium term bk nt rule 144a ser 19 4.7	02/21	ING Belgium Sa/Nv covered bds 1.125	12/10
Huntington Bancshares Inc global sr nt 2.6	08/02	Iconix Brand Group Inc sr sub nt conv 1.5	03/15	ING Bk NV mnt fltg rt rule 144a	03/16
Huntington Ingalls Inds Inc gtd sr nt 6.875	03/15	sr sub nt conv rule 144a 1.5	03/15	mnt fltg rt rule 144a	08/17
sr nt rule 144a 6.875	03/15	Idaho Pwr Co secd mtn ser h (1st mtg) 6.025	07/15	mnt fltg rt rule 144a reg s	03/16
Huntington Natl Bk medium term bk nt 4.95	03/15	Idb Tr Svcs Ltd gtd tr ctf 1.535	06/04	mnt fltg rt rule 144a reg s	03/16
sr nt 2.2	11/06	tr ctf .33	10/20	mnt rule 144a 1.8	11/26
sr nt 3a2 2	06/30	Ideal Standard Int'l SA gtd sr sec global nt 11.75	05/01	mnt rule 144a 2.05	03/16
sr sub bk nt 3a2 1.7	02/26	pik debentures 15.75	05/01	mnt rule 144a 2	11/26
Huntington Natl Bk Columbus sub nt 6.6	06/15	pik debentures 15.75	05/01	ING Diba AG covered bds .965	01/30
Hydoo Int'l Hldg Ltd gtd eurobonds 13.75	12/15	IDH Fin PLC gtd sr sec fltg rt gbl nts	12/01	ING U S Inc gtd sr nt 2.9	02/15
Hydro One Inc cad\$ global mtn ser 28 2.78	10/09	gtd sr sec global nt 6	12/01	gtd sr nt rule 144a 2.9	02/15
Hydro-Quebec deb ser gw 9.75	01/15	Iffim Sukco II Ltd tr ctf	09/29	Ingersoll Rand Global Hldg Co Ltd gtd sr nt 6.875	08/15
Hypo Investmentbank AG covered bds	02/28	IL St bds	06/01	Ingram Micro Inc sr deb zero cpn conv 0	06/09
covered bds 2.484	04/26	bds	12/01	sr deb zero cpn conv rule 144a 0	06/09
covered bds 4.755	06/04	Illinois Pwr Co 1st mtg bd rule 144a 6.25	04/01	Insight Communications Co Inc sr nt rule 144a 9.375	07/15
covered bds	07/31	sr secd nt 6.25	04/01	Instituto de Credito Oficial global mtn rule 144a 1.625	09/14
covered bds 4.58	10/01	sr secd nt 9.75	11/15	Int'l Bank For Recon & Dev fltg rt euronotes	11/02
covered bds 4.72	12/09	sr secd nt rule 144a 9.75	11/15	global nt 1.06	01/11
covered bds	12/20	IMC Global Inc deb 7.375	08/01	Int'l Bank For Reconstructiondevelopment zero cpn italian nt	03/26
Hypo Tirol Bank AG covered bds .1	01/29	deb rule 144a 7.375	08/01	Int'l Bank of Azerbaijan loan participation nt 7.75	09/26
covered bds .204	03/12	IMC Home Equity Loan Trust pass-thru ctf 7.83	08/25	Int'l Investment Bank (lib) fixed rt nt 4.1	10/14
covered bds .1	03/23	Imperial Savings & Loan Association mtg pass thru ctf	02/25	Intelsat Luxembourg S A sr nt 6.75	06/01
covered bds .75	04/23	mtg pass thru ctf 9	09/25	sr nt rule 144a 6.75	06/01
covered bds .24	06/08	Imperial Tobacco Fin PLC gtd sr nt rule 144a 2.05	02/11	Inter Amern Dev Bk emtn 1	03/28
Hypo-G bd 0	01/30	gtd sr nt rule 144a 2.05	07/20	global bd fltg rt ser 455 2.35631	09/12
nt fltg rt	01/30	IMS Health Inc gtd sr nt rule 144a 12.5	03/01	global emtn 1	05/29
nt fltg rt	01/30	sr nt rule 144a 12.5	03/01	global medium term bk nt 1.185	07/09
Hypothenbank IN Essen AG public sector pfandbriefe	05/15	Incyte Corp sr nt conv .375	11/15	global medium term bk nt 4.25	09/10
Hyundai Auto Lease Securitization Tr 2016-B coll nt 1.24	11/15	sr nt conv rule 144a .375	11/15	global medium term bk nt .875	03/15
coll nt	11/15	India (Government of) govt bd 0	04/30	global medium term bk nt fltg rt	11/26
Hyundai Auto Receivables Tr 2011-C coll nt 1.3	02/15	govt bd 5.69	09/25	global medium term bk nt fltg rt ser 474	06/20
Hyundai Auto Receivables Tr 2012-A coll nt 2.61	05/15	pass-thru ctf 6.25	01/02	global medium term bk nt fltg rt ser 528	09/18
Hyundai Auto Receivables Tr 2012-B coll nt .81	03/15	India Gov't of government bds 6.25	01/02	global medium term bk nt fltg rt ser 537	01/16
coll nt 1.39	03/15	government bds 7.83	04/11	global medium term bk nt fltg rt ser 394 1.75	08/24
coll nt 1.95	10/15	government bds 8.24	04/22	global medium term bk nt ser 486 1.25	01/16
Hyundai Auto Receivables Tr 2012-C coll nt .73	06/15	government bds 10.45	04/30	global medium term bk nt ser 524 1.125	08/28
coll nt 1.06	06/15	government bds 5.69	09/25	itd\$ step-down/fltg rt emtn 15.44228	10/09
Hyundai Auto Receivables Tr 2013-A coll nt .75	09/17	Indiana St Fin Auth Rev mun secondary market derivatives	02/01	itd\$ step-down/fltg rt emtn priv placement 5.25	11/09
Hyundai Auto Receivables Tr 2013-C coll nt 1.01	02/15	Indo Energy Fin BV gtd sr nt rule 144a 7	05/07	Inter-American Dev Bank fixed/fltg rt italian bds	11/06
Hyundai Auto Receivables Tr 2014-A coll nt .79	07/16	Indonesia Gov't of government bds 5.25	05/15	Inter-American Development Bank (United States) fxd/flt rt bd 12	11/06
Hyundai Auto Receivables Tr 2015-C coll nt .99	11/15	tr global certificates 4	11/21	Interactive Data Corp gtd sr nt 10.25	08/01
coll nt	11/15	Indonesia Govt govt bd 11.6	08/15	sr nt rule 144a 10.25	08/01
Hyundai Cap Amer mnt reg s 2	03/19	govt bd 15	07/15	IntercontinentalExchange Group Inc global gtd sr nt 2.5	10/15
mnt reg s 2.4	10/30	Indonesia Rep bd rule 144a 6.875	01/17	Intercorp Retail Trustee sr nt rule 144a 8.875	11/14
mnt rule 144a 2.4	10/30	Indonesia, Government of government bd 11.6	08/15	Interface Inc gtd sr nt ser b 7.625	12/01
sr nt rule 144a 2.875	08/09	Indonesia, Govt of govt bd 9	09/15	sr nt rule 144a 7.625	12/01
Hyundai Floorplan Master Owner Tr coll nt	05/15	Industrial & Coml Bk China Ltd New York Brh medium term sr bk nt 2.16	11/13	Interface Sec Sys Hldgs Inc / Interface Sec Sys LLC sr secd nt 9.25	01/15
coll nt	05/15	IndyMac ABS Inc asset-bkd ctf 5.704	06/25	sr secd nt rule 144a 9.25	01/15
IAC / Interactive Corp gtd sr nt 4.875	11/30	IndyMac MBS Inc. pass-thru ctf 0	12/25	Interline Brands Inc gtd sr sub nt 7	11/15
sr nt rule 144a 4.875	11/30	pass-thru var rt ctf 0	08/25	sr nt 10	11/15
IAS Oper Partnership L P gtd sr nt exch rule 144a 5	03/15	Ineos Group Hldgs SA gtd sr global nt 6.5	08/15	sr sub nt rule 144a 7	11/15
Ibercaja Banco SA covered bds 4.25	06/14	gtd sr nt rule 144a 6.125	08/15	Intermodal Chassis Issuance LLC coll flt rt nt 0	01/20
covered bds 4.75	12/04	Inergy L P / Inergy Fin Corp gtd sr nt 7	10/01	coll flt rt nt 0	01/20
covered bds	12/05	sr nt rule 144a 7	10/01	coll flt rt nt 0	01/20
Ibi Group Inc cad\$ sub deb conv 6	06/30	Infinera Corp sr nt conv 1.75	06/01	coll nt 0	01/20
IBRD (World Bank) zero cpn nt 0	03/26	sr nt conv rule 144a 1.75	06/01	Intermune Inc sr nt conv 2.5	09/15
Icahn Enterprises L P gtd sr nt 8	01/15	Infor US Inc gtd sr nt 11.5	07/15	International Automotive Components Group Sa sr secd nt rule 144a 9.125	06/01
gtd sr nt 8	01/15	Infraestructura Energetica Nova SA de CV certificados bursatiles	02/08	International Bk For Recon & Dev global bd 1.375	04/10
sr nt rule 144a 8	01/15	ING Bank NV covered bds 3.375	01/11	global medium term sr bk nt ser 11300 1	10/05
sr nt rule 144a 8	01/15	covered bds 5.25	06/05	global medium term sr nt ser 11409 .875	07/19
sr nt rule 144a 8	01/15	covered bds 5.25	06/05	global nt fixed/fltg rt 7	05/14
sr nt rule 144a 8	01/15	covered bds 1.875	08/29	global nt fltg rt 7	08/13
Icahn Enterprises LP gtd global nt 8	01/15	covered bds 3.01	11/19	itd\$ fix/reverse fltg rt nt 6	12/03
Icbcil Fin Co Ltd eurobonds 2.625	03/19			itd\$ fix/reverse fltg rt nt 15.50314	12/03
eurobonds 3.9	06/18			itd\$ nt fix/fltg rt 5	11/20
ICICI Bank UK PLC sr sub fixed/fltg rt nt 8	07/22			itd\$ nt zero cpn 0	03/26
				itd\$ step-down/fltg rt nt 0	09/29
				itd\$ step-down/fltg rt nt 10.18024	10/19
				itd\$ step-down/fltg rt nt 14.96658	11/05
				medium term bk nt .75	01/26
				medium term bk nt 1	02/02

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
International Bk For Recon & Dev (continued)		Inventiv Health Inc (continued)		J P Morgan Chase & Co (continued)	
medium term bk nt .5	03/12	sr nt rule 144a 10	08/15	global mtn fltg rt ser e	08/28
medium term bk nt 1.06	03/16	sr nt rule 144a 10	08/15	global mtn fltg rt ser e	09/05
medium term bk nt 1.23	03/16	Inversiones Alsacia SA		global mtn fltg rt ser e	09/25
medium term bk nt 1.3	03/23	sr sec global nt 8	08/18	global mtn fltg rt ser e (cms)	05/14
medium term bk nt .5	03/30	Inversiones CMPC S A Cayman Is Agy		global mtn fltg rt ser e equity-linked (auto call	
medium term bk nt 3.25	04/04	gtd nt rule 144a 4.75	01/19	ctngt int nt)	10/30
medium term bk nt 1.05	04/13	Investkredit Bank AG		global mtn fltg rt ser e equity-linked (auto call	
medium term bk nt .84	04/17	fltg rt austrian bds	01/15	ctngt int nts)	05/25
medium term bk nt 1.23	07/25	ION Geophysical Corp		global mtn fltg rt ser e equity-linked (auto	
medium term bk nt .89	06/20	gtd sr secd 2nd priority nt 8.125	05/15	callable nt)	01/05
medium term bk nt 1.1	07/02	sr secd 2nd priority nt rule 144a 8.125	05/15	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt .35	07/16	Iowa Pwr Inc		callable nt)	01/26
medium term bk nt 1.2	07/26	1st mtg 10.5	07/15	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt 1.1	09/25	Iowa Student Loan Liquidity Corp		callable nt)	02/09
medium term bk nt 1.005	10/01	coll nt 4.875	12/01	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt 1.27	10/26	coll nt 5.25	12/01	callable nt)	02/23
medium term bk nt 10	11/13	Ipalco Enterprises Inc		global mtn fltg rt ser e equity-linked (auto	
medium term bk nt 1.41	12/03	sr secd nt 5	05/01	callable nt)	06/07
medium term bk nt 1.27	05/29	sr secd nt rule 144a 5	05/01	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt 1.12	12/03	iPayment Hldgs Inc		callable nt)	07/20
medium term bk nt fltg rt	01/26	sr pik nt 15	11/15	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt fltg rt	02/16	sr pik nt rule 144a 15	11/15	callable nt)	08/30
medium term bk nt fltg rt	02/20	iPayment Inc		global mtn fltg rt ser e equity-linked (auto	
medium term bk nt fltg rt	05/22	gtd sr nt 10.25	05/15	callable nt)	10/25
medium term bk nt fltg rt	07/13	sr nt rule 144a 10.25	05/15	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt fltg rt	08/16	Iracore Intl Hldgs Inc		callable nt)	10/26
medium term bk nt fltg rt	09/19	sr secd nt rule 144a 9.5	06/01	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt fltg rt	11/09	Ireland, Govt of		callable nts)	12/27
medium term bk nt ser 11218 1	06/15	treasury bd 4.5	10/18	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt ser 11451 .8	07/02	Iron Mtn Inc		callable nts)	01/04
medium term bk nt ser 4350 1.4	02/27	sr sub nt rule 144a 8	07/15	global mtn fltg rt ser e equity-linked (auto	
medium term bk nt ser 4385 .96	04/21	sr sub nt rule 144a 11	10/15	callable nts)	04/19
medium term bk nt ser 4486 .76	01/30	Irongate Energy Svcs LLC / IES Fin Corp		global mtn fltg rt ser e equity-linked (auto	
medium term bk nt ser 4494 1.19	11/10	sr secd nt rule 144a 11	07/01	callable nts)	06/01
medium term bk nt ser 4495 1.5	12/07	Irving TX Indpt Sch Dist		global mtn fltg rt ser e equity-linked (auto	
medium term bk nt zero cpn 0	04/26	mun 2nd mkt derivatives (drivers)	02/15	callable nts)	07/06
medium term nt sr bk nt fltg rt ser 100090	09/07	mun 2nd mkt derivatives (putters)	02/15	global mtn fltg rt ser e equity-linked (auto	
1.14778	08/13	Irwin Home Equity Loan Trust		callable nts)	11/29
nt fltg rt 7		loan-bkd nt 6.45	02/25	global mtn fltg rt ser e equity-linked (auto	
International Bk For Recon & Dev Colts		loan-bkd nt 6.74	10/25	callable yield nts)	01/25
nt 9.5	09/17	Isabelle Acquisition Sub Inc		global mtn fltg rt ser e equity-linked (auto-	
nt 9.8	10/06	sr nt rule 144a 10	11/15	callable sec)	01/05
nt 9.57	11/01	Israel (State) US Government Guaranteed		global mtn fltg rt ser e equity-linked (auto-	
nt 9.875	11/09	Notes		callable sec)	01/19
nt zero cpn 0	05/01	gtd zero cpn nt 0	02/15	global mtn fltg rt ser e equity-linked (auto-	
International Business Machs Corp		gtd zero cpn nt 0	08/15	callable sec)	01/26
global nt 1.25	02/08	zero cpn nt 0	05/15	global mtn fltg rt ser e equity-linked (auto-	
global nt 7.625	10/15	Israel Elec Corp Ltd		callable sec)	02/16
ibm nt 6	08/15	mn rule 144a 7.7	07/15	global mtn fltg rt ser e equity-linked (auto-	
nt 1.125	02/06	Israel St		callable sec)	04/02
nt fltg rt 1.58139	02/06	zero cpn gtd nt cl 8-z 0	02/15	global mtn fltg rt ser e equity-linked (auto-	
International Coal Group Inc		zero cpn gtd nt cl 8-z 0	08/15	callable sec)	04/13
gtd sr secd 2nd priority nt 9.125	04/01	Israel St U S Govt Gtd NTS		global mtn fltg rt ser e equity-linked (auto-	
International Fin Corp		gtd zero cpn nt cl 9-z 0	05/15	callable sec)	05/03
global bd 1.75	09/04	gtd zero cpn nt cl 9-z 0	11/15	global mtn fltg rt ser e equity-linked (auto-	
global bd 1.25	11/27	zero cpn gtd nt cl 1-z 0	03/15	callable sec)	06/08
mnt .85	02/12	zero cpn gtd nt cl 1-z 0	09/15	global mtn fltg rt ser e equity-linked (auto-	
mnt 1.25	07/16	zero cpn gtd nt cl 2-z 0	03/15	callable sec)	06/22
mnt .93	09/14	zero cpn gtd nt cl 2-z 0	09/15	global mtn fltg rt ser e equity-linked (auto-	
mnt 1.25	11/27	zero cpn gtd nt cl 3-z 0	02/15	callable sec)	07/13
mnt .87	05/14	zero cpn gtd nt cl 3-z 0	08/15	global mtn fltg rt ser e equity-linked (auto-	
mnt fltg rt	02/02	zero cpn gtd nt cl 4z 0	02/15	callable sec)	08/03
International Lease Fin Corp		zero cpn gtd nt cl 4z 0	08/15	global mtn fltg rt ser e equity-linked (auto-	
global sr nt 3.875	04/15	zero cpn gtd nt cl 5-z 0	05/15	callable sec)	08/24
gtd sr secd nt rule 144a 7.125	09/01	zero cpn gtd nt cl 5-z 0	11/15	global mtn fltg rt ser e equity-linked (auto-	
rmkd medium term reset nt ser j 6.98	10/15	zero cpn gtd nt cl 6-z 0	02/15	callable sec)	08/31
International Paper Co		zero cpn gtd nt cl 6-z 0	08/15	global mtn fltg rt ser e equity-linked (auto-	
global nt 7.95	06/15	iStar Finl Inc		callable sec)	08/31
International Transmission Co		sr nt 7.125	02/15	global mtn fltg rt ser e equity-linked (auto-	
1st mtg bd ser d rule 144a 5.75	04/01	sr nt 4.875	07/01	callable sec)	08/31
Interpool Inc		Italy Gov't of		global mtn fltg rt ser e equity-linked (auto-	
sub nt convy exch 5.25	12/15	government bds 4.5	02/01	callable sec)	08/31
Interstate Pwr & Lt Co		government bds 3.5	12/01	global mtn fltg rt ser e equity-linked (auto-	
sr deb 5.875	09/15	Italy Rep		callable sec)	09/07
sr deb 7.25	10/01	govt bd	03/22	global mtn fltg rt ser e equity-linked (auto-	
Intesa Sanpaolo S P A		ITAU Unibanco Hldg S A		callable sec)	09/28
sr mtn cl x 3.875	01/16	mn rule 144a 2.85	05/26	global mtn fltg rt ser e equity-linked (auto-	
Intesa Sanpaolo SPA		ITC Hldgs Corp		callable sec)	10/12
covered bds 2.25	09/24	sr nt rule 144a 6.05	01/31	global mtn fltg rt ser e equity-linked (auto-	
covered bds	10/08	J P Morgan Chase & Co		callable sec)	11/16
sub fltg rt italian bds	03/31	gloabl mtn fltg rt ser e equity-linked (auto-		global mtn fltg rt ser e equity-linked (auto-	
Intesa Sec SPA		callable sec)	02/02	callable secs)	01/05
coll nt	08/10	global mtn equity-linked ser e (callable yield nt)		global mtn fltg rt ser e equity-linked (auto-	
coll nt	08/10	8.3	03/26	callable secs)	01/12
Intesa Securities S.p.A.		global mtn fixed/fltg rt ser e 7.25	03/03	global mtn fltg rt ser e equity-linked (auto-	
coll nt 0	08/01	global mtn fixed/fltg rt ser e 2.14203	03/21	callable secs)	01/26
coll nt 0	08/01	global mtn fixed/fltg rt ser e 2.69339	03/29	global mtn fltg rt ser e equity-linked (auto-	
coll nt 0	08/10	global mtn fixed/fltg rt ser e 2.48419	05/30	callable secs)	01/26
flt rt mtg-bkd nt	08/10	global mtn fixed/fltg rt ser e 2.52457	06/04	global mtn fltg rt ser e equity-linked (auto-	
flt rt mtg-bkd nt	08/10	global mtn fixed/fltg rt ser e 3.83488	10/26	callable secs)	02/02
flt rt mtg-bkd nt	08/10	global mtn fixed/fltg rt ser e 3.56519	11/16	global mtn fltg rt ser e equity-linked (auto-	
Intralot Fin LUX SA		global mtn fixed/fltg rt ser e 3.2118	07/27	callable secs)	02/09
gtd sr global nt 9.75	02/15	global mtn fixed/fltg rt ser e (cpi) 4.0495	11/29	global mtn fltg rt ser e equity-linked (auto-	
InvenSense Inc		global mtn fltg rt	02/28	callable secs)	02/16
sr nt conv 1.75	11/01	global mtn fltg rt equity-linked (ctngt epn		global mtn fltg rt ser e equity-linked (auto-	
sr nt conv rule 144a 1.75	11/01	callable yield)	03/29	callable secs)	03/02
Inventiv Health Inc		global mtn fltg rt ser e 2.33875	05/15	global mtn fltg rt ser e equity-linked (auto-	
gtd sr nt 10	08/15	global mtn fltg rt ser e	10/09	callable secs)	03/02
gtd sr nt 10	08/15	global mtn fltg rt ser e	07/24	global mtn fltg rt ser e equity-linked (auto-	
jr lien pik nt rule 144a 10	08/15	global mtn fltg rt ser e	08/14	callable secs)	03/09
sr nt rule 144a 9	01/15	global mtn fltg rt ser e			

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
J P Morgan Chase & Co (continued)		J P Morgan Chase & Co (continued)		J P Morgan Chase & Co (continued)	
global mtn fltg rt ser e equity-linked (autocallable secs)	03/16	global mtn fltg rt ser e equity-linked (digital ctngt cpn nts)	04/30	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	06/20
global mtn fltg rt ser e equity-linked (autocallable secs)	03/23	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	07/31	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	07/11
global mtn fltg rt ser e equity-linked (autocallable secs)	04/02	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	07/31	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	07/13
global mtn fltg rt ser e equity-linked (autocallable secs)	04/05	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	08/20	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	08/30
global mtn fltg rt ser e equity-linked (autocallable secs)	04/13	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	08/20	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	09/07
global mtn fltg rt ser e equity-linked (autocallable secs)	04/13	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	10/22	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	11/19
global mtn fltg rt ser e equity-linked (autocallable secs)	04/20	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	10/22	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	12/06
global mtn fltg rt ser e equity-linked (autocallable secs)	05/03	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	10/22	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	12/19
global mtn fltg rt ser e equity-linked (autocallable secs)	05/04	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	11/27	global mtn fltg rt ser e index-linked (call ctngt interest nts)	01/18
global mtn fltg rt ser e equity-linked (autocallable secs)	05/11	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	11/27	global mtn fltg rt ser e index-linked (callab ctngt interest nt)	05/24
global mtn fltg rt ser e equity-linked (autocallable secs)	05/11	global mtn fltg rt ser e equity-linked (trggr phoenix autocall)	11/27	global mtn fltg rt ser e index-linked (callable ctngt int nt)	04/23
global mtn fltg rt ser e equity-linked (autocallable secs)	05/18	global mtn fltg rt ser e index-linked (annual income nts)	02/27	global mtn fltg rt ser e index-linked (callable ctngt int nt)	05/31
global mtn fltg rt ser e equity-linked (autocallable secs)	05/25	global mtn fltg rt ser e index-linked (annual income nts)	03/29	global mtn fltg rt ser e index-linked (callable ctngt int nt)	09/05
global mtn fltg rt ser e equity-linked (autocallable secs)	05/25	global mtn fltg rt ser e index-linked (annual income nts)	04/30	global mtn fltg rt ser e index-linked (callable ctngt int nt)	06/22
global mtn fltg rt ser e equity-linked (autocallable secs)	05/25	global mtn fltg rt ser e index-linked (annual income nts)	05/31	global mtn fltg rt ser e index-linked (callable ctngt int nts)	02/27
global mtn fltg rt ser e equity-linked (autocallable secs)	06/15	global mtn fltg rt ser e index-linked (annual income nts)	06/29	global mtn fltg rt ser e index-linked (callable ctngt int nts)	03/08
global mtn fltg rt ser e equity-linked (autocallable secs)	06/22	global mtn fltg rt ser e index-linked (annual income nts)	07/31	global mtn fltg rt ser e index-linked (callable ctngt int nts)	04/24
global mtn fltg rt ser e equity-linked (autocallable secs)	07/13	global mtn fltg rt ser e index-linked (annual income nts)	10/22	global mtn fltg rt ser e index-linked (callable ctngt int nts)	05/31
global mtn fltg rt ser e equity-linked (autocallable secs)	07/13	global mtn fltg rt ser e index-linked (auto call ctngt int nts)	09/27	global mtn fltg rt ser e index-linked (callable ctngt int nts)	10/04
global mtn fltg rt ser e equity-linked (autocallable secs)	07/20	global mtn fltg rt ser e index-linked (auto callable nt)	01/19	global mtn fltg rt ser e index-linked (callable ctngt int nts)	11/20
global mtn fltg rt ser e equity-linked (autocallable secs)	08/10	global mtn fltg rt ser e index-linked (auto callable nt)	03/16	global mtn fltg rt ser e index-linked (callable ctngt int nts)	08/30
global mtn fltg rt ser e equity-linked (autocallable secs)	08/17	global mtn fltg rt ser e index-linked (auto callable nt)	03/20	global mtn fltg rt ser e index-linked (callable secs)	01/05
global mtn fltg rt ser e equity-linked (autocallable secs)	08/24	global mtn fltg rt ser e index-linked (auto callable nt)	03/20	global mtn fltg rt ser e index-linked (callable secs)	02/23
global mtn fltg rt ser e equity-linked (autocallable secs)	09/07	global mtn fltg rt ser e index-linked (auto callable nt)	06/01	global mtn fltg rt ser e index-linked (callable yield nt)	02/06
global mtn fltg rt ser e equity-linked (autocallable secs)	09/14	global mtn fltg rt ser e index-linked (auto callable nt)	07/11	global mtn fltg rt ser e index-linked (callable yield nts)	01/25
global mtn fltg rt ser e equity-linked (autocallable secs)	09/14	global mtn fltg rt ser e index-linked (auto callable nt)	07/12	global mtn fltg rt ser e index-linked (callable yield nts)	03/13
global mtn fltg rt ser e equity-linked (autocallable secs)	09/21	global mtn fltg rt ser e index-linked (auto callable nt)	12/19	global mtn fltg rt ser e index-linked (callable yield nts)	07/02
global mtn fltg rt ser e equity-linked (autocallable secs)	09/21	global mtn fltg rt ser e index-linked (auto callable nts)	02/01	global mtn fltg rt ser e index-linked (callable yield nts)	01/18
global mtn fltg rt ser e equity-linked (autocallable secs)	10/05	global mtn fltg rt ser e index-linked (auto callable nts)	03/16	global mtn fltg rt ser e index-linked (capped ctngt trigger nts)	06/19
global mtn fltg rt ser e equity-linked (autocallable secs)	10/19	global mtn fltg rt ser e index-linked (auto callable nts)	03/20	global mtn fltg rt ser e index-linked (contingent interest nts)	07/31
global mtn fltg rt ser e equity-linked (autocallable secs)	11/16	global mtn fltg rt ser e index-linked (auto callable nts)	04/27	global mtn fltg rt ser e index-linked (contingent interest nts)	10/31
global mtn fltg rt ser e equity-linked (autocallable secs)	12/05	global mtn fltg rt ser e index-linked (auto callable nts)	07/26	global mtn fltg rt ser e index-linked (contingent interest nts)	11/30
global mtn fltg rt ser e equity-linked (autocallable secs)	12/07	global mtn fltg rt ser e index-linked (auto callable nts)	08/30	global mtn fltg rt ser e index-linked (contingent interest nts)	12/31
global mtn fltg rt ser e equity-linked (autocallable secs)	12/07	global mtn fltg rt ser e index-linked (auto callable nts)	11/29	global mtn fltg rt ser e index-linked (contingent interest nts)	08/31
global mtn fltg rt ser e equity-linked (autocallable secs)	09/07	global mtn fltg rt ser e index-linked (auto callable nts)	12/19	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	02/07
global mtn fltg rt ser e equity-linked (autocallable secs)	11/02	global mtn fltg rt ser e index-linked (auto callable nts)	12/31	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	02/22
global mtn fltg rt ser e equity-linked (autocallable secs)	01/30	global mtn fltg rt ser e index-linked (auto callable sec)	01/05	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	03/16
global mtn fltg rt ser e equity-linked (autocallable secs)	04/05	global mtn fltg rt ser e index-linked (auto callable sec)	01/26	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	03/29
global mtn fltg rt ser e equity-linked (autocallable secs)	05/02	global mtn fltg rt ser e index-linked (auto callable sec)	04/20	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	04/05
global mtn fltg rt ser e equity-linked (autocallable secs)	05/03	global mtn fltg rt ser e index-linked (auto callable sec)	09/07	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	06/22
global mtn fltg rt ser e equity-linked (autocallable secs)	06/01	global mtn fltg rt ser e index-linked (auto callable sec)	09/10	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	08/10
global mtn fltg rt ser e equity-linked (autocallable secs)	08/01	global mtn fltg rt ser e index-linked (auto callable sec)	09/28	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	08/30
global mtn fltg rt ser e equity-linked (autocallable secs)	09/28	global mtn fltg rt ser e index-linked (auto callable sec)	10/04	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	09/07
global mtn fltg rt ser e equity-linked (autocallable secs)	12/28	global mtn fltg rt ser e index-linked (auto callable sec)	10/11	global mtn fltg rt ser e index-linked (ctngt cpn callable yield)	10/03
global mtn fltg rt ser e equity-linked (callable ctngt int nt)	03/20	global mtn fltg rt ser e index-linked (auto callable sec)	12/05	global mtn fltg rt ser e index-linked (ctngt income callab sec)	01/19
global mtn fltg rt ser e equity-linked (callable ctngt int nt)	04/03	global mtn fltg rt ser e index-linked (auto callable sec)	12/14	global mtn fltg rt ser e index-linked (ctngt income callable)	01/19
global mtn fltg rt ser e equity-linked (ctngt cpn callab yield)	03/02	global mtn fltg rt ser e index-linked (auto callable secs)	02/15	global mtn fltg rt ser e index-linked (ctngt interest nts)	09/28
global mtn fltg rt ser e equity-linked (digital ctngt cpn nts)	01/25	global mtn fltg rt ser e index-linked (auto callable secs)	09/27	global mtn fltg rt ser e index-linked (trggr call ctngt yield)	02/28
global mtn fltg rt ser e equity-linked (digital ctngt cpn nts)	02/28	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	02/09	global mtn fltg rt ser e index-linked (trggr call ctngt yield)	08/27
global mtn fltg rt ser e equity-linked (digital ctngt cpn nts)	03/29	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	02/22	global mtn fltg rt ser e index-linked (trggr callab ctngt yield)	01/12
global mtn fltg rt ser e equity-linked (digital ctngt cpn nts)	06/29	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	04/20	global mtn fltg rt ser e index-linked (trggr callab ctngt yield)	02/15
global mtn fltg rt ser e equity-linked (digital ctngt cpn nts)	07/31	global mtn fltg rt ser e index-linked (autocall ctngt int nts)	05/02	global mtn fltg rt ser e index-linked (trggr callab yield nt)	01/04

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J P Morgan Chase & Co (continued)		J P Morgan Chase & Co (continued)		J P Morgan Chase & Co (continued)	
global mtn fltg rt ser e index-linked (trggr phoenix autocall)	03/22	global mtn zero cpn ser e equity-linked (leveraged buffered nt) 0	05/03	global mtn zero cpn ser e index-linked (capped buff enh partic) 0	04/18
global mtn fltg rt ser e index-linked (trggr phoenix autocall)	11/15	global mtn zero cpn ser e equity-linked (trigger plus) 0	01/19	global mtn zero cpn ser e index-linked (capped buff enh partic) 0	06/01
global mtn fltg rt ser e index-linked (trggr phoenix autocall)	12/20	global mtn zero cpn ser e equity-linked (trigger plus) 0	03/02	global mtn zero cpn ser e index-linked (capped buff enh partic) 0	02/01
global mtn fltg rt ser e index-linked (trggr phoenix autocall)	12/21	global mtn zero cpn ser e equity-linked (trigger plus) 0	04/04	global mtn zero cpn ser e index-linked (capped buff enh partic) 0	05/11
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	01/12	global mtn zero cpn ser e equity-linked (trigger plus) 0	05/03	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	02/28
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	02/15	global mtn zero cpn ser e equity-linked (trigger plus) 0	06/05	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	03/01
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	02/15	global mtn zero cpn ser e index-linked 0	01/12	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	03/29
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	02/28	global mtn zero cpn ser e index-linked 0	02/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	03/29
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	03/23	global mtn zero cpn ser e index-linked 0	03/29	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	05/31
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	06/29	global mtn zero cpn ser e index-linked 0	04/30	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	07/25
global mtn fltg rt ser e index-linked (trigger call ctgnt yield)	08/16	global mtn zero cpn ser e index-linked 0	05/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	10/25
global mtn fltg rt ser e index-linked (trigger phoenix autocall)	09/28	global mtn zero cpn ser e index-linked 0	07/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	09/07
global mtn fltg rt ser e equity-linked (auto-callable sec)	05/18	global mtn zero cpn ser e index-linked 0	07/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/25
global mtn fltg rt ser ser e equity-linked (auto-callable nt)	11/29	global mtn zero cpn ser e index-linked 0	08/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	07/27
global mtn index-linked ser e (callable yield nts) 6.75	01/22	global mtn zero cpn ser e index-linked 0	08/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/06
global mtn index-linked ser e (income barrier nts) 2	05/10	global mtn zero cpn ser e index-linked 0	09/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	10/05
global mtn ser e fixed/fltg rt 7.25	06/18	global mtn zero cpn ser e index-linked 0	09/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/17
global mtn ser e index-linked (callable yield nts) 7.5	02/20	global mtn zero cpn ser e index-linked 0	09/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/06
global mtn ser e index-linked (income barrier nts) 1.5	04/30	global mtn zero cpn ser e index-linked 0	10/22	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	07/31
global mtn ser e index-linked (income barrier nts) 2	05/31	global mtn zero cpn ser e index-linked 0	10/22	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/31
global mtn ser e index-linked (income barrier nts) 2	07/31	global mtn zero cpn ser e index-linked 0	10/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/19
global mtn ser e index-linked (trigger callable yield nts) 8.1	01/26	global mtn zero cpn ser e index-linked 0	10/31	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/31
global mtn step-up ser e 2.25	09/28	global mtn zero cpn ser e index-linked (auto-callable nt) 0	03/08	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/31
global mtn zero cpn ser e index-linked (trigger return opt sec) 0	05/31	global mtn zero cpn ser e index-linked (auto-callable nts) 0	03/09	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/31
global mtn zero cpn index-linked (autocall ctgnt buff ret enh) 0	01/19	global mtn zero cpn ser e index-linked (auto-callable nts) 0	01/10	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	02/08
global mtn zero cpn index-linked (autocall ctgnt buff ret enh) 0	08/30	global mtn zero cpn ser e index-linked (auto-callable nts) 0	05/23	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	02/15
global mtn zero cpn index-linked (capped buffered equity nts) 0	04/11	global mtn zero cpn ser e index-linked (auto-callable nts) 0	06/21	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	03/29
global mtn zero cpn ser e commodity-linked 0	08/06	global mtn zero cpn ser e index-linked (auto-callable nts) 0	06/29	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/03
global mtn zero cpn ser e currency-linked (capped ctgnt buff nt) 0	02/15	global mtn zero cpn ser e index-linked (auto-callable nts) 0	08/02	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/03
global mtn zero cpn ser e equity-linked 0	12/21	global mtn zero cpn ser e index-linked (auto-callable nts) 0	08/23	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/30
global mtn zero cpn ser e equity-linked 0	01/04	global mtn zero cpn ser e index-linked (auto-callable nts) 0	09/07	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	05/31
global mtn zero cpn ser e equity-linked (auto-callable nt) 0	07/10	global mtn zero cpn ser e index-linked (auto-callable nts) 0	11/29	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	09/13
global mtn zero cpn ser e equity-linked (buffered return enh) 0	03/02	global mtn zero cpn ser e index-linked (auto-call) trigger plus) 0	12/27	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/25
global mtn zero cpn ser e equity-linked (cap buff enh partic) 0	03/29	global mtn zero cpn ser e index-linked (buffered digital nts) 0	01/25	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	05/17
global mtn zero cpn ser e equity-linked (cap buff return enh) 0	01/17	global mtn zero cpn ser e index-linked (buffered digital nts) 0	09/07	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	06/07
global mtn zero cpn ser e equity-linked (cap buff return enh) 0	01/31	global mtn zero cpn ser e index-linked (buffered digital nts) 0	08/10	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	07/19
global mtn zero cpn ser e equity-linked (cap buff return enh) 0	03/29	global mtn zero cpn ser e index-linked (buffered digital nts) 0	03/26	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	07/19
global mtn zero cpn ser e equity-linked (cap buff return enh) 0	05/31	global mtn zero cpn ser e index-linked (buffered digital nts) 0	05/29	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	09/13
global mtn zero cpn ser e equity-linked (cap ctgnt buff ret enh) 0	01/19	global mtn zero cpn ser e index-linked (buffered digital nts) 0	09/20	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	02/16
global mtn zero cpn ser e equity-linked (cap ctgnt buff ret enh) 0	06/29	global mtn zero cpn ser e index-linked (buffered digital nts) 0	12/20	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	01/25
global mtn zero cpn ser e equity-linked (cap ctgnt buff ret enh) 0	09/23	global mtn zero cpn ser e index-linked (buffered digital nts) 0	03/29	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	04/30
global mtn zero cpn ser e equity-linked (cap ctgnt buff ret enh) 0	11/28	global mtn zero cpn ser e index-linked (buffered digital nts) 0	02/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	05/03
global mtn zero cpn ser e equity-linked (capped buff ret enh nts) 0	07/26	global mtn zero cpn ser e index-linked (buffered digital nts) 0	03/29	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	10/31
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	02/28	global mtn zero cpn ser e index-linked (buffered digital nts) 0	01/16	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	07/31
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	03/29	global mtn zero cpn ser e index-linked (buffered digital nts) 0	05/23	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	05/31
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	04/30	global mtn zero cpn ser e index-linked (buffered digital nts) 0	02/01	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	09/28
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	08/23	global mtn zero cpn ser e index-linked (buffered digital nts) 0	05/11	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	06/07
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	01/26	global mtn zero cpn ser e index-linked (buffered digital nts) 0	03/01	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	06/29
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	01/31	global mtn zero cpn ser e index-linked (buffered digital nts) 0	02/15	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	08/29
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	02/28	global mtn zero cpn ser e index-linked (buffered digital nts) 0	02/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	11/30
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	04/30	global mtn zero cpn ser e index-linked (buffered digital nts) 0	02/28	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	12/31
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	12/24	global mtn zero cpn ser e index-linked (buffered digital nts) 0	04/30	global mtn zero cpn ser e index-linked (capped buff ret enh) 0	02/01
global mtn zero cpn ser e equity-linked (capped buff ret enh) 0	12/21	global mtn zero cpn ser e index-linked (buffered digital nts) 0	08/23		
global mtn zero cpn ser e equity-linked (knock-out buffered nts) 0	02/12	global mtn zero cpn ser e index-linked (buffered digital nts) 0	08/17		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
J P Morgan Chase & Co (continued)		J P Morgan Chase & Co (continued)		J P Morgan Chase Commercial	
global mtn zero cpn ser e index-linked (ctgnt buffered ret enh) 0	08/23	global mtn zero cpn ser e index-linked (review nts) 0	11/01	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (ctgnt buffered ret enh) 0	10/26	global mtn zero cpn ser e index-linked (review nts) 0	11/27	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (ctgnt ret optimization) 0	03/29	global mtn zero cpn ser e index-linked (review nts) 0	11/29	J P Morgan Chase Commercial Mortgage	11/15
global mtn zero cpn ser e index-linked (ctgnt return opt sec) 0	06/29	global mtn zero cpn ser e index-linked (review nts) 0	11/30	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (ctgnt return opt sec) 0	09/28	global mtn zero cpn ser e index-linked (review nts) 0	12/24	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (ctgnt return optm sec) 0	05/31	global mtn zero cpn ser e index-linked (review nts) 0	12/31	J P Morgan Chase Commercial Mortgage Securities	
global mtn zero cpn ser e index-linked (digital equity nts) 0	03/22	global mtn zero cpn ser e index-linked (trigger plus) 0	01/02	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (digital nt) 0	01/24	global mtn zero cpn ser e index-linked (trigger plus) 0	08/03	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (digital nt) 0	04/26	global mtn zero cpn ser e index-linked (trigger plus) 0	09/06	pass thru ctf	11/15
global mtn zero cpn ser e index-linked (digital nt) 0	06/01	global mtn zero cpn ser e index-linked (trigger plus) 0	09/10	J P Morgan Chase Finl Co Llc	
global mtn zero cpn ser e index-linked (digital nt) 0	07/06	global mtn zero cpn ser e index-linked (trigger performance sec) 0	03/23	global mtn fltg rt ser a equity-linked (auto callable nt)	06/28
global mtn zero cpn ser e index-linked (digital nt) 0	08/31	global mtn zero cpn ser e index-linked (trigger performance sec) 0	09/24	global mtn fltg rt ser a index-linked (auto callable nt)	01/31
global mtn zero cpn ser e index-linked (digital nts) 0	07/31	global mtn zero cpn ser e index-linked (trigger performance sec) 0	09/28	J P Morgan Chase Putters / Drivers Tr Var Sts	
global mtn zero cpn ser e index-linked (dual direct trigger plus) 0	09/10	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	01/31	pass-thru ctf	02/01
global mtn zero cpn ser e index-linked (enh participation nts) 0	03/27	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	01/31	pass-thru ctf	02/01
global mtn zero cpn ser e index-linked (enhanced participation) 0	06/15	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	02/28	pass-thru ctf	07/01
global mtn zero cpn ser e index-linked (income barrier nt) 0	06/29	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	03/29	pass-thru ctf	09/01
global mtn zero cpn ser e index-linked (jump sec) 0	01/19	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	03/29	J P Morgan Sec Inc	
global mtn zero cpn ser e index-linked (jump sec) 0	04/04	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	08/31	pass-thru ctf	06/15
global mtn zero cpn ser e index-linked (jump securities) 0	04/04	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	08/31	pass-thru ctf	06/15
global mtn zero cpn ser e index-linked (knock-out buffer) 0	02/07	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	09/28	pass-thru ctf	06/15
global mtn zero cpn ser e index-linked (return enhanced nts) 0	06/20	global mtn zero cpn ser e index-linked (trigger return opt sec) 0	04/30	Jabil Circuit Inc	
global mtn zero cpn ser e index-linked (return nt) 0	11/27	global mtn zero cpn ser e index-linked (uncapped buffered nts) 0	05/17	nt rule 144a 8.25	03/15
global mtn zero cpn ser e index-linked (return nt) 0	12/27	global mtn zero cpn ser e index-linked (uncapped buffered nts) 0	08/02	sr nt 8.25	03/15
global mtn zero cpn ser e index-linked (return nt) 0	12/27	global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	04/25	Jackson Natl Life Global Fdg	
global mtn zero cpn ser e index-linked (return nt) 0	12/27	global mtn zero cpn ser e index-linked (uncapped ctgnt buff ret) 0	03/29	mtn rule 144a 4.7	06/01
global mtn zero cpn ser e index-linked (return nt) 0	12/27	global mtn zero cpn ser e index-linked (uncapped ctgnt buff ret) 0	11/08	mtn rule 144a 1.875	10/15
global mtn zero cpn ser e index-linked (return nt) 0	12/27	global nt 6	07/27	Jacor Communications Inc	
global mtn zero cpn ser e index-linked (return nts) 0	08/06	global nt 1.8	01/15	liquid yield opt nt (lyons) 0	02/09
global mtn zero cpn ser e index-linked (return nts) 0	12/27	global nt 1.625	05/15	Jaguar Land Rover PLC	
global mtn zero cpn ser e index-linked (return nts) 0	12/27	global nt fltg rt 2.26742	01/25	gtd global nt 8.125	05/15
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.5	11/15	gtd sr nt rule 144a 7.75	05/15
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.625	12/15	Jaguar Ld Rover Automotive PLC	
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5	03/15	gtd sr nt rule 144a 4.125	12/15
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.25	03/29	JAKKS Pac Inc	
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.45	04/15	sr nt conv rule 144a 4.25	08/01
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.45	04/15	James Riv Coal Co	
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.3	05/15	gtd sr nt conv 10	06/01
global mtn zero cpn ser e index-linked (return nts) 0	12/27	jpmorgan chase sub nt ser b 5.15	05/15	gtd sr nt conv rule 144a 10	06/01
global mtn zero cpn ser e index-linked (review nt) 0	01/04	jpmorgan chase sub nt ser b 5.15	06/15	sr nt conv 3.125	03/15
global mtn zero cpn ser e index-linked (review nt) 0	05/17	jpmorgan chase sub nt ser b 5.25	06/15	sr nt conv rule 144a 3.125	03/15
global mtn zero cpn ser e index-linked (review nt) 0	08/30	jpmorgan chase sub nt ser b 5.3	05/15	James Riv Corp VA	
global mtn zero cpn ser e index-linked (review nt) 0	10/29	medium term sr nt fltg rt ser h	03/01	deb 10.75	10/01
global mtn zero cpn ser e index-linked (review nts) 0	10/30	medium term sr nt fltg rt ser h 2.2952	04/25	Janus Cap Group Inc	
global mtn zero cpn ser e index-linked (review nts) 0	01/18	medium term sr nt ser h 1.7	03/01	sr nt conv rule 144a .75	07/15
global mtn zero cpn ser e index-linked (review nts) 0	02/01	J P Morgan Chase Bk		Japan (Government of)	
global mtn zero cpn ser e index-linked (review nts) 0	03/01	global medium term sr bk nt	09/21	govt bd 0	01/20
global mtn zero cpn ser e index-linked (review nts) 0	03/29	global medium term sr bk nt 1.45	09/21	govt bd 0	03/20
global mtn zero cpn ser e index-linked (review nts) 0	04/30	global medium term sr bk nt fltg rt	05/23	govt bd 2.6	03/20
global mtn zero cpn ser e index-linked (review nts) 0	05/31	medium term bk nt fltg rt	01/09	govt bd 0	09/20
global mtn zero cpn ser e index-linked (review nts) 0	06/28	medium term bk nt fltg rt	01/09	govt bd	01/15
global mtn zero cpn ser e index-linked (review nts) 0	08/30	medium term bk nt fltg rt	01/23	govt bd 1.4	03/10
global mtn zero cpn ser e index-linked (review nts) 0	08/30	medium term bk nt fltg rt	02/20	govt bd 1.3	03/20
global mtn zero cpn ser e index-linked (review nts) 0	09/21	medium term bk nt fltg rt	02/20	govt bd 1.4	03/20
global mtn zero cpn ser e index-linked (review nts) 0	10/12	medium term bk nt fltg rt	03/05	govt bd 1.7	03/20
global mtn zero cpn ser e index-linked (review nts) 0	10/25	medium term bk nt fltg rt	03/05	govt bd	04/15
		medium term bk nt fltg rt	07/10	govt bd 0	05/20
		medium term bk nt zero cpn 0	08/21	govt bd 1.8	06/10
		medium term bk nt zero cpn 0	08/31	govt bd 0	06/20
		medium term bk nt zero cpn 0	01/03	govt bd 0	07/20
		medium term bk nt zero cpn 0	02/28	govt bd 2.3	09/20
		medium term bk nt zero cpn 0	04/13	Japan Airlines Co Ltd (Japan)	
		medium term bk nt zero cpn 0	04/30	bd 3.1	01/22
		medium term bk nt zero cpn 0	06/29	Japan Bank For Int'l Cooperation	
		medium term bk nt zero cpn 0	07/31	gtd global nt 2.3	03/19
		medium term bk nt zero cpn 0	08/06	japan bds 1.87	03/20
		medium term bk nt zero cpn 0	08/13	Japan Bk for Intl Cooperation	
		medium term bk nt zero cpn 0	08/31	global gtd bd 1.75	07/31
		medium term bk nt zero cpn 0	09/11	global gtd bd 1.75	11/13
				global gtd nt fltg rt 2.698	11/13
				Japan Dev Bk	
				gtd global nt rule 144a 1	01/22
				Japan Expressway Hldg and Debt Repayment Agency	
				gtd japan bds 1.5	01/31
				gtd japan bds 1.6	02/28
				gtd japan bds 1.4	03/23
				gtd japan bds 1.4	04/20
				gtd japan bds 1.7	05/30
				gtd japan bds 1.8	06/29
				gtd japan bds 1.7	07/31
				gtd japan bds 1.6	08/29
				gtd japan bds 1.5	09/28
				gtd japan bds 1.6	10/31
				gtd japan bds 1.6	11/28
				gtd japan bds 1.4	12/25
				japan bds 1.61	03/20
				japan bds 1.65	03/20
				japan bds 1.69	06/20
				japan bds 1.87	06/20
				japan bds 1.62	12/20
				japan bds 1.63	12/20

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Japan Fin Corp		Japan Gov't of (continued)		John Hancock Life Ins Co (continued)	
sr sec japan bds .295	05/08	government bds	09/20	signature nt 5.5	11/15
sr sec japan bds .009	05/11	government bds .05	10/15	signature nt 5.7	11/15
sr sec japan bds .001	08/09	government bds .1	10/15	signature nt 5.75	11/15
sr sec japan bds .1	11/02	government bds .24	10/15	signature nt 5.75	11/15
sr sec japan bds .24	11/07	government bds	10/22	signature nt 5.5	12/15
Japan Fin Corp For Mun Enterprises		government bds .05	11/15	signature nt 5.5	12/15
jpy\$ global gtd bd 1.9	06/22	government bds .1	11/15	signature nt 5.55	12/15
Japan Fin Corp For Municipal Enterprises		government bds .05	12/15	signature nt 5.75	12/15
gtd global bds 1.9	06/22	government bds .1	12/15	signature nt step-up 3.25	02/15
gtd japan bds 1.5	01/23	government bds 2	12/20	signature nt step-up 3.25	02/15
gtd japan bds 1.6	02/19	government bds 1.3	12/20	signature nt step-up 3.5	02/15
gtd japan bds 1.4	03/19	government bds 1.3	12/20	signature nt step-up 3	03/15
gtd japan bds 1.4	04/17	government bds 1.3	12/20	signature nt step-up 3	03/15
gtd japan bds 1.7	05/22	government bds 1.3	12/20	signature nt step-up 3.25	03/15
japan bds 1.97	06/20	government bds 1.4	12/20	signature nt 5.75	06/15
Japan Fin Organ for Muncip		government bds 1.4	12/20	signature nt 5.75	06/15
gtd japan bds .4	01/30	government bds	12/20	signature nt 5.75	06/15
sr sec japan bds .602	12/20	japan bds 1.4	06/10	signature nt 5.85	06/15
Japan Fin Organ for Munic		japan bds 1.5	09/20	signature nt 5.9	06/15
gtd japan bds .4	03/26	Japan Prime Realty Investment Corp		signature nt 6	07/15
sr sec japan bds .785	07/27	japan bds .65	05/31	signature nt 5.65	08/15
sr sec japan bds .808	08/28	japan bds 1.34	10/25	signature nt 5.75	08/15
sr sec japan bds 1.141	08/28	Japan Railway Construction Transport Tech Agency		signature nt 5.35	11/15
Japan Fin Organ for Munic		japan bds 2.01	06/20	signature nt 5.5	11/15
sr sec japan bds .647	10/26	japan bds 1.86	09/20	signature nt 5.15	12/15
Japan Fin Organiz for Munic		sr sec japan bds .218	03/20	signature nt 5.25	12/15
sr sec japan bds .673	12/20	sr sec japan bds .193	06/20	signature nt 5.3	12/15
Japan Fin Organization For Muni		sr sec japan bds .332	09/20	signature nt 5.3	12/15
sr sec japan bds 1.05	05/10	Japan Real Estate Investment Corp		Johns Hopkins Health Sys Corp	
sr sec japan bds 1.075	05/29	japan bds .497	08/30	bd ser 2013 1.424	05/15
Japan Fin Organization For Municipal Enterprises		Japan Tobacco Inc		Johnson & Johnson	
gtd japan bds 1.8	06/19	sr nt rule 144a 2.1	07/23	global nt 1.65	12/05
gtd japan bds 1.4	12/14	Jarden Corp		global sr nt 5.15	07/15
japan bds 1.77	09/25	gtd sr sub nt conv 1.875	09/15	Johnson Ctlis Intl PLC	
japan bds 1.59	12/20	gtd sr sub nt conv rule 144a 1.875	09/15	nt 3.75	01/15
Japan Fin Organization For Municipalities		Jazz Technologies Inc New		JP Morgan Chase Coml Mtg Secs Corp	
japan bds 1.139	03/20	sr nt conv 8	12/31	pass-thru ctf	01/15
sr sec japan bds .03	02/28	sr nt conv rule 144a 8	12/31	JP Morgan Chase Commercial Mtg Secs Corp	
sr sec japan bds .314	04/27	Jazz US Hldgs Inc		pass-thru ctf	11/15
sr sec japan bds .36	07/27	sr nt conv 8	12/31	pass-thru ctf	11/15
sr sec japan bds 1.259	09/20	JBS Fin II Ltd		pass-thru ctf	11/15
sr sec japan bds .245	10/26	gtd nt rule 144a 8.25	01/29	pass-thru ctf	11/15
Japan Finance Corp for Small Business		Jcdecoux SA		pass-thru ctf	11/15
bd .79	03/20	french bds 2	02/08	pass-thru ctf	11/15
Japan Gov't of		Jefferies Group Inc		JP Morgan Chase Commercial Mtg Sec Corp 2006-FL	
flt rt japan bds	10/15	global sr nt 5.125	04/13	pass-thru ctf	11/15
government bds .05	01/15	JEM (Southbank) Pty Ltd		pass-thru ctf	11/15
government bds .1	01/15	pass thru ctf 6.591	06/28	JP Morgan Chase Commercial Mtg Secs T	
government bds .13	01/15	Jersey Cent Pwr & Lt Co		pass-thru ctf	01/15
government bds .05	02/15	1st mtg 10.375	04/15	JP Morgan Secs Inc	
government bds .1	02/15	sr nt 4.8	06/15	muni secondary mkt deriv	06/01
government bds .05	03/15	Jersey Street CLO Ltd		JPMorgan Chase & Co	
government bds .1	03/15	coll nt	10/20	global bds 4.25	11/02
government bds .1	03/20	coll nt	10/20	global mtn equity-linked ser a (auto callable yield nt) 5.4	12/18
government bds .3	03/20	coll nt	10/20	global mtn equity-linked ser a (yield nt) 2.25	10/23
government bds .4	03/20	coll nt	10/20	global mtn equity-linked ser e (auto callable yield nt) 6.6	07/26
government bds 1.3	03/20	Jetblue Awys Corp		global mtn fltg rt ser a index-linked (auto callable nts)	12/28
government bds 1.3	03/20	pass thru ctf fltg rt ser 2004-2g-1 1.79086	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nt)	12/26
government bds 1.3	03/20	pass thru ctf fltg rt ser 2004-2g-2 1.35567	05/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	05/23
government bds 1.3	03/20	JFE Hldgs Inc		global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	06/27
government bds 1.4	03/20	gtd japan bds .686	09/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	07/05
government bds 1.4	03/20	Jingrui Hldgs Ltd		global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	08/08
government bds 1.7	03/20	gtd eurobonds 13.25	04/30	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	08/15
government bds 1.7	03/20	JMC Stl Group Inc		global mtn fltg rt ser a equity-linked (auto callable nt)	11/23
government bds 1.7	03/20	sr nt rule 144a 8.25	03/15	global mtn fltg rt ser a equity-linked (auto callable nt)	07/05
government bds 2.7	03/20	Johannesburg City of		global mtn fltg rt ser a equity-linked (auto callable nt)	07/25
government bds .05	04/15	south african bd 9	06/05	global mtn fltg rt ser a equity-linked (auto callable nt)	09/06
government bds .06	04/15	John Deere Owner Tr 2011		global mtn fltg rt ser a equity-linked (auto callable nt)	09/19
government bds .1	04/15	coll nt 1.96	04/16	global mtn fltg rt ser a equity-linked (auto callable nt)	09/20
government bds .05	05/15	John Deere Owner Tr 2012		global mtn fltg rt ser a equity-linked (auto callable nt)	09/26
government bds .1	05/15	coll nt .99	06/15	global mtn fltg rt ser a equity-linked (auto callable nt)	12/26
government bds .05	05/15	John Deere Owner Tr 2014		global mtn fltg rt ser a equity-linked (auto callable nt)	09/26
government bds .1	06/15	coll nt .92	04/16	global mtn fltg rt ser a equity-linked (auto callable nts)	08/29
government bds .3	06/20	John Deere Owner Tr 2014-B		global mtn fltg rt ser a equity-linked (auto callable nts)	09/06
government bds .3	06/20	coll nt 1.07	11/15	global mtn fltg rt ser a equity-linked (auto callable nts)	09/06
government bds .4	06/20	John Deere Owner Tr 2015		global mtn fltg rt ser a equity-linked (auto callable nts)	10/25
government bds 1.5	06/20	coll nt .87	02/15	global mtn fltg rt ser a equity-linked (auto callable nts)	10/29
government bds 1.5	06/20	John Deere Owner Tr 2015-B		global mtn fltg rt ser a equity-linked (auto callable nts)	11/29
government bds 1.5	06/20	coll nt .98	06/15		
government bds 1.5	06/20	John Deere Owner Tr 2016			
government bds 1.5	06/20	coll nt 1.15	10/15		
government bds 1.7	06/20	John Hancock Life Ins Co			
government bds 1.7	06/20	signature nt 5.15	01/15		
government bds 1.7	06/20	signature nt 5.3	01/15		
government bds 1.8	06/20	signature nt 5.35	01/15		
government bds .05	07/15	signature nt 5.45	01/15		
government bds .1	07/15	signature nt 5.15	02/15		
government bds .3	07/15	signature nt 4.8	03/15		
government bds	07/15	signature nt 5	04/15		
government bds .05	08/15	signature nt 5	04/15		
government bds .05	09/15	signature nt 5.1	04/15		
government bds .1	09/15	signature nt 5.15	04/15		
government bds .2	09/20	signature nt 4.8	05/15		
government bds .3	09/20	signature nt 4.9	05/15		
government bds 1.5	09/20	signature nt 4.9	05/15		
government bds 1.5	09/20	signature nt 5.75	10/15		
government bds 1.5	09/20	signature nt 5.75	10/15		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
JPMorgan Chase & Co (continued)		JPMorgan Chase & Co (continued)		JPMorgan Chase & Co (continued)	
global mtn fltg rt ser a equity-linked (auto callable nts)	11/23	global mtn fltg rt ser a index-linked (auto callable nts)	11/05	global mtn zero cpn ser a index-linked (cap buffer ret enh nt) 0	11/08
global mtn fltg rt ser a index-linked (auto call ctgnt int nt)	11/08	global mtn fltg rt ser a index-linked (auto callable nts)	12/03	global mtn zero cpn ser a index-linked (cap buffer ret enh nts) 0	06/11
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	06/05	global mtn fltg rt ser a index-linked (auto callable yield nt)	12/28	global mtn zero cpn ser a index-linked (cap buffer ret enh nts) 0	09/19
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	06/18	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	12/06	global mtn zero cpn ser a index-linked (cap ctgnt buff ret enh) 0	10/03
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	06/19	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	09/14	global mtn zero cpn ser a index-linked (capped buffer ret enh) 0	05/31
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	07/06	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	05/14	global mtn zero cpn ser a index-linked (capped buffer ret enh) 0	10/16
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	07/19	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	05/24	global mtn zero cpn ser a index-linked (capped buffer ret enh) 0	07/25
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	08/06	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	06/15	global mtn zero cpn ser a index-linked (capped enh partic nts) 0	11/15
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	08/16	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	07/09	global mtn zero cpn ser a index-linked (capped ret enh) 0	09/12
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	09/12	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	07/09	global mtn zero cpn ser a index-linked (capped return enh) 0	11/27
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	09/26	global mtn fltg rt ser e index-linked (callable ctgnt int nt)	06/04	global mtn zero cpn ser a index-linked (capped return enhanced) 0	10/26
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	10/31	global mtn index-linked ser a (auto callable yield nt) 6	08/16	global mtn zero cpn ser a index-linked (cpd buff enh partic nt) 0	09/18
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	11/05	global mtn index-linked ser a (auto callable yield nt) 6	09/13	global mtn zero cpn ser a index-linked (cpd buff enh partic nt) 0	12/13
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	11/15	global mtn index-linked ser a (auto callable yield nt) 6	10/25	global mtn zero cpn ser a index-linked (cpd buff ret enh nt) 0	06/20
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	11/20	global mtn index-linked ser a (auto callable yield nt) 6	11/28	global mtn zero cpn ser a index-linked (cpd buff ret enh nt) 0	09/12
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	11/29	global mtn index-linked ser a (auto callable yield nts) 7.1	08/02	global mtn zero cpn ser a index-linked (cpd buff ret enh nt) 0	12/10
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	11/29	global mtn index-linked ser a (auto callable yield nts) 6	10/04	global mtn zero cpn ser a index-linked (cpd enh partic nt) 0	08/16
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	11/29	global mtn index-linked ser a (yield nts)	07/06	global mtn zero cpn ser a index-linked (cpd enh partic nt) 0	11/15
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	12/06	global mtn index-linked ser a (yield nts) 6	10/03	global mtn zero cpn ser a index-linked (cpd enh partic nt) 0	10/19
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	12/06	global mtn index-linked ser e (auto callable yield nt) 6	12/27	global mtn zero cpn ser a index-linked (ctgnt buff digital nt) 0	09/27
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	12/19	global mtn ser a (yield nts) 14	11/26	global mtn zero cpn ser a index-linked (ctgnt buffered equity) 0	07/11
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	12/19	global mtn ser a (yield nts) 13.5	12/05	global mtn zero cpn ser a index-linked (digital buffered nts) 0	07/25
global mtn fltg rt ser a index-linked (auto callable nt)	08/03	global mtn ser a equity-linked (auto callable yield nts) 7.5	11/13	global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/17
global mtn fltg rt ser a index-linked (auto callable nt)	08/20	global mtn ser a index-linked (auto callable yield nt) 7.6	07/06	global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/08
global mtn fltg rt ser a index-linked (auto callable nt)	08/30	global mtn ser a index-linked (auto callable yield nts) 7.25	06/01	global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/08
global mtn fltg rt ser a index-linked (auto callable nt)	08/30	global mtn ser a index-linked (auto callable yield nts) 8.4	09/04	global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/08
global mtn fltg rt ser a index-linked (auto callable nt)	09/19	global mtn ser a index-linked (auto callable yield nts) 6	09/05	global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/08
global mtn fltg rt ser a index-linked (auto callable nt)	10/02	global mtn ser a index-linked (auto callable yield nts) 7.4	09/06	global mtn zero cpn ser a index-linked (digital dual ctgnt buff nt) 0	07/18
global mtn fltg rt ser a index-linked (auto callable nt)	10/03	global mtn ser a index-linked (auto callable yield nts) 7.4	10/04	global mtn zero cpn ser a index-linked (digital dual ctgnt buff nt) 0	06/27
global mtn fltg rt ser a index-linked (auto callable nt)	10/04	global mtn ser a index-linked (auto callable yield nts) 6	10/04	global mtn zero cpn ser a index-linked (digital dual direct nts) 0	06/13
global mtn fltg rt ser a index-linked (auto callable nt)	10/04	global mtn ser a index-linked (auto callable yield nts) 6.25	10/17	global mtn zero cpn ser a index-linked (digital nt) 0	06/28
global mtn fltg rt ser a index-linked (auto callable nt)	10/18	global mtn ser a index-linked (auto callable yield nts) 6.75	10/23	global mtn zero cpn ser a index-linked (digital nt) 0	08/03
global mtn fltg rt ser a index-linked (auto callable nt)	11/15	global mtn ser a index-linked (auto callable yield nts) 6.5	11/05	global mtn zero cpn ser a index-linked (digital nt) 0	10/26
global mtn fltg rt ser a index-linked (auto callable nt)	11/20	global mtn ser a index-linked (auto callable yield nts) 6	12/06	global mtn zero cpn ser a index-linked (digital nt) 0	10/31
global mtn fltg rt ser a index-linked (auto callable nt)	12/03	global mtn ser a index-linked (auto callable yield nts) 6	09/20	global mtn zero cpn ser a index-linked (digital nts) 0	07/02
global mtn fltg rt ser a index-linked (auto callable nt)	12/05	global mtn ser a index-linked (yield nts) 5.75	11/08	global mtn zero cpn ser a index-linked (digital nts) 0	07/02
global mtn fltg rt ser a index-linked (auto callable nt)	12/06	global mtn ser a index-linked (yield nts) 6	08/03	global mtn zero cpn ser a index-linked (digital nts) 0	08/03
global mtn fltg rt ser a index-linked (auto callable nt)	08/16	global mtn ser a index-linked (yield nts) 5.15	09/06	global mtn zero cpn ser a index-linked (digital nts) 0	09/06
global mtn fltg rt ser a index-linked (auto callable nts)	08/16	global mtn zero cpn index-linked (cpd buff enh partic nt) 0	12/28	global mtn zero cpn ser a index-linked (digital nts) 0	10/05
global mtn fltg rt ser a index-linked (auto callable nts)	08/16	global mtn zero cpn ser a (digital nts) 0	12/13	global mtn zero cpn ser a swap-linked 0	09/14
global mtn fltg rt ser a index-linked (auto callable nts)	08/30	global mtn zero cpn ser a currency-linked (cpd enh partic nt) 0	08/29	japan bds .665	06/13
global mtn fltg rt ser a index-linked (auto callable nts)	09/06	global mtn zero cpn ser a currency-linked (digital nts) 0	10/02	JPMorgan Chase Finl Co Lic	
global mtn fltg rt ser a index-linked (auto callable nts)	09/20	global mtn zero cpn ser a equity-linked (cap buffer ret enh nt) 0	07/18	global mtn fltg rt ser a index-linked (callable secs)	08/15
global mtn fltg rt ser a index-linked (auto callable nts)	10/18	global mtn zero cpn ser a equity-linked (capped buffer ret enh) 0	11/08	global mtn equity-linked ser a (auto callable yield nts) 9.25	01/19
global mtn fltg rt ser a index-linked (auto callable nts)	10/25	global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	11/08	global mtn equity-linked ser a (auto callable yield nt) 8.5	02/23
global mtn fltg rt ser a index-linked (auto callable nts)	10/31	global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	08/06	global mtn equity-linked ser a (auto callable yield nt) 8.4	03/01
global mtn fltg rt ser a index-linked (auto callable nts)	12/19	global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	05/23	global mtn equity-linked ser a (auto callable yield nt) 7.25	04/11
global mtn fltg rt ser a index-linked (auto callable nts)	09/19	global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	06/18	global mtn equity-linked ser a (auto callable yield nts) 9	11/02
global mtn fltg rt ser a index-linked (auto callable nts)	09/19	global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	10/03	global mtn equity-linked ser a (auto callable yield nts) 6.5	07/18
global mtn fltg rt ser a index-linked (auto callable nts)	10/02	global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	05/23	global mtn equity-linked ser a (callable yield nt) 8	01/22
global mtn fltg rt ser a index-linked (auto callable nts)	10/18	global mtn zero cpn ser a equity-linked (review nt) 0	09/05	global mtn equity-linked ser a (yield nt) 9	10/05
global mtn fltg rt ser a index-linked (auto callable nts)	10/18	global mtn zero cpn ser a index-linked (buffered digital nt) 0	11/08	global mtn equity-linked ser a (yield nt) 2.25	05/10
global mtn fltg rt ser a index-linked (auto callable nts)	10/18	global mtn zero cpn ser a index-linked (buffered digital nts) 0	07/27	global mtn equity-linked ser a (yield nt) 2.25	11/13
global mtn fltg rt ser a index-linked (auto callable nts)	10/18	global mtn zero cpn ser a index-linked (cap buffer ret enh nt) 0	12/05	global mtn fltg rt equity-linked (ctgnt cpn auto call yield)	06/14
global mtn fltg rt ser a index-linked (auto callable nts)	10/18		11/08	global mtn fltg rt ser a commodity-linked (auto call ctgnt int)	06/01
				global mtn fltg rt ser a currency-linked (auto callable nts)	03/22
					03/22

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JPMorgan Chase Finl Co Llc (continued)		JPMorgan Chase Finl Co Llc (continued)		JPMorgan Chase Finl Co Llc (continued)	
global mtn fltg rt ser a index-linked (auto callable nt)	02/23	global mtn fltg rt ser a index-linked (auto callable nts)	04/30	global mtn fltg rt ser a index-linked (ctgnt cpn autocall yield)	10/25
global mtn fltg rt ser a index-linked (auto callable nt)	02/27	global mtn fltg rt ser a index-linked (auto callable nts)	05/03	global mtn fltg rt ser a index-linked (ctgnt cpn autocall yield)	11/23
global mtn fltg rt ser a index-linked (auto callable nt)	03/13	global mtn fltg rt ser a index-linked (auto callable nts)	09/06	global mtn fltg rt ser a index-linked (ctgnt cpn callable yield)	05/31
global mtn fltg rt ser a index-linked (auto callable nt)	03/23	global mtn fltg rt ser a index-linked (auto callable nts)	10/04	global mtn fltg rt ser a index-linked (ctgnt cpn callable yield)	07/24
global mtn fltg rt ser a index-linked (auto callable nt)	04/30	global mtn fltg rt ser a index-linked (auto callable nts)	10/26	global mtn fltg rt ser a index-linked (ctgnt income callab sec)	07/31
global mtn fltg rt ser a index-linked (auto callable nt)	04/30	global mtn fltg rt ser a index-linked (auto callable nts)	11/01	global mtn fltg rt ser a index-linked (ctgnt income callable)	09/26
global mtn fltg rt ser a index-linked (auto callable nt)	05/10	global mtn fltg rt ser a index-linked (auto callable nts)	11/21	global mtn fltg rt ser a index-linked (ctgnt income callable)	06/28
global mtn fltg rt ser a index-linked (auto callable nt)	05/15	global mtn fltg rt ser a index-linked (auto callable yield nts)	02/16	global mtn fltg rt ser a index-linked (ctgnt income callable)	07/26
global mtn fltg rt ser a index-linked (auto callable nt)	05/15	global mtn fltg rt ser a index-linked (auto callable yield nts)	07/19	global mtn fltg rt ser a index-linked (ctgnt income callable)	09/06
global mtn fltg rt ser a index-linked (auto callable nt)	05/22	global mtn fltg rt ser a index-linked (auto-callable nt)	08/31	global mtn fltg rt ser a index-linked (ctgnt income callable)	09/25
global mtn fltg rt ser a index-linked (auto callable nt)	05/24	global mtn fltg rt ser a index-linked (auto-callable sec)	08/02	global mtn fltg rt ser a index-linked (ctgnt income callable)	09/25
global mtn fltg rt ser a index-linked (auto callable nt)	05/25	global mtn fltg rt ser a index-linked (auto-callable secs)	07/06	global mtn fltg rt ser a index-linked (ctgnt income callable)	10/11
global mtn fltg rt ser a index-linked (auto callable nt)	05/31	global mtn fltg rt ser a index-linked (auto-callable secs)	11/05	global mtn fltg rt ser a index-linked (ctgnt income callable)	11/01
global mtn fltg rt ser a index-linked (auto callable nt)	05/31	global mtn fltg rt ser a index-linked (auto-callable secs)	12/05	global mtn fltg rt ser a index-linked (ctgnt income call yield)	12/20
global mtn fltg rt ser a index-linked (auto callable nt)	06/25	global mtn fltg rt ser a index-linked (autocal ctgnt interest)	12/20	global mtn fltg rt ser a index-linked (tgrg call ctgnt yield nt)	10/18
global mtn fltg rt ser a index-linked (auto callable nt)	07/10	global mtn fltg rt ser a index-linked (autocall ctgnt int nt)	06/28	global mtn fltg rt ser a index-linked (trggr autocallab nt)	08/01
global mtn fltg rt ser a index-linked (auto callable nt)	07/18	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	01/11	global mtn fltg rt ser a index-linked (trggr call ctgnt yield)	05/29
global mtn fltg rt ser a index-linked (auto callable nt)	07/23	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	01/31	global mtn fltg rt ser a index-linked (trggr call ctgnt yield)	11/27
global mtn fltg rt ser a index-linked (auto callable nt)	07/31	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	02/20	global mtn fltg rt ser a index-linked (trggr call ctgnt yield)	11/28
global mtn fltg rt ser a index-linked (auto callable nt)	07/31	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	02/22	global mtn fltg rt ser a index-linked (trggr call ctgnt yield)	12/05
global mtn fltg rt ser a index-linked (auto callable nt)	07/31	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	06/29	global mtn fltg rt ser a index-linked (trggr callab ctgnt yield)	07/16
global mtn fltg rt ser a index-linked (auto callable nt)	08/31	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	08/03	global mtn fltg rt ser a index-linked (trggr callab ctgnt yield)	10/05
global mtn fltg rt ser a index-linked (auto callable nt)	08/31	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	11/23	global mtn fltg rt ser a index-linked (trggr ctgnt yield nt)	06/29
global mtn fltg rt ser a index-linked (auto callable nt)	09/20	global mtn fltg rt ser a index-linked (callable ctgnt int nt)	12/20	global mtn fltg rt ser a index-linked (trigger autocall ctgnt)	06/29
global mtn fltg rt ser a index-linked (auto callable nt)	11/14	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	01/24	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	05/29
global mtn fltg rt ser a index-linked (auto callable nt)	11/19	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	04/12	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	05/29
global mtn fltg rt ser a index-linked (auto callable nt)	11/30	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	05/23	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	06/07
global mtn fltg rt ser a index-linked (auto callable nt)	12/19	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	07/02	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	06/25
global mtn fltg rt ser a index-linked (auto callable nts)	01/03	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	07/30	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	07/06
global mtn fltg rt ser a index-linked (auto callable nts)	01/11	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	08/20	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	07/30
global mtn fltg rt ser a index-linked (auto callable nts)	03/20	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	09/20	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	08/31
global mtn fltg rt ser a index-linked (auto callable nts)	03/23	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	09/21	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	09/24
global mtn fltg rt ser a index-linked (auto callable nts)	05/08	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	10/29	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	11/05
global mtn fltg rt ser a index-linked (auto callable nts)	06/01	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	12/26	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	11/13
global mtn fltg rt ser a index-linked (auto callable nts)	06/07	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	03/28	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	11/28
global mtn fltg rt ser a index-linked (auto callable nts)	06/29	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	05/21	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	12/05
global mtn fltg rt ser a index-linked (auto callable nts)	06/29	global mtn fltg rt ser a index-linked (callable ctgnt int nts)	06/18	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	12/17
global mtn fltg rt ser a index-linked (auto callable nts)	07/18	global mtn fltg rt ser a index-linked (callable sec)	05/24	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	12/17
global mtn fltg rt ser a index-linked (auto callable nts)	08/01	global mtn fltg rt ser a index-linked (callable sec)	06/28	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	12/31
global mtn fltg rt ser a index-linked (auto callable nts)	08/02	global mtn fltg rt ser a index-linked (callable sec)	06/28	global mtn fltg rt ser a index-linked (auto callable nt)	03/01
global mtn fltg rt ser a index-linked (auto callable nts)	09/20	global mtn fltg rt ser a index-linked (callable sec)	08/15	global mtn fltg rt ser e index-linked (auto callable nt)	11/14
global mtn fltg rt ser a index-linked (auto callable nts)	09/28	global mtn fltg rt ser a index-linked (callable sec)	09/20	global mtn index-linked ser a (auto callable yield nt) 7	03/20
global mtn fltg rt ser a index-linked (auto callable nts)	10/15	global mtn fltg rt ser a index-linked (callable sec)	10/11	global mtn index-linked ser a (auto callable yield nt) 6	05/21
global mtn fltg rt ser a index-linked (auto callable nts)	10/19	global mtn fltg rt ser a index-linked (callable sec)	10/18	global mtn index-linked ser a (auto callable yield nt) 6	07/24
global mtn fltg rt ser a index-linked (auto callable nts)	11/21	global mtn fltg rt ser a index-linked (callable sec)	10/25	global mtn index-linked ser a (auto callable yield nt) 6	08/02
global mtn fltg rt ser a index-linked (auto callable nts)	12/28	global mtn fltg rt ser a index-linked (callable sec)	11/08	global mtn index-linked ser a (auto callable yield nt) 7	08/02
global mtn fltg rt ser a index-linked (auto callable nts)	01/19	global mtn fltg rt ser a index-linked (callable sec)	05/16	global mtn index-linked ser a (auto callable yield nt) 5.7	10/24
global mtn fltg rt ser a index-linked (auto callable nts)	01/31	global mtn fltg rt ser a index-linked (callable yield nts)	05/24	global mtn index-linked ser a (auto callable yield nt) 7.5	12/04
global mtn fltg rt ser a index-linked (auto callable nts)	02/15	global mtn fltg rt ser a index-linked (ctgnt cpn autocall yield)	06/18	global mtn index-linked ser a (auto callable yield nts) 6.35	02/23
global mtn fltg rt ser a index-linked (auto callable nts)	03/19	global mtn fltg rt ser a index-linked (ctgnt cpn autocall yield)	06/14	global mtn index-linked ser a (auto callable yield nts) 7.25	03/23
global mtn fltg rt ser a index-linked (auto callable nts)	03/27	global mtn fltg rt ser a index-linked (ctgnt cpn autocall yield)	06/01	global mtn index-linked ser a (auto callable yield nts) 6	04/12
global mtn fltg rt ser a index-linked (auto callable nts)	04/12	global mtn fltg rt ser a index-linked (ctgnt cpn autocall yield)	09/20	global mtn index-linked ser a (auto callable yield nts) 7	05/31

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
JPMorgan Chase Finl Co Llc (continued)		JPMorgan Chase Finl Co Llc (continued)		JPMorgan Chase Finl Co Llc (continued)	
global mtn index-linked ser a (auto callable yield nts) 5	06/11	global mtn ser a index-linked (callable yield nts) 6.5	05/14	global mtn zero cpn ser a equity-linked (cpdd ctgmt buff nt) 0	09/07
global mtn index-linked ser a (auto callable yield nts) 7	06/29	global mtn ser a index-linked (return nts)	06/29	global mtn zero cpn ser a equity-linked (cpdd gears) 0	04/30
global mtn index-linked ser a (auto callable yield nts) 7	07/18	global mtn ser a index-linked (yield nts) 4.25	02/15	global mtn zero cpn ser a equity-linked (ctgmt abs ret autocall) 0	09/20
global mtn index-linked ser a (auto callable yield nts) 9.25	07/24	global mtn ser a index-linked (yield nts) 5.25	04/02	global mtn zero cpn ser a equity-linked (ctgmt abs ret autocall) 0	10/12
global mtn index-linked ser a (auto callable yield nts) 5.9	10/23	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	10/22	global mtn zero cpn ser a equity-linked (ctgmt abs ret autocall) 0	04/02
global mtn index-linked ser a (callable yield nt) 6.75	05/07	global mtn zero cpn ser a (digital nt) 0	03/15	global mtn zero cpn ser a equity-linked (ctgmt buffered) 0	03/02
global mtn index-linked ser a (callable yield nts) 5.75	06/29	global mtn zero cpn ser a (digital nts) 0	03/02	global mtn zero cpn ser a equity-linked (digital ctgmt buffered) 0	05/16
global mtn index-linked ser a (callable yield nts) 5.25	09/24	global mtn zero cpn ser a commodity-linked (enh trigger jump) 0	02/06	global mtn zero cpn ser a equity-linked (digital knock-out nt) 0	04/18
global mtn index-linked ser a (callable yield nts) 5	11/19	global mtn zero cpn ser a commodity-linked (digital nt) 0	01/22	global mtn zero cpn ser a equity-linked (digital knock-out nts) 0	05/04
global mtn index-linked ser a (trigger callable yield) 2.8	10/11	global mtn zero cpn ser a currency-linked (buffered digital nt) 0	03/07	global mtn zero cpn ser a equity-linked (digital nts) 0	05/29
global mtn index-linked ser a (yield nt) 5.2	02/05	global mtn zero cpn ser a currency-linked (buffered digital nts) 0	04/26	global mtn zero cpn ser a equity-linked (digital nts) 0	11/28
global mtn index-linked ser a (yield nt) 4.5	02/28	global mtn zero cpn ser a currency-linked (capped enh partic) 0	02/08	global mtn zero cpn ser a equity-linked (plus) 0	07/05
global mtn index-linked ser a (yield nts) 5.1	05/03	global mtn zero cpn ser a currency-linked (digital nt) 0	02/07	global mtn zero cpn ser a equity-linked (plus) 0	07/12
global mtn index-linked ser a (yield nts) 5.6	09/18	global mtn zero cpn ser a currency-linked (digital nt) 0	11/09	global mtn zero cpn ser a equity-linked (plus) 0	08/30
global mtn index-linked ser a (yield nts) 6	10/31	global mtn zero cpn ser a currency-linked (digital nts) 0	02/14	global mtn zero cpn ser a equity-linked (return nt) 0	04/09
global mtn index-linked ser a (yield nts) 5.75	12/13	global mtn zero cpn ser a currency-linked (digital nts) 0	09/28	global mtn zero cpn ser a equity-linked (return nt) 0	10/24
global mtn ser a equity-linked (auto callable yield nts) 6.5	01/22	global mtn zero cpn ser a equity-linked (cap buff enh participa) 0	08/28	global mtn zero cpn ser a equity-linked (return nts) 0	10/10
global mtn ser a equity-linked (auto callable yield nts) 9.25	02/01	global mtn zero cpn ser a equity-linked (cap buff enh participa) 0	08/28	global mtn zero cpn ser a equity-linked (return nts) 0	10/17
global mtn ser a equity-linked (auto callable yield nts) 8	08/28	global mtn zero cpn ser a equity-linked (cap buff ret enh nts) 0	05/31	global mtn zero cpn ser a equity-linked (return nts) 0	10/24
global mtn ser a equity-linked (callable yield nts) 8	05/17	global mtn zero cpn ser a equity-linked (cap buff ret enh nts) 0	11/28	global mtn zero cpn ser a equity-linked (review nts) 0	11/28
global mtn ser a equity-linked (trigger yield nts) 6.7	08/07	global mtn zero cpn ser a equity-linked (cap buff ret enh nts) 0	11/28	global mtn zero cpn ser a equity-linked (trigger digital nts) 0	09/10
global mtn ser a equity-linked (yield nts) 2.25	07/26	global mtn zero cpn ser a equity-linked (cap buff ret enh nts) 0	07/31	global mtn zero cpn ser a equity-linked (trigger jump sec) 0	11/05
global mtn ser a equity-linked (yield nts) 2.25	08/20	global mtn zero cpn ser a equity-linked (cap buff return enh) 0	07/31	global mtn zero cpn ser a equity-linked (trigger jump secs) 0	12/05
global mtn ser a equity-linked (yield nts) 2.25	09/18	global mtn zero cpn ser a equity-linked (capped buff enh partic) 0	09/20	global mtn zero cpn ser a equity-linked (trigger plus) 0	07/05
global mtn ser a equity-linked (yield nts) 2.25	12/14	global mtn zero cpn ser a equity-linked (capped buff nt) 0	11/02	global mtn zero cpn ser a equity-linked (trigger plus) 0	09/06
global mtn ser a equity-linked (yield nts) 2.25	12/18	global mtn zero cpn ser a equity-linked (capped buff nt) 0	12/13	global mtn zero cpn ser a equity-linked (uncapped buffered nts) 0	10/01
global mtn ser a equity-linked (yield nts) 2.25	12/31	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	05/31	global mtn zero cpn ser a equity-linked (uncapped digital nts) 0	01/29
global mtn ser a equity-linked (yield nts) 2.25	12/31	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	07/02	global mtn zero cpn ser a index-linked (cpdd buff nt) 0	10/18
global mtn ser a equity-linked (yield nts) 2.25	12/31	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	08/29	global mtn zero cpn ser a index-linked (bear market plus) 0	09/06
global mtn ser a index-linked (auto callable yield nts) 5.2	01/09	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	09/28	global mtn zero cpn ser a index-linked (buffered digital nts) 0	02/16
global mtn ser a index-linked (auto callable yield nts) 7	01/22	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	09/28	global mtn zero cpn ser a index-linked (buffered plus) 0	05/18
global mtn ser a index-linked (auto callable yield nts) 6.5	01/25	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	10/31	global mtn zero cpn ser a index-linked (cap buff enh part equity) 0	05/29
global mtn ser a index-linked (auto callable yield nts) 7.25	01/31	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	10/31	global mtn zero cpn ser a index-linked (cap buff enh part equity) 0	09/05
global mtn ser a index-linked (auto callable yield nts) 7.25	02/27	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	12/20	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	09/12
global mtn ser a index-linked (auto callable yield nts) 7.25	02/27	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	09/06	global mtn zero cpn ser a index-linked (cap buff enh partic nts) 0	10/02
global mtn ser a index-linked (auto callable yield nts) 6.5	03/19	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	09/06	global mtn zero cpn ser a index-linked (cap buff enh partic nts) 0	10/12
global mtn ser a index-linked (auto callable yield nts) 5	03/19	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	04/09	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	07/19
global mtn ser a index-linked (auto callable yield nts) 5	04/04	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	03/08	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	12/21
global mtn ser a index-linked (auto callable yield nts) 6.25	04/18	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	12/26	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	10/24
global mtn ser a index-linked (auto callable yield nts) 6	04/18	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	12/26	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	12/20
global mtn ser a index-linked (auto callable yield nts) 6	04/25	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	02/08	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	06/28
global mtn ser a index-linked (auto callable yield nts) 7	04/30	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	04/02	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	10/30
global mtn ser a index-linked (auto callable yield nts) 7.05	05/01	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	02/28	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	12/27
global mtn ser a index-linked (auto callable yield nts) 7	05/01	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	06/29	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	10/12
global mtn ser a index-linked (auto callable yield nts) 7.25	05/15	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	07/31	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	10/22
global mtn ser a index-linked (auto callable yield nts) 7	05/15	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	07/19	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	11/09
global mtn ser a index-linked (auto callable yield nts) 7.25	06/20	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	08/28	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	11/09
global mtn ser a index-linked (auto callable yield nts) 6	06/27	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	06/29	global mtn zero cpn ser a index-linked (cap buff enh partic) 0	12/05
global mtn ser a index-linked (auto callable yield nts) 7	06/27	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	08/31	global mtn zero cpn ser a index-linked (cap buff ret enh nts) 0	11/23
global mtn ser a index-linked (auto callable yield nts) 6.75	06/29	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	08/31	global mtn zero cpn ser a index-linked (cap buff ret enh nt) 0	05/14
global mtn ser a index-linked (auto callable yield nts) 8.6	07/05	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	06/29	global mtn zero cpn ser a index-linked (cap buff ret enh nts) 0	04/26
global mtn ser a index-linked (auto callable yield nts) 6	08/20	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0	06/14	global mtn zero cpn ser a index-linked (cap buff ret enh nts) 0	04/27
global mtn ser a index-linked (auto callable yield nts) 6.25	09/06	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 5.25	09/26	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 7.25	11/02	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 7	01/19	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 7	02/06	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 7	03/22	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 7	05/31	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 5.8	07/10	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 6.35	08/13	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (auto callable yield nts) 5.9	09/26	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (callable secs) 6.75	10/03	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			
global mtn ser a index-linked (callable yield nts) 6	04/30	global mtn zero cpn ser a equity-linked (capped buff ret enh) 0			

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ISSUE	MATURITY
JPMorgan Chase Finl Co Llc (continued)	
global mtn zero cpn ser a index-linked (cap buffer ret enh nts) 0	10/09
global mtn zero cpn ser a index-linked (cap buffer ret enh nts) 0	10/25
global mtn zero cpn ser a index-linked (cap buffer ret enh nts) 0	12/11
global mtn zero cpn ser a index-linked (cap buffer ret enh nts) 0	12/21
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	01/17
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	03/07
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	06/29
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	07/31
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	07/31
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	07/31
global mtn zero cpn ser a index-linked (cap buffered return enh) 0	09/19
global mtn zero cpn ser a index-linked (cap ctgnt buff ret enh) 0	03/01
global mtn zero cpn ser a index-linked (cap ctgnt buff equity) 0	02/07
global mtn zero cpn ser a index-linked (cap ctgnt buff equity) 0	02/12
global mtn zero cpn ser a index-linked (cap ctgnt buff equity) 0	03/21
global mtn zero cpn ser a index-linked (cap ctgnt buff equity) 0	04/18
global mtn zero cpn ser a index-linked (cap ctgnt buff equity) 0	10/23
global mtn zero cpn ser a index-linked (cap ctgnt buff nt) 0	05/16
global mtn zero cpn ser a index-linked (cap ctgt buff ret enh) 0	04/02
global mtn zero cpn ser a index-linked (cap enh parti equity) 0	02/13
global mtn zero cpn ser a index-linked (cap enh parti equity) 0	05/25
global mtn zero cpn ser a index-linked (cap enh parti equity) 0	08/02
global mtn zero cpn ser a index-linked (cap enh participation) 0	04/06
global mtn zero cpn ser a index-linked (cap enh participation) 0	07/23
global mtn zero cpn ser a index-linked (cap enh participation) 0	09/07
global mtn zero cpn ser a index-linked (cap ret enh particip) 0	07/24
global mtn zero cpn ser a index-linked (capp buff enh partici) 0	05/25
global mtn zero cpn ser a index-linked (capp buff ret enh nts) 0	03/29
global mtn zero cpn ser a index-linked (capp buff ret enh nts) 0	11/28
global mtn zero cpn ser a index-linked (capp buff ret enh nts) 0	11/28
global mtn zero cpn ser a index-linked (capp buff ret enh nts) 0	11/28
global mtn zero cpn ser a index-linked (capp buff ret enh nts) 0	11/28
global mtn zero cpn ser a index-linked (capped airbag gears) 0	01/09
global mtn zero cpn ser a index-linked (capped airbag gears) 0	11/16
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	01/23
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	09/26
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	10/04
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	10/11
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	10/22
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	03/08
global mtn zero cpn ser a index-linked (capped buff enh partic) 0	05/17
global mtn zero cpn ser a index-linked (capped buff equity) 0	10/11
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	05/30
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	05/31
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	06/29
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	06/29
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	09/28
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	09/28
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	09/28
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	11/16
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	09/06
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	09/28

ISSUE	MATURITY
JPMorgan Chase Finl Co Llc (continued)	
global mtn zero cpn ser a index-linked (capped buff ret enh) 0	10/22
global mtn zero cpn ser a index-linked (capped buffered nt) 0	03/29
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/02
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	03/19
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	04/09
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	04/30
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	06/12
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	09/20
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	10/31
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	10/31
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	10/31
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	10/31
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	12/26
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	12/26
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	12/26
global mtn zero cpn ser a index-linked (capped ctgnt buff nt) 0	03/21
global mtn zero cpn ser a index-linked (capped ctgnt buff) 0	07/23
global mtn zero cpn ser a index-linked (capped ctgnt buffered) 0	07/25
global mtn zero cpn ser a index-linked (capped ctgnt return sec) 0	06/29
global mtn zero cpn ser a index-linked (capped enh partic nt) 0	08/09
global mtn zero cpn ser a index-linked (capped enh partic nts) 0	07/10
global mtn zero cpn ser a index-linked (capped enh partic nts) 0	12/06
global mtn zero cpn ser a index-linked (capped enh partic nts) 0	01/25
global mtn zero cpn ser a index-linked (capped enh partic nts) 0	07/09
global mtn zero cpn ser a index-linked (capped gears) 0	03/29
global mtn zero cpn ser a index-linked (capped gears) 0	03/29
global mtn zero cpn ser a index-linked (capped gears) 0	04/30
global mtn zero cpn ser a index-linked (capped gears) 0	05/31
global mtn zero cpn ser a index-linked (capped gears) 0	10/31
global mtn zero cpn ser a index-linked (capped gears) 0	11/30
global mtn zero cpn ser a index-linked (capped return enh nt) 0	11/01
global mtn zero cpn ser a index-linked (capped return enhanced) 0	01/03
global mtn zero cpn ser a index-linked (capped return enhanced) 0	02/14
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	03/08
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	03/22
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	04/05
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	04/24
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	05/25
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	06/07
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	07/03
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	07/10
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	07/12
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	07/20
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	07/25
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	08/27
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	09/13
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	10/19
global mtn zero cpn ser a index-linked (capped buff enh partic nt) 0	11/01
global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	01/03
global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	02/08
global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	03/12
global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	03/19

ISSUE	MATURITY
JPMorgan Chase Finl Co Llc (continued)	
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	04/11
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	04/30
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	05/17
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	05/31
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	05/31
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	06/12
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	08/31
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	08/31
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	08/31
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	12/06
global mtn zero cpn ser a index-linked (cpdd buff ret enh nt) 0	12/28
global mtn zero cpn ser a index-linked (cpdd buff return enh) 0	01/11
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	02/09
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	04/11
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	04/11
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	07/03
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	09/13
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	10/03
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	10/19
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	11/23
global mtn zero cpn ser a index-linked (cpdd buff enh partic) 0	11/27
global mtn zero cpn ser a index-linked (cpdd buffered nt) 0	04/27
global mtn zero cpn ser a index-linked (cpdd ctgnt buff nt) 0	01/04
global mtn zero cpn ser a index-linked (cpdd ctgnt buff nt) 0	02/05
global mtn zero cpn ser a index-linked (cpdd ctgnt buff nt) 0	05/08
global mtn zero cpn ser a index-linked (cpdd ctgnt buff nt) 0	07/12
global mtn zero cpn ser a index-linked (cpdd ctgnt buff nt) 0	10/03
global mtn zero cpn ser a index-linked (cpdd ctgnt buff nt) 0	10/30
global mtn zero cpn ser a index-linked (cpdd ctgnt buff ret enh) 0	04/30
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	01/03
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	04/06
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	05/25
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	07/06
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	07/06
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	09/07
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	10/04
global mtn zero cpn ser a index-linked (cpdd enh partic nt) 0	10/05
global mtn zero cpn ser a index-linked (cpdd gears) 0	03/29
global mtn zero cpn ser a index-linked (cpdd opt entry ret enh) 0	02/14
global mtn zero cpn ser a index-linked (cpdd ret enh nt) 0	03/29
global mtn zero cpn ser a index-linked (cpdd ret enh nt) 0	07/12
global mtn zero cpn ser a index-linked (cpdd trigger step sec) 0	06/29
global mtn zero cpn ser a index-linked (ctgnt buff nt) 0	06/29
global mtn zero cpn ser a index-linked (ctgnt buff ret enh nts) 0	09/20
global mtn zero cpn ser a index-linked (ctgnt buff ret enh) 0	05/24
global mtn zero cpn ser a index-linked (ctgnt buffered equity) 0	09/19
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	09/26
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	02/14
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	07/12
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	08/01
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	10/03
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	10/30

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
JPMorgan Chase Finl Co Llc (continued)		JPMorgan Chase Finl Co Llc (continued)		KBC Invts Cayman Islands Ltd	
global mtn zero cpn ser a index-linked (ctgnt buffered ret enh) 0	04/26	global mtn zero cpn ser a index-linked (plus) 0	02/05	coll nt .08	04/27
global mtn zero cpn ser a index-linked (ctgnt buffered ret enh) 0	09/26	global mtn zero cpn ser a index-linked (plus) 0	03/05	coll nts .06	07/07
global mtn zero cpn ser a index-linked (ctgnt buffered ret enh) 0	10/03	global mtn zero cpn ser a index-linked (plus) 0	04/04	Kc Clo II Public Ltd	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	02/26	global mtn zero cpn ser a index-linked (plus) 0	07/05	coll nt	12/21
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	03/07	global mtn zero cpn ser a index-linked (plus) 0	08/03	coll nt	12/21
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	03/28	global mtn zero cpn ser a index-linked (plus) 0	08/03	coll nt	12/21
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/04	global mtn zero cpn ser a index-linked (plus) 0	08/13	KCT Intermodal Transp	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/11	global mtn zero cpn ser a index-linked (plus) 0	09/06	rwy brdg sys bds rule 144a 6.884	08/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/18	global mtn zero cpn ser a index-linked (plus) 0	09/06	Kellogg Co	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/25	global mtn zero cpn ser a index-linked (plus) 0	10/03	nt 3.25	05/21
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/11	global mtn zero cpn ser a index-linked (plus) 0	10/03	Kemet Corp	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/23	global mtn zero cpn ser a index-linked (plus) 0	11/05	gtd sr nt 10.5	05/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	06/06	global mtn zero cpn ser a index-linked (plus) 0	11/05	gtd sr nt rule 144a 10.5	05/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	06/27	global mtn zero cpn ser a index-linked (plus) 0	11/05	gtd sr nt rule 144a 10.5	05/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	07/25	global mtn zero cpn ser a index-linked (plus) 0	12/05	Kenan Advantage Group Inc	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/01	global mtn zero cpn ser a index-linked (plus) 0	12/05	sr nt rule 144a 8.375	12/15
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/02	global mtn zero cpn ser a index-linked (return nt) 0	12/27	Kenecot Funding Ltd	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	01/18	global mtn zero cpn ser a index-linked (review nt) 0	11/14	coll nt	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	02/22	global mtn zero cpn ser a index-linked (review nts) 0	04/19	Kenecott Funding Ltd	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	03/28	global mtn zero cpn ser a index-linked (review nts) 0	07/02	coll nt 6.76	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/16	global mtn zero cpn ser a index-linked (review nts) 0	08/13	coll nt	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	02/22	global mtn zero cpn ser a index-linked (review nts) 0	09/27	coll nt	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/04	global mtn zero cpn ser a index-linked (review nts) 0	10/23	coll nt	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/18	global mtn zero cpn ser a index-linked (step secs) 0	09/28	coll nt	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/02	global mtn zero cpn ser a index-linked (trigger plus) 0	05/31	coll nt	01/13
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	01/18	global mtn zero cpn ser a index-linked (uncapped ctgnt buff nt) 0	12/26	Kentucky St Tpk Auth Economic Dev Rd Rev	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	02/22	global mtn zero cpn ser a index-linked (capped gears) 0	08/31	mun secondary mkt derivatives	07/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	03/28	Judson TX Indpt Sch Dist	02/01	mun secondary mkt derivatives	07/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/16	pass-thru ctf	02/01	mun secondary mkt derivatives	07/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	02/22	Just Energy Group Inc	09/30	Kern Riv Fdg Corp	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/04	cad\$ sub deb conv 5.75	09/30	sr nt rule 144a 4.893	04/30
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	04/18	K Mart Funding Corp	07/01	Kern River Funding Corp.	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	05/02	secd bd	07/01	sr secd nt	04/30
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	06/06	Kabel BW Erste Beteiligungs GMBH	03/15	Key Bk N A	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	06/06	gtd sr sec fltg rt gbl nts	03/15	medium term sub bk nt 4.625	06/15
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	06/06	Kabel Deutschland Vertrieb & Service GMBH & Co KG	06/29	Key Bk Natl Assn Ohio	
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	06/06	gtd sr sec global nt 6.5	06/29	global bk nt 1.65	02/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	07/25	Kaisa Group Hldgs Ltd	03/19	global bk nt fltg rt	06/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	08/08	sr nt rule 144a 8.875	03/19	global bk nt fltg rt	06/01
global mtn zero cpn ser a index-linked (digital ctgnt buff nt) 0	02/21	Kane & Dekalb Cntys IL Cmnty Unit Sch Dist No 302	02/01	Keycorp	
global mtn zero cpn ser a index-linked (digital equity nts) 0	04/05	muni 2nd mkt derivatives	02/01	mtn ser k 2.3	12/13
global mtn zero cpn ser a index-linked (digital equity nts) 0	12/03	Kansai Electric Power Co	06/20	Keystone Owner Trust	
global mtn zero cpn ser a index-linked (digital equity nts) 0	02/28	japan bds 2.16	06/20	coll nt 6.84	12/25
global mtn zero cpn ser a index-linked (digital equity nts) 0	03/01	kansai electric power co 1.66	02/23	Khazanah Nasional Bhd	
global mtn zero cpn ser a index-linked (digital equity nts) 0	03/16	Kansai Electric Power Co Inc	01/25	gtd zero cpn malaysian bds	12/17
global mtn zero cpn ser a index-linked (digital equity nts) 0	04/05	japan bds 1.61	02/23	zero cpn malaysian bds	07/09
global mtn zero cpn ser a index-linked (digital equity nts) 0	05/03	japan bds	02/23	Kidder Peabody Acceptance Corp I	
global mtn zero cpn ser a index-linked (digital equity nts) 0	08/09	japan bds 1.64	04/25	adjust stripped mtg participation certificate	04/22
global mtn zero cpn ser a index-linked (digital equity nts) 0	01/25	japan bds 1.67	04/25	adjust stripped mtg participation certificate	04/22
global mtn zero cpn ser a index-linked (digital equity nts) 0	03/28	japan bds 1.7	09/20	Kidder Peabody Acceptance Corp. (MPT Series)	
global mtn zero cpn ser a index-linked (digital equity nts) 0	04/06	japan bds 1.79	10/25	pass-thru ctf	01/25
global mtn zero cpn ser a index-linked (digital equity nts) 0	04/30	Kansai Electric Power Co Inc (Kansai Denryoku K K) (Japan)	11/22	Kilroy Rlty L P	
global mtn zero cpn ser a index-linked (digital equity nts) 0	04/30	bd 2.92	04/25	gtd sr nt 4.8	07/15
global mtn zero cpn ser a index-linked (digital equity nts) 0	04/30	bd 2	11/22	Kimberly Clark Corp	
global mtn zero cpn ser a index-linked (digital equity nts) 0	05/29	japan bd 2.4	09/25	deb 9.5	02/01
global mtn zero cpn ser a index-linked (digital equity nts) 0	06/01	Kansai Int'l Airport Co Ltd	09/20	deb 6.25	07/15
global mtn zero cpn ser a index-linked (digital equity nts) 0	06/01	japan bds 1.72	09/20	nt 7.5	11/01
global mtn zero cpn ser a index-linked (digital equity nts) 0	11/30	japan bds 1.85	12/20	Kimco North Tr III	
global mtn zero cpn ser a index-linked (digital equity nts) 0	12/14	Kansai Rapid Railway Co Ltd	09/11	cad\$ gtd nt ser 3 rule 144a 5.99	04/13
global mtn zero cpn ser a index-linked (digital equity nts) 0	12/27	japan bds 1.726	09/11	Kimco Rlty Corp	
global mtn zero cpn ser a index-linked (lookback entry plus) 0	09/12	Kansai Urban Banking Corp	03/13	mtn ser e 4.3	02/01
global mtn zero cpn ser a index-linked (plus) 0	01/03	sub fixed/fltg rt japan bds	03/13	Kinder Morgan Energy Partners L P	
global mtn zero cpn ser a index-linked (plus) 0	01/03	Kansas City Pwr & Lt Co	03/01	sr nt 5.95	02/15
		nt 6.375	03/01	Kinder Morgan Fin Corp Ulc	
		Kansas City Southn De Mexico S A De C V	02/01	sr secd nt rule 144a 6	01/15
		sr nt 8	02/01	Kinetic Concepts Inc	
		sr nt rule 144a 8	02/01	sr secd 2nd lien nt 10.5	11/01
		Katonah VIII CLO Ltd		Kinove German Bondco GMBH	
		coll nts	05/20	gtd sr sec global nt 9.625	06/15
		coll nts	05/20	gtd sr sec global nt 10	06/15
		coll nts	05/20	Kion Fin SA	
		coll nts	05/20	gtd fltg rt global nt	04/15
		Kayne Anderson MLP Invst Co	06/01	gtd sr sec global nt 7.875	04/15
		mandatory redeemable pfd shs ser d 4.95	06/01	Kirin Holdings Co Ltd	
		Kazmunaigaz Fin Sub B V	07/02	japan bd 1.69	03/19
		mtn rule 144a 9.125	07/02	KKR Financial CLO	
		KB Home	06/15	coll notes	08/25
		sr nt 7.25	06/15	coll notes	08/25
		KBC Investments Cayman Island Ltd	01/29	coll notes	08/25
		coll nt .09	01/29	coll notes	08/25
		KBC Investments Cayman Islands Ltd	07/07	coll notes	08/25
		coll nt .06	07/07	coll notes	08/25
		KBC Investments Cayman Islands V Ltd	07/07	coll notes	08/25
		coll nt .06	07/07	KLA Tencor Corp	
				global sr nt 6.9	05/01
				Klp Kommunekredit AS	
				covered bds	05/15
				covered bds	12/10
				Knightsbridge CLO 2008-1 Ltd	
				coll nt	06/18
				coll nt	06/18
				coll nt	06/18
				coll nt	06/18
				coll nt	06/18
				Koks Fin Ltd	
				gtd loan participation nt 10.75	12/28

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Kommunalbanken AS		Kreissparkasse Koeln (continued)		Landesbank Baden-Wuerttemberg (continued)	
cad\$ mtn rule 144a 1.85	05/16	german bds 2.85	01/18	public sector pfandbriefe 4.75	05/16
mtn fltg rt rule 144a	02/20	german bds 3.75	08/03	public sector pfandbriefe 4.635	05/18
mtn rule 144a 1.125	05/23	Kroger Co		public sector pfandbriefe 6.5	07/09
mtn rule 144a 1	03/15	nt 6.8	12/15	public sector pfandbriefe 4.25	07/11
Kommunalkredit Austria AG		sr nt 7	05/01	public sector pfandbriefe 1.875	08/20
bd 6.18	05/22	Kubota Credit Owner Tr 2014-1		public sector pfandbriefe 4.692	08/22
covered bds 1.625	09/25	coll nt 1.16	05/15	public sector pfandbriefe 4.692	08/22
covered bds 1.84	12/21	Kutxa		public sector pfandbriefe 4.652	08/29
Kommunekredit		covered bds 4.25	06/12	public sector pfandbriefe 4.72	10/16
danish bds 2	01/01	covered bds 3.57	10/08	public sector pfandbriefe 4.5	11/06
danish bds 3	07/01	covered bds 4.76	12/02	public sector pfandbriefe 5	12/04
KommuneKredit (Denmark)		covered bds 4.76	12/02	public sector pfandbriefe 3.51	12/10
bd 2.5	01/01	Kyoto City of		public sector pfandbriefe 4.5	12/10
Kommuninvest I Sverige AB		japan bds 1.62	02/26	public-sector pfandbriefe 4.5	02/28
medium term sr nt fltg rt rule 144a	08/17	japan bds .137	03/28	Landesbank Berlin AG	
medium term sr nt fltg rt rule 144a	12/03	japan bds .347	07/20	covered bds	01/29
medium term sr nt rule 144a 1	01/29	japan bds .312	09/27	covered bds 4.39	01/30
medium term sr nt rule 144a 1.25	09/30	japan bds .24	12/11	covered bds 4.45	02/01
medium term sr nt rule 144a ser 1900 1	11/13	japan bds 1.6	12/25	covered bds 3.05	03/15
Koninklijke Philips Electrs N V		Kyushu Elec Pwr Co Inc		covered bds 1.875	04/03
global nt 5.75	03/11	japan bds 1.66	02/23	covered bds	04/03
Kookmin Bk		Kyushu Electric Power Co Inc		covered bds 3.75	04/06
global mtn fltg rt	01/26	japan bds 1.654	08/24	covered bds 4	05/25
Korea Dev Bank		japan bds 1.792	11/22	covered bds 4.17	06/15
japan bds .89	06/07	sr sec japan bds .82	04/25	covered bds 5.05	06/18
Korea Dev Bk		Kyushu Electric Power Co Inc (Japan)		covered bds 5.05	06/18
nt 1.5	01/22	bd 2	05/25	covered bds 5.05	06/18
Korea East-West Pwr Co Ltd		LA Local Gov't Envir Fac & Comm Dev Auth		covered bds 5.05	06/18
sr nt rule 144a 2.625	11/27	coll nt 1.52	02/01	covered bds 5.05	06/18
Korea Fin Corp		LA Marque TX Indpt Sch Dist		covered bds 5.05	06/18
nt 2.875	08/22	pass-thru ctf	02/15	covered bds 5.06	06/18
Korea Gas Corp		La Poste		covered bds 5.06	06/18
mtn rule 144a 2.875	07/29	eur\$ emtn 4.5	02/27	covered bds 1.25	06/29
Korea Gov't of		Labco SA		covered bds 4	06/29
government bds 2.75	03/10	gtd global bds 8.5	01/15	covered bds 5.14	07/04
government bds	06/10	gtd global bds 8.5	01/15	covered bds 2.74	07/06
government bds 3.25	09/10	LABCO SAS		covered bds 5.125	07/06
government bds 5.75	09/10	gtd global bds 8.5	01/15	covered bds 5.16	07/06
government bds	09/10	Laboratory Corp Amer Hldgs		covered bds 5.16	07/06
government bds	12/10	sr nt 2.5	11/01	covered bds	07/16
Korea Housing Fin Corp		Laclede Gas Co		covered bds 4.96	07/18
covered bds 1.625	09/17	global 1st mtg bd 2	08/15	covered bds 4.9	07/23
Korea Railroad Corp		Lai Fung Hldgs Ltd		covered bds 4.9	07/23
swiss bds 1	11/16	gtd euronotes 6.875	04/25	covered bds 4.9	07/23
Korea Res Corp		Lakehead Pipe Line Co LP		covered bds 4.81	08/13
global mtn rule 144a 2.125	05/02	sr nt 7	10/01	covered bds 4.76	08/14
Korea Southern Power Co Ltd		Lam Resh Corp		covered bds	08/17
euronotes 1.875	02/05	sr nt conv 1.25	05/15	covered bds 4.62	08/24
Korea Westn Pwr Co		sr nt conv rule 144a 1.25	05/15	covered bds 1.2	09/11
mtn rule 144a 2.875	10/10	Lamar Media Corp		covered bds 4.29	09/14
Kraft Canada Inc		gtd sr sub nt 7.875	04/15	covered bds 4.97	09/25
gtd fltg rt global nt	07/06	sr sub nt rule 144a 7.875	04/15	covered bds 5	09/25
Kraft Foods Group Inc		Land of Nordrhein-Westfalen		covered bds 4.44	10/10
nt 6.125	08/23	german bd 4.5	02/15	covered bds 3.4	10/12
nt rule 144a 6.125	08/23	Landesbank Baden-Wuerttemberg		covered bds 4.39	11/19
Kraft Foods Inc		covered bds	01/02	covered bds 2.625	11/29
global nt 6.125	02/01	covered bds 1.6	02/12	covered bds 2.5	12/14
global nt 6.125	08/23	covered bds 3.25	02/28	covered bds 3.25	12/14
Kraft Heinz Foods Co		covered bds 1.375	03/05	german bds 3.5	01/22
gtd sr nt 2	07/02	covered bds .675	03/07	mtg pfandbriefe 3.8	12/05
Kreditanstalt Fuer Wiederaufbau		covered bds .62	04/23	public sector pfandbriefe 5	09/24
dual curr fixed/ftg rt euro nt	07/19	covered bds	05/23	sub german bds 6.7	07/23
german bds 1.125	10/16	covered bds 1.375	06/01	Landesbank Hessen Thueringen GZ	
german nt 3.125	06/15	covered bds 1.46	06/04	pub sector pfandbriefe 5.5	03/14
global bds .875	06/25	covered bds .289	06/13	Landesbank Hessen-Thueringen	
gtd global bds 3.125	04/08	covered bds	07/24	Girozentrale (Helaba) (Germany, Fed	
swiss bds 2.75	10/11	covered bds 1.375	08/09	sub bd 5.6	05/29
zero cpn global bds	12/07	covered bds 2.75	08/10	Landesbank Hessen-Thueringen GZ	
Kreditanstalt Fuer Wiederaufbau (Germany Fed Rep)		covered bds 1.25	08/15	covered bds 1	06/26
eurobd 5.5	01/22	covered bds 4	08/20	german bds 3.125	07/30
Kreditanstalt Fur Wiederaufbau		covered bds 1.2	08/31	public sector pfandbriefe 4.75	04/23
cad\$ global gtd nt 1.875	06/13	covered bds 1.5	09/10	public sector pfandbriefe 5.625	05/07
eur\$ global bd 3.125	06/15	covered bds 2.625	09/27	public sector pfandbriefe 4.735	09/03
eur\$ global gtd bd 4.375	07/04	covered bds 1	10/26	public-sector pfandbriefe 4.375	03/05
global gtd bd .875	04/19	covered bds 1.14	10/29	Landeskreditbank Baden-Wuerttemberg -	
global gtd nt 1	01/26	covered bds 2.375	11/19	Foerderbank	
global gtd nt 4.375	03/15	covered bds 1	11/20	ftg rt german nt	05/22
global gtd nt 1	06/11	covered bds 2.89	11/23	ftg rt german nt	12/27
global gtd nt 4.5	07/16	covered bds 2.85	11/28	ftg rt german nt	12/27
global gtd sr nt 1.25	08/06	covered bds	11/28	ftg rt german nt	12/27
global gtd sr nt 1.375	09/13	covered bds .575	12/03	german bds 1.1	07/03
global gtd sr nt 1.125	12/14	covered bds 4.045	12/07	Landmark VI CDO Ltd	
gtd global bd 1.125	11/16	covered bds 4	12/09	coll nt	10/15
gtd global sr nt 1	09/07	covered bds 2	12/17	coll nt	10/15
Kreissparkasse Koeln		covered bds 1	12/18	coll nt	10/15
covered bds 1.25	02/08	covered bds 3.25	12/20	coll nt	10/15
covered bds 2.04	02/14	covered bds 1	12/27	coll nt	10/15
covered bds 4.55	05/04	ftg rt german nt	03/30	coll nt	10/15
covered bds	06/29	ftg rt german nt	11/20	Landmark VII CDO Ltd	
covered bds 2.62	07/16	german bds 4.25	01/04	coll nt	07/15
covered bds .59	07/31	german bds 4.6	02/14	coll nt	07/15
covered bds 4.74	09/04	german bds 3.5	03/26	coll nt	07/15
covered bds 4.74	09/04	german bds 5.15	03/26	coll nt	07/15
covered bds 1.5	09/13	german bds 4	05/14	coll nt	07/15
covered bds	10/17	german bds 3.25	05/23	coll nt	07/15
covered bds 4.47	11/05	german bds 5	06/01	Landrys Hldgs II Inc	
covered bds 1	11/26	german bds .125	06/20	sr nt rule 144a 10.25	01/01
covered bds 3.5	12/10	german bds 5.25	11/20	Landwirtschaftliche Rentenbank	
german bds 3.55	01/16	german bds 5.1	11/27	euro medium term sr bk nt rule 144a 10	12/10
		german bds 5	12/17		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Landwirtschaftliche Rentenbank (continued)		Lehman Bros Inc		Liston Funding Ltd	
global nt 1	04/04	pass thru ctf	07/01	coll nt	06/15
global sr nt 1.875	09/17	Lehman Brothers, Inc.		coll nt	06/15
Lansforsakringar Hypotek		mun 2nd mkt der 0	06/15	Lithuania Gov't of	
covered bds 3.655	05/04	mun 2nd mkt der 0	06/15	government bds 5.2	03/28
covered bds 2.5	06/20	Lehman CMO Inc		Litton Inds Inc	
covered bds	08/21	mtg pass thru ctf 8	03/01	sr deb 6.75	04/15
covered bds	10/15	Lehman Home Equity Loan Trust		Live Nation Entmt Inc	
Lasalle Fdg LLC		ctf 0	08/15	sr nt rule 144a 8.125	05/15
lasalle nt 5	03/15	Lehman Mun Tr Rcpts Various Sts		Lloyds Bank PLC	
lasalle nt 5	04/15	pass-thru ctf	02/01	covered bds	01/19
lasalle nt 5	07/15	pass-thru ctf	02/01	covered bds	07/23
lasalle nt 5.25	08/15	Lennar Corp		Lloyds Bk PLC	
lasalle nt 5.5	09/15	gtd sr nt 6.95	06/01	global gtd sr nt 2	08/17
lasalle nt 5.5	11/15	nt rule 144a 8.375	05/15	global gtd sr nt 2.3	11/27
lasalle nt 5.25	12/15	sr deb zero cpn conv 0	07/29	global gtd sr nt fltg rt 2.66494	08/17
lasalle nt step-up 3.5	02/15	sr nt 4.125	12/01	global nt fltg rt	05/14
lasalle nt 5.75	04/15	sr nt rule 144a 6.95	06/01	global sr nt 1.75	05/14
lasalle nt 5.75	09/15	sr nt rule 144a 4.125	12/01	gtd sr nt 1.75	03/16
lasalle nt 5.5	12/15	Level 3 Fing Inc		gtd sr nt fltg rt 2.12042	03/16
lasalle nt 5	08/15	gtd sr nt 10	02/01	Lloyds Tsb Bank PLC	
Latitude CLO II Ltd		gtd sr nt fltg rt 4.93933	01/15	covered bds 5.293	06/14
coll nt	12/15	gtd sr nt fltg rt rule 144a 3.8229	01/15	covered bds	06/22
coll nt	12/15	sr nt rule 144a 10	02/01	covered bds 4	06/25
coll nt	12/15	Leveraged Fin Europe Cap III B V		covered bds	12/22
coll nt	12/15	coll nt 0	10/15	euro mtn fltg rt 0	05/03
Latvia Gov't of		coll nt 1	10/15	Lloyds TSB Bk PLC	
eurobonds 5.5	03/05	coll nt	10/15	medium term sr nt fltg rt rule 144a	06/15
Lawson Software Inc		coll nt	10/15	retail nts ser b 4.5	01/06
sr nt rule 144a 11.5	07/15	coll nt	10/15	retail nts ser b 4.5	01/12
Layne Christensen Co		coll nt	10/15	retail nts ser b 4	02/16
sr nt conv 4.25	11/15	coll nt	10/15	retail nts ser b 4.5	03/29
sr nt conv rule 144a 4.25	11/15	coll nt	10/15	retail nts ser b 3.75	04/05
Lazio Region		Levi Strauss & Co		retail nts ser b 3.5	04/26
global mtn ser a rule 144a 6.2	02/01	sr global nt 7.75	05/15	retail nts ser b 3.5	05/24
Leader Funding Corp. (CMO Series)		Lexmark Intl Inc		retail nts ser b 3.55	06/01
cmo 9.2	03/20	global sr nt 7.15	06/01	retail nts ser b 3.25	06/28
Leaf Receivables Funding 10 LLC		LFA Foerderbank Bayern		retail nts ser b 3	07/19
coll nt 1.49	03/15	fltg rt german nt	03/01	Lloyds TSB Bk Plc UK Govt Cr Gtee Scheme	
Leaf Receivables Funding 11 LLC		fltg rt german nt	03/01	Her Majesty Treas	
coll nt 1.72	07/16	fltg rt german nt	05/25	medium term sr nt step-up ser a 4	07/27
Lear Corp		fltg rt german nt	05/25	mtn fltg rt ser a 3.36561	07/27
gtd sr nt 7.875	03/15	german bds 3.25	01/04	LNR CDO 2003-1 Ltd/LNR CDO 2003-1 Corp	
LeasePlan Corp N V		german bds 4.375	03/29	coll nt 0	07/23
mtn rule 144a 2.5	05/16	german bds .81	04/11	Loan Tr No 7200024	
Lebanese Amern Univ N Y		german bds .81	04/11	pass-thru ctf	02/28
bd step-up 6.75	02/01	german bds 1.5	05/23	Lockheed Martin Corp	
Lecta SA		german bds 1.5	05/23	sr nt 1.85	11/23
sr sec fltg rt eurmt	05/15	german bds 1.5	05/23	London City of	
Lee Enterprises Inc		german bds 1.5	05/23	canadian debentures 2	05/09
gtd sr sec 2nd lien nt 12.25	03/31	german bds 3.25	05/30	canadian debentures 2.65	09/03
Leeds Building Society		german bds .85	06/11	canadian debentures 2.9	12/15
covered bds	02/09	german bds .85	06/11	London Ont	
covered bds 4.25	12/17	german bds .85	06/11	cad\$ deb ser 20 5.875	08/06
Leeds Permanent Building Society (United Kingdom)		german bds 2.375	08/24	Long Beach Bd Fin Auth	
eurobd 10.5	02/16	german bds 2.375	08/24	lt bd 5.25	11/15
Legencary Pictures Fdg Llc		german bds .25	11/15	Longfor Properties Co Ltd	
sr secd nt rule 144a 8	03/15	gtd fltg rt german bds	09/12	gtd euronotes 6.75	05/28
Leggett & Platt Inc		Liberbank		Los Angeles Calif Cmnty College Dist	
nt 4.4	07/01	covered bds 4.25	06/12	mun 2nd mkt derivative	08/01
Lehman ABS Manufactured Housing Contract Trust		covered bds 4.76	12/02	mun 2nd mkt derivative	08/01
pass-thru ctf 5.27	09/15	Liberty Ppty Ltd Partnership		Los Angeles Calif Convention & Exhib Ctr Auth Lease Rev	
Lehman Bros Fltg Rate Coml Mtg Tr		mtn 7.5	01/15	muni 2nd mkt derivatives	08/15
pass thru ctf fltg rt	07/15	Light Servicos de Eletricidade SA		Lothian Mtgs No 2 Plc	
pass thru ctf fltg rt	07/15	gtd brazilian debentures	05/02	coll nt 0	10/24
pass thru ctf fltg rt	07/15	Lightpoint CLO IV, Ltd		Louisiana Citizens Ppty Ins Corp	
pass thru ctf fltg rt	07/15	coll nts	04/15	sr secd nt 5	06/01
pass thru ctf fltg rt	07/15	coll nts	04/15	Louisiana Loc Govt Environmental Facs & Cmnty Dev Auth Rev	
pass thru ctf fltg rt	07/15	coll nts	04/15	pass thru ctf	12/01
pass thru ctf fltg rt	07/15	coll nts	04/15	Louisiana Pub Housing Auth	
pass thru ctf fltg rt	07/15	coll nts	04/15	coll nt 5.88	08/01
pass thru ctf fltg rt	07/15	Lightpoint CLO Ltd		Louisiana St	
pass thru ctf fltg rt	07/15	coll nt	07/25	mun 2nd mkt derivatives (p-floats)	10/15
pass thru ctf fltg rt	07/15	coll nt	07/25	Louisiana St Military Dept	
pass thru ctf fltg rt	07/15	coll nt	07/25	muni secondary mkt deriv 5.25	12/01
pass thru ctf fltg rt	07/15	coll nt	07/25	Lower Austria State of	
pass thru ctf fltg rt	07/15	coll nt	07/25	fltg rt austrian bds	02/19
pass thru ctf fltg rt	07/15	Lilly Eli & Co		fltg rt austrian bds	07/02
pass thru ctf	07/15	global nt 1.25	03/01	fltg rt austrian bds	10/20
Lehman Bros Hldgs Inc		nt 4.5	03/15	swiss bds	06/29
lehman nt ser a 5.6	01/22	LIN Television Corp		Lower Colo Riv Auth TX Rev	
lehman nt ser a 5.7	01/28	global gtd sr nt 8.375	04/15	pass-thru ctf	05/15
lehman nt ser a 5.5	02/04	sr nt rule 144a 8.375	04/15	pass-thru ctf	05/15
lehman nt ser a 5.55	02/11	Lincoln Natl Corp Ind		Lowes Cos Inc	
lehman nt ser a 5.5	02/19	nt 7	03/15	global sr nt fltg rt 2.93563	09/14
lehman nt ser a 5.35	02/25	LINCS Series		LTR Fin No 6 PLC	
lehman nt ser a 5.5	11/04	pass-thru ctf 0	05/04	coll nts	11/15
mtn fltg rt ser g 15	06/12	pass-thru ctf 0	07/23	coll nts	11/15
mtn fltg rt ser g 0	07/03	Lincs Tr		coll nts	11/15
mtn fltg rt ser g 7.25	10/30	fltg rt interest only pass thru certificates	05/04	coll nts	11/15
mtn fltg rt ser g (cms)	12/17	fltg rt interest only pass thru certificates	10/27	LTR Warehouse Ltd	
mtn ser i 6	02/12	Linn Energy LLC		pass-thru ctf	03/22
mtn ser i 5.25	03/05	sr nt 9.875	07/01	pass-thru ctf	03/22
mtn ser i 6.875	05/02	sr nt rule 144a 9.875	07/01	pass-thru ctf	03/22
mtn ser i 5.5	09/24	Lions Gate Entmt Inc		Lukoil Intl Fin BV	
mtn step-up ser g 6.2	06/27	gtd sr sub nt exch 1.25	04/15	gtd nt rule 144a 3.416	04/24
		gtd sr sub nt exch rule 144a 1.25	04/15		

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Lyondell Petrochemical Co sr secd nt 11	05/01	Marshall & Ilsley Corp (continued)		McDonalds Corp (continued)	
M/I Homes Inc gtd sr nt 8.625	11/15	minote step-up 5.2	07/15	mtn 2.1	12/07
gtd sr sub nt conv 3	03/01	minote step-up 5.2	07/15	mtn ser i 5.35	03/01
sr nt rule 144a 8.625	11/15	minote step-up 5.5	07/15	MCE Fin Ltd	
sr nt rule 144a 8.625	11/15	minote step-up 5.5	08/15	gtd sr nt 10.25	05/15
M&T Bank Auto Receivables Tr 2013-1 coll nt 1.57	08/15	Marsico Parent Superholdco LLC / Superholdco Nts Corp sr toggle nt rule 144a 14.5	01/15	sr nt rule 144a 10.25	05/15
coll nt 1.96	11/15	Martin Marietta Matls Inc global sr nt 6.6	04/15	MCG Commercial Ln Tr coll nts	04/20
M/I Homes Inc sr global nt 8.625	11/15	Martin Midstream Partners L P / Martin Midstream Fin Corp gtd sr nt 8.875	04/01	coll nts	04/20
Macquarie Equipment Funding Tr 2012-A coll nt .85	10/22	sr nt rule 144a 8.875	04/01	coll nts	04/20
coll nt 1.74	10/22	Maryland Community Dev Admin bds 2.1	01/01	coll nts	04/20
coll nt 2.68	10/22	bds 2.2	07/01	coll nts	04/20
Macquarie Group Ltd medium term sr nt rule 144a 3	12/03	Maryland Community Dev Administration bds	03/15	McGraw Hill Finl Inc gtd sr nt 2.5	08/15
Magellan Midstream Partners L P sr nt 6.4	07/15	bds 1.15	06/15	sr nt rule 144a 2.5	08/15
Magnachip Semiconductor SA/Magnachip Semicon Fin Co gtd sr nt 10.5	04/15	bds 3	09/01	McKesson Corp New global nt 1.4	03/15
sr nt rule 144a 10.5	04/15	bds	09/15	MDF Auto Credit Tr Series 6 pass-thru ctf	02/26
Magnetation LLC gtd sr sec 1st lien global nt 11	05/15	bds 1.25	12/15	pass-thru ctf	02/26
Magnetation LLC / Mag Fin Corp sr secd nt rule 144a 11	05/15	Masco Corp nt 6.625	04/15	pass-thru ctf	02/26
Magnolia Fin VI plc coll nt 5.25	03/11	Massachusetts Elec Co 1st mtg ser q 9.875	12/01	MDF Auto Credit Tr Series 7 pass-thru ctf	08/27
coll nt	09/20	Massachusetts St mun 2nd mkt derivative (merlots)	08/01	pass-thru ctf	08/27
coll nt	09/20	pass-thru ctf	01/01	Medassets Inc gtd sr nt 8	11/15
coll nt	09/20	Massachusetts St Sch Bldg Auth Dedicated Sales Tax Rev pass thru ctf (drivers)	08/15	sr nt rule 144a 8	11/15
Magyar Import Expt Bk medium term sr bk nt rule 144a 5.5	02/12	pass thru ctf (putters)	08/15	Medco Health Solutions Inc global nt 7.125	03/15
Magyar Telecom BV gtd pik nt 9	12/15	Massachusetts St Wtr Pollutn Abatement Tr mun 2nd mkt der	08/01	sr nt conv 1	08/01
Maine Health & Higher Edl Facs Auth Rev muni 2nd mkt derivatives	07/01	muni 2nd mkt derivatives	08/01	sr nt conv rule 144a 1	08/01
Malayan Banking Berhad japan bds .397	04/27	Massmutual Global Fdg II global mtn rule 144a 5.25	07/31	Medimpact Hldgs Inc sr secd nt rule 144a 10.5	02/01
Malaysia (Govt of) govt bd 4.24	02/07	mtn rule 144a ser 2013-1 2.1	08/02	sr secd nt rule 144a 10.5	02/01
Malaysia Gov't of government bds 4.24	02/07	Master Asset Securitization Trust pass-thru ctf 0	05/25	Medium Term Tax-Exempt Multifamily Hsg Tr Cfts Ser 2006a Var Sts muni 2nd mkt derivatives	08/15
government bds 3.26	03/01	pass-thru ctf 0	05/25	muni 2nd mkt derivatives	08/15
government bds 3.58	09/28	pass-thru ctf 0	05/25	pass-thru ctf	08/15
government bds 3.58	09/28	pass-thru ctf 0	05/25	Medtronic Inc global sr nt 1.375	04/01
government bds 4.295	10/31	pass-thru ctf 0	05/25	gtd sr nt 1.5	03/15
Mallinckrodt Intl Fin SA gtd sr nt 3.5	04/15	pass-thru ctf 0	05/25	sr nt rule 144a 1.5	03/15
sr nt rule 144a 3.5	04/15	pass-thru ctf 0	05/25	Mellon Bk Pittsburgh PA Instl Ctf Dep Program Book Entry ctf of dep 5.75	02/06
Malta, Republic of govt bd 7.8	07/15	pass-thru ctf 0	05/25	Mellon Fdg Corp sub nt 5.5	11/15
Manitoba Prov CDA canadian bds 1.85	09/05	pass-thru ctf 0	05/25	Memorial Resource Dev LLC & Mem Resource Fin Corp sr pik toggle nt rule 144a 10	12/15
canadian debentures 4.25	03/05	pass-thru ctf 0	05/25	Memphis-Shelby Cnty Tenn Sports Auth Inc Rev pass-thru ctf	11/01
deb ser bm 9.125	01/15	pass-thru ctf 4.5	11/25	pass-thru ctf	11/01
deb ser bu 9.625	12/01	pass-thru ctf 4.5	11/25	Mendoza Prov global bd 5.5	09/04
global deb ser ge 1.125	06/01	pass-thru ctf 4.75	11/25	Mendoza Province of sec argentine bds 2.75	10/30
Manitowoc Co Inc global gtd sr nt 9.5	02/15	Master Credit Card Tr coll nt 1.64	01/22	Merced Cnty Tobacco Funding Corp tobacco settlement asset-bkd bds 6.75	06/01
Mannkind Corp sr sub nt conv 5.75	08/15	coll nt 2.28	01/22	Mercedes-Benz Auto Lease Tr 2016-A coll nt 1.34	07/16
Manpower Inc euronotes 4.5	06/22	coll nt	01/22	coll nt	07/16
Mansfield TX Indpt Sch Dist mun secondary mkt derivatives (rols)	02/15	coll nt 2.626	06/21	Mercedes-Benz Auto Receivables Tr 2012-1 coll nt .61	12/17
Mantech Intl Corp gtd sr nt 7.25	04/15	coll nt 3.876	06/21	Mercedes-Benz Auto Receivables Tr 2014-1 coll nt .87	10/15
gtd sr nt rule 144a 7.25	04/15	coll nt 2.2	10/21	Mercedes-Benz Financial Svcs Italia SPA gtd fltg rt italian nt	05/25
Manufacturers & Traders Tr Co bk nt 1.45	03/07	coll nt 2.447	10/21	Merck & Co Inc global nt 1.1	01/31
Marathon Oil Corp sr nt 5.9	03/15	coll nt 1.902	10/22	global nt 1.3	05/18
Marathon Pete Corp global sr nt 2.7	12/14	Mastr Alternative Loan Tr 2003-2 pass-thru ctf 5.5	03/25	global nt fltg rt 2.24494	05/18
Marfrig Hldgs Europe B V gtd sr nt rule 144a 8.375	05/09	Mastr Alternative Loan Trust pass-thru ctf 0	03/25	Merit Securities Corp. (United States) coll bd 5.83	03/28
Marina Dist Fin Co Inc gtd sr secd nt 9.875	08/15	pass-thru ctf 0	04/25	Meritage Corp gtd sr nt rule 144a 4.5	03/01
sr secd nt rule 144a 9.875	08/15	pass-thru ctf 0	04/25	Meritage Homes Corp gtd sr nt 4.5	03/01
Markwest Energy Ptntns L P / Fin Corp gtd sr nt ser b 8.75	04/15	pass-thru ctf 0	04/25	Merrill Lynch & Co Inc global nt 6.5	07/15
sr nt rule 144a 8.75	04/15	pass-thru ctf 0	07/25	mtn ser b 6.55	09/10
Marriott Intl Inc nt ser s 6.75	05/15	pass-thru ctf 5	07/25	mtn zero cpn ser b 0	09/25
Marsh & McLennan Cos Inc global sr nt 2.55	10/15	pass-thru ctf 5	07/25	mtn zero cpn ser c 0	05/21
Marshall & Ilsley Corp mtn ser e 5.02	07/01	Mastr Asset Securitization Tr 2003-4 pass-thru ctf 5	08/25	mtn fixed/fltg rt ser c (cms) 10	04/30
minote 5	03/15	Mattel Inc global nt 1.7	03/15	mtn fixed/fltg rt ser c (cms) 9	05/21
minote 5.2	04/15	Mauritius Government of government bd 8	05/19	mtn fixed/fltg rt ser c (cms) 9	08/07
minote 4.85	05/15	Maxim Integrated Prods Inc global sr nt 2.5	11/15	mtn fltg rt ser c	12/07
minote 5.05	05/15	May Dept Stores Co deb 10.75	06/15	mtn fltg rt ser c (principal protected) 8.3	05/21
minote 4.8	06/15	deb 10.875	09/01	mtn ser c 6.875	04/25
minote 4.8	06/15	Mbarc Credit Canada Inc coll nt 1.261	09/17	nt 6.875	11/15
minote 5.25	09/15	MBIA Global Fdg LLC mtn rule 144a 4.65	07/01	Merrill Lynch Mortgage Investors, Inc. mtg pass thru ctf 7.56	03/01
minote step-up 5	07/15	MBNA Cr Card Master Nt Tr coll nt mbnaseries	03/19	mtg pass thru ctf 0	12/22
		McDonalds Corp mtn ser f 7.14	07/15	Merrill Lynch Mtge Investors Inc sub pass-thru ctf 10.25	12/01
		mtn ser h 5.2	08/01		

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Metinvest B V gtd sr nt rule 144a 8.75	02/14	Midamerican Energy Hldgs Co sr nt 5.75	04/01	Monsanto Co New (continued) sr nt 5.125	04/15
Metlife Inc global sr debt secs ser a 6.817	08/15	sr nt 2	11/15	Montreal City of canadian bds 1.2	08/20
Metrix Sec PLC coll nt	11/20	sr nt rule 144a 5.75	04/01	canadian bds 2.35	12/18
coll nt	11/20	sr nt rule 144a 2	11/15	canadian debentures 1.85	04/29
coll nt	11/20	Midwest Vanadium Pty Ltd sr secd nt rule 144a 11.5	02/15	canadian debentures 5	12/01
coll nt	11/20	Millennium Offshore Svcs Superholdings LLC gtd sr sec global nt 9.5	02/15	nt 1	12/01
coll nt	11/20	Milwaukee Cnty Wis Arprt Rev mun 2nd mkt derivative (rites)	12/01	Monumental Global Fdg III sr secd nt rule 144a 6.21	05/22
coll nt	11/20	Minneapolis & St Paul Minn Met Arprts Comm Arprt Rev	01/01	Moody Corp global sr nt fltg rt 2.67125	09/04
coll nt	11/20	mun 2nd mkt derivative (rocs)	01/01	Moog Inc sr sub nt 7.25	06/15
coll nt	11/20	mun 2nd mkt derivative (rols)	01/01	sr sub nt rule 144a 7.25	06/15
coll nt	11/20	Mirabela Nickel Ltd sr nt rule 144a 8.75	04/15	Mordovia Republic of russian bds 9.25	10/22
coll nt	11/20	Misa Investments Ltd sr pay-in-kind nt 8.625	08/15	More Boligkredit AS covered bds	09/06
Metropcs Wireless Inc gtd sr nt 7.875	09/01	Misti Co., Ltd. cr lkd flt rt bd 0	08/03	Morgan Stanley cad\$ global medium term sr nt fltg rt ser f 1.767	01/11
Metropolitan Asset Funding Inc II sub mtge pass-thru ctf 8	12/20	Mitsubishi Corp japan bd 1.99	05/22	eur\$ global mtn ser g 6.5	12/28
Metropolitan Bk & Tr Co sub bds	10/03	japan bds 1.9	07/25	global mtn step-up ser c 6	05/30
Metropolitan Expressway Co Ltd sr sec japan bds .293	12/20	Mitsubishi Estate Co Ltd japan bds .187	03/15	global medium term sr nt fltg rt ser f 2.0825	01/05
Metropolitan Govt Nashville & Davidson Cnty Tenn mun 2nd mkt derivative (rols)	10/15	japan bds 1.65	04/24	global medium term sr nt fltg rt ser f 2.51532	03/07
pass thru ctf	01/01	japan bds 2.005	06/04	global medium term sr nt fltg rt ser f 2.57352	03/14
pass thru ctf	01/01	japan bds .811	06/14	global medium term sr nt fltg rt ser f 3.0252	04/25
Metropolitan Life Global Fdg I mtn rule 144a 3.65	06/14	japan bds 1.84	07/24	global medium term sr nt fltg rt ser f 3.3425	08/15
mtn fltg rt rule 144a	09/14	japan bds 1.72	09/20	global medium term sr nt ser f 1.875	01/05
mtn rule 144a 1.35	09/14	Mitsubishi Estate Co Ltd (Japan) bd 3	07/23	global medium term sr nt ser f 2.2	02/28
mtn rule 144a 1.95	12/03	Mitsubishi Ufj Lease & Fin Co Ltd eurobonds 2	02/28	global medium term sr nt ser f 1.75	04/18
mtn rule 144a 1.95	12/03	Mitsui Fudosan CO Ltd japan bds 1.915	05/30	global medium term sr nt ser f 2.125	04/25
mtn rule 144a 1.75	12/19	Mizuho Bank Ltd global sr nt rule 144a 2.15	10/20	global medium term sr nt ser f 1.875	05/09
mtn rule 144a ser 2013-8 1.875	06/22	gtd fltg rt global nt	10/20	global medium term sr nt ser f 3.5	09/20
secd mtn rule 144a 1.5	01/10	japan bds .395	07/25	global medium term sr nt ser f 3.5	09/27
sr nt fltg rt rule 144a 2.76875	12/19	sr nt fltg rt rule 144a	03/26	global medium term sr nt ser f 2.45	10/03
sr nt rule 144a 1.75	12/19	sr nt rule 144a 1.8	03/26	global medium term sr nt ser f 3	11/08
Metropolitan Pier & Exposition Auth IL Dedicated St Tax Rev pass-thru ctf	12/15	Mizuho Bk, Ltd bd 2.06	01/26	global medium term sr nt ser f 2.625	12/20
Metropolitan Transn Auth N Y Dedicated Tax Fd muni 2nd mkt derivatives	11/15	Mizuho Corporate Bank Ltd japan bds .27	01/24	global medium term sr nt ser f 2.5	08/01
Metropolitan Transn Auth NY Svc Contract pass-thru ctf	07/01	japan bds .41	04/20	global medium term sub nt ser f 2.2	12/07
Metropolitan Wash D C Arprts Auth Arprt Sys Rev pass-thru ctf	10/01	sr sub japan bds 2.26	03/02	global mtn equity-linked ser f (worst of auto-callable revcons) 6.8	06/11
Metropolitan Wtr Dist Southn CA Wtrwks Rev pass-thru ctf	08/10	Mizuho Corporate Bk Ltd gtd sr nt rule 144a 1.85	03/21	global mtn fixed/fltg rt 2.41586	02/15
Metropolitan Wtr Dist Southn Calif Wtrwks Rev muni 2nd mkt derivatives	08/10	ML Trust (CMO Series) coll bd 9.4	12/27	global mtn fixed/fltg rt 5.33688	10/27
muni 2nd mkt derivatives	08/10	coll bd 9.45	12/27	global mtn fixed/fltg rt 5.81138	11/28
Mexico Gov't of fltg rt mexican bds	11/22	ML Trust XXVI coll bd 9.35	04/01	global mtn fixed/fltg rt 5.83688	10/27
japan bds 1.39	08/08	coll bd 10	04/01	global mtn fixed/fltg rt (cms)	03/21
mexican bds 4.75	06/14	coll bd 7.3	07/01	global mtn fixed/fltg rt (cms) 6	10/14
mexican bds 4.75	06/14	ML Trust XXXI coll bd 9.45	06/01	global mtn fixed/fltg rt (cpi) 5.8715	10/14
mexican bds 8.5	12/13	coll bd 9.45	06/01	global mtn fixed/fltg rt ser f index-linked (contingent cpn) 6	07/21
mexican bds 8.5	12/13	ML Trust XXXII coll bd 9.45	08/01	global mtn fltg rt (auto-callable secs)	09/30
mexican bds	12/31	coll bd 9.45	08/01	global mtn fltg rt equity-linked (trgrg autocallb ctgnt yield)	06/29
MF Global Hldgs Ltd sr nt conv 3.375	08/01	ML Trust XXXV coll mtg oblig cl h	11/01	global mtn fltg rt equity-linked (trgrg phoenix autocall opt)	02/28
MFI Finance II, LLC coll nt 8	02/18	ML Trust XXXVI coll bd 9.85	11/01	global mtn fltg rt equity-linked (trgrg phoenix autocall opt)	04/30
MGM Mirage Inc gtd sr nt rule 144a 11.375	03/01	coll bd 9.85	11/01	global mtn fltg rt equity-linked (trgrg phoenix autocall opt)	02/07
MGM Resorts Intl gtd sr nt 11.375	03/01	MMAF Equip Fin LLC 2012-A coll nt 1.35	10/10	global mtn fltg rt equity-linked (trigger phoenix autocall opt)	01/24
Michael Foods Group Inc gtd sr nt 9.75	07/15	MMAF Equipment Fin LLC 2016-A coll nt 1.39	12/17	global mtn fltg rt equity-linked ser f (auto-callable secs)	06/20
sr nt rule 144a 9.75	07/15	Mmc Fin Ltd loan participation nt 4.375	04/30	global mtn fltg rt equity-linked ser f (auto-callable secs)	01/12
Michael Foods Hldg Inc sr nt rule 144a 8.5	07/15	Mobil Corp discount pass thru ctf ser 1997-c 6.69	01/02	global mtn fltg rt equity-linked ser f (auto-callable secs)	01/26
Michaels Finco Hldgs LLC sr pik toggle nt rule 144a 7.5	08/01	Modern Land (China) Co Ltd gtd eurobonds 13.875	11/04	global mtn fltg rt equity-linked ser f (auto-callable secs)	03/16
Michaels Stores Inc gtd sr global nt 7.75	11/01	Mohegan Tribal Gaming Auth gtd sr sub pik toggle nt rule 144a 11	09/15	global mtn fltg rt equity-linked ser f (auto-callable secs)	03/16
gtd sr nt 7.75	11/01	Molson Coors Int'l LP gtd canadian bds 2.25	09/18	global mtn fltg rt equity-linked ser f (auto-callable secs)	04/09
sr nt rule 144a 7.75	11/01	Molycorp Inc Del sr nt conv 5.5	02/01	global mtn fltg rt equity-linked ser f (auto-callable secs)	04/13
sr nt rule 144a 7.75	11/01	Mondelez Int'l Inc swiss nt	01/26	global mtn fltg rt equity-linked ser f (auto-callable secs)	04/30
Michigan Bell Tel Co deb 9.125	12/01	Money Store Trust asset-bkd ctf 6.67	03/15	global mtn fltg rt equity-linked ser f (auto-callable secs)	05/17
Michigan Higher Education Student Loan Authority Revenue coll nt	03/01	Mongolia Govt mtn rule 144a 4.125	01/05	global mtn fltg rt equity-linked ser f (auto-callable secs)	05/18
coll nt	06/01	Monroe Cnty N Y Arprt Auth Arprt Rev muni 2nd mkt derivatives	01/01	global mtn fltg rt equity-linked ser f (auto-callable secs)	05/25
Microsoft Corp global nt 1	05/01	Monsanto Co mtn ser d 6.47	02/26	global mtn fltg rt equity-linked ser f (auto-callable secs)	05/31
global nt 1.625	12/06	nt rule 144a 6.5	12/01	global mtn fltg rt equity-linked ser f (auto-callable secs)	06/22
sr nt 1.3	11/03	sr deb 6.5	12/01	global mtn fltg rt equity-linked ser f (auto-callable secs)	07/06
Midamerican Energy Co sr nt 5.3	03/15	Monsanto Co New global sr nt 1.85	11/15	global mtn fltg rt equity-linked ser f (auto-callable secs)	07/27

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Morgan Stanley (continued)		Morgan Stanley (continued)		Morgan Stanley (continued)	
global mtn fltg rt equity-linked ser f (auto-callable secs)	07/31	global mtn fltg rt ser f equity-linked (auto-callable sec)	11/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/21
global mtn fltg rt equity-linked ser f (auto-callable secs)	08/17	global mtn fltg rt ser f equity-linked (auto-callable sec)	12/28	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/21
global mtn fltg rt equity-linked ser f (auto-callable secs)	09/07	global mtn fltg rt ser f equity-linked (auto-callable sec)	12/31	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/24
global mtn fltg rt equity-linked ser f (auto-callable secs)	09/14	global mtn fltg rt ser f equity-linked (auto-callable sec)	07/27	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/24
global mtn fltg rt equity-linked ser f (auto-callable secs)	09/21	global mtn fltg rt ser f equity-linked (auto-callable secs)	01/18	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/28
global mtn fltg rt equity-linked ser f (auto-callable secs)	09/28	global mtn fltg rt ser f equity-linked (auto-callable secs)	01/18	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	12/28
global mtn fltg rt equity-linked ser f (auto-callable secs)	10/19	global mtn fltg rt ser f equity-linked (auto-callable secs)	01/19	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	01/31
global mtn fltg rt equity-linked ser f (auto-callable secs)	11/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	01/26	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	01/31
global mtn fltg rt equity-linked ser f (auto-callable secs)	11/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	01/31	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	01/31
global mtn fltg rt equity-linked ser f (auto-callable secs)	12/07	global mtn fltg rt ser f equity-linked (auto-callable secs)	01/31	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	08/15
global mtn fltg rt equity-linked ser f (auto-callable secs)	12/14	global mtn fltg rt ser f equity-linked (auto-callable secs)	02/09	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	08/15
global mtn fltg rt equity-linked ser f (auto-callable secs)	12/21	global mtn fltg rt ser f equity-linked (auto-callable secs)	02/15	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	08/15
global mtn fltg rt equity-linked ser f (auto-callable secs)	12/24	global mtn fltg rt ser f equity-linked (auto-callable secs)	02/15	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	08/15
global mtn fltg rt index-linked	12/28	global mtn fltg rt ser f equity-linked (auto-callable secs)	03/02	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	10/11
global mtn fltg rt index-linked (ctngt cpn range accrual)	11/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	03/23	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	10/11
global mtn fltg rt index-linked (range accrual nts)	12/28	global mtn fltg rt ser f equity-linked (auto-callable secs)	04/09	global mtn fltg rt ser f equity-linked (trggr phoenix autocall)	10/11
global mtn fltg rt index-linked (trggr phoenix autocall opt)	03/29	global mtn fltg rt ser f equity-linked (auto-callable secs)	04/30	global mtn fltg rt ser f index-linked	10/31
global mtn fltg rt index-linked ser f (auto-callable secs)	02/09	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/04	global mtn fltg rt ser f index-linked (auto-callable sec)	03/16
global mtn fltg rt index-linked ser f (auto-callable secs)	02/16	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/11	global mtn fltg rt ser f index-linked (auto-callable secs)	04/03
global mtn fltg rt index-linked ser f (auto-callable secs)	02/28	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/18	global mtn fltg rt ser f index-linked (auto-callable secs)	01/30
global mtn fltg rt index-linked ser f (auto-callable secs)	03/29	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/18	global mtn fltg rt ser f index-linked (auto-callable secs)	02/22
global mtn fltg rt index-linked ser f (auto-callable secs)	05/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/18	global mtn fltg rt ser f index-linked (auto-callable secs)	02/23
global mtn fltg rt index-linked ser f (auto-callable secs)	12/28	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/18	global mtn fltg rt ser f index-linked (auto-callable secs)	04/17
global mtn fltg rt index-linked ser f (buffered auto-callable)	09/11	global mtn fltg rt ser f equity-linked (auto-callable secs)	05/29	global mtn fltg rt ser f index-linked (auto-callable secs)	08/28
global mtn fltg rt ser f equity-linked (auto-callable sec)	01/12	global mtn fltg rt ser f equity-linked (auto-callable secs)	06/01	global mtn fltg rt ser f index-linked (buffered auto-callab sec)	10/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	01/25	global mtn fltg rt ser f equity-linked (auto-callable secs)	06/08	global mtn fltg rt ser f index-linked (contingent income sec)	02/28
global mtn fltg rt ser f equity-linked (auto-callable sec)	03/16	global mtn fltg rt ser f equity-linked (auto-callable secs)	06/15	global mtn fltg rt ser f index-linked (contingent income sec)	09/28
global mtn fltg rt ser f equity-linked (auto-callable sec)	03/26	global mtn fltg rt ser f equity-linked (auto-callable secs)	06/22	global mtn fltg rt ser f index-linked (contingent income secs)	06/29
global mtn fltg rt ser f equity-linked (auto-callable sec)	04/09	global mtn fltg rt ser f equity-linked (auto-callable secs)	06/22	global mtn fltg rt ser f index-linked (contingent income secs)	07/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	04/09	global mtn fltg rt ser f equity-linked (auto-callable secs)	07/06	global mtn fltg rt ser f index-linked (contingent income secs)	07/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	04/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	07/13	global mtn fltg rt ser f index-linked (ctngt income buff sec)	12/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	05/11	global mtn fltg rt ser f equity-linked (auto-callable secs)	07/27	global mtn fltg rt ser f index-linked (ctngt income secs)	08/29
global mtn fltg rt ser f equity-linked (auto-callable sec)	05/25	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/03	global mtn fltg rt ser f index-linked (trggr phoenix autocall)	11/30
global mtn fltg rt ser f equity-linked (auto-callable sec)	06/01	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/03	global mtn fltg rt ser f index-linked (trggr phoenix autocall)	12/21
global mtn fltg rt ser f equity-linked (auto-callable sec)	06/08	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/10	global mtn fltg rt ser f index-linked (trigger ctngt cpn opt)	11/30
global mtn fltg rt ser f equity-linked (auto-callable sec)	06/15	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/17	global mtn fltg/fixd rt ser f (cpi) 7	08/29
global mtn fltg rt ser f equity-linked (auto-callable sec)	06/18	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/24	global mtn index-linked (auto-callable secs) 5.5	10/16
global mtn fltg rt ser f equity-linked (auto-callable sec)	06/29	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/24	global mtn index-linked ser f (buffered return opt) 1	03/29
global mtn fltg rt ser f equity-linked (auto-callable sec)	06/29	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/31	global mtn index-linked ser f (buffered sec) 5.13	03/07
global mtn fltg rt ser f equity-linked (auto-callable sec)	07/02	global mtn fltg rt ser f equity-linked (auto-callable secs)	08/31	global mtn index-linked ser i (buffered secs) 5.11	11/13
global mtn fltg rt ser f equity-linked (auto-callable sec)	07/06	global mtn fltg rt ser f equity-linked (auto-callable secs)	09/14	global mtn ser f 6.625	04/01
global mtn fltg rt ser f equity-linked (auto-callable sec)	07/19	global mtn fltg rt ser f equity-linked (auto-callable secs)	09/21	global mtn ser f 4	09/07
global mtn fltg rt ser f equity-linked (auto-callable sec)	07/31	global mtn fltg rt ser f equity-linked (auto-callable secs)	09/28	global mtn ser f index-linked (fixed income buffered secs) 5.6	05/07
global mtn fltg rt ser f equity-linked (auto-callable sec)	08/10	global mtn fltg rt ser f equity-linked (auto-callable secs)	10/05	global mtn ser f step-up 6	08/29
global mtn fltg rt ser f equity-linked (auto-callable sec)	08/31	global mtn fltg rt ser f equity-linked (auto-callable secs)	10/11	global mtn zero cpn commodity-linked (market-linked nts) 0	01/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	09/07	global mtn fltg rt ser f equity-linked (auto-callable secs)	10/12	global mtn zero cpn equity-linked (ctngt buffer nt) 0	05/01
global mtn fltg rt ser f equity-linked (auto-callable sec)	09/14	global mtn fltg rt ser f equity-linked (auto-callable secs)	10/26	global mtn zero cpn equity-linked (return enhanced nt) 0	12/05
global mtn fltg rt ser f equity-linked (auto-callable sec)	09/21	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/05	global mtn zero cpn equity-linked ser f (auto-callable secs) 0	06/14
global mtn fltg rt ser f equity-linked (auto-callable sec)	09/21	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/07	global mtn zero cpn equity-linked ser f (auto-callable secs) 0	07/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	10/26	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/07	global mtn zero cpn equity-linked ser f (auto-callable secs) 0	11/05
global mtn fltg rt ser f equity-linked (auto-callable sec)	10/31	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/07	global mtn zero cpn index-linked (buffered jump secs) 0	01/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	11/09	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/07	global mtn zero cpn index-linked (capped gears) 0	10/31
global mtn fltg rt ser f equity-linked (auto-callable sec)	11/30	global mtn fltg rt ser f equity-linked (auto-callable secs)	12/20	global mtn zero cpn index-linked (mkt plus nt) 0	09/26
				global mtn zero cpn index-linked (mkt-linked nt) 0	06/29
				global mtn zero cpn index-linked (plus) 0	08/03
				global mtn zero cpn index-linked (return enhanced nts) 0	12/27

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Morgan Stanley (continued)		Morgan Stanley (continued)		Morgan Stanley (continued)	
global mtn zero cpn index-linked (return enhanced nts) 0	08/01	global mtn zero cpn ser f equity-linked (trigger plus) 0	11/05	global mtn zero cpn ser f index-linked (capped lev buff basket) 0	03/27
global mtn zero cpn index-linked ser f (capped buffered gears) 0	11/30	global mtn zero cpn ser f equity-linked (trigger plus) 0	11/16	global mtn zero cpn ser f index-linked (capped lev buff nt) 0	02/22
global mtn zero cpn ser a equity-linked (ctgnt buffer equity nt) 0	12/27	global mtn zero cpn ser f equity-linked (trigger plus) 0	12/03	global mtn zero cpn ser f index-linked (capped lev buff nt) 0	02/01
global mtn zero cpn ser a index-linked (plus) 0	09/06	global mtn zero cpn ser f equity-linked (trigger plus) 0	12/05	global mtn zero cpn ser f index-linked (capped lev buff nt) 0	02/01
global mtn zero cpn ser a index-linked (plus) 0	10/04	global mtn zero cpn ser f equity-linked (trigger plus) 0	07/31	global mtn zero cpn ser f index-linked (capped lev buff nt) 0	06/28
global mtn zero cpn ser a index-linked (trigger partic sec) 0	08/02	global mtn zero cpn ser f equity-linked (trigger partic sec) 0	11/28	global mtn zero cpn ser f index-linked (capped leveraged nt) 0	01/09
global mtn zero cpn ser f commodity-linked 0	02/28	global mtn zero cpn ser f equity-linked (trigger return opt sec) 0	01/31	global mtn zero cpn ser f index-linked (capped leveraged nt) 0	03/22
global mtn zero cpn ser f commodity-linked 0	08/31	global mtn zero cpn ser f equity-linked 0	08/03	global mtn zero cpn ser f index-linked (capped leveraged nts) 0	03/29
global mtn zero cpn ser f commodity-linked 0	09/28	global mtn zero cpn ser f index-linked 0	09/04	global mtn zero cpn ser f index-linked (capped leveraged nts) 0	07/09
global mtn zero cpn ser f commodity-linked (jump nts) 0	04/30	global mtn zero cpn ser f index-linked 0	10/05	global mtn zero cpn ser f index-linked (commodity-linked nts) 0	03/29
global mtn zero cpn ser f commodity-linked (knock-out nts) 0	10/03	global mtn zero cpn ser f index-linked (airbag performance secs) 0	09/28	global mtn zero cpn ser f index-linked (cppd lev buff nt) 0	03/21
global mtn zero cpn ser f commodity-linked (lock-in buffer secs) 0	02/28	global mtn zero cpn ser f index-linked (auto-callable sec) 0	05/03	global mtn zero cpn ser f index-linked (ctgnt return opt sec) 0	10/31
global mtn zero cpn ser f commodity-linked (lock-in buffer sec) 0	03/28	global mtn zero cpn ser f index-linked (auto-callable sec) 0	10/25	global mtn zero cpn ser f index-linked (dual direct trigger secs) 0	06/29
global mtn zero cpn ser f commodity-linked (outperformance sec) 0	01/26	global mtn zero cpn ser f index-linked (auto-callable secs) 0	01/26	global mtn zero cpn ser f index-linked (enh trigger jump secs) 0	06/29
global mtn zero cpn ser f commodity-linked (plus) 0	10/29	global mtn zero cpn ser f index-linked (auto-callable secs) 0	06/05	global mtn zero cpn ser f index-linked (enh trigger jump) 0	09/04
global mtn zero cpn ser f currency-linked (buffered plus) 0	07/16	global mtn zero cpn ser f index-linked (buff ret enh nt) 0	03/01	global mtn zero cpn ser f index-linked (enhanced trigger jump) 0	01/30
global mtn zero cpn ser f equity-linked 0	12/31	global mtn zero cpn ser f index-linked (buffered jump secs) 0	01/29	global mtn zero cpn ser f index-linked (enhanced trigger jump) 0	12/05
global mtn zero cpn ser f equity-linked (airbag return optimiz) 0	05/23	global mtn zero cpn ser f index-linked (buffered jump secs) 0	03/28	global mtn zero cpn ser f index-linked (equity-linked nts) 0	09/14
global mtn zero cpn ser f equity-linked (auto-call trigger plus) 0	10/04	global mtn zero cpn ser f index-linked (buffered jump secs) 0	05/30	global mtn zero cpn ser f index-linked (jump sec) 0	03/29
global mtn zero cpn ser f equity-linked (auto-call trigger plus) 0	10/26	global mtn zero cpn ser f index-linked (buffered plus) 0	01/04	global mtn zero cpn ser f index-linked (jump secs) 0	02/01
global mtn zero cpn ser f equity-linked (auto-callable sec) 0	06/05	global mtn zero cpn ser f index-linked (buffered plus) 0	02/02	global mtn zero cpn ser f index-linked (jump secs) 0	02/15
global mtn zero cpn ser f equity-linked (auto-callable sec) 0	08/03	global mtn zero cpn ser f index-linked (buffered plus) 0	03/26	global mtn zero cpn ser f index-linked (jump secs) 0	03/05
global mtn zero cpn ser f equity-linked (auto-callable sec) 0	10/05	global mtn zero cpn ser f index-linked (buffered plus) 0	06/01	global mtn zero cpn ser f index-linked (jump secs) 0	03/29
global mtn zero cpn ser f equity-linked (auto-callable sec) 0	10/05	global mtn zero cpn ser f index-linked (buffered plus) 0	07/05	global mtn zero cpn ser f index-linked (jump secs) 0	09/06
global mtn zero cpn ser f equity-linked (auto-callable sec) 0	12/05	global mtn zero cpn ser f index-linked (buffered plus) 0	07/11	global mtn zero cpn ser f index-linked (jump securities) 0	03/29
global mtn zero cpn ser f equity-linked (auto-callable secs) 0	07/05	global mtn zero cpn ser f index-linked (buffered plus) 0	08/20	global mtn zero cpn ser f index-linked (lev buffer basket-link) 0	08/29
global mtn zero cpn ser f equity-linked (auto-callable secs) 0	09/06	global mtn zero cpn ser f index-linked (buffered plus) 0	08/20	global mtn zero cpn ser f index-linked (leveraged buffered nt) 0	01/05
global mtn zero cpn ser f equity-linked (auto-callable secs) 0	12/31	global mtn zero cpn ser f index-linked (buffered plus) 0	08/21	global mtn zero cpn ser f index-linked (leveraged buffered nt) 0	01/10
global mtn zero cpn ser f equity-linked (buffered jump sec) 0	04/30	global mtn zero cpn ser f index-linked (buffered plus) 0	08/28	global mtn zero cpn ser f index-linked (leveraged buffered nt) 0	02/01
global mtn zero cpn ser f equity-linked (buffered jump secs) 0	04/30	global mtn zero cpn ser f index-linked (buffered plus) 0	08/30	global mtn zero cpn ser f index-linked (leveraged buffered nts) 0	03/29
global mtn zero cpn ser f equity-linked (buffered plus) 0	12/05	global mtn zero cpn ser f index-linked (buffered plus) 0	09/20	global mtn zero cpn ser f index-linked (leveraged buffered nts) 0	05/01
global mtn zero cpn ser f equity-linked (buffered plus) 0	12/06	global mtn zero cpn ser f index-linked (buffered plus) 0	10/03	global mtn zero cpn ser f index-linked (leveraged buffered nts) 0	05/10
global mtn zero cpn ser f equity-linked (buffered plus) 0	01/25	global mtn zero cpn ser f index-linked (buffered plus) 0	10/04	global mtn zero cpn ser f index-linked (leveraged buffered nts) 0	05/22
global mtn zero cpn ser f equity-linked (leveraged buffered nt) 0	02/07	global mtn zero cpn ser f index-linked (buffered plus) 0	11/02	global mtn zero cpn ser f index-linked (leveraged buffered nts) 0	06/06
global mtn zero cpn ser f equity-linked (leveraged buffered nt) 0	03/08	global mtn zero cpn ser f index-linked (buffered plus) 0	11/02	global mtn zero cpn ser f index-linked (lock-in buffered sec) 0	04/30
global mtn zero cpn ser f equity-linked (leveraged buffered nts) 0	03/13	global mtn zero cpn ser f index-linked (buffered plus) 0	11/05	global mtn zero cpn ser f index-linked (lock-in buffered sec) 0	05/30
global mtn zero cpn ser f equity-linked (plus) 0	12/07	global mtn zero cpn ser f index-linked (buffered plus) 0	12/03	global mtn zero cpn ser f index-linked (lock-in buffered sec) 0	06/28
global mtn zero cpn ser f equity-linked (plus) 0	02/05	global mtn zero cpn ser f index-linked (buffered plus) 0	12/05	global mtn zero cpn ser f index-linked (lock-in buffered sec) 0	10/31
global mtn zero cpn ser f equity-linked (partial princ at risk) 0	01/02	global mtn zero cpn ser f index-linked (buffered plus) 0	12/05	global mtn zero cpn ser f index-linked (lock-in buffered secs) 0	03/28
global mtn zero cpn ser f equity-linked (trigger jump sec) 0	09/20	global mtn zero cpn ser f index-linked (buffered plus) 0	09/06	global mtn zero cpn ser f index-linked (lookback entry plus) 0	10/03
global mtn zero cpn ser f equity-linked (trigger jump secs) 0	02/05	global mtn zero cpn ser f index-linked (buffered plus) 0	08/03	global mtn zero cpn ser f index-linked (lookback entry plus) 0	10/25
global mtn zero cpn ser f equity-linked (trigger plus) 0	02/01	global mtn zero cpn ser f index-linked (buffered plus) 0	02/08	global mtn zero cpn ser f index-linked (market plus nts) 0	08/29
global mtn zero cpn ser f equity-linked (trigger plus) 0	02/02	global mtn zero cpn ser f index-linked (buffered plus) 0	02/28	global mtn zero cpn ser f index-linked (market-linked nts) 0	01/30
global mtn zero cpn ser f equity-linked (trigger plus) 0	04/30	global mtn zero cpn ser f index-linked (buffered plus) 0	12/31	global mtn zero cpn ser f index-linked (market-linked nts) 0	02/21
global mtn zero cpn ser f equity-linked (trigger plus) 0	04/30	global mtn zero cpn ser f index-linked (buffered plus) 0	12/27	global mtn zero cpn ser f index-linked (market-linked nts) 0	03/29
global mtn zero cpn ser f equity-linked (trigger plus) 0	06/05	global mtn zero cpn ser f index-linked (buffered plus) 0	02/08	global mtn zero cpn ser f index-linked (market-linked nts) 0	07/30
global mtn zero cpn ser f equity-linked (trigger plus) 0	06/05	global mtn zero cpn ser f index-linked (buffered plus) 0	02/28	global mtn zero cpn ser f index-linked (market-linked nts) 0	07/31
global mtn zero cpn ser f equity-linked (trigger plus) 0	06/05	global mtn zero cpn ser f index-linked (buffered plus) 0	12/31	global mtn zero cpn ser f index-linked (market-linked nts) 0	09/28
global mtn zero cpn ser f equity-linked (trigger plus) 0	06/05	global mtn zero cpn ser f index-linked (buffered plus) 0	12/27	global mtn zero cpn ser f index-linked (market-linked nts) 0	07/03
global mtn zero cpn ser f equity-linked (trigger plus) 0	07/12	global mtn zero cpn ser f index-linked (buffered plus) 0	02/08	global mtn zero cpn ser f index-linked (market-linked nts) 0	08/03
global mtn zero cpn ser f equity-linked (trigger plus) 0	08/03	global mtn zero cpn ser f index-linked (call warrants) 0	08/10	global mtn zero cpn ser f index-linked (market-linked nts) 0	08/31
global mtn zero cpn ser f equity-linked (trigger plus) 0	08/03	global mtn zero cpn ser f index-linked (call warrants) 0	08/31	global mtn zero cpn ser f index-linked (market-linked nts) 0	09/28
global mtn zero cpn ser f equity-linked (trigger plus) 0	09/06	global mtn zero cpn ser f index-linked (call warrants) 0	08/31	global mtn zero cpn ser f index-linked (market-linked nts) 0	07/03
global mtn zero cpn ser f equity-linked (trigger plus) 0	09/06	global mtn zero cpn ser f index-linked (capped buffered nts) 0	03/13	global mtn zero cpn ser f index-linked (market-linked nts) 0	08/03
global mtn zero cpn ser f equity-linked (trigger plus) 0	09/26	global mtn zero cpn ser f index-linked (capped gears) 0	12/19	global mtn zero cpn ser f index-linked (market-linked nts) 0	08/31
global mtn zero cpn ser f equity-linked (trigger plus) 0	11/05	global mtn zero cpn ser f index-linked (capped gears) 0	12/19	global mtn zero cpn ser f index-linked (market-linked nts) 0	09/28

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ISSUE	MATURITY
Morgan Stanley (continued)	
global mtn zero cpn ser f index-linked (multi-asset allocation) 0	02/22
global mtn zero cpn ser f index-linked (plus) 0	01/03
global mtn zero cpn ser f index-linked (plus) 0	01/03
global mtn zero cpn ser f index-linked (plus) 0	01/29
global mtn zero cpn ser f index-linked (plus) 0	09/06
global mtn zero cpn ser f index-linked (plus) 0	10/03
global mtn zero cpn ser f index-linked (plus) 0	11/30
global mtn zero cpn ser f index-linked (participation secs) 0	11/20
global mtn zero cpn ser f index-linked (performance securities) 0	07/31
global mtn zero cpn ser f index-linked (return enhanced nts) 0	08/08
global mtn zero cpn ser f index-linked (return opt secs) 0	05/14
global mtn zero cpn ser f index-linked (trgr participation sec) 0	07/31
global mtn zero cpn ser f index-linked (trigger autocall opt) 0	07/31
global mtn zero cpn ser f index-linked (trigger jump sec) 0	02/27
global mtn zero cpn ser f index-linked (trigger jump secs) 0	03/28
global mtn zero cpn ser f index-linked (trigger jump secs) 0	05/31
global mtn zero cpn ser f index-linked (trigger jump secs) 0	05/31
global mtn zero cpn ser f index-linked (trigger jump secs) 0	06/04
global mtn zero cpn ser f index-linked (trigger plus) 0	01/04
global mtn zero cpn ser f index-linked (trigger plus) 0	03/01
global mtn zero cpn ser f index-linked (trigger plus) 0	03/05
global mtn zero cpn ser f index-linked (trigger plus) 0	05/10
global mtn zero cpn ser f index-linked (trigger plus) 0	07/02
global mtn zero cpn ser f index-linked (trigger plus) 0	07/03
global mtn zero cpn ser f index-linked (trigger plus) 0	07/30
global mtn zero cpn ser f index-linked (trigger plus) 0	07/30
global mtn zero cpn ser f index-linked (trigger plus) 0	07/31
global mtn zero cpn ser f index-linked (trigger plus) 0	08/20
global mtn zero cpn ser f index-linked (trigger plus) 0	08/21
global mtn zero cpn ser f index-linked (trigger plus) 0	08/30
global mtn zero cpn ser f index-linked (trigger plus) 0	09/28
global mtn zero cpn ser f index-linked (trigger plus) 0	12/31
global mtn zero cpn ser f index-linked (trigger performance sec) 0	02/09
global mtn zero cpn ser f index-linked (trigger performance sec) 0	05/31
global mtn zero cpn ser f index-linked (trigger performance sec) 0	06/29
global mtn zero cpn ser f index-linked (trigger performance sec) 0	07/31
global mtn zero cpn ser f index-linked (trigger performance sec) 0	09/28
global mtn zero cpn ser f index-linked (trigger performance sec) 0	10/11
global mtn zero cpn ser f index-linked (trigger performance sec) 0	10/31
global mtn zero cpn ser f index-linked (trigger performance sec) 0	10/31
global mtn zero cpn ser f index-linked (trigger performance sec) 0	11/30
global mtn zero cpn ser f index-linked (trigger performance sec) 0	11/30
global mtn zero cpn ser f index-linked (trigger ret opt secs) 0	09/28
global mtn zero cpn ser i equity-linked (auto-callable sec) 0	09/04
global mtn zero cpn ser i equity-linked (plus) 0	07/05
global mtn zero cpn ser i equity-linked (plus) 0	11/05
global mtn zero cpn ser i equity-linked (plus) 0	10/03
global mtn zero cpn ser i equity-linked (plus) 0	10/03
global mtn zero cpn ser i index-linked (enhanced buffered jump) 0	08/08
global mtn zero cpn ser i index-linked (plus) 0	03/29
global mtn zero cpn ser i index-linked (plus) 0	06/05
global mtn zero cpn ser i index-linked (plus) 0	06/05
global mtn zero cpn ser i index-linked (plus) 0	07/05
global mtn zero cpn ser i index-linked (plus) 0	08/03
global mtn zero cpn ser i index-linked (plus) 0	10/04
global mtn zero cpn ser i index-linked (plus) 0	10/04
global mtn zero cpn ser i index-linked (plus) 0	11/05
global nt 7.05	02/15
inr\$ global mtn ser f 6.5	08/21
mtn fixed/flt rt 2.83888	10/30
mtn zero cpn ser f index-linked (mkt-linked nts) 0	02/27
chf\$ mtn 3.125	11/21
global mtn fixed/fixd rt ser f (cpi) 5.2618	07/28

ISSUE	MATURITY
Morgan Stanley (continued)	
global mtn fixed/flt rt 2.71031	04/29
global mtn fixed/flt rt 5.86638	12/23
global mtn fixed/flt rt ser f 7.5	10/23
global mtn fixed/flt rt ser f (cpi) 4.4026	03/05
global mtn fixed/flt rt ser f (cpi) 5.1076	05/16
global mtn fltg rt 3.84144	11/09
global mtn fltg/fixd rt ser f (cpi) 7	06/27
global mtn ser f 6	04/25
Morgan Stanley & Co Inc	
mtn 2nd mkt derivatives	07/01
Morgan Stanley & Co Inc	
(residuals)	10/01
(residuals)	10/01
(residuals)	10/01
coll nt	08/01
coll nt	08/01
mtn 2nd mkt derivatives	07/01
Morgan Stanley Dean Witter Capital I Trust	
pass-thru ctf 0	03/25
pass-thru ctf 0	03/25
Morgan Stanley Fin LLC	
global mtn equity-linked ser a (auto-callable revcons) 7	08/01
global mtn equity-linked ser a (auto-callable sec) 7.35	05/24
global mtn fltg rt ser a equity-linked (auto-callable sec)	06/01
global mtn fltg rt ser a equity-linked (auto-callable sec)	09/20
global mtn fltg rt ser a equity-linked (auto-callable sec)	10/18
global mtn fltg rt ser a equity-linked (auto-callable sec)	11/09
global mtn fltg rt ser a equity-linked (auto-callable secs)	02/23
global mtn fltg rt ser a equity-linked (auto-callable secs)	04/30
global mtn fltg rt ser a equity-linked (auto-callable secs)	05/15
global mtn fltg rt ser a equity-linked (auto-callable secs)	06/07
global mtn fltg rt ser a equity-linked (auto-callable secs)	07/24
global mtn fltg rt ser a equity-linked (auto-callable secs)	09/20
global mtn fltg rt ser a equity-linked (auto-callable secs)	10/05
global mtn fltg rt ser a equity-linked (auto-callable secs)	10/26
global mtn fltg rt ser a equity-linked (auto-callable secs)	11/01
global mtn fltg rt ser a equity-linked (phoenix auto-callab sec)	12/05
global mtn fltg rt ser a index-linked (auto-callable secs)	08/08
global mtn ser a (buffered secs) 10	06/15
global mtn ser a (buffered securities) 13	05/18
global mtn ser a (trigger secs) 7.5	03/21
global mtn ser a (trigger secs) 11.5	05/15
global mtn zero cpn ser a equity-linked (buffer digital nt) 0	12/13
global mtn zero cpn ser a equity-linked (buffer digital nts) 0	12/13
global mtn zero cpn ser a equity-linked (buffered digital nts) 0	05/24
global mtn zero cpn ser a equity-linked (buffered digital nts) 0	09/12
global mtn zero cpn ser a equity-linked (buffered digital nts) 0	10/11
global mtn zero cpn ser a equity-linked (capped airbag gears) 0	11/21
global mtn zero cpn ser a equity-linked (capped gears) 0	08/31
global mtn zero cpn ser a equity-linked (capped gears) 0	08/31
global mtn zero cpn ser a equity-linked (capped gears) 0	10/25
global mtn zero cpn ser a equity-linked (capped leveraged nts) 0	10/29
global mtn zero cpn ser a equity-linked (capped leveraged nts) 0	03/29
global mtn zero cpn ser a equity-linked (capped leveraged nts) 0	08/31
global mtn zero cpn ser a equity-linked (capped leveraged nts) 0	09/13
global mtn zero cpn ser a equity-linked (leveraged buffered nt) 0	03/30
global mtn zero cpn ser a equity-linked (leveraged buffered nts) 0	04/30
global mtn zero cpn ser a index-linked (capped leveraged nt) 0	12/10
global mtn zero cpn ser a index-linked (buffered digital nt) 0	07/19
global mtn zero cpn ser a index-linked (buffered digital nt) 0	09/25
global mtn zero cpn ser a index-linked (buffered digital nt) 0	11/13
global mtn zero cpn ser a index-linked (buffered digital nt) 0	12/06
global mtn zero cpn ser a index-linked (buffered digital nts) 0	10/04
global mtn zero cpn ser a index-linked (buffered digital nts) 0	12/06

ISSUE	MATURITY
Morgan Stanley Fin LLC (continued)	
global mtn zero cpn ser a index-linked (buffered digital nts) 0	07/09
global mtn zero cpn ser a index-linked (buffered digital nts) 0	09/27
global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (buffered plus) 0	08/15
global mtn zero cpn ser a index-linked (buffered plus) 0	10/29
global mtn zero cpn ser a index-linked (buffered plus) 0	11/06
global mtn zero cpn ser a index-linked (buffered plus) 0	12/04
global mtn zero cpn ser a index-linked (buffered plus) 0	12/12
global mtn zero cpn ser a index-linked (buffered plus) 0	12/27
global mtn zero cpn ser a index-linked (buffered partic sec) 0	06/25
global mtn zero cpn ser a index-linked (call warrants) 0	11/05
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	05/01
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	07/30
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	09/28
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	10/02
global mtn zero cpn ser a index-linked (cap leveraged buffered) 0	11/23
global mtn zero cpn ser a index-linked (capped leverage buffered) 0	06/26
global mtn zero cpn ser a index-linked (capped leverage basket) 0	10/05
global mtn zero cpn ser a index-linked (capped leverage buffer) 0	12/13
global mtn zero cpn ser a index-linked (capped leverage nt) 0	07/06
global mtn zero cpn ser a index-linked (capped leverage nts) 0	01/31
global mtn zero cpn ser a index-linked (capped leverage nts) 0	06/14
global mtn zero cpn ser a index-linked (capped leverage nts) 0	07/09
global mtn zero cpn ser a index-linked (capped leverage nts) 0	07/09
global mtn zero cpn ser a index-linked (capped leverage nts) 0	07/25
global mtn zero cpn ser a index-linked (capped leverage nts) 0	10/04
global mtn zero cpn ser a index-linked (capped leverage nts) 0	11/06
global mtn zero cpn ser a index-linked (capped leverage nts) 0	11/06
global mtn zero cpn ser a index-linked (capped accel return nt) 0	07/29
global mtn zero cpn ser a index-linked (capped buff nt) 0	07/03
global mtn zero cpn ser a index-linked (capped buff nt) 0	08/23
global mtn zero cpn ser a index-linked (capped buff nt) 0	11/16
global mtn zero cpn ser a index-linked (capped buff nt) 0	12/05
global mtn zero cpn ser a index-linked (capped buff nt) 0	09/07
global mtn zero cpn ser a index-linked (digital nt) 0	10/29
global mtn zero cpn ser a index-linked (digital nt) 0	10/25
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	07/24
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	09/21
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	10/22
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	10/22
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	11/16
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	12/06
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	12/18
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	08/09
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	08/31
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	10/23
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	12/05
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	12/11
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	06/13
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	07/05
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	09/26
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	10/22

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Morgan Stanley Fin LLC (continued)		Muenchener Hypothekbank EG (continued)		National Collegiate Student Ln Tr	
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	11/07	covered bds 3.047	12/13	coll nt	03/26
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	12/11	mtg pfandbriefe 4.67	09/10	National Fuel Gas Co N J	
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	08/31	mtg pfandbriefe 3.39	09/28	deb 9.625	02/01
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	11/08	MUFG Amers Hldgs Corp		nt 6.5	04/15
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	07/05	global sr nt 1.625	02/09	nt rule 144a 6.5	04/15
global mtn zero cpn ser a index-linked (leveraged buffered) 0		global sr nt fltg rt 1.88139	02/09	National Grid Co PLC	
Morgan Stanley Fin PLC		Muirfield Funding Ltd.		gbp\$ bd ambac ins 2.983	07/08
gtd sub deb 8.4	08/30	gtd flt rt nt 0	06/01	National Mentor Hldgs Inc	
Morgan Stanley Investment Mgmt Croton Ltd		gtd flt rt nt 0	06/01	sr nt rule 144a 12.5	02/15
coll nt 5.64	01/15	gtd flt rt nt 0	06/01	National Rural Utilities Cooperative Fin Corp	
coll nt	01/15	Multicanal S A		var rt bds	12/15
coll nt	01/15	sr nt ser c 10.5	04/15	National Rural Utils Coop Fin Corp	
coll nt	01/15	sr nt ser c rule 144a 10.5	04/15	cfc inter nt utils coop fin 3	06/15
coll nt	01/15	Multiplan Inc		coll tr bd 6.55	11/01
coll nt	01/15	sr nt rule 144a 9.875	09/01	coll tr bd 5.45	02/01
coll nt	01/15	Municipal Fin Auth of British Columbia		coll tr bd 10.375	11/01
coll nt	01/15	canadian bds .95	11/08	mtn ser c 6.3	10/15
coll nt	01/15	canadian bds 5.1	11/20	mtn fltg rt ser d 2.07152	04/16
coll nt	01/15	canadian bds 2.35	12/03	National Standard Bank	
coll nt	01/15	canadian debentures 4.6	04/23	fixed/ltg rt russian bds 11.5	07/18
Morocco Gov't of government bds 6.2	06/16	Municipal Secs Tr Cfts		National Svgs Bank Sri Lanka	
Mortgage Capital Trust V		pass thru ctf	02/15	sr nt rule 144a 8.875	09/18
coll bd 8.875	04/01	Municipality Fin PLC		Nations Equipment Fin Funding II LLC	
coll bd 8.875	04/01	gtd global bds 1.125	04/17	coll nt 1.558	07/20
Mortgage Capital Trust VI		mtn rule 144a 1.25	09/10	Nationsbank Corp	
coll bd 9.5	02/01	Murcia Comunidad Autonoma de		medium term sub nt ser g 6.75	06/29
coll bd 9	07/01	eurobonds 4.725	11/05	Nationstar Mtg LLC / Nationstar Cap Corp	
coll bd 9.25	07/01	Muskoka Dist Municipality of		global gtd sr nt 6.5	08/01
coll bd 9.375	07/01	canadian bds 2.85	10/17	Nationwide Building Society	
coll bd 9	08/01	canadian bds 4.4	11/20	covered bds	04/27
coll bd 9.375	08/01	canadian bds 1.65	11/27	covered bds 5.27	05/09
coll bd 0	11/01	Mylan Labs Inc		covered bds	06/04
coll bd 0	11/01	sr nt 2.6	06/24	Nationwide Building Society (United Kingdom)	
coll bd 0	11/01	sr nt rule 144a 2.6	06/24	sub eurobd 8.625	03/29
coll bd 9.5	11/01	sr nt rule 144a 6	11/15	Natixis Pfandbriefbank AG	
Mortgage Obligation Structured Trust		Mylan N V		covered bds 1.183	03/21
mtg pass thru ctf .15	10/25	gtd sr nt 3	12/15	covered bds .625	12/18
mtg pass thru ctf 7.7	10/25	gtd sr nt rule 144a 3	12/15	covered bds 1.23	12/20
sub mtg pass-thru ctf 10.752	10/25	Mylan NV		Natixis U S	
Mountain Cap CLO IV Ltd		gtd fltg rt global nt	11/22	mtn 7.28	07/30
coll nt	03/15	N V Bk Nederlandse Gemeenten		mtn 6.52	09/11
coll nt	03/15	mtn rule 144a 1.375	03/19	mtn 6.84	07/02
coll nt	03/15	mtn rule 144a 1	02/12	mtn fltg rt	01/16
coll nt	03/15	mtn rule 144a 1.3	06/25	mtn fltg rt	02/16
coll nt	03/15	mtn rule 144a 1	09/20	mtn fltg rt	05/03
coll nt	03/15	mtn rule 144a 1.25	10/29	mtn fltg rt	05/21
coll nt	03/15	mtn rule 144a ser 1251 1.125	05/25	mtn fltg rt	08/27
Mountain Capital CLO V Ltd		Nabors Inds Inc		mtn fltg rt	08/30
coll nt	09/15	gtd sr nt 6.15	02/15	mtn fltg rt	10/22
coll nt	09/15	gtd sr nt rule 144a 6.15	02/15	mtn fltg rt	03/08
coll nt	09/15	Nagoya City of		mtn zero cpn 0	02/02
coll nt	09/15	japan bds .183	03/20	Natural Resource Partners LP / NRP Fin Corp	
coll nt	09/15	japan bds 1.44	03/20	sr nt 9.125	10/01
coll nt	09/15	japan bds	05/30	sr nt rule 144a 9.125	10/01
coll nt	09/15	japan bds .283	06/20	sr nt rule 144a 9.125	10/01
coll nt	09/15	japan bds 1.98	06/20	Navistar Financial 2010-A Owner Tr	
Mountain Sts Tel & Teleg Co		japan bds 1.61	09/20	coll nt 6.16	05/18
deb 8.625	04/01	japan bds 1.57	12/20	Navistar Financial 2010-B Owner Tr	
Move Inc		NAI Entmt Hldgs LLC		pass-thru ctf 4.08	03/19
sr nt conv 2.75	09/01	sr secd nt rule 144a 5	08/01	Navistar Financial 2011-A Owner Tr	
sr nt conv rule 144a 2.75	09/01	Nara Cable Fdg Ltd		coll nt 1.55	05/18
Mph Intermediate Hldg Co 2		sr secd nt rule 144a 8.875	12/01	Navistar Financial Dealer Note Master Owner Tr	
pik debentures 8.375	08/01	sr secd nt rule 144a 8.875	12/01	coll nt	01/25
Mriya Agro Holdg Pub Ltd		Nara Cable Funding Ltd		coll nt	01/25
nt rule 144a 9.45	04/19	sr sec global nt 8.875	12/01	coll nt	01/25
MT Wilson CLO Ltd		Nasdaq Stk Mkt Inc		coll nt	01/25
coll nt	07/15	sr nt 5.25	01/16	coll nt	01/25
coll nt	07/15	Nassau County Tobacco Stettlement Corp.		coll nt	01/25
coll nt	07/15	coll nt	07/15	coll nt	09/25
coll nt	07/15	coll nt	07/15	coll nt	09/25
coll nt	07/15	coll nt	07/15	coll nt	09/25
coll nt	07/15	National Australia Bank Ltd		coll nt	09/25
coll nt	07/15	australian bds 7.25	03/07	Navistar Intl Corp	
Mtge Repurchase Agreement Financing Tr		covered bds	03/01	sr sub nt conv 4.5	10/15
pass-thru ctf	01/10	National Australia Bk Limited N Y Brh		sr sub nt conv rule 144a 4.5	10/15
pass-thru ctf	01/10	medium term bk nt 1.875	07/23	Navitas Equipment Receivables LLC Series 2015-1	
pass-thru ctf	02/12	medium term bk nt 2.3	07/25	coll nt 2.12	11/15
pass-thru ctf	02/12	National Australia Bk Ltd		NBCUniversal Enterprise Inc	
pass-thru ctf	11/10	covered bond rule 144a	03/08	sr nt rule 144a 3c7 1.662	04/15
pass-thru ctf	11/10	global medium term sr bk nt fltg rt rule 144a	02/19	NBL-1006	
Mtge Repurchase Agrmt Fin Tr Ser 2016-1		global medium term sr bk nt fltg rt rule 144a	03/26	pass-thru ctf	06/25
pass-thru ctf	09/10	global medium term sr bk nt fltg rt rule 144a	07/23	pass-thru ctf	06/25
Muenchener Hypothekbank EG		National Bank of Canada		pass-thru ctf	06/25
covered bds 2.75	01/25	covered bds 1.4	04/20	NBL-1012	
covered bds 3	01/25	covered bds 1.25	12/17	pass-thru ctf	12/25
covered bds 1.147	02/01	fltg rt canadian dep nt	06/14	pass-thru ctf	12/25
covered bds 1.25	02/20	National Bank of Greece SA		NBTY Inc	
covered bds 2.23	03/20	covered bds	12/13	gtd sr nt 9	10/01
covered bds 3	05/04	covered bds	12/30	sr nt rule 144a 9	10/01
covered bds 2.66	05/15	National Bk CDA		NCG Banco SA	
covered bds .001	06/08	mtn 2.1	12/14	covered bds	02/20
covered bds	06/20	mtn fltg rt	12/14	covered bds 4.25	06/12
covered bds	06/27	National City Bk Cleveland		covered bds 4.75	12/04
covered bds .01	07/27	medium term bk nt 5.15	05/09	covered bds 4.75	12/04
covered bds 3.76	08/07	National City Bk Indianapolis		NCL Corp Ltd	
covered bds .5	08/14	medium term sub bk nt 4.25	07/01	sr nt 5	02/15
covered bds 2.25	09/24	National Co Food Contract Corp JSC			
covered bds 1.125	10/04	sr nt 7.5	12/07		
covered bds 1	11/28				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
NCL Corp Ltd (continued)		New Mexico Educational Assistance Foundation		Nippon Steel Corp	
sr nt 9.5	11/15	(continued)		japan bds 1.92	03/20
sr nt rule 144a 5	02/15	bds 4	09/01	japan bds 1.714	06/20
sr nt rule 144a 9.5	11/15	coll nt 5	12/01	japan bds 1.891	09/20
sr nt rule 144a 9.5	11/15	New World Resources NV		Nippon Telegraph and Telephone Corp	
Nebhelp Inc		sr sec global nt 7.875	05/01	japan bds 1.82	03/20
pass-thru ctf	06/01	New York Life Global Fdg		Niska Gas Storage US LLC	
Nebraska Higher Education Loan Program Inc		global mtn rule 144a ser 2015-4 1.3	04/27	gtd sr nt 8.875	03/15
pass-thru ctf 6.25	06/01	mtn fltg rt rule 144a	04/06	nt rule 144a 8.875	03/15
pass-thru ctf 6.25	06/01	mtn reg s 1.55	11/02	Nisource Fin Corp	
Nederlandse Waterschapsbank NV		mtn rule 144a 1.55	11/02	gtd nt 6.4	03/15
mtn rule 144a 1.25	01/16	New York N Y		Nissan Auto Lease Tr 2012-B	
mtn rule 144a 1.5	04/16	mun 2nd mkt derivative	11/01	coll nt .74	09/17
mtn rule 144a .88	07/13	mun 2nd mkt derivative	11/01	Nissan Auto Lease Tr 2013-A	
Nellie Mae Education Loan Trust		mun 2nd mkt derivative (rols)	12/15	coll nt .74	10/15
asset-bkd ctf 0	12/15	mun secondary mkt derivative	04/01	Nissan Auto Lease Tr 2015-A	
Nelnet Education Loan Funding Inc		mun secondary mkt derivative	04/01	coll nt 1.4	06/15
coll nt 1.84	05/28	pass thru ctf	08/01	Nissan Auto Lease Tr 2015-B	
Nelnet Student Ln Tr		pass thru ctf	08/01	coll nt 1.54	04/16
coll nt	09/25	pass thru ctf	08/01	Nissan Auto Lease Tr 2016-A	
coll nt	12/24	New York N Y City Mun Wtr Fin Auth Wtr & Swr Sys Rev		coll nt 1.22	08/15
flt rt student ln asset-backed nt	11/27	muni 2nd mkt derivatives	06/15	coll nt	08/15
global student ln taxable ln fltg rt	11/23	New York N Y City Transitional Fin Auth Rev		Nissan Auto Lease Tr 2016-B	
Nelnet Student Loan Tr		pass thru ctf	11/01	coll nt 1.26	12/17
coll nt	09/25	pass thru ctf	11/01	coll nt	12/17
Nelnet Student Loan Tr 2008-3		New York St Dorm Auth Revs		Nissan Auto Receivables 2011-B Owner Tr	
coll nt	05/25	muni 2nd mkt derivatives	02/15	coll nt 1.24	01/16
Nelnet Student Loan Tr 2008-4		pass thru ctf (p-floats)	02/15	Nissan Auto Receivables 2012-A Owner Tr	
coll nt	07/25	New York St Dorm Auth Revs Secondary Issues		coll nt 1	07/16
Neovia Logistics Intermediate Hldgs LLC		pass thru ctf	07/01	Nissan Auto Receivables 2012-B Owner Tr	
sr pik toggle nt rule 144a 10	02/15	pass-thru ctf	05/15	coll nt .66	12/17
NES Rentals Hldgs Inc		New York St Elec & Gas Corp		Nissan Auto Receivables 2013-C Owner Tr	
2nd lien sr secd nt rule 144a 7.875	05/01	1st mtg 10.625	01/01	coll nt .67	08/15
NetSuite Inc		New York St Environmental Facs Corp St Clean Wtr & Drinking Wtr		Nissan Auto Receivables 2014-A Owner Tr	
sr nt conv .25	06/01	pass-thru ctf	06/15	coll nt .72	08/15
sr nt conv rule 144a .25	06/01	New York St Twy Auth Gen Rev		Nissan Auto Receivables 2015-B Owner Tr	
Network Rail Finance PLC		mun 2nd mkt derivatives (rols)	01/01	coll nt .83	07/16
mtn rule 144a .875	05/15	mun 2nd mkt derivatives (rols)	01/01	coll nt	07/16
Networks Assoc Inc		New York Tel Co		Nissan Auto Receivables 2015-C Owner Tr	
sub deb zero cpn conv 0	02/13	deb 8.875	06/15	coll nt .87	11/15
Nevada Pwr Co		Newark N J		coll nt	11/15
gen & ref mtg nt ser o rule 144a 6.5	05/15	mun 2nd mkt derivative (rocs)	07/15	Nissan Master Owner Tr Receivables	
global gen & ref mtg nt ser s 6.5	08/01	mun 2nd mkt derivative (rols)	07/15	coll nt	02/15
mtg nt ser o 6.5	05/15	Newell Rubbermaid Inc		Nissan Mtr Accep Corp	
New Academy Fin Co LLC / New Academy Fin Corp		global sr nt 2.15	10/15	mtn ser c rule 144a 1.5	03/02
sr nt rule 144a 8	06/15	sr nt 6.25	04/15	nt rule 144a 1.8	03/15
New Brunswick Municipal Fin Corp		Newfield Expl Co		nt rule 144a 2.65	09/26
gtd canadian debentures 3.7	05/27	global sr sub nt 7.125	05/15	Nissan Warehouse LLC	
gtd canadian debentures 4.25	06/02	Newfoundland CLO I Ltd		coll nt	11/15
gtd canadian debentures 4.75	06/11	coll nt	11/26	coll nt	11/15
gtd canadian debentures 2.2	06/14	News Amer Hldgs Inc		NJ Hsg & Mtge Fin Agcy	
gtd canadian debentures 4.3	11/06	sr deb 8.25	08/10	bds 1.5	01/01
gtd canadian debentures 3.4	11/19	News Amer Inc		bds 1.6	07/01
gtd canadian debentures 2.5	11/20	bd rule 144a 7.25	05/18	Noark Pipeline Finance LLC	
gtd canadian debentures 2.4	11/30	sr deb 7.25	05/18	sr nt rule 144a 7.15	06/01
gtd canadian debentures 2.85	12/05	Newstar Commercial Loan Tr 2009- 1		NOB Hill CLO Ltd	
New Brunswick Prov CDA		coll nt	07/30	coll nt	08/15
deb ser dm 9.5	03/03	coll nt	07/30	coll nts	08/15
global bd 2.75	06/15	coll nt	07/30	coll nts	08/15
New Brunswick Province of		NewStar Tr		coll nts	08/15
canadian bds 4.45	03/26	coll nt	07/25	coll nts	08/15
canadian bds 2.15	09/26	coll nt	07/25	coll nts	08/15
New Century Home Equity Loan Trust		coll nt	07/25	Noble Hldg Intl Ltd	
pass-thru var rt ctf 0	06/25	coll nt	07/25	global gtd sr nt 5.75	03/16
New England Tel & Teleg Co		coll nt	07/25	Nokia Siemens Networks Fin BV	
deb 15.25	06/15	coll nt	07/25	global nt 6.75	04/15
New Enterprise Stone & Lime Co Inc		coll nt	07/25	Nomos Bank	
gtd sr nt 11	09/01	coll nt	07/25	loan participation nt 7.25	04/25
sr nt rule 144a 11	09/01	NewStar Tr 2005-1		Nomura America FIN LLC	
sr secd pik nt 13	03/15	coll notes	07/25	global medium term sr nt ser a 4	10/25
sr secd pik nt rule 144a 13	03/15	coll notes	07/25	global medium term sr nt ser a index-linked (lev equity buff) 0	12/31
New Jersey Bell Tel Co		coll notes	07/25	Non-Nrsro Albireo Beta Series1212	
deb 8.75	06/01	coll notes	07/25	pass-thru ctf	11/30
New Jersey Economic Dev Auth Rev		Nexeo Solutions LLC/Nexeo Solutions Fin Corp		pass-thru ctf	11/30
mun 2nd mkt derivative (rocs)	06/15	sr sub nt 8.375	03/01	Norcell Sweden Hldg 3 AB	
mun 2nd mkt derivative (rols)	06/15	sr sub nt rule 144a 8.375	03/01	gtd sr sec global nt 9.25	09/29
New Jersey St		Nextera Energy Cap Hldgs Inc		Nord Anglia Ed Inc	
pass thru ctf	07/15	gtd deb ser g 1.649	09/01	sr nt rule 144a 8.5	02/15
pass thru ctf	07/15	Nextera Energy Capital Hldgs Inc		Nord Gold NV	
New Jersey St Tpk Auth Tpk Rev		gtd debenture 4.349	09/01	gtd nt rule 144a 6.375	05/07
muni 2nd mkt derivatives	01/01	NGC Corp		Nord/Lb LUX SA Covered Bond Bank	
muni 2nd mkt derivatives	01/01	sr nt 7.125	05/15	covered bds 4.49	02/20
New Jersey St Trans Tr Fd Auth		Niagara Mohawk Pwr Corp		covered bds 4.41	03/23
mun 2nd mkt derivatives (drivers)	06/15	seed fac bd 8.77	01/01	covered bds 2	05/23
mun 2nd mkt derivatives (putters)	06/15	Niagara Tobacco Asset Securitization Corp		covered bds 5.02	07/10
muni 2nd mkt derivatives	09/01	coll nt 5.375	05/15	covered bds 5.63	09/04
muni 2nd mkt derivatives	12/15	coll nt 5.375	05/15	covered bds .125	11/06
pass thru ctf	06/15	Nielsen Fin LLC/ Nielsen Fin Co		Norddeutsche Landesbank G Z	
New Kansai Int'l Airport Co Ltd		gtd sr nt 7.75	10/15	public sector pfandbriefe 4.52	01/24
sr sec japan bds .392	09/14	sr nt rule 144a 7.75	10/15	public sector pfandbriefe 4.3	01/29
sr sec japan bds .101	09/20	Nightingale Fin Ltd		Norddeutsche Landesbank GZ	
sr sec japan bds .289	12/20	coll nt	07/13	covered bds 1.4	05/31
New Look Bondco I PLC		Niigata Prefecture		covered bds	06/29
gtd sr sec fltg rt bds	05/14	japan bds 1.73	11/27	covered bds	07/12
gtd sr sec global nt 8.375	05/14	Nippon Bldg Fd Inc		covered bds 1.5	10/10
gtd sr sec global nt 8.75	05/14	japan bd 2	06/12	covered bds 3.5	11/09
New Mexico Educational Assistance Foundation				covered bds .09	12/14

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Norddeutsche Landesbank GZ (continued)		Norinchukin Bank		NrwBank (continued)	
flt rt german nt	03/28	japan bds .3	01/26	german bds 4.63	08/27
flt rt german nt	07/13	japan bds .25	02/27	NTT Docomo Inc	
flt rt german nt	09/03	japan bds .25	03/27	japan bds .21	01/24
flt rt german nt	12/28	japan bds .3	04/27	japan bds 1.96	06/20
german bds 4.75	02/01	japan bds .3	05/25	japan bds 1.77	09/20
german bds 5	05/02	japan bds .35	06/27	NTT Urban Dev Corp	
german bds 2.875	06/15	japan bds .4	07/27	japan bds 2.02	03/20
german bds 5	07/02	japan bds .4	08/27	Nucor Corp	
german bds 5.65	07/05	japan bds .4	09/27	nt 5.85	06/01
german bds 3.4	07/16	japan bds .3	10/26	Nueces Cnty TX Hsg Fin Corp Multifamily Hsg Rev	
german bds 4	08/06	japan bds .3	11/27	pass-thru ctf 4.9	12/20
german bds 5	09/03	japan bds .3	12/27	Numericable Fin & Co SCA	
german bds 4.75	12/03	Norsk Hydro ASA		sr sec fltg rt global nt	10/15
public sector pfandbriefe 4.5	04/23	deb 6.7	01/15	Nustar Logistics L P	
public sector pfandbriefe 4.62	04/25	Nortek Inc		gtd sr nt 7.9	04/15
public sector pfandbriefe 4.75	05/16	gtd sr nt 10	12/01	Nvidia Corp	
public sector pfandbriefe 5	07/24	sr nt rule 144a 10	12/01	sr nt conv 1	12/01
public sector pfandbriefe 4.68	10/22	North Amern Dev Bk		sr nt conv rule 144a 1	12/01
public sector pfandbriefe 4.2	11/26	nt 2.3	10/10	NXP B V / NXP Fdg Lic	
step up german bds 3	01/17	North Bay City of		sr nt rule 144a 3.75	06/01
Nordea Bank AB		canadian debentures 5.6	12/05	sr secd nt rule 144a 9.75	08/01
flt rt japan bds	06/05	North Carolina (State of)		NY City Hsg Dev Corp NY	
japan bds .73	06/05	muni secondary mkt deriv	03/01	bds 1.2	05/15
japan bds	11/09	muni secondary mkt deriv	03/01	bds 1.3	11/15
Nordea Bank Finland PLC		North Carolina Eastn Mun Pwr		NYCTL Tr	
covered bds	02/27	pass thru ctf 6.945	01/01	coll nt 4.78	12/10
covered bds	08/02	North Carolina Eastn Mun Pwr Agcy Pwr Sys Rev		coll nt 5.03	12/10
covered bds 1.375	08/28	mun secondary mkt derivative	01/01	coll nt 5.37	12/10
covered bds	09/11	mun secondary mkt derivative	01/01	coll nt 5.67	12/10
Nordea Bank Norge Asa		muni 2nd mkt derivatives	01/01	Nykredit AS	
norwegian bds	07/10	North East Indpt Sch Dist TX		coll nt 5	10/01
Nordea Bk AB		mun 2nd mkt derivative	08/01	coll nt 6	10/01
medium term jr sub nt rule 144a 1.625	05/15	muni 2nd mkt derivatives	08/01	Nykredit Realkredit A/S	
mnt rule 144a 1.875	09/17	Northeast Utilis		coll nt 4	10/01
Nordea Bk Danmark AS		sr nt ser e 1.45	05/01	coll nt 3	10/01
danish mtg bd 4	10/01	sr nt ser g 1.6	01/15	covered bds 4	01/01
Nordea Eiendoms-kreditt AS		Northern Nat Gas Co Del		covered bds 4	01/01
covered bds	06/20	sr nt rule 144a 5.75	07/15	covered bds 4	01/01
Nordea Hypotek AB (Publ)		Northern Rock Plc		covered bds 4	01/01
covered bds	01/12	covered bd 4.125	03/27	covered bds	01/01
covered bds	01/22	Northern Sts Pwr Co Minn		covered bds 4	01/01
covered bds	03/12	1st mtg bd 5.25	03/01	Nykredit Realkredit A/S Capital Centre D	
covered bds 2	06/20	Northern Sts Pwr Co Wis		coll nt 4	10/01
covered bds	07/19	1st mtg 9.75	03/01	Nykredit Realkredit A/S, Cap Centre D	
Nordea Kredit Realkreditaktieselskab		1st mtg bd ser b 5.25	10/01	covered bds	01/01
covered bds 1	01/01	sr secd 1st mtg bd rule 144a 5.25	10/01	covered bds	01/01
covered bds 1	01/01	Northern Tr Co		covered bds	01/01
covered bds 2	01/01	medium term sub bk nt 6.5	08/15	covered bds	01/01
covered bds 2	01/01	Northrop Grumman Corp		covered bds	01/01
covered bds 2	01/01	global sr nt 1.75	06/01	covered bds	01/01
covered bds 4	01/01	sr unsec nt 1.75	06/01	Nykredit Realkredit, Capital Centre E	
covered bds 5	01/01	Northstar Education Fin Inc (2000)		covered bd	01/01
covered bds 2	04/01	coll nt	07/30	covered bd	01/01
covered bds 1	04/02	Northwest Air Pass Thru Trs		covered bd	01/01
covered bds 1	04/02	pass thru ctf ser 2001 1 cl b 7.691	10/01	O1 Properties Fin JSC	
covered bds 1	04/02	Northwest Nat Gas Co		gtd russian bds 12	08/20
covered bds 2	04/02	1st mtg 9.8	11/01	Oak Fin LUX SA	
covered bds 2	07/02	secd mtn ser b 6.6	03/16	coll nt 3.5	08/25
covered bds	07/02	secd mtn ser b 1.545	12/05	Obrascon Huarte Lain SA	
covered bds	07/02	Northwest Pipeline Corp		eurobonds 8.75	03/15
covered bds	07/02	deb 10.65	11/15	Occidental Pete Corp	
covered bds 1	10/01	Northwest Pipeline GP		global sr nt 1.5	02/15
covered bds 1	10/01	sr nt 6.05	06/15	Ocean Energy Inc	
covered bds 1	10/01	sr nt rule 144a 6.05	06/15	sr nt rule 144a 8.25	07/01
covered bds 1	10/01	Northwoods Capital IV Ltd		sr nt ser b 8.25	07/01
covered bds 1	10/01	bd 0	05/03	Ocean Star 2004 PLC	
covered bds 2	10/01	bd 6.796	05/03	coll nt	12/31
covered bds 2	10/01	flt rt bd 0	05/03	coll nt	12/31
danish mtg bds	01/01	flt rt bd 0	05/03	Ocean Star PLC	
danish mtg bds 4	10/01	flt rt bd 0	05/03	coll nt	11/12
Nordic Inv't Bk		flt rt bd 0	05/03	coll nt	11/12
global mtn fltg rt ser d	04/25	flt rt bd 6.027	05/03	Odebrecht Fin Ltd	
global sr nt .875	09/27	Nova Scotia Province of		brl\$ gtd nt rule 144a 8.25	04/25
mnt rule 144a 10	11/09	canadian debentures 2.75	02/09	Odeon & UCI Finco PLC	
mnt ser d .75	01/17	flt rt canadian bds	08/15	gtd sr sec global nt 9	08/01
mnt ser d 1.125	03/19	Novacare Solutions Partnership		gtd sr sec global nt	08/01
Nordrhein Westfalen (Land of)		coll nt	12/30	Oesterreichische Kontrollbank AG	
fxd/flt rt nt 0	05/08	Novo Banco SA		global gtd nt 1.125	05/29
fxd/flt rt nt 0	06/18	covered bds	10/08	gtd global bds 1.125	05/24
Nordrhein-Westfalen Land of		NQ Mobile Inc		gtd swiss bds 2.125	10/18
flt rt german nt	02/15	sr nt conv 4	10/15	Oesterreichische Volksbanken AG	
flt rt german nt	02/16	sr nt conv rule 144a 4	10/15	austrian bd fixed/flt rt	02/02
flt rt german nt	10/15	NRG Energy Inc		austrian bd zero cpn 0	05/09
german bds 1.5	01/16	gtd sr nt 7.625	01/15	austrian bds 5.01	02/05
german bds 5.75	01/29	sr nt rule 144a 7.625	01/15	austrian sub nt fltg rt	07/29
german bds 4.5	02/15	NRW.BANK		sub fltg rt austrian nt	07/29
german bds 4.38	02/26	german bds 3.125	03/15	Ogx Petroleo E Gas Participacoes S A	
german bds 4.5	04/16	german bds 3	03/29	gtd sr nt rule 144a 8.5	06/01
german bds 4.5	05/15	german bds .5	07/23	OH Air Quality Dev Auth	
german bds .05	07/20	german bds	11/05	bds	10/01
german bds 2	09/13	german bds 3.1	12/14	OH Water Dev Auth	
german bds 3.5	11/23	german bds 3.1	12/14	bds	10/01
german nt .05	12/14	german bds 4	12/17	Ohio Bell Tel Co	
Nordstrom Inc		german nt .5	06/06	deb 9	11/01
global nt 6.25	01/15	NrwBank		Ohio Edison Co	
Norfolk Southn Corp		german bds 4.25	01/25	1st mtg bd ser 2008 8.25	10/15
sr nt 5.75	04/01	german bds 4.5	04/27		
sr nt rule 144a 5.75	04/01	german bds 4.75	06/15		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Ohio Hsg Fin Agcy Mtg Rev		Osaka City Gov't (continued)		Palisades Center Tr 2016-PLSD	
muni 2nd mkt derivatives	03/01	japan bds	06/27	pass-thru ctf .965	05/15
muni 2nd mkt derivatives	03/01	japan bds 1.82	07/23	Panasonic Corp	
Ohio Phase-In-Recovery Funding LLC		japan bds 1.74	08/20	japan bds 1.081	03/20
coll nt .958	07/02	japan bds .322	09/20	Panhandle Eastn Pipe Line Co LP	
Ohio St		japan bds 1.87	11/20	sr nt 7	06/15
mun 2nd mkt derivative	02/01	japan bds .245	11/22	Parker Drilling Co	
mun 2nd mkt derivative	02/01	japan bds 1.73	12/17	gtd sr nt 9.125	04/01
pass-thru ctf	11/01	japan bds .26	12/27	sr nt rule 144a 9.125	04/01
pass-thru ctf	11/01	japan bonds 1.61	03/16	sr nt rule 144a 9.125	04/01
Okinawa Elec Pwr Co Inc (The)		Osaka Gas Co Ltd		Parker Hannifin Corp	
japan bd .88	03/20	japan bds 1.782	07/17	deb 10.375	06/01
Okinawa Electric Power Co Inc (The)		Osaka Gas Co Ltd (Japan)		mtn 6.55	07/15
japan bds 7.719	12/20	bd 2.9	01/30	mtn ser a 5.5	05/15
Oklahoma Gas & Elec Co		Oscar US Funding Tr II		Parkson Retail Group Ltd	
sr nt 6.35	09/01	pass-thru ctf 1.3	02/15	euronotes 4.5	05/03
Old Rep Intl Corp		pass-thru ctf	02/15	PartnerRe Fin A LLC	
deb 10	02/01	Oscar US Funding Tr III		global gtd sr nt 6.875	06/01
sr nt conv 3.75	03/15	pass-thru ctf	08/15	Patriot Coal Corp	
Omaha Pub Pwr Dist Neb Elec Rev		Ottawa (City of) Ontario, Cda		gtd sr nt 8.25	04/30
pass thru ctf	02/01	deb 5.875	09/14	Pcl Funding I Ltd	
pass thru ctf	02/01	Ottawa City of		pass-thru ctf	11/07
OMI Trust		canadian debentures 4.35	04/19	pass-thru ctf	11/07
pass-thru ctf 0	03/15	canadian debentures 1.05	04/23	PDL Biopharma Inc	
pass-thru ctf 6.74	07/15	canadian debentures 2.65	05/31	sr nt conv 4	02/01
OMNOVA Solutions Inc		canadian debentures 4.65	07/10	Peabody Energy Corp	
gtd sr nt 7.875	11/01	canadian debentures 4	08/13	sr nt 6	11/15
sr nt rule 144a 7.875	11/01	canadian debentures 2.75	10/19	sr nt rule 144a 6	11/15
Oncor Elec Delivery Co LLC		canadian debentures 2.6	10/22	Pearson Dir Fin Two PLC	
1st mtg bd rule 144a 6.8	09/01	Ottawa Hldgs Pte Ltd		gtd nt rule 144a 6.25	05/06
sr secd nt 6.8	09/01	gtd sr sec global nt 5.875	05/16	Pearson PLC	
Oneok Partners L P		Ottawa-Carleton (Regional Municipality of) (Canada)		nt rule 144a 4.625	06/15
global gtd sr nt 3.2	09/15	deb 5.87	09/14	PECO Energy Co	
Ongc Videsh Ltd		Oversea-Chinese Banking Corp Ltd		1st & ref mtg bd 5.35	03/01
gtd eurobonds 2.5	05/07	sub step up malaysian bds 4.6	03/27	Peel Regional Municipality of	
Ontario Prov Cda		sub step up malaysian bds 4.6	06/06	canadian bds 1.25	06/01
global bd 1.2	02/14	Overseas Shipholding Group Inc		canadian bds 1.95	06/10
global bd 3	07/16	sr nt 8.125	03/30	canadian bds 2.3	06/20
global bd 2	09/27	Owens Corning		canadian bds 1.15	08/20
Ontario Province of		deb 7.5	08/01	canadian debentures 4.2	06/29
canadian bds 4.2	03/08	Owens Ill Inc		canadian debentures 6.65	12/14
canadian bds 4.2	03/08	sr deb 7.8	05/15	Pembina Pipeline Corp	
canadian bds 2.1	09/08	Oxford Fin LLC / Oxford Fin Co-Issuer Inc		cad\$ sub deb conv 5.75	12/31
canadian bds 2.1	09/08	sr nt rule 144a 7.25	01/15	Pemex Finance Ltd	
eurobonds 2.525	07/30	PACCAR Finl Corp		nt 9.15	11/15
fltg rt canadian bds	08/28	mtn 1.4	05/18	Pemex Proj Fdg Master Tr	
fltg rt eurobonds	01/09	mtn fltg rt ser n 2.92275	12/06	global gtd nt 9.25	03/30
global bds 1.75	10/09	mtn ser n 1.45	03/09	gtd nt 5.75	03/01
nt 2.59	12/14	mtn ser n 1.75	08/14	Pemex Project Fdg Master Tr	
Ontex IV SA		Pacific Gas & Elec Co		gtd bd rule 144a 9.25	03/30
gtd sr sec fltg rt gbl nts	04/15	1st & ref mtg ser 85a 12.25	05/01	mtn rule 144a 5.75	03/01
gtd sr sec global nt 7.5	04/15	1st & ref mtg ser 85b 11.25	11/01	Penarth Master Issuer PLC	
gtd sr sec global nt 7.5	04/15	sr nt 8.25	10/15	coll nt	03/19
Onyx Fdg Ltd		sr nt fltg rt 2.54138	11/28	Penn Va Resource Partners LP / Penn Va Resource Fin Corp	
coll nt	04/29	sr nt fltg rt rule 144a 2.54138	11/28	gtd global sr nt 8.25	04/15
Ooo Gazprom Capital		Pacific Life Global Fdg		Penney J C Corp Inc	
gtd russian bds 7.55	02/15	medium term sr secd nt fltg rt rule 144a	06/02	sr nt 5.75	02/15
Ooredoo Tamweel Ltd		Pacific Northwest Bell Tel Co		Pennsylvania Economic Dev Fing Auth Res Recov Rev	
tr ctf 3.039	12/03	deb 8.75	08/01	pass thru ctf rocs	12/01
OP Mtge Bank		Pacific Tel & Teleg Co		pass thru ctf rols	12/01
covered bds	05/24	deb 9	01/15	Pennsylvania Higher Ed Assistance Agcy	
covered bds 3.5	07/11	deb 9.625	07/15	coll nt	07/01
Opera Finance No. 1 Plc		PacificCorp		coll nt	07/01
coll mtg-bkd nt 0	02/28	1st mtg bd 5.65	07/15	coll nt	10/15
coll mtg-bkd nt 0	02/28	Packaging Corp Amer		Pennzoil Co	
coll mtg-bkd nt 0	02/28	sr nt 6.5	03/15	deb 10.625	04/01
Oppenheimer Hldgs Inc		Pacnet Ltd		Penske Truck Leasing Canada Inc	
gtd sr secd nt 8.75	04/15	gtd sr secd nt rule 144a 9	12/12	gtd sr nt 3.65	02/01
sr secd nt rule 144a 8.75	04/15	Pactiv Corp		Penske Truck Leasing Co L P / Ptl Fin Corp	
Oracle Corp		sr nt 6.4	01/15	sr nt rule 144a 3.375	03/15
nt 5.75	04/15	Paetec Escrow Corp		sr nt rule 144a 2.875	07/17
Orange and Rockland Utilities Inc		sr nt rule 144a 9.875	12/01	Pentair Fin SA	
debentures 6.15	09/01	Paetec Hldg Corp		global gtd sr nt 2.9	09/15
Orange Cnty Hsg Fin Auth FL		gtd sr nt 9.875	12/01	Peoples Gas Light and Coke Co	
bds 1.2	03/01	Pagesjaunes Fin & Co SCA		1st & ref mtg bds 8	11/01
bds 2.9	03/01	sr sec global nt 8.875	06/01	PepsiCo Inc	
bds 1.3	09/01	Paine Webber CMO Tr Ser K		global gtd sr nt 7.9	11/01
bds 3	09/01	coll mtg bds 11.95	05/01	global sr nt 5	06/01
bds	09/01	Paine Webber CMO Tr Ser L		global sr nt fltg rt 2.33919	10/15
Oricoshop Stayer Special Purpose Co		coll mtg bds	07/01	nt fltg rt	04/30
coll nt	11/10	Paine Webber Group Inc		sr nt 1.25	04/30
coll nt	11/10	medium term sr nt fltg rt ser c 2.87249	05/07	Permanent Custodians Ltd	
Origen Manufactured Housing Contract Tr		Painewebber CMO Trust Series L		fltg rt mtg bkd nt	01/12
pass-thru ctf	11/25	coll bd 8.95	07/01	Permian Hldgs Inc	
Origen Manufactured Housing Contract Trust		PaineWebber Mortgage Acceptance Corp V		sr secd nt rule 144a 10.5	01/15
pass-thru ctf 5.22	11/15	sub mtg pass-thru ctf 6	06/15	Perpetual Corporate Tr Ltd	
Origen Manufactured Hsg Contract Tr		Pakistan Gov't of		pass-thru ctf	03/14
pass thru ctf 4.49	05/15	government bds 11.5	07/18	pass-thru ctf	03/14
pass thru ctf 5.247	12/15	government bds 12	08/30	pass-thru ctf	03/14
Origin Energy Fin Ltd		Paladin Funding Tr I		pass-thru ctf	03/14
gtd nt rule 144a 3.5	10/09	asset bkd ctf 6.9	01/26	pass-thru ctf	07/20
Origin Energy Ltd		Palazzo Fin. TRE S.r.l.		pass-thru ctf	07/20
bds	03/12	coll flt rt nt 0	12/28	pass-thru ctf	07/20
Oryx Energy Co		coll flt rt nt 0	12/28	pass-thru ctf	07/20
deb 10.375	09/15	coll flt rt nt 0	12/28	pass-thru ctf	11/16
Osaka City Gov't		coll flt rt nt 0	12/28	pass-thru ctf	11/16
japan bds .239	01/23	coll flt rt nt 0	12/28	pass-thru ctf	11/16
japan bds .401	05/23	coll flt rt nt 0	12/28	pass-thru ctf	11/16
japan bds 1.95	06/20			pass-thru ctf	11/16

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Perpetual Energy gtd global nt 8.75	03/15	PHH Corp (continued) phh inter nt 7.75	03/15	Poland Gov't of (continued) Porsche Financial Auto Securitization Tr	
Perpetual Tree Co Ltd pass-thru ctf	10/14	phh inter nt 7.65	04/15	2011-1	
pass-thru ctf	10/14	phh inter nt 7.85	04/15	coll nt 1.19	12/17
pass-thru ctf	10/14	PHI Incorporated gtd sr nt 8.625	10/15	Porsche Innovative Lease Owner Tr 2012-1 coll nt .67	11/21
pass-thru ctf	10/14	sr nt rule 144a 8.625	10/15	Portland Gen Elec Co deb 10	03/01
pass-thru ctf	10/14	Phibro Animal Health Corp sr nt rule 144a 9.25	07/01	Postmedia Network Inc gtd sr seed nt 12.5	07/15
Perrigo Co Plc gtd sr nt 2.3	11/08	Philadelphia Elec Co 1st & ref mtg 11	04/15	sr seed nt rule 144a 12.5	07/15
sr nt rule 144a 2.3	11/08	Philadelphia PA Sch Dist pass thru ctf (p-floats)	08/01	Potlatch Corp mtn 8.89	01/30
Peru Enhanced Pass Thru Fin Ltd pass-thru ctf	05/31	Philadelphia PA Wtr & Wastewtr Rev bd	08/01	mtn 8.875	02/01
Peru Gov't of government bds 4	02/12	Philip Morris Intl Inc global nt 5.65	05/16	mtn 8.875	02/05
zero cpn ctf	01/11	Philippines (Republic of) bd 6.25	06/01	mtn 8.875	02/05
PETCO Animal Supplies Inc sr nt rule 144a 9.25	12/01	Philippines Gov't of government bds 2.125	05/23	Potomac Elec Pwr Co deb conv 7	01/15
Petro CDA deb 9.7	06/30	government bds 2.125	05/23	Power Solutions Intl Inc sr nt rule 144a 5.5	05/01
global nt 6.05	05/15	Philippines Govt government bds 8.875	11/20	Powerlong Real Estate Hlds Ltd gtd eurobonds 11.25	01/25
Petrobras Global Fin BV gtd global nt 2.75	01/15	treas bds 5.875	01/31	gtd eurobonds 7.625	11/26
Petrobras Int'l Fin Co gtd sr global nt 4.875	03/07	Phillips Pete Co deb 6.65	07/15	PPG Inds Inc nt 6.65	03/15
Petrobras Intl Fin Co global nt 8.375	12/10	Phones4u Fin PLC gtd sr sec global nt 9.5	04/01	PPL Cap Fdg Inc gtd sr nt 1.9	06/01
global nt 5.875	03/01	Phosagro Bond Funding Ltd gtd loan participation nt 4.204	02/13	PPL Capital Funding Inc jr sub nt 4.625	07/01
Petrofac Ltd gtd sr global nt 3.4	10/10	Picard Bondco SA gtd sr sec global nt 9	10/01	PPL Energy Supply LLC sr nt 6.5	05/01
Petrohawk Energy Corp gtd sr nt 7.25	08/15	Pilgrims Pride Corp gtd sr nt 7.875	12/15	PQ Corp 2nd lien sr seed nt rule 144a 8.75	05/01
sr nt rule 144a 7.25	08/15	sr nt rule 144a 7.875	12/15	Praxair Inc nt 1.2	03/04
Petroleos Mexicanos certificados bursatiles	12/31	Pinafore LLC / Pinafore Inc nt rule 144a 9	10/01	nt 1.25	11/07
gtd global bds 1.5	06/14	Pinellas Cnty Hsg Fin Auth FL bds .95	03/01	Precision Castparts Corp global sr nt 1.25	01/15
mtn fltg rt rule 144a	07/18	bds 2.3	03/01	Premium Green PLC coll nt 6	10/22
mtn rule 144a 9.25	03/30	bds 2.75	03/01	Prestige Brands Inc gtd sr nt 8.25	04/01
mtn rule 144a 3.5	07/18	bds 3.1	03/01	sr nt rule 144a 8.25	04/01
nt 3.5	07/18	bds 1.125	09/01	sr nt rule 144a 8.25	04/01
nt fltg rt 4.37509	07/18	bds 2.4	09/01	Priceline Com Inc sr nt conv 1	03/15
Petroleum Dev Corp sr nt 12	02/15	bds 2.75	09/01	sr nt conv rule 144a 1	03/15
sr nt rule 144a 12	02/15	bds 3.1	09/01	Pricoa Global Fdg I mtn rule 144a 1.6	05/29
Petroleum Geo-Svcs ASA New sr nt rule 144a 7.375	12/15	Pioneer Drilling Co gtd sr nt 9.875	03/15	mtn rule 144a 1.6	09/21
Pfandbriefbank Schweizer Hypothekarinstitute	08/15	gtd sr nt rule 144a 9.875	03/15	mtn 1.9	06/27
covered bd 3.125	08/15	sr nt 2011 rule 144a 9.875	03/15	mtn fltg rt rule 144a	
covered bd 3.13	08/15	Pioneer Nat Res Co sr nt 6.875	05/01	Pride Intl Inc sub deb zero cpn conv 0	04/24
swiss bd 2.125	10/19	Pitney Bowes Inc global mtn 4.75	05/15	Principal Life Global Fdg II global mtn rule 144a 2.25	10/15
Pfandbriefbank Schweizerischer Hypothekarinstitute	01/19	mtn 5.6	03/15	Principal Life Income Fundings Trust 2006-20 principal life core nt 6	04/16
covered bds .5	03/15	Pittsburgh (City of) PA mun 2nd mkt derivatives	09/01	Principal Life Income Fundings Trust 2006-91 principal life core nt 5.5	12/17
covered bds .375	03/15	mun 2nd mkt derivatives	09/01	Principal Life Income Fundings Trust 2008-003 principal life core nt 5.5	03/15
covered bds 1.515	03/15	Pittsburgh Glass Wks LLC sr seed nt rule 144a 8	11/15	Principal Life Income Fundings Trust 2008-007 principal life core nt 5.25	03/15
covered bds 3.68	04/20	Pittsburgh Urban Redevelopment Authority tax increment bd 6.34	12/01	Principal Life Income Fundings Trust 2008-11 principal life core nt 5.25	03/15
covered bds 2.25	05/22	Plains All Amern Pipeline LP/PAA Fin Corp gtd sr nt 6.5	05/01	Principal Life Income Fundings Trust 2008-22 principal life core nt 5.5	04/16
covered bds 1.375	07/13	nt rule 144a 6.5	05/01	Principal Life Income Fundings Trust 2008-44 principal life core nt 6	06/15
covered bds .375	08/15	Plains Expl & Prodn Co sr nt 7.625	06/01	Principal Life Income Fundings Trust 2008-46 principal life core nt 6	06/15
covered bds 3.125	09/07	Pluss Boligkredit AS covered bds	09/14	Principal Life Income Fundings Trust 2008-54 principal life core nt 6.25	06/15
covered bds 1.975	10/19	Ply Gem Inds Inc gtd sr seed nt 8.25	02/15	Principal Life Income Fundings Trust 2008-61 principal life core nt 6	07/16
covered bds 2.125	10/19	sr seed nt rule 144a 8.25	02/15	Principal Life Income Fundings Trust 2008-70 principal life core nt 5.85	08/15
covered bds 1.785	11/19	sr seed nt rule 144a 8.25	02/15	Principal Life Income Fundings Trust 2008-73 principal life core nt 6	08/15
swiss bds 3.25	12/12	PMA Cap Corp sr nt 8.5	06/15	Principal Life Income Fundings Trust 2008-77 principal life core nt 5.85	09/17
swiss bds 3.493	12/12	PMA Capital Corp. nt	06/15	Private Driver 2012-3 GMBH pass-thru ctf 4.8	11/21
Pfandbriefzentrale Der Schweiz Kantonalbanken	02/15	PNC Bk N A Pittsburgh PA medium term sr bk nt 1.5	02/23	pass-thru ctf 1.11	11/21
covered bds 3	10/02	medium term sr bk nt 1.85	07/20		
covered bds 2.75	02/09	medium term sr bk nt 1.7	12/07		
Pfandbriefzentrale Der Schweizerischen Kantonalban	02/09	medium term sr bk nt 1.6	06/01		
covered bds 2	02/09	medium term sr bk nt fltg rt 2.31681	12/07		
covered bds 2	03/28	medium term sub bk nt 6.875	04/01		
covered bds .25	05/02	sub bk nt 3a2 1.6	06/01		
covered bds .5	06/21	sub bk nt fltg rt 3a2 2.42625	06/01		
covered bds .25	06/21	PNC Finl Svcs Group Inc global sr nt fltg rt	08/07		
covered bds 3.5	06/21	PNG Companies LLC sr sec nt	10/31		
covered bds .125	11/18	Pohjola Bank PLC fltg rt japan bds	06/26		
covered bds .875	12/03	japan bds .698	06/26		
Pfizer Inc global nt 1.5	06/15	Poland Gov't of japan bds .67	11/15		
global nt fltg rt 2.4245	06/15	zero cpn polish bds	10/25		
global sr nt 1.2	06/01				
nt 4.65	03/01				
Pflugerville TX Indpt Sch Dist pass thru ctf	08/15				
pass thru ctf	08/15				
pass thru ctf	08/15				
PFS Financing Corp coll nt	02/15				
Pheaa Student Ln Tr I coll nt	01/25				
PHH Corp phh inter nt 7.75	01/15				
phh inter nt 7.85	01/15				
phh inter nt 7.85	01/15				
phh inter nt 7.95	01/15				
phh inter nt 7.55	03/15				
phh inter nt 7.65	03/15				

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Procter & Gamble Co		Prudential Finl Inc (continued)		Quebec City of (continued)	
global nt 1.6	11/15	prudential finl inter nt 5.8	11/15	canadian bds 5.4	11/26
Prologis L P		prudential finl inter nt 5.8	11/15	canadian bds 2.3	12/04
gtd sr nt 6.625	05/15	prudential finl inter nt fltg rt (ipi) 4.09	05/10	canadian bds 1.55	12/08
Prologis Tr		retail mtn fixed/fltg rt inflation-linked (cpi) 2.9196	08/10	canadian bds 1.15	12/14
global nt 6.625	05/15	retail mtn fltg rt (cpi) 4.5091	04/10	canadian bds	12/20
Proofpoint Inc		retail mtn inflation-linked fltg rt (cpi) 4.96	05/23	Quebec Prov CDA	
sr nt conv 1.25	12/15	retail mtn inflation-linked fltg rt (cpi) 4.71	06/11	global mtn fltg rt ser a 2.55125	09/04
sr nt conv rule 144a 1.25	12/15	Prudential Home Mortgage Securities Co Inc		global nt ser qg 4.625	05/14
ProQuest LLC / ProQuest Nts Co		mtg pass thru ctf 0	03/01	jpy\$ mtn ser a 3.97	10/30
sr nt rule 144a 9	10/15	mtg pass thru ctf 10.475	07/01	Quebec Province of	
Prospect Cap Corp		Prudential Home Mortgage Securities Co., Inc.		fltg rt canadian bds	12/19
prospect cap inter nt 4	01/15	mtg pass thru ctf 7.75	03/01	Questar Gas Co	
prospect cap inter nt 4	01/15	mtg pass thru ctf 7.71	06/01	global sr nt 6.3	04/01
prospect cap inter nt 4	01/15	Prudential Home Mtg Secs Co		mtn 5.31	03/15
prospect cap inter nt 4	01/15	adj rate mtg pass thru ctf ser 88-3 cl a 9.956	04/01	Questar Mkt Res Inc	
prospect cap inter nt 3.75	02/15	PSB Lending Home Loan Owner Trust		global nt 6.8	04/01
prospect cap inter nt 4	02/15	asset bkd nt 0	05/20	Questar Pipeline Co	
prospect cap inter nt 4	02/15	PSEG Pwr LLC		global nt 5.83	02/01
prospect cap inter nt 4	02/15	gtd sr nt 2.45	11/15	mtn ser a 6.48	12/11
prospect cap inter nt 3.75	03/15	PT Gajah Tunggal TBK		sr global nt 5.83	02/01
prospect cap inter nt 3.75	03/15	sr nt rule 144a 7.75	02/06	Quickfood SA	
prospect cap inter nt 3.75	03/15	PTT Exploration and Production Pub Co Ltd		gtd sr nt	10/15
prospect cap inter nt 3.75	03/15	global bds 3.707	09/16	Quiksilver Inc / QS Whsl Inc	
prospect cap inter nt 3.75	04/15	Public STEERS Tr		sr nt rule 144a 7.875	08/01
prospect cap inter nt 3.75	04/15	ctf ser 1998 f-z4 cl a 6.646	11/15	sr nt rule 144a 7.125	04/01
prospect cap inter nt 3.75	04/15	ctf ser 1998 f-z4 cl b 0	11/15	R&B Falcon Corp	
prospect cap inter nt 3.75	05/15	public steers (r) ser 1998 ibm-z2 tr cl a 6.415	06/01	nt 7.375	04/15
prospect cap inter nt 3.75	05/15	public steers (r) ser 1998 ibm-z2 tr cl b 0	06/01	sr nt ser b 7.375	04/15
prospect cap inter nt 4.75	07/15	Public Svc Co Colo		R&R Pik PLC	
prospect cap inter nt 4.75	07/15	global 1st mtg bd ser 18 5.8	08/01	pik debentures 9.25	05/15
prospect cap inter nt 5	07/15	Public Svc Co N H		Rabobank Nederland	
prospect cap inter nt 5	08/15	1st mtg bd ser o 6	05/01	fltg rt japan bds	05/24
prospect cap inter nt 5	08/15	Public Svc Co N Mex		fltg rt japan bds	12/19
prospect cap inter nt 5	08/15	sr nt ser b 7.5	08/01	global mtn rule 144a 1.3	05/15
prospect cap inter nt 5	09/15	sr nt 7.95	05/15	japan bds .708	05/24
prospect cap inter nt 5	09/15	Public Svc Elec & Gas Co		japan bds .557	12/19
prospect cap inter nt 5	09/15	medium term seed nt ser i 2.3	09/15	Rabobank Nederland (Netherlands)	
prospect cap inter nt 5	09/15	seed mtn ser e 5.3	05/01	eurobd 0	08/07
prospect cap inter nt 5	10/15	Puerto Rico Comwlth		Rabobank Nederland New York Brh	
prospect cap inter nt 5	10/15	muni 2nd mkt derivatives	07/01	medium term dep nt 1.7	03/19
prospect cap inter nt 5	10/15	muni 2nd mkt derivatives	07/01	Radnet Mgmt Inc	
prospect cap inter nt 5	10/15	pass thru ctf	07/01	gtd sr nt 10.375	04/01
prospect cap inter nt 5	10/15	Puerto Rico Elec Pwr Auth Pwr Rev		sr nt rule 144a 10.375	04/01
prospect cap inter nt 5	11/15	pass thru ctf	07/01	Raiffeisen Bank Int'l AG	
prospect cap inter nt 5	11/15	pass thru ctf	07/01	covered bds	12/27
prospect cap inter nt 5	11/15	Puerto Rico Pub Bldgs Auth Rev Gtd		Raiffeisen Schweiz	
prospect cap inter nt 5	11/15	mtn 2nd mkt derivative (rocs)	07/01	swiss bds 2.375	05/10
prospect cap inter nt 5	12/15	mtn 2nd mkt derivative (rols)	07/01	Raiffeisen Zentralbank Oesterreich AG	
prospect cap inter nt 5	12/15	Puget Sound Energy Inc		fltg rt austrian bds	03/07
prospect cap inter nt 5	12/15	medium term sr nt ser a 6.74	06/15	Raiffeisen Zentralbank Oesterreich AG (Austria)	
sr nt conv 5.75	03/15	Puget Sound Pwr & Lt Co		fxd/flt rt bd 5	03/10
sr nt conv rule 144a 5.75	03/15	medium term sr nt ser a ambac ins 6.74	06/15	Raiffeisen-Landesbank Steiermark AG	
Prospect Hldg Co LLC		Puttable Fltg Opt Tax Exempt Rcpts		covered bds	12/20
gtd sr global nt 10.25	10/01	custodial rects 5.13	09/01	Raiffeisen-Landesbank Tirol AG	
Protalix Biotherapeutics Inc		muni secondary mkt derivatives	08/15	covered bds	08/10
nt conv 4.5	09/15	muni 2nd mkt derivatives	02/01	covered bds	12/11
nt conv rule 144a 4.5	09/15	muni 2nd mkt derivatives	08/15	Raiffeisenlandesbank Niederoesterreich - Wien	
Protective Life Corp		pass-thru ctf	01/15	covered bds .3	07/16
sr nt 6.4	01/15	pass-thru ctf	11/01	covered bds	07/23
Protective Life Secd Trs 2004-19		pass-thru ctf	11/01	fltg rt austrian bds	11/13
protective life inter nt 5	04/15	QBE Ins Group Ltd		Raiffeisenlandesbank Oberoesterreich Aktiengesellschaft	
Protective Life Secd Trust 2006-14		sr nt rule 144a 2.4	05/01	austrian bds 1.1	07/06
protective life inter nt 6.25	07/15	QGOG Atlantic / Alaskan Rigs Ltd		covered bds .2	03/20
Protective Life Secd Trust 2006-15		gtd sr seed nt rule 144a 5.25	07/30	covered bds	09/18
protective life inter nt 6	08/15	Qihoo 360 Technology Co Ltd		covered bds	11/13
Protective Life Secd Trust 2006-17		sr nt conv 2.5	09/15	Raiffeisenlandesbank Vorarlberg	
protective life inter nt 5.85	09/15	sr nt conv rule 144a 2.5	09/15	covered bds	01/22
Protective Life Secd Trust 2006-7		QUALCOMM Inc		Rain CII Carbon LLC	
protective life inter nt 6.1	05/15	global nt 1.4	05/18	sr seed nt rule 144a 8	12/01
Protective Life Secd Trust 2007-21		global nt fltg rt	05/18	Ralcorp Hldgs Inc	
protective life inter nt 5.6	12/15	Quality Distr LLC / QD Cap Corp		nt rule 144a 7.29	08/15
Protective Life Secd Trust 2007-22		2nd priority sr seed nt rule 144a 9.875	11/01	Ralph Lauren Corp	
protective life inter nt 5.5	12/15	gtd 2nd priority sr seed nt 9.875	11/01	sr nt 2.125	09/26
Protective Life Secd Trust 2008-1		Quantum Chem Corp		Ralston Purina Co	
protective life inter nt 5.6	01/15	deb 10.5	01/15	deb 10.45	01/15
Provident Bk Cincinnati Ohio		deb 11	07/01	Rambus Inc	
bk nt step-up 6.25	09/25	deb 10.875	10/01	sr nt conv 1.125	08/15
Provident Cos Inc		Quebec City of		sr nt conv rule 144a 1.125	08/15
sr nt 7	07/15	canadian bds 1.9	02/12	Range Res Corp	
Prudential Finl Inc		canadian bds 1.05	02/23	gtd sr sub nt 7.25	05/01
inter nt 6	05/15	canadian bds 1.2	03/03	Rank Group Fin PLC	
inter nt 6	06/15	canadian bds 2.25	03/06	gtd nt 7.125	01/15
inter nt 6.125	06/15	canadian bds 1.9	04/05	Raytheon Co	
mtn fltg rt ser d 3.1225	08/15	canadian bds 2	04/08	deb 6.75	03/15
mtn ser d 2.3	08/15	canadian bds 1.2	05/01	deb rule 144a 6.4	12/15
prudential finl inter nt 5.5	03/15	canadian bds 1.8	05/05	sr deb 6.4	12/15
prudential finl inter nt 5.85	03/15	canadian bds 1.2	06/10	RBC Mun Prods Inc Tr Various Sts	
prudential finl inter nt 5.75	04/16	canadian bds 1.7	06/15	bds	11/07
prudential finl inter nt 5.75	04/16	canadian bds 2.25	06/27	pass-thru ctf 12	12/17
prudential finl inter nt 6.05	06/15	canadian bds	06/28	pass-thru ctf 12	12/17
prudential finl inter nt 6.3	07/16	canadian bds 1.5	07/07	RBC Municipal Products Inc (Muni Deriv)	
prudential finl inter nt 6.2	08/15	canadian bds 1.7	09/03	pass-thru ctf	01/01
prudential finl inter nt 6.3	09/17	canadian bds 2.8	09/25		
prudential finl inter nt 6	10/15	canadian bds 1.15	10/05		
prudential finl inter nt 6	10/15	canadian bds 1.2	10/06		
prudential finl inter nt 6.05	10/15	canadian bds 1.6	10/19		
prudential finl inter nt 5.75	11/15	canadian bds 1.8	11/12		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
RCI Banque sr nt rule 144a 3.5	04/03	Residential Accredit Loans Inc (continued) pass-thru ctf 5	06/25	Rexel SA eurobonds 7	12/17
Realkredit Danmark A/S covered bds 3	01/01	pass-thru ctf 5	06/25	Rexnord Corp gtd sr nt 8.5	05/01
covered bds 4	01/01	pass-thru ctf 0	08/25	sr nt rule 144a 8.5	05/01
covered bds 4	01/01	pass-thru ctf 5	08/25	Reynolds Amern Inc global gtd sr nt 2.3	06/12
covered bds 5	01/01	pass-thru ctf 5	08/25	sr seed nt rule 144a 7.75	06/01
covered bds	01/01	pass-thru ctf 0	09/25	sr seed nt 7.75	06/01
covered bds 2	04/01	pass-thru ctf 5	09/25	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds	
covered bds 4	04/01	pass-thru ctf 0	12/25	sr nt 8.5	05/15
covered bds	07/01	pass-thru ctf 0	12/25	sr nt rule 144a 8.5	05/15
covered bds 4	10/01	pass-thru ctf 5	12/25	RFMSI Series 2003-S3 Tr pass-thru ctf 4.75	02/25
Realogy Corp gtd sr sub nt 13.375	04/15	pass-thru ctf 5	12/25	pass-thru ctf 5.25	02/25
gtd sr sub nt conv ser a rule 144a 11	04/15	pass-thru var rt ctf 0	09/25	pass-thru ctf 5.25	02/25
gtd sr sub nt rule 144a 13.375	04/15	Residential Asset Mortgage Products, Inc. pass-thru ctf 4.66	05/25	pass-thru ctf 5.25	02/25
Realty Income Corp nt 2	01/31	pass-thru ctf 0	06/25	pass-thru ctf 5.25	02/25
Receipts on Corporate Securities Trust (United States) bd	08/01	Residential Fdg Mtg Secs II Inc pass thru ctf 4.46	09/25	pass-thru ctf 5.25	02/25
ctf 0	01/15	pass thru ctf 5.09	12/25	pass-thru ctf 5.75	02/25
Reckitt Benckiser Treas Svcs PLC gtd sr global nt 2.125	09/21	pass-thru ctf	04/25	pass-thru ctf	02/25
Reckson Oper Partnership L P sr nt 5	08/15	Residential Funding Mortgage Securities I Inc Mortgage Pass Thr pass-thru ctf 0	03/25	Rheinische Hypothekbank (RHEINHYP) mtg pfandbriefe 5.25	07/20
Red Mtn Res Inc mandatorily redeemable pfd units ser a 10	07/15	pass-thru ctf 0	03/25	Rhinebridge PLC coll nt	07/25
Red River CLO Ltd coll nt	07/27	pass-thru ctf 0	03/25	coll nt	07/25
coll nt	07/27	pass-thru ctf 0	03/25	Rhode Island State Student Loan Authority Student Loan Revenue	
coll nt	07/27	pass-thru ctf 5	03/25	coll nt	12/01
coll nt	07/27	pass-thru ctf 5	03/25	Rhodia SA eurobonds 7	05/15
coll nt	07/27	pass-thru ctf 5	03/25	Rialto Hldgs LLC gtd bds 7	12/01
Redwood Tr Inc sr nt conv 4.625	04/15	pass-thru ctf 0	04/25	Rib Floater Tr Various Sts custody rects 4	05/01
Reedy Creek Impt Dist Fla pass thru ctf (drivers)	06/01	pass-thru ctf 0	04/25	pass-thru ctf	04/13
pass thru ctf (putters)	06/01	pass-thru ctf 0	04/25	pass-thru ctf	05/01
Refresco Group BV gtd sr sec fltg rt gbl nts	05/15	pass-thru ctf 0	04/25	pass-thru ctf	05/01
gtd sr sec global nt 7.375	05/15	pass-thru ctf 0	04/25	pass-thru ctf 5	07/01
Regal Entertainment Grp sr nt 9.125	08/15	pass-thru ctf 0	04/25	pass-thru ctf	07/01
Regency Energy Partners L P / Regency Energy Fin Corp gtd sr nt 6.875	12/01	pass-thru ctf 0	04/25	pass-thru ctf 15	08/01
Regents of The University of New Mexico (The) bds 1.438	06/20	pass-thru ctf 0	05/25	pass-thru ctf 9	08/01
Region Marche eur\$ nt 4.71	12/31	pass-thru ctf 0	05/25	pass-thru ctf 9	12/14
Regional Transn Auth III pass-thru ctf	06/01	pass-thru ctf 0	05/25	pass-thru ctf	12/14
Regions Bk Birmingham AL medium term sub bk nt 7.5	05/15	pass-thru ctf 2.5	06/25	pass-thru ctf	12/14
sr nt 3a2 2.25	09/14	pass-thru ctf 3	06/25	pass-thru ctf	12/14
Regions Finl Corp New global sr nt 2	05/15	pass-thru ctf 3.5	06/25	pass-thru ctf	12/14
Regl Municipality of Halton cdan debs 4.9	06/26	pass-thru ctf 0	06/25	pass-thru ctf	12/14
Reliance LP sr sec nt 7.39	04/03	pass-thru ctf 2.5	06/25	RICHMOND VA PUB UTIL REV pass-thru ctf	01/15
sr sec nt 8	04/03	pass-thru ctf 3	06/25	Rio Bravo Credito Companhia de Securizacao	
Reliance Rail Fin Pty Ltd flt rt australian nt	09/26	pass-thru ctf 3.5	06/25	coll nt	03/17
flt rt australian nt	09/26	pass-thru ctf 4.47	06/25	coll nt	03/17
Renosola Ltd sr nt conv rule 144a 4.125	03/15	Residential Funding Mortgage Securities I Inc. Mortgage Pass Thr pass-thru ctf 0	04/25	coll nt	03/17
Repackaged Loan C 2011-01 coll nt	05/31	pass-thru ctf 0	04/25	coll nt	03/17
Repackaged Loan C 2012-01 coll nt	05/31	Residential Funding Mortgage Securities II Inc pass-thru ctf 3.15	07/25	Rio Tinto Fin USA Ltd global gtd nt 6.5	07/15
Republic Svcs Inc global gtd nt 3.8	05/15	pass-thru ctf 4.47	07/25	Rio Tinto Fin Usa Plc global gtd nt 2.25	12/14
Residential Accredit Loans Inc pass-thru ctf 5	07/25	Residential Funding Mortgage Securities II Inc coll nt 6.35	05/25	Riocan Real Estate Inv Tr cad\$ sr deb ser s 2.87	03/05
pass-thru ctf 5	07/25	coll nt 4.9	07/25	River Rock Entmt Auth sr nt ser a 9	11/01
pass-thru ctf	07/25	coll nt 4.41	09/25	Riverside Park CLO Ltd coll nt	10/25
pass-thru ctf	07/25	coll nt 0	12/25	coll nt	10/25
pass-thru ctf 5	11/25	loan-bkd nt 5.94	09/25	coll nt	10/25
pass-thru ctf 5	11/25	pass-thru ctf 4.59	04/25	RIVOLI Pan Europe 1 plc coll nt	08/03
pass-thru ctf	11/25	pass-thru ctf 0	07/25	coll nt	08/03
pass-thru ctf 0	11/25	Residential Funding Mtge Secs II Inc coll nt 3.17	03/25	RMAC 2003-NS2 Plc coll var rt nt 0	06/09
pass-thru ctf 0	11/25	Resource Cap Corp sr nt conv 6	12/01	coll var rt nt 0	06/09
pass-thru ctf 0	11/25	Restructured Asset Certificates With Enhanced Returns asset-bkd nt	05/18	RMAC 2003-NS3 Plc coll nt 0	09/12
pass-thru ctf 0	11/25	bd	04/15	coll nt 0	09/12
pass-thru ctf 0	11/25	bd	04/15	ROC Fin LLC sr sec 2nd lien nt rule 144a 12.125	09/01
pass-thru ctf 0	05/25	ctf 0	04/15	Roche Kapitalmarkt AG gtd swiss bds 1	09/21
pass-thru ctf 0	05/25	ctf	04/15	gtd swiss bds	09/23
pass-thru ctf 0	05/25	ctf 6.25	05/15	Rockies Express Pipeline LLC sr nt rule 144a 6.85	07/15
pass-thru ctf 0	05/25	ctf 0	05/18	Rogers Communications Inc global gtd sr nt 6.8	08/15
pass-thru ctf 0	05/25	flt rt asset-bkd nt	05/18	Rolta LLC gtd sr nt rule 144a 10.75	05/16
pass-thru ctf 0	05/25	Restructured Asset Ctf Enhanced Returns coll nt	08/03	Romania Gov't of eurobonds 6.25	06/18
pass-thru ctf 0	06/25	Retrocom Mid-Market Real Estate Inv Tr cad\$ sub deb conv 5.45	06/30	eurobonds 6.5	06/18
pass-thru ctf 0	06/25	REVE SPC Segregated Portfolio coll nt	02/20	Roof Global Bond CBO 2008-1 Ltd coll nt	09/04
pass-thru ctf 3.35	06/25	Revel AC Inc global nt rule 144a 12	03/15	coll nt	09/04
pass-thru ctf 3.75	06/25	gtd global nt 12	03/15	Roof Global Bond CBO 2008-2 coll nt	09/04
pass-thru ctf 4	06/25				
pass-thru ctf 5	06/25				

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ISSUE	MATURITY
Roof Global Bond CBO 2008-2 (continued)	
Roosevelt Fed Svgs & Ln Assn Chestfield Mo	
terms mtg backed bd 10.125	04/15
Roper Industries Inc	
sr nt 2.05	10/01
Rosetta Res Inc	
gtd sr nt 9.5	04/15
Rotech Healthcare Inc	
gtd sr secd nt 10.5	03/15
sr secd nt rule 144a 10.5	03/15
Rough Rider Escrow Inc	
sr nt rule 144a 9.875	04/15
Royak BK CDA	
global mtn zero cpn ser g index-linked (absolute return barrier) 0	04/03
Royal Bank of Canada	
covered bds 3.77	03/30
covered bds	07/20
covered bds	07/23
covered bds 2	10/01
covered bds 1.25	10/29
flt rt canadian bds	09/10
flt rt canadian bds	09/12
flt rt canadian bds	09/13
flt rt canadian dep nt	09/04
flt rt canadian dep nt	11/13
flt rt canadian dep nt	12/17
flt rt canadian dep nt	12/17
flt rt japan bds	10/29
sub fixed/flt rt canadian bd 4.84	03/11
Royal Bank of Scotland PLC	
covered bds 4.125	01/15
japan bds 3	06/28
Royal Bk CDA	
global medium term sr nt equity-linked ser g (autocall rev conv) 8.45	06/14
global medium term sr nt equity-linked ser g (reverse conv) 11.05	07/13
global medium term sr nt fixed/flt rt ser e 1.5125	01/22
global medium term sr nt fixed/flt rt ser e 2.00246	04/26
global medium term sr nt fixed/flt rt ser e 1.79139	02/05
global medium term sr nt fixed/flt rt ser f 2.76563	12/05
global medium term sr nt fixed/flt rt ser g 2.5	07/06
global medium term sr nt fixed/flt rt ser g 2.5	10/19
global medium term sr nt ser c (cpi) 3.8618	07/10
global medium term sr nt flt rt ser e 1.84742	01/25
global medium term sr nt flt rt ser e 2.0169	04/30
global medium term sr nt flt rt ser e 2.65175	06/20
global medium term sr nt flt rt ser e 2.2669	04/30
global medium term sr nt flt rt ser f 2.31938	08/28
global medium term sr nt flt rt ser f 2.58263	10/18
global medium term sr nt flt rt ser g 2.89878	07/30
global medium term sr nt flt rt ser g 2.74238	10/31
global medium term sr nt flt rt ser g 3.02706	12/10
global medium term sr nt ser c 4.4	04/11
global medium term sr nt ser d step-up 3	04/09
global medium term sr nt ser e 1.5	01/16
global medium term sr nt ser e step-up 1.45	01/17
global medium term sr nt ser e step-up 3.6	03/16
global medium term sr nt ser f 2.2	07/27
global medium term sr nt ser g 1.5	06/07
global medium term sr nt ser g 1.8	07/30
global medium term sr nt ser g 2	12/10
global medium term sr nt ser step-up ser f 2.75	09/27
global medium term sr nt step-up ser e 1.25	12/19
global medium term sr nt step-up ser e 4	07/18
global medium term sr nt step-up ser g 2.25	11/20
global mn fltg rt ser g equity-linked (autocallable sec)	01/25
global mtn equity-linked ser g (airbag autocall yield nts) 8.85	10/22
global mtn equity-linked ser g (airbag autocall yield)	07/09
global mtn equity-linked ser g (airbag autocallable yield nt) 8	01/05
global mtn equity-linked ser g (airbag autocallable yield nt) 8.15	01/05
global mtn equity-linked ser g (airbag autocallable yield nt) 8.85	10/22
global mtn equity-linked ser g (autocallab reverse convertible) 8.25	03/14
global mtn equity-linked ser g (direct investment nt)	11/08
global mtn equity-linked ser g (step income sec) 9	01/12
global mtn fltg rt ser f equity-linked (autocallable sec)	02/23
global mtn fltg rt ser f equity-linked (autocallable secs)	05/11
global mtn fltg rt ser f equity-linked (autocallable secs)	12/13
global mtn fltg rt ser f equity-linked (autocallable nt)	01/12
global mtn fltg rt ser f equity-linked (trgger phoenix autocall)	01/26
global mtn fltg rt ser f equity-linked (trgger phoenix autocall)	01/31
global mtn fltg rt ser f equity-linked (trgger phoenix autocall)	08/20

ISSUE	MATURITY
Royal Bk CDA (continued)	
global mtn fltg rt ser f equity-linked (trgger phoenix call nt)	02/23
global mtn fltg rt ser f index-linked (trigger phoenix callable)	05/02
global mtn fltg rt ser g	05/04
global mtn fltg rt ser g equity-linked (auto-call barrier nts)	12/20
global mtn fltg rt ser g equity-linked (auto-call barrier nts)	04/02
global mtn fltg rt ser g equity-linked (auto-call barrier nts)	10/03
global mtn fltg rt ser g equity-linked (auto-call barrier nts)	11/08
global mtn fltg rt ser g equity-linked (auto-call barrier nt)	09/17
global mtn fltg rt ser g equity-linked (autocallable barrier)	01/30
global mtn fltg rt ser g equity-linked (autocallable barrier)	07/19
global mtn fltg rt ser g equity-linked (autocallable barrier)	07/19
global mtn fltg rt ser g equity-linked (autocallable sec)	04/18
global mtn fltg rt ser g equity-linked (autocallable sec)	06/21
global mtn fltg rt ser g equity-linked (autocallable sec)	08/23
global mtn fltg rt ser g equity-linked (autocallable sec)	11/16
global mtn fltg rt ser g equity-linked (autocallable secs)	02/08
global mtn fltg rt ser g equity-linked (autocallable secs)	03/01
global mtn fltg rt ser g equity-linked (autocallable secs)	03/01
global mtn fltg rt ser g equity-linked (autocallable secs)	03/27
global mtn fltg rt ser g equity-linked (autocallable secs)	03/29
global mtn fltg rt ser g equity-linked (autocallable secs)	04/04
global mtn fltg rt ser g equity-linked (autocallable secs)	04/11
global mtn fltg rt ser g equity-linked (autocallable secs)	05/03
global mtn fltg rt ser g equity-linked (autocallable secs)	05/08
global mtn fltg rt ser g equity-linked (autocallable secs)	05/15
global mtn fltg rt ser g equity-linked (autocallable secs)	05/17
global mtn fltg rt ser g equity-linked (autocallable secs)	06/07
global mtn fltg rt ser g equity-linked (autocallable secs)	06/27
global mtn fltg rt ser g equity-linked (autocallable secs)	07/05
global mtn fltg rt ser g equity-linked (autocallable secs)	07/30
global mtn fltg rt ser g equity-linked (autocallable secs)	07/31
global mtn fltg rt ser g equity-linked (autocallable secs)	09/07
global mtn fltg rt ser g equity-linked (autocallable secs)	09/13
global mtn fltg rt ser g equity-linked (autocallable secs)	10/18
global mtn fltg rt ser g equity-linked (autocallable secs)	11/26
global mtn fltg rt ser g equity-linked (autocallable secs)	12/28
global mtn fltg rt ser g equity-linked (autocall barrier nts)	06/01
global mtn fltg rt ser g equity-linked (autocall ctgnt cpn barr)	10/18
global mtn fltg rt ser g equity-linked (autocall ctgnt cpn nt)	02/14
global mtn fltg rt ser g equity-linked (autocall ctgnt cpn nt)	03/05
global mtn fltg rt ser g equity-linked (autocall ctgnt cpn nt)	08/21
global mtn fltg rt ser g equity-linked (autocall nt)	06/19
global mtn fltg rt ser g equity-linked (call ctgnt cpn barrier)	10/02
global mtn fltg rt ser g equity-linked (call ctgnt cpn barrier)	10/25
global mtn fltg rt ser g equity-linked (callab barrier nt)	10/03
global mtn fltg rt ser g equity-linked (ctgnt inc callable nts)	03/29
global mtn fltg rt ser g equity-linked (ctgnt income callable)	02/23
global mtn fltg rt ser g equity-linked (direct investment nt)	01/05
global mtn fltg rt ser g equity-linked (direct investment nt)	04/09
global mtn fltg rt ser g equity-linked (direct investment nt)	05/08
global mtn fltg rt ser g equity-linked (direct investment nt)	06/08
global mtn fltg rt ser g equity-linked (direct investment nts)	02/07
global mtn fltg rt ser g equity-linked (direct investment nts)	03/08

ISSUE	MATURITY
Royal Bk CDA (continued)	
global mtn fltg rt ser g equity-linked (direct investment nts)	07/10
global mtn fltg rt ser g equity-linked (direct investment nts)	10/09
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	01/31
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	12/17
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	12/17
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	12/17
global mtn fltg rt ser g equity-linked (trgger autocall nt)	07/18
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	05/01
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	06/01
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	07/27
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	08/27
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	08/27
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	09/17
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	09/17
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	10/12
global mtn fltg rt ser g equity-linked (trgger phoenix autocall)	12/21
global mtn fltg rt ser g equity-linked (trgr autocall ctgnt yield)	10/25
global mtn fltg rt ser g index-linked (auto-call barrier nts)	11/15
global mtn fltg rt ser g index-linked (autocallable barrier nt)	05/01
global mtn fltg rt ser g index-linked (autocall ctgnt cpn nt)	08/09
global mtn fltg rt ser g index-linked (autocall ctgnt cpn nt)	10/31
global mtn fltg rt ser g index-linked (autocallable barrier nts)	02/15
global mtn fltg rt ser g index-linked (call ctgnt cpn barrier)	10/25
global mtn fltg rt ser g index-linked (trgger phoenix autocall)	11/19
global mtn fltg rt ser g index-linked (trgger call ctgnt yield)	02/16
global mtn fltg rt ser g index-linked (trgger callab ctgnt yield)	04/04
global mtn fltg rt ser g index-linked (trgger callab ctgnt yield)	08/24
global mtn fltg rt ser g index-linked (trgger phoenix autocall)	06/20
global mtn fltg rt ser g index-linked (trgr autocall ctgnt yield)	06/22
global mtn fltg rt ser g index-linked (trgr autocall ctgnt yield)	07/19
global mtn fltg rt ser g index-linked (trigger call ctgnt yield)	08/31
global mtn fltg rt ser g index-linked (trigger phoenix autocall)	06/21
global mtn index-linked ser g (trigger callable yield nts) 5	04/13
global mtn index-linked ser g (trigger callable yield nts) 5.56	07/05
global mtn ser g equity-linked (airbag autocall yield) 10	02/02
global mtn ser g equity-linked (airbag autocallable yield nt) 7.05	12/17
global mtn ser g equity-linked (airbag autocallable yield nts) 6.5	04/02
global mtn ser g equity-linked (airbag autocallable yield nts) 8	04/02
global mtn ser g equity-linked (airbag autocallable yield nts) 6.85	06/15
global mtn ser g equity-linked (airbag autocallable yield nts) 7.9	06/15
global mtn ser g equity-linked (airbag autocallable yield nts) 8.5	06/15
global mtn ser g equity-linked (airbag autocallable yield nts) 7.9	08/03
global mtn ser g equity-linked (airbag autocallable yield nts) 8.9	08/03
global mtn ser g equity-linked (airbag autocallable yield nts) 7.35	09/14
global mtn ser g equity-linked (airbag autocallable yield nts) 7.65	09/14
global mtn ser g equity-linked (airbag autocallable yield nts) 8.1	12/17
global mtn ser g equity-linked (step income secs) 10.5	02/26
global mtn zero cpn index-linked ser f (trigger plus) 0	03/01
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	12/05
global mtn zero cpn ser a index-linked (plus) 0	12/05
global mtn zero cpn ser e equity-linked (buff bullish enh ret) 0	02/28
global mtn zero cpn ser e equity-linked (buffer bull enh return) 0	03/29
global mtn zero cpn ser e index-linked (buffer bullish enh ret) 0	01/31

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Royal Bk CDA (continued)		Royal Bk CDA (continued)		Royal Bk CDA (continued)	
global mtn zero cpn ser e index-linked (buffer bullish enh ret) 0	02/28	global mtn zero cpn ser f index-linked (trigger return opt sec) 0	05/31	global mtn zero cpn ser g equity-linked (trigger jump sec) 0	06/01
global mtn zero cpn ser e index-linked (buffered bullish enh ret) 0	06/29	global mtn zero cpn ser f index-linked (trigger return opt sec) 0	07/31	global mtn zero cpn ser g equity-linked (trigger plus) 0	08/02
global mtn zero cpn ser e index-linked (buffered bullish enh ret) 0	07/31	global mtn zero cpn ser g equity-linked (accelerated return nt) 0	02/23	global mtn zero cpn ser g index-linked (trigger plus) 0	12/05
global mtn zero cpn ser e index-linked (return enhanced nt) 0	04/11	global mtn zero cpn ser g equity-linked (autocall barrier nt) 0	07/25	global mtn zero cpn ser g index-linked (absolute return barrier nts) 0	05/01
global mtn zero cpn ser e index-linked (return enhanced nts) 0	04/18	global mtn zero cpn ser g equity-linked (barrier digital enh ret) 0	08/14	global mtn zero cpn ser g index-linked (absolute return barrier) 0	05/31
global mtn zero cpn ser e index-linked (return enhanced nts) 0	04/19	global mtn zero cpn ser g equity-linked (buffer digital ret sec) 0	09/25	global mtn zero cpn ser g index-linked (autocall buffered plus) 0	10/03
global mtn zero cpn ser e index-linked (return enhanced nts) 0	07/18	global mtn zero cpn ser g equity-linked (buffer bullish enh ret) 0	09/28	global mtn zero cpn ser g index-linked (barrier absolute ret nt) 0	11/28
global mtn zero cpn ser e index-linked (return enhanced nts) 0	07/25	global mtn zero cpn ser g equity-linked (buffer bullish enh ret) 0	12/05	global mtn zero cpn ser g index-linked (barrier absolute return) 0	07/02
global mtn zero cpn ser f equity-linked (buffer bullish enh ret) 0	02/15	global mtn zero cpn ser g equity-linked (buffer enhanced return) 0	11/28	global mtn zero cpn ser g index-linked (barrier absolute return) 0	07/31
global mtn zero cpn ser f equity-linked (buffered bullish return) 0	04/20	global mtn zero cpn ser g equity-linked (buffered enh ret nt) 0	08/09	global mtn zero cpn ser g index-linked (barrier absolute return) 0	08/30
global mtn zero cpn ser f equity-linked (bull barrier enh ret) 0	07/27	global mtn zero cpn ser g equity-linked (buffered plus) 0	12/20	global mtn zero cpn ser g index-linked (barrier absolute return) 0	10/02
global mtn zero cpn ser f equity-linked (bullish barrier nts) 0	01/31	global mtn zero cpn ser g equity-linked (buffered return opt) 0	03/29	global mtn zero cpn ser g index-linked (barrier absolute return) 0	12/26
global mtn zero cpn ser f equity-linked (market linked sec) 0	02/05	global mtn zero cpn ser g equity-linked (bull barrier enh ret) 0	10/25	global mtn zero cpn ser g index-linked (bear market plus) 0	12/28
global mtn zero cpn ser f equity-linked (market linked secs) 0	07/05	global mtn zero cpn ser g equity-linked (bullish barrier enh ret) 0	08/09	global mtn zero cpn ser g index-linked (buff bullish enh ret) 0	07/31
global mtn zero cpn ser f equity-linked (market linked secs) 0	08/06	global mtn zero cpn ser g equity-linked (bullish barrier enh ret) 0	08/11	global mtn zero cpn ser g index-linked (buffer bullish enh ret) 0	05/31
global mtn zero cpn ser f equity-linked (market linked secs) 0	08/06	global mtn zero cpn ser g equity-linked (capped gears) 0	01/31	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	08/29
global mtn zero cpn ser f equity-linked (market linked secs) 0	11/05	global mtn zero cpn ser g equity-linked (capped gears) 0	02/28	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	08/29
global mtn zero cpn ser f equity-linked (market linked secs) 0	01/03	global mtn zero cpn ser g equity-linked (capped gears) 0	02/28	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	08/30
global mtn zero cpn ser f equity-linked (mkt linked sec) 0	09/04	global mtn zero cpn ser g equity-linked (capped gears) 0	02/28	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	09/07
global mtn zero cpn ser f equity-linked (trigger plus) 0	03/05	global mtn zero cpn ser g equity-linked (capped gears) 0	03/29	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	10/02
global mtn zero cpn ser f equity-linked (trigger plus) 0	05/03	global mtn zero cpn ser g equity-linked (capped gears) 0	05/31	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	10/03
global mtn zero cpn ser f index-linked (absolute return barrier) 0	01/11	global mtn zero cpn ser g equity-linked (capped gears) 0	07/17	global mtn zero cpn ser g index-linked (buffer enhanced return) 0	12/26
global mtn zero cpn ser f index-linked (autocall mkt-linked nt) 0	04/27	global mtn zero cpn ser g equity-linked (capped gears) 0	08/31	global mtn zero cpn ser g index-linked (buffered bullish return) 0	03/14
global mtn zero cpn ser f index-linked (autocall trigger plus) 0	02/16	global mtn zero cpn ser g equity-linked (capped gears) 0	08/31	global mtn zero cpn ser g index-linked (buffered bullish enh ret) 0	07/11
global mtn zero cpn ser f index-linked (buffer bullish enh ret) 0	02/20	global mtn zero cpn ser g equity-linked (capped gears) 0	09/28	global mtn zero cpn ser g index-linked (buffered bullish enh ret) 0	10/26
global mtn zero cpn ser f index-linked (buffer bullish enh ret) 0	05/02	global mtn zero cpn ser g equity-linked (cntgnt barrier enh nt) 0	09/07	global mtn zero cpn ser g index-linked (buffered bullish enh ret) 0	12/19
global mtn zero cpn ser f index-linked (buffer bullish enh ret) 0	10/11	global mtn zero cpn ser g equity-linked (ctgnt barrier enh nt) 0	09/07	global mtn zero cpn ser g index-linked (buffered enh ret nt) 0	10/23
global mtn zero cpn ser f index-linked (buffer bullish enh ret) 0	10/22	global mtn zero cpn ser g equity-linked (digital enh ret nt) 0	05/04	global mtn zero cpn ser g index-linked (buffered enh ret nt) 0	11/28
global mtn zero cpn ser f index-linked (buffer bullish enh ret) 0	10/25	global mtn zero cpn ser g equity-linked (digital enhance return) 0	05/03	global mtn zero cpn ser g index-linked (buffered enh ret nt) 0	12/26
global mtn zero cpn ser f index-linked (buffered bullish enh nt) 0	02/28	global mtn zero cpn ser g equity-linked (digital plus barrier) 0	06/27	global mtn zero cpn ser g index-linked (buffered enhanced nts) 0	07/02
global mtn zero cpn ser f index-linked (buffered bullish return) 0	10/15	global mtn zero cpn ser g equity-linked (digital plus barrier) 0	11/08	global mtn zero cpn ser g index-linked (buffered plus) 0	04/25
global mtn zero cpn ser f index-linked (buffered bullish enh ret) 0	08/30	global mtn zero cpn ser g equity-linked (digital plus barrier nt) 0	10/31	global mtn zero cpn ser g index-linked (buffered plus) 0	07/20
global mtn zero cpn ser f index-linked (buffered bullish enh ret) 0	12/31	global mtn zero cpn ser g equity-linked (digital plus barrier) 0	08/03	global mtn zero cpn ser g index-linked (buffered plus) 0	08/03
global mtn zero cpn ser f index-linked (bull barrier enh return) 0	06/08	global mtn zero cpn ser g equity-linked (digital plus barrier) 0	10/25	global mtn zero cpn ser g index-linked (buffered return nts) 0	05/10
global mtn zero cpn ser f index-linked (bullish barrier booster) 0	01/11	global mtn zero cpn ser g equity-linked (digital return nt) 0	10/02	global mtn zero cpn ser g index-linked (bull barrier enh return) 0	08/31
global mtn zero cpn ser f index-linked (bullish barrier enh ret) 0	05/31	global mtn zero cpn ser g equity-linked (digitil plus barrier nt) 0	10/25	global mtn zero cpn ser g index-linked (bullish barrier enh ret) 0	04/30
global mtn zero cpn ser f index-linked (bullish barrier enh ret) 0	06/28	global mtn zero cpn ser g equity-linked (direct investment nt) 0	01/09	global mtn zero cpn ser g index-linked (bullish barrier enh ret) 0	08/24
global mtn zero cpn ser f index-linked (bullish barrier enh ret) 0	08/01	global mtn zero cpn ser g equity-linked (direct investment nt) 0	02/08	global mtn zero cpn ser g index-linked (bullish barrier enh ret) 0	09/28
global mtn zero cpn ser f index-linked (bullish enh return nt) 0	10/01	global mtn zero cpn ser g equity-linked (enhanced return nt) 0	07/19	global mtn zero cpn ser g index-linked (bullish barrier enh ret) 0	11/30
global mtn zero cpn ser f index-linked (bullish enh return nt) 0	10/22	global mtn zero cpn ser g equity-linked (enhanced return nt) 0	11/20	global mtn zero cpn ser g index-linked (bullish enh return nt) 0	10/31
global mtn zero cpn ser f index-linked (ctgnt return optim sec) 0	01/31	global mtn zero cpn ser g equity-linked (jump securities) 0	01/19	global mtn zero cpn ser g index-linked (bullish enh return nts) 0	11/20
global mtn zero cpn ser f index-linked (leveraged buffered nt) 0	06/08	global mtn zero cpn ser g equity-linked (leveraged buffered nt) 0	04/27	global mtn zero cpn ser g index-linked (capped gears) 0	01/31
global mtn zero cpn ser f index-linked (leveraged index return) 0	04/25	global mtn zero cpn ser g equity-linked (leveraged buffered nts) 0	05/15	global mtn zero cpn ser g index-linked (capped gears) 0	02/28
global mtn zero cpn ser f index-linked (market-linked step up) 0	01/26	global mtn zero cpn ser g equity-linked (leveraged buffered nts) 0	07/19	global mtn zero cpn ser g index-linked (capped gears) 0	02/28
global mtn zero cpn ser f index-linked (market-linked step up) 0	07/27	global mtn zero cpn ser g equity-linked (leveraged buffered nts) 0	10/12	global mtn zero cpn ser g index-linked (capped gears) 0	04/30
global mtn zero cpn ser f index-linked (trgger step performance) 0	11/30	global mtn zero cpn ser g equity-linked (leveraged nts) 0	11/15	global mtn zero cpn ser g index-linked (capped gears) 0	05/31
global mtn zero cpn ser f index-linked (trggr step performance) 0	03/29	global mtn zero cpn ser g equity-linked (levered market plus nt) 0	10/24	global mtn zero cpn ser g index-linked (capped gears) 0	07/31
global mtn zero cpn ser f index-linked (triger return opt secs) 0	02/28	global mtn zero cpn ser g equity-linked (plus) 0	06/05	global mtn zero cpn ser g index-linked (capped gears) 0	09/28
global mtn zero cpn ser f index-linked (triger return opt secs) 0	03/29	global mtn zero cpn ser g equity-linked (plus) 0	08/03	global mtn zero cpn ser g index-linked (capped gears) 0	12/31
global mtn zero cpn ser f index-linked (triger return opt secs) 0	04/20	global mtn zero cpn ser g equity-linked (plus) 0	10/03	global mtn zero cpn ser g index-linked (capped gears) 0	10/26
global mtn zero cpn ser f index-linked (triger step performance) 0	08/31	global mtn zero cpn ser g equity-linked (return optimiz sec) 0	07/25	global mtn zero cpn ser g index-linked (capped leveraged nt) 0	08/31
global mtn zero cpn ser f index-linked (trigger return opt sec) 0	04/30	global mtn zero cpn ser g equity-linked (return optimiz sec) 0	07/25	global mtn zero cpn ser g index-linked (cppd trgr in-step sec) 0	08/31
		global mtn zero cpn ser g equity-linked (trggr performance sec) 0	06/29	global mtn zero cpn ser g index-linked (ctgnt ret optimiz sec) 0	08/31

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Royal Bk CDA (continued)		Royal Bk CDA (continued)		Russian Standard Bank	
global mtn zero cpn ser g index-linked (ctgnt return optim sec) 0	09/28	global mtn zero cpn ser g index-linked (leveraged nts) 0	07/23	sub loan participation nt 10.75	04/10
global mtn zero cpn ser g index-linked (digital nt) 0	10/05	global mtn zero cpn ser g index-linked (market linked sec) 0	07/06	Russian Standard Finance SA	
global mtn zero cpn ser g index-linked (digital nt) 0	12/06	global mtn zero cpn ser g index-linked (market linked secs) 0	04/05	mtn rule 144a 13	04/10
global mtn zero cpn ser g index-linked (digital nts) 0	05/07	global mtn zero cpn ser g index-linked (market linked secs) 0	05/04	Ryder Sys Inc	
global mtn zero cpn ser g index-linked (digital nts) 0	05/07	global mtn zero cpn ser g index-linked (market linked secs) 0	06/04	mtn 2.5	03/01
global mtn zero cpn ser g index-linked (enhanced return nts) 0	06/01	global mtn zero cpn ser g index-linked (mkt linked sec) 0	11/05	mtn 2.45	11/15
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	11/09	global mtn zero cpn ser g index-linked (plus) 0	02/05	Ryerson Inc / Joseph T Ryerson & Son Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	01/11	global mtn zero cpn ser g index-linked (plus) 0	03/02	sr nt 11.25	10/15
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	02/28	global mtn zero cpn ser g index-linked (plus) 0	03/05	sr nt rule 144a 11.25	10/15
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	03/27	global mtn zero cpn ser g index-linked (plus) 0	08/03	Ryland Group Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	05/07	global mtn zero cpn ser g index-linked (plus) 0	10/03	gtd sr nt conv 1.625	05/15
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	05/14	global mtn zero cpn ser g index-linked (return enhanced nt) 0	11/15	Rzd Capital PLC	
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	05/17	global mtn zero cpn ser g index-linked (step securities) 0	08/31	loan participation nt 2.177	02/26
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	06/26	global mtn zero cpn ser g index-linked (strategic accel redemp) 0	07/13	S C C I SpA	
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	07/17	global mtn zero cpn ser g index-linked (strategic accel redemp) 0	05/11	coll nt	11/30
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	09/12	global mtn zero cpn ser g index-linked (trigger return opt secs) 0	09/28	Sabic Capital II BV	
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	09/12	global mtn zero cpn ser g index-linked (trigger return opt secs) 0	09/28	gtd eurobonds 2.625	10/03
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	09/21	global mtn fltg rt ser g equity-linked (auto-callable sec)	04/25	SabMiller Hldgs Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	10/16	medium term sr bk nt zero cpn 0	02/28	gtd nt fltg rt rule 144a 3.04805	08/01
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	10/23	medium term sr bk nt zero cpn 0	02/28	gtd nt rule 144a 2.2	08/01
global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	12/13	mtn fltg rt equity-linked (ctgnt income autocallab sec)	12/13	SabMiller Plc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	01/04	mtn zero cpn ser e equity-linked (buffered bullish enh ret) 0	04/30	global nt rule 144a 6.5	07/15
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	01/05	mtn zero cpn ser g index-linked (leveraged buffered nt) 0	04/27	Sabra Health Care Ltd Partnership / Sabra Cap Corp	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	01/29	Royal Bk Scotland Grp PLC		gtd sr nt 8.125	11/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	03/08	global sub nt 4.7	07/03	sr nt rule 144a 8.125	11/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	03/09	Royal Bk Scotland N V		sr nt rule 144a 8.125	11/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	04/18	rbs nt fixed/fltg rt 5	09/28	Safeguard Scientifics Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	04/27	rbs nt fixed/fltg rt (cpi) 3.9526	03/31	sr deb conv 5.25	05/15
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	05/01	rbs nt fltg rt 3.15	11/22	sr deb conv rule 144a 5.25	05/15
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	05/02	rbs nt step-up 4.5	03/22	Safeway Plc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	07/03	rbs nt step-up 3.25	10/12	eurobd 6.125	12/17
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	07/20	Royal Bk Scotland PLC		Safway Group Hldg LLC / Safway Fin Corp	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	08/02	mtn fltg rt rule 144a	07/20	sr secd 2nd lien nt rule 144a 7	05/15
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	09/21	rbs nt fltg rt equity-linked (variable income nts)	04/30	Sakai City	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	10/12	rbs nt fltg rt equity-linked (variable income nts)	05/31	japan bds 1.59	12/19
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	10/16	rbs retail corp nts 2	01/15	Salesforce Com Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	10/25	rbs retail corp nts 2.1	02/15	sr nt conv rule 144a .25	04/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	11/01	rbs retail corp nts 2.15	02/15	sr nt conv rule 144a .25	04/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	11/08	rbs retail corp nts 5	02/15	Salomon Bros Hldg Co Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	11/08	rbs retail corp nts 5.05	02/15	pass thru cdfs	03/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	11/09	rbs retail corp nts 4.5	03/15	Salomon Brothers Hldg Co Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	11/15	rbs retail corp nts 4.75	03/15	pass-thru cdfs	01/01
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	12/05	rbs retail corp nts 4.75	03/15	Salomon Smith Barney Hldgs Inc	
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	12/12	rbs retail corp nts 4.75	03/15	mtn zero cpn ser m 0	02/28
global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	12/20	rbs retail corp nts 4.25	04/15	Salton Sea Fdg Corp	
global mtn zero cpn ser g index-linked (leveraged nt) 0	07/09	rbs retail corp nts 4.25	07/15	sr secd bd ser f 7.475	11/30
global mtn zero cpn ser g index-linked (leveraged nt) 0	10/05	rbs retail corp nts 4.35	07/15	sr secd bd ser f rule 144a 7.475	11/30
global mtn zero cpn ser g index-linked (leveraged nt) 0	10/05	rbs retail corp nts 4.5	07/15	San Antonio Tex Elec & Gas Rev	
global mtn zero cpn ser g index-linked (leveraged nt) 0	12/18	rbs retail corp nts 4.5	08/15	pass-thru ctf	02/01
global mtn zero cpn ser g index-linked (leveraged nts) 0	04/06	rbs retail corp nts 4.5	10/15	pass-thru ctf	02/01
global mtn zero cpn ser g index-linked (leveraged nts) 0	04/06	rbs retail corp nts 4.25	11/15	muni 2nd mkt derivatives	09/01
global mtn zero cpn ser g index-linked (leveraged nts) 0	07/09	rbs retail corp nts 4.5	11/15	muni 2nd mkt derivatives	09/01
		rbs retail corp nts 4.25	12/15	Sandelman Fin 2006-1 Ltd	
		rbs retail corp nts 4.55	12/15	coll nt	04/15
		Royal Caribbean Cruises Ltd		Sandelman Finance Ltd	
		sr deb 7.25	03/15	coll nts	04/15
		RPM Intl Inc		coll nts	04/15
		global nt 6.5	02/15	coll nts	04/15
		RSB BondCo LLC		coll nts	04/15
		coll notes	04/01	coll nts	04/15
		RSI HOME PRODS INC		coll nts	04/15
		sr secd 2nd lien nt rule 144a 6.875	03/01	coll nts	04/15
		Rural Elec Coop Grantor Tr Cdfs		coll nts	04/15
		gtd tr cert 8.67	09/15	coll nts	04/15
		Rusfinance Bank		coll nts	04/15
		fixed/fltg rt russian bds 8.3	04/24	coll nts	04/15
		fixed/fltg rt russian bds 8.1	07/18	coll nts	04/15
		fixed/fltg rt russian bds 8.3	10/02	coll nts	04/15
		Russia Gov't of		coll nts	04/15
		fltg rt russian nt	10/31	coll nts	04/15
		global bds 7.85	03/10	coll nts	04/15
		government bds 6.2	01/31	coll nts	04/15
		government bds 7.5	03/15	coll nts	04/15
		step down russian bds 6	08/08	coll nts	04/15
		Russian Agricultural Bank		Sandridge Energy Inc	
		loan participation nt 7.875	02/07	sr nt rule 144a 8	06/01
		loan participation nt 7.75	05/29	Sanitec Oyj	
		loan participation nt 5.1	07/25	gtd sr sec fltg rt gbl nts	05/15
		russian bds	02/09	Sanofi SA	
		russian bds	06/05	global nt 1.25	04/10
		russian bds	11/27	sub nt 3a2 2	01/12
		Russian Federation		sub nt 3a2 fltg rt 2.28667	01/12
		global bd 11	07/24	Santander Drive Auto Receivables Tr 2011-1	
		step-down bd 10.5	08/29	coll nt 5.76	05/15
		Russian Railways Joint Stock Co		Santander Drive Auto Receivables Tr 2011-2	
		fixed/fltg rt russian bds	07/16	coll nt 6.36	07/16
				Santander Drive Auto Receivables Tr 2011-3	
				coll nt 6.69	08/15
				Santander Drive Auto Receivables Tr 2011-4	
				coll nt 7.2	11/15
				Santander Drive Auto Receivables Tr 2012-2	
				coll nt 3.2	02/15
				coll nt 3.87	02/15
				Santander Drive Auto Receivables Tr 2012-3	
				coll nt 3.01	04/16
				coll nt 3.64	05/15
				Santander Drive Auto Receivables Tr 2012-4	
				coll nt 3.5	06/15
				Santander Drive Auto Receivables Tr 2012-5	

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Santander Drive Auto Receivables Tr 2012-5 (continued) coll nt 1.56 coll nt 2.7 coll nt 3.3	08/15 08/15 09/17	Schwab Charles Corp New global sr nt 1.5 global sr nt 2.2	03/10 07/25	Shell Intl Fin B V global gtd nt 1.9 global gtd nt 2 global gtd sr nt 1.625 global gtd sr nt fltg rt 2.9205	08/10 11/15 11/10 11/10
Santander Drive Auto Receivables Tr 2012-6 coll nt 1.94 coll nt 2.52	03/15 09/17	Scientific Games Corp gtd sr sub nt 8.125 sr sub nt rule 144a 8.125	09/15 09/15	Shell Lake Wisconsin Nursing Home Revenue bd	09/20
Santander Drive Auto Receivables Tr 2012-A coll nt 1.78 coll nt 2.46	11/15 12/17	Scotts Miracle Gro Co global sr nt 7.25	01/15	ShengdaTech Inc sr nt conv rule 144a 6	06/01
Santander Drive Auto Receivables Tr 2013-2 coll nt 1.33	03/15	Seagate HDD Cayman gtd sr nt rule 144a 7.75 sr nt 3.75 sr nt rule 144a 3.75	12/15 12/15 11/15 11/15	Shikoku Electric Power Co Inc (Japan) bd 2.95 bd 2.72 bd 2.05	04/25 08/24 11/22
Santander Drive Auto Receivables Tr 2013-5 coll nt .82 coll nt 1.55	02/15 10/15	Seagram Joseph E & Sons Inc gtd deb 9.65 sr deb 7.5	08/15 12/15	Shimao Property Hldgs Ltd gtd eurobonds 11	03/08
Santander Drive Auto Receivables Tr 2013-A coll nt 1.02	01/16	Sealed Air Corp New cumulative pfd stk conv ser a 4	03/31	Shinhan Bk global medium term sr nt rule 144a 1.875	07/30
Santander Drive Auto Receivables Tr 2014-2 coll nt .8	04/16	Sears Hldgs Corp gtd sr seed nt 6.625 sr seed nt rule 144a 6.625	10/15 10/15	Shinnekock CLO Ltd coll nt coll nt coll nt coll nt coll nt	07/15 07/15 07/15 07/15 07/15
Santander Drive Auto Receivables Tr 2014-3 coll nt .81	07/16	Sears Mortgage Funding Trust 1988-1 coll bd 0 coll bd 8.7	12/01 12/01	Ship Fin Intl Ltd sr nt conv 3.25	02/01
Santander Drive Auto Receivables Tr 2014-4 coll nt .67 coll nt coll nt 1.08	01/16 01/16 09/17	Sears Mortgage Securities Corp (MPT Stripped) mtg pass thru ctf 8	05/25	Shizuoka City japan bds	01/30
Santander Drive Auto Receivables Tr 2014-5 coll nt .72 coll nt	02/15 02/15	Sears Mtge Funding Tr 1988-1 coll mtg bds 8.7 fltg rt coll mtg bds	12/01 12/01	Shizuoka Prefecture japan bd 1.53 japan bds .142 japan bds .163 japan bds 1.73 japan bds 1.91 japan bds .342 japan bds 1.65 japan bds 1.59 japan bds 1.71	03/27 03/22 04/19 05/28 06/26 08/23 08/28 10/30 11/27
Santander Drive Auto Receivables Tr 2015-2 coll nt .88 coll nt	09/17 09/17	Seattle Wash pass thru ctf pass thru ctf	08/01 08/01	Shutterfly Inc sr nt conv .25 sr nt conv rule 144a .25	05/15 05/15
Santander Drive Auto Receivables Tr 2015-3 coll nt 1.02 coll nt	09/17 09/17	SEB covered bds 4.45 covered bds 1.375 covered bds 3 covered bds .44 covered bds	03/20 05/29 06/20 10/02 11/19	Sibur Secs Ltd gtd nt rule 144a 3.914	01/31
Santander Drive Auto Receivables Tr 2015-4 coll nt 1.2 coll nt	12/17 12/17	SEB AG covered bds .01 covered bds	12/03 12/12	Siemens Financieringsmaatschappij NV nt fltg rt rule 144a 2.22363 nt rule 144a 1.45	05/25 05/25
Santander Hldgs USA Inc sr nt 3.45	08/27	SEB AG Public-Sector Pfandbrief coll nt 3.77	11/14	Sierra Hamilton LLC sr sec nt 12.25	12/15
Santander UK PLC covered bds 4.375	01/24	Securitized Term Auto Receivables Tr 2016-1 coll nt 1.284 coll nt	11/26 11/26	Sierra Pac Pwr Co 1st mtg ser x 10.125	08/01
Sappi Papier Hldg GMBH gtd sr sec global nt 6.625	04/15	SecurNet Mortgage Securities Corporation I ctf 0	12/25	Sierra Timeshare Receivables Funding LLC coll mts 5.84 coll mts	05/21 05/21
Sapporo City of japan bds japan bds .14 japan bds .31 japan bds japan bds .22 japan bds 1.59	02/27 03/20 06/20 07/31 12/20 12/20	Select Income Reit global sr nt 2.85	02/01	Sigmund CBO 2008-1 SA coll nt 4.2	08/09
Savient Pharmaceuticals Inc sr nt conv 4.75	02/01	Sempra Energy nt 6.15	06/15	Sigma Alimentos S A De C V sr nt rule 144a 5.625	04/14
Savings Bank of Ukraine loan participation nt 8.875	03/20	Seneca Gaming Corp sr nt rule 144a 8.25	12/01	Signature QSPE Ltd coll nt fltg rt coll nts	12/22 12/22
Saxon Asset Securities Trust pass-thru ctf 0 pass-thru ctf 0 pass-thru ctf 5.75	02/25 06/25 08/25	Sequenom Inc sr nt conv priv placement 5	01/01	Silver Oak Ltd coll nt coll nt pass-thru ctf pass-thru ctf pass-thru ctf	06/21 06/21 06/21 06/21 06/21
Sberbank loan participation nt 7.4	03/04	Ser 2012-1E Reds Ehp Tr pass-thru ctf pass-thru ctf pass-thru ctf pass-thru ctf pass-thru ctf pass-thru ctf	06/13 06/13 06/13 06/13 06/13 06/21	Silverleaf Fin V LP coll nt 0 coll nt 0 coll nt 0 coll nt 0 coll nt 0 coll nt 0 coll nt 0	07/16 07/16 07/16 07/16 07/16 07/16 07/16
SBM Handset Installment Sales REC Sec 2013-12 pass-thru ctf	07/04	Serbia Rep nt rule 144a 5.875	12/03	Simon Debartolo Group LP nt 7.375 nt rule 144a 7.375	06/15 06/15
SBM Handset Installment Sales REC Sec 2013-6 pass-thru ctf	01/04	Service Corp Intl sr nt 7.625 sr nt rule 144a 7.625	10/01 10/01	Simon Pty Group LP global nt 6.125 sr nt rule 144a 1.5	05/30 02/01
SBM Handset Installment Sales REC Sec 2013-9 pass-thru ctf pass-thru ctf	04/04 04/04	Servicemaster Co nt 7.1	03/01	Sina Corp sr nt conv 1 sr nt conv rule 144a 1	12/01 12/01
SBM Handset Installment Sales REC Sec 2014-3 pass-thru ctf pass-thru ctf	10/04 10/04	ServiceNow Inc sr nt zero cpn conv rule 144a 0 sr nt zero cpn conv rule 144a 0	11/01 11/01	Sinclair Broadcast Group Inc sr sub nt conv 2 sr sub nt conv rule 144a 4.875	07/15 07/15
SC Germany Consumer 08-1 Ltd pass-thru ctf pass-thru ctf	08/31 08/31	ServiceSource Intl Inc sr nt conv 1.5 sr nt conv rule 144a 1.5	08/01 08/01	Sinclair Television Group Inc gtd sr nt 8.375 sr nt rule 144a 8.375	10/15 10/15
SC Student Loan Corp coll nt	03/01	Servus LUX Hldg SCA gtd sr sec global nt 7.75	06/15	Singapore (Republic of) govt bd 4	09/01
Schaeffler Fin BV gtd sr sec global nt 4.25	05/15	Seven & I Hldgs Co Ltd japan bds .15 japan bds 1.94	06/20 06/20	Sinopec Cap 2013 Ltd gtd sr nt rule 144a 1.875	04/24
Schaeffler Hldg Fin BV gtd pik nt 6.875 sr seed nt pik toggle rule 144a 6.875	08/15 08/15	Severstal Columbus Escrow LLC sr seed 1st priority nt 10.25 sr seed 1st priority nt rule 144a 10.25	02/15 02/15	Sinopec Group Overseas Dev (2013) Ltd gtd global bds 2.5	10/17
Schlumberger Hldgs Corp sr nt rule 144a 2.35	12/21	SG Issuer gtd flt rate euro mtn	05/23	Sinopec Group Overseas Dev (2015) Ltd gtd global bds .5	04/27
		SG Structured Prods Inc nt fltg rt ser 2010-71 (leveraged cms) nt fltg rt ser 2011-50 3.08849 nt ser 2011-109 3.75	10/15 03/15 05/14	Sinostrong Int'l Ltd coll nt 4	05/30

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Sitel LLC / Sitel Fin Corp		Slovenia Gov't of		Societe Generale (continued)	
gtd sr nt 11.5	04/01	government bds	10/04	mtn zero cpn 0	05/01
sr nt rule 144a 11.5	04/01	Slovenia Rep		mtn zero cpn 0	05/09
SK Innovation Co Ltd		sr nt rule 144a 4.75	05/10	mtn zero cpn 0	05/29
eurobonds 3.625	08/14	Slovenska Sporitelna AS		mtn zero cpn 0	05/29
SK Telecom Ltd		covered bds .5	08/20	mtn zero cpn 0	05/31
mtn rule 144a 2.125	05/01	covered bds 2.85	09/28	mtn zero cpn 0	06/13
Skagit Cnty Wash Pub Hosp Dist No 001		covered bds	12/17	mtn zero cpn 0	06/19
muni 2nd mkt derivatives	12/01	Smart ABS Ser 2012-2 US Tr		mtn zero cpn 0	06/26
Skandiabanken AB		pass-thru ctf 2.06	03/14	mtn zero cpn 0	06/27
covered bds	01/22	pass-thru ctf	03/14	mtn zero cpn 0	06/29
covered bds	03/21	Smart ABS Series 2012-4US Tr		mtn zero cpn 0	06/29
covered bds	09/28	pass-thru ctf 1.25	08/14	mtn zero cpn 0	07/09
covered bds	10/04	pass-thru ctf	08/14	mtn zero cpn 0	07/09
Skandiabanken Boligkreditt AS		Smart ABS Series 2013-1US		mtn zero cpn 0	07/10
covered bds	10/04	pass-thru ctf 1.05	10/14	mtn zero cpn 0	07/12
Skandinaviske Enskilda Banken AB		pass-thru ctf	10/14	mtn zero cpn 0	07/23
nt rule 144a 1.75	03/19	Smart ABS Series 2014-1US Tr		mtn zero cpn 0	07/27
SKF AB		pass-thru ctf .95	02/14	mtn zero cpn 0	08/08
nt 3.875	05/25	pass-thru ctf	02/14	mtn zero cpn 0	08/22
Sky Financial Securitization Corp IV		Smart ABS Series 2015-1US Tr		mtn zero cpn 0	08/22
coll nt 6.705	07/16	pass-thru ctf 1.5	09/14	mtn zero cpn 0	08/22
Sky Financial Securitization Corp. IV		pass-thru ctf	09/14	mtn zero cpn 0	08/28
coll nt 5.398	07/16	Smart ABS Series 2015-3US Tr		mtn zero cpn 0	08/29
Skytop CLO Ltd		pass-thru ctf	04/16	mtn zero cpn 0	09/17
coll nts 5.36	12/25	Smith & Wesson Hldg Corp		mtn zero cpn 0	10/05
coll nts	12/25	sr nt rule 144a 5	07/15	mtn zero cpn 0	10/11
coll nts	12/25	Smith's Food & Drug Centers Inc		mtn zero cpn 0	11/06
coll nts	12/25	pass-thru ctf 9.2	07/02	mtn zero cpn 0	03/07
coll nts	12/25	Smithfield Foods Inc		mtn zero cpn 0	04/06
SLC Student Ln Tr		global sr nt rule 144a 5.25	08/01	mtn zero cpn 0	09/06
coll nt	05/15	Smucker J M Co		us corp mtn zero 0	03/29
global nt fltg rt	02/15	gtd nt 1.75	03/15	Societe Generale Scf	
global nt fltg rt	03/15	nt rule 144a 1.75	03/15	covered bds 3.375	04/16
SLC Student Loan Tr 2008-2		Smurfit Kappa Acquisitions		covered bds 3.375	04/16
coll nt	09/15	gtd sr sec global nt 5.125	09/15	covered bds 5.215	09/29
SLM Corp		sr secd nt rule 144a 4.875	09/15	covered bds 5.215	09/29
ed nt ser b 5.25	03/15	SNAI SPA		covered bds 5.215	09/29
ed nt ser b step-up 7	03/15	sr sec global nt 7.625	06/15	Societe Generale SFH	
ed nt ser b step-up 5	12/15	sr sub global nt 12	12/15	covered bds	04/26
ed nt ser b step-up 5.2	12/15	Snap On Inc		covered bds .175	07/17
ed nt ser b step-up 5.45	12/15	nt 4.25	01/15	covered bds	12/19
ed nt ser b step-up 5.45	12/15	Snohomish Cnty Wash Pub Util Dist No 001		Softbank Mobile Corp Credit Tr 2013-12	
ed nt ser b step-up 5.75	12/15	Elec Rev		pass-thru ctf	07/04
ed nt ser b step-up 5.95	12/15	pass-thru ctf	12/01	Softbank Mobile Corp Credit Tr 2013-6	
ed nt ser b step-up 6.25	12/15	Sociedad Hipotecaria Federal SNC		pass-thru ctf	01/04
ed nt ser b step-up 6.25	12/15	certificados bursatiles 4.54	06/14	Softbank Mobile Corp Credit Tr 2013-9	
ed nt ser b step-up 6.3	12/15	Societa di Cartolarizzazione dei Crediti INPS (SCCI SPA)		pass-thru ctf	04/04
ed nt ser b step-up 6.35	12/15	coll nts	11/30	Softbank Mobile Corp Credit Tr 2014-3	
ed nt ser b 5.45	03/15	Societe Generale		pass-thru ctf	10/04
ed nt ser b 5.55	03/15	gbp\$ sub emtn 5.4	01/30	Soho House Bond Ltd	
ed nt ser b 5.6	03/15	mtn fltg rt	12/26	gtd sr sec global nt 9.125	10/01
ed nt ser b 5.6	03/15	mtn rule 144a 2.625	10/01	gtd sr sec global nt 9.125	10/01
ed nt ser b 5.65	03/15	mtn fltg rt	10/01	Solar Pwr Hldgs Co Ltd	
ed nt ser b 5.6	06/15	mtn fltg rt	01/02	sr nt conv 3.5	01/15
mtn ser a 5	06/15	mtn fltg rt	02/05	sr nt conv rule 144a 3.5	01/15
mtn ser a step-up 5.32	04/25	mtn fltg rt	02/08	SolarCity Corp	
mtn ser a step-up 6	06/15	mtn fltg rt	03/01	solar bd 2.65	05/21
mtn fltg rt ser a (cpi) 4.0911	01/16	mtn fltg rt	03/02	solar bd ser 2015/c104-3 2.65	10/16
mtn ser a 8.45	06/15	mtn fltg rt	03/13	solar bd ser 2015/c109-3 2.65	11/05
SLM Private Credit Student Loan Trust		mtn fltg rt	03/20	solar bd ser 2015/c114-3 2.65	11/19
coll nt	06/15	mtn fltg rt	03/23	solar bd ser 2015/c119-3 2.65	12/03
coll nt 0	06/15	mtn fltg rt	03/30	solar bd ser 2015/c12-3 2.65	04/02
SLM Student Ln		mtn fltg rt	04/30	solar bd ser 2015/c124-3 2.65	12/17
coll nt	07/25	mtn fltg rt	05/15	solar bd ser 2015/c129-3 2.65	12/31
SLM Student Ln Tr		mtn fltg rt	05/18	solar bd ser 2015/c17-3 2.65	04/09
coll nt	01/25	mtn fltg rt	07/06	solar bd ser 2015/c2-3 2.6	03/19
coll nt	01/25	mtn fltg rt	07/06	solar bd ser 2015/c22-3 2.65	04/23
coll nt	04/25	mtn fltg rt	07/31	solar bd ser 2015/c30-3 2.65	05/14
coll nt	10/25	mtn fltg rt	07/31	solar bd ser 2015/c38-3 2.65	05/29
coll nt	10/25	mtn fltg rt	08/02	solar bd ser 2015/c42-3 2.65	06/11
coll nt	10/25	mtn fltg rt	08/10	solar bd ser 2015/c46-3 2.65	06/18
global nt fltg rt	07/25	mtn fltg rt	08/31	solar bd ser 2015/c50-3 2.65	06/25
global nt fltg rt student ln taxable	01/25	mtn fltg rt	09/12	solar bd ser 2015/c54-3 2.65	07/02
global student ln taxable nt fltg rt	04/25	mtn fltg rt	09/13	solar bd ser 2015/c59-3 2.65	07/16
SLM Student Ln Tr 2007-1		mtn fltg rt	09/18	solar bd ser 2015/c64-3 2.65	07/23
flt rt student ln asset-bkd nt	07/25	mtn fltg rt	09/27	solar bd ser 2015/c69-3 2.65	08/06
SLM Student Loan Tr 2003-14		mtn fltg rt	09/27	solar bd ser 2015/c7-3 2.65	03/26
flt rt student loan taxable glb nt	12/25	mtn fltg rt	10/05	solar bd ser 2015/c74-3 2.65	08/13
SLM Student Loan Tr 2008-5		mtn fltg rt	10/05	solar bd ser 2015/c79-3 2.65	08/20
coll nt	01/25	mtn fltg rt	10/12	solar bd ser 2015/c84-3 2.65	08/27
SLM Student Loan Tr 2013-5		mtn fltg rt	10/19	solar bd ser 2015/c89-3 2.65	09/03
coll nt	05/25	mtn fltg rt	11/01	solar bd ser 2015/c94-3 2.65	09/17
SLM Student Loan Trust		mtn fltg rt	11/07	solar bd ser 2015/c99-3 2.65	10/01
coll nt 0	07/15	mtn fltg rt rule 144a	10/01	sr nt conv 2.75	11/01
coll nt 0	09/17	mtn zero cpn 0	01/09	Solazyme Inc	
coll nt 0	09/17	mtn zero cpn 0	01/19	sr sub nt conv 6	02/01
coll nt 0	09/17	mtn zero cpn 0	01/25	sr sub nt conv rule 144a 6	02/01
coll nt 0	12/16	mtn zero cpn 0	01/25	Sonat Inc	
coll nt 0	12/17	mtn zero cpn 0	01/30	deb 7	02/01
coll nt 0	12/17	mtn zero cpn 0	02/07	Sonic Automotive Inc	
coll nt 0	12/17	mtn zero cpn 0	02/22	gtd global sr sub nt ser b 9	03/15
coll nt 0	12/17	mtn zero cpn 0	02/23	gtd sr sub nt rule 144a 9	03/15
flt rt asset-bkd ctf 0	10/25	mtn zero cpn 0	03/09	Sony Corp	
Slovakia Gov't of		mtn zero cpn 0	03/16	japan bds 2.004	12/20
government bds 1.5	11/28	mtn zero cpn 0	03/22	Sophia Hldg Fin / Sophia Hldg Fin Inc	
government bds 1.5	11/28	mtn zero cpn 0	04/02	sr pik toggle nt rule 144a 9.625	12/01
government bds 1.5	11/28	mtn zero cpn 0	04/06	SOQ Sukuk A QSC	
japan bds .99	06/25	mtn zero cpn 0	04/06	gtd tr ctf 2.099	01/18
sr global nt 2.125	04/25	mtn zero cpn 0	04/06	Sor Boligkreditt AS	
Slovenia (Govt of)		mtn zero cpn 0	04/17	covered bds	06/20
govt bd 4	03/22	mtn zero cpn 0	04/25		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Sor Boligkredit AS (continued)		Sparkasse Koelnbonn (continued)		Stanton CDO I SA	
covered bds	06/20	german bds 3.25	01/05	coll nt	10/28
covered bds	09/14	german bds 4.25	02/15	coll nt	10/28
covered bds	09/14	german bds 3.25	04/15	coll nt	10/28
Sotherly Hotels LP		sub german bds 6.213	05/28	coll nt	10/28
sr nt 8	09/30	sub german bds 6.75	06/27	coll nt	10/28
Soufun Hldgs Ltd		Spectra Energy Capital LLC		coll nt	10/28
sr nt conv 2	12/15	global gtd sr nt 6.2	04/15	Staples Inc	
sr nt conv rule 144a 2	12/15	Spectra Energy Partners, LP		global sr nt 2.75	01/12
South Carolina Elec & Gas Co		sr nt 2.95	09/25	Starbucks Corp	
1st mtg bd 5.25	11/01	Spectrum Brands Inc		global sr nt 2	12/05
1st mtg bd 6.5	11/01	sr sec global nt 9.5	06/15	Stark (Cnty of) OH	
South Carolina Student Ln Corp Ed Ln Rev		sr secd nt 9.5	06/15	bds 5.3	07/20
coll nt	12/03	sr secd nt rule 144a 9.5	06/15	Starvest Emerging Markets CBO II	
South Cent Bell Tel Co		sr secd nt rule 144a 9.5	06/15	bd	05/21
deb 9.875	09/15	Spectrum Pharmaceuticals Inc		Starwood Hotels & Resorts Worldwide Inc	
South Jersey Gas Co		sr nt conv 2.75	12/15	global sr nt 6.75	05/15
secd mtn ser a 1998-1 7.125	10/22	sr nt conv rule 144a 2.75	12/15	Starwood Ppty Tr Inc	
secd mtn ser a 2000-1 ambac ins 7.97	08/01	Speedy Cash Inter Hldgs Corp		sr nt conv 4.55	03/01
South Orange Cnty Calif Pub Fin Auth Spl Tax Rev		sr secd nt rule 144a 10.75	05/15	State Board of Regents of The State of UT	
mun 2nd mkt derivative	08/15	Split 2 Srl		coll nt 5	11/01
mun 2nd mkt derivative	08/15	coll nt	10/25	State Grid Overseas Invt 2013 Ltd	
mun 2nd mkt derivative	08/15	coll nt	10/25	gtd sr nt rule 144a 1.75	05/22
South Orange Cnty Calif Pub Fing Auth Spl Tax Rev		coll nt	10/25	State Str Bk & Tr Co	
mun 2nd mkt derivative	08/15	Spokane Cnty Wash Sch Dist No 081 Spokane		pass thru ctf	12/01
South Washington Cnty Indpt Sch Dist No 833 Minn		pass-thru ctf	12/01	pass thru ctf	12/15
mun 2nd mkt derivatives (drivers)	02/01	Sprint Corp		State Str Bk & Tr Co Boston Mass	
mun 2nd mkt derivatives (putters)	02/01	gtd nt rule 144a 9	11/15	sub bk nt 5.25	10/15
Southern Bell Tel & Teleg Co		Spyglass Trust-6		State Str Corp	
deb 8.625	09/01	bd	12/01	global jr sub deb 4.956	03/15
Southern Calif Edison Co		SSB RV Trust		global sr nt 1.35	05/15
1st & ref mtg bd ser 93i 6.9	10/01	coll nt 6.64	04/15	State Street Bank Tr Co	
1st & ref mtg bd ser 93i mbia ins 6.9	10/01	SSH Hldgs Inc		mun secondary mkt deriv	01/01
1st & ref mtg bd ser 2008b 5.5	08/15	sr nt pig toggle nt rule 144a 9	05/01	Stater Bros Hldgs Inc	
1st & ref mtg ser 86-b 8.625	03/15	SSI Invs Ltd / SSI Co Issuer LLC		gtd sr nt 7.375	11/15
Southern Calif Gas Co		gtd sr nt 11.125	06/01	sr nt rule 144a 7.375	11/15
1st mtg bd 5.45	04/15	sr nt rule 144a 11.125	06/01	Station Casinos Inc	
1st mtg bd ser qq 1.55	06/15	St Barbara Ltd		sr sub nt 6.625	03/15
1st mtg ser w 9.625	11/01	sr sec 1st lien nt 8.875	04/15	sr sub nt rule 144a 6.625	03/15
Southern Co		St George Bank Ltd		Station Casinos LLC	
sr nt 1.55	07/01	fixed/fltg rt australian bds 10	05/09	sr nt step-up 3.66	06/18
sr nt ser 2013a 2.45	09/01	fltg rt austrian bds	05/09	sr nt step-up rule 144a 3.66	06/18
Southern Co (The)		St Johns Cnty Fla Sales Tax Rev		Statoil Asa	
fltg rt nt	05/18	mun 2nd mkt derivatives	10/01	global gtd nt 1.2	01/17
Southern Conn Gas Co		St Jude Med Inc		global gtd nt 1.15	05/15
medium term nt rule 144a ser mtn-iv (1st mtg) 7.5	12/15	sr nt 2	09/15	global gtd nt 1.95	11/08
Southern Elec Generating Co		St Vincent and The Grenadines Gov't of		global gtd nt fltg rt 2.12875	05/15
gtd sr nt ser 2013a rule 144a 2.2	12/01	eurobonds 8.5	05/18	global gtd nt fltg rt 2.80325	11/08
Southern Pwr Co		Stadshypotek AB		Stats Chippac Ltd	
sr nt 1.5	06/01	covered bds	01/03	sr nt rule 144a 4.5	03/20
Southwest Airs Co		covered bds	03/12	Steel Funding Ltd	
ser 1995-a4 pass-thru ctf 7.64	01/01	covered bds 3	03/21	loan participation nt 4.45	02/19
Southwestern Bell Tel Co		covered bds 1.25	05/23	Stericycle Inc	
deb 8.75	09/01	covered bds	06/01	dep shs rep 1/10th mandatory pfd stk conv ser a 5.25	09/15
Southwestern Elec Pwr Co		covered bds 1	06/19	Sterling Bank Consumer Loan Tr	
sr nt ser f 5.875	03/01	covered bds	08/17	consumer loan pas-thru ctf 6.55	12/17
Southwestern Energy Co		covered bds 3	12/19	Sterling Bank Consumer Loan Trust	
depository shs rep 1/20th pfd stk mandatory conv ser b 6.25	01/15	Standard Chartered (Ct) Ltd		pass-thru ctf 6.55	12/17
global sr nt 5.05	01/23	coll nt 2	02/12	pass-thru ctf 7.135	12/17
nt rule 144a 7.5	02/01	coll nt 5.25	02/12	STH Holding Corp	
sr nt 7.5	02/01	coll nt 6	02/12	sr secd nt rule 144a 8	03/15
Southwestern Pub Svc Co		coll nt 2	04/25	Stichting Dfm Vehicle Loans Securitisation 2005	
sr nt ser g 8.75	12/01	coll nt 5.25	04/25	coll nt	08/20
Sovereign Bank		coll nt 6	04/25	coll nt	08/20
sub bank nt 8.75	05/30	coll nt 9	03/22	coll nt	08/20
Spain Gov't of		coll nt 2	06/09	Stone Tower CLO IV Ltd	
government bds 4.5	01/31	coll nt 5.25	06/09	coll nt .25	03/16
government bds .25	04/30	coll nt 6	06/09	coll nt 6.95	03/16
government bds 4.1	07/30	coll nt 2	09/02	coll nt	03/16
government bds 4.1	07/30	coll nt 5.25	09/02	coll nt	03/16
government bds 4.1	07/30	coll nt 5.5	09/02	coll nt	03/16
government bds 3.75	10/31	coll nt 6	09/02	coll nt	03/16
Spain Kingdom		coll nt 2	12/28	Stonehenge Capital Fund Kentucky I LLC	
mnt rule 144a 4	03/06	coll nt 5.25	12/28	coll nt 5.12	03/01
Sparebank 1 Boligkredit AS		coll nt 5.5	12/28	Stonehenge Capital Fund North Carolina V LLC	
covered bds 1.25	02/05	coll nt 6	12/28	coll nt 8	10/15
covered bds 1.25	02/28	Standard Chartered PLC		Storebrand Asa	
covered bds .12	06/04	japan bds .313	06/05	fltg rt norwegian nt	10/22
covered bds	08/16	nt fltg rt rule 144a 2.37133	04/17	Storebrand Boligkredit AS	
covered bds	09/11	nt rule 144a 1.7	04/17	covered bds	06/28
covered bds .125	11/12	Standard Pac Corp New		STRIPS III LLC	
Sparebank 1 Naeringskredit AS		gtd sr nt 8.375	05/15	coll nt 0	03/24
covered bds	06/18	sr nt rule 144a 8.375	03/15	Strips III Ltd	
covered bds	10/10	Stanfield Veyron CLO Ltd		coll nt 3.308	03/24
Sparebanken Oest		coll nt	07/15	coll nt 5	03/24
covered bds	02/22	coll nt	07/15	coll nt 5	03/24
Sparebanken Vest Boligkredit AS		coll nt	07/15	coll nt 5	03/24
covered bds	05/04	coll nt	07/15	coll nt 5.146	03/24
covered bds 1.5	09/11	coll nt	07/15	coll nt 6.3	03/24
covered bds	09/13	coll nt	07/15	coll nt 5	03/24
Spark Tr 0001		Stanley Black & Decker Inc		coll nt 4.464	03/24
pass-thru ctf	03/18	corp units 4.75	11/17	coll nt 5	03/24
Sparkasse Koelnbonn		global sub nt 1.622	11/17	coll nt 5	03/24
covered bds	01/30	jr sub nt 4.25	11/17	coll nt 5.007	03/24
covered bds 4.3	04/10	sub nt 2.451	11/17	coll nt	03/24

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Strips III Ltd (continued)		Sunshine Tr (continued)		Swisscom AG	
pass-thru ctf 0	03/24	pass-thru ctf	07/31	swiss bds 3.25	09/14
Structured Asset Investment Ln Trust		pass-thru ctf	07/31	Switzerland Govt	
pass-thru ctf 0	09/25	pass-thru ctf	07/31	govt bds 3	01/08
pass-thru ctf 0	09/25	pass-thru ctf	07/31	Sydney Arpt Fin Co Pty Ltd	
pass-thru ctf 0	09/25	pass-thru ctf	07/31	cad\$ sr secd nt 4.602	07/27
pass-thru ctf 0	09/25	pass-thru ctf	07/31	Syncreon Global Ireland Ltd / Syncreon	
pass-thru ctf 0	09/25	pass-thru ctf	07/31	Global Fin US Inc	
pass-thru ctf 0	09/25	pass-thru ctf	07/31	gtd sr nt rule 144a 9.5	05/01
pass-thru ctf 0	09/25	pass-thru ctf	07/31	sr nt rule 144a 9.5	05/01
pass-thru ctf 0	09/25	pass-thru ctf	07/31	Synnex Corp	
pass-thru ctf 0	09/25	pass-thru ctf	07/31	nt conv 4	05/15
pass-thru ctf 0	09/25	pass-thru ctf	07/31	sr nt conv rule 144a 4	05/15
pass-thru ctf 0	09/25	Suntrust Auto Receivables Tr 2015-1		Sysco Corp	
pass-thru ctf 0	09/25	coll nt .99	06/15	sr nt 5.25	02/12
pass-thru ctf 6	09/25	Suntrust Bk Atlanta		T Mobile USA Inc	
		medium term sub bk nt 7.25	03/15	sr nt 5.25	09/01
Structured Asset Secs Corp Tr 2003-32		Suntrust Bks Inc		T-Mobile USA Inc	
pass-thru ctf 4.5	11/25	global mtn fixed/fltg rt ser a 2.27225	04/30	sr nt rule 144a 5.25	09/01
pass-thru ctf 4.5	11/25	global mtn fixed/fltg rt ser a 2.60878	07/30	Tagus-Sociedade de Titularizacao de Creditos	
pass-thru ctf 4.5	11/25	global mtn fixed/fltg rt ser a 2.12688	04/30	pass-thru ctf 2.98	02/16
pass-thru ctf 5	11/25	global mtn fixed/fltg rt ser a 2.23419	05/29	Taipei Fubon Commercial Bank CO Ltd	
		global mtn fltg rt ser a 2.37688	04/30	sub taiwan bds 1.65	03/18
Structured Asset Securities Corp		global mtn fltg rt ser a 3.25878	07/30	sub taiwan bds 1.7	08/05
pass-thru ctf 0	07/25	global sr nt 2.35	11/01	Taiwan Gov't of	
pass-thru ctf 0	07/25	Superior Plus Corp		government bds	09/24
pass-thru ctf 3.25	07/25	cad\$ sub deb conv 6	06/30	government bds	11/24
pass-thru ctf 4.5	07/25	Susa Partnership L P		Taiwan Government	
pass-thru ctf 4.5	07/25	deb 7.45	07/01	twd\$ govt bd 2.375	03/14
pass-thru ctf 5	07/25	Svenska Handelsbanken AB		Take-Two Interactive Software Inc	
pass-thru ctf 5	07/25	ext fltg rt nt	10/04	sr nt conv 1	07/01
Structured Enhanced Trust Securities		fltg rt japan bds	07/05	Takeda Pharmaceutical Co Ltd	
nt 0	07/15	japan bds .667	07/05	japan bds .549	03/22
nt 6.506	07/15	Svenska Handelsbanken AB Publ		Talor Prodtn LLC / Talos Prodtn Fin Inc	
Stryker Corp		mtn 1.625	03/21	sr nt rule 144a 9.75	02/15
global nt 1.3	04/01	Swedbank AB		nt 6.1	05/15
Student Loan Acquisition Auth of Arizona		fltg rt norwegian nt	04/23	Tanner Servicios Financieros SA	
pass-thru ctf 5.875	05/01	mtn rule 144a 1.75	03/12	sr nt rule 144a 4.375	03/13
Suburban Propane Prtnrs LP / Subn Energy Fin Corp		mtn rule 144a 1.6	03/02	Targa Res Partners LP / Targa Res Partners Fin	
sr nt 7.5	10/01	Swedbank Mtge AB		global sr nt 7.875	10/15
sr nt rule 144a 7.5	10/01	covered bds	02/05	sr nt rule 144a 5	01/15
Sukuk Funding (No 3) Ltd		covered bds	03/28	sr nt rule 144a 7.875	10/15
tr ctf 4.348	12/03	covered bds 1.375	04/02	Targa Res Partners LP / Targa Res Partners Fin Corp	
Sumitomo Corp (Japan)		covered bds 1.75	04/23	sr nt 5	01/15
japan bd 1.89	03/16	covered bds 5.95	06/18	Target Corp	
japan bd fixed / fltg rt 2.37	02/13	covered bds 3.75	09/19	global nt 6	01/15
Sumitomo Mitsui Bkg Corp		covered bds	09/19	mtn ser i 4.875	05/15
gtd sr bd 2.5	07/19	covered bds	10/02	Tax Liens Securitization Tr 2010-1	
sr bd restricted 1.5	01/18	covered bds	10/25	pass-thru ctf .88	04/15
sr nt fltg rt 3a2 3.10156	07/23	covered bds	10/29	pass-thru ctf .88	04/15
sr nt 3a2 1.95	07/23	covered bds	11/21	TBG Global PTE Ltd	
sr nt 3a2 1.762	10/19	covered bds	11/26	gtd sr nt rule 144a 4.625	04/03
sr nt fltg rt 1.93917	01/16	covered bds	12/06	Tcf Auto Receivables Owner Tr 2014-1	
sr nt fltg rt 3a2 3.01194	10/19	covered bds	12/10	pass-thru ctf 1	09/17
sr sub nt 3a2 1.75	01/16	covered bds	12/28	Tcf Auto Receivables Owner Tr 2015-1	
Sumitomo Mitsui Tr Bank Ltd		Sweden Kingdom		coll nt 1.02	08/15
gtd global bds 1.8	03/28	emtn rule 144a .875	01/23	Teck Cominco Ltd	
gtd global bds 2.95	09/14	emtn rule 144a 1	10/05	global gtd nt 2.5	02/01
japan bds .239	01/25	emtn rule 144a 1	02/27	TECO Fin Inc	
japan bds .325	05/02	Swedish Covered Bond Corp		gtd nt fltg rt 2.30802	04/10
japan bds .341	07/27	covered bds	03/19	Telcordia Technologies Inc	
japan bds .275	10/30	covered bds 4	03/21	sr secd 2nd lien nt rule 144a 11	05/01
Summit Lake CLO Ltd		covered bds 5.95	06/26	Telecom Italia Cap	
coll nt	02/24	covered bds	06/29	global gtd sr nt 6.999	06/04
coll nt	02/24	covered bds	07/09	Telecommunication Sys Inc	
coll nt	02/24	covered bds	09/10	sr nt conv rule 144a 7.75	06/30
coll nt	02/24	covered bds	10/08	Telefonica Emisiones S A U	
coll nt	02/24	covered bds	11/12	global gtd mtn 3.192	04/27
coll nt	02/24	covered bds 4	11/21	Telefonos de Mexico SAB de CV	
coll nt	02/24	covered bds 4	12/19	certificados bursatiles 8.27	04/05
Sunac China Hldgs Ltd		Swedish Export Cr Corp		Telus Corp	
gtd eurobonds 9.375	04/05	global mtn ser f 1.125	04/05	cad\$ nt 1.5	03/27
Sunbeam Corp Del New		mtn fltg rt ser d (cms)	07/25	Tembec Inds Inc	
nt zero cpn conv rule 144a 0	03/25	global mtn fltg rt ser f 2.43725	10/04	global gtd sr secd nt 11.25	12/15
sr sub deb zero cpn conv 0	03/25	mtn zero cpn index-linked (accelerated return nts) 0	01/26	nt rule 144a 11.25	12/15
Suncor Energy Inc		mtn zero cpn index-linked (accelerated return nts) 0	02/23	sr secd nt rule 144a 11.25	12/15
nt 6.1	06/01	mtn zero cpn index-linked (accelerated return nts) 0	05/25	Temple Inland Inc	
SunEdison Inc		mtn zero cpn index-linked (accelerated return nts) 0	06/29	sr nt 6.875	01/15
gtd sr secd nt conv rule 144a 5	07/02	mtn zero cpn index-linked (accelerated return nts) 0	07/27	Tencent Hldgs Ltd	
sr nt conv 2	10/01	mtn zero cpn index-linked (accelerated return nts) 0	08/31	sr nt rule 144a 3.375	03/05
sr nt conv rule 144a 2	10/01	mtn zero cpn index-linked (accelerated return nts) 0	09/28	Tenet Healthcare Corp	
Sungard Data Sys Inc		mtn zero cpn index-linked (accelerated return nts) 0	10/26	gtd sr secd nt rule 144a 10	05/01
gtd sr nt 7.375	11/15	mtn zero cpn index-linked (accelerated return nts) 0	11/30	sr secd nt 6.25	11/01
sr nt rule 144a 7.375	11/15	mtn zero cpn index-linked (accelerated return nts) 0	12/21	sr secd nt rule 144a 6.25	11/01
SunPower Corp		Swedish Expt Cr Corp		sr secd nt rule 144a 6.25	11/01
sr deb conv .75	06/01	deb 10.15	12/07	Tenneco Automotive Inc	
sr deb conv rule 144a .75	06/01	Swift Svcs Hldgs Inc		gtd sr nt 7.75	08/15
Sunrise Communications Hldgs SA		gtd sr secd priority nt 10	11/15	sr nt rule 144a 7.75	08/15
global bds 8.5	12/31	sr secd 2nd priority nt rule 144a 10	11/15	Tenzing Cfo SA	
Sunshine Tr				coll nt	12/31
pass-thru ctf	07/31			coll nt	12/31
pass-thru ctf	07/31			coll nt	12/31
pass-thru ctf	07/31			coll nt	12/31
pass-thru ctf	07/31			coll nt	12/31
pass-thru ctf	07/31			coll nt	12/31
pass-thru ctf	07/31			coll nt	12/31

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Tenzing Cfo SA (continued)		TMK Capital SA		Toronto Dominion Bk Ont (continued)	
coll nt	12/31	loan participation nt 7.75	01/27	global mtn zero cpn index-linked (leveraged capped buffer nt) 0	11/19
coll nt	12/31	TMX Fin LLC / Titlemax Fin Corp		global mtn zero cpn index-linked (leveraged capped buffered nt) 0	10/22
Teppco Partners LP		sr secd nt rule 144a 8.5	09/15	global mtn zero cpn index-linked (leveraged capped buffered) 0	01/16
gtd sr nt 6.65	04/15	TNK-BP Finance SA		global mtn zero cpn index-linked (leveraged capped buffered) 0	09/11
Terra Boligkredditt AS		global mtn rule 144a 7.875	03/13	global mtn zero cpn index-linked (mkt-linked sec) 0	05/04
covered bds 4.65	06/08	TNT NV		global mtn zero cpn ser a equity-linked (lev cppd buffered nt) 0	05/03
covered bds	06/08	eurobonds 7.5	08/14	global sr mtn zero cpn index-linked (buffered digital nts) 0	05/15
covered bds	12/03	Tobacco Settlement Financing Corp (NJ) (United States)		global sr mtn zero cpn index-linked (leveraged capped buffer nt) 0	01/16
Terra II Mezzanine CLO LLC		coll nt 5.375	06/01	global sr mtn zero cpn index-linked (leveraged capped buffer nt) 0	04/26
coll nt 5	03/20	Tobacco Settlement Financing Corp (NJ) Ser 2007-1		global sr mtn zero cpn index-linked (leveraged capped buffered) 0	06/15
coll nt 8	03/20	coll nt 5	06/01	medium term bk nt ser a 1.4	04/30
coll nt 11	03/20	Tobacco Settlement Revenue Mgmt Auth		medium term sr nt fltg rt ser a 1.86347	03/13
Terra II Senior CLO Ltd		coll nt 5	06/01	medium term sr nt fltg rt ser a 2.3169	04/30
coll nt	03/20	Toho Gas Co Ltd (Japan)		medium term sr nt ser a 1.625	03/13
Tervita Corp		bd 3.175	02/19	medium term sr nt ser a 2.625	09/10
sr nt rule 144a 10.875	02/15	Tohoku Electric Power Co Inc (Japan)		mtn zero cpn index-linked (leveraged capped buffered nt) 0	05/14
sr secd nt rule 144a 8	11/15	bd 2.95	04/25	Toronto ONT CDA	
Tesla Mtrs Inc		Tokyo (Metropolis of)		deb 5.6	12/18
sr nt conv 1.5	06/01	jpy\$ japan bd 1.42	03/20	Toronto-Dominion Bank (The)	
Teva Pharmaceutical Fin III B V		japan bds 1.51	03/20	covered bds	04/09
global gtd sr nt 1.4	07/20	japan bds 1.81	03/20	Tortoise Energy Cap Corp	
Teva Pharmaceutical Fin Netherlands IV BV		japan bds 1.58	06/20	mandatory redeemable pfd shs ser c 3.95	05/01
gtd sr nt .125	07/27	japan bds 1.62	06/20	Total Cap	
Teva Pharmaceutical Fin V BV		japan bds 1.95	06/20	global gtd nt 2.125	08/10
gtd swiss bds 1.5	10/25	japan bds 1.6	09/20	Total Cap CDA LTD	
Teva Pharmaceutical Inds Ltd		Tokyo Electric Power Co Inc		global gtd nt 1.45	01/15
mandatory conv pfd shs 7	12/15	japan bds 1.602	04/25	Total Cap Intl	
Texaco Cap Inc		japan bds 1.976	06/25	global gtd nt fltg rt 2.9225	08/10
mtn ser 1998 6.6	05/22	japan bds 1.849	07/25	Total Cap S A	
mtn step-up ser 1998 6.65	04/06	japan bds 1.699	10/17	gtd swiss bd 3.125	06/28
Texas Instrs Inc		Tokyo Electric Power Co Inc (The) (Japan)		Total Capital SA	
nt 1	05/01	bd 2.9	03/23	gtd swiss bds 3.125	06/28
Texas Municipal Gas Acquisition & Supply Corp		bd 2.77	04/17	Total Sys Svcs Inc	
bds 5	12/15	bd 2.07	10/23	global sr nt 2.375	06/01
Texas St		bd 2.05	11/16	Tower Automotive Cap Tr	
pass-thru ctf	08/01	Tokyo Electric Power Company Inc		pfd secs conv 6.75	06/30
Texas Utiles Elec Co		japan bonds 1.591	03/28	Toyota Auto Receivables 2012-A Owner Tr	
1st mtg & coll tr 11.375	05/01	Tokyo Electric Power Company, Incorporated		coll nt	06/15
secd fac bd 10.35	01/01	japan bd 1.672	01/29	Toyota Auto Receivables 2012-B Owner Tr	
TFS Corp Ltd		japan bd 1.64	04/25	coll nt .61	01/16
sr secd nt rule 144a 11	07/15	Tokyo Gas Co Ltd		coll nt	10/15
Tgt Pipeline LLC		japan bds 2.625	06/11	Toyota Auto Receivables 2013-A Owner Tr	
nt 5.2	06/01	Tokyo Gas Co., Ltd. (Japan)		coll nt .69	11/15
nt rule 144a 5.2	06/01	bd 2.62	06/11	Toyota Auto Receivables 2014-B Owner Tr	
Thailand (Kingdom of)		Tokyo Metropolis of		coll nt .76	03/15
govt bd	01/01	japan bds 1.67	09/20	Toyota Auto Receivables 2014-C Owner Tr	
govt bd 3.875	03/07	japan bds 1.4	12/20	coll nt .93	07/16
Thailand Gov't of		japan bds 1.43	12/20	Toyota Auto Receivables 2015-C Owner Tr	
government bds 5.125	03/13	japan bds 1.55	12/20	coll nt .92	02/15
government bds 5.125	03/13	Toll Bros Fin Corp		coll nt	02/15
government bds 3	10/19	gtd sr nt 4	12/31	Toyota Auto Receivables 2016-A Owner Tr	
The Thekwini Fund 14 (Rf) Ltd		Toll Rd Invs Partnership II L P		coll nt 1.03	07/16
pass-thru ctf	02/21	bd zero cpn ser 1999b rule 144a 0	02/15	coll nt	07/16
Thermo Fisher Scientific Fin I B V		Tomkins Llc / Tomkins Inc		Toyota Auto Receivables 2016-B Owner Tr	
eur\$ gtd sr nt fltg rt .4172	08/09	gtd sr secd 2nd lien nt 9	10/01	coll nt 1.02	10/15
Thermo Fisher Scientific Inc		Topaz Marine SA		coll nt	10/15
global sr nt 1.85	01/15	sr nt rule 144a 8.625	11/01	Toyota Compania Financiera de Argentina SA	
global sr nt 2.15	12/14	Tops Hldg II Corp		argentine bank nt	05/16
Thompson Creek Metals Co Inc		sr nt 8.75	06/15	Toyota Fin Corp	
gtd sr nt 7.375	06/01	sr nt rule 144a 8.75	06/15	japan bds .1	06/20
sr nt rule 144a 7.375	06/01	Toronto City of		japan bds .336	06/20
Thomson Reuters Corp		canadian bds 4.95	06/27	japan bds .1	09/20
global gtd nt 6.5	07/15	Toronto Dominion Bk Ont		japan bds .1	09/20
Thornton Colo Ctf Partn		cad\$ medium term sub nt fixed/fltg rt 2.6775	06/03	japan bds .285	12/20
pass thru ctf (rols)	12/01	global medium term sr nt 2.25	12/13	japan bds 1.82	12/20
TIAA Real Estate CDO 2003-1 Ltd		global medium term sr nt 1.9	12/21	Toyota Motor Corp	
coll flt rt nt 0	12/28	global medium term sr nt 2.25	12/29	japan bds 2.01	12/20
Tianjin Eco-City Investment and Dev Co L		global medium term sr nt fltg rt ser a 2.90156	07/23	Toyota Motor Corp (Japan)	
coll nt 4.65	10/29	global medium term sr nt fltg rt ser a 2.75594	09/19	bd 3	02/19
Tiepola Finance SRL		global medium term sr nt ser a 1.75	07/23	Toyota Motor Corp. (Japan)	
coll nt 0	12/31	global medium term sr nt ser a 1.45	09/06	bd 0	07/30
coll nt 0	12/31	global medium term sr nt step-up 1.5	03/31	Toyota Mtr Cr Corp	
TIERS Bluesierra CSO I Portfolio Cr Lkd Tr		global medium term sr nt step-up 1.5	04/30	global mtn fltg rt ser b 1.67667	01/12
coll nt	03/20	global medium term sr nt step-up 1.5	05/29	global mtn ser b 1.375	01/10
coll nt	03/20	global medium term sr nt step-up 1.5	09/30	global mtn ser b 1.45	01/12
Tiers Tr I Ser C 1998-6		global mtn equity-linked (autocall barrier nts) 13	05/01	mtn fixed/fltg rt ser b 1.81331	03/19
tr pfd secs ser c 1998-6 6.6	08/01	global mtn equity-linked (autocall barrier nts) 11.2	07/12	mtn fixed/fltg rt ser b 2.0169	04/30
tr pfd secs ser c 1998-6 cl ztf 0	08/01	global mtn equity-linked (autocall barrier nts) 11.4	11/27	mtn fixed/fltg rt ser b 2.58425	12/12
Tiers Tr I Ser Mot 1998-5		global mtn equity-linked (autocall barrier nt) 6.4	08/16	mtn fltg rt ser b 2.08381	04/06
bond-backed ctf ser mot 1998-5 (tiers) 6.5	04/01	global mtn zero cpn equity-linked (mkt linked sec) 0	11/30	mtn fltg rt ser b 1.96494	05/17
bond-backed ctf ser mot 1998-5 (tiers) cl ztf 0	04/01	global mtn zero cpn index-linked (buffered digital nts) 0	10/19	mtn fltg rt ser b 2.80163	07/13
Time Warner Cable Inc		global mtn zero cpn index-linked (cppd buffered accelerator nt) 0	07/09	mtn fltg rt ser b 2.5725	08/15
global gtd nt 6.75	07/01	global mtn zero cpn index-linked (lev cap buffered nts) 0	04/25	mtn fltg rt ser b 3.00954	10/25
Time Warner Inc		global mtn zero cpn index-linked (leveraged capped buff nt) 0	05/23	mtn fltg rt ser b 2.51638	12/24
deb 6.875	06/15	global mtn zero cpn index-linked (leveraged capped buff nt) 0	12/12	mtn fltg rt ser b (cpi) 3.44	06/18
TinkoffCredit Systems				mtn ser b 1.2	04/06
sub loan participation nt 14	06/06				
Tiverton Power Associates LP					
pass-thru ctf	07/15				
Tiziano Finance S.p.A.					
coll nt 0	10/31				
coll nt 0	10/31				
Tmf Group Hldg BV					
gtd sr sec fltg rt gbl nts	12/01				
gtd sr sec fltg rt gbl nts	12/01				
TMI Home Loan Trust					
pass-thru ctf 7.56	05/28				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Toyota Mtr Cr Corp (continued)		Trinova Corp		UBS AG London Brh (continued)	
mtn ser b 1.1	04/25	sr deb 9.55	02/01	global mtn fltg rt ser a equity-linked (trgger phoenix autocall)	03/05
mtn ser b 1.03	06/20	Triton Container Finance LLC		global mtn fltg rt ser e index-linked (autocallable secs)	02/23
mtn ser b 1.55	07/13	coll flt rt nt 0	11/26	mtn equity-linked (airbag autocallable yield nt) 9.25	11/13
mtn ser b 2	10/24	Triumph Group Inc		mtn equity-linked (airbag autocallable yield nt) 8.15	06/15
mtn step-up ser b 2	03/19	gtd sr nt 8.625	07/15	mtn equity-linked (airbag autocallable yield nt) 8.35	06/15
tmcc core nt ser b 4.4	02/20	gtd sr nt rule 144a 8.625	07/15	mtn equity-linked (airbag autocallable yield nt) 7.4	07/23
tmcc core nt ser b 4.6	02/20	TrizecHahn Corp. (Canada)		mtn equity-linked (airbag autocallable yield nt) 8.3	07/23
tmcc core nt ser b 4.8	03/20	deb 3.25	12/10	mtn equity-linked (airbag autocallable yield nt) 7.5	10/04
tmcc core nt ser b 5.05	06/20	TSASC, Inc.		mtn equity-linked (airbag autocallable yield nt) 8.15	11/13
tmcc core nt ser b 4.65	09/20	coll nt	07/15	mtn equity-linked (airbag autocallable yield nt) 7.9	12/24
tmcc core nt ser b 4.35	10/22	coll nt	07/15	mtn equity-linked (airbag autocallable yield nts) 7.43	04/16
tmcc core nt ser b 4.65	11/20	TSMC Global Ltd		mtn equity-linked (airbag autocallable yield nts) 7.8	04/16
tmcc core nt ser b 4.65	12/20	gtd global nt 1.625	04/03	mtn equity-linked (airbag autocallable yield nts) 6.05	04/30
tmcc core nt ser b 5.1	12/20	Tulsa Cnty Okla Indl Auth Health Care Rev		mtn equity-linked (airbag autocallable yield nts) 6.2	04/30
Toys R Us Inc		pass thru ctf	12/15	mtn equity-linked (airbag autocallable yield nts) 7.75	04/30
nt 7.375	10/15	Turkey Gov't of		mtn equity-linked (airbag autocallable yield nts) 7.9	05/21
Tr Brillante		lease certificates 2.803	03/26	mtn equity-linked (airbag autocallable yield nts) 8.25	05/21
pass-thru ctf	06/11	Turkey Rep		mtn equity-linked (airbag autocallable yield nts) 7.6	09/05
pass-thru ctf	06/11	global nt 6.75	04/03	mtn equity-linked (airbag autocallable yield nts) 8.15	09/05
Trader Corp		Turkiye Garanti Bankasi A S		mtn equity-linked (airbag autocallable yield nts) 6.15	12/03
sr secd nt rule 144a 9.875	08/15	sr nt rule 144a 3.75	10/10	mtn equity-linked (airbag autocallable yield nts) 6.25	12/03
Trafigura Securitisation Fin PLC		Turkiye Garanti Bankasi AS		mtn equity-linked (airbag autocallable yield nts) 7.7	12/03
pass-thru ctf	04/16	global nt 7.375	03/07	mtn equity-linked (airbag autocallable yield nts) 8	05/21
pass-thru ctf	04/16	Turkiye Petrol Rafinerileri AS (Tupras)		mtn equity-linked (airbag autocallable yield nts) 8.25	05/21
Transalta Corp		global nt 4.125	05/02	mtn equity-linked (airbag autocallable yield nts) 7.6	09/05
sr nt 6.9	05/15	Turkiye Vakiflar Bankasi TAO		mtn equity-linked (airbag autocallable yield nts) 8.15	09/05
TransCanada Pipelines Ltd		global mtn fltg rt rule 144a	10/31	mtn equity-linked (airbag autocallable yield nts) 6.15	12/03
deb 9.45	03/20	global mtn rule 144a 3.75	04/16	mtn equity-linked (airbag autocallable yield nts) 7.7	12/03
global sr nt 6.5	08/15	Tutor Perini Corp		mtn equity-linked (airbag autocallable yield nts) 6.8	12/24
sr nt 1.875	01/12	gtd sr nt 7.625	11/01	mtn equity-linked (airbag autocallable yield nts) 8	12/24
sr nt fltg rt 2.14667	01/12	sr nt rule 144a 7.625	11/01	mtn equity-linked (airbag autocallable yield nts) 9.84	01/03
TransCapitalInvest Limited		TVN Fin Corp III AB		mtn equity-linked (airbag autocallable yield nts) 9.5	01/04
gtd ln partn nt rule 144a 8.7	08/07	gtd global nt 7.875	11/15	mtn equity-linked (airbag autocallable yield nts) 5.97	01/18
Transcontinental Gas Pipe Line Corp		TW Telecom Hldgs Inc		mtn equity-linked (airbag autocallable yield nts) 4.08	01/25
nt rule 144a 6.05	06/15	gtd sr nt 8	03/01	mtn equity-linked (airbag autocallable yield nts) 8.09	02/27
sr nt 6.05	06/15	sr nt rule 144a 8	03/01	mtn equity-linked (airbag autocallable yield nts) 5.26	03/02
Transdigm Inc		Twain Note Issuer 1 LLC		mtn equity-linked (airbag autocallable yield nts) 7.1	03/22
gtd sr sub nt 7.75	12/15	coll nt 5.81	12/31	mtn equity-linked (airbag autocallable yield nts) 7.59	04/05
sr sub nt rule 144a 7.75	12/15	Twain Note Issuer 2 LLC		mtn equity-linked (airbag autocallable yield nts) 8.5	04/12
Transglobe Apt Real Estate Invnt Tr		coll nt 5.81	12/31	mtn equity-linked (airbag autocallable yield nts) 6.33	05/02
cad\$ sub deb extendible conv 5.4	09/30	Twain Note Issuer 3 LLC		mtn equity-linked (airbag autocallable yield nts) 8.01	05/23
Transocean Inc		coll nt 99.99	12/16	mtn equity-linked (airbag autocallable yield nts) 3.9	06/12
sr nt 6	03/15	Twain Note Issuer 5 LLC		mtn equity-linked (airbag autocallable yield nts) 5.78	06/19
Transocean Sedco Forex Inc		coll nt 99.9	10/04	mtn equity-linked (airbag autocallable yield nts) 10.5	06/20
nt 7.375	04/15	coll nt 99.9	12/28	mtn equity-linked (airbag autocallable yield nts) 5.79	06/21
Transunion Hldg Co Inc		coll nt 99.9	12/31	mtn equity-linked (airbag autocallable yield nts) 5.29	06/25
sr nt rule 144a 9.625	06/15	TX State Affordable Hsg Corp		mtn equity-linked (airbag autocallable yield nts) 8.48	06/27
sr pik toggle nt rule 144a 8.125	06/15	bds 3.55	03/01	mtn equity-linked (airbag autocallable yield nts) 11.87	08/01
sr pik toggle nt 9.625	06/15	bds 3.65	09/01	mtn equity-linked (airbag autocallable yield nts) 5.09	10/01
sr pik toggle nt 8.125	06/15	TXas St Univ Sys Fing Rev		mtn equity-linked (airbag autocallable yield nts) 9.06	10/24
TransUnion LLC / TransUnion Fing Corp		pass-thru ctf	03/15	mtn equity-linked (airbag autocallable yield nts) 5.47	11/15
gtd sr nt ser b 11.375	06/15	TXU Elec Delivery Transition Bond Co LLC		mtn equity-linked (airbag autocallable yield nts) 11.57	11/29
sr nt rule 144a 11.375	06/15	coll nt	05/15	mtn equity-linked (airbag autocallable yield nts) 6.23	12/24
Travelers Cos Inc		Tyco Electronics Group S A		mtn equity-linked (airbag autocallable yield nts) 7.19	01/03
global sr nt 3.8	05/15	global gtd sr nt 2.375	12/17	mtn equity-linked (airbag autocallable yield nts) 5.43	01/04
Travelers Mortgage Services Inc		Tyco Intl Finance S A		mtn equity-linked (airbag autocallable yield nts) 7.22	01/05
mtg pass thru ctf	04/25	global gtd nt 3.75	01/15		
mtg pass thru ctf 0	07/01	Tyco Intl Group S A			
mtg pass thru ctf 0	08/01	sr deb conv ser a 2.75	01/15		
mtg pass thru ctf 8.78	08/25	sr deb conv ser a rule 144a 2.75	01/15		
mtg pass thru ctf 0	12/31	Tyseley Fin PLC			
pass-thru ctf	11/01	gtd sec eurobonds 6.675	07/30		
Travelers Mortgage Services, Inc.		Tyseley Finance Plc			
ctf 9.5	07/25	gtd eurobd 6.67	07/30		
mtg pass thru ctf	04/25	Tyson Foods Inc			
Travelex Financing PLC		nt 7	05/01		
gtd sr sec fltg rt gbl nts	08/01	U S Awys 2011 1 Pass Thru Tr			
gtd sr sec global nt 8	08/01	global gtd pass thru ctf cl b 9.75	10/22		
Treas Corp of Victoria		U S Bancorp			
gtd australian bds 5.5	11/15	mtn fltg rt ser t 2.80375	11/15		
gtd australian bds 5.5	11/15	mtn ser t 1.95	11/15		
gtd australian bds 5.5	11/15	U S Concrete Inc			
gtd australian bds 5.5	11/15	sr secd nt 8.5	12/01		
Treasure-1109		sr secd nt rule 144a 8.5	12/01		
pass-thru ctf	09/27	U S West Cap Fdg Inc			
pass-thru ctf	09/27	deb 6.5	11/15		
Treehouse Foods Inc		UBS AG Jersey Branch			
gtd global sr nt 7.75	03/01	coll nt 5.5	03/29		
Tri-Cnty Met Transn Dist Ore Rev		sub swiss bd	10/23		
mun 2nd mkt derivatives (drivers)	09/01	UBS AG Jersey Brh			
mun 2nd mkt derivatives (putters)	09/01	mtn step-up ser a 3	08/24		
Tri-State Generation & Transmission Association Inc		mtn step-up ser a 3	09/14		
pass-thru ctf 6.04	01/31	mtn fltg rt ser a 2.63483	02/03		
Triarc Cos Inc		mtn fltg rt ser a 3	03/09		
sub deb zero cpn conv 0	02/09	mtn step-up ser a 3.5	04/20		
Trimaran CLO V Ltd / Trimaran CLO V Corp		mtn step-up ser a 3.25	05/25		
coll nt	03/15	mtn step-up ser a 2.15	07/05		
coll nt	03/15	mtn zero cpn ser a index-linked (e-tracs) 0	05/14		
coll nt	03/15	mtn zero cpn ser a index-linked (e-tracs) 0	05/14		
coll nt	03/15	UBS AG London Branch			
coll nt	03/15	equity linked euronotes 0	06/26		
Trimaran CLO VI LTD		equity linked euronotes 0	08/22		
coll nt 0	11/01	equity linked euronotes 0	10/24		
coll nt	11/01	equity linked euronotes 0	10/24		
coll nt	11/01	UBS AG London Brh			
coll nt	11/01	fltg rt equity-linked (trgger phoenix autocall optimization)	03/19		
coll nt	11/01				
coll nt	11/01				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
UBS AG London Brh (continued)		UBS AG London Brh (continued)		UBS AG London Brh (continued)	
mtn fltg rt index-linked (auto-callable secs)	03/21	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	01/16	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	04/25
mtn fltg rt index-linked (auto-callable secs)	04/24	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	01/22	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	05/02
mtn fltg rt index-linked (auto-callable secs)	05/03	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	03/01	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	05/25
mtn fltg rt index-linked (auto-callable secs)	05/11	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	03/27	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	05/30
mtn fltg rt index-linked (auto-callable secs)	05/18	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	04/04	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	06/20
mtn fltg rt index-linked (auto-callable secs)	06/04	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	04/27	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	06/29
mtn fltg rt index-linked (auto-callable secs)	08/03	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	05/14	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	06/29
mtn fltg rt index-linked (auto-callable secs)	08/14	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	05/18	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	07/02
mtn fltg rt index-linked (auto-callable secs)	09/19	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	05/30	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	07/09
mtn fltg rt index-linked (auto-callable secs)	09/28	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	05/30	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	07/09
mtn fltg rt index-linked (auto-callable secs)	12/07	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	06/14	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	07/13
mtn fltg rt index-linked (contingent income auto-callable sec)	11/14	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	07/09	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	08/27
mtn fltg rt index-linked (phoenix autocallable nt)	08/02	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	07/09	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	09/20
mtn fltg rt index-linked (phoenix autocallable nt)	08/17	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	08/02	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	10/18
mtn fltg rt index-linked (phoenix autocallable nt)	12/21	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	08/27	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	10/19
mtn fltg rt index-linked (phoenix autocallable nts)	01/12	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	09/10	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	12/17
mtn fltg rt index-linked (phoenix autocallable nts)	01/12	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	09/14	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	12/17
mtn fltg rt index-linked (trgger phoenix autocall optimization)	01/31	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	09/17	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	08/30
mtn fltg rt index-linked (trgger phoenix autocall optimization)	03/21	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	09/19	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt) 0	04/16
mtn fltg rt index-linked (trgger phoenix autocall optimization)	05/31	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	10/26	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	03/09
mtn fltg rt index-linked (trgger phoenix autocall optimization)	06/29	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	11/05	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	03/14
mtn fltg rt index-linked (trgger phoenix autocall optimization)	09/28	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	11/05	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	03/14
mtn fltg rt index-linked (trgger phoenix autocall optimization)	10/02	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	12/17	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	03/14
mtn fltg rt index-linked (trgger phoenix autocall optimization)	10/22	mtn zero cpn equity-linked (contingent abs return autocall opt) 0	06/27	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	06/07
mtn fltg rt index-linked (trggr callab ctgnt yield nt)	03/19	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	02/16	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	06/07
mtn fltg rt index-linked (trggr callab ctgnt yield nt)	03/26	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	02/23	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	08/01
mtn fltg rt index-linked (trggr callab ctgnt yield nt)	06/25	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	02/23	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trggr callab ctgnt yield nt)	04/23	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	03/01	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trggr callab ctgnt yield nt)	07/23	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	03/01	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trigger call ctgnt yield)	09/11	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	03/01	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trigger call ctgnt yield)	10/09	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	03/05	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trigger callab ctgnt yield nt)	10/16	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	04/04	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trigger callable ctgnt yield nts)	04/04	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	04/09	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/05
mtn fltg rt index-linked (trigger callable ctgnt yield nts)	12/24	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	05/03	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	11/27
mtn fltg rt index-linked (trigger callable ctgnt yield nts)	12/24	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	05/30	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	12/12
mtn fltg rt index-linked (trigger callable ctgnt yield)	03/19	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	09/17	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	12/12
mtn fltg rt index-linked (trigger callable ctgnt yield)	10/01	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	11/05	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	12/12
mtn fltg rt index-linked (trigger callable ctgnt yield)	10/16	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	12/17	mtn zero cpn equity-linked (ctgnt abs return autocallable opt) 0	12/12
mtn fltg rt index-linked (trigger callable ctgnt yield)	10/25	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	12/17	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	08/14
mtn fltg rt index-linked (trigger callable ctgnt yield)	09/25	mtn zero cpn equity-linked (ctgnt abs ret autocall opt sec) 0	12/17	mtn zero cpn equity-linked (ctgnt risk ret autocall opt sec) 0	03/05
mtn fltg rt index-linked (trigger phoenix autocallab opt)	05/16	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	01/03	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	01/17
mtn fltg rt index-linked (trigger phoenix autocallable opt sec)	10/22	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	01/16	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	02/02
mtn fltg rt index-linked (trigger phoenix autocallable opt)	09/28	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	01/22	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	02/20
mtn fltg rt index-linked (trigger phoenix autocallable opt)	10/31	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	01/22	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	03/15
mtn fltg rt index-linked (trigger phoenix autocallable opt)	12/17	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	02/02	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	06/18
mtn zero cp equity-linked (trigger phoenix autocallable opt sec) 0	03/15	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	03/22	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	07/09
mtn zero cpn equity-linked (airbag performance secs) 0	06/29	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	03/23	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	07/12
mtn zero cpn equity-linked (airbag performance secs) 0	07/31	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	03/27	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	08/27
mtn zero cpn equity-linked (airbag return optimization nts) 0	12/03	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	03/27	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	11/02
mtn zero cpn equity-linked (airbag return optimization sec) 0	04/03	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	04/04	mtn zero cpn equity-linked (ctgnt absolute ret autocall opt) 0	11/05
mtn zero cpn equity-linked (airbag return optimization secs) 0	09/24	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	04/04	mtn zero cpn equity-linked (digital nts) 0	12/05
mtn zero cpn equity-linked (airbag return optimization) 0	07/06	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	04/04	mtn zero cpn equity-linked (discretionary call uncppd buff sec) 0	06/21
mtn zero cpn equity-linked (auto-callable uncapped trigger sec) 0	08/03	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	04/04		
mtn zero cpn equity-linked (buffered return optimization sec) 0	04/27	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0	04/20		
mtn zero cpn equity-linked (call warrants) 0	03/29	mtn zero cpn equity-linked (ctgnt abs ret autocallable opt sec) 0			
mtn zero cpn equity-linked (capped buffer gears) 0	06/29				
mtn zero cpn equity-linked (capped gears) 0	03/29				
mtn zero cpn equity-linked (capped leveraged buffered nts) 0	05/04				
mtn zero cpn equity-linked (capped leveraged buffered nts) 0	09/18				
mtn zero cpn equity-linked (contingent abs return autocall opt) 0	01/03				
mtn zero cpn equity-linked (contingent abs return autocall opt) 0	01/03				

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
UBS AG London Brh (continued)		UBS AG London Brh (continued)		UBS AG London Brh (continued)	
mtn zero cpn equity-linked (return optimization sec) 0	10/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/29	mtn zero cpn index-linked (call warrants) 0	06/01
mtn zero cpn equity-linked (return optimization sec) 0	11/01	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/12	mtn zero cpn index-linked (call warrants) 0	06/08
mtn zero cpn equity-linked (return optimization secs) 0	02/09	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/12	mtn zero cpn index-linked (call warrants) 0	06/22
mtn zero cpn equity-linked (return optimization secs) 0	03/02	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/18	mtn zero cpn index-linked (call warrants) 0	06/22
mtn zero cpn equity-linked (return optimization secs) 0	03/06	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/18	mtn zero cpn index-linked (call warrants) 0	06/29
mtn zero cpn equity-linked (return optimization secs) 0	04/20	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/19	mtn zero cpn index-linked (call warrants) 0	07/06
mtn zero cpn equity-linked (return optimization secs) 0	05/02	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/20	mtn zero cpn index-linked (call warrants) 0	07/12
mtn zero cpn equity-linked (return optimization secs) 0	05/16	mtn zero cpn equity-linked (trigger autocallable optimization) 0	09/28	mtn zero cpn index-linked (call warrants) 0	07/13
mtn zero cpn equity-linked (return optimization secs) 0	05/29	mtn zero cpn equity-linked (trigger autocallable optimization) 0	10/03	mtn zero cpn index-linked (call warrants) 0	07/13
mtn zero cpn equity-linked (return optimization secs) 0	05/31	mtn zero cpn equity-linked (trigger autocallable optimization) 0	10/22	mtn zero cpn index-linked (call warrants) 0	07/27
mtn zero cpn equity-linked (return optimization secs) 0	07/09	mtn zero cpn equity-linked (trigger autocallable optimization) 0	10/24	mtn zero cpn index-linked (call warrants) 0	07/27
mtn zero cpn equity-linked (return optimization secs) 0	07/09	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/01	mtn zero cpn index-linked (call warrants) 0	08/03
mtn zero cpn equity-linked (return optimization secs) 0	07/20	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/19	mtn zero cpn index-linked (call warrants) 0	08/14
mtn zero cpn equity-linked (return optimization secs) 0	10/01	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/23	mtn zero cpn index-linked (call warrants) 0	08/14
mtn zero cpn equity-linked (return optimization secs) 0	11/01	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/23	mtn zero cpn index-linked (call warrants) 0	08/17
mtn zero cpn equity-linked (return optimization secs) 0	12/03	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/30	mtn zero cpn index-linked (call warrants) 0	08/24
mtn zero cpn equity-linked (return optimization secs) 0	01/29	mtn zero cpn equity-linked (trigger autocallable optimization) 0	11/30	mtn zero cpn index-linked (call warrants) 0	09/07
mtn zero cpn equity-linked (return optimization secs) 0	08/02	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/03	mtn zero cpn index-linked (call warrants) 0	09/14
mtn zero cpn equity-linked (step performance secs) 0	09/07	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/03	mtn zero cpn index-linked (call warrants) 0	09/21
mtn zero cpn equity-linked (step performance secs) 0	10/01	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/11	mtn zero cpn index-linked (call warrants) 0	09/24
mtn zero cpn equity-linked (trigger autocallab optimization sec) 0	09/06	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/19	mtn zero cpn index-linked (call warrants) 0	09/28
mtn zero cpn equity-linked (trigger autocallab optimization sec) 0	09/19	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/19	mtn zero cpn index-linked (call warrants) 0	10/12
mtn zero cpn equity-linked (trigger autocallable optimiz sec) 0	04/26	mtn zero cpn equity-linked (trigger autocallable optimization) 0	12/20	mtn zero cpn index-linked (call warrants) 0	10/19
mtn zero cpn equity-linked (trigger autocallable optimiz sec) 0	08/15	mtn zero cpn equity-linked (trigger performance sec) 0	12/24	mtn zero cpn index-linked (call warrants) 0	10/19
mtn zero cpn equity-linked (trigger autocallable optimization) 0	01/24	mtn zero cpn equity-linked (trigger performance sec) 0	07/31	mtn zero cpn index-linked (call warrants) 0	12/14
mtn zero cpn equity-linked (trigger autocallable optimization) 0	01/24	mtn zero cpn equity-linked (trigger performance sec) 0	07/31	mtn zero cpn index-linked (call warrants) 0	12/20
mtn zero cpn equity-linked (trigger autocallable optimization) 0	01/31	mtn zero cpn equity-linked (trigger performance sec) 0	04/30	mtn zero cpn index-linked (capped contingent absolute return) 0	05/22
mtn zero cpn equity-linked (trigger autocallable optimization) 0	02/08	mtn zero cpn equity-linked (trigger performance sec) 0	05/31	mtn zero cpn index-linked (capped gears) 0	03/29
mtn zero cpn equity-linked (trigger autocallable optimization) 0	02/22	mtn zero cpn equity-linked (trigger performance sec) 0	08/31	mtn zero cpn index-linked (capped gears) 0	04/30
mtn zero cpn equity-linked (trigger autocallable optimization) 0	02/22	mtn zero cpn equity-linked (trigger performance sec) 0	10/29	mtn zero cpn index-linked (capped gears) 0	05/31
mtn zero cpn equity-linked (trigger autocallable optimization) 0	02/22	mtn zero cpn equity-linked (trigger return optimization sec) 0	02/02	mtn zero cpn index-linked (capped gears) 0	06/29
mtn zero cpn equity-linked (trigger autocallable optimization) 0	03/29	mtn zero cpn equity-linked (trigger return optimization sec) 0	11/01	mtn zero cpn index-linked (capped gears) 0	07/31
mtn zero cpn equity-linked (trigger autocallable optimization) 0	04/23	mtn zero cpn equity-linked (trigger return optimization secs) 0	03/23	mtn zero cpn index-linked (capped gears) 0	10/11
mtn zero cpn equity-linked (trigger autocallable optimization) 0	04/23	mtn zero cpn equity-linked (trigger return optimization secs) 0	04/27	mtn zero cpn index-linked (capped gears) 0	12/03
mtn zero cpn equity-linked (trigger autocallable optimization) 0	04/30	mtn zero cpn equity-linked (trigger return optimization secs) 0	05/23	mtn zero cpn index-linked (capped gears) 0	12/31
mtn zero cpn equity-linked (trigger autocallable optimization) 0	05/11	mtn zero cpn equity-linked (trigger return optimization secs) 0	05/29	mtn zero cpn index-linked (capped gears) 0	12/28
mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/04	mtn zero cpn equity-linked (trigger return optimization secs) 0	09/17	mtn zero cpn index-linked (capped leveraged buffered nt) 0	07/16
mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/08	mtn zero cpn equity-linked (trigger return optimization secs) 0	10/04	mtn zero cpn index-linked (capped leveraged buffered nts) 0	01/19
mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/19	mtn zero cpn equity-linked (trigger return optimization secs) 0	12/20	mtn zero cpn index-linked (capped leveraged buffered nts) 0	01/24
mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/19	mtn zero cpn equity-linked (trigger return optimization) 0	03/19	mtn zero cpn index-linked (capped leveraged buffered nts) 0	12/12
mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/25	mtn zero cpn equity-linked (trigger return optimization) 0	09/17	mtn zero cpn index-linked (capped leveraged nt) 0	05/07
mtn zero cpn equity-linked (trigger autocallable optimization) 0	06/28	mtn zero cpn equity-linked (trigger return optimization) 0	09/17	mtn zero cpn index-linked (capped leveraged nt) 0	08/09
mtn zero cpn equity-linked (trigger autocallable optimization) 0	07/05	mtn zero cpn equity-linked (trigger return optimization) 0	09/17	mtn zero cpn index-linked (capped leveraged nt) 0	12/27
mtn zero cpn equity-linked (trigger autocallable optimization) 0	07/20	mtn zero cpn equity-linked (trigger return optimization) 0	11/07	mtn zero cpn index-linked (capped leveraged nts) 0	10/05
mtn zero cpn equity-linked (trigger autocallable optimization) 0	07/27	mtn zero cpn equity-linked (trigger return optimization) 0	12/10	mtn zero cpn index-linked (capped leveraged nts) 0	12/11
mtn zero cpn equity-linked (trigger autocallable optimization) 0	07/27	mtn zero cpn equity-linked (trigger return optimization) 0	12/20	mtn zero cpn index-linked (capped leveraged nts) 0	12/18
mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/03	mtn zero cpn equity-linked (trigger return optimization) 0	06/29	mtn zero cpn index-linked (capped leveraged nts) 0	05/07
mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/03	mtn zero cpn equity-linked (trigger return optimization) 0	07/31	mtn zero cpn index-linked (capped trigger gears) 0	06/25
mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/17	mtn zero cpn equity-linked (trigger return optimization) 0	07/06	mtn zero cpn index-linked (contingent return optimization sec) 0	02/28
mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/22	mtn zero cpn equity-linked (trigger return optimization) 0	01/26	mtn zero cpn index-linked (contingent return optimization secs) 0	04/30
mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/28	mtn zero cpn equity-linked (trigger return optimization) 0	02/16	mtn zero cpn index-linked (contingent return optimization secs) 0	06/29
mtn zero cpn equity-linked (trigger autocallable optimization) 0	08/28	mtn zero cpn equity-linked (trigger return optimization) 0	03/09	mtn zero cpn index-linked (contingent return optimization secs) 0	07/31
		mtn zero cpn equity-linked (trigger return optimization) 0	04/06	mtn zero cpn index-linked (contingent return optimization secs) 0	08/31
		mtn zero cpn equity-linked (trigger return optimization) 0	04/13	mtn zero cpn index-linked (ctgnt return optimization sec) 0	04/30
		mtn zero cpn equity-linked (trigger return optimization) 0	04/20	mtn zero cpn index-linked (ctgnt return optimization secs) 0	01/31
		mtn zero cpn equity-linked (trigger return optimization) 0	04/27	mtn zero cpn index-linked (digital nt) 0	12/28
		mtn zero cpn equity-linked (trigger return optimization) 0	04/27	mtn zero cpn index-linked (digital nts) 0	10/05
		mtn zero cpn equity-linked (trigger return optimization) 0	05/18	mtn zero cpn index-linked (knock-out put warrants) 0	07/12
		mtn zero cpn equity-linked (trigger return optimization) 0	06/01	mtn zero cpn index-linked (relative performance sec) 0	11/30
				mtn zero cpn index-linked (relative performance sec) 0	12/31
				mtn zero cpn index-linked (return enh nts) 0	06/20
				mtn zero cpn index-linked (return enhanced nts) 0	07/05
				mtn zero cpn index-linked (short leverage sec) 0	09/10
				mtn zero cpn index-linked (short leverage sec) 0	09/21
				mtn zero cpn index-linked (short leverage secs) 0	07/31
				mtn zero cpn index-linked (trigger autocallable optimization) 0	02/22
				mtn zero cpn index-linked (trigger autocallable optimization) 0	02/28
				mtn zero cpn index-linked (trigger autocallable optimization) 0	03/29
				mtn zero cpn index-linked (trigger autocallable optimization) 0	04/30
				mtn zero cpn index-linked (trigger autocallable optimization) 0	06/29

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
UBS AG London Brh (continued)		UBS AG London Brh (continued)		Unicredit SPA (continued)	
mnt zero cpn index-linked (trigger autocallable optimization) 0	11/08	mnt zero cpn ser b index-linked (digital nts) 0	05/24	sub fltg rt italian bds	07/21
mnt zero cpn index-linked (trigger autocallable optimization) 0	11/30	sr nt fltg rt rule 144a 2.63681	12/07	Unilabs Subholding AB	
mnt zero cpn index-linked (trigger autocallable optimization) 0	12/31	tn fltg rt equity-linked (trgger phoenix autocall optimization)	04/27	gtd sr sec fltg rt gbl nts	07/15
mnt zero cpn index-linked (trigger performance sec) 0	02/28	UBS AG Stamford Brh		gtd sr sec global nt 8.5	07/15
mnt zero cpn index-linked (trigger performance sec) 0	07/31	global mtn 5.75	04/25	Union Bank NA	
mnt zero cpn index-linked (trigger performance sec) 0	08/31	medium term sr dep nt 1.8	03/26	sr nt 2.625	09/26
mnt zero cpn index-linked (trigger performance sec) 0	09/28	medium term sr nt dep nt fltg rt	03/26	Union Elec Co	
mnt zero cpn index-linked (trigger performance sec) 0	12/31	mnt fixed/fltg rt currency-linked	03/06	global sr sec nt 6	04/01
mnt zero cpn index-linked (trigger performance secs) 0	01/31	UCFC Funding Corp		sr sec nt 5.1	08/01
mnt zero cpn index-linked (trigger performance secs) 0	02/28	sub manuf hsgn contr pass thru cfts 7.37	02/15	Union Pac Corp	
mnt zero cpn index-linked (trigger performance secs) 0	04/30	UCFC Loan Trust		mnt 9.9	05/15
mnt zero cpn index-linked (trigger performance secs) 0	06/06	pass-thru ctf 6.21	11/15	nt 5.7	08/15
mnt zero cpn index-linked (trigger performance secs) 0	06/29	pass-thru ctf 5.87	12/15	Union Pac Res Group Inc	
mnt zero cpn index-linked (trigger performance secs) 0	09/28	UDF Cap Fund Florida II LLC		deb 7.05	05/15
mnt zero cpn index-linked (trigger performance secs) 0	10/31	coll nt 5.9	12/17	Union Planters Natl Bk Memphis	
mnt zero cpn index-linked (trigger performance secs) 0	12/31	UDF Capital Fund Alabama I LLC		sub nt 6.5	03/15
mnt zero cpn index-linked (trigger return optimization sec) 0	02/28	coll nt 7	12/28	Unione Di Banche Italiane SCPA	
mnt zero cpn index-linked (trigger return optimization sec) 0	06/29	UDF Capital Fund Florida II LLC		covered bds	12/23
mnt zero cpn index-linked (trigger return optimization sec) 0	07/31	coll nt 7	12/17	Unione Di Banche Italiane SPA	
mnt zero cpn index-linked (trigger return optimization sec) 0	11/30	UGI Utils Inc		covered bds	12/24
mnt zero cpn index-linked (trigger return optimization sec) 0	12/31	mnt ser c 5.67	01/15	United Airls Pass Thru Trs	
mnt zero cpn index-linked (trigger return optimization sec) 0	03/29	UHS Escrow Corp		pass-thru ctf ser 1995-a2 9.56	10/19
mnt zero cpn index-linked (trigger return optimization sec) 0	04/30	gtd sr nt 7	10/01	United Cmnty Bks Inc	
mnt zero cpn index-linked (trigger return optimization sec) 0	05/31	sr nt rule 144a 7	10/01	sr nt 6	08/13
mnt zero cpn index-linked (trigger return optimization sec) 0	06/29	Ukraine Auto Loan Fin No1 PLC		United Cont'l Hldgs Inc	
mnt zero cpn index-linked (trigger return optimization sec) 0	06/29	pass-thru ctf	11/20	gtd sr nt 6.375	06/01
mnt zero cpn index-linked (trigger return optimization sec) 0	07/31	pass-thru ctf	11/20	United Dominion Rlty Tr Inc	
mnt zero cpn index-linked (trigger return optimization sec) 0	10/31	Ukreximbank		gtd mtn 4.25	06/01
mnt zero cpn index-linked (trigger return optimization sec) 0	12/31	loan participation nt 8.75	01/22	United Kingdom Gov't of	
mnt zero cpn index-linked (trigger return optimization sec) 0	02/28	Ukrlandfarming PLC		gilts 5	03/07
mnt zero cpn index-linked (trigger return optimization sec) 0	06/29	nt rule 144a 10.875	03/26	gilts	03/07
mnt zero cpn index-linked (trigger return optimization sec) 0	07/31	Ultra Pete Corp		gilts 1.25	07/22
mnt zero cpn index-linked (trigger return optimization sec) 0	11/30	sr nt rule 144a 5.75	12/15	United Parcel Svc Inc	
mnt zero cpn index-linked (trigger return optimization sec) 0	12/31	Umbria Region		global sr nt 5.5	01/15
mnt zero cpn index-linked (trigger return optimization sec) 0	03/29	eur\$ nt 4.85965	12/31	ups core nt 5.3	12/17
mnt zero cpn index-linked (trigger return optimization sec) 0	04/30	Unicaja		ups nt 5	02/15
mnt zero cpn index-linked (trigger return optimization sec) 0	05/31	covered bds	11/22	ups nt 5	04/15
mnt zero cpn index-linked (trigger return optimization sec) 0	06/29	Unicaja Banco		ups nt 5	07/15
mnt zero cpn index-linked (trigger return optimization sec) 0	06/29	covered bds	02/22	ups nt 5	09/15
mnt zero cpn index-linked (trigger return optimization sec) 0	07/31	covered bds	02/22	ups nt 5.5	09/15
mnt zero cpn index-linked (trigger return optimization sec) 0	12/31	covered bds 5.3	04/10	ups nt 5	10/15
mnt zero cpn index-linked (trigger step performance sec) 0	01/31	covered bds 4.3	06/14	ups nt 5.15	10/15
mnt zero cpn index-linked (trigger step performance sec) 0	04/30	covered bds 4	10/23	ups nt 5	11/15
mnt zero cpn index-linked (trigger step performance sec) 0	10/31	covered bds	11/22	ups nt 5.25	11/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 4.7599	12/02	ups nt 5	12/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 4.8	12/04	ups nt 5.25	12/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	Unicredit Bank AG		ups nt 5.25	07/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds .05	03/09	ups nt 5.25	08/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	04/16	ups nt 5.25	08/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds .01	04/20	ups nt 5.25	11/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	04/25	United Refng Co	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1	05/08	gtd 1st priority sr sec nt 10.5	02/28
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds .49	06/25	sr sec nt rule 144a 10.5	02/28
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.22	06/30	United Rentals North Amer Inc	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1	07/16	gtd sr sec nt 5.75	07/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds .125	07/17	United States Stl Corp	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	07/17	sr nt 7	02/01
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.25	08/01	United States Treas BD Stripped Prin Pmt	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.25	08/16	treas bd stripped prin pmt 0	05/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	08/27	treas bd stripped prin pmt 0	11/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.37	08/29	United States Treas Bills	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	09/12	bill 0	11/01
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds .9	09/27	United States Treas Inflation Indexed Bds	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.02	10/31	inflation indexed bd ser d-2018 1.375	07/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.06	10/31	United States Treas Inflation Indexed Nts	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.24	10/31	inflation indexed nt ser a-2018 1.625	01/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 2.7	12/14	inflation indexed nt ser x-2018 .125	04/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.375	12/17	United States Treas Nt Stripped Prin Pmt	
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	fixed/fltg rt german bds	01/08	treas nt stripped prin pmt 0	01/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	Unicredit Bank Austria AG		treas nt stripped prin pmt 0	01/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 4.41	02/14	treas nt stripped prin pmt 0	01/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 3.37	03/03	treas nt stripped prin pmt 0	01/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	03/05	treas nt stripped prin pmt 0	01/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.63	04/02	treas nt stripped prin pmt 0	02/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	05/23	treas nt stripped prin pmt 0	02/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 4.75	06/12	treas nt stripped prin pmt 0	02/28
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.5	06/21	treas nt stripped prin pmt 0	02/28
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.25	07/30	treas nt stripped prin pmt 0	02/28
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 4.85	08/20	treas nt stripped prin pmt 0	03/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	09/28	treas nt stripped prin pmt 0	03/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 5	11/12	treas nt stripped prin pmt 0	03/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 2.9	11/19	treas nt stripped prin pmt 0	03/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	11/30	treas nt stripped prin pmt 0	04/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.08	12/27	treas nt stripped prin pmt 0	04/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 3.5	12/27	treas nt stripped prin pmt 0	04/30
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	fltg rt austrian bds	03/16	treas nt stripped prin pmt 0	04/30
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	Unicredit Bank Czech Republic		treas nt stripped prin pmt 0	04/30
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 6	04/27	treas nt stripped prin pmt 0	05/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	Unicredit Bank Czech Republic and Slovakia AS		treas nt stripped prin pmt 0	05/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 1.875	12/13	treas nt stripped prin pmt 0	05/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	Unicredit Jelzalogbank Zrt		treas nt stripped prin pmt 0	05/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 6.75	03/14	treas nt stripped prin pmt 0	06/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	06/04	treas nt stripped prin pmt 0	06/30
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	Unicredit SPA		treas nt stripped prin pmt 0	06/30
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds	01/31	treas nt stripped prin pmt 0	06/30
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	covered bds 4.25	07/31	treas nt stripped prin pmt 0	07/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	fltg rt italian nt	09/21	treas nt stripped prin pmt 0	07/15
mnt zero cpn index-linked (trigger step performance sec) 0	05/31	sub fltg rt italian bds	03/31	treas nt stripped prin pmt 0	07/31
mnt zero cpn index-linked (trigger step performance sec) 0	05/31			treas nt stripped prin pmt 0	07/31

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
United States Treas Nt Stripped Prin Pmt (continued)		US Airways Group Inc (continued)		Viacom Inc New	
treas nt stripped prin pmt 0	07/31	gtd sr nt 6.125	06/01	global sr nt 2.5	09/01
treas nt stripped prin pmt 0	08/15	US Awys 2012-2C Pass Thru Tr		Videotron Ltee	
treas nt stripped prin pmt 0	08/15	global gtd pass thru tr ctf ser 2012-2 cl c 5.45	06/03	global sr nt 9.125	04/15
treas nt stripped prin pmt 0	08/31	US Awys Pass Thru Trs		sr nt rule 144a 9.125	04/15
treas nt stripped prin pmt 0	08/31	pass thru ctf ser 1998-1 cl a 6.85	01/30	sr nt rule 144a 9.125	04/15
treas nt stripped prin pmt 0	08/31	pass thru ctf ser 1998-1 cl b 7.35	01/30	Vietnam Gov't of	
treas nt stripped prin pmt 0	09/15	pass thru ctf ser 1999-1-c 7.96	01/20	government bds 9.3	01/15
treas nt stripped prin pmt 0	09/30	pass thru ctf ser 2000-1 cl g mbia ins 8.11	08/20	government bds 9.2	03/15
treas nt stripped prin pmt 0	09/30	US Bank NA		government bds 8.4	03/31
treas nt stripped prin pmt 0	09/30	flt g rt bank nt	01/26	government bds 8.4	04/15
treas nt stripped prin pmt 0	10/15	medium term bk nt 1.35	01/26	government bds 7.7	05/31
treas nt stripped prin pmt 0	10/31	USAA Auto Owner Tr 2015-1		government bds 8.5	12/15
treas nt stripped prin pmt 0	10/31	coll nt .82	03/15	Viking Acquisition Inc	
treas nt stripped prin pmt 0	11/15	USG Corp		sr global nt 9.25	11/01
treas nt stripped prin pmt 0	11/15	sr nt 8.25	01/15	Vimpelcom Hldgs BV	
treas nt stripped prin pmt 0	11/30	sr nt conv rule 144a 10	12/01	gtd sr global nt 9	02/13
treas nt stripped prin pmt 0	11/30	sr nt rule 144a 8.375	10/15	VIP Fin Ireland Ltd	
treas nt stripped prin pmt 0	11/30	Usiminas Coml Ltd		nt rule 144a 9.125	04/30
treas nt stripped prin pmt 0	12/15	gtd nt rule 144a 7.25	01/18	Virgin Media Secd Fin PLC	
treas nt stripped prin pmt 0	12/31	UST Inc		gtd sr secd nt 6.5	01/15
treas nt stripped prin pmt 0	12/31	global sr nt 5.75	03/01	sr secd nt rule 144a 6.5	01/15
treas nt stripped prin pmt 0	12/31	UT Hsg Corp		Virgin Media Secured Fin PLC	
treas nt stripped prin pmt 0	01/31	bds 1	07/01	sr sec global nt 7	01/15
United States Treas Sec Stripped Int Pmt		Utah Hsg Corp Single Family Mtg Rev		Virginia Elec & Pwr Co	
tint 0	01/15	muni 2nd mkt derivatives	01/01	sr nt ser a 1.2	01/15
tint 0	01/15	Utah State Board of Regents		sr nt ser a 5.4	04/30
tint 0	01/31	pass-thru ctf	11/01	Virginia State Transportation Board	
tint 0	02/15	Utility Debt Securitization Auth 2013-A and B		Transportation Contract Reve	
tint 0	02/15	coll nt 5	06/15	mun 2nd mkt der	04/01
tint 0	03/31	coll nt 5	12/17	mun 2nd mkt der	04/01
tint 0	04/15	Valeant Pharmaceuticals Intl		Virgolino De Oliveira Fin Ltd	
tint 0	04/15	sr nt rule 144a 6.875	12/01	gtd sr nt rule 144a 10.5	01/28
tint 0	04/30	Vanderbilt Acquisition Loan Trust (VALT)		Viskase Cos Inc	
tint 0	05/15	pass-thru ctf 4.77	10/07	sr secd nt rule 144a 9.875	01/15
tint 0	05/31	Vanderbilt Mortgage and Finance Inc		sr secd nt rule 144a 9.875	01/15
tint 0	06/15	pass-thru ctf 7.46	02/07	Vivendi SA	
tint 0	07/15	pass-thru ctf 5.58	03/07	nt rule 144a 3.45	01/12
tint 0	08/15	pass-thru ctf 0	06/07	Vivendi Universal SA	
tint 0	08/15	pass-thru ctf 5.18	06/07	nt rule 144a 6.625	04/04
tint 0	09/15	pass-thru ctf 8	08/07	Vneshprombank	
tint 0	10/15	pass-thru ctf 4.7	10/07	fixed/flt g rt russian bds 11.25	06/22
tint 0	10/15	Vanderbilt Mortgage and Finance, Inc.		Vodafone Group PLC	
tint 0	11/15	mtg pass thru ctf 7.305	12/04	nt 4.625	07/15
tint 0	12/15	pass-thru ctf 6.375	03/07	nt 1.5	02/19
tint 0	03/15	Vanguard Health Hldg Co II LLC / Vanguard Hldg Co II Inc		Volksbank Wien AG	
tint 0	06/30	gtd sr nt 8	02/01	covered bds 4.3799	01/24
tint 0	07/31	sr nt rule 144a 8	02/01	covered bds 4.5	04/24
tint 0	08/31	sr nt rule 144a 8	02/01	covered bds 4.5	04/24
tint 0	09/30	VCL Multi-Compartment SACompartment VCL 15		covered bds	04/30
tint 0	10/31	pass-thru ctf	01/21	covered bds	05/30
tint 0	11/30	pass-thru ctf	01/21	Volkswagen Auto Lease Tr 2014-A	
tint 0	12/31	VCL Multi-Compartment SACompartment VCL 16		coll nt .99	07/20
United Technologies Corp		pass-thru ctf	07/21	Volkswagen Auto Loan Enhanced Tr 2014-1	
eur\$ nt fltg rt .601	02/22	pass-thru ctf	07/21	coll nt .91	10/22
global jr sub nt 1.778	05/04	Vectren Util Hldgs Co Inc		Volkswagen Group Amer Fin Llc	
United Utils PLC		sr nt 5.75	08/01	gtd nt fltg rt rule 144a 2.37394	05/22
global nt 4.55	06/19	Vedanta Res PLC		gtd nt rule 144a 1.65	05/22
Unitedhealth Group Inc		global sr nt rule 144a 9.5	07/18	Volkswagen Int'l Fin NV	
global nt 6	02/15	Venezuela Gov't of		gtd global nt 2.125	11/20
global nt 1.9	07/16	global bds 7	12/01	Volvo Financial Equipment LLC	
Unitymedia Hessen GMBH & Co Kg		government bds 18	04/12	coll nt .82	04/16
sr sec fltg rt eurmt	03/15	government bds 9.875	05/11	coll nt 1.44	10/15
University MD Sys Auxiliary Fac & Tuition Rev		government bds 16	08/23	Vorarlberger Landes- Und Hypothekenbank AG	
pass thru ctf (drivers)	04/01	nt rule 144a 13.625	08/15	covered bds 3.82	07/16
pass thru ctf (putters)	04/01	Venezuela Rep		covered bds 2.61	08/24
University Southn Ind Rev		global bd 13.625	08/15	fixed/flt g rt austrian bds 4	06/06
muni 2nd mkt derivatives	10/01	Ventas Rlty LP / Ventas Cap Corp		step up austrian bds 2.125	05/29
UPC Hldg BV		gtd sr nt 2	02/15	Vostochny Express Bank	
global bds 9.75	04/15	Venture V CDO Ltd / Venture V CDO Corp		fixed/flt g rt russian bds 10.4	07/17
sr nt rule 144a 9.875	04/15	coll nt	11/22	Voyage Care Bondco PLC	
UPM Kymmene Corp		coll nt	11/22	gtd sr sec global nt 6.5	08/01
bd rule 144a 5.5	01/30	coll nt fltg rt	11/22	VPI Escrow Corp	
UR Fing Escrow Corp		coll nt fltg rt	11/22	sr nt rule 144a 6.75	08/15
sr secd nt rule 144a 5.75	07/15	coll nt fltg rt	11/22	Vseobecna Uverova Banka AS	
Uralkali Fin Ltd		coll nt fltg rt	11/22	covered bds 2.4	04/22
loan participation nt 3.723	04/30	coll nt fltg rt	11/22	covered bds 1.8	06/20
Uranium One Investments Inc		coll nt fltg rt	11/22	covered bds	07/28
sr secd nt rule 144a 6.25	12/13	coll nt fltg rt	11/22	covered bds	09/30
Urban Renaissance Agency		Veolia Environnement		Vulcan Matls Co	
japan bds 2.04	03/20	global nt 6	06/01	global nt 7	06/15
japan bds 1.72	09/20	Verisure Hldg AB		sr nt 10.375	12/15
japan bds 1.91	11/22	gtd sr sec nt 8.75	09/01	sr nt rule 144a 10.375	12/15
japan bds 1.66	12/20	sr sec fltg rt global nt	09/01	Wabash Natl Corp	
sr sec japan bds .1	03/20	sr sec global nt 8.75	12/01	sr nt conv 3.375	05/01
sr sec japan bds .239	03/20	Verizon Communications Inc		Wachovia Bk Coml Mtg Tr	
sr sec japan bds .1	06/20	global nt 5.5	02/15	coml mtg pass thru ctf	01/15
sr sec japan bds .387	06/20	global nt 6.1	04/15	coml mtg pass thru ctf	01/15
sr sec japan bds .1	09/20	global nt 3.65	09/14	coml mtg pass thru ctf	01/15
sr sec japan bds .352	09/20	global nt fltg rt 4.08563	09/14	coml mtg pass thru ctf	01/15
sr sec japan bds .1	12/20	global sr nt 8.75	11/01	coml mtg pass thru ctf	01/15
sr sec japan bds .269	12/20	Vermont Mun Bd Bk		coml mtg pass thru ctf	01/15
Uruguay (Govt of)		pass-thru ctf	12/01	coml mtg pass thru ctf	01/15
uyu\$ uruguay inflation bd 5	09/14	Vermont Student Assistance Corp		coml mtg pass thru ctf	01/15
Uruguay Gov't of		coll nt 4	06/15	coml mtg pass thru ctf	01/15
government bds 4.85	06/09	Viacom Inc		coml mtg pass thru ctf	01/15
US Airways Group Inc		sr nt 4.625	05/15	coml mtg pass thru ctf	01/15
gtd pass thru ctf ser 2010-1 cl b 8.5	10/22			coml mtg pass thru ctf	01/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Wells Fargo Bk NA (continued)		West Covina Calif Uni Sch Dist		Whole Foods Mkt Inc (continued)	
Wells Fargo Mortgage Backed Securities		mun 2nd mkt derivatives	08/01	sub deb zero cpn conv rule 144a 0	03/02
2003-2 Trust		Westar Energy Inc		Will Cnty III Cmnty Unit Sch Dist No 201-U	
pass-thru ctf 0	03/25	1st mtg bd 8.625	12/01	Crete Monce	
pass-thru ctf 0	03/25	Western Australian Treas Corp		mun 2nd mkt derivatives (p-floats)	11/01
pass-thru ctf 0	03/25	gtd fltg rt australian nt	05/21	mun 2nd mkt derivatives (rites)	11/01
pass-thru ctf 0	03/25	Western Digital Corp		mun 2nd mkt derivatives (rites)	11/01
pass-thru ctf 0	03/25	sub deb zero cpn conv 0	02/18	Will Cnty III Fst Presv Dist	
pass-thru ctf 0	03/25	Western Gas Partners LP		mun 2nd mkt derivatives (p-floats)	12/01
pass-thru ctf 0	03/25	sr nt 2.6	08/15	mun 2nd mkt derivatives (rites)	12/01
pass-thru ctf 0	03/25	Western Liberty Group Fin Pty Ltd		Willamette Inds Inc	
pass-thru ctf 0	03/25	coll nts .48	06/15	deb 7	02/01
pass-thru ctf 0	03/25	Western Liberty Grp Fin Pty Ltd		Williams B R Trucking Inc	
pass-thru ctf 0	03/25	coll nts .48	06/15	promissory nt	01/01
pass-thru ctf 0	03/25	Western Mass Elec Co		Wilmington Tr Corp	
pass-thru ctf 0	03/25	1st mtg ser t 10.125	12/01	global sub nt 8.5	04/02
pass-thru ctf 0	03/25	Western Res Inc		Wind Acquisition Fin S A	
pass-thru ctf 0	03/25	nt puttable/callable 6.25	08/15	sr secd nt rule 144a 7.25	02/15
pass-thru ctf 0	03/25	sr nt 6.8	07/15	sr secd nt rule 144a 7.25	02/15
pass-thru ctf 0	03/25	Western Un Co		Wind Acquisition Fin SA	
pass-thru ctf 0	03/25	global nt 3.65	08/22	gtd sec global nt 7.375	02/15
Wells Fargo Mortgage Backed Securities		Westfaelische Hypothekenbank AG		gtd sr sec global nt 7.375	02/15
2003-6 Trust		bd 5.17	04/09	Windermere XIV CMBS Ltd	
pass-thru ctf 0	05/01	public sector pfandbriefe 5.14	04/09	pass thru ctf	04/22
pass-thru ctf 0	05/01	WestLB AG		pass thru ctf	04/22
pass-thru ctf 0	05/01	covered bds 4.2	05/15	Windstream Corp	
pass-thru ctf 0	05/01	covered bds 4.2	06/13	gtd sr nt 8.125	09/01
Wells Fargo Mortgage Backed Securities		covered bds 4.36	07/03	sr nt rule 144a 8.125	09/01
2003-7 Trust		covered bds 4.05	10/15	Winnipeg City of	
pass-thru ctf 0	08/25	german bds 5.25	10/24	canadian debentures 4.3	10/06
pass-thru ctf 4.5	08/25	german bds 5.45	11/13	Wisconsin Elec Pwr Co	
pass-thru ctf 4.5	08/25	german bds 5.32	11/26	1st mtg 9.625	01/15
pass-thru ctf 4.5	08/25	german bds 5.375	11/28	deb 1.7	06/15
pass-thru ctf 4.5	08/25	german bds 5.32	12/04	Wisconsin Energy Corp	
pass-thru ctf 4.5	08/25	public sector pfandbriefe 4.4	12/10	sr nt 1.65	06/15
pass-thru ctf 4.5	08/25	public sector pfandbriefe 4	12/19	Wisconsin Pub Svc Corp	
pass-thru ctf 4.5	08/25	step up german bd	10/12	sr nt 1.65	12/04
pass-thru ctf 4.5	08/25	covered bds	02/26	Wise Metals Group LLC / Wise Alloys Fin Corp	
pass-thru ctf 4.5	08/25	covered bds 4.75	04/30	sr secd nt rule 144a 8.75	12/15
pass-thru ctf 0	08/25	fltg rt german nt	06/25	WM Fin Corp	
pass-thru ctf 0	08/25	german bds 3.85	05/03	sr nt rule 144a 11.5	10/01
pass-thru ctf 0	08/25	german bds 5	08/27	Wm S Hart Calif Un High Sch Dist	
pass-thru ctf 3.25	08/25	german bds 4.98	08/28	custody recls	09/01
pass-thru ctf 4.5	08/25	german bds 4.23	12/27	WMG Acquisition Corp	
pass-thru ctf 4.5	08/25	public sector pfandbriefe 4.04	12/28	sr nt 11.5	10/01
pass-thru ctf 4.5	08/25	WestLB AG Public-Sector Covered Bonds		WMI Hldgs Corp	
pass-thru ctf 4.5	08/25	covered bonds 4.05	10/15	mandatory pfd stk conv ser b rule 144a 3	01/05
pass-thru ctf 4.5	08/25	covered bonds 4.27	07/20	Wolters Kluwer NV	
pass-thru ctf 4.5	08/25	covered bonds 4.05	10/15	eurobonds 6.375	04/10
pass-thru ctf 4.5	08/25	covered bonds 4.05	10/15	Woori Bk	
Wells Fargo Mortgage Backed Securities		Westmoreland Coal Co		global medium term sr bk nt rule 144a 2.875	10/02
Ser 2003-1		gtd sr sec global nt 10.75	02/01	Workday Inc	
pass-thru ctf 4.5	02/25	gtd sr secd nt 10.75	02/01	sr nt conv .75	07/15
pass-thru ctf 4.5	02/25	sr secd nt rule 144a 10.75	02/01	sr nt conv rule 144a .75	07/15
pass-thru ctf 4.5	02/25	sr secd nt rule 144a 10.75	02/01	World Omni Auto Lease Securitization Tr 2012-A	
pass-thru ctf 4.75	02/25	sr secd nt rule 144a 10.75	02/01	coll nt 1.49	02/15
pass-thru ctf 5	02/25	Westmoreland Escrow Corp		World Omni Auto Receivables Tr 2012-A	
pass-thru ctf 5	02/25	sr secd nt rule 144a 10.75	02/01	coll nt .85	08/15
pass-thru ctf 5.25	02/25	Westpac Banking Corp		World Omni Auto Recs Tr 2011-B	
pass-thru ctf 5.25	02/25	covered bds	02/08	coll nt 1.33	01/15
pass-thru ctf 5.25	02/25	covered bds 1.375	05/30	coll nt 1.98	09/17
pass-thru ctf 5.25	02/25	covered bds	07/16	World Omni Automobile Lease Securitization Tr 2	
pass-thru ctf 5.5	02/25	covered bds 1.85	11/26	coll nt 1.06	05/15
pass-thru ctf 5.5	02/25	Westpac Bkg Corp		coll nt	05/15
pass-thru ctf 5.5	02/25	gbp\$ sub emtn fix/fltg rt 5.875	04/29	coll nt 1.54	10/15
pass-thru ctf 8.5	02/25	global nt 1.6	01/12	World Omni Master Owner Tr	
Wells Fargo Mtge Backed Secs 2003-11 Tr		global nt 2.25	07/30	coll nt	02/15
pass-thru ctf 1.25	10/25	global nt fltg rt 3.09878	07/30	WPX Energy Inc	
pass-thru ctf 3.5	10/25	global sr nt 1.95	11/23	pfd stk mandatory conv 6.25	07/31
pass-thru ctf 4.75	10/25	global sr nt fltg rt 3.05025	11/23	Wrigley Wm Jr Co	
pass-thru ctf 4.75	10/25	medium term sr nt fltg rt rule 144a	03/16	nt rule 144a 2.4	10/21
pass-thru ctf 4.75	10/25	nt 1.55	05/25	Wuzhou Int'l Hldgs Ltd	
pass-thru ctf 4.75	10/25	nt fltg rt 2.37363	05/25	gtd global bds 13.75	09/26
pass-thru ctf 4.75	10/25	retail mtm 1.2	01/15	gtd global bds 13.75	09/26
pass-thru ctf 4.75	10/25	retail mtm 1.25	02/15	Wyle Svcs Corp	
pass-thru ctf 4.75	10/25	retail mtm 1.2	03/15	sr sub nt rule 144a 10.5	04/01
pass-thru ctf 4.75	10/25	retail mtm 1.4	06/15	Wylie TX Indpt Sch Dist	
pass-thru ctf 4.75	10/25	retail mtm 1.5	06/15	pass thru ctf (rols)	08/15
pass-thru ctf 4.75	10/25	sub nt 4.625	06/01	Wyndham Worldwide Corp	
pass-thru ctf 4.75	10/25	Westvaco Corp		nt 2.5	03/01
pass-thru ctf 4.75	10/25	deb 10.25	07/01	sr nt 5.75	02/01
pass-thru ctf	10/25	Wgz Bank AG Westdeutsche Genossenschafts-Zentralba		Xefin Lux SCA	
pass-thru ctf	10/25	step up german bds 2.375	09/17	sr sec global nt 8	06/01
Wells Fargo Mtge Backed Secs 2003-15 Tr		Wheels Spv LLC		Xella Holdco Fin SA	
pass-thru ctf 4.75	11/25	coll nt	03/15	gtd pik nt 9.125	09/15
pass-thru ctf 4.75	11/25	coll nt	08/15	Xerium Technologies Inc	
pass-thru ctf 4.75	11/25	Whitecap Alabama Growth Fund II LLC		gtd sr nt 8.875	06/15
pass-thru ctf 4.75	11/25	coll nt 6.59	08/15	sr nt rule 144a 8.875	06/15
pass-thru ctf	11/25	Whitehorse III Ltd / Whitehorse III Corp		Xerox Corp	
Wells Fargo Mtge Backed Secs 2004-1 Tr		coll nt	05/01	global sr nt 6.35	05/15
pass-thru ctf 5.4	08/25	coll nt	05/01	sub deb conv .57	04/21
pass-thru ctf 5.75	08/25	coll nt	05/01	sub disc deb rule 144a 3.625	04/21
Wells Oper Partnership II LP		coll nt	05/01	Xerox Cr Corp	
gtd sr nt 5.875	04/01	coll nt	05/01	mtm ser f 7	01/08
sr nt rule 144a 5.875	04/01	Whiting Pete Corp		XLIT Ltd	
Wesfarmers Ltd		gtd sr sub nt 6.5	10/01	gtd sr nt 2.3	12/15
gtd sr nt rule 144a 1.874	03/20	gtd sr sub nt conv 6.5	10/01		
West Corp		mandatory conv sr sub nt ser a-1 6.5	10/01		
gtd sr nt 8.625	10/01	Whole Foods Mkt Inc			
sr nt rule 144a 8.625	10/01	sub deb zero cpn conv 0	03/02		

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ISSUES MATURED IN 2018

XM—Zue 221

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
XM Satellite Radio Inc		Yokohama City of (continued)		ZAIS Invt Grade Ltd VI (continued)	
sr nt rule 144a 7.625	11/01	japan bds .22	11/19	fx/frn 6.79	07/27
XTO Energy Inc		japan bds 1.58	12/20	fx/frn	07/27
sr nt 5.5	06/15	japan bds .24	12/26	Zao Raiffeisenbank	
sr nt 6.5	12/15	Yorkshire Building Society		fixed/fltg rt russian bds 7.65	10/29
Yahoo Inc		covered bds 4.75	04/12	Zenit Bank	
sr nt zero cpn conv 0	12/01	YPF Sociedad Anonima		fixed/fltg rt russian bds 8.6	05/30
sr nt zero cpn conv rule 144a 0	12/01	sr nt rule 144a 8.875	12/19	fixed/fltg rt russian bds 8.15	10/16
Yandex N V		Yucaipa Vy Calif Wtr Dist Wtr Sys Rev Ctfs		Zhaohai Investment (Bvi) Ltd	
sr nt conv 1.125	12/15	Partn		gtd eurobonds 3.1	07/23
sr nt conv rule 144a 1.125	12/15	muni 2nd mkt derivatives	09/01	Ziggo Bond Co BV	
Yanlord Ld Group Ltd		Yum Brands Inc		gtd global bds 8	05/15
sr nt rule 144a 10.625	03/29	sr nt 6.25	03/15	Zimmer Hldgs Inc	
Yingde Hases Group Co Ltd		Yuzhou Properties Co Ltd		global sr nt 2	04/01
sr nt rule 144a 8.125	04/19	gtd eurobonds 8.75	10/04	Zinc Capital SA	
Yokohama City of		Zais Investment Grade Ltd VI		gtd sec global nt 8.875	05/15
fltg rt japan bds	05/28	sr sec fix rt nt 5.54	07/27	Zions Bancorporation	
japan bds .66	02/26	ZAIS Invt Grade Ltd VI		medium term sr nt ser a 3.7	02/15
japan bds 1.64	03/21	coll nts	07/27	medium term sr nt ser a 3.3	05/30
japan bds .18	03/22	coll nts	07/27	medium term sr nt ser a 3.6	06/30
japan bds 1.86	05/25	coll nts	07/27	Zobebe Hldg SPA	
japan bds .327	06/18	coll nts	07/27	gtd sr sec global nt 7.875	02/01
japan bds 1.92	06/20	coll nts	07/27	Zoetis Inc	
japan bds .4	06/28	coll nts	07/27	sr nt 1.875	02/01
japan bds 1.56	09/07	frn	07/27	sr nt rule 144a 1.875	02/01
japan bds .33	09/25	frn	07/27	Zuercher Kantonalbank	
japan bds .001	09/26	frn	07/27	swiss bds 2.125	02/05
japan bds .245	10/23	frn	07/27		
japan bds 1.71	11/16				

Editor's Note: This section includes issues that have matured in 2018 as of the monthly publication deadline for this edition.

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Issues Redeemed in 2018

ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
AAF Hldgs LLC / AAF Fin Co sr seed pik toggle nt rule 144a 12 07/01/2019	103.	01/18	Anheuser Busch Inbev Worldwide Inc global gtd nt 7.75 01/15/2019	103.936	03/19	Bank Montreal (continued) mtn equity-linked ser d (autocallable cash- settled nt) .825 10/12/2018	100.825	01/12
AB Svensk Exportkredit mtn rule 144a 2.875 11/14/2023	100.	11/14	global sr nt 5.375 01/15/2020	104.375	04/23	mtn equity-linked ser d (autocallable cash- settled nts) 9.9 06/29/2018	100.825	01/19
Abbey Natl Cap Tr I perp non cumulative tr pfd secs fix/fltg rt 8.963	149.802	11/15	gtd nt rule 144a 5.04/15/2020	104.071	06/06	mtn equity-linked ser d (autocallable cash- settled nts) 9.9 08/06/2018	100.825	03/05
Abbott Labs global nt 5.125 04/01/2019	102.645	03/22	gtd sr nt 5.04/15/2020	104.071	06/06	mtn equity-linked ser d (autocallable cash- settled nts) 11 09/05/2018	100.916	03/05
global nt 4.125 05/27/2020	101.814	10/28	gtd sr nt rule 144a 7.75 01/15/2019	103.936	03/19	mtn equity-linked ser d (autocall cash- settled nt) 6.3 06/29/2018	100.525	01/19
global sr nt 2.35 11/22/2019	100.	09/28	nt rule 144a 5.375 01/15/2020	104.375	04/23	mtn fltg rt equity-linked ser c (autocallable barrier nts) 01/31/2020	100.	01/31
global sr nt 2.03/15/2020	100.	10/28	Anixter Inc global gtd sr nt 5.625 05/01/2019	100.99	12/03	mtn fltg rt ser c equity-linked (autocallable barrier nt) 04/30/2021	102.25	01/31
sr nt 3.25 04/15/2023	100.297	10/28	Annaly Mtg Mgmt Inc perp cumulative pfd stk ser e 7.625	100.	02/08	mtn fltg rt ser d equity-linked (autocallable barrier nt) 03/29/2019	100.	08/31
Access Midstream Partners LP / ACMP Fin Corp gtd sr nt 4.875 03/15/2024	104.57	03/28	Anton Oilfield Svcs Group gtd global bds 7.5 11/06/2018	101.875	01/11	mtn fltg rt ser d equity-linked (autocallable barrier nt) 03/29/2019	100.	08/31
ACI Worldwide Inc sr nt rule 144a 6.375 08/15/2020	100.	09/05	Ap Moller Maersk As nt rule 144a 2.55 09/22/2019	100.616	12/19	mtn fltg rt ser d equity-linked (autocallable barrier nt) 03/29/2019	100.	08/31
Actavis Fdg Scs gtd nt 2.45 06/15/2019	100.	12/13	sr nt rule 144a 2.875 09/28/2020	100.646	12/19	mtn fltg rt ser d equity-linked (autocallable barrier nt) 04/30/2019	100.	09/28
nt rule 144a 2.45 06/15/2019	100.	12/13	Apx Group Inc gtd sr seed nt 6.375 12/01/2019	101.594	09/04	mtn fltg rt ser d equity-linked (autocallable barrier nts) 04/30/2019	100.	09/28
Activision Blizzard Inc sr nt rule 144a 6.125 09/15/2023	103.313	08/16	Arbor Rity Tr Inc sr nt 7.375 05/15/2021	100.	04/27	mtn fltg rt ser d equity-linked (autocallable barrier nts) 04/30/2019	100.	09/28
AECOM gtd sr nt 5.75 10/15/2022	104.313	03/16	Arch Cap Group Ltd perp non-cumulative pfd shs ser c 6.75	100.	01/02	mtn fltg rt ser d equity-linked (autocallable barrier nts) 04/30/2019	100.	09/28
Aegon N V global non-cumulative sub nt 8 02/15/2042	100.	05/15	Ardagh Packaging Fin PLC / Ardagh Hldgs USA Inc gtd sr nt rule 144au 6 06/30/2021	101.5	07/31	mtn fltg rt ser d equity-linked (autocallable cash-settled nts) 07/31/2020	102.75	01/31
AES Corp sr nt 8 06/01/2020	110.828	03/30	Array BioPharma Inc sr nt conv 3 06/01/2020	100.	01/03	mtn fltg rt ser d equity-linked (autocallable cash-settled nts) 10/29/2021	102.75	01/31
sr nt 7.375 07/01/2021	113.62	03/30	AT&T Inc eur\$ global sr nt 1.05 09/04/2023	101.	05/23	mtn fltg rt ser d index-linked (autocallable cash-settled nts) 10/24/2018	100.8	01/25
Aflac Inc global sr nt 2.4 03/16/2020	100.	11/30	eur\$ global sr nt 1.8 09/04/2026	101.	05/23	mtn fltg rt ser d index-linked (autocallable cash-settled nts) 10/29/2018	100.788	01/29
AGCO Corp sr nt 5.875 12/01/2021	107.346	10/11	eur\$ global sr nt 2.35 09/04/2029	101.	05/23	mtn fltg rt ser d index-linked (autocallable cash-settled nts) 02/11/2019	100.75	02/12
sr nt rule 144a 5.875 12/01/2021	107.346	10/11	gbp\$ global nt 3.55 09/14/2037	101.	05/23	mtn fltg rt ser d index-linked (autocallable cash-settled nts) 03/08/2019	100.833	03/08
Airspeed Ltd fltg rt nt 04/15/2032	100.	12/15	global nt 5.8 02/15/2019	100.457	12/19	mtn fltg rt ser d index-linked (autocallable cash-settled nts) 03/13/2019	100.83	03/13
Airxcel Inc sr seed nt rule 144a 8.5 02/15/2022	108.73	04/27	global nt 2.85 02/14/2023	100.105	04/20	mtn fltg rt ser d index-linked (autocallable cash-settled nts) 03/28/2019	100.	09/28
Albertsons Cos Inc gtd sr seed nt fltg rt rule 144a 01/15/2024	99.5	08/14	global nt 3.4 08/14/2024	101.	05/23	mtn index-linked ser d (autocallable cash- settled nts) 7.8 09/14/2018	100.65	01/16
Alcoa Inc nt 5.72 02/23/2019	103.36	03/07	global nt 3.9 08/14/2027	101.	05/23	mtn ser c equity-linked (autocallable cash- settled nts) 5.7 04/30/2018	100.475	01/31
Aleris Intl Inc sr nt 7.875 11/01/2020	101.969	06/25	global nt 4.9 08/14/2037	101.	05/23	mtn ser d equity-linked (autocall cash- settled nts) 11.1 08/06/2018	100.925	03/05
sr seed nt rule 144a 9.5 04/01/2021	104.75	06/25	global nt 5.15 02/14/2050	101.	05/23	mtn zero cpn ser c equity-linked (autocallable cash-settled nts) 0 01/31/2020	100.95	01/31
Algeco Scotsman Global Fin PLC sr nt rule 144a 10.75 10/15/2019	102.688	02/24	global nt 5.3 08/14/2058	102.15	12/19	Bank Nova Scotia B C sr nt fltg rt ser a 2.33425 03/13/2020	100.	09/24
sr seed nt rule 144a 8.5 10/15/2018	100.	02/24	global nt 5.875 10/01/2019	102.15	12/19	sr nt fltg rt ser a index-linked 03/28/2029	100.	03/28
Alliance Data Sys Corp sr nt rule 144a 6.375 04/01/2020	100.	04/02	global nt fltg rt 3.245 02/14/2023	101.	05/23	sr nt zero cpn index-linked (autocall mkt- linked step up nt) 0 10/30/2020	106.5	11/09
Allied World Assurn Co Holds Ltd global sr nt 5.5 11/15/2020	105.88	05/07	Atlas Copco AB deb rule 144a 8.25 09/01/2019	107.386	04/23	sr nt zero cpn index-linked (autocall mkt- linked step up nt) 0 10/30/2020	106.9	10/26
Allstate Corp jr sub deb fixed/fltg rt ser b 3.77375 05/15/2067	100.	05/13	Ausdrill Fin Pty Ltd gtd global nt 6.875 11/01/2019	100.	12/01	sr nt zero cpn index-linked (autocall mkt- linked step up nt) 0 10/27/2023	105.	10/26
perp non cumulative dep shs rep 1/1000th pfd stk ser c 6.75	100.	10/15	Avalonbay Cmnty Inc gtd global nt 6.1 03/15/2020	103.432	12/31	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 12/20/2019	110.25	01/22
Altice US Fin I Corp sr seed nt rule 144a 5.375 07/15/2023	104.031	12/07	Avis Budget Car Rent LLC / Avis Budget Fin Inc sr nt rule 144a 5.125 06/01/2022	----	11/03	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 12/20/2019	114.75	01/16
sr seed nt rule 144a 5.5 05/15/2026	107.583	12/07	Avis Budget Rental Car Funding (Aesop) LLC coll nt 1.92 09/25/2019	100.	09/20	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 12/20/2019	114.6	02/08
AMAG Pharmaceuticals Inc sr nt rule 144a 7.875 09/01/2023	105.906	09/05	coll nt 2.62 09/25/2019	100.	09/20	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 01/30/2020	110.1	02/09
American Axle & Mfg Inc gtd sr nt 6.25 03/15/2021	101.563	04/12	Avon Prods Inc global gtd nt 6.5 03/01/2019	102.588	06/18	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 09/25/2020	108.45	10/15
American Builders & Contractors Supply Co sr nt rule 144a 5.625 04/15/2021	101.406	05/31	Axa S A perp tier 1 nt fixed/fltg rt ser a rule 144a 4.2265	100.	12/14	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 12/20/2019	110.25	01/22
American Express Cr Corp medium term sr nt fltg rt ser f 2.96878 07/31/2018	100.	07/02	Axiall Corp sr nt 4.875 05/15/2023	102.438	05/15	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 12/20/2019	114.75	01/16
medium term sr nt fltg rt ser f 3.1208 11/05/2018	100.	10/15	BAC Cap Tr VI cap secs 5.625 03/08/2035	129.585	06/06	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 01/30/2020	110.1	02/09
medium term sr nt ser f 1.8 07/31/2018	100.	07/02	BAC Cap Tr VII gbp\$ global cap secs 5.25 08/10/2035	151.715	06/06	sr nt zero cpn ser a index-linked (autocall mkt-linked step up) 0 09/25/2020	100.	09/28
medium term sr nt ser f 1.875 11/05/2018	100.	10/15	BAC Cap Tr XI gtd cumulative cap secs 6.625 05/23/2036	145.305	06/06	Bankamerica Cap III cap secs fltg rt ser 3 2.91769 01/15/2027	100.	06/06
American Intl Group Inc jr sub gbl nt 8 05/22/2038	100.	05/22	Bacardi Ltd gtd nt rule 144a 8.2 04/01/2019	104.58	05/21	Bankboston Cap Tr III cap secs fltg rt 2.8745 06/15/2027	100.	06/06
American Tower Tr I pass-thru ctf 1.551 03/16/2043	100.	03/15	Baker Hughes Inc sr nt 7.5 11/15/2018	104.368	01/10	Bankboston Cap Tr IV cap secs fltg rt 2.64728 06/08/2028	100.	06/06
Amkor Technology Inc gtd sr nt 6.625 06/01/2021	100.	08/23	Banc Calif Inc perp non cumulative dep shs rep 1/40th pfd stk ser c 8	100.	09/17	Banponce Tr I cap secs ser a 8.327 02/01/2027	100.833	09/07
AmSurg Corp gtd sr nt 5.625 07/15/2022	102.813	10/26	Bank Amer Corp perp non cumulative dep shs rep 1/1000th pfd stk ser d 6.204	100.	09/14	Barclays Bk PLC global mtn equity-linked ser a (airbag autocallable yield nts) 6.65 01/04/2019	100.554	03/29
ANGLO AMERN CAP PLC gtd sr nt rule 144a 9.375 04/08/2019	107.157	03/09	perp non cumulative dep shs rep 1/1000th pfd stk ser i 6.625	100.	07/02	global mtn equity-linked ser a (airbag autocallable yield nts) 7.3 01/04/2019	100.608	03/29
sr nt rule 144a 3.625 05/14/2020	101.506	05/03	perp non cumulative dep shs rep 1/1200th pfd stk ser 3 6.375	100.	08/28	global mtn equity-linked ser a (airbag autocallable yield nts) 11.85 05/01/2019	100.	10/30
Anheuser Busch Cos Inc nt 5 03/01/2019	102.142	04/23	perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg rt 5.96888	100.	07/30	global mtn equity-linked ser a (autocallable yield nts) 12.25 02/28/2019	100.	05/29
Anheuser Busch Inbev Fin Inc global gtd nt 2.15 02/01/2019	100.	04/23	perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg rt 5.9825	100.	05/15	global mtn equity-linked ser a (autocallable yield nts) 10 04/30/2019	100.	01/29
global gtd sr nt 1.9 02/01/2019	100.	04/23	Bank Montreal mtn equity-linked ser c (autocallable cash- settled nts) 7.5 04/30/2018	100.625	01/31	global mtn equity-linked ser a (autocallable yield nts) 6.5 10/30/2020	100.	01/31
			mtn equity-linked ser c (autocallable cash- settled nts) 8.4 04/30/2018	100.7	01/31	global mtn equity-linked ser a (autocallable yield nts) 9 06/28/2019	100.	01/02
			mtn equity-linked ser d (autocall cash- settled nt) 8.1 06/29/2018	100.675	01/19			
			mtn equity-linked ser d (autocallable cash- settled nt) 10.5 08/13/2018	100.	02/21			

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Barclays Bk PLC (continued)			Barclays Bk PLC (continued)			Barclays Bk PLC (continued)		
global mtn equity-linked ser a (autocallable nts) 10.5 07/31/2019	100.	01/31	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 09/02/2021	100.	03/07	global mtn fltg rt ser a equity-linked (trggr autocall nt) 12/18/2020	100.	09/19
global mtn equity-linked ser a (autocallable nts) 6.5 12/02/2020	100.	02/28	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 04/09/2024	100.	01/11	global mtn fltg rt ser a equity-linked (trggr autocall nt) 11/16/2020	100.	05/21
global mtn equity-linked ser a (autocallable nts) 10 01/31/2019	100.	01/31	global mtn fltg rt ser a equity-linked (phoenix autocall nt) 09/01/2022	100.	09/04	global mtn fltg rt ser a equity-linked (trggr autocall nt) 08/07/2020	100.	02/07
global mtn fixed/fltg rt (contingent capital nts) 7.75 04/10/2023	100.	04/10	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 07/27/2018	100.	02/01	global mtn fltg rt ser a equity-linked (trggr autocall nt) 08/07/2020	100.	02/07
global mtn fltg rt equity-linked (trigger autocall ctgnt yield) 03/31/2021	100.	10/01	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 08/03/2018	100.	02/07	global mtn fltg rt ser a equity-linked (trggr autocall nt) 08/07/2020	100.	02/07
global mtn fltg rt equity-linked ser a (trigger autocall ctgnt) 10/16/2020	100.	10/17	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 09/28/2018	100.	01/04	global mtn fltg rt ser a equity-linked (trggr autocall nt) 08/07/2020	100.	02/07
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 04/09/2021	100.	10/11	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 11/30/2018	100.	03/07	global mtn fltg rt ser a equity-linked (trggr autocall nt) 09/21/2020	100.	03/19
global mtn fltg rt ser a equity-linked (autocallable secs) 02/19/2021	100.	11/21	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 12/28/2018	100.	04/02	global mtn fltg rt ser a equity-linked (trggr autocall nt) 09/21/2020	100.	03/19
global mtn fltg rt ser a equity-linked (autocallable sec) 02/21/2020	100.	05/29	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 07/25/2019	100.	01/29	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 06/03/2021	100.	12/03
global mtn fltg rt ser a equity-linked (autocallable sec) 05/29/2020	100.	08/30	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 08/13/2019	100.	02/15	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 02/28/2022	100.	02/27
global mtn fltg rt ser a equity-linked (autocallable sec) 10/02/2020	100.	01/03	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 09/26/2019	100.	01/02	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 01/14/2019	100.	01/10
global mtn fltg rt ser a equity-linked (autocallable sec) 10/09/2020	100.	01/11	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 10/28/2019	100.	01/29	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 02/21/2019	100.	01/18
global mtn fltg rt ser a equity-linked (autocallable sec) 11/20/2020	100.	02/23	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 10/31/2019	100.	02/05	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 09/25/2019	100.583	01/23
global mtn fltg rt ser a equity-linked (autocallable sec) 11/30/2020	100.	03/01	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 03/31/2020	100.	01/08	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 12/12/2019	100.	03/12
global mtn fltg rt ser a equity-linked (autocallable sec) 12/04/2020	100.	03/06	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 07/30/2020	100.	02/05	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 08/21/2020	100.	05/29
global mtn fltg rt ser a equity-linked (autocallable sec) 12/11/2020	100.	03/13	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 10/23/2020	100.	01/29	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 08/21/2020	100.	02/22
global mtn fltg rt ser a equity-linked (autocallable sec) 01/22/2021	100.	04/30	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 10/30/2020	100.	02/02	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 08/21/2020	100.	02/22
global mtn fltg rt ser a equity-linked (autocallable sec) 02/12/2021	100.	05/28	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 03/04/2021	100.	09/11	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 10/16/2020	100.	04/23
global mtn fltg rt ser a equity-linked (autocallable sec) 02/26/2021	100.	08/28	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 04/23/2021	100.	01/29	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 10/30/2020	100.	05/07
global mtn fltg rt ser a equity-linked (autocallable sec) 07/02/2021	100.	10/03	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 06/28/2021	100.	09/28	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 11/13/2020	100.	11/14
global mtn fltg rt ser a equity-linked (autocallable secs) 11/27/2019	100.	05/28	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 02/15/2022	100.	02/15	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 03/11/2022	100.	03/12
global mtn fltg rt ser a equity-linked (autocallable secs) 01/03/2020	100.	01/03	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 03/16/2022	100.	03/26	global mtn fltg rt ser a equity-linked (trggr autocallable nt) 03/31/2021	100.	10/01
global mtn fltg rt ser a equity-linked (autocallable secs) 07/06/2020	100.	01/03	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 08/16/2022	100.	02/20	global mtn fltg rt ser a index-linked (trggr autocall ctgnt yield) 07/30/2021	100.	09/05
global mtn fltg rt ser a equity-linked (autocallable secs) 07/31/2020	100.	02/01	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 03/26/2020	100.	10/01	global mtn fltg rt ser a index-linked (trggr autocall ctgnt yield) 10/29/2021	100.	09/04
global mtn fltg rt ser a equity-linked (autocallable secs) 10/09/2020	100.	01/11	global mtn fltg rt ser a equity-linked (phoenix autocall nts) 04/19/2021	100.	01/23	global mtn fltg rt ser a index-linked (trggr autocall ctgnt yield) 04/29/2024	100.	10/29
global mtn fltg rt ser a equity-linked (autocallable secs) 11/04/2020	100.	02/05	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 05/02/2018	100.	02/02	global mtn fltg rt ser a index-linked (trggr autocallable sec) 05/31/2024	100.	02/05
global mtn fltg rt ser a equity-linked (autocallable secs) 12/04/2020	100.	03/06	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 06/29/2018	100.	01/05	global mtn fltg rt ser a index-linked (autocallable sec) 04/17/2020	100.	01/16
global mtn fltg rt ser a equity-linked (autocallable secs) 12/11/2020	100.	03/13	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 07/06/2018	100.	01/09	global mtn fltg rt ser a index-linked (autocallable sec) 04/17/2020	100.	01/16
global mtn fltg rt ser a equity-linked (autocallable secs) 12/28/2020	100.	03/27	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 08/03/2018	100.	02/07	global mtn fltg rt ser a index-linked (autocallable sec) 11/03/2022	100.	02/02
global mtn fltg rt ser a equity-linked (autocallable secs) 12/31/2020	100.	10/03	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 09/06/2018	100.	03/07	global mtn fltg rt ser a index-linked (autocallable sec) 04/03/2020	100.	10/03
global mtn fltg rt ser a equity-linked (autocallable secs) 01/15/2021	100.	04/23	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 09/28/2018	100.	01/04	global mtn fltg rt ser a index-linked (autocallable sec) 04/23/2020	100.	01/24
global mtn fltg rt ser a equity-linked (autocallable secs) 04/09/2021	100.	10/11	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 10/31/2018	100.	02/02	global mtn fltg rt ser a index-linked (autocallable sec) 01/19/2022	100.	01/19
global mtn fltg rt ser a equity-linked (autocallable secs) 06/25/2021	100.	09/27	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 10/31/2018	100.	02/02	global mtn fltg rt ser a index-linked (autocallable sec) 07/19/2022	100.	01/19
global mtn fltg rt ser a equity-linked (autocallable secs) 04/18/2019	100.	10/18	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 06/27/2019	100.	01/03	global mtn fltg rt ser a index-linked (autocallable sec) 03/04/2020	100.	08/31
global mtn fltg rt ser a equity-linked (autocallable secs) 10/16/2020	100.	01/19	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 06/28/2019	100.	10/03	global mtn fltg rt ser a index-linked (autocallable sec) 04/17/2020	100.	01/16
global mtn fltg rt ser a equity-linked (autocallable secs) 07/09/2021	100.	10/11	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 07/03/2019	100.	10/05	global mtn fltg rt ser a index-linked (autocallable sec) 01/04/2021	100.	10/03
global mtn fltg rt ser a equity-linked (autocallable ctgnt int) 04/11/2018	100.	01/09	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 07/25/2019	100.	01/29	global mtn fltg rt ser a index-linked (autocallable sec) 02/28/2025	101.246	08/31
global mtn fltg rt ser a equity-linked (autocallable sec) 11/16/2020	100.	02/15	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 09/16/2019	100.	03/19	global mtn fltg rt ser a index-linked (autocallable ctgnt pymt) 03/03/2022	100.	10/09
global mtn fltg rt ser a equity-linked (callable contingent cpn) 10/09/2020	100.	10/15	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 09/26/2019	100.	09/26	global mtn fltg rt ser a index-linked (autocallable ctgnt) 03/31/2025	100.	10/01
global mtn fltg rt ser a equity-linked (callable ctgnt cpn nt) 07/25/2019	100.	01/26	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 12/16/2019	100.	03/15	global mtn fltg rt ser a index-linked (callable contingent cpn) 06/27/2019	100.	01/03
global mtn fltg rt ser a equity-linked (callable ctgnt cpn nt) 09/30/2019	102.5	01/04	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 06/30/2020	100.	01/03	global mtn fltg rt ser a index-linked (callable contingent cpn) 09/26/2019	100.	09/30
global mtn fltg rt ser a equity-linked (callable ctgnt cpn nt) 08/21/2020	100.	08/27	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 08/20/2020	100.	02/23	global mtn fltg rt ser a index-linked (callable contingent cpn) 01/24/2020	100.	01/29
global mtn fltg rt ser a equity-linked (callable ctgnt pymt nts) 10/31/2019	100.	02/05	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 10/30/2020	100.	02/02	global mtn fltg rt ser a index-linked (callable contingent cpn) 04/03/2020	100.	01/08
global mtn fltg rt ser a equity-linked (phoenix autocall nt) 10/30/2020	100.	02/02	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 10/30/2020	100.	02/02	global mtn fltg rt ser a index-linked (callable contingent cpn) 04/09/2020	100.	01/16
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 09/16/2019	100.	03/19	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 11/30/2020	100.	12/06	global mtn fltg rt ser a index-linked (callable contingent cpn) 05/29/2020	100.	03/05
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 12/05/2019	100.	03/07	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 03/03/2021	100.	09/04	global mtn fltg rt ser a index-linked (callable contingent cpn) 03/01/2021	100.	09/06
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 06/30/2020	100.	10/01	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 03/17/2022	100.	03/26	global mtn fltg rt ser a index-linked (callable contingent cpn) 04/15/2021	100.	01/19
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 10/30/2020	100.	02/02	global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 10/06/2022	100.	10/10	global mtn fltg rt ser a index-linked (callable contingent cpn) 01/31/2022	100.	02/02
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 03/25/2021	100.	10/01	global mtn fltg rt ser a equity-linked (trggr autocall ctgnt) 06/03/2021	100.	12/03	global mtn fltg rt ser a index-linked (callable contingent cpn) 07/06/2022	100.	10/09
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 04/09/2021	100.	10/11	global mtn fltg rt ser a equity-linked (trggr autocall nt) 10/16/2020	100.	04/23	global mtn fltg rt ser a index-linked (callable contingent cpn) 09/02/2022	100.	09/07
global mtn fltg rt ser a equity-linked (phoenix autocallable nt) 05/07/2021	100.	02/12	global mtn fltg rt ser a equity-linked (trggr autocall nt) 10/30/2020	100.	05/07	global mtn fltg rt ser a index-linked (callable contingent cpn) 03/03/2023	100.	09/05

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 8.

ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Barclays Bk PLC (continued)		
global mtn fltg rt ser a index-linked (callable contingent cpn) 06/04/2027	100.	09/10
global mtn fltg rt ser a index-linked (callable contingent cpn) 06/10/2027	100.	09/13
global mtn fltg rt ser a index-linked (callable contingent cpn) 09/06/2019	100.	09/11
global mtn fltg rt ser a index-linked (callable contingent cpn) 04/03/2020	100.	01/08
global mtn fltg rt ser a index-linked (callable contingent cpn) 08/21/2020	100.	08/27
global mtn fltg rt ser a index-linked (callable contingent cpn) 09/03/2020	100.	09/10
global mtn fltg rt ser a index-linked (callable contingent cpn) 09/25/2020	100.	10/01
global mtn fltg rt ser a index-linked (callable contingent cpn) 03/05/2021	100.	09/11
global mtn fltg rt ser a index-linked (callable contingent cpn) 12/30/2021	100.	01/04
global mtn fltg rt ser a index-linked (callable contingent cpn) 01/31/2022	100.	02/02
global mtn fltg rt ser a index-linked (callable contingent cpn) 03/29/2022	100.	04/02
global mtn fltg rt ser a index-linked (callable contingent cpn) 09/29/2022	100.	01/03
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 07/01/2019	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 04/22/2020	100.	10/29
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 04/24/2020	100.	01/29
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 07/24/2020	100.	01/29
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 09/25/2020	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 03/26/2021	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 03/26/2021	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 04/26/2021	100.	01/29
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 09/30/2021	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 03/03/2022	100.	03/07
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 09/06/2022	100.	09/10
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 10/12/2022	100.	10/15
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 04/05/2023	100.	10/05
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 06/10/2027	100.	09/13
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 10/29/2027	100.	02/02
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 02/28/2028	100.	08/30
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 04/24/2020	100.	01/29
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 07/24/2020	100.	01/29
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 03/27/2020	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 03/26/2021	100.	10/01
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 02/28/2022	100.	03/02
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 04/06/2023	100.	10/09
global mtn fltg rt ser a index-linked (callable ctgnt payment) 05/29/2025	100.	09/04
global mtn fltg rt ser a index-linked (callable ctgnt pymt nt) 03/29/2018	100.	01/03
global mtn fltg rt ser a index-linked (callable ctgnt pymt nt) 08/29/2024	100.	09/02
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 06/30/2020	100.	01/04
global mtn fltg rt ser a index-linked (callable nts) 09/30/2024	100.	09/06
global mtn fltg rt ser a index-linked (callable nts) 07/31/2024	100.	09/05
global mtn fltg rt ser a index-linked (callable sec) 05/31/2019	100.	08/30
global mtn fltg rt ser a index-linked (callable sec) 07/18/2019	100.	01/19
global mtn fltg rt ser a index-linked (callable secs) 01/03/2020	100.	10/03
global mtn fltg rt ser a index-linked (callable secs) 03/05/2020	100.	09/07
global mtn fltg rt ser a index-linked (ctgnt inc autocall sec) 03/31/2023	100.	10/03
global mtn fltg rt ser a index-linked (ctgnt income callab) 10/17/2019	102.563	01/19
global mtn fltg rt ser a index-linked (ctgnt income callab) 01/03/2020	100.	01/03
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 01/16/2019	100.	01/18
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 10/03/2019	100.	10/05
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 09/03/2020	100.	03/07
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 02/29/2024	100.	03/05

ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Barclays Bk PLC (continued)		
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 03/19/2024	100.	03/21
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 03/13/2025	100.	03/19
global mtn fltg rt ser a index-linked (phoenix autocall nts) 01/23/2020	100.	01/24
global mtn fltg rt ser a index-linked (phoenix autocall nts) 03/24/2022	100.	03/27
global mtn fltg rt ser a index-linked (phoenix autocall nts) 08/04/2022	100.	02/07
global mtn fltg rt ser a index-linked (phoenix autocall nts) 02/22/2023	100.	08/23
global mtn fltg rt ser a index-linked (phoenix autocall nts) 02/22/2023	100.	08/23
global mtn fltg rt ser a index-linked (phoenix autocall nts) 09/13/2023	100.	09/17
global mtn fltg rt ser a index-linked (phoenix autocall nts) 03/08/2027	100.	03/12
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 02/28/2019	100.	08/30
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 02/28/2019	100.	08/30
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 09/30/2019	100.	10/03
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 11/22/2022	100.	11/27
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 12/29/2023	100.	01/05
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 02/28/2028	100.	10/01
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 12/31/2019	100.	01/04
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 08/21/2023	100.	08/23
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 01/31/2024	100.	02/05
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 08/29/2025	100.	09/06
global mtn fltg rt ser a index-linked (step up call ctgnt pymt) 07/31/2024	100.	02/02
global mtn fltg rt ser a index-linked (step up call ctgnt pymt) 05/28/2027	100.	09/04
global mtn fltg rt ser a index-linked (step up call ctgnt pymt) 07/30/2027	100.	02/02
global mtn fltg rt ser a index-linked (step up call ctgnt pymt) 08/31/2027	100.	09/05
global mtn fltg rt ser a index-linked (step up call pymt nt) 06/28/2024	100.	10/04
global mtn fltg rt ser a index-linked (step up callable) 12/31/2026	100.	01/04
global mtn fltg rt ser a index-linked (step up callable) 06/30/2027	100.	10/04
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 09/21/2020	100.	03/19
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 09/30/2022	100.	10/01
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 12/31/2026	100.	01/02
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 02/16/2027	100.	02/14
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 02/26/2027	100.	02/28
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 09/27/2027	100.	09/28
global mtn fltg rt ser a index-linked (trggr autocall nt) 03/12/2021	100.	09/12
global mtn fltg rt ser a index-linked (trggr autocall nt) 02/26/2027	100.	02/28
global mtn fltg rt ser a index-linked (trggr autocall nt) 04/02/2027	100.	04/02
global mtn fltg rt ser a index-linked (trggr autocall nt) 10/28/2027	100.	10/29
global mtn fltg rt ser a index-linked (trggr autocall nt) 02/15/2022	100.	02/15
global mtn fltg rt ser a index-linked (trggr call ctgnt yield) 08/28/2020	100.	06/04
global mtn fltg rt ser a index-linked (trggr call ctgnt yield) 08/24/2021	100.	02/27
global mtn fltg rt ser a index-linked (trggr call ctgnt yield) 08/31/2021	100.	06/04
global mtn fltg rt ser a index-linked (trggr callab ctgnt yield) 06/21/2027	100.	09/21
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 02/16/2027	100.	02/14
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/17/2020	100.	01/18
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/24/2020	100.	01/24
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 08/14/2020	100.	02/14
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 08/31/2020	100.	03/02
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 09/15/2022	100.	09/17
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 11/16/2022	100.	11/15
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 02/26/2027	100.	02/28
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 03/15/2027	100.	03/14
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 09/27/2027	100.	09/28

ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Barclays Bk PLC (continued)		
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 12/02/2019	100.	09/05
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 07/14/2020	100.	01/16
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 09/08/2020	100.	06/11
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 02/11/2021	100.	05/16
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 02/12/2021	100.	05/14
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 04/06/2022	100.	01/08
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 10/24/2022	100.	01/22
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 02/26/2027	100.	05/28
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 08/27/2027	100.	06/04
global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 02/10/2028	100.	05/16
global mtn index-linked ser a (buffered autocallable nts) 5.15 01/17/2019	100.	01/18
global mtn index-linked ser a (buffered autocallable nts) 5.25 02/14/2019	100.	02/16
global mtn ser a equity-linked (airbag autocallable yield nts) 8.6 07/05/2018	100.717	01/02
global mtn ser a equity-linked (autocallable nts) 8 10/09/2019	100.	01/10
global mtn ser a equity-linked (autocallable nts) 8.5 07/31/2019	100.	01/31
global mtn ser a index-linked (autocallable nts) 5 05/22/2019	100.	02/23
global mtn zero cpn index-linked (autocall mkt-linked step up) 0 01/28/2022	107.6	02/16
global mtn zero cpn index-linked (autocall mkt-linked step up) 0 12/23/2022	106.8	01/12
global mtn zero cpn ser a equity-linked (auto-callable secs) 0 03/04/2020	117.75	06/04
global mtn zero cpn ser a equity-linked (autocallable nts) 0 09/26/2019	100.	10/01
global mtn zero cpn ser a equity-linked (autocallable nts) 0 09/26/2019	111.	10/01
global mtn zero cpn ser a equity-linked (jump securities) 0 10/02/2020	100.	01/04
global mtn zero cpn ser a equity-linked (trigger jump sec) 0 09/25/2020	104.	03/27
global mtn zero cpn ser a equity-linked (trigger jump secs) 0 06/03/2021	100.	12/05
global mtn zero cpn ser a index-linked (annual autocallable nts) 0 08/23/2021	112.5	08/27
global mtn zero cpn ser a index-linked (annual autocallable nts) 0 08/23/2021	114.5	08/27
global mtn zero cpn ser a index-linked (annual autocallable nts) 0 03/29/2021	114.	04/03
global mtn zero cpn ser a index-linked (auto-callable secs) 0 05/03/2022	100.	05/07
global mtn zero cpn ser a index-linked (autocallable nt) 0 03/04/2020	104.5	09/05
global mtn zero cpn ser a index-linked (autocall mkt-link step up) 0 09/23/2022	106.1	10/05
global mtn zero cpn ser a index-linked (autocall mkt-link step up) 0 09/30/2022	106.35	10/19
global mtn zero cpn ser a index-linked (autocall mkt-link step up) 0 08/25/2023	105.35	09/14
global mtn zero cpn ser a index-linked (autocall mkt step-up nt) 0 06/03/2019	111.76	07/02
global mtn zero cpn ser a index-linked (autocall mkt step-up nt) 0 11/30/2020	106.92	12/14
global mtn zero cpn ser a index-linked (autocall mkt step-up nt) 0 05/26/2023	105.8	05/28
global mtn zero cpn ser a index-linked (autocall mkt step-up nt) 0 09/29/2023	105.2	10/05
global mtn zero cpn ser a index-linked (autocall mkt step-up) 0 03/25/2022	107.3	04/23
global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0 12/20/2019	108.95	01/22
global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0 05/28/2020	109.85	06/11
global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0 08/28/2020	107.25	09/14
global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0 03/25/2022	107.67	04/16
global mtn zero cpn ser a index-linked (autocall mkt-linked nt) 0 09/29/2023	105.35	10/19
global mtn zero cpn ser a index-linked (autocallable nt) 0 09/07/2021	105.813	09/11
global mtn zero cpn ser a index-linked (buffer autocall digital) 0 02/14/2019	104.5	02/15
global mtn zero cpn ser a index-linked (buffered autocallab nt) 0 08/30/2019	105.	08/30
global mtn zero cpn ser a index-linked (buffered autocallab nt) 0 01/17/2019	100.	01/17
global mtn zero cpn ser a index-linked (market-linked step up) 0 05/26/2023	105.7	06/18
global mtn zero cpn ser a index-linked (market-linked step up) 0 06/30/2023	105.65	07/02
global mtn zero cpn ser a index-linked (phoenix autocallable nt) 0 07/19/2022	100.	01/23
global mtn zero cpn ser a index-linked (review nt) 0 02/20/2020	100.	03/02
global mtn zero cpn ser a index-linked (review nts) 0 02/28/2022	110.	03/13

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 8.

ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Barclays Bk PLC (continued)			BMC Software Inc (continued)			CEVA Group Plc (continued)		
global mtn zero cpn ser a index-linked (step down trgr autocall) 0 03/10/2020	111.05	03/15	global nt 4.5 12/01/2022	104.462	11/01	sr secd nt rule 144a 7 03/01/2021	101.75	05/24
global mtn zero cpn ser a index-linked (step down trgr autocall) 0 03/10/2022	112.1	03/15	global sr nt 4.25 02/15/2022	103.185	11/01	sr secd nt rule 144a 9 09/01/2021	102.25	05/24
global mtn zero cpn ser a index-linked (trigger autocall nt) 0 10/11/2019	103.5	04/16	BNP Paribas / BNP Paribas U S			Chase Issuance Tr		
global mtn zero cpn ser a index-linked (trigger autocall nt) 0 04/15/2020	100.	10/11	medium term sr nt fltg rt 12/02/2019	100.	03/02	coll nt 1.59 02/18/2020	100.	02/15
global mtn zero cpn ser a index-linked (trigger autocall nt) 0 10/21/2019	103.5	04/23	medium term sr nt fltg rt 12/27/2023	100.	12/27	coll nt 02/18/2020	100.	02/15
global mtn zero cpn ser a index-linked (ipath etns) 0 09/20/2021	100.	04/12	BofA Fin Lc			Chesapeake Energy Corp		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	global mtn zero cpn ser a index-linked (accelerated return) 0 03/29/2018	102.575	03/29	gtd sr secd 2nd lien nt rule 144a 8 12/15/2022	104.244	11/28
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn equity-linked ser a (auto-callable yield nt) 8.5 03/12/2019	100.	03/13	Chevron Phillips Chemical Co LLC		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn fltg rt ser a commodity-linked 10/11/2019	49.919	12/27	sr nt 1.7 05/01/2018	100.	03/29
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn fltg rt ser a equity-linked (auto-callable nts) 07/24/2019	100.	01/24	Chicago & Eastern Illinois Railroad Co.		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn fltg rt ser a index-linked (ctgnt inc auto-callable nt) 07/01/2020	100.	10/01	euro dep rcpt 01/01/2054	100.	03/15
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn zero cpn index-linked (market-linked step up nts) 0 01/28/2019	109.	02/09	Chubb Corp		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn zero cpn ser a index-linked (autocal mkt-linked step up nt) 0 10/30/2020	108.85	11/09	sub cap secs (discs) 3.97019 03/29/2067	100.	04/06
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn zero cpn ser a index-linked (autocal buffered nt) 0 11/05/2020	107.313	12/06	Cimpress Nv		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn zero cpn ser a index-linked (autocal mkt-linked step up) 0 09/27/2019	108.	09/28	sr nt rule 144a 7 04/01/2022	105.25	06/28
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	mtn zero cpn ser a index-linked (autocal mkt-linked step up) 0 10/30/2020	112.5	11/09	CIT Group Inc		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Boston Ppty Ltd Partnership			2nd priority secd nt ser c rule 144a 5.5 02/15/2019	102.473	04/09
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	sr nt 5.875 10/15/2019	102.28	12/13	global sr nt 3.875 02/19/2019	50.26	09/20
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Boston Private Fin Hldgs			global sr nt 5.375 05/15/2020	67.1	12/04
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	perp non cumulative dep shs rep 1/40th pfd stk ser d 6.95	100.	06/15	Citigroup Fdg Inc		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Boston Scientific Corp			mtn step-up ser d 4.5 04/25/2027	100.	01/25
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	global sr nt 2.65 10/01/2018	100.292	03/13	mtn step-up ser g 2 07/30/2019	100.	01/30
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Braskem Fin Ltd			mtn step-up ser g 2 08/28/2019	100.	02/28
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	gtd sr nt rule 144a 7.25 06/05/2018	---	03/29	mtn step-up ser g 2.5 10/29/2019	100.	01/29
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Brocade Communications Sys Inc			Citigroup Global Mkts Hldgs Inc		
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	sr nt 4.625 01/15/2023	102.313	01/16	mtn fltg rt ser h equity-linked (autocallable ctgnt cpn sec) 02/05/2019	100.	02/07
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Brown Univ			mtn fltg rt ser n equity-linked (autocallable sec) 10/23/2020	100.	01/25
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	bd ser 2009 4.57 09/01/2019	102.234	07/27	mtn fltg rt ser n equity-linked (autocallable sec) 05/07/2021	100.	11/08
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Brundage Bone Concrete Pumping Inc			mtn fltg rt ser n equity-linked (autocallable sec) 06/04/2021	100.	09/07
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	sr secd nt rule 144a 10.375 09/01/2021	105.188	12/06	mtn fltg rt ser n equity-linked (autocallable secs) 08/01/2019	100.	11/01
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Bunge Ltd Fin Corp			mtn fltg rt ser n equity-linked (autocallable secs) 10/23/2020	100.	01/25
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	gtd sr nt 8.5 06/15/2019	103.653	10/11	mtn fltg rt ser n equity-linked (autocallable secs) 11/30/2020	100.	03/01
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Cablevision Sys Corp			mtn fltg rt ser n equity-linked (autocallable secs) 12/11/2020	100.	03/13
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	global sr nt 7.75 04/15/2018	100.936	02/16	mtn fltg rt ser n equity-linked (autocallable secs) 05/21/2021	100.	08/23
global mtn zero cpn ser a index-linked (ipath etns) 0 04/18/2041	100.	04/12	Caesars Entmt Resort Ppty LLC			mtn fltg rt ser n equity-linked (autocallable secs) 05/28/2021	100.	08/30
global mtn zero cpn ser a index-linked (review nts) 0 02/27/2020	111.55	03/13	gtd 1st priority sr secd nt 8 10/01/2020	102.	01/22	mtn fltg rt ser n equity-linked (autocallable secs) 06/11/2021	100.	09/13
global mtn equity-linked ser a (autocallable nt) 11.25 03/29/2019	100.	01/02	gtd 2nd priority sr secd nt 11 10/01/2021	105.5	01/22	mtn fltg rt ser n equity-linked (autocallable secs) 07/02/2021	100.	10/03
mtn exch ser a x-181 (e-linx) 10.5 11/15/2019	68.93	11/27	Caesars Growth Ppty Hldgs LLC/Caesars Growth Ppty Fin Inc			mtn fltg rt ser n equity-linked (autocallable secs) 07/09/2021	100.	10/11
perp non cumulative ads rep dlr pref shs ser 5 8.125	100.	12/15	gtd 2nd priority sr secd nt 9.375 05/01/2022	107.031	01/22	mtn fltg rt ser n equity-linked (autocallable contingent coupon) 10/18/2018	100.	01/23
perp sub nt fixed/fltg rt rule 144a 6.59954	100.	04/25	Calfrac Hldgs L P			mtn fltg rt ser n equity-linked (autocallable contingent cpn) 03/28/2018	100.	01/03
Barclays PLC			sr nt rule 144a 7.5 12/01/2020	101.25	06/08	mtn fltg rt ser n equity-linked (autocallable contingent cpn) 10/19/2018	100.	01/23
perp fixed/fltg rt resetting contingent sub secs conv 8.25	100.	12/15	Calumet Specialty Prods Partners LP / Calumet Fin Corp			mtn fltg rt ser n equity-linked (autocallable contingent cpn) 10/29/2020	100.	02/02
Bard C R Inc			gtd sr sec global nt rule 144a 11.5 01/15/2021	116.435	04/09	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn nt) 07/02/2018	100.	01/04
nt 4.4 01/15/2021	103.928	06/25	Canadian Imperial Bk Comm			mtn fltg rt ser n equity-linked (autocallable ctgnt cpn nt) 12/05/2018	100.	03/07
sr nt 3 05/15/2026	100.	06/25	global mtn fltg rt equity-linked (ctgnt cpn autocallable nt) 07/30/2021	100.	01/31	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn nt) 12/20/2018	100.	03/22
BB&T Brh Bkg & Tr Co Global Bk			global mtn fltg rt equity-linked (ctgnt cpn autocallable nts) 10/31/2019	100.	01/31	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn nt) 01/30/2019	100.	02/01
medium term bk nt 2.3 10/15/2018	100.	09/17	global mtn fltg rt equity-linked (ctgnt cpn autocallable nts) 05/29/2020	100.	08/30	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 12/04/2018	100.	03/07
BB&T Corp			global mtn fltg rt index-linked (ctgnt cpn autocallable nts) 07/31/2020	100.	01/31	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 07/31/2019	100.	02/02
medium term sr nt ser c 2.05 06/19/2018	100.	05/15	global mtn fltg rt index-linked (ctgnt cpn autocallable nts) 07/19/2023	100.	01/19	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 12/02/2020	100.	03/06
BC Mtn LLC / BC Mtn Fin LLC			Canadian Natl Ry Co			mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 07/01/2021	100.	10/03
sr nt rule 144a 7 02/01/2021	101.75	03/09	gtd sr nt 5.55 03/01/2019	101.391	08/30	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 04/09/2018	100.	01/11
BCP (Singapore) VI Cayman Financing Co Ltd			Capital One Bank (Usa) NA			mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 10/04/2018	100.	01/08
gtd sr sec global nt 8 04/15/2021	104.	05/22	bank nt 2.15 11/21/2018	100.	10/22	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 11/19/2018	100.	02/22
Beazer Homes USA Inc			Capital One Natl Assn			mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 11/27/2018	100.	02/28
sr nt 5.75 06/15/2019	---	09/25	sr bk nt 1.65 02/05/2018	100.	01/05	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 12/04/2018	100.	03/07
Becton Dickinson & Co			sr bk nt fltg rt 2.07139 02/05/2018	100.	01/05	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 01/02/2019	100.	01/04
nt rule 144a 4.4 01/15/2021	103.928	06/25	sr nt 1.5 03/22/2018	100.	02/22	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 02/13/2019	100.	11/16
nt rule 144a 3 05/15/2026	100.	06/25	sr nt 2.35 08/17/2018	100.	07/17	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 02/28/2019	100.	03/02
Belden CDT Inc			sr nt fltg rt 3.03494 08/17/2018	100.	07/17	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 05/23/2019	100.	08/24
sr sub nt rule 144a 5.25 07/15/2024	105.73	04/05	Cardtronics Inc			mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 06/04/2019	100.	12/07
BGC Partners Inc			gtd sr nt 5.125 08/01/2022	102.563	12/19	Carolina Beverage Group LLC / Carolina Beverage Group Fin Inc		
global sr nt 8.125 06/15/2042	100.	09/05	sr secd nt rule 144a 6.375 08/01/2018	100.	06/14	sr secd nt rule 144a 10.625 08/01/2018	100.	06/14
sr nt 5.375 12/09/2019	102.117	12/05	Carrizo Oil & Gas Inc			Cemex S A		
sr nt rule 144a 5.375 12/09/2019	102.117	12/05	gtd sr nt 7.5 09/15/2020	100.	11/19	gtd sr secd nt fltg rt rule 144a 7.08919 10/15/2018	100.	07/15
BJ Svcs Co			sr nt conv 4.375 06/01/2028	100.	05/03	Cequeal Communications Hldgs I LLC		
sr nt 6 06/01/2018	101.605	01/01	CBRE Services Inc			sr nt rule 144a 6.375 09/15/2020	101.594	04/23
Black Hills Corp			global gtd sr nt 5 03/15/2023	102.5	03/15	Ceridian HCM Hldg Inc		
sr nt 2.5 01/11/2019	100.	12/12	Cemex S A			sr nt rule 144a 11 03/15/2021	102.75	05/30
Blueline Rent Fin Corp / Blueline Rent LLC			gtd sr secd nt fltg rt rule 144a 7.08919 10/15/2018	100.	07/15	CEVA Group Plc		
sr secd 2nd lien nt rule 144a 9.25 03/15/2024	104.625	11/01	Cequel Communications Hldgs I LLC			sr nt rule 144a 12.75 03/31/2020	100.	06/13
BlueScope Steel Limited			sr nt rule 144a 6.5 05/15/2021	103.25	06/25	CEVA Group Plc		
sr nt rule 144a 6.5 05/15/2021	103.25	06/25	BMC Software Fin Inc			global nt 7.25 06/01/2018	100.846	03/29
BMC Software Fin Inc			sr nt 07/15/2021	102.031	10/08			
sr nt rule 144a 8.125 07/15/2021	102.031	10/08	BMC Software Inc					
global nt 7.25 06/01/2018	100.846	03/29						

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Citigroup Global Mkts Hldgs Inc (continued)			Corning Inc			Credit Suisse London Brh (continued)		
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	06/25/2019	100.09/27	global nt 6.625 05/15/2019	101.778	11/15	mtn equity-linked (autocallable reverse convertible sec)	11.66	10/31/2018
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	07/02/2019	100.01/04	Cott Beverages Inc	104.031	01/30	mtn equity-linked (autocallable reverse convertible sec)	11.9	10/31/2018
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	10/03/2019	100.10/05	gtd sr nt 5.375 07/01/2022	103.75	02/20	mtn equity-linked (autocallable reverse convertible sec)	5	11/02/2018
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	11/14/2019	100.02/20	Country Garden Hldgs Co Ltd	100.06/06	06/06	mtn equity-linked (autocallable reverse convertible sec)	7	11/26/2018
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	12/04/2019	100.09/06	sr nt rule 144a 7.5 01/10/2023	102.125	11/02	mtn equity-linked (autocallable reverse convertible sec)	14.3	11/30/2018
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	12/27/2019	100.09/28	Countrywide Cap V	101.969	05/07	mtn equity-linked (autocallable reverse convertible sec)	12.15	12/12/2018
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	11/04/2020	100.02/06	cap secs 7 11/01/2036	106.188	01/08	mtn equity-linked (autocallable reverse convertible sec)	10.5	02/15/2019
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	02/28/2023	100.08/30	Covanta Hldg Corp	100.371	03/07	mtn equity-linked (autocallable reverse convertible sec)	11	03/26/2019
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	10/04/2018	100.01/08	sr nt 6.375 10/01/2022	100.01/02	01/02	mtn equity-linked (autocallable reverse convertible sec)	11.25	06/28/2019
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	06/08/2020	100.09/11	Coveris Hldgs S A	100.01/08	01/08	mtn equity-linked (autocallable reverse convertible sec)	16.8	08/09/2019
mtn fltg rt ser n equity-linked (autocallable ctgnt cpn secs)	07/10/2019	100.10/11	sr nt rule 144a 7.875 11/01/2019	100.01/19	01/19	mtn equity-linked (autocallable reverse convertible sec)	8.5	07/24/2018
mtn fltg rt ser n equity-linked (trggr autocallable sec) 02/26/2021	07/11/2019	76.083 11/23	Cowen Group Inc	100.01/19	01/19	mtn equity-linked (autocallable reverse convertible sec)	7.25	07/26/2018
mtn fltg rt ser n index-linked (autocallable ctgnt cpn nt) 10/01/2019	07/11/2019	100.10/03	sr nt 8.25 10/15/2021	100.01/25	01/25	mtn equity-linked (autocallable reverse convertible sec)	23	12/31/2018
mtn fltg rt ser n index-linked (autocallable ctgnt cpn secs) 03/04/2021	07/11/2019	100.09/04	Crane Co	100.02/06	02/06	mtn equity-linked (autocallable reverse convertible)	37.6	05/30/2018
mtn fltg rt ser n index-linked (autocallable ctgnt cpn secs) 09/01/2022	07/11/2019	100.03/07	sr nt 2.75 12/15/2018	100.02/15	02/15	mtn equity-linked (autocallable reverse convertible)	17.262	10/30/2018
mtn fltg rt ser n index-linked (callable ctgnt cpn secs) 06/30/2020	07/11/2019	100.01/04	Credit Agricole Corp & Invnt Bk	100.09/27	09/27	mtn equity-linked (autocallable reverse convertible)	15.1	11/14/2018
mtn fltg rt ser n index-linked (trigger callable ctgnt yield nt) 12/31/2021	07/11/2019	100.10/03	mtn fltg rt equity-linked (auto-callable sec) 10/18/2018	100.10/22	10/22	mtn equity-linked (autocallable reverse convertible)	15.75	12/17/2018
mtn zero cpn ser n equity-linked (autocallable secs) 12/05/05/28/2019	07/11/2019	100.08/29	mtn fltg rt equity-linked (auto-callable nt) 05/08/2018	100.09/10	09/10	mtn equity-linked (autocallable reverse convertible)	12.25	05/28/2019
mtn zero cpn index-linked (step dwn trggr autocall nt) 0 03/22/2022	07/11/2019	100.03/22	mtn fltg rt equity-linked (auto-callable sec) 06/20/2018	100.08/30	08/30	mtn equity-linked (autocallable reverse convertible)	10.75	06/26/2019
mtn zero cpn ser n equity-linked (jump sec) 0 06/03/2021	07/11/2019	102.5 12/05	mtn fltg rt index-linked (ctgnt cpn callable yield nt) 10/28/2020	100.01/29	01/29	mtn equity-linked (autocallable reverse convertible)	18.1	07/08/2019
mtn zero cpn ser n equity-linked (trggr abs ret autocall nt) 0 10/24/2019	07/11/2019	100.01/25	mtn fltg rt index-linked (ctgnt cpn callable yield) 01/27/2020	100.01/29	01/29	mtn equity-linked (autocallable reverse convertible)	10.1	08/19/2019
mtn zero cpn ser n equity-linked (trigger abs ret autocallable) 0 12/10/2019	07/11/2019	106.9 06/11	mtn fltg rt index-linked (ctgnt cpn callable yield) 12/29/2020	100.09/28	09/28	mtn equity-linked (autocallable reverse convertible)	5.5	09/12/2019
mtn zero cpn ser n equity-linked (trigger absolute ret autocall) 0 11/05/2019	07/11/2019	100.02/05	mtn fltg rt index-linked (ctgnt cpn callable yield) 03/04/2021	100.09/24	09/24	mtn equity-linked (autocallable reverse convertible)	15	04/30/2018
mtn zero cpn ser n index-linked (autocall secs) 0 03/31/2021	07/11/2019	110.25 04/03	mtn fltg rt index-linked (ctgnt cpn callable yield) 03/24/2025	100.08/31	08/31	mtn equity-linked (autocallable reverse convertible)	6.2	07/26/2018
mtn zero cpn ser n index-linked (autocallable sec) 0 11/02/2022	07/11/2019	100.02/02	mtn fltg rt index-linked (ctgnt cpn callable yield) 05/29/2026	100.08/27	08/27	mtn equity-linked (autocallable reverse convertible)	13	10/10/2018
mtn zero cpn ser n index-linked (autocallable secs) 0 02/24/2021	07/11/2019	111.5 02/27	mtn fltg rt index-linked (trigger autocallable contingent yield) 01/27/2027	100.01/29	01/29	mtn equity-linked (autocallable yield nt) 15.6	05/14/2018	
mtn zero cpn ser n index-linked (step dwn trggr autocallable) 0 12/01/2022	07/11/2019	107.25 12/06	mtn fltg rt index-linked (trigger phoenix callable opt sec) 02/27/2020	100.08/29	08/29	mtn equity-linked (autocallable yield nts) 9.75	05/28/2019	
mtn zero cpn ser n index-linked (trigger autocallable nt) 0 03/05/2020	07/11/2019	100.08/31	mtn fltg rt index-linked (trigger phoenix callable opt sec) 07/01/2024	100.10/01	10/01	mtn equity-linked (autocallable yield nts) 10	06/05/2019	
Citigroup Inc			Credit Suisse AG London Brh			Credit Suisse London Brh		
mtn fltg rt ser g equity-linked (autocallable ctgnt cpn sec) 07/31/2020	100.02/05	02/05	mtn fltg rt equity-linked (autocallable reverse convertible) 02/06/2019	100.02/06	02/06	mtn equity-linked 8 08/16/2019	100.11/16	11/16
mtn fltg rt ser g index-linked (autocallable contingent cpn) 07/29/2020	100.01/31	01/31	mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert) 02/15/2019	100.02/15	02/15	mtn equity-linked (airbag autocallable yield nt) 6.8	10/15/2018	10/15
perp non cumulative dep shs rep 1/1000th pfd stk ser aa 8.125	100.02/15	02/15	mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/27/2019	100.09/27	09/27	mtn equity-linked (airbag autocallable yield nt) 8.4	11/01/2018	11/01
perp non cumulative dep shs rep 1/1000th pfd stk ser c 5.8	100.10/22	10/22	mtn fltg rt equity-linked (ctgnt cpn autocallable yield) 04/22/2019	100.10/22	10/22	mtn equity-linked (airbag autocallable yield nt) 8.15	02/01/2019	02/01
perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg rt 7.758	100.04/30	04/30	mtn fltg rt equity-linked (trigger phoenix autocallable opt sec) 12/11/2019	100.09/10	09/10	mtn equity-linked (airbag autocallable yield nt) 9.1	03/29/2019	03/29
Clean Hbrs Inc			mtn fltg rt index-linked (ctgnt cpn callable yield) 02/27/2020	100.09/28	09/28	mtn equity-linked (airbag autocallable yield nts) 6.8	10/15/2018	10/15
gtd sr nt 5.25 08/01/2020	100.08/01	08/01	mtn fltg rt index-linked (ctgnt cpn callable yield) 03/04/2021	100.09/01	09/01	mtn equity-linked (airbag autocallable yield nts) 7.9	11/01/2018	11/01
Cliffs Nat Res Inc			mtn fltg rt index-linked (ctgnt cpn callable yield) 12/29/2020	100.09/28	09/28	mtn equity-linked (airbag autocallable yield nts) 8	11/01/2018	11/01
global sr nt 5.9 03/15/2020	103.949	10/05	mtn fltg rt index-linked (ctgnt cpn callable yield) 03/24/2025	100.08/31	08/31	mtn equity-linked (airbag autocallable yield nts) 7.1	09/03/2019	09/03
global sr nt 4.8 10/01/2020	103.134	10/05	mtn fltg rt index-linked (ctgnt cpn callable yield) 05/29/2026	100.08/27	08/27	mtn equity-linked (autocallable reverse conv) 6.05	10/12/2018	10/12
CMS Energy Corp			mtn fltg rt index-linked (trigger autocallable contingent yield) 01/27/2027	100.01/29	01/29	mtn equity-linked (autocallable reverse convertible sec) 11	04/27/2018	04/27
sr nt 8.75 06/15/2019	105.317	06/29	mtn fltg rt index-linked (trigger phoenix callable opt sec) 02/27/2020	100.08/29	08/29	mtn equity-linked (autocallable reverse convertible sec) 6.15	07/26/2018	07/26
sr nt 6.25 02/01/2020	103.775	10/20	mtn fltg rt index-linked (trigger phoenix callable opt sec) 07/01/2024	100.10/01	10/01	mtn equity-linked (autocallable reverse convertible sec) 11/19/2018	100.02/20	02/20
Commonwealth Reit			mtn zero cpn index-linked (autocall market-linked step up nts) 0 01/31/2020	108.7	01/26	mtn fltg rt equity-linked (auto-callable ctgnt inc sec) 11/08/2018	100.02/08	02/08
sr nt 5.75 08/01/2042	100.03/07	03/07	mtn zero cpn index-linked (autocall market-linked step up nts) 0 02/27/2020	115.36	03/08	mtn fltg rt equity-linked (auto-callable ctgnt inc sec) 11/23/2018	100.02/23	02/23
Comstock Res Inc			mtn zero cpn index-linked (autocall market-linked step up nts) 0 02/28/2020	109.6	03/09	mtn fltg rt equity-linked (auto-callable ctgnt inc sec) 11/30/2020	100.03/01	03/01
2nd lien seed pik nt conv 7.75 04/01/2019	100.08/17	08/17	mtn zero cpn index-linked (autocall market-linked step up nts) 0 12/17/2021	107.1	01/12	mtn fltg rt equity-linked (auto-callable ctgnt inc sec) 07/11/2019	100.10/11	10/11
2nd lien seed pik nt conv 9.5 06/15/2020	100.09/13	09/13	mtn zero cpn index-linked (autocallable secs) 0 08/26/2020	135.	08/27	mtn fltg rt equity-linked (auto-callable ctgnt inc sec) 07/11/2019	100.10/11	10/11
global gtd sr nt 7.75 04/01/2019	100.09/13	09/13	mtn zero cpn index-linked (review nts) 0 01/29/2020	145.	01/29	mtn fltg rt equity-linked (auto-callable sec) 08/22/2019	100.02/23	02/23
global gtd sr nt 9.5 06/15/2020	100.09/13	09/13	Credit Suisse London Brh	100.11/16	11/16	mtn fltg rt equity-linked (auto-callable secs) 07/31/2018	100.03/29	03/29
gtd sr seed pik toggle nt 10/03/15/2020	105.08/17	08/17	mtn equity-linked 8 08/16/2019	100.11/16	11/16	mtn fltg rt equity-linked (auto-callable secs) 12/20/2018	100.03/20	03/20
sr seed nt rule 144a 10/03/15/2020	105.09/13	09/13	mtn equity-linked (airbag autocallable yield nt) 8.15	02/01/2019	02/01	mtn fltg rt equity-linked (auto-callable secs) 08/27/2021	100.11/29	11/29
Connecticut Wtr Svc Inc			mtn equity-linked (airbag autocallable yield nts) 9.1	03/29/2019	03/29	mtn fltg rt equity-linked (autocall buffer ret) 03/04/2022	100.10/04	10/04
perp cumulative pfd stk ser \$0.90 5.625	100.05/04	05/04	mtn equity-linked (airbag autocallable yield nts) 6.8	10/15/2018	10/15	mtn fltg rt equity-linked (autocallable reverse conv sec) 07/26/2019	100.10/26	10/26
ConocoPhillips Co			mtn equity-linked (airbag autocallable yield nts) 7.9	11/01/2018	11/01	mtn fltg rt equity-linked (autocallable reverse convertible sec) 11/19/2018	100.02/20	02/20
global gtd nt 2.2 05/15/2020	100.183	01/22	mtn equity-linked (airbag autocallable yield nts) 8	11/01/2018	11/01	mtn fltg rt equity-linked (autocallable reverse convertible)	10/05/2018	10/05
global gtd nt 2.875 11/15/2021	102.403	01/22	mtn equity-linked (airbag autocallable yield nts) 7.1	09/03/2019	09/03	mtn fltg rt equity-linked (autocallable reverse convertible)	10/26/2018	10/26
global gtd sr nt 4.2 03/15/2021	104.868	01/22	mtn equity-linked (autocallable reverse conv) 6.05	10/12/2018	10/12	mtn fltg rt equity-linked (autocallable reverse convertible)	11/19/2018	11/19
Consol Energy Inc			mtn equity-linked (autocallable reverse convertible sec) 11	04/27/2018	04/27	mtn fltg rt equity-linked (autocallable reverse convertible)	12/05/2018	12/05
gtd sr nt 8 04/01/2023	106.09/05	09/05	mtn equity-linked (autocallable reverse convertible sec) 6.15	07/26/2018	07/26	mtn fltg rt equity-linked (autocallable reverse convertible)	12/27/2018	12/27
Constellation Brands Inc			mtn equity-linked (autocallable reverse convertible sec) 22	10/17/2018	10/17	mtn fltg rt equity-linked (autocallable reverse convertible)	12/27/2018	12/27
gtd sr nt 6.05/01/2022	111.764	02/28	mtn equity-linked (autocallable reverse convertible sec) 7.3	10/22/2018	10/22	mtn fltg rt equity-linked (autocallable reverse convertible)	05/21/2019	05/21
Consumers Energy Co								
1st mtg bd 5.65 09/15/2018	101.031	05/18						
1st mtg bd 6.125 03/15/2019	100.934	11/29						
1st mtg bd 6.7 09/15/2019	102.781	11/29						

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Credit Suisse London Brh (continued)			Credit Suisse London Brh (continued)			Credit Suisse London Brh (continued)		
mnt fltg rt equity-linked (autocallable reverse convertible) 06/19/2019	100.	09/19	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 07/17/2019	100.	10/16	mnt fltg rt equity-linked (trgr autocall ctgnt yield nt) 12/11/2020	100.	06/18
mnt fltg rt equity-linked (autocallable reverse convertible) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 11/18/2019	100.	02/16	mnt fltg rt equity-linked (trgr autocall ctgnt yield) 11/06/2020	100.	05/16
mnt fltg rt equity-linked (autocallable reverse convertible) 07/10/2019	100.	10/10	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 12/20/2019	100.	03/20	mnt fltg rt equity-linked (trgr autocall ctgnt yield) 11/06/2020	100.	05/16
mnt fltg rt equity-linked (autocallable yield nts) 11/15/2018	100.	02/13	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 12/30/2019	100.	03/28	mnt fltg rt equity-linked (trigger autocallab ctgnt yield) 04/27/2020	100.	01/24
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 01/31/2020	100.	01/31	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 02/03/2020	100.	02/05	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/05/2019	100.	02/01
mnt fltg rt equity-linked (ctgnt cpn autocall rev conv sec) 07/10/2019	100.	10/10	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/06/2020	100.	03/06	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 10/09/2019	100.	04/16
mnt fltg rt equity-linked (ctgnt cpn autocall rev conv sec) 07/10/2019	100.	10/10	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/30/2020	100.	03/29	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 07/17/2020	100.	01/18
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv sec) 10/19/2018	100.	01/19	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 06/29/2020	100.	09/28	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 07/17/2020	100.	01/18
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv sec) 10/26/2018	100.	01/26	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 08/03/2020	100.	11/05	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 07/17/2020	100.	01/18
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv sec) 12/26/2018	100.	03/26	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 08/28/2020	100.	08/28	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/31/2020	100.	03/02
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 10/12/2018	100.	01/12	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 09/08/2020	100.	09/05	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/31/2020	100.	03/02
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 10/12/2018	100.	01/12	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 10/02/2020	100.	10/02	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 09/25/2020	100.	03/26
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 12/20/2018	100.	03/20	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 10/30/2020	100.	01/31	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 09/25/2020	100.	03/26
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 10/05/2018	100.	01/05	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/29/2021	100.	09/28	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 11/06/2020	100.	11/07
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 10/26/2018	100.	01/26	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 02/20/2018	100.	01/17	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 04/23/2021	100.	10/24
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 11/02/2018	100.	02/02	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 09/28/2018	100.	03/29	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 03/28/2022	100.	03/27
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 11/19/2018	100.	02/20	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 12/27/2018	100.	03/27	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 03/28/2022	100.	03/27
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/05/2019	100.	09/05	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 03/28/2022	100.	03/27
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 07/02/2019	100.	10/03	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (trigger phoenix autocallable opt sec) 05/31/2018	100.	02/28
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 07/10/2019	100.	10/10	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 09/03/2019	100.	09/04	mnt fltg rt index-linked (ctgnt cpn callab yield nt) 05/30/2019	100.	08/30
mnt fltg rt equity-linked (ctgnt cpn autocall reverse conv) 09/05/2019	100.	12/05	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 09/29/2020	100.	09/28	mnt fltg rt index-linked 05/28/2021	100.	01/30
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 05/28/2019	100.	08/27	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/29/2021	100.	09/28	mnt fltg rt index-linked 02/28/2022	100.	01/29
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/10/2019	100.	09/10	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 03/29/2021	100.	09/28	mnt fltg rt index-linked 03/30/2022	100.	01/30
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/10/2019	100.	09/10	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 04/13/2022	100.	10/15	mnt fltg rt index-linked 05/31/2022	100.	01/29
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/14/2019	100.	09/14	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 04/12/2021	100.	01/11	mnt fltg rt index-linked 08/29/2023	100.	08/29
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/19/2019	100.	09/19	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 01/31/2019	100.	01/31	mnt fltg rt index-linked 10/30/2023	100.	09/28
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/24/2019	100.	09/24	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/28/2019	100.	02/28	mnt fltg rt index-linked 02/29/2024	100.	08/30
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 03/06/2020	100.	03/06	mnt fltg rt index-linked 10/31/2024	100.	08/31
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/31/2018	100.	02/28	mnt fltg rt index-linked (auto-callab ctgnt inc sec) 01/04/2021	100.	10/03
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 03/13/2019	100.	11/13	mnt fltg rt index-linked (auto-callable ctgnt inc sec) 01/03/2020	100.	10/03
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 07/26/2019	100.	10/26	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/28/2019	100.	02/28	mnt fltg rt index-linked (auto-callable sec) 06/12/2020	100.	09/13
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 08/07/2019	100.	11/07	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 03/06/2020	100.	03/06	mnt fltg rt index-linked (autocallable buffered accel ret sec) 03/23/2020	100.	03/22
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv) 12/26/2018	100.	03/26	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/12/2019	100.	11/13	mnt fltg rt index-linked (autocallable yield nts) 05/23/2019	100.	08/23
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv) 12/27/2018	100.	03/27	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/31/2018	100.	02/28	mnt fltg rt index-linked (callable ctgnt inc sec) 10/02/2020	100.	10/03
mnt fltg rt equity-linked (ctgnt cpn autocallable reverse conv) 10/05/2018	100.	01/05	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 03/13/2019	100.	11/13	mnt fltg rt index-linked (callable secs) 06/05/2019	100.	09/06
mnt fltg rt equity-linked (ctgnt cpn autocallable reverse conv) 10/31/2018	100.	01/31	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 04/02/2019	100.	10/02	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 01/30/2019	100.	01/30
mnt fltg rt equity-linked (ctgnt cpn autocallable reverse conv) 11/19/2018	100.	02/20	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 05/28/2019	100.	08/28	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 01/31/2019	100.	01/31
mnt fltg rt equity-linked (ctgnt cpn autocallable reverse conv) 11/26/2018	100.	02/26	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 06/12/2019	100.	09/11	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 02/11/2019	100.	02/09
mnt fltg rt equity-linked (ctgnt cpn autocallable reverse conv) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/12/2019	100.	11/13	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 03/29/2019	100.	03/29
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 07/12/2018	100.	01/12	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 11/18/2019	100.	11/16	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 04/02/2019	100.	10/02
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 08/10/2018	100.	02/12	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 11/18/2019	100.	11/16	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 06/05/2019	100.	09/05
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 10/16/2018	100.	01/17	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 02/28/2020	100.	02/28	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 06/21/2019	100.	09/21
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 10/16/2018	100.	01/17	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 04/27/2020	100.	10/29	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 07/02/2019	100.	10/02
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 10/17/2018	100.	01/17	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 07/31/2020	100.	01/31	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 08/28/2019	100.	08/28
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 11/06/2018	100.	02/06	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/31/2020	100.	08/31	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 09/03/2019	100.	03/01
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 12/19/2018	100.	03/20	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 11/27/2019	100.	02/27	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 09/05/2019	100.	09/05
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 04/03/2019	100.	10/02	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 11/27/2019	100.	02/27	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 09/05/2019	100.	09/05
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 06/12/2019	100.	09/11	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 08/25/2020	100.	08/27	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 09/20/2019	100.	09/20
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 06/28/2019	100.	09/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nts) 09/29/2020	100.	09/28	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 11/29/2019	100.	08/30
mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 07/10/2019	100.	10/10	mnt fltg rt equity-linked (market linked secs) 06/29/2020	100.	12/28	mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 03/23/2021	100.	03/23

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Credit Suisse London Brh (continued)			Credit Suisse London Brh (continued)			Credit Suisse London Brh (continued)		
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt) 11/27/2023	100.	11/27	mtn fltg rt index-linked (ctgnt cpn callable yield) 10/05/2020	100.	10/04	mtn zero cpn index-linked (autocall market-linked step up nts) 0 06/01/2020	109.35	06/18
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt) 09/04/2025	100.	09/04	mtn fltg rt index-linked (ctgnt cpn callable yield) 12/01/2020	100.	09/01	mtn zero cpn index-linked (autocall mkt-linked step up nt) 0 01/31/2020	108.2	02/09
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt) 04/19/2021	100.	10/18	mtn fltg rt index-linked (ctgnt cpn callable yield) 12/07/2020	100.	09/05	mtn zero cpn index-linked (autocallable buffered secs) 0 02/14/2019	100.	02/15
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 07/23/2018	100.	01/22	mtn fltg rt index-linked (ctgnt cpn callable yield) 12/23/2020	100.	09/28	mtn zero cpn index-linked (autocallable buffered secs) 0 08/28/2019	104.5	08/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/09/2018	100.	01/08	mtn fltg rt index-linked (ctgnt cpn callable yield) 04/01/2024	100.	09/28	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0 02/28/2020	107.65	03/09
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/09/2018	100.	01/08	mtn fltg rt index-linked (ctgnt cpn callable yield) 03/29/2021	100.	09/20	mtn zero cpn index-linked (autocallable mkt-linked step up nt) 0 06/01/2020	108.85	05/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/22/2018	100.	01/22	mtn fltg rt index-linked (ctgnt cpn callable yield) 03/29/2021	100.	09/20	mtn zero cpn index-linked (autocallable mkt-linked step-up nts) 0 08/28/2020	108.8	09/07
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/31/2018	100.	01/31	mtn fltg rt index-linked (ctgnt cpn callable yield) 04/01/2024	100.	10/01	mtn zero cpn index-linked (autocallable sec) 0 10/28/2020	127.	10/29
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 11/05/2018	100.	02/05	mtn fltg rt index-linked (ctgnt cpn callable yield) 07/27/2020	100.	01/26	mtn zero cpn index-linked (autocallable secs) 0 02/28/2019	100.	02/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 11/05/2018	100.	02/05	mtn fltg rt index-linked (ctgnt cpn callable yield) 07/27/2020	100.	01/26	mtn zero cpn index-linked (autocallable secs) 0 07/31/2019	104.	01/31
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 11/30/2018	100.	02/28	mtn fltg rt index-linked (ctgnt cpn autocallable yield) 11/30/2020	100.	02/28	mtn zero cpn index-linked (autocallable secs) 0 01/27/2020	104.75	01/25
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 12/06/2018	100.	03/06	mtn fltg rt index-linked (high/low cpn callable yield) 06/10/2019	100.	03/09	mtn zero cpn index-linked (autocallable secs) 0 01/31/2020	110.25	02/05
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 01/14/2019	100.	01/16	mtn fltg rt index-linked (step-up ctgnt cpn callable yield nt) 09/30/2024	100.	09/28	mtn zero cpn index-linked (autocallable secs) 0 09/30/2020	100.	09/28
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 02/28/2019	100.	02/28	mtn fltg rt index-linked (step-up ctgnt cpn callable yield) 06/28/2024	100.	09/28	mtn zero cpn index-linked (review nts) 0 06/12/2019	102.	09/11
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 03/28/2019	100.	09/28	mtn fltg rt index-linked (step-up ctgnt cpn callable yield) 12/26/2024	100.	09/26	mtn zero cpn index-linked (step down trigger autocallable nts) 0 12/31/2019	107.8	01/03
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 04/03/2019	100.	10/03	mtn fltg rt index-linked (trggr autocall ctgnt yield nt) 08/05/2019	100.	02/01	mtn zero cpn index-linked (step down trigger autocallable nts) 0 06/02/2022	100.	06/11
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 06/05/2019	100.	09/05	mtn fltg rt index-linked (trggr autocall ctgnt yield nt) 08/14/2020	100.	05/21	mtn zero cpn index-linked (step down trggr autocall nt) 0 06/02/2022	100.	06/11
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 07/02/2019	100.	10/02	mtn fltg rt index-linked (trggr call ctgnt yield) 08/26/2019	100.	05/28	mtn zero cpn index-linked (trigger autocallable nt) 0 09/05/2019	103.375	03/02
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 07/19/2019	100.	10/19	mtn fltg rt index-linked (trigger autocall ctgnt yield nts) 11/06/2020	100.	05/16	Credit Suisse Nassau Brh		
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 09/12/2019	100.	09/12	mtn fltg rt index-linked (trigger autocallable contingent yield) 04/17/2020	100.	10/17	mtn zero cpn index-linked (exchange traded nts) 0 12/04/2030	5.994	02/21
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/07/2019	100.	10/05	mtn fltg rt index-linked (trigger autocallable contingent yield) 08/14/2020	100.	05/21	CRH Amer Inc		
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/07/2019	100.	10/05	mtn fltg rt index-linked (trigger autocallable contingent yield) 08/31/2020	100.	03/02	global gtd nt 8.125 07/15/2018	101.242	04/27
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 10/21/2019	100.	10/19	mtn fltg rt index-linked (trigger autocallable contingent yield) 10/13/2020	100.	04/16	Crown Castle Towers LLC		
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 12/30/2019	100.	09/28	mtn fltg rt index-linked (trigger autocallable contingent yield) 10/16/2020	100.	04/23	coll nt 6.113 01/15/2040	100.	01/16
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 01/06/2020	100.	10/05	mtn fltg rt index-linked (trigger autocallable contingent yield) 03/31/2021	100.	10/01	DCP Midstream LLC		
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 03/26/2020	100.	09/26	mtn fltg rt index-linked (trigger autocallable ctgnt yield nts) 04/02/2020	100.	10/02	nt rule 144a 9.75 03/15/2019	104.008	08/09
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 07/15/2019	100.	10/17	mtn fltg rt index-linked (trigger autocallable ctgnt yield nts) 08/31/2020	100.	03/02	DCT Indl Oper Partnership LP		
mtn fltg rt index-linked (ctgnt cpn autocallable yield) 08/28/2019	100.	08/28	mtn fltg rt index-linked (trigger autocallable ctgnt yield nts) 02/12/2021	100.	05/14	gtd sr nt 4.5 10/15/2023	105.815	09/21
mtn fltg rt index-linked (ctgnt cpn buffered callable yield nts) 03/30/2020	100.	09/28	mtn fltg rt index-linked (trigger callable ctgnt yield nt) 02/18/2020	100.	05/21	DDR Corp		
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 07/06/2020	100.	01/08	mtn fltg rt index-linked (trigger callable ctgnt yield nts) 02/13/2020	100.	05/14	nt 3.5 01/15/2021	----	03/01
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 01/03/2020	100.	01/03	mtn index-linked (autocallable coupon buffered sec) 5.05 02/19/2019	100.	02/16	Deutsche Bk AG London		
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 03/03/2020	100.	09/03	mtn index-linked (autocallable cpn buffered sec) 6.2 08/26/2019	100.	08/27	global mtn equity-linked ser a (autocallable secs) 5 03/05/2019	100.	03/05
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 06/05/2020	100.	03/05	mtn index-linked (autocallable cpn buffered secs) 5.15 01/18/2019	100.	01/18	global mtn fltg rt ser a equity-linked (phoenix autocall secs) 10/31/2018	100.	01/30
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 08/24/2020	100.	08/23	mtn index-linked (autocallable yield nt) 5.85 11/19/2018	100.	06/18	global mtn fltg rt ser a equity-linked (phoenix autocall secs) 06/20/2018	100.	03/20
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 05/28/2021	100.	08/29	mtn index-linked (autocallable yield nt) 7.3 04/10/2019	100.	10/10	global mtn fltg rt ser a equity-linked (phoenix autocall secs) 10/17/2018	100.	01/17
mtn fltg rt index-linked (ctgnt cpn callable yield nt) 01/11/2021	100.	01/11	mtn index-linked (autocallable yield nts) 10/12/2018	100.	01/12	global mtn fltg rt ser a equity-linked (phoenix autocallable sec) 02/27/2020	100.	03/28
mtn fltg rt index-linked (ctgnt cpn callable yield) 05/30/2019	100.	08/30	mtn index-linked (autocallable yield nts) 7.6 06/14/2019	100.	09/14	global mtn fltg rt ser a index-linked (callable ctgnt yield sec) 03/03/2020	100.	08/31
mtn fltg rt index-linked (ctgnt cpn callable yield) 06/03/2019	100.	09/04	mtn index-linked (autocallable yield nts) 8.6 06/17/2019	100.	09/17	global mtn fltg rt ser a index-linked (trggr call ctgnt yield) 04/06/2020	100.	01/05
mtn fltg rt index-linked (ctgnt cpn callable yield) 06/27/2019	100.	09/27	mtn index-linked (autocallable yield nts) 6.2 09/30/2019	100.	09/28	global mtn fltg rt ser a index-linked (trigger call ctgnt yield) 06/05/2020	100.	09/05
mtn fltg rt index-linked (ctgnt cpn callable yield) 02/28/2020	100.	08/28	mtn index-linked (callable yield nts) 6.1 07/26/2019	100.	01/26	global mtn ser a equity-linked (autocallable secs) 5.25 05/22/2019	100.	02/23
mtn fltg rt index-linked (ctgnt cpn callable yield) 03/27/2020	100.	09/27	mtn zero cpn equity-linked (auto-callable sec) 0 05/29/2020	111.	06/05	global mtn zero cpn index-linked (autocall mkt-linked step up) 0 05/22/2020	111.05	05/28
mtn fltg rt index-linked (ctgnt cpn callable yield) 03/31/2020	100.	09/28	mtn zero cpn equity-linked (auto-callable sec) 0 08/25/2022	103.625	04/09	global mtn zero cpn ser a equity-linked (autocallable sec) 0 02/22/2019	104.5	02/23
mtn fltg rt index-linked (ctgnt cpn callable yield) 04/06/2020	100.	10/05	mtn zero cpn equity-linked (autocallable secs) 0 10/28/2020	101.188	08/27	global mtn zero cpn ser a equity-linked (autocallable secs) 0 01/10/2019	104.5	01/11
mtn fltg rt index-linked (ctgnt cpn callable yield) 04/27/2020	100.	01/29	mtn zero cpn equity-linked (trggr abs ret autocall nt) 0 10/10/2019	128.	10/29	global mtn zero cpn ser a equity-linked (strategic accel redemp) 0 08/16/2019	159.13	08/17
mtn fltg rt index-linked (ctgnt cpn callable yield) 05/04/2020	100.	02/05	mtn zero cpn equity-linked (trigger abs ret autocall) 0 06/17/2020	103.813	01/10	global mtn zero cpn ser a index-linked (market-linked step up) 0 05/22/2020	121.3	05/28
mtn fltg rt index-linked (ctgnt cpn callable yield) 05/29/2020	100.	08/31	mtn zero cpn equity-linked (trigger absolute ret autocall) 0 03/12/2020	103.125	09/18	global mtn zero cpn ser a index-linked (strategic accel redemp) 0 01/26/2023	115.3	02/01
mtn fltg rt index-linked (ctgnt cpn callable yield) 06/05/2020	100.	09/05	mtn zero cpn equity-linked (trigger autocallable nt) 0 08/30/2019	103.125	02/28	global mtn zero cpn ser a index-linked (strategic accel redemp) 0 09/10/2018	103.76	02/26
mtn fltg rt index-linked (ctgnt cpn callable yield) 09/08/2020	100.	09/06				Deutsche Bk Contingent Cap Tr III		
						perp tr pfd secs 7.6	100.	02/20
						Diana Shipping Inc		
						sr nt 8.5 05/15/2020	100.	10/29
						Directv Hldgs LLC / Directv Fing Inc		
						global sr nt 5.2 03/15/2020	103.215	09/27
						gtd sr nt 5.875 10/01/2019	102.863	09/27
						Dollar Tree Inc		
						gtd sr nt 5.25 03/01/2020	101.313	03/01
						gtd sr nt 5.75 03/01/2023	104.313	05/05
						Dominion Res Inc		
						global sr nt ser b 2.5 12/01/2019	100.	12/17
						global sr nt ser c 3.625 12/01/2024	103.424	12/17
						sr nt ser a 4.45 03/15/2021	103.283	12/17
						Dow Chem Co		
						global nt 8.55 05/15/2019	102.06	12/30
						Downstream Dev Auth		
						sr secd nt rule 144a 10.5 07/01/2019	101.75	03/03

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE		
DS Svcs Amer Inc gtd 2nd priority sr secd nt rule 144a 10 09/01/2021	105.	01/30	FTS Intl Inc sr secd nt fltg rt rule 144a 8.74556 06/15/2020	101.5	02/22	GS Fin Corp (continued) mtn fltg rt ser e equity-linked (auto- callable secs) 11/06/2020	100.	02/08		
Eagle Spincor Inc sr nt 4.625 02/15/2021	102.313	02/15	GATX Corp sr nt 2.375 07/30/2018 sr nt 2.5 03/15/2019	100.03	06/11 100.	12/28	100.	03/13		
Eastman Chem Co global nt 5.5 11/15/2019 global nt 2.7 01/15/2020	102.305 100.	11/29 11/29	GCP Applied Technologies Inc gtd sr nt rule 144a 9.5 02/01/2023	110.152	04/10	mtn fltg rt ser e equity-linked (auto- callable secs) 12/28/2020	100.	03/27		
Ecopetrol S A global nt 4.25 09/18/2018 nt 7.625 07/23/2019 nt rule 144a 7.625 07/23/2019	100.827 102.529 102.529	04/13 12/27 12/27	General Cable Corp gtd sr nt 5.75 10/01/2022	102.875	06/16	mtn fltg rt ser e equity-linked (auto- callable secs) 02/26/2021	100.	06/05		
Education Rty Oper global gtd sr nt 4.6 12/01/2024	107.414	10/22	General Elec Cap Corp global medium term nt ser a 4.875 10/15/2052	100.	03/01	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nts) 12/12/2018	100.	03/13		
EMPRESA DE ENERGIA DE BOGOTA S A ESP sr nt rule 144a 6.125 11/10/2021	102.042	01/23	General Mls Inc mtn 6.59 10/15/2022 mtn 6.39 02/05/2023	100.	10/15 02/05	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nts) 07/03/2019	100.	10/01		
Endeavor Energy Res LP / EER Fin Inc sr nt rule 144a 7.08/15/2021 sr nt rule 144a 8.125 09/15/2023	103.5 107.164	01/06 01/06	Genesis Energy LP gtd sr nt 5.75 02/15/2021	101.438	02/15	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nt) 03/30/2020	100.	10/01		
Enova Intl Inc gtd sr nt 9.75 06/01/2021	104.875	10/11	George Wash Univ bd ser 2010 4.746 09/15/2018 bd ser 2010 4.846 09/15/2019 bd ser 2010 4.896 09/15/2020 bd ser 2011 4.452 09/15/2021 bd ser 2012 3.485 09/15/2022	100.828 103.035 104.732 105.201 101.651	04/27 04/27 04/27 04/27 04/27	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nts) 09/04/2020	100.	03/07		
Enpro Inds Inc gtd sr nt 5.875 09/15/2022	102.938	10/31	Georgia Pwr Co sr nt ser 2008b 5.4 06/01/2018	100.321	04/27	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nts) 11/28/2018	100.	02/27		
Enterprise Prods Oper LP jr sub nt fixed/fltg rt 6.05063 08/01/2066 sr sub nt fixed/fltg rt 7.034 01/15/2068	100. 100.	08/24 03/05	Gladstone Invnt Corp perp cumulative pfd stk ser b 6.75 perp cumulative term pfd stk ser c 6.5	100. 100.	08/31 08/31	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nts) 11/28/2018	100.	02/27		
Entertainment Ppty Tr gtd sr nt 7.75 07/15/2020	----	02/28	GLP Cap LP / GLP Fing II Inc sr nt 4.375 11/01/2018	100.	08/16	mtn fltg rt ser e equity-linked (callable ctgnt cpn nt) 02/23/2020	100.	02/23		
Envision Healthcare Corp gtd sr global nt 5.125 07/01/2022	102.563	10/11	Gol Fin sr nt rule 144a 9.25 07/20/2020	101.542	03/07	mtn fltg rt ser e equity-linked (callable ctgnt cpn nts) 01/14/2021	100.	01/16		
Everi Pmts Inc gtd sr nt 10 01/15/2022	107.5	01/15	Gol Luxco Sa secd amortizing nt rule 144a 9.5 12/20/2018	50.	01/23	mtn fltg rt ser e equity-linked (trigger autocall ctgnt yield) 12/31/2021	100.	01/02		
Evolution Escrow Issuer Llc sr nt rule 144a 7.5 03/15/2022	103.75	04/08	secd nt rule 144a 9.5 07/20/2021 secd nt rule 144a 9.5 12/20/2028	113.453 100.	01/23 01/23	mtn fltg rt ser e index-linked (autocall ctgnt cpn nt) 08/15/2019	100.	03/15		
Exelis Inc sr nt 5.55 10/01/2021	107.264	06/22	Goldman Sachs Group Inc mntn exch ser d equity-linked 0 01/24/2020 mntn fixed/fltg rt ser d index-linked 7 10/30/2028	100.	01/26 01/02	mtn fltg rt ser e index-linked (autocall ctgnt cpn nt) 08/30/2019	100.	08/30		
Extra Space Storage L P gtd sr nt exch rule 144a 2.375 07/01/2033	100.	07/05	mntn fixed/fltg rt ser d index-linked 7 01/29/2029	100.	01/29	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 10/04/2018	100.	01/04		
Extraction Oil & Gas Hldgs Llc sr nt rule 144a 7.875 07/15/2021	106.125	02/17	mntn fltg rt ser d equity-linked (trigger phoenix autocall opt) 10/22/2020	100.	01/18	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/19/2021	100.	03/19		
Fairfax Finl Hldgs Ltd sr nt rule 144a 5.8 05/15/2021	107.281	06/15	mntn fltg rt ser d index-linked 04/30/2024 mntn fltg rt ser d index-linked 07/10/2024 mntn fltg rt ser d index-linked 04/30/2025 mntn fltg rt ser d index-linked 05/29/2025 mntn fltg rt ser d index-linked 10/29/2028 mntn fltg rt ser d index-linked 03/28/2029 mntn fltg rt ser d index-linked 04/29/2029 mntn fltg rt ser d index-linked 05/29/2029 mntn fltg rt ser d index-linked 03/27/2030 mntn fltg rt ser d index-linked 03/31/2030 mntn fltg rt ser d index-linked 05/22/2030 mntn fltg rt ser d index-linked 12/31/2030 mntn fltg rt ser d index-linked 07/11/2024 mntn fltg rt ser d index-linked 07/31/2029	100. 100. 100. 100. 100. 100. 100. 100. 100. 100. 100. 100. 100. 100.	01/02 12/28 10/31 06/06 03/19 08/28 09/24 06/28 11/21 01/30 05/20 08/31 08/31 08/31 01/11 01/31 09/24 09/30 01/30 01/02 01/30 01/02 01/30 02/12 01/30 01/29 01/29 01/29 01/29 01/29 01/31 10/22 01/02 01/11 01/31 09/24 09/30 01/30 01/02 01/30 01/02 01/30 02/12 06/18 06/26 07/10 01/04 01/22 05/29 01/25 01/11 01/25 03/01 01/19 01/19 01/11	01/02 12/28 10/31 06/06 03/19 08/28 09/24 06/28 11/21 01/30 05/20 08/31 08/31 08/31 01/11 01/31 09/24 09/30 01/30 01/02 01/30 02/12 06/18 06/26 07/10 01/04 01/22 05/29 01/25 01/11 01/25 03/01 01/19 01/19 01/11	01/02 12/28 10/31 06/06 03/19 08/28 09/24 06/28 11/21 01/30 05/20 08/31 08/31 08/31 01/11 01/31 09/24 09/30 01/30 01/02 01/30 02/12 06/18 06/26 07/10 01/04 01/22 05/29 01/25 01/11 01/25 03/01 01/19 01/19 01/11	01/02 12/28 10/31 06/06 03/19 08/28 09/24 06/28 11/21 01/30 05/20 08/31 08/31 08/31 01/11 01/31 09/24 09/30 01/30 01/02 01/30 02/12 06/18 06/26 07/10 01/04 01/22 05/29 01/25 01/11 01/25 03/01 01/19 01/19 01/11	01/02 12/28 10/31 06/06 03/19 08/28 09/24 06/28 11/21 01/30 05/20 08/31 08/31 08/31 01/11 01/31 09/24 09/30 01/30 01/02 01/30 02/12 06/18 06/26 07/10 01/04 01/22 05/29 01/25 01/11 01/25 03/01 01/19 01/19 01/11	01/02 12/28 10/31 06/06 03/19 08/28 09/24 06/28 11/21 01/30 05/20 08/31 08/31 08/31 01/11 01/31 09/24 09/30 01/30 01/02 01/30 02/12 06/18 06/26 07/10 01/04 01/22 05/29 01/25 01/11 01/25 03/01 01/19 01/19 01/11
Family Tree Escrow Llc sr nt rule 144a 5.75 03/01/2023	104.313	05/05	Graftech Int'l Ltd gtd sr nt 6.375 11/15/2020	101.594	02/12	mtn fltg rt ser e index-linked (autocall ctgnt cpn nt) 01/31/2022	100.	01/31		
FBM Fin Inc sr nt rule 144a 8.25 08/15/2021	100.	08/15	Great West Life & Annuity Inc Cap LP II gtd sub deb fixed/fltg rt rule 144a 4.868 05/16/2046	100.	06/18	mtn fltg rt ser e index-linked (autocall ctgnt cpn nt) 03/07/2024	100.	03/07		
Federal Express Corp gtd nt 8 01/15/2019	100.866	11/14	Great West Lifeco Fin Del L P cad\$ gtd sub deb fixed/fltg rt 5.525 06/26/2068	100.	06/26	mtn fltg rt ser e index-linked (autocall ctgnt cpn nt) 01/05/2027	100.	01/05		
Felcor Lodging L P gtd sr secd nt 5.625 03/01/2023	102.813	03/09	Greatbatch Inc sr nt rule 144a 9.125 11/01/2023	108.696	07/10	mtn fltg rt ser e index-linked (autocall ctgnt cpn nt) 02/03/2027	100.	02/05		
Fidelity & Cty Life Hldgs Inc sr nt rule 144a 6.375 04/01/2021	101.594	05/16	GS Fin Corp mntn fltg rt ser a index-linked (autocall ctgnt cpn nt) 01/04/2019	100.	01/04	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 11/07/2018	100.	02/07		
Fidelity Natl Information Svcs Inc global sr nt 2.85 10/15/2018	100.081	06/15	mntn fltg rt ser e equity-linked (auto- callable sec) 05/22/2018	100.	01/22	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 01/04/2019	100.	01/04		
Fifth Third Bk Cincinnati Ohio medium term sr bk nt 2.15 08/20/2018 medium term sr bk nt fltg rt 08/20/2018	100. 100.	07/20 07/20	mntn fltg rt ser e equity-linked (auto- callable sec) 02/21/2020	100.	05/29	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 02/04/2019	100.	02/02		
First Data Corp sr nt rule 144a 7 12/01/2023	103.5	12/01	mntn fltg rt ser e equity-linked (auto- callable sec) 07/24/2020	100.	01/25	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 02/07/2019	100.	02/07		
First Rep Bk San Francisco Calif perp non cumulative dep shs ser 1/40th pfd stk ser e 5.625 perp non cumulative dep shs ser 1/40th pfd stk ser e 7	100. 100. 100.	01/02 12/28 12/28	mntn fltg rt ser e equity-linked (auto- callable sec) 10/09/2020	100.	01/11	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 02/19/2019	100.	02/19		
Fiserv Inc global gtd sr nt 4.625 10/01/2020	102.803	10/31	mntn fltg rt ser e equity-linked (auto- callable secs) 10/25/2018	100.	01/25	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/05/2019	100.	03/05		
Fleet Cap Tr V cap secs fltg rt 3.1775 12/18/2028	100.	06/06	mntn fltg rt ser e equity-linked (auto- callable secs) 02/27/2020	100.	03/01	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/07/2019	100.	03/07		
Flexi Van Leasing Inc sr nt rule 144a 7.875 08/15/2018	100.	03/19	mntn fltg rt ser e equity-linked (auto- callable secs) 07/17/2020	100.	01/19	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 04/02/2019	100.	04/02		
Florida Pwr & Lt Co nt fltg rt 1.67139 11/06/2020	100.	08/28	mntn fltg rt ser e equity-linked (auto- callable secs) 10/09/2020	100.	01/11	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 02/03/2027	100.	02/03		
Fluor Corp New global sr nt 3.375 09/15/2021	100.657	09/24	mntn fltg rt ser e equity-linked (auto- callable secs) 10/25/2018	100.	01/25	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/05/2019	100.	03/05		
Fmg Resources (August 2006) Pty Ltd gtd global sr sec nt rule 144a 9.75 03/01/2022	102.843	06/28	mntn fltg rt ser e equity-linked (auto- callable secs) 02/27/2020	100.	03/01	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/07/2019	100.	03/07		
Forest City Enterprises Inc sr nt conv 3.625 08/15/2020	100.	11/21	mntn fltg rt ser e equity-linked (auto- callable secs) 07/17/2020	100.	01/19	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 04/02/2019	100.	04/02		
FPL Energy Natl Wind LLC sr secd bd rule 144a 5.608 03/10/2024	132.301	01/30	mntn fltg rt ser e equity-linked (auto- callable secs) 10/09/2020	100.	01/11	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 02/19/2019	100.	02/19		
Franklin Res Inc nt 4.625 05/20/2020	103.389	05/20	mntn fltg rt ser e equity-linked (auto- callable secs) 10/25/2018	100.	01/25	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/05/2019	100.	03/05		
Franklin Templeton Limited Duration Income Trust auc rt pfd 0 auc rt pfd 0 auc rt pfd 0	100. 100. 100.	08/31 08/31 08/31	mntn fltg rt ser e equity-linked (auto- callable secs) 10/25/2018	100.	01/25	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 02/19/2019	100.	02/19		
Freeport McMoran Copper & Gold Inc gtd sr nt 6.75 02/01/2022	103.375	04/04	mntn fltg rt ser e equity-linked (auto- callable secs) 10/25/2018	100.	01/25	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/05/2019	100.	03/05		
Fremf 2013-KF02 Mtge Tr pass-thru ctf 12/25/2045 pass-thru ctf 12/25/2045 pass-thru ctf 12/25/2045	100. 100. 100.	01/25 01/25 01/25	mntn fltg rt ser e equity-linked (auto- callable secs) 07/17/2020	100.	01/19	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 03/07/2019	100.	03/07		
FTI Consulting Inc gtd sr nt 6 11/15/2022	102.	11/15	mntn fltg rt ser e equity-linked (auto- callable secs) 10/09/2020	100.	01/11	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts) 10/03/2019	100.	10/03		

Editor's Note: This section includes issues that have been redeemed in 2018 as of the monthly publication deadline for this edition.
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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
GS Fin Corp (continued)			GS Fin Corp (continued)			HRG Group Inc		
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 10/03/2019	100.	04/02	mtn fltg rt ser e index-linked (trigger autocall ctgnt yield nt) 05/17/2027	100.	05/21	gtd sr secd nt 7.875 07/15/2019	100.	01/15
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 10/07/2019	100.	10/05	mtn fltg rt ser e index-linked (trigger autocall ctgnt yield) 03/03/2020	100.	03/02	HSBC Hldgs PLC		
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 10/07/2019	100.	10/05	mtn fltg rt ser e index-linked (trigger autocall ctgnt yield) 03/16/2027	100.	03/14	perp cap secs exch pref shs ser 2 8	100.	06/04
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 09/24/2020	100.	09/26	mtn fltg rt ser e index-linked (trigger autocallable ctgnt yield) 12/31/2026	100.	01/02	perp sub cap secs 8.125	100.	06/04
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 03/22/2022	100.	03/22	mtn fltg rt ser e index-linked (trigger autocall nt) 04/27/2027	100.	04/30	HSBC USA Inc		
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 03/20/2023	100.	09/20	mtn fltg rt ser e index-linked (trigger autocallable ctgnt yield nt) 10/08/2019	100.	10/09	mtn equity-linked (airbag autocallable yield nt) 8 06/28/2019	100.	09/26
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 02/25/2025	100.	08/27	mtn fltg rt ser e index-linked (trigger callab ctgnt yield nt) 08/31/2021	100.	09/04	mtn equity-linked (airbag autocallable yield nts) 7.5 05/14/2018	100.	02/07
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 03/10/2025	100.	03/09	mtn zero cpn ser e index-linked (autocallable buffered nts) 0 02/11/2020	107.096	02/09	mtn equity-linked (airbag autocallable yield nts) 6.7 07/16/2018	100.	01/09
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 02/03/2027	100.	02/05	mtn zero cpn ser e index-linked (autocallable nts) 0 03/27/2019	106.	09/25	mtn equity-linked (airbag autocallable yield nts) 6.4 10/24/2018	100.	01/24
mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts) 09/07/2027	100.	09/05	mtn zero cpn ser e index-linked (autocallable nts) 0 03/12/2020	112.65	03/20	mtn equity-linked (airbag autocallable yield nts) 9 02/01/2019	100.	05/07
mtn fltg rt ser e index-linked (callable buffered nt) 07/31/2024	100.	01/31	mtn zero cpn ser e index-linked (autocallable nts) 0 02/09/2022	109.	02/09	mtn equity-linked (airbag autocallable yield nts) 7.25 07/29/2019	100.	10/24
mtn fltg rt ser e index-linked (callable buffered nts) 07/29/2021	100.	01/29	mtn zero cpn ser e index-linked (autocallable nts) 0 04/11/2022	109.	04/11	mtn equity-linked (airbag autocallable yield nts) 8.1 07/29/2019	100.	10/24
mtn fltg rt ser e index-linked (callable buffered nts) 09/30/2021	100.	01/30	mtn zero cpn ser e index-linked (autocallable nts) 0 12/08/2022	111.1	12/10	mtn equity-linked (airbag autocallable yield nts) 10.15 08/02/2019	100.	10/31
mtn fltg rt ser e index-linked (callable buffered nts) 10/31/2021	100.	01/31	mtn zero cpn ser e index-linked (autocallable nts) 0 04/11/2023	120.	04/11	mtn equity-linked (airbag autocallable yield nts) 9.4 09/03/2019	100.	11/28
mtn fltg rt ser e index-linked (callable buffered nts) 04/30/2024	100.	01/31	mtn zero cpn ser e index-linked (autocallable nts) 0 05/10/2023	120.	05/10	mtn equity-linked (autocallable yield nts) 10 10/09/2018	100.	01/08
mtn fltg rt ser e index-linked (callable contingent coupon) 04/29/2024	100.	01/29	mtn zero cpn ser e index-linked (autocallable nts) 0 01/11/2024	110.	01/11	mtn equity-linked (autocallable yield nts) 10.5 12/10/2018	100.	03/08
mtn fltg rt ser e index-linked (callable ctgnt coupon nts) 01/31/2022	100.	01/31	mtn zero cpn ser e index-linked (autocallable nts) 0 03/08/2024	109.	03/09	mtn fltg rt cpn index-linked (autocallable barrier nts) 09/29/2027	100.	10/01
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 04/28/2019	100.	01/29	mtn zero cpn ser e index-linked (autocallable nts) 0 04/11/2024	109.	04/11	mtn fltg rt equity-linked (auto-callable sec) 06/06/2018	100.	01/05
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 09/30/2019	100.	09/30	mtn zero cpn ser e index-linked (autocallable nts) 0 12/10/2024	110.	12/07	mtn fltg rt equity-linked (auto-callable sec) 06/19/2020	100.	03/31
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 10/24/2019	100.	01/24	mtn zero cpn ser e index-linked (autocallable nts) 0 12/12/2024	110.	12/11	mtn fltg rt equity-linked (auto-callable sec) 06/26/2020	100.	09/27
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 07/06/2020	100.	10/06	mtn zero cpn ser e index-linked (autocallable nts) 0 01/12/2027	109.	01/11	mtn fltg rt equity-linked (auto-callable sec) 02/26/2021	100.	06/05
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 08/25/2020	100.	08/25	mtn zero cpn ser e index-linked (autocallable nts) 0 03/09/2027	110.	03/09	mtn fltg rt equity-linked (auto-callable secs) 11/01/2018	100.	02/01
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 11/30/2020	100.	08/30	mtn zero cpn ser e index-linked (autocallable nts) 0 10/04/2027	100.	09/30	mtn fltg rt equity-linked (auto-callable secs) 12/20/2018	100.	09/20
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 12/30/2020	100.	01/02	mtn zero cpn ser e index-linked (autocallable nts) 0 02/12/2020	112.	02/20	mtn fltg rt equity-linked (auto-callable secs) 06/13/2019	100.	09/13
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 01/31/2021	100.	01/31	mtn zero cpn ser e index-linked (autocallable nt) 0 01/10/2022	110.	01/11	mtn fltg rt equity-linked (auto-callable secs) 09/05/2019	100.	12/05
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 12/30/2021	100.	01/02	mtn zero cpn ser e index-linked (autocallable nt) 0 08/29/2022	107.3	08/28	mtn fltg rt equity-linked (auto-callable secs) 06/18/2020	100.	03/20
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 02/28/2022	100.	08/28	mtn zero cpn ser e index-linked (autocallable nt) 0 09/06/2022	105.	03/07	mtn fltg rt equity-linked (auto-callable secs) 08/05/2020	100.	02/05
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 04/24/2022	100.	01/24	mtn zero cpn ser e index-linked (autocallable nt) 0 04/11/2024	109.	04/11	mtn fltg rt equity-linked (auto-callable secs) 10/30/2020	100.	02/01
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 04/29/2026	100.	01/29	mtn zero cpn ser e index-linked (autocallable nt) 0 02/09/2027	110.	02/09	mtn fltg rt equity-linked (auto-callable secs) 12/18/2020	100.	03/20
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 09/30/2026	100.	09/30	mtn zero cpn ser e index-linked (autocallable nt) 0 04/12/2027	110.	04/11	mtn fltg rt equity-linked (auto-callable secs) 08/27/2021	100.	11/29
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 01/31/2027	100.	01/31	mtn zero cpn ser e index-linked (capped gears) 0 03/29/2018	111.75	03/29	mtn fltg rt equity-linked (auto-callable step up secs) 10/23/2020	100.	01/25
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 03/20/2027	100.	09/20	mtn zero cpn ser e index-linked (jump sec) 0 08/23/2022	107.65	08/29	mtn fltg rt equity-linked (autocall contingent income barrier) 01/22/2019	100.	01/22
mtn fltg rt ser e index-linked (callable ctgnt cpn nt) 06/30/2026	100.	01/02	mtn zero cpn ser e index-linked (step down trigger autocallable) 0 10/19/2022	100.	10/22	mtn fltg rt equity-linked (autocall contingent income barrier) 12/18/2019	100.	06/27
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 11/30/2020	100.	08/29	mtn zero cpn ser e index-linked (trigger autocallable nt) 0 04/20/2022	109.	04/30	mtn fltg rt equity-linked (autocall contingent income barrier) 12/27/2019	100.	03/27
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 12/30/2020	100.	09/30	Guitar Ctr Inc			mtn fltg rt equity-linked (autocall ctgnt inc barrier) 03/29/2021	100.	10/01
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 01/27/2021	100.	01/29	sr nt rule 144a 6.5 04/15/2019	100.	04/16	mtn fltg rt equity-linked (autocallable ctgnt income barrier nt) 01/22/2019	100.	04/30
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 03/31/2021	100.	09/30	Hamilton Gardens CDO Ltd			mtn fltg rt equity-linked (autocallable ctgnt income barrier nt) 12/18/2019	100.	03/19
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 12/30/2021	100.	01/02	coll nt 09/15/2046	13.261	03/07	mtn fltg rt equity-linked (autocallable ctgnt income barrier nt) 03/01/2021	100.	09/04
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 02/23/2022	100.	08/23	Harris Corp Fla			mtn fltg rt equity-linked (autocallable ctgnt income barrier nt) 07/06/2022	100.	01/08
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 06/30/2022	100.	09/30	nt 4.4 12/15/2020	103.785	06/22	mtn fltg rt equity-linked (autocallable ctgnt income barrier nt) 12/09/2024	100.	12/10
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 01/27/2022	100.	01/29	Hartford Finl Svcs Group Inc			mtn fltg rt equity-linked (callable nt) 03/29/2021	100.	10/01
mtn fltg rt ser e index-linked (callable ctgnt cpn nts) 08/31/2031	100.	01/31	global jr sub def fixed/fltg rt 6.94313 06/15/2068	100.	06/15	mtn fltg rt equity-linked (callable nt) 03/29/2021	100.	10/01
mtn fltg rt ser e index-linked (callable nts) 11/30/2031	100.	01/30	Hc2 Hldgs Inc			mtn fltg rt equity-linked (ctgnt income auto-callab sec) 07/02/2021	100.	10/03
mtn fltg rt ser e index-linked (callable sec) 02/22/2019	100.	02/23	sr secd nt rule 144a 11 12/01/2019	100.	12/01	mtn fltg rt equity-linked (phoenix quarterly review nts) 10/03/2018	100.	01/03
mtn fltg rt ser e index-linked (callable sec) 01/19/2027	100.	01/19	HCA Inc			mtn fltg rt equity-linked (phoenix review nt) 07/17/2019	100.	10/16
mtn fltg rt ser e index-linked (ctgnt income callable) 03/28/2019	100.	01/02	gtd sr secd nt 3.75 03/15/2019	100.486	09/10	mtn fltg rt equity-linked (phoenix review nt) 07/31/2019	100.	10/30
mtn fltg rt ser e index-linked (trggr autocall ctgnt yield nt) 01/19/2027	100.	01/18	HCP Inc			mtn fltg rt equity-linked (trggr autocall ctgnt yield nt) 04/29/2021	100.	10/30
mtn fltg rt ser e index-linked (trggr call ctgnt yield nt) 09/16/2021	100.	06/27	global sr nt 3.75 02/01/2019	100.	11/08	mtn fltg rt equity-linked (trigger autocall ctgnt yield nt) 02/28/2022	100.	02/27
mtn fltg rt ser e index-linked (trigger autocall ctgnt yield nt) 01/19/2027	100.	01/18	global sr nt 5.375 02/01/2021	105.898	07/16	mtn fltg rt equity-linked (trigger autocall ctgnt yield nt) 02/28/2022	100.	02/27
mtn fltg rt ser e index-linked (trigger autocall ctgnt yield nt) 01/19/2027	100.	01/18	HD Supply Inc			mtn fltg rt equity-linked (trigger autocall ctgnt yield nts) 12/01/2020	100.	05/28
mtn fltg rt ser e index-linked (trigger autocall ctgnt yield nt) 02/26/2027	100.	02/28	gtd sr nt rule 144a 5.75 04/15/2024	104.313	10/11	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 12/02/2020	100.	06/05
			Hearthside Group Holdings LLC			mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 04/29/2021	103.67	10/29
			gtd sr nt rule 144a 6.5 05/01/2022	103.25	05/23			
			Helix Energy Solutions Group Inc					
			sr nt conv 3.25 03/15/2032	100.	05/04			
			Hess Corp					
			global nt 8.125 02/15/2019	105.517	02/15			
			Hologic Inc					
			sr nt conv rule 144a 2 03/01/2042	100.	03/06			
			sr nt rule 144a 5.25 07/15/2022	103.77	02/15			
			Hovnanian K Enterprises Inc					
			sr nt rule 144a 7 01/15/2019	100.	02/01			
			sr nt rule 144a 8 11/01/2019	105.96	05/28			
			Howard Hughes Med Inst					
			bd ser 2013b 3.5 09/01/2023	----	12/20			

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
HSBC USA Inc (continued)			HSBC USA Inc (continued)			J P Morgan Chase & Co (continued)		
mntn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 02/08/2022	100.	02/07	mntn zero cpn index-linked (autocallable mkt-linked step up nt) 02/28/2022	107.1	03/09	global mtn fltg rt ser e index-linked (trgrg phoenix autocall) 05/22/2020	100.	05/29
mntn fltg rt equity-linked (trigger autocallable ctgnt yield) 03/13/2020	100.	09/12	mntn zero cpn index-linked (autocallable mkt-linked step up nt) 08/26/2022	106.2	08/31	global mtn fltg rt ser e index-linked (trgrg phoenix autocall) 05/22/2020	100.	05/29
mntn fltg rt equity-linked (trigger autocallable ctgnt yield) 12/02/2020	100.	06/05	mntn zero cpn index-linked (buffered autocallable yield nt) 01/11/2019	104.5	01/11	global mtn step-up ser e 3.5 02/18/2020	100.	02/20
mntn fltg rt index-linked (auto-callable secs) 11/21/2023	100.	11/21	mntn zero cpn index-linked (step down trigger autocallable nts) 01/31/2022	107.4	11/05	global mtn step-up ser e 3.5 03/17/2020	100.	03/19
mntn fltg rt index-linked (auto-callable secs) 02/28/2028	100.	02/28	mntn zero cpn index-linked (step down trigger autocallable nts) 02/28/2022	107.25	03/02	medium term sr nt ser h 1.7 03/01/2018	100.	02/01
mntn fltg rt index-linked (autocall barrier nt) 10/31/2018	100.	01/31	mntn zero cpn index-linked (step down trigger autocallable nts) 02/28/2022	108.5	03/02	J P Morgan Chase Bk		
mntn fltg rt index-linked (autocallable barrier nts) 07/31/2018	100.	01/31	mntn zero cpn index-linked (step down trigger autocallable nts) 09/30/2022	107.648	09/06	global medium term sr bk nt 09/21/2018	100.	08/21
mntn fltg rt index-linked (autocallable barrier nts) 02/28/2019	100.	08/28	mntn zero cpn index-linked (strategic accel redemp sec) 03/08/2019	104.55	09/04	Jabil Circuit Inc		
mntn fltg rt index-linked (autocallable ctgnt cpn buff nt) 03/29/2022	100.	03/29	mntn zero cpn index-linked (strategic accelerated redemp secs) 01/29/2021	113.51	02/16	sr nt 8.25 03/15/2018	100.649	02/08
mntn fltg rt index-linked (callable barrier nts) 08/25/2027	100.	08/27	mntn zero cpn index-linked (strategic accelerated redemp secs) 01/23/2022	113.5	01/16	sr nt rule 144a 7.75 10/28/2020	101.938	10/29
mntn fltg rt index-linked (callable nts) 10/15/2019	100.	10/15	mntn zero cpn index-linked (strategic accelerated redemp sec) 09/03/2021	125.	09/14	JBS USA LLC / JBS USA Fin Inc		
mntn fltg rt index-linked (callable nts) 09/30/2020	100.	09/28	mntn zero cpn index-linked (trigger autocallable nt) 10/11/2019	100.	04/16	sr nt rule 144a 8.25 02/01/2020	100.	03/05
mntn fltg rt index-linked (ctgnt income callable secs) 06/27/2019	100.	09/27	mntn zero cpn index-linked (trigger autocallable nts) 04/15/2020	104.5	10/11	JDS Uniphase Corp		
mntn fltg rt index-linked (ctgnt income callable secs) 06/27/2019	100.	09/27	HUB Hldgs LLC			sr nt conv .625 08/15/2033	100.	10/10
mntn fltg rt index-linked (market linked sec) 03/29/2022	100.	09/27	sr nt rule 144a 8.125 07/15/2019	100.	05/25	Jefferies Group Inc		
mntn fltg rt index-linked (trgrg autocall ctgnt yield nt) 01/29/2027	100.	01/31	HUB Int'l Ltd			sr deb conv 3.875 11/01/2029	100.	01/05
mntn fltg rt index-linked (trgrg autocall ctgnt yield nt) 01/29/2027	100.	01/31	global nt 7.875 10/01/2021	103.938	05/25	Jo Ann Stores Inc		
mntn fltg rt index-linked (trgrg autocall ctgnt yield) 09/21/2020	100.	06/27	global nt 7.875 10/01/2021	103.938	05/25	sr pik toggle nt rule 144a 9.75 10/15/2019	100.	05/21
mntn fltg rt index-linked (trigger autocall ctgnt yield nt) 03/16/2027	100.	03/14	Hunt Cos Inc			Johns Hopkins Univ		
mntn fltg rt index-linked (trigger autocallable ctgnt yield nt) 01/29/2027	100.	01/31	sr secd nt rule 144a 9.625 03/01/2021	104.813	03/04	bd ser a 5.25 07/01/2019	101.2	12/13
mntn fltg rt index-linked (trigger autocallable ctgnt yield nts) 03/15/2027	100.	03/14	Huntington Bancshares Inc			JPMorgan Chase & Co		
mntn fltg rt index-linked (trigger autocallable ctgnt yield) 03/27/2020	100.	03/27	global sr nt 2.6 08/02/2018	100.	07/02	global mtn equity-linked ser a (auto callable yield nt) 5.25 01/17/2019	100.	01/19
mntn index-linked (autocallable yield nt) 4.75 01/31/2019	100.	01/31	Hyatt Hotels Corp			global mtn equity-linked ser e (auto callable yield nt) 6.6 07/26/2018	100.	01/25
mntn index-linked (autocallable yield nt) 5.75 06/05/2019	100.	09/05	sr nt rule 144a 6.875 08/15/2019	103.641	09/02	global mtn fltg rt ser a equity-linked (autocall ctgnt int nts) 12/26/2018	100.	03/26
mntn index-linked (autocallable yield nt) 6.85 07/03/2019	100.	10/03	Icahn Enterprises L P			global mtn fltg rt ser a equity-linked (autocall ctgnt int nts) 12/26/2018	100.	03/23
mntn index-linked (autocallable yield nts) 6.25 10/31/2018	100.	01/31	sr nt 4.875 03/15/2019	100.	01/15	global mtn fltg rt ser a equity-linked (autocall ctgnt int nts) 08/23/2021	100.	02/23
mntn index-linked (autocallable yield nts) 5.5 12/06/2018	100.	03/06	sr nt rule 144a 4.875 03/15/2019	100.	01/15	global mtn fltg rt ser a equity-linked (autocall ctgnt int nts) 07/21/2022	100.	01/22
mntn index-linked (autocallable yield nts) 5 03/06/2019	100.	03/06	Idaho Pwr Co			global mtn fltg rt ser a equity-linked (autocall ctgnt int) 09/24/2021	100.	09/26
mntn index-linked (autocallable yield nts) 5.5 03/29/2019	100.	03/29	secd mtn ser h (1st mtg) 4.5 03/01/2020	100.	04/17	global mtn fltg rt ser a equity-linked (autocallable nt) 07/25/2018	100.	01/23
mntn index-linked (worst of autocallable nts) 5 01/02/2019	100.	01/02	Indiana Mich Pwr Co			global mtn fltg rt ser a equity-linked (autocallable nt) 09/20/2018	100.	03/22
mntn step-up 4.5 01/17/2024	100.	01/17	sr nt ser i 7 03/15/2019	102.177	09/07	global mtn fltg rt ser a equity-linked (autocallable nt) 09/26/2018	100.	03/27
mntn zero cpn equity-linked (auto-callable secs) 0 03/03/2021	107.5	08/31	Ingersoll Rand Global Hldg Co Ltd			global mtn fltg rt ser a equity-linked (autocallable nt) 12/26/2018	100.	03/23
mntn zero cpn index-linked (auto-callable secs) 0 02/18/2022	113.45	02/22	gtd sr nt 6.875 08/15/2018	101.862	03/15	global mtn fltg rt ser a equity-linked (autocallable nt) 08/20/2019	100.	02/21
mntn zero cpn index-linked (autocall market-linked step up nts) 02/28/2020	110.7	03/09	gtd sr nt 2.875 01/15/2019	100.419	03/15	global mtn fltg rt ser a equity-linked (autocallable nt) 06/19/2020	100.	03/21
mntn zero cpn index-linked (autocall market-linked step up nts) 00/01/2020	107.45	06/12	Inretail Consumer			global mtn fltg rt ser a equity-linked (autocallable nt) 07/29/2020	100.	01/29
mntn zero cpn index-linked (autocall market-linked step up nts) 00/01/2020	107.65	05/28	sr nt rule 144a 5.25 10/10/2021	104.346	02/24	global mtn fltg rt ser a equity-linked (autocallable nt) 08/26/2021	100.	08/27
mntn zero cpn index-linked (autocall market-linked step up nts) 00/05/2022	106.35	05/28	Inretail Shopping Malls			global mtn fltg rt ser a equity-linked (autocallable nts) 10/25/2018	100.	01/25
mntn zero cpn index-linked (autocall market-linked step up nts) 00/05/2022	100.	06/12	gtd sr global nt 6.5 07/09/2021	104.318	04/07	global mtn fltg rt ser a equity-linked (autocallable nts) 10/29/2018	100.	01/29
mntn zero cpn index-linked (autocall market-linked step up nts) 00/08/2022	106.077	09/07	Intelsat Connect Fin S A			global mtn fltg rt ser a equity-linked (autocallable nts) 11/29/2018	100.	03/01
mntn zero cpn index-linked (autocall market-linked step up nts) 00/01/2023	106.4	02/09	gtd sr nt rule 144a 12.5 04/01/2022	100.	08/31	global mtn fltg rt ser a equity-linked (autocallable nts) 07/23/2019	100.	01/23
mntn zero cpn index-linked (autocall market-linked step up nts) 00/03/2023	106.1	04/02	Intelsat Jackson Hldgs S A			global mtn fltg rt ser a equity-linked (autocallable nts) 07/02/2020	100.	01/04
mntn zero cpn index-linked (autocall market-linked step up nts) 00/09/25/2020	107.05	10/12	gtd sr nt 7.25 10/15/2020	103.625	10/15	global mtn fltg rt ser a equity-linked (autocallable nts) 07/17/2020	100.	01/19
mntn zero cpn index-linked (autocall market-linked step up nts) 00/03/1/2023	100.	04/16	gtd sr nt 7.5 04/01/2021	101.225	11/01	global mtn fltg rt ser a equity-linked (autocallable nts) 07/23/2020	100.	01/24
mntn zero cpn index-linked (autocall market-linked step up nts) 00/11/27/2023	105.2	12/07	IntercontinentalExchange Group Inc			global mtn fltg rt ser a equity-linked (autocallable nts) 07/24/2020	100.	01/25
mntn zero cpn index-linked (autocall mkt-linked step up nt) 0 10/30/2020	108.75	10/26	global gtd sr nt 2.5 10/15/2018	100.022	09/12	global mtn fltg rt ser a equity-linked (autocallable nts) 08/20/2020	100.	02/22
mntn zero cpn index-linked (autocallable barrier nt) 0 03/31/2021	112.	03/29	International Automotive Components Group Sa			global mtn fltg rt ser a equity-linked (autocallable nts) 07/17/2020	100.	01/19
mntn zero cpn index-linked (autocallable barrier nt) 0 06/28/2023	102.5	09/28	sr secd nt rule 144a 9.125 06/01/2018	100.	05/23	global mtn fltg rt ser a equity-linked (autocallable nts) 07/23/2020	100.	01/24
mntn zero cpn index-linked (autocallable barrier nts) 0 01/20/2021	114.	01/22	International Game Technology			global mtn fltg rt ser a equity-linked (autocallable nts) 07/24/2020	100.	01/25
mntn zero cpn index-linked (autocallable barrier nts) 0 02/26/2021	100.	02/26	global nt 7.5 06/15/2019	102.838	10/21	global mtn fltg rt ser a equity-linked (autocallable nts) 08/20/2020	100.	02/22
			Intrepid Aviation Group Hldgs LLC / Intrepid Fin Co			global mtn fltg rt ser a equity-linked (autocallable nts) 11/23/2018	100.	02/23
			sr nt rule 144a 6.875 02/15/2019	100.	08/10	global mtn fltg rt ser a equity-linked (autocallable yield nts) 06/25/2019	100.	09/25
			ION Geophysical Corp			global mtn fltg rt ser a equity-linked (callable ctgnt int nts) 06/30/2020	100.	01/03
			gtd sr secd 2nd priority nt 8.125 05/15/2018	100.	03/26	global mtn fltg rt ser a equity-linked (callable ctgnt int nts) 06/30/2020	100.	01/03
			iPayment Inc			global mtn fltg rt ser a equity-linked (callable ctgnt int nts) 07/28/2020	100.	01/29
			sr secd nt rule 144a 9.5 12/15/2019	104.75	01/03	global mtn fltg rt ser a equity-linked (callable ctgnt int nts) 07/28/2020	100.	01/29
			Ithaca Energy Inc			global mtn fltg rt ser a index-linked (autocall ctgnt int nt) 08/27/2020	100.	02/28
			gtd sr nt rule 144a 8.125 07/01/2019	----	10/16	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 12/06/2018	100.	03/05
			J P Morgan Chase & Co			global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 01/02/2019	100.	01/02
			global mtn fltg rt ser a equity-linked (autocallable secs) 03/12/2019	100.	11/13	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 01/17/2019	100.	01/19
			global mtn fltg rt ser e equity-linked (autocallable nt) 01/03/2019	100.	10/03	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 01/25/2019	100.	01/25
			global mtn fltg rt ser e index-linked 07/03/2028	100.	07/03	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 01/31/2019	100.	01/31
			global mtn fltg rt ser e index-linked 09/09/2028	100.	09/09	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 02/26/2019	100.	02/26
			global mtn fltg rt ser e index-linked 09/13/2028	100.	09/13	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 03/05/2019	100.	03/05
			global mtn fltg rt ser e index-linked (autocallable nt) 12/19/2018	100.	03/20			
			global mtn fltg rt ser e index-linked (autocallable nts) 12/19/2018	100.	03/20			
			global mtn fltg rt ser e index-linked (autocall ctgnt int nts) 11/19/2018	100.	02/20			
			global mtn fltg rt ser e index-linked (autocall ctgnt int nts) 09/19/2019	100.	09/20			

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
JPMorgan Chase & Co (continued)			JPMorgan Chase & Co (continued)			JPMorgan Chase Finl Co Llc (continued)		
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 03/19/2019	100.	03/19	global mtn fltg rt ser a index-linked (callable ctgnt int nts) 09/03/2024	100.	09/05	global mtn fltg rt ser a equity-linked (auto callable nt) 04/26/2019	100.	01/24
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 03/29/2019	100.	03/29	global mtn fltg rt ser a index-linked (callable sec) 07/25/2019	100.	01/25	global mtn fltg rt ser a equity-linked (auto callable nt) 06/05/2019	100.	09/05
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 07/25/2019	100.	01/25	global mtn fltg rt ser a index-linked (ctgnt income callable) 09/19/2019	100.	09/20	global mtn fltg rt ser a equity-linked (auto callable nt) 06/10/2019	100.	09/10
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 08/06/2019	100.	03/06	global mtn fltg rt ser e index-linked (auto callable nt) 08/30/2024	100.	08/31	global mtn fltg rt ser a equity-linked (auto callable nt) 06/27/2019	100.	09/27
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 07/06/2020	100.	01/05	global mtn fltg rt ser e index-linked (autocall ctgnt int nts) 07/18/2019	100.	01/19	global mtn fltg rt ser a equity-linked (auto callable nt) 09/11/2019	100.	12/11
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 07/31/2020	100.	02/01	global mtn index-linked ser a (auto callable yield nts) 7.1 08/02/2018	100.	02/01	global mtn fltg rt ser a equity-linked (auto callable nt) 10/22/2019	100.	01/22
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 09/03/2020	100.	03/05	global mtn index-linked ser a (auto callable yield nts) 6 10/04/2018	100.	01/05	global mtn fltg rt ser a equity-linked (auto callable nt) 01/31/2020	100.	01/31
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 09/02/2021	100.	08/31	global mtn index-linked ser a (callable yield nts) 4.25 09/02/2022	100.	09/05	global mtn fltg rt ser a equity-linked (auto callable nt) 02/06/2020	100.	02/06
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 05/26/2022	100.	08/27	global mtn ser a equity-linked (auto callable yield nts) 8 03/05/2019	100.	01/05	global mtn fltg rt ser a equity-linked (auto callable nt) 07/01/2020	100.	10/01
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 08/02/2022	100.	02/01	global mtn ser a index-linked (auto callable yield nt) 7.6 07/06/2018	100.	01/05	global mtn fltg rt ser a equity-linked (auto callable nt) 09/23/2020	100.	03/22
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 08/30/2024	100.	08/31	global mtn ser a index-linked (auto callable yield nts) 09/04/2018	100.	03/05	global mtn fltg rt ser a equity-linked (auto callable nt) 03/03/2021	100.	08/30
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/28/2025	100.	08/31	global mtn ser a index-linked (auto callable yield nts) 6.75 12/06/2018	100.	03/05	global mtn fltg rt ser a equity-linked (auto callable nt) 03/18/2021	100.	09/19
global mtn fltg rt ser a index-linked (auto call nt) 08/03/2022	100.	02/05	global mtn ser a index-linked (auto callable yield nts) 6.25 01/04/2019	100.	01/04	global mtn fltg rt ser a equity-linked (auto callable nt) 04/08/2021	100.	10/11
global mtn fltg rt ser a index-linked (auto callable n) 09/30/2024	100.	09/28	global mtn ser a index-linked (auto callable yield nts) 5.05 02/22/2019	100.	02/22	global mtn fltg rt ser a equity-linked (auto callable nt) 02/03/2022	100.	02/05
global mtn fltg rt ser a index-linked (auto callable nt) 10/02/2018	100.	01/02	global mtn ser a index-linked (auto callable yield nts) 6 11/05/2018	100.	02/05	global mtn fltg rt ser a equity-linked (auto callable nt) 04/25/2022	100.	10/25
global mtn fltg rt ser a index-linked (auto callable nt) 10/04/2018	100.	01/05	global mtn zero cpn ser a index-linked (auto callable nt) 0 08/28/2020	110.5	08/31	global mtn fltg rt ser a equity-linked (auto callable nt) 04/10/2024	100.	01/10
global mtn fltg rt ser a index-linked (auto callable nt) 12/03/2018	100.	03/05	global mtn zero cpn ser a index-linked (review nt) 0 08/14/2019	112.3	08/29	global mtn fltg rt ser a equity-linked (auto callable nt) 12/19/2018	100.	03/20
global mtn fltg rt ser a index-linked (auto callable nt) 01/02/2019	100.	01/02	global mtn zero cpn ser a index-linked (review nt) 0 08/23/2021	110.	08/27	global mtn fltg rt ser a equity-linked (auto callable nt) 04/10/2019	100.	10/10
global mtn fltg rt ser a index-linked (auto callable nt) 02/21/2019	100.	02/21	global mtn zero cpn ser a index-linked (review nt) 0 09/27/2021	101.025	10/04	global mtn fltg rt ser a equity-linked (auto callable nt) 09/18/2019	100.	12/18
global mtn fltg rt ser a index-linked (auto callable nt) 03/05/2019	100.	03/05	global mtn zero cpn ser a index-linked (review nts) 0 01/10/2019	104.5	01/10	global mtn fltg rt ser a equity-linked (auto callable nt) 12/04/2019	100.	01/04
global mtn fltg rt ser a index-linked (auto callable nt) 03/29/2019	100.	03/29	global mtn zero cpn ser a index-linked (review nts) 0 02/27/2019	104.9	02/27	global mtn fltg rt ser a equity-linked (auto callable sec) 03/04/2021	100.	09/07
global mtn fltg rt ser a index-linked (auto callable nt) 07/31/2019	100.	01/31	global mtn zero cpn ser a index-linked (review nts) 0 08/14/2019	110.7	08/29	global mtn fltg rt ser a equity-linked (auto callable yield nts) 11/25/2019	100.	02/23
global mtn fltg rt ser a index-linked (auto callable nt) 08/29/2019	100.	03/01	global mtn zero cpn ser a index-linked (review nts) 0 09/19/2022	108.	08/27	global mtn fltg rt ser a equity-linked (auto-callable sec) 02/28/2019	100.	08/28
global mtn fltg rt ser a index-linked (auto callable nt) 07/02/2020	100.	01/04	global mtn zero cpn ser a index-linked (step-up auto call buff) 0 09/30/2022	108.	10/02	global mtn fltg rt ser a equity-linked (auto-callable sec) 07/17/2020	100.	11/29
global mtn fltg rt ser a index-linked (auto callable nt) 07/02/2020	100.	01/04	global mtn zero cpn ser a index-linked (step-up auto call buff) 0 09/30/2024	107.5	10/02	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/16/2020	100.	01/19
global mtn fltg rt ser a index-linked (auto callable nt) 07/23/2020	100.	01/23	global mtn zero cpn ser a index-linked (step-up auto call ctgnt) 0 09/01/2022	108.	09/04	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/04/2020	100.	02/05
global mtn fltg rt ser a index-linked (auto callable nt) 09/04/2020	100.	03/06	global mtn zero cpn ser a index-linked (step-up auto call ctgnt) 0 09/30/2024	107.5	10/02	global mtn fltg rt ser a equity-linked (auto-callable secs) 11/15/2018	100.	02/15
global mtn fltg rt ser a index-linked (auto callable nt) 10/05/2020	100.	10/23	global mtn zero cpn ser a index-linked (stp up call buf renh) 0 09/01/2022	108.	09/04	global mtn fltg rt ser a equity-linked (auto-callable secs) 12/06/2018	100.	03/06
global mtn fltg rt ser a index-linked (auto callable nt) 10/05/2022	100.	10/04	global mtn zero cpn ser a index-linked (stp up call buf renh) 0 09/03/2024	108.	09/04	global mtn fltg rt ser a equity-linked (auto-callable secs) 05/08/2019	100.	02/08
global mtn fltg rt ser a index-linked (auto callable nts) 10/31/2018	100.	01/31	JPMorgan Chase Finl Co Llc			global mtn fltg rt ser a equity-linked (auto-callable secs) 09/06/2019	100.	09/07
global mtn fltg rt ser a index-linked (auto callable nts) 01/04/2019	100.	01/04	global mtn equity-linked ser a (auto callable yield nt) 8.45 05/07/2020	100.	11/08	global mtn fltg rt ser a equity-linked (auto-callable secs) 08/05/2020	100.	02/05
global mtn fltg rt ser a index-linked (auto callable nts) 01/31/2019	100.	01/31	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 07/10/2018	100.	01/09	global mtn fltg rt ser a equity-linked (auto-callable secs) 09/25/2020	100.	09/27
global mtn fltg rt ser a index-linked (auto callable nts) 09/02/2027	100.	08/31	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 10/04/2018	100.	01/04	global mtn fltg rt ser a equity-linked (auto-callable secs) 11/30/2020	100.	03/01
global mtn fltg rt ser a index-linked (auto callable nts) 11/05/2018	100.	02/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 10/11/2018	100.	01/09	global mtn fltg rt ser a equity-linked (auto-callable secs) 12/18/2020	100.	03/20
global mtn fltg rt ser a index-linked (auto callable nts) 12/03/2018	100.	03/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 10/17/2018	100.	01/17	global mtn fltg rt ser a equity-linked (auto-callable secs) 05/22/2019	100.	05/29
global mtn fltg rt ser a index-linked (auto callable nts) 01/04/2019	100.	01/04	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 02/27/2019	100.	08/28	global mtn fltg rt ser a equity-linked (auto-callable secs) 01/24/2020	100.	01/25
global mtn fltg rt ser a index-linked (auto callable nts) 04/09/2019	100.	01/09	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 05/28/2019	100.	08/27	global mtn fltg rt ser a equity-linked (auto-callable secs) 03/13/2020	100.	03/15
global mtn fltg rt ser a index-linked (auto callable nts) 06/27/2019	100.	01/02	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 06/27/2019	100.	09/27	global mtn fltg rt ser a equity-linked (auto-callable secs) 06/26/2020	100.	03/28
global mtn fltg rt ser a index-linked (auto callable nts) 08/04/2022	100.	02/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 10/24/2019	100.	01/24	global mtn fltg rt ser a equity-linked (auto-callable secs) 08/07/2020	100.	02/08
global mtn fltg rt ser a index-linked (auto callable nts) 09/06/2022	100.	09/06	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 03/12/2021	100.	09/13	global mtn fltg rt ser a equity-linked (auto-callable secs) 10/02/2020	100.	01/03
global mtn fltg rt ser a index-linked (auto callable nts) 08/05/2020	100.	02/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 04/09/2021	100.	10/11	global mtn fltg rt ser a equity-linked (auto-callable secs) 10/02/2020	100.	01/03
global mtn fltg rt ser a index-linked (auto-callable sec) 09/05/2019	100.	03/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 05/28/2021	100.	09/05	global mtn fltg rt ser a equity-linked (autocall ctgnt int nt) 01/24/2020	100.	10/25
global mtn fltg rt ser a index-linked (callable ctgnt int nt) 08/05/2024	100.	02/05	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 06/30/2021	100.	10/04	global mtn fltg rt ser a equity-linked (callable ctgnt int nt) 04/15/2020	100.	10/15
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 07/22/2019	100.	01/23	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 03/21/2022	100.	09/20	global mtn fltg rt ser a equity-linked (callable ctgnt int nt) 08/25/2021	100.	08/23
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 07/25/2019	100.	01/25	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 05/16/2022	100.	11/15	global mtn fltg rt ser a equity-linked (callable ctgnt int nts) 08/13/2018	100.	02/12
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 07/06/2020	100.	01/04	global mtn fltg rt ser a equity-linked (auto callable nt) 11/28/2018	100.	08/28	global mtn fltg rt ser a equity-linked (callable yield nts) 03/06/2019	100.	03/06
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 07/17/2020	100.	01/19	global mtn fltg rt ser a equity-linked (auto callable nt) 12/19/2018	100.	03/20	global mtn fltg rt ser a equity-linked (ctgnt cpn autocall nt) 11/25/2019	100.	02/23
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 01/02/2019	100.	01/02	global mtn fltg rt ser a equity-linked (auto callable nt) 12/19/2018	100.	03/20	global mtn fltg rt ser a equity-linked (ctgnt income callable) 04/02/2020	100.	10/03
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 07/28/2021	100.	01/29	global mtn fltg rt ser a equity-linked (auto callable nt) 12/19/2018	100.	03/20	global mtn fltg rt ser a equity-linked (trggr autocall nt) 10/01/2020	100.	03/29
global mtn fltg rt ser a index-linked (callable ctgnt int nts) 02/28/2023	100.	08/27	global mtn fltg rt ser a equity-linked (auto callable nt) 03/22/2019	100.	09/24			

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
JPMorgan Chase Finl Co Llc (continued)			JPMorgan Chase Finl Co Llc (continued)			JPMorgan Chase Finl Co Llc (continued)		
global mtn fltg rt ser a equity-linked (trggr autocall nt) 10/10/2019	100.	01/11	global mtn fltg rt ser a index-linked (auto callable nt) 09/30/2019	100.	09/28	global mtn fltg rt ser a index-linked (callable ctgnt int nts) 02/02/2021	100.	02/02
global mtn fltg rt ser a equity-linked (trggr autocall nt) 05/14/2020	100.	11/15	global mtn fltg rt ser a index-linked (auto callable nt) 11/29/2019	100.	08/31	global mtn fltg rt ser a index-linked (ctgnt inc callab sec) 03/03/2021	100.	09/04
global mtn fltg rt ser a equity-linked (trggr autocall nt) 11/16/2020	100.	05/21	global mtn fltg rt ser a index-linked (auto callable nt) 12/31/2019	100.	09/28	global mtn fltg rt ser a index-linked (trggr autocall nt) 03/13/2020	100.	03/15
global mtn fltg rt ser a equity-linked (trggr autocall nt) 03/12/2021	100.	09/12	global mtn fltg rt ser a index-linked (auto callable nt) 02/27/2020	100.	03/01	global mtn fltg rt ser a index-linked (trggr autocall nt) 07/31/2020	100.	01/31
global mtn fltg rt ser a equity-linked (trggt autocall nt) 03/26/2021	100.	09/26	global mtn fltg rt ser a index-linked (auto callable nt) 03/03/2020	100.	08/30	global mtn fltg rt ser a index-linked (trggr autocall nt) 08/10/2020	100.	02/07
global mtn fltg rt ser a equity-linked (trgr autocall ctgnt yield) 07/09/2020	100.	01/09	global mtn fltg rt ser a index-linked (auto callable nt) 03/31/2020	100.	09/28	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/24/2020	100.	01/24
global mtn fltg rt ser a equity-linked (trgr autocall ctgnt yield) 09/30/2020	100.	03/28	global mtn fltg rt ser a index-linked (auto callable nt) 07/21/2020	100.	01/22	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/24/2020	100.	01/24
global mtn fltg rt ser a equity-linked (trgr autocall ctgnt yield) 01/22/2021	100.	07/23	global mtn fltg rt ser a index-linked (auto callable nt) 02/26/2021	100.	08/31	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/02/2020	100.	01/02
global mtn fltg rt ser a equity-linked (trgr autocall ctgnt yield) 04/16/2021	100.	10/17	global mtn fltg rt ser a index-linked (auto callable nt) 04/08/2021	100.	04/05	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/17/2020	100.	01/18
global mtn fltg rt ser a equity-linked (trgr autocall ctgnt yield) 06/03/2021	100.	12/03	global mtn fltg rt ser a index-linked (auto callable nt) 10/28/2021	100.	01/29	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 07/24/2020	100.	01/24
global mtn fltg rt ser a equity-linked (trgr autocall ctgnt) 08/27/2020	100.	02/28	global mtn fltg rt ser a index-linked (auto callable nt) 12/30/2021	100.	01/02	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 08/19/2020	100.	05/21
global mtn fltg rt ser a equity-linked (trgr autocall nt) 07/24/2020	100.	01/24	global mtn fltg rt ser a index-linked (auto callable nt) 02/01/2022	100.	02/01	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 09/20/2027	100.	09/19
global mtn fltg rt ser a equity-linked (trgr autocall nt) 07/24/2020	100.	01/24	global mtn fltg rt ser a index-linked (auto callable nt) 02/28/2022	100.	02/28	global mtn fltg rt ser a index-linked (trgr call ctgnt yield nt) 03/20/2020	100.	06/27
global mtn fltg rt ser a equity-linked (trgr autocall nt) 07/24/2020	100.	01/24	global mtn fltg rt ser a index-linked (auto callable nt) 11/21/2022	100.	11/21	global mtn fltg rt ser a index-linked (trgr autocall ctgnt) 02/14/2020	100.	02/14
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 10/22/2018	100.	01/22	global mtn fltg rt ser a index-linked (auto callable nt) 02/29/2024	100.	03/01	global mtn fltg rt ser a index-linked (trgr autocall ctgnt) 08/31/2027	100.	08/31
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 01/17/2019	100.	01/19	global mtn fltg rt ser a index-linked (auto callable nt) 01/22/2019	100.	01/19	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 12/02/2019	100.	09/05
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 01/31/2019	100.	01/31	global mtn fltg rt ser a index-linked (auto callable nts) 10/15/2018	100.	01/16	global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 02/03/2020	100.	02/05
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/22/2019	100.	02/23	global mtn fltg rt ser a index-linked (auto callable nts) 10/19/2018	100.	01/19	global mtn fltg rt ser a equity-linked (trggr autocall nt) 03/26/2021	100.	09/26
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 04/10/2019	100.	04/05	global mtn fltg rt ser a index-linked (auto callable nts) 02/28/2019	100.	02/28	global mtn fltg rt ser a index-linked (autocall ctgnt int nts) 12/31/2019	100.	09/28
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 07/03/2019	100.	10/03	global mtn fltg rt ser a index-linked (auto callable nts) 03/13/2019	100.	03/13	global mtn index-linked ser a (auto callable yield nt) 8.65 04/03/2019	100.	10/04
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 07/18/2019	100.	10/18	global mtn fltg rt ser a index-linked (auto callable nts) 05/31/2019	100.	08/31	global mtn index-linked ser a (auto callable yield nt) 5.25 12/29/2021	100.	12/28
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 07/22/2019	100.	01/22	global mtn fltg rt ser a index-linked (auto callable nts) 09/03/2019	100.	08/31	global mtn index-linked ser a (auto callable yield nts) 6.25 02/28/2019	100.	02/28
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 08/30/2019	100.	08/31	global mtn fltg rt ser a index-linked (auto callable nts) 04/13/2020	100.	01/11	global mtn ser a index-linked (auto callable yield nts) 01/14/2019	100.	01/12
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 10/02/2019	100.	01/02	global mtn fltg rt ser a index-linked (auto callable nts) 01/07/2021	100.	01/08	global mtn ser a index-linked (auto callable yield nts) 6 01/25/2019	100.	01/25
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 10/17/2019	100.	10/18	global mtn fltg rt ser a index-linked (auto callable nts) 03/31/2021	100.	03/29	global mtn ser a index-linked (auto callable yield nts) 01/31/2019	100.	01/31
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 10/18/2019	100.	01/19	global mtn fltg rt ser a index-linked (auto callable nts) 04/16/2021	100.	10/18	global mtn ser a index-linked (auto callable yield nts) 8.5 06/28/2019	100.	09/28
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 11/29/2019	100.	09/06	global mtn fltg rt ser a index-linked (auto callable nts) 10/26/2018	100.	01/26	global mtn ser a index-linked (auto callable yield nts) 8 05/14/2019	100.	11/15
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/28/2020	100.	08/31	global mtn fltg rt ser a index-linked (auto callable nts) 11/21/2018	100.	02/21	global mtn ser a index-linked (auto callable yield nts) 7 05/31/2019	100.	08/31
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 03/03/2020	100.	08/30	global mtn fltg rt ser a index-linked (auto callable nts) 02/21/2019	100.	02/21	global mtn ser a index-linked (callable yield nts) 8.75 04/30/2019	100.	01/26
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 03/04/2020	100.	03/05	global mtn fltg rt ser a index-linked (auto callable nts) 05/31/2019	----	06/05	global mtn zero cpn ser a equity-linked (auto-callable secs) 0 04/14/2022	114.45	04/23
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 04/02/2020	100.	10/04	global mtn fltg rt ser a index-linked (auto callable nts) 09/26/2019	100.	09/27	global mtn zero cpn ser a equity-linked (jump secs) 0 12/03/2020	107.25	06/12
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/04/2021	100.	02/02	global mtn fltg rt ser a index-linked (auto callable nts) 11/29/2019	100.	08/31	global mtn zero cpn ser a equity-linked (jump secs) 0 12/03/2020	100.	03/05
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 12/31/2021	100.	01/03	global mtn fltg rt ser a index-linked (auto callable nts) 12/30/2026	100.	01/03	global mtn zero cpn ser a equity-linked (review nts) 0 10/12/2020	133.	10/12
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 01/31/2022	100.	01/31	global mtn fltg rt ser a index-linked (auto callable nts) 09/26/2022	100.	09/26	global mtn zero cpn ser a equity-linked (review nts) 0 02/22/2021	109.	02/28
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 01/31/2022	100.	01/31	global mtn fltg rt ser a index-linked (auto-callable sec) 10/18/2019	100.	01/19	global mtn zero cpn ser a index-linked (auto callable nt) 0 01/14/2020	112.5	01/19
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/28/2022	100.	02/28	global mtn fltg rt ser a index-linked (auto-callable secs) 11/21/2019	100.	02/23	global mtn zero cpn ser a index-linked (auto callable nts) 0 12/27/2019	110.5	01/04
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 03/31/2022	100.	03/29	global mtn fltg rt ser a index-linked (auto-callable secs) 11/16/2020	100.	02/15	global mtn zero cpn ser a index-linked (autocall buffered nt) 0 02/19/2020	109.967	03/16
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 12/06/2022	100.	12/06	global mtn fltg rt ser a index-linked (auto-callable secs) 01/04/2021	100.	10/23	global mtn zero cpn ser a index-linked (review nt) 0 12/29/2020	114.	01/04
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 09/26/2023	100.	09/26	global mtn fltg rt ser a index-linked (auto-callable secs) 07/02/2021	100.	10/03	global mtn zero cpn ser a index-linked (review nt) 0 01/25/2021	110.	02/01
global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/26/2027	100.	02/28	global mtn fltg rt ser a index-linked (autocall ctgnt int nt) 09/17/2019	100.	09/17	global mtn zero cpn ser a index-linked (review nt) 0 01/29/2021	110.	02/07
global mtn fltg rt ser a index-linked (auto callable ctgnt int) 07/21/2020	100.	01/22	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 06/28/2019	100.	09/28	global mtn zero cpn ser a index-linked (review nt) 0 02/22/2021	110.25	02/28
global mtn fltg rt ser a index-linked (auto callable ctgnt nt) 10/02/2019	100.	10/02	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 06/28/2019	100.	09/28	global mtn zero cpn ser a index-linked (review nt) 0 10/08/2021	108.	10/15
global mtn fltg rt ser a index-linked (auto callable nt) 02/21/2019	100.	02/21	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 09/17/2019	100.	09/17	global mtn zero cpn ser a index-linked (review nt) 0 11/22/2021	110.1	11/29
global mtn fltg rt ser a index-linked (auto callable nt) 04/22/2019	100.	01/22	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 09/30/2019	100.	09/28	global mtn zero cpn ser a index-linked (review nt) 0 11/04/2024	108.2	11/13
global mtn fltg rt ser a index-linked (auto callable nt) 05/03/2019	100.	02/05	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 12/31/2019	100.	09/28	global mtn zero cpn ser a index-linked (review nts) 0 09/27/2018	109.	03/29
global mtn fltg rt ser a index-linked (auto callable nt) 05/31/2019	100.	08/31	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 01/02/2020	100.	09/28	global mtn zero cpn ser a index-linked (review nts) 0 02/20/2019	107.	02/20
global mtn fltg rt ser a index-linked (auto callable nt) 05/31/2019	100.	08/31	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 03/31/2021	100.	09/28	global mtn zero cpn ser a index-linked (review nts) 0 02/28/2019	110.3	03/07
global mtn fltg rt ser a index-linked (auto callable nt) 06/28/2019	100.	09/28	global mtn fltg rt ser a index-linked (autocall ctgnt interest) 03/28/2028	100.	09/27	global mtn zero cpn ser a index-linked (review nts) 0 03/26/2020	106.7	03/29
global mtn fltg rt ser a index-linked (auto callable nt) 06/28/2019	100.	09/28	global mtn fltg rt ser a index-linked (autocallab ctgnt int nt) 06/28/2019	100.	09/28	global mtn zero cpn ser a index-linked (review nts) 0 12/24/2020	110.	01/02
global mtn fltg rt ser a index-linked (auto callable nt) 07/23/2019	100.	01/23	global mtn fltg rt ser a index-linked (callable ctgnt int nt) 03/31/2020	100.	01/04	global mtn zero cpn ser a index-linked (review nts) 0 12/29/2020	110.5	01/04
global mtn fltg rt ser a index-linked (auto callable nt) 08/30/2019	100.	08/31	global mtn fltg rt ser a index-linked (callable ctgnt int nts) 03/04/2019	100.	03/16	global mtn zero cpn ser a index-linked (review nts) 0 01/19/2021	109.	01/25

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
JPMorgan Chase Finl Co Llc (continued)			Mediacom Broadband LLC			Morgan Stanley (continued)		
global mtn zero cpn ser a index-linked (review nts) 0 02/19/2021	110.5	02/27	sr nt 6.375 04/01/2023	103.188	04/02	global mtn fltg rt ser f index-linked (mkt-linked autocall nt) 02/28/2033	100.	02/28
global mtn zero cpn ser a index-linked (review nts) 0 10/08/2021	110.	10/15	Medtronic Inc			global mtn zero cpn ser f equity-linked (auto-callable sec) 0 08/03/2018	100.	02/12
global mtn zero cpn ser a index-linked (review nts) 0 11/22/2021	108.1	11/29	global sr nt 5.6 03/15/2019	102.572	04/27	global mtn zero cpn ser f equity-linked (auto-callable sec) 0 12/05/2018	100.	06/08
global mtn zero cpn ser a index-linked (review nts) 0 11/21/2022	107.5	11/29	global sr nt 4.45 03/15/2020	103.369	04/27	Morgan Stanley Fin Llc		
global mtn zero cpn ser a index-linked (step down trgr autocall) 0 02/14/2022	108.4	02/20	Merck & Co Inc			global mtn fixed/fltg rt ser a index-linked (auto-callable secs) 8 05/30/2031	100.	05/30
global mtn zero cpn ser a index-linked (step down trgr autocall) 0 01/31/2022	107.69	02/05	global nt 5 06/30/2019	101.191	12/13	global mtn fltg rt ser a equity-linked (auto-callable secs) 10/09/2020	100.	01/11
global mtn zero cpn ser a index-linked (step down trgr autocall) 0 08/24/2022	107.55	08/27	Meritage Homes Corp			global mtn fltg rt ser a equity-linked (auto-callable sec) 11/25/2019	100.	02/23
global mtn zero cpn ser a index-linked (trgr autocallab nt) 0 04/21/2020	104.08	10/18	gtd sr nt 4.5 03/01/2018	100.	02/26	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/30/2020	100.	02/01
global mtn zero cpn ser e equity-linked (trigger absolute ret) 0 07/30/2020	102.9	10/30	Merrill Lynch Cap Tr III			global mtn fltg rt ser a equity-linked (auto-callable sec) 11/06/2020	100.	02/08
Just Energy Group Inc			tr pfd sec 7.375 09/15/2087	100.	06/06	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/20/2020	100.	02/23
cad\$ sub deb conv 5.75 09/30/2018	102.804	03/27	Metlife Inc			global mtn fltg rt ser a equity-linked (auto-callable sec) 10/30/2020	100.	02/01
Kazkommerts Fin 2 B V			global sr debt sec ser b 7.717 02/15/2019	102.458	08/15	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/30/2020	100.	03/01
perp ln partn nt rule 144a 7.99039	100.	02/09	Metropcs Wireless Inc			global mtn fltg rt ser a equity-linked (auto-callable sec) 11/20/2020	100.	02/23
KCAP Finl Inc			sr nt rule 144a 6.625 04/01/2023	103.313	04/01	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/30/2020	100.	03/01
sr nt 7.375 09/30/2019	100.	11/26	Micron Technology Inc			global mtn fltg rt ser a equity-linked (auto-callable sec) 11/20/2020	100.	02/23
Kennametal Inc			sr nt conv ser 2032c 2.375 05/01/2032	101.668	08/16	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/20/2020	100.	02/23
global sr nt 2.655 11/01/2019	100.	07/09	sr nt conv ser 2033e 1.625 02/15/2033	100.	06/15	global mtn fltg rt ser a equity-linked (auto-callable sec) 06/25/2021	100.	09/27
Kilroy Rlty L P			sr nt rule 144a 5.25 01/15/2024	103.938	05/21	global mtn fltg rt ser a equity-linked (auto-callable sec) 07/16/2021	100.	10/18
gtd sr nt 6.625 06/01/2020	104.729	12/14	sr nt rule 144a 5.625 01/15/2026	107.405	05/21	global mtn fltg rt ser a equity-linked (auto-callable sec) 07/16/2021	100.	10/18
Kimco Rlty Corp			Microsemi Corp			global mtn fltg rt ser a equity-linked (auto-callable sec) 11/30/2020	100.	03/01
global nt 6.875 10/01/2019	104.254	08/23	gtd global nt 9.125 04/15/2023	110.363	06/15	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/04/2020	100.	03/06
Kindred Escrow Corp II			sr secd nt 9 05/01/2022	104.5	07/20	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/18/2020	100.	03/20
sr nt rule 144a 8.75 01/15/2023	106.563	07/02	Minerva Luxembourg SA			global mtn fltg rt ser a equity-linked (auto-callable sec) 12/28/2020	100.	03/27
Kindred Healthcare Inc			gtd nt rule 144a 7.75 01/31/2023	103.875	01/31	global mtn fltg rt ser a equity-linked (auto-callable sec) 03/31/2021	100.	10/01
gtd sr nt 8 01/15/2020	107.594	07/02	Mississippi Power Co			global mtn fltg rt ser a equity-linked (auto-callable sec) 06/25/2021	100.	09/27
gtd sr nt 8.75 01/15/2023	106.563	07/02	perp cumulative dep shs ser 1/4th pfd stk 5.25	100.	10/23	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/15/2022	100.	05/15
gtd sr nt 6.375 04/15/2022	103.188	07/02	sr nt ser 2009a 5.55 03/01/2019	100.955	10/23	global mtn fltg rt ser a equity-linked (auto-callable sec) 07/24/2018	100.	02/23
KKR Finl Hldgs LLC			sr nt ser 5.4 07/01/2035	100.	10/23	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/05/2018	100.	01/03
perp pfd shs ser a 7.375	100.	01/16	Missouri Pac RR Co			global mtn fltg rt ser a equity-linked (auto-callable sec) 10/26/2018	100.	01/26
Klx Inc			gen mtg bd ser b 4.75 01/01/2030	100.	03/15	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/01/2018	100.	02/01
sr nt rule 144a 5.875 12/01/2022	102.938	12/01	sr nt 4.75 01/01/2020	100.	04/01	global mtn fltg rt ser a equity-linked (auto-callable sec) 03/14/2019	100.	09/13
Koninklijke Philips Electrs N V			sr nt 5 01/01/2045	100.	03/15	global mtn fltg rt ser a equity-linked (auto-callable sec) 03/21/2019	100.	06/21
global nt 3.75 03/15/2022	102.515	04/26	Molina Healthcare Inc			global mtn fltg rt ser a equity-linked (auto-callable sec) 09/26/2019	100.	12/27
Kraton Polymers LLC / Kraton Polymers Cap Corp			sr nt conv rule 144a 1.625 08/15/2044	100.	08/20	global mtn fltg rt ser a equity-linked (auto-callable sec) 09/30/2019	100.	03/26
sr nt rule 144a 10.5 04/15/2023	110.412	06/13	Morgan Stanley			global mtn fltg rt ser a equity-linked (auto-callable sec) 12/23/2019	100.	11/23
L-3 Communications Corp			global mtn fixed/fltg rt ser f index-linked (auto-callable sec) 9.5 02/28/2031	100.	02/28	global mtn fltg rt ser a equity-linked (auto-callable sec) 01/03/2020	100.	07/05
gtd global sr nt 4.75 07/15/2020	103.818	07/06	global mtn fltg rt equity-linked ser f (auto-callable secs) 11/30/2018	100.	02/28	global mtn fltg rt ser a equity-linked (auto-callable sec) 01/03/2020	100.	10/02
gtd sr nt ser b 5.2 10/15/2019	103.048	07/06	global mtn fltg rt index-linked (auto-callable sec) 10/03/2028	100.	10/03	global mtn fltg rt ser a equity-linked (auto-callable sec) 03/13/2020	100.	03/15
Lamar Media Corp			global mtn fltg rt index-linked (auto-callable step up) 01/18/2028	100.	01/18	global mtn fltg rt ser a equity-linked (auto-callable sec) 03/20/2020	100.	03/22
gtd sr sub nt 5.875 02/01/2022	101.958	03/19	global mtn fltg rt index-linked (auto-callable sec) 09/29/2028	100.	10/01	global mtn fltg rt ser a equity-linked (auto-callable sec) 04/13/2020	100.	01/11
LBI Media Inc			global mtn fltg rt index-linked (auto-callable step-up) 03/28/2028	100.	02/26	global mtn fltg rt ser a equity-linked (auto-callable sec) 06/18/2020	100.	06/27
sr secd nt rule 144a 10 04/15/2019	100.	05/17	global mtn fltg rt index-linked (auto-callable step-up) 08/30/2028	100.	08/30	global mtn fltg rt ser a equity-linked (auto-callable sec) 07/24/2020	100.	01/25
Lifepoint Health Inc			global mtn fltg rt index-linked ser f (auto-callable secs) 01/28/2028	100.	02/05	global mtn fltg rt ser a equity-linked (auto-callable sec) 09/18/2020	100.	03/20
gtd sr nt 5.875 12/01/2023	104.406	12/16	global mtn fltg rt index-linked ser f (auto-callable sec) 01/31/2028	100.	01/31	global mtn fltg rt ser a equity-linked (auto-callable sec) 09/18/2020	100.	03/20
gtd sr nt 5.375 05/01/2024	104.77	12/16	global mtn fltg rt index-linked ser f (auto-callable step-up) 06/28/2028	100.	06/28	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/02/2020	100.	04/09
Lifepoint Hosps Inc			global mtn fltg rt index-linked ser f (auto-callable sec) 06/24/2025	100.	06/25	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/02/2020	100.	01/03
sr nt 5.5 12/01/2021	101.375	12/16	global mtn fltg rt ser f equity-linked (auto-callable secs) 05/18/2018	100.	02/21	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/09/2020	100.	01/11
Limited Inc			global mtn fltg rt ser f equity-linked (auto-callable sec) 08/10/2018	100.	05/16	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/23/2020	100.	01/25
gtd sr nt 8.5 06/15/2019	107.991	02/02	global mtn fltg rt ser f equity-linked (auto-callable sec) 10/05/2018	100.	04/09	global mtn fltg rt ser a equity-linked (auto-callable sec) 10/30/2020	100.	02/01
Lincoln Natl Corp Ind			global mtn fltg rt ser f index-linked (auto-callable sec) 10/03/2019	100.	07/03	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/06/2020	100.	02/08
global sr nt 8.75 07/01/2019	107.812	03/09	global mtn fltg rt ser f index-linked (auto-callable sec) 02/24/2023	100.	02/26	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/16/2020	100.	02/15
Lonestar Resources America Inc			global mtn fltg rt ser f index-linked (auto-callable sec) 01/18/2028	100.	01/18	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/20/2020	100.	02/23
sr global nt 8.75 04/15/2019	104.375	01/15	global mtn fltg rt ser f index-linked (auto-callable sec) 01/31/2028	100.	01/31	global mtn fltg rt ser a equity-linked (auto-callable sec) 11/30/2020	100.	03/01
LSB Inds Inc			global mtn fltg rt ser f index-linked (auto-callable sec) 03/06/2028	100.	03/05	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/02/2020	100.	06/01
sr secd nt 7.75 08/01/2019	101.938	05/25	global mtn fltg rt ser f index-linked (auto-callable sec) 05/31/2033	100.	05/30	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/04/2020	100.	03/06
Lundin Mng Corp			global mtn fltg rt ser f index-linked (auto-callable step-up nt) 06/28/2028	100.	06/28	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/11/2020	100.	03/13
sr secd nt rule 144a 7.875 11/01/2022	103.938	11/21	global mtn fltg rt ser f index-linked (market linked auto-call) 02/28/2033	100.	02/28	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/11/2020	100.	03/13
Lynx II Corp			global mtn fltg rt ser f index-linked (mkt linked auto-call nt) 01/31/2033	100.	01/31	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/18/2020	100.	03/20
sr nt rule 144a 6.375 04/15/2023	103.188	10/26	global mtn fltg rt ser f index-linked (mkt linked auto-call nts) 01/31/2033	100.	01/31			
Mackinnaw Pwr LLC			global mtn fltg rt ser f index-linked (mkt linked auto-callab) 02/18/2033	100.	02/21			
sr secd nt rule 144a 6.296 10/31/2023	33.425	12/31	global mtn fltg rt ser f index-linked (mkt linked auto-callable) 04/26/2027	100.	04/26			
Manufacturers & Traders Tr Co			global mtn fltg rt ser f index-linked (mkt linked auto-callable) 01/14/2028	100.	01/16			
bk nt 1.45 03/07/2018	100.	02/05	global mtn fltg rt ser f index-linked (mkt linked autocall nt) 01/28/2033	100.	01/30			
Manufacturers and Traders Tr Co			global mtn fltg rt ser f index-linked (mkt linked autocall nt) 06/04/2027	100.	06/04			
bk nt 2.3 01/30/2019	100.	12/31	global mtn fltg rt ser f index-linked (mkt-linked autocall nt) 02/28/2033	100.	02/28			
Marathon Pete Corp								
global sr nt 2.7 12/14/2018	100.422	03/15						
Markwest Energy Ptnrs L P / Fin Corp								
gtd sr nt 5.5 02/15/2023	101.833	12/10						
Marquee Land Pte Ltd								
gtd global bds 9.75 08/05/2019	102.438	10/01						
gtd global bds 9.75 08/05/2019	102.438	10/01						
Matador Res Co								
gtd sr nt 6.875 04/14/2023	105.156	09/06						
Mattel Inc								
global nt 2.35 05/06/2019	100.	06/30						
MBNA Cap B								
cap secs fltg rt ser b 3.15805 02/01/2027	100.	06/06						
McClatchy Co								
gtd sr secd nt 9 12/15/2022	104.5	08/15						
McDermott Intl Inc								
sr secd nt rule 144a 8 05/01/2021	102.	05/10						
McGraw Hill Finl Inc								
gtd sr nt 2.5 08/15/2018	100.101	06/03						
sr nt rule 144a 2.5 08/15/2018	100.101	06/03						
McKesson Corp New								
nt 7.5 02/15/2019	104.251	03/26						

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Morgan Stanley Fin LLC (continued)			Morgan Stanley Fin LLC (continued)			Oasis Pete Inc		
global mtn fltg rt ser a equity-linked (auto-callable secs) 12/30/2020	100.	10/01	global mtn zero cpn ser a index-linked (auto-callable secs) 01/25/2022	110.5	01/26	gtd sr nt 7.25 02/01/2019	100.	05/29
global mtn fltg rt ser a equity-linked (auto-callable secs) 03/26/2021	100.	09/27	global mtn zero cpn ser a index-linked (auto-callable secs) 06/21/2022	108.6	06/27	Och-ziff Fin Lc		
global mtn fltg rt ser a equity-linked (auto-callable secs) 06/11/2021	100.	12/13	global mtn zero cpn ser a index-linked (auto-callable buffered) 05/28/2020	108.667	06/27	sr nt rule 144a 4.5 11/20/2019	102.358	05/05
global mtn fltg rt ser a equity-linked (auto-callable secs) 06/11/2021	100.	09/13	global mtn zero cpn ser a index-linked (jump sec) 01/29/2020	100.	11/05	Ocwen Finl Corp		
global mtn fltg rt ser a equity-linked (auto-callable secs) 06/18/2021	100.	09/20	global mtn zero cpn ser a index-linked (jump sec) 08/29/2024	109.	08/30	sr nt 6.625 05/15/2019	100.	12/21
global mtn fltg rt ser a equity-linked (auto-callable secs) 06/18/2021	100.	09/20	global mtn zero cpn ser a index-linked (return enhanced nt) 09/18/2019	100.	10/01	One Gas Inc		
global mtn fltg rt ser a equity-linked (auto-callable secs) 07/09/2021	100.	10/11	global mtn zero cpn ser a index-linked (auto-callable sec) 01/03/2022	108.85	01/05	sr nt 2.07 02/01/2019	100.	12/17
global mtn fltg rt ser a equity-linked (auto-callable secs) 07/09/2021	100.	10/11	global mtn fltg rt ser a equity-linked (auto-callable sec) 12/18/2020	100.	03/20	Onemain Finl Hldgs Inc		
global mtn fltg rt ser a equity-linked (auto-callable secs) 07/30/2021	100.	11/01	Moy Park (Bondco) PLC			sr nt rule 144a 6.75 12/15/2019	103.375	01/08
global mtn fltg rt ser a equity-linked (auto-callable secs) 08/20/2021	100.235	11/23	gtd sr global nt 6.25 05/29/2021	101.563	05/29	sr nt rule 144a 7.25 12/15/2021	103.625	06/13
global mtn fltg rt ser a equity-linked (auto-callable secs) 02/28/2019	100.	02/28	MPLX LP			Oneok Partners L P		
global mtn fltg rt ser a equity-linked (auto-callable secs) 07/06/2020	100.	01/08	sr nt 5.5 02/15/2023	101.833	12/10	global gtd sr nt 3.2 09/15/2018	100.	08/15
global mtn fltg rt ser a equity-linked (auto-callable secs) 11/20/2020	100.	02/23	MUFG Amers Hldgs Corp			gtd sr nt 5.25 10/01/2021	102.625	07/19
global mtn fltg rt ser a equity-linked (auto-callable secs) 06/25/2021	100.	09/27	global sr nt 2.25 02/10/2020	100.	11/08	gtd sr nt 5.5 10/01/2023	104.618	07/19
global mtn fltg rt ser a equity-linked (auto-callable sec) 09/18/2020	100.	03/20	Mylan Inc			Orchard Park Ltd (United States)		
global mtn fltg rt ser a equity-linked (phoenix auto-call sec) 12/05/2018	100.	03/06	global sr nt 2.55 03/28/2019	100.039	06/15	coll nt 01/06/2038	0.	04/06
global mtn fltg rt ser a equity-linked (phoenix autocall sec) 03/13/2019	100.	06/12	Mylan Labs Inc			Oshkosh Corp		
global mtn fltg rt ser a equity-linked (trgr autocall nt) 12/18/2020	100.	06/27	sr nt 2.6 06/24/2018	100.075	04/28	sr nt rule 144a 5.375 03/01/2022	102.688	06/02
global mtn fltg rt ser a equity-linked (trgr autocall yield) 03/19/2021	100.	09/19	Mylan N V			Oversea Chinese Bkg Corp Ltd		
global mtn fltg rt ser a equity-linked (trigger autocall ctgmt) 07/24/2020	100.	01/25	gtd sr nt 3 12/15/2018	100.359	04/28	global medium term sub nt fltg rt rule 144a 03/11/2023	100.	03/12
global mtn fltg rt ser a equity-linked (trigger autocall ctgmt) 12/18/2020	100.	06/27	gtd sr nt rule 144a 3 12/15/2018	100.359	04/28	Pacific Gas & Elec Co		
global mtn fltg rt ser a equity-linked (trigger autocall ctgmt) 03/19/2021	100.	09/19	Nabors Inds Inc			sr nt 8.25 10/15/2018	103.787	02/18
global mtn fltg rt ser a index-linked (auto-callable sec) 05/28/2020	100.	08/27	gtd sr nt 9.25 01/15/2019	103.412	07/06	Pentair Fin SA		
global mtn fltg rt ser a index-linked (auto-callable sec) 12/04/2020	100.	03/06	gtd sr nt rule 144a 9.25 01/15/2019	103.412	07/06	global gtd sr nt 2.9 09/15/2018	100.154	06/15
global mtn fltg rt ser a index-linked (auto-callable sec) 04/05/2022	100.	04/04	NAI Entmt Hldgs LLC			Perry Ellis Intl Inc		
global mtn fltg rt ser a index-linked (auto-callable sec) 07/06/2022	100.	01/03	sr secd nt rule 144a 5 08/01/2018	100.	05/08	global gtd sr sub nt 7.875 04/01/2019	100.	05/29
global mtn fltg rt ser a index-linked (auto-callable sec) 08/16/2022	100.	02/15	Nana Dev Corp			Petrobras Global Fin BV		
global mtn fltg rt ser a index-linked (auto-callable sec) 11/15/2022	100.	08/15	sr secd nt rule 144a 9.5 03/15/2019	100.	09/24	global gtd nt 4.875 03/17/2020	103.932	05/03
global mtn fltg rt ser a index-linked (auto-callable secs) 07/01/2020	100.	10/01	National Fuel Gas Co N J			gtd global nt 3 01/15/2019	100.528	02/26
global mtn fltg rt ser a index-linked (auto-callable secs) 07/06/2022	100.	01/03	nt 8.75 05/01/2019	103.786	09/07	Petrobras Intl Fin Co		
global mtn fltg rt ser a index-linked (callab ctgmt income sec) 06/06/2019	100.	09/07	National Retail Ppty Inc			global gtd nt 7.875 03/15/2019	105.439	02/26
global mtn fltg rt ser a index-linked (callable ctgmt income) 02/19/2027	100.	08/20	global nt 5.5 07/15/2021	106.08	10/19	global gtd nt 5.75 01/20/2020	104.918	05/03
global mtn fltg rt ser a index-linked (callable ctgmt income) 02/12/2021	100.	08/14	Nationstar Mtg LLC / Nationstar Cap Corp			PFS Financing Corp		
global mtn fltg rt ser a index-linked (callable secs) 05/30/2019	100.	05/30	sr nt 9.625 05/01/2019	100.	08/15	coll nt	100.	02/15
global mtn fltg rt ser a index-linked (callable secs) 12/04/2019	100.	09/06	sr nt 7.875 10/01/2020	101.969	08/15	coll nt	100.	04/16
global mtn fltg rt ser a index-linked (callable secs) 02/13/2020	100.	08/14	Natixis U S			PG&E Corp		
global mtn fltg rt ser a index-linked (callable secs) 08/13/2020	100.	08/14	mtn fltg rt 09/30/2019	100.	01/30	sr nt 2.4 03/01/2019	100.017	04/26
global mtn fltg rt ser a index-linked (callable secs) 08/11/2021	100.	08/13	mtn fltg rt 07/31/2023	100.	01/02	Phillips 66		
global mtn fltg rt ser a index-linked (trgr autocall nt) 08/31/2027	100.	08/31	mtn fltg rt 09/29/2031	100.	09/30	sr nt fltg rt rule 144a 3.08631 04/15/2019	100.	12/21
global mtn fltg rt ser a index-linked (trgr call ctgmt yield) 07/15/2019	100.	10/16	NB Cap Tr III			Pinnacle Entmt Inc New		
global mtn fltg rt ser a index-linked (trgr autocall ctgmt yield) 03/19/2027	100.	03/20	cap secs fltg rt 2.89769 01/15/2027	100.	06/06	sr nt 5.625 05/01/2024	105.592	10/15
global mtn fltg rt ser a index-linked (trgr autocall ctgmt yield) 08/30/2027	100.	08/30	NCI Bldg Sys Inc			Pinnacle Foods Fin Llc / Pinnacle Foods Fin Corp		
global mtn fltg rt ser a index-linked (trigger autocall ctgmt) 02/16/2027	100.	02/14	sr nt rule 144a 8.25 01/15/2023	106.188	02/08	sr nt 5.875 01/15/2024	100.	10/26
global mtn fltg rt ser a index-linked (trigger autocall ctgmt) 03/15/2027	100.	03/14	New Amethyst Corp			Pioneer Municipal High Income Advantage Trust		
global mtn fltg rt ser a index-linked (trigger callable ctgmt) 04/09/2021	100.	10/11	sr nt rule 144a 6.25 12/01/2024	108.	10/11	auc rt pfd 0	100.	02/20
global mtn zero cpn ser a equity-linked (auto-callable sec) 04/16/2020	116.55	04/23	Newell Rubbermaid Inc			auc rt pfd 0	100.	02/20
global mtn zero cpn ser a equity-linked (jump sec) 01/28/2021	106.	07/27	global nt 2.875 12/01/2019	100.	11/09	Pioneer Municipal High Income Trust		
global mtn zero cpn ser a equity-linked (jump secs) 09/18/2020	100.	03/20	global sr nt 2.15 10/15/2018	100.	09/27	pfd stk 0	100.	02/14
global mtn zero cpn ser a index-linked (auto-callable secs) 01/21/2022	112.85	01/24	Newstar Commercial Loan Funding 2014-1 LLC			pfd stk 0	100.	02/15
			coll nt 4.9 04/21/2025	100.	01/22	Pitney Bowes Inc		
			coll nt 04/21/2025	100.	01/22	global nt 6.25 03/15/2019	102.192	08/02
			coll nt 04/21/2025	100.	01/22	Plains Expl & Prodn Co		
			coll nt 04/21/2025	100.	01/22	gtd sr nt 6.875 02/15/2023	103.438	04/04
			coll nt 04/21/2025	100.	01/22	Ply Gem Inds Inc		
			NGL Energy Partners LP / NGL Energy Fin Corp			gtd sr nt 6.5 02/01/2022	103.25	04/12
			gtd sr nt 6.875 10/15/2021	101.719	10/16	sr nt 6.5 02/01/2022	103.25	04/12
			Niska Gas Storage Cda ULC/Niska Gas Storage Cda Fin Corp			PNC Bk N A Pittsburgh PA		
			gtd sr nt 6.5 04/01/2019	101.625	03/01	medium term sr bk nt 1.5 02/23/2018	100.	01/24
			Nisource Fin Corp			Poindexter J B Inc		
			gtd nt 6.8 01/15/2019	102.058	07/15	sr nt rule 144a 9 04/01/2022	103.	04/17
			gtd nt 6.125 03/01/2022	110.227	07/15	Popular Inc		
			nt 5.45 09/15/2020	105.421	07/15	global sr nt 7 07/01/2019	102.453	10/15
			Nissan Auto Receivables 2014-B Owner Tr			Post Hldgs Inc		
			coll nt 1.11 06/17/2019	100.	05/15	perp cumulative pfd stk conv ser b rule 144a 3.75	100.	02/15
			Noble Drilling Corp			Praxair Inc		
			sr nt 7.5 03/15/2019	105.512	02/20	nt 4.5 08/15/2019	101.12	12/04
			Noble Energy Inc			Premier Foods Fin PLC		
			sr nt 5.625 05/01/2021	101.406	05/01	gtd sr sec global nt 6.5 03/15/2021	101.625	06/14
			Nonura America FIN LLC			Presidio Hldgs Inc		
			global mtn equity-linked ser a (cash-settled exchangeable nt) .125 02/19/2020	119.352	02/21	sr nt rule 144a 10.25 02/15/2023	108.545	01/05
			Northeast Generation Co			Pride Intl Inc Del		
			sr secd bd ser b 8.812 10/15/2026	124.567	05/17	sr nt 8.5 06/15/2019	107.613	02/25
			Northern Oil & Gas Inc			Production Resource Group LLC		
			sr nt 8 06/01/2020	100.	10/11	sr nt 8.875 05/01/2019	100.	10/01
			sr nt 8 06/01/2020	100.	10/11	ProLogis Intl Fdg II SA		
			Nostrum Oil & Gas Fin BV			gtd sr nt rule 144a 4.875 02/15/2020	102.013	11/30
			gtd sr global nt 6.375 02/14/2019	100.	02/17	Proofpoint Inc		
			NRG Energy Inc			sr nt conv .75 06/15/2020	100.	09/25
			sr nt 6.25 07/15/2022	103.125	10/09	Prospect Cap Corp		
			Nufarm Australia Ltd			sr nt 5 07/15/2019	101.645	09/26
			sr nt rule 144a 6.375 10/15/2019	101.594	05/18	Prudential Finl Inc		
			NXP B V / NXP Fdg Llc			global jr sub nt fixed/fltg rt 8.875 06/15/2068	101.045	04/16
			sr nt rule 144a 3.75 06/01/2018	101.	04/09	PS Business Pks Inc		
			sr nt rule 144a 5.75 03/15/2023	102.875	04/02	perp dep shs repstg 1/1000th cumulative pfd stk ser t 6	100.	01/03
						Puget Sound Energy Inc		
						enhanced jr sub nt fixed/fltg rt ser a 4.53625 06/01/2067	100.	04/27
						PVH Corp		
						global sr nt 4.5 12/15/2022	102.25	01/05

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
PVH Corp (continued)			Royal Bk CDA (continued)			Royal Bk CDA (continued)		
Qcp Snf West Reit LLC / Qcp Snf Cent Reit LLC / Qcp Snf			global mtn fltg rt ser g equity-linked (auto-call barrier nts) 03/07/2019	100.	03/08	global mtn fltg rt ser g equity-linked (auto-callable nt) 08/29/2019	100.	03/01
sr secd second lien nt rule 144a 8.125 11/01/2023	101.	07/26	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 07/25/2019	100.	01/25	global mtn fltg rt ser g equity-linked (auto-callable nt) 05/29/2020	100.	03/01
Qorvo Inc			global mtn fltg rt ser g equity-linked (auto-call barrier nts) 08/29/2019	100.	03/01	global mtn fltg rt ser g equity-linked (auto-callable nt) 05/28/2021	100.	11/29
gid sr nt 6.75 12/01/2023	108.04	07/19	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 01/16/2020	100.	01/19	global mtn fltg rt ser g equity-linked (auto-callable nt) 07/19/2022	100.	01/19
QUALCOMM Inc			global mtn fltg rt ser g equity-linked (auto-call barrier nts) 02/13/2020	100.	02/15	global mtn fltg rt ser g equity-linked (auto-callable sec) 07/03/2019	100.	10/03
global sr nt 1.85 05/20/2019	100.	07/02	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 11/27/2020	100.	11/28	global mtn fltg rt ser g equity-linked (auto-callable sec) 01/22/2021	100.	04/30
global sr nt 2.1 05/20/2020	100.	07/02	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 03/03/2021	100.	08/30	global mtn fltg rt ser g equity-linked (auto-callable sec) 05/15/2018	100.	01/16
global sr nt fltg rt 2.69125 05/20/2019	101.	07/06	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 04/15/2021	100.	10/16	global mtn fltg rt ser g equity-linked (auto-callable sec) 06/27/2018	100.	01/25
global sr nt fltg rt 2.77225 05/20/2020	101.	07/06	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 06/15/2023	100.	12/17	global mtn fltg rt ser g equity-linked (auto-callable sec) 07/05/2018	100.	01/03
sr nt fltg rt rule 144a 2.68225 05/21/2019	101.	08/31	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 04/02/2018	100.	01/02	global mtn fltg rt ser g equity-linked (auto-callable sec) 07/30/2018	100.	03/01
sr nt fltg rt rule 144a 2.77225 05/21/2020	101.	08/31	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 02/20/2019	100.	11/19	global mtn fltg rt ser g equity-linked (auto-callable sec) 07/31/2018	100.	03/01
sr nt rule 144a 1.85 05/21/2019	100.498	08/27	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 01/24/2020	100.	01/25	global mtn fltg rt ser g equity-linked (auto-callable sec) 10/18/2018	100.	01/19
Qwest Corp			global mtn fltg rt ser g equity-linked (auto-call barrier nts) 11/27/2020	100.	08/27	global mtn fltg rt ser g equity-linked (auto-callable sec) 12/28/2018	100.	03/27
global nt 7.5 09/15/2051	100.	09/04	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 12/03/2020	100.	09/04	global mtn fltg rt ser g equity-linked (auto-callable sec) 11/16/2020	100.	02/15
global nt 7 04/01/2052	100.	09/04	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 04/01/2021	100.	10/02	global mtn fltg rt ser g equity-linked (auto-callable sec) 02/12/2021	100.	05/21
global nt 7 07/01/2052	100.	09/04	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 04/01/2021	100.	10/02	global mtn fltg rt ser g equity-linked (autocall cigtnt cpn nt) 01/03/2020	100.	01/03
Radiant Logistics Inc			global mtn fltg rt ser g equity-linked (auto-call barrier nts) 10/03/2018	100.	01/03	global mtn fltg rt ser g equity-linked (autocall barrier nt) 03/20/2020	100.	03/22
perp cumulative pfd stk ser a 9.75	100.	12/21	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 09/12/2019	100.	03/13	global mtn fltg rt ser g equity-linked (autocall barrier nt) 02/12/2021	100.	11/15
Rain Escrow Corp			global mtn fltg rt ser g equity-linked (auto-call barrier nts) 12/28/2020	100.	09/27	global mtn fltg rt ser g equity-linked (autocall cigtnt cpn nt) 09/12/2019	100.	03/13
sr nt rule 144a 8.25 01/15/2021	102.063	01/16	global mtn fltg rt ser g equity-linked (auto-call barrier nts) 03/19/2021	100.	09/20	global mtn fltg rt ser g equity-linked (autocall cigtnt cpn nt) 09/26/2019	100.	03/27
RAIT Finl Tr			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/25/2019	100.	01/25	global mtn fltg rt ser g equity-linked (autocall cigtnt cpn nt) 10/10/2019	100.	01/10
sr nt conv 7 04/01/2031	100.	10/19	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/12/2019	100.	01/25	global mtn fltg rt ser g equity-linked (autocall cigtnt cpn nt) 03/19/2021	100.	09/20
sr nt conv 4 10/01/2033	100.	11/16	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 02/27/2020	100.	02/27	global mtn fltg rt ser g equity-linked (autocall cigtnt cpn nts) 02/22/2019	100.	02/23
Regal Entertainment Grp			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/01/2021	100.	10/02	global mtn fltg rt ser g equity-linked (autocall barrier nt) 04/11/2019	100.	01/11
sr nt 5.75 03/15/2022	102.875	03/30	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/16/2021	100.	10/18	global mtn fltg rt ser g equity-linked (autocall barrier nt) 05/14/2021	100.	11/15
sr nt 5.75 06/15/2023	103.525	03/30	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/29/2021	100.	10/31	global mtn fltg rt ser g equity-linked (call cigtnt cpn barrier) 05/30/2019	100.	08/30
sr nt 5.75 02/01/2025	102.875	03/30	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 06/13/2019	100.	12/13	global mtn fltg rt ser g equity-linked (call cigtnt cpn barrier) 09/18/2019	100.	03/16
Regency Ctrs L P			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/11/2019	100.	01/11	global mtn fltg rt ser g equity-linked (callable barrier nt) 07/16/2019	100.	01/17
gid nt 6 06/15/2020	106.994	04/02	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/11/2019	100.	01/11	global mtn fltg rt ser g equity-linked (callable barrier nts) 10/09/2019	100.	01/09
Regions Bk Birmingham AL			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/25/2019	100.	01/25	global mtn fltg rt ser g equity-linked (callable cigtnt cpn nt) 05/08/2019	100.	02/08
sr nt 3a2 2.25 09/14/2018	100.	08/14	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global mtn fltg rt ser g equity-linked (callable cigtnt cpn nt) 10/07/2019	100.	01/08
Regis Corp			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global mtn fltg rt ser g equity-linked (trggr autocall nt) 07/26/2019	100.	01/24
sr nt rule 144a 5.5 12/02/2019	101.	03/30	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/29/2019	100.	03/01	global mtn fltg rt ser g equity-linked (trggr autocall nt) 12/11/2019	100.	03/09
Reliance Inds Ltd			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/29/2019	100.	03/01	global mtn fltg rt ser g equity-linked (trggr autocall nt) 03/12/2020	100.	06/18
perp sr nt rule 144a 5.875	100.	02/05	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/12/2019	100.	03/13	global mtn fltg rt ser g equity-linked (trggr autocall nt) 06/11/2020	100.	09/12
Rensselaer Polytechnic Inst			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/26/2019	100.	03/27	global mtn fltg rt ser g equity-linked (trggr autocall nt) 07/30/2020	100.	01/31
nt 5.6 09/01/2020	104.333	12/24	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/26/2019	100.	03/27	global mtn fltg rt ser g equity-linked (trggr autocall nt) 11/20/2020	100.	05/29
Resource Cap Corp			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/26/2020	100.	08/24	global mtn fltg rt ser g equity-linked (trggr autocall nt) 11/20/2020	100.	05/29
perp cumulative pfd stk ser b 8.25	100.	03/26	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 12/28/2020	100.	09/27	global mtn fltg rt ser g equity-linked (trggr autocall nt) 11/20/2020	100.	05/29
perp cumulative redeemable pfd stk ser a 8.5	100.	01/31	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/03/2021	100.	08/30	global mtn fltg rt ser g equity-linked (trggr autocall nt) 12/01/2020	100.	05/28
Rialto Hldgs LLC			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/03/2021	100.	08/30	global mtn fltg rt ser g equity-linked (trggr autocall yield) 10/25/2018	100.	01/25
gid bds 7 12/01/2018	100.	03/05	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/19/2021	100.	09/20	global mtn fltg rt ser g equity-linked (trggr autocall yield) 10/17/2019	100.	01/18
Rio Tinto Fin USA Ltd			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/16/2021	100.	10/18	global mtn fltg rt ser g equity-linked (trggr autocall yield) 01/16/2020	100.	10/16
global gid nt 4.125 05/20/2021	104.064	04/19	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/29/2021	100.	10/31	global mtn fltg rt ser g equity-linked (trggr autocall yield) 08/07/2020	100.	02/07
global gid nt 3.75 09/20/2021	102.789	04/19	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 06/13/2019	100.	12/13	global mtn fltg rt ser g equity-linked (trggr autocall yield) 11/13/2020	100.	05/16
Rio Tinto Fin Usa Plc			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/11/2019	100.	01/11	global mtn fltg rt ser g equity-linked (trigger autocall cigtnt) 02/20/2020	100.	05/21
global gid nt 3.5 03/22/2022	102.49	04/19	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/11/2019	100.	01/11	global mtn fltg rt ser g index-linked (auto-call barrier nts) 3.70457 01/09/2020	100.	01/11
global gid nt 2.875 08/21/2022	100.115	04/19	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/25/2019	100.	01/25	global mtn fltg rt ser g index-linked (auto-call barrier nts) 02/27/2020	100.	03/01
Rite Aid Corp			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global mtn fltg rt ser g index-linked (autocall barrier nt) 2.83875 02/13/2020	100.	02/15
gid sr nt 9.25 03/15/2020	100.	04/12	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/29/2019	100.	03/01	global mtn fltg rt ser g index-linked (autocall barrier nt) 2.95175 03/20/2020	100.	03/22
gid sr nt 6.75 06/15/2021	101.688	06/25	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/12/2019	100.	03/13	global mtn fltg rt ser g index-linked (autocall cigtnt cpn nt) 02/13/2020	100.	02/15
sr nt rule 144a 6.125 04/01/2023	104.594	07/16	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/26/2019	100.	03/27	global mtn fltg rt ser g index-linked (autocall cigtnt cpn nt) 02/13/2020	100.	02/15
Rogers Communications Inc			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 09/26/2019	100.	03/27	Royal Bk CDA		
global gid sr nt 6.8 08/15/2018	101.541	04/13	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 01/23/2020	100.	01/22	global medium term sr nt fltg rt ser e 02/17/2033	100.	02/20
Roper Industries Inc			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 02/27/2020	100.	03/01	global medium term sr nt ser e 4 02/28/2030	100.	02/28
global sr nt 6.25 09/01/2019	103.095	09/13	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/03/2021	100.	08/30	global medium term sr nt ser e step-up 4 02/22/2028	100.	02/22
Royal Bk CDA			global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/19/2021	100.	09/20	global medium term sr nt ser e step-up 4 12/30/2032	100.	01/02
global medium term sr nt fltg rt ser e 02/17/2033	100.	02/20	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/16/2021	100.	10/18	global medium term sr nt ser f step-up 4 10/23/2025	100.	10/23
global medium term sr nt ser e 4 02/28/2030	100.	02/28	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/16/2021	100.	10/18	global medium term sr nt step-up ser f 4.5 01/29/2021	100.	01/29
global medium term sr nt ser e step-up 4 02/22/2028	100.	02/22	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 05/14/2021	100.	11/15	global medium term sr nt step-up ser f 3.2 03/19/2021	100.	03/19
global medium term sr nt ser e step-up 4 12/30/2032	100.	01/02	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global medium term sr nt step-up ser f 4 12/18/2026	100.	12/18
global medium term sr nt ser f step-up 4 10/23/2025	100.	10/23	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global medium term sr nt step-up ser f 5.25 09/20/2028	100.	09/20
global medium term sr nt step-up ser f 4.5 01/29/2021	100.	01/29	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 12/28/2020	100.	09/27	global medium term sr nt step-up ser f 4.25 10/31/2033	100.	10/31
global medium term sr nt step-up ser f 3.2 03/19/2021	100.	03/19	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/03/2021	100.	08/30	global mtn equity-linked ser g (airbag autocall yield nts) 8.85 10/22/2018	100.	01/18
global medium term sr nt step-up ser f 4 12/18/2026	100.	12/18	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 03/19/2021	100.	09/20	global mtn equity-linked ser g (airbag autocall yield nts) 9.35 04/22/2019	100.	10/17
global medium term sr nt step-up ser f 5.25 09/20/2028	100.	09/20	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 04/16/2021	100.	10/18	global mtn equity-linked ser g (airbag autocall yield) 07/09/2018	100.	01/03
global medium term sr nt step-up ser f 4.25 10/31/2033	100.	10/31	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 05/14/2021	100.	11/15	global mtn equity-linked ser g (airbag autocall yield) 07/09/2018	100.	01/03
global mtn equity-linked ser g (airbag autocall yield nts) 8.85 10/22/2018	100.	01/18	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global mtn equity-linked ser g (airbag autocall yield nt) 8.75 07/03/2019	100.	12/31
global mtn equity-linked ser g (airbag autocall yield nts) 9.35 04/22/2019	100.	10/17	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/11/2019	100.	01/11	global mtn fltg rt ser e equity-linked (auto-call barrier nt) 09/17/2020	100.	03/16
global mtn equity-linked ser g (airbag autocall yield) 07/09/2018	100.	01/03	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/25/2019	100.	01/25	global mtn fltg rt ser f equity-linked (auto-callable sec) 12/13/2018	100.	03/13
global mtn equity-linked ser g (airbag autocall yield nt) 8.75 07/03/2019	100.	12/31	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 07/25/2019	100.	01/25	global mtn fltg rt ser f index-linked (cigtnt income nt) 06/28/2019	100.	10/01
global mtn fltg rt ser e equity-linked (auto-call barrier nt) 09/17/2020	100.	03/16	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/15/2019	100.	02/15	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 05/09/2019	100.	02/08
global mtn fltg rt ser f equity-linked (auto-callable sec) 12/13/2018	100.	03/13	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/29/2019	100.	03/01	global mtn fltg rt ser g equity-linked (auto-call barrier nt) 08/29/2019	100.	03/01
global mtn fltg rt ser f index-linked (cigtnt income nt) 06/28/2019	100.	10/01						

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Royal Bk CDA (continued)			SM Energy Co (continued)			Time Inc		
global mtn fltg rt ser g index-linked (callable ctgnt cpn nt) 02/25/2021	100.	08/28	sr nt 6.5 01/01/2023	102.167	09/07	gtd sr nt rule 144a 7.5 10/15/2025	117.668	01/31
global mtn fltg rt ser g index-linked (issuer callable barrier) 10/31/2019	100.	01/31	sr nt rule 144a 6.5 11/15/2021	102.167	07/16	sr nt rule 144a 5.75 04/15/2022	104.313	01/31
global mtn fltg rt ser g index-linked (trggr autocall ctgnt yield) 03/03/2021	100.	08/30	Smith & Wesson Hldg Corp			Time Warner Inc		
global mtn fltg rt ser g index-linked (trggr autocall ctgnt nt) 04/23/2020	100.	10/24	sr nt rule 144a 5.075 15/2018	100.	03/08	gtd global deb 4.875 03/15/2020	102.832	09/27
global mtn fltg rt ser g index-linked (trggr autocall ctgnt) 07/30/2020	100.	01/31	SMU S A			TMX Fin LLC / Tititemax Fin Corp		
global mtn index-linked ser g (trigger callable yield nts) 5.75 09/24/2019	100.	09/24	gtd sr nt rule 144a 7.75 02/08/2020	101.938	05/15	sr secd nt rule 144a 8.5 09/15/2018	100.	06/15
global mtn ser g equity-linked (airbag autocallable yield nt) 7.05 12/17/2018	100.	03/12	Smucker J M Co			Toll Bros Fin Corp		
global mtn ser g equity-linked (airbag autocallable yield nts) 7.35 09/14/2018	100.	03/13	gtd nt 1.75 03/15/2018	100.058	01/08	gtd sr nt 4 12/31/2018	100.	11/30
global mtn ser g equity-linked (airbag autocallable yield nts) 8.1 12/17/2018	100.	03/12	Smurfit Kappa Acquisitions			Torchmark Corp		
global mtn ser g equity-linked (airbag autocallable yield nts) 7.75 07/22/2019	100.	10/17	gtd sr sec global nt 5.125 09/15/2018	100.	06/15	global sr nt 9.25 06/15/2019	103.67	10/29
global mtn step-up ser e 4.01/31/2028	100.	01/31	sr secd nt rule 144a 4.875 09/15/2018	100.	06/15	Toronto Dominion Bk Ont		
global mtn zero cpn ser g equity-linked (autocall barrier nt) 0 08/27/2020	104.8	02/27	Snap On Inc			global mtn equity-linked (autocallable barrier nt) 6.4 08/16/2018	100.	02/15
global mtn zero cpn ser g equity-linked (trggr abs ret autocall) 0 03/05/2020	100.	06/11	sr nt 6.7 03/01/2019	103.781	03/22	global mtn fltg rt equity-linked (autocall ctgnt int barrier) 05/11/2022	100.	11/14
global mtn zero cpn ser g index-linked (auto-call barrier nts) 0 03/03/2022	108.23	03/02	SoftBank Corp			global mtn fltg rt equity-linked (autocallable barrier nt) 07/02/2021	100.	10/02
global mtn zero cpn ser g index-linked (trggr abs ret autocall) 0 09/15/2020	103.025	12/13	sr nt rule 144a 4.5 04/15/2020	102.629	05/21	global mtn fltg rt equity-linked (autocallable ctgnt int barrier) 06/10/2020	98.851	09/10
mtm fltg rt equity-linked (ctgnt income autocall sec) 12/13/2018	100.	03/13	Sothebys			global mtn fltg rt equity-linked (autocallable ctgnt int barrier) 11/03/2021	100.	02/02
Royal Bk Scotland Grp PLC			sr nt rule 144a 5.25 10/01/2022	102.625	01/11	global mtn fltg rt index-linked (autocallable ctgnt int barrier) 07/06/2021	100.	10/04
perp non cumulative ads rep dir pref shs ser s 6.6	100.	12/31	South Carolina Elec & Gas Co			global mtn fltg rt index-linked (autocallable ctgnt int barrier) 10/01/2019	100.	10/01
RPM Intl Inc			1st mtg bd 5.25 11/01/2018	100.281	09/28	global mtn zero cpn equity-linked (autocall ctgnt int barrier) 0 01/30/2020	100.	01/31
sr nt conv 2.25 12/15/2020	100.	11/27	1st mtg bd 6.5 11/01/2018	100.372	09/28	global sr mtn fltg rt equity-linked (autocall ctgnt int barrier) 10/31/2019	100.	01/31
RSI HOME PRODS INC			Southern States Coop Inc			Transalta Corp		
sr secd 2nd lien nt rule 144a 6.5 03/15/2023	105.061	02/28	sr nt rule 144a 10 08/15/2021	105.	06/11	sr nt 6.9 05/15/2018	100.822	03/15
RSP Permian Inc			Southwestern Elec Pwr Co			Transportadora de Gas Del Sur S A		
gtd sr nt 6.625 10/01/2022	104.969	07/19	global sr nt ser g 6.45 01/15/2019	100.794	10/26	nt rule 144a 9.625 05/14/2020	104.813	06/01
gtd sr nt 5.25 01/15/2025	107.308	07/19	Spectra Energy Capital LLC			Transportadora de Gas Internacional SAESP		
Ruby Tuesday Inc			global gtd sr nt 5.65 03/01/2020	105.225	03/27	sr nt rule 144a 5.7 03/20/2022	101.9	11/01
gtd sr nt 7.625 05/15/2020	101.906	01/20	global gtd sr nt 3.3 03/15/2023	101.945	03/27	sr sub nt conv 3.875 06/01/2036	100.	06/01
sr nt rule 144a 7.625 05/15/2020	101.906	01/20	Spirit Aerosystems Inc			Tullow Oil PLC		
Ryder Sys Inc			gtd sr nt 5.25 03/15/2022	102.625	06/29	gtd sr nt rule 144a 6 11/01/2020	101.5	03/23
mtm 2.5 03/01/2018	100.	02/07	Springs Industries Inc			U S Bancorp		
Sabra Health Care REIT Inc			sr sec global nt 6.25 06/01/2021	101.563	06/23	mtm fltg rt ser t 2.80375 11/15/2018	100.	10/15
perp cumulative pfd stk ser a 7.125	100.	06/01	St Jude Med Inc			mtm ser t 1.95 11/15/2018	100.	10/15
Saexploration Hldgs Inc			global sr nt 3.25 04/15/2023	100.297	10/28	U S West Communications Inc		
gtd sr secd nt 10 07/15/2019	100.	08/04	Stag Intl Inc			deb 7.25 10/15/2035	101.55	09/18
Safe Bulkers Inc			perp cumulative pfd stk ser b 6.625	100.	07/11	deb mbia ins 7.25 10/15/2035	101.55	09/18
perp cumulative pfd shs ser b 8	100.	02/20	Standard Inds Inc Del			UBS AG Jersey Brh		
Santander Hldgs USA Inc			sr nt rule 144a 5.125 02/15/2021	102.777	01/17	mtm zero cpn ser a index-linked (e-tracs) 0 04/05/2038	100.	06/26
sr nt 3.45 08/27/2018	100.	07/27	Stanford Leland Jr Univ Board Trustees			mtm zero cpn ser a index-linked (e-tracs) 0 04/05/2038	100.	06/26
Santander Perp S A Unipersonal			nt 4.75 05/01/2019	100.75	11/30	mtm zero cpn ser a index-linked (e-tracs) 0 04/05/2038	100.	06/26
perp sub nt fixed/fltg rt rule 144a 5.1238	100.	10/24	Structured Asset Secs Corp Tr 2004-22			mtm zero cpn ser a index-linked (e-tracs) 0 10/01/2040	100.	06/26
Schulman A Inc			pass-thru ctfl 01/25/2035	----	03/26	UBS AG London Brh		
gtd sr nt 6.875 06/01/2023	105.156	09/20	Summit Hotel Ppty			mtm equity-linked (airbag autocallable yield nt) 9.25 11/13/2018	100.	05/14
Schwab Charles Corp New			perp cumulative redeemable pfd stk ser c 7.125	100.	03/20	mtm equity-linked (airbag autocallable yield nt) 7.4 07/23/2018	100.	01/18
global sr nt 1.5 03/10/2018	100.	02/08	Suncoke Energy Inc			mtm equity-linked (airbag autocallable yield nt) 8.15 11/13/2018	100.	02/07
global sr nt 2.2 07/25/2018	100.	06/25	gtd sr nt 7.625 08/01/2019	100.	01/11	mtm equity-linked (airbag autocallable yield nt) 7.9 12/24/2018	100.	03/19
Scientific Games Intl Inc			Sunoco LP / Sunoco Fin Corp			mtm equity-linked (airbag autocallable yield nt) 9.25 03/22/2019	100.	06/25
sr secd nt rule 144a 7 01/01/2022	105.25	03/02	gtd sr nt 5.5 08/01/2020	102.75	01/23	mtm equity-linked (airbag autocallable yield nts) 7.43 04/16/2018	100.	01/10
Seacor Hldgs Inc			gtd sr nt 6.25 04/15/2021	103.125	01/23	mtm equity-linked (airbag autocallable yield nts) 6.2 04/30/2018	100.	01/30
global sr nt 7.375 10/01/2019	103.801	10/31	gtd sr nt 6.375 04/01/2023	105.522	01/23	mtm equity-linked (airbag autocallable yield nts) 7.6 09/05/2018	100.	03/02
Select Income Reit			SunTrust Bks Inc			mtm equity-linked (airbag autocallable yield nts) 6.15 12/03/2018	100.	06/04
global sr nt 2.85 02/01/2018	100.	01/02	perp dep shs rep 1/4000th pfd stk ser e 5.875	100.	03/15	mtm equity-linked (airbag autocallable yield nts) 6.8 12/24/2018	100.	03/19
Seminole Tribe Fla			Supervalu Inc			mtm equity-linked (airbag autocallable yield nts) 8 12/24/2018	100.	06/25
spl oblig bd rule 144a ser 07b 7.804 10/01/2020	101.	10/01	sr nt 6.75 06/01/2021	101.688	11/21	mtm equity-linked (airbag autocallable yield nts) 7.7 03/22/2019	100.	06/25
Seminole Tribe of Florida			sr nt 7.75 11/15/2022	103.875	11/21	mtm equity-linked (airbag autocallable yield nts) 8.25 03/22/2019	100.	06/25
special obligation bds 8.03 10/01/2020	101.	10/01	Symetra Finl Corp			mtm equity-linked (airbag autocallable yield nts) 9 06/24/2019	100.	09/19
Service Corp Intl			cap efficient nt fixed/fltg rt rule 144a 5.53617 10/15/2067	100.	01/15	mtm equity-linked (airbag autocallable yield nts) 08/16/2019	100.	11/15
sr nt 7.625 10/01/2018	103.836	01/12	Syniverse Fgn Hldgs Corp			mtm fltg rt commodity-linked (trggr autocall ctgnt yield nt) 07/02/2019	100.	10/04
Shearers Foods Inc / Chip Fin Corp			gtd sr nt rule 144a 9.125 01/15/2022	101.	03/12	mtm fltg rt commodity-linked (trigger autocall ctgnt yield nts) 06/17/2019	100.	09/17
sr secd nt rule 144a 9 11/01/2019	102.25	04/18	Synovus Finl Corp			mtm fltg rt equity-linked (auto-callable sec) 03/12/2021	100.	06/19
Shelf Drilling Hldgs Ltd			perp non cumulative pfd stk fixed/fltg rt ser c 8.73313	100.	08/01	mtm fltg rt equity-linked (auto-callable secs) 06/05/2020	100.	09/07
global sr secd 2nd lien nt rule 144a 9.5 11/02/2020	102.156	02/28	T Mobile USA Inc			mtm fltg rt equity-linked (ctgnt income autocall sec) 10/09/2020	100.	01/11
sr secd 2nd lien nt rule 144a 8.625 11/01/2018	100.	02/28	gtd sr nt 6.625 04/01/2023	103.313	04/01	mtm fltg rt equity-linked (trggr phoenix autocall optimization) 11/30/2018	100.	03/02
Signode Intl Group US Inc			T-Mobile USA Inc			mtm fltg rt equity-linked (trggr phoenix autocall optimization) 06/19/2019	100.	03/19
sr nt rule 144a 6.375 05/01/2022	103.188	05/01	gtd sr nt 6.125 01/15/2022	103.063	01/15			
Silgan Hldgs Inc			gtd sr nt 6.836 04/28/2023	103.418	04/28			
sr nt 5 04/01/2020	100.	04/16	Tack Capital Co					
Simon Ppty Group LP			bds 08/01/2040	100.	08/01			
sr nt rule 144a 1.5 02/01/2018	100.	01/03	Talisman Energy Inc					
Sinochem Global Cap Co Ltd			nt 3.75 02/01/2021	----	01/17			
perp cap secs rule 144a 5	100.	11/02	TCF Finl Corp					
SLM Corp			perp non cumulative pfd stk ser b 6.45	100.	03/01			
medium term sr nt ser a 5.5 01/15/2019	100.	12/17	Telus Corp					
mtm ser a 8.45 06/15/2018	100.835	04/27	canadian bds 5.05 12/04/2019	100.	08/01			
SM Energy Co			Tenaska Ala Partners L P					
gtd sr nt 6.5 11/15/2021	102.167	07/16	sr secd nt rule 144a 7 06/30/2021	106.802	05/03			

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Wells Fargo & Co New (continued)			Wells Fargo & Co New (continued)			William Lyon Homes Inc		
mtn fltg rt ser k index-linked (market linked secs) 04/05/2027	100.	10/05	mtn zero cpn ser k equity-linked (optionally exchangeable) 0 06/10/2020	100.	06/15	sr nt 5.75 04/15/2019	100.	04/15
mtn fltg rt ser k index-linked (market linked secs) 07/02/2027	100.	10/04	mtn zero cpn ser k index-linked (market linked secs) 0 02/03/2021	100.	02/12	WMG Acquisition Corp		
mtn fltg rt ser k index-linked (market-linked secs) 08/04/2021	100.	02/02	mtn zero cpn ser k index-linked (market-linked secs) 0 01/04/2021	100.	01/11	sr nt rule 144a 6.75 04/15/2022	103.375	04/15
mtn fltg rt ser k index-linked (market-linked secs) 07/31/2026	100.	02/02	mtn zero cpn ser k index-linked (mkt linked sec) 0 03/07/2019	100.	03/14	Woodside Fin Ltd		
mtn fltg rt ser k index-linked (market-linked secs) 06/26/2031	100.	01/26	mtn zero cpn ser k index-linked (mkt linked sec) 0 03/09/2020	100.	03/14	gtd nt rule 144a 8.75 03/01/2019	104.7	05/14
mtn fltg rt ser k index-linked (mkt linked sec) 07/06/2021	100.	01/05	perp non cumulative dep shs rep 1/40th pfd stk ser j cl a 8	100.	09/17	WPS Res Corp		
mtn fltg rt ser k index-linked (mkt linked sec) 07/06/2021	100.	01/05	West Corp			jr sub nt fixed/fltg rt 4.12625 12/01/2066	100.	05/14
mtn fltg rt ser k index-linked (mkt linked sec) 10/30/2026	100.	02/01	sr secd nt rule 144a 4.75 07/15/2021	102.785	04/30	WPX Energy Inc		
mtn fltg rt ser k index-linked (mkt linked sec) 12/31/2026	100.	09/28	Western Digital Corp			sr nt 7.5 08/01/2020	108.702	06/17
mtn index-linked ser k (market-linked secs) 5.06 09/02/2021	100.	09/04	gtd sr nt 10.5 04/01/2024	116.12	03/01	Wrangler Buyer Corp		
mtn step-up ser k 3.75 12/30/2024	100.	01/02	sr nt rule 144a 10.5 04/01/2024	116.12	03/01	sr nt rule 144a 6 10/01/2025	107.356	11/14
mtn zero cpn ser k equity-linked (market linked sec) 0 01/06/2020	100.	01/11	sr secd nt rule 144a 7.375 04/01/2023	108.726	03/01	Xerium Technologies Inc		
mtn zero cpn ser k equity-linked (mkt linked sec) 0 02/07/2020	100.	02/14	Westlake Chem Corp			gtd sr secd nt 9.5 08/15/2021	104.75	10/28
			gtd sr nt 4.875 05/15/2023	102.438	05/15	gtd sr secd nt rule 144a 9.5 08/15/2021	104.75	10/28
			gtd sr nt 4.625 02/15/2021	102.313	02/15	XL Cap Ltd		
			sr nt rule 144a 4.625 02/15/2021	102.313	02/15	sr nt 6.375 11/15/2024	100.862	12/27
			Whiting Pete Corp			XL Group Ltd		
			gtd sr nt 5 03/15/2019	102.976	01/26	gtd sr nt 5.75 10/01/2021	106.93	12/21
						Zhaikmunai Int'l BV		
						gtd global nt 7.125 11/13/2019	101.781	02/17
						Zions Bancorporation		
						sub nt fixed/fltg rt 6.80613 11/15/2023	100.	11/15

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Corporate Bond Yield Averages

	AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS						
		Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa			
2012																							
Jan.	4.45	3.85	4.01	4.39	5.23	4.48	4.41	----	Jan.	----	4.03	4.34	5.06	Jan.	3.85	3.98	4.43	5.39	Jan.	----	----	----	----
Feb.	4.42	3.85	3.99	4.39	5.14	4.47	4.37	----	Feb.	----	4.02	4.36	5.02	Feb.	3.85	3.96	4.41	5.26	Feb.	----	----	----	----
Mar.	4.54	3.99	4.14	4.51	5.23	4.59	4.50	----	Mar.	----	4.10	4.48	5.13	Mar.	3.99	4.12	4.53	5.33	Mar.	----	----	----	----
Apr.	4.49	3.96	4.08	4.44	5.19	4.53	4.44	----	Apr.	----	4.10	4.40	5.11	Apr.	3.96	4.06	4.48	5.27	Apr.	----	----	----	----
May	4.33	3.80	3.91	4.26	5.07	4.36	4.30	----	May	----	3.92	4.20	4.97	May	3.80	3.90	4.32	5.17	May	----	----	----	----
June	4.22	3.64	3.78	4.14	5.02	4.26	4.18	----	June	----	3.79	4.08	4.91	June	3.64	3.77	4.18	5.13	June	----	----	----	----
July	4.03	3.40	3.54	3.93	4.87	4.12	3.93	----	July	----	3.58	3.93	4.85	July	3.40	3.49	3.93	4.89	July	----	----	----	----
Aug.	4.09	3.48	3.61	3.99	4.91	4.18	3.99	----	Aug.	----	3.65	4.00	4.88	Aug.	3.48	3.57	3.98	4.93	Aug.	----	----	----	----
Sept.	4.09	3.49	3.68	4.01	4.84	4.17	4.00	----	Sept.	----	3.69	4.02	4.81	Sept.	3.49	3.66	4.00	4.87	Sept.	----	----	----	----
Oct.	3.97	3.47	3.63	3.90	4.58	4.05	3.89	----	Oct.	----	3.68	3.91	4.54	Oct.	3.47	3.58	3.89	4.62	Oct.	----	----	----	----
Nov.	3.92	3.50	3.57	3.87	4.51	3.95	3.88	----	Nov.	----	3.60	3.84	4.42	Nov.	3.50	3.54	3.89	4.60	Nov.	----	----	----	----
Dec.	4.05	3.65	3.70	3.98	4.63	4.10	3.99	----	Dec.	----	3.75	4.00	4.56	Dec.	3.65	3.65	3.96	4.70	Dec.	----	----	----	----
2013																							
Jan.	4.19	3.80	3.87	4.14	4.73	4.24	4.14	----	Jan.	----	3.90	4.15	4.66	Jan.	3.80	3.84	4.13	4.81	Jan.	----	----	----	----
Feb.	4.27	3.90	3.95	4.19	4.85	4.29	4.25	----	Feb.	----	3.95	4.18	4.74	Feb.	3.90	3.95	4.20	4.95	Feb.	----	----	----	----
Mar.	4.29	3.93	3.97	4.23	4.85	4.29	4.29	----	Mar.	----	3.95	4.20	4.72	Mar.	3.93	3.98	4.25	4.99	Mar.	----	----	----	----
Apr.	4.07	3.73	3.77	4.03	4.59	4.08	4.07	----	Apr.	----	3.74	4.00	4.49	Apr.	3.73	3.79	4.05	4.69	Apr.	----	----	----	----
May	4.23	3.89	3.94	4.19	4.73	4.24	4.22	----	May	----	3.91	4.17	4.65	May	3.89	3.97	4.20	4.80	May	----	----	----	----
June	4.63	4.27	4.32	4.56	5.19	4.63	4.63	----	June	----	4.27	4.53	5.08	June	4.27	4.36	4.58	5.29	June	----	----	----	----
July	4.76	4.34	4.46	4.69	5.32	4.78	4.74	----	July	----	4.44	4.68	5.21	July	4.34	4.47	4.69	5.43	July	----	----	----	----
Aug.	4.88	4.54	4.63	4.78	5.42	4.85	4.92	----	Aug.	----	4.53	4.73	5.28	Aug.	4.54	4.72	4.83	5.57	Aug.	----	----	----	----
Sept.	4.95	4.64	4.69	4.85	5.47	4.90	4.99	----	Sept.	----	4.58	4.80	5.31	Sept.	4.64	4.80	4.90	5.62	Sept.	----	----	----	----
Oct.	4.82	4.53	4.59	4.73	5.31	4.78	4.86	----	Oct.	----	4.48	4.70	5.17	Oct.	4.53	4.69	4.76	5.44	Oct.	----	----	----	----
Nov.	4.91	4.63	4.67	4.82	5.38	4.86	4.95	----	Nov.	----	4.56	4.77	5.24	Nov.	4.63	4.79	4.88	5.52	Nov.	----	----	----	----
Dec.	4.92	4.62	4.68	4.85	5.38	4.89	4.95	----	Dec.	----	4.59	4.81	5.25	Dec.	4.62	4.76	4.89	5.51	Dec.	----	----	----	----
2014																							
Jan.	4.76	4.49	4.53	4.69	5.19	4.72	4.78	----	Jan.	----	4.44	4.63	5.09	Jan.	4.49	4.62	4.74	5.29	Jan.	----	----	----	----
Feb.	4.68	4.45	4.46	4.60	5.10	4.64	4.71	----	Feb.	----	4.38	4.53	5.01	Feb.	4.45	4.54	4.66	5.19	Feb.	----	----	----	----
Mar.	4.65	4.38	4.44	4.56	5.06	4.63	4.65	----	Mar.	----	4.40	4.51	5.00	Mar.	4.38	4.49	4.60	5.13	Mar.	----	----	----	----
Apr.	4.52	4.24	4.33	4.45	4.90	4.52	4.51	----	Apr.	----	4.30	4.41	4.85	Apr.	4.24	4.36	4.48	4.96	Apr.	----	----	----	----
May	4.38	4.16	4.20	4.31	4.76	4.37	4.40	----	May	----	4.16	4.26	4.69	May	4.16	4.24	4.35	4.83	May	----	----	----	----
June	4.44	4.25	4.26	4.35	4.80	4.42	4.45	----	June	----	4.23	4.29	4.73	June	4.25	4.29	4.41	4.86	June	----	----	----	----
July	4.37	4.16	4.20	4.28	4.73	4.35	4.39	----	July	----	4.16	4.23	4.66	July	4.16	4.23	4.34	4.80	July	----	----	----	----
Aug.	4.29	4.08	4.10	4.20	4.69	4.29	4.30	----	Aug.	----	4.07	4.13	4.65	Aug.	4.08	4.13	4.26	4.72	Aug.	----	----	----	----
Sept.	4.39	4.11	4.19	4.30	4.80	4.40	4.37	----	Sept.	----	4.18	4.24	4.79	Sept.	4.11	4.19	4.35	4.82	Sept.	----	----	----	----
Oct.	4.22	3.92	3.99	4.13	4.69	4.24	4.20	----	Oct.	----	3.98	4.06	4.67	Oct.	3.92	4.00	4.20	4.70	Oct.	----	----	----	----
Nov.	4.28	3.92	4.04	4.18	4.79	4.29	4.26	----	Nov.	----	4.03	4.09	4.75	Nov.	3.92	4.04	4.27	4.82	Nov.	----	----	----	----
Dec.	4.17	3.79	3.89	4.05	4.74	4.18	4.15	----	Dec.	----	3.90	3.95	4.70	Dec.	3.79	3.89	4.15	4.77	Dec.	----	----	----	----
2015																							
Jan.	3.84	3.46	3.54	3.70	4.45	3.83	3.84	----	Jan.	----	3.52	3.58	4.39	Jan.	3.46	3.55	3.82	4.51	Jan.	----	----	----	----
Feb.	3.93	3.61	3.64	3.81	4.51	3.91	3.94	----	Feb.	----	3.62	3.67	4.44	Feb.	3.61	3.65	3.94	4.57	Feb.	----	----	----	----
Mar.	3.98	3.64	3.70	3.85	4.54	3.97	3.97	----	Mar.	----	3.67	3.74	4.51	Mar.	3.64	3.72	3.96	4.56	Mar.	----	----	----	----
Apr.	3.93	3.52	3.64	3.82	4.48	3.96	3.88	----	Apr.	----	3.63	3.75	4.51	Apr.	3.52	3.65	3.89	4.45	Apr.	----	----	----	----
May	4.35	3.98	4.07	4.24	4.89	4.38	4.31	----	May	----	4.05	4.17	4.91	May	3.98	4.09	4.30	4.86	May	----	----	----	----
June	4.56	4.19	4.27	4.45	5.13	4.60	4.52	----	June	----	4.29	4.39	5.13	June	4.19	4.25	4.51	5.12	June	----	----	----	----
July	4.57	4.15	4.25	4.44	5.20	4.63	4.51	----	July	----	4.27	4.40	5.22	July	4.15	4.22	4.49	5.18	July	----	----	----	----
Aug.	4.48	4.04	4.13	4.32	5.19	4.54	4.42	----	Aug.	----	4.13	4.25	5.23	Aug.	4.04	4.11	4.39	5.15	Aug.	----	----	----	----
Sept.	4.59	4.07	4.21	4.43	5.34	4.68	4.49	----	Sept.	----	4.25	4.39	5.42	Sept.	4.07	4.16	4.46	5.25	Sept.	----	----	----	----
Oct.	4.52	3.95	4.11	4.33	5.34	4.63	4.40	----	Oct.	----	4.13	4.29	5.47	Oct.	3.95	4.08	4.37	5.21	Oct.	----	----	----	----
Nov.	4.62	4.06	4.21	4.43	5.46	4.73	4.51	----	Nov.	----	4.22	4.40	5.57	Nov.	4.06	4.20	4.45	5.34	Nov.	----	----	----	----
Dec.	4.58	3.97	4.16	4.38	5.46	4.69	4.47	----	Dec.	----	4.16	4.35	5.55	Dec.	3.97	4.16	4.40	5.36	Dec.	----	----	----	----
2016																							
Jan.	4.56	4.00	4.12	4.35	5.45	4.62	4.50	----	Jan.	----	4.09	4.27	5.49	Jan.	4.00	4.16	4.42	5.40	Jan.	----	----	----	----
Feb.	4.44	3.96	3.98	4.22	5.34	4.44	4.43	----	Feb.	----	3.94	4.11	5.28	Feb.	3.96	4.02	4.33	5.39	Feb.	----	----	----	----
Mar.	4.33	3.82	3.91	4.16	5.13	4.40	4.25	----	Mar.	----	3.93	4.16	5.12	Mar.	3.82	3.89	4.16	5.14	Mar.	----	----	----	----
Apr.	4.09	3.62	3.71	3.98	4.79	4.16	4.01	----	Apr.	----	3.74	4.00	4.75	Apr.	3.62	3.67	3.95	4.82	Apr.	----	----	----	----
May	4.04	3.65	3.70	3.94	4.68	4.06	4.02	----	May	----	3.65	3.93	4.60	May	3.65	3.73	3.95	4.75	May	----	----	----	----
June	3.91	3.50	3.60	3.80	4.53	3.93	3.88	----	June	----	3.56	3.78	4.47	June	3.50	3.63	3.82	4.58	June	----	----	----	----
July	3.67	3.28	3.39	3.58	4.22	3.70	3.64	----	July	----	3.36	3.57	4.16	July	3.28	3.42	3.58	4.27	July	----	----	----	----
Aug.	3.70	3.32	3.42	3.60	4.24	3.73	3.66	----	Aug.	----	3.39	3.59	4.20	Aug.	3.32	3.45	3.61	4.27	Aug.	----	----	----	

U.S. Corporate Bonds

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
65440KAB	99 Cents Only Stores gtd sr nt 11/12/15/19	Ca	J&D 15	100.00	NoChange	No	111.99	bid	6.55	115.33	111.06	7,772	10/09/12	0.00
00036AAB	AARP bd rule 144a 7.5 05/01/31	Aa2	M&N 01	N.C.	-	-	---	---	---	---	---	125	05/01/01	99.18
00037BAD	ABB Fin USA Inc global gtd nt 2.8 04/03/20	A2	A&O 03	---	-	-	---	---	---	---	---	300	03/26/18	99.94
00037BAB	global gtd nt 2.875 05/08/22	A2	M&N 08	---	-	-	---	---	---	---	---	1250	05/03/12	97.83
00037BAE	global gtd nt 3.375 04/03/23	A2	A&O 03	100.00	NoChange	No	---	---	---	---	---	450	03/26/18	99.93
00037BAF	global gtd nt 3.8 04/03/28	A2	A&O 03	100.00	NoChange	No	---	---	---	---	---	750	03/26/18	100.00
00037BAC	global gtd nt 4.375 05/08/42	A2	M&N 08	---	-	-	---	---	---	---	---	750	05/03/12	96.86
00038AAB	Abb Treas Ctr USA Inc nt rule 144a 4 06/15/21	A2	J&D 15	---	-	-	---	---	---	---	---	650	06/14/11	98.41
002819AC	Abbott Labs global nt 6.15 11/30/37	Baa1	M&N 30	---	-	-	112.52	bid	5.37	---	---	546,911	11/06/07	99.60
002824AV	Abbott Labs global nt 6 04/01/39	Baa1	A&O 01	---	-	-	110.60	bid	5.36	---	---	514,956	02/26/09	99.77
002824AY	global nt 5.3 05/27/40	Baa1	M&N 27	---	-	-	---	---	---	---	---	694,308	05/24/10	99.23
002824BD	Abbott Labs global sr nt 2.9 11/30/21	Baa1	M&N 30	100.00	NoChange	No	---	---	---	---	---	2850	11/17/16	99.82
002824BA	global sr nt 2.55 03/15/22	Baa1	M&S 15	---	-	-	---	---	---	---	---	750	03/05/15	99.83
002824BE	global sr nt 3.4 11/30/23	Baa1	M&N 30	100.00	NoChange	No	---	---	---	---	---	1050	11/17/16	99.53
002824BB	global sr nt 2.95 03/15/25	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	---	1000	03/05/15	99.79
002824BF	global sr nt 3.75 11/30/26	Baa1	M&N 30	100.00	NoChange	No	---	---	---	---	---	1700	11/17/16	99.25
002824BG	global sr nt 4.75 11/30/36	Baa1	M&N 30	100.00	NoChange	No	---	---	---	---	---	1650	11/17/16	99.36
002824BH	global sr nt 4.9 11/30/46	Baa1	M&N 30	100.00	NoChange	No	---	---	---	---	---	3250	11/17/16	99.22
002824BK	sr nt 2.8 09/15/20	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	---	483,689	02/21/17	0.00
002824BM	sr nt 3.875 09/15/25	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	---	490,69	02/21/17	0.00
002824BN	sr nt 4.75 04/15/43	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	---	639,074	02/21/17	0.00
00287YBE	AbbVie Inc global sr nt 3.375 11/14/21	Baa2	M&N 14	---	-	-	---	---	---	---	---	1250	09/13/18	99.83
00287YBC	global sr nt 3.75 11/14/23	Baa2	M&N 14	100.00	NoChange	No	---	---	---	---	---	1250	09/13/18	99.87
00287YBF	global sr nt 4.25 11/14/28	Baa2	M&N 14	100.00	NoChange	No	---	---	---	---	---	1750	09/13/18	99.14
00287YBD	global sr nt 4.875 11/14/48	Baa2	M&N 14	100.00	NoChange	No	---	---	---	---	---	1750	09/13/18	98.94
00289XAA	Abengoa Yield Plc sr nt rule 144a 7 11/15/19	B1	M&N 15	---	-	-	---	---	---	---	---	255	11/06/14	100.00
00084DAS	ABN Amro BK N V mtn fltgr rule 144a 3.26119 08/27/21	A1	F,M,A&N 27	N.C.	-	-	---	---	---	---	---	1000	08/21/18	100.00
00084DAT	mtn rule 144a 3.4 08/27/21	A1	F&A 27	N.C.	-	-	---	---	---	---	---	1000	08/21/18	99.93
00388WAG	Abu Dhabi Natl Energy Co PJSC mtn rule 144a 4.875 04/23/30	A3	A&O 23	N.C.	-	-	---	---	---	---	---	1000	04/16/18	99.95
00404AAE	Acadia Healthcare Co Inc gtd sr nt 6.125 03/15/21	B3	M&S 15	100.00	fr 03/15/19	No	---	---	---	---	---	150	04/21/14	0.00
00404AAM	gtd sr nt 6.5 03/01/24	B3	M&S 01	104.88	fr 03/01/19	No	---	---	---	---	---	390	06/01/16	0.00
00404AAJ	gtd sr nt 5.625 02/15/23	B3	F&A 15	102.81	fr 02/15/19	No	---	---	---	---	---	650	07/17/15	0.00
00404AAG	sr nt rule 144a 5.125 07/01/22	B3	J&J 01	101.28	fr 07/01/19	No	---	---	---	---	---	300	08/20/14	0.00
00440EAC	ACE INA Hldgs Inc deb 8.875 08/15/29	A3	F&A 15	N.C.	-	-	129.68	bid	6.42	139.99	130.74	100	08/17/99	100.00
00440EAM	ACE INA Hldgs Inc global gtd sr nt 5.9 06/15/19	A3	J&D 15	---	-	-	111.75	bid	4.41	---	---	500	06/03/09	99.05
00440EAT	global gtd sr nt 2.3 11/03/20	A3	M&N 03	100.00	NoChange	No	---	---	---	---	---	1300	10/27/15	99.94
00440EAU	global gtd sr nt 2.875 11/03/22	A3	M&N 03	100.00	NoChange	No	---	---	---	---	---	1000	10/27/15	99.87
00440EAP	global gtd sr nt 2.7 03/13/23	A3	M&S 13	---	-	-	---	---	---	---	---	475	03/06/13	99.66
00440EAR	global gtd sr nt 3.35 05/15/24	A3	M&N 15	---	-	-	---	---	---	---	---	700	05/21/14	99.85
00440EAV	global gtd sr nt 3.35 05/03/26	A3	M&N 03	100.00	NoChange	No	---	---	---	---	---	1500	10/27/15	99.69
00440EAO	global gtd sr nt 4.15 03/13/43	A3	M&S 13	---	-	-	---	---	---	---	---	475	03/06/13	99.73
00440EAW	global gtd sr nt 4.35 11/03/45	A3	M&N 03	100.00	NoChange	No	---	---	---	---	---	1500	10/27/15	99.75
00440EAS	ACE INA Hldgs Inc gtd sr nt 3.15 03/15/25	A3	M&S 15	---	-	-	---	---	---	---	---	800	03/09/15	99.98
004498AB	ACI Worldwide Inc gtd sr nt rule 144a 5.75 08/15/26	B1	F&A 15	104.31	fr 08/15/21	No	---	---	---	---	---	400	08/07/18	100.00
00507VAH	Activision Blizzard Inc sr nt 2.3 09/15/21	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	---	650	05/01/17	0.00
00507VAL	sr nt 2.6 06/15/22	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	---	400	05/23/17	99.67
00507VAK	sr nt 3.4 09/15/26	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	---	850	05/01/17	0.00
00507VAM	sr nt 3.4 06/15/27	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	---	400	05/23/17	99.37
00507VAN	sr nt 4.5 06/15/47	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	---	400	05/22/17	98.55
00510RAC	Acuity Brands Ltg Inc gtd sr nt 6 12/15/19	Baa1	J&D 15	---	-	-	---	---	---	---	---	350	07/19/10	0.00
00676LAA	Adecoagro S A sr nt rule 144a 6 09/21/27	Ba2	M&S 21	103.00	fr 09/21/22	No	---	---	---	---	---	500	09/14/17	100.00
00687YAA	Adient Global Hldgs Ltd sr nt rule 144a 4.875 08/15/26	B1	F&A 15	102.44	fr 08/15/21	No	---	---	---	---	---	900	08/05/16	100.00
00101JAF	ADT Corp global nt 3.5 07/15/22	Ba3	J&D 15	---	-	-	---	---	---	---	---	1000	04/01/13	0.00
00101JAG	global nt 4.875 07/15/42	Ba3	J&J 15	---	-	-	---	---	---	---	---	30,646	04/01/13	0.00
00101JAM	global sr nt 5.25 03/15/20	Ba3	M&S 15	---	-	-	---	---	---	---	---	300	12/04/14	100.00
00101JAK	sr nt 6.25 10/15/21	Ba3	A&O 15	---	-	-	---	---	---	---	---	999,975	04/04/14	0.00
00101JAH	sr nt 4.125 06/15/23	Ba3	J&D 15	---	-	-	---	---	---	---	---	699.7	04/18/13	0.00
00790XAA	Advanced Disp Svcs Inc sr nt rule 144a 5.625 11/15/24	B3	M&N 15	104.22	fr 11/15/19	No	---	---	---	---	---	425	10/27/16	100.00
007903AZ	Advanced Micro Devices Inc sr nt 6.75 03/01/19	B1	M&S 01	---	-	-	---	---	---	---	---	191,248	08/12/14	0.00
007903AX	sr nt 7.5 08/15/22	B1	F&A 15	---	-	-	---	---	---	---	---	346,784	05/03/13	0.00
007903BC	sr nt 7 07/01/24	B1	J&J 01	103.50	fr 07/01/19	No	---	---	---	---	---	311	08/12/14	0.00
007903AV	sr nt rule 144a 7.5 08/15/22	B1	F&A 15	---	-	-	---	---	---	---	---	0.037	08/06/12	100.00
00766TAD	AECOM gtd sr nt 5.875 10/15/24	Ba3	A&O 15	100.00	NoChange	No	---	---	---	---	---	800	09/29/15	0.00
00774CAB	AECOM sr nt 5.125 03/15/27	Ba3	M&S 15	100.00	NoChange	No	---	---	---	---	---	999,074	05/26/17	0.00
00775CAA	Aegea Fin S A R L S A sr nt rule 144a 5.75 10/10/24	Ba2	A&O 10	100.00	NoChange	No	---	---	---	---	---	400	10/03/17	100.00
007924AJ	Aegon N V global sub nt fixed/ fltgr nt 5.5 04/11/48	Baa1	A&O 11	100.00	NoChange	No	---	---	---	---	---	800	04/04/18	100.00
00108WAG	AEP Tex Inc global sr nt sr e rule 144a 3.95 06/01/28	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	---	500	05/14/18	99.67
00115AAJ	Aep Transmission Co LLC global sr nt ser j 4.25 09/15/48	A2	M&S 15	100.00	NoChange	No	---	---	---	---	---	325	09/05/18	99.98
00115AAE	sr nt ser f 3.1 12/01/26	A2	J&D 01	100.00	NoChange	No	---	---	---	---	---	425	04/17/17	0.00
00115AAF	sr nt ser g 4 12/01/46	A2	J&D 01	100.00	NoChange	No	---	---	---	---	---	400	04/17/17	0.00
00774MAA	Aercap Ireland Cap Designated Activity Co / Aercap Global global gtd sr nt 3.5 05/26/22	Baa3	M&N 26	100.00	NoChange	No	---	---	---	---	---	600	01/23/17	99.68
00774MAD	global gtd sr nt 3.3 01/23/23	Baa3	J&J 23	100.00	NoChange	No	---	---	---	---	---	600	01/16/18	99.74
00774MAF	global gtd sr nt 4.125 07/03/23	Baa3	J&J 03	100.00	NoChange	No	---	---	---	---	---	600	06/05/18	99.75
00774MAC	global gtd sr nt 3.5 01/15/25	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	---	800	11/16/17	99.44
00774MAG	Aercap Ireland Cap Designated Activity Co / Aercap Global global gtd sr nt 4.45 10/01/25	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	---	600	08/14/18	99.89
00774MAB	Aercap Ireland Cap Designated Activity Co / Aercap Global global gtd sr nt 3.65 07/21/27	Baa3	J&J 21	100.00	NoChange	No	---	---	---	---	---	1000	07/17/17	99.49
00774MAE	global gtd sr nt 3.875 01/23/28	Baa3	J&J 23	100.00	NoChange	No	---	---	---	---	---	550	01/16/18	99.66
00772BAR	AerCap Ireland Cap Ltd / AerCap Global Aviation Tr global gtd sr nt 3.95 02/01/22	Baa3												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
00130HBZ	AES Corp sr nt 4 03/15/21	Ba1	M&S 15	---	---	No	---	---	---	---	500	03/01/18	100.00	
00130HCA	sr nt 4.5 03/15/23	Ba1	M&S 15	102.25	fr 03/15/20	No	---	---	---	---	500	03/01/18	100.00	
00130HBT	sr nt 4.875 05/15/23	Ba1	M&N 15	101.63	fr 05/15/19	No	---	---	---	---	713.069	04/25/13	100.00	
00130HBU	sr nt 5.5 03/15/24	Ba1	M&S 15	102.75	fr 03/15/19	No	---	---	---	---	66.964	03/04/14	100.00	
00130HBW	sr nt 5.5 04/15/25	Ba1	A&O 15	102.75	fr 04/15/20	No	---	---	---	---	544.036	03/31/15	99.00	
00130HBY	sr nt 5.125 09/01/27	Ba1	M&S 01	102.56	fr 09/01/22	No	---	---	---	---	500	08/14/17	100.00	
00130HBX	sr nt 6 05/15/26	Ba1	M&N 15	103.00	fr 05/15/21	No	---	---	---	---	500	05/11/16	100.00	
00105DAC	AES Gener S A sr nt rule 144a 5.25 08/15/21	Baa3	F&A 15	---	---	No	---	---	---	---	191.682	07/28/11	99.04	
00105DAE	sr nt rule 144a 5 07/14/25	Baa3	J&J 14	100.00	NoChange	No	---	---	---	---	172.363	07/09/15	99.57	
008117AN	Aetna Inc global sr nt 4.125 06/01/21	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/17/11	98.60	
008117AP	global sr nt 2.75 11/15/22	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	1000	11/02/12	98.31	
008117YAN	Aetna Inc New global sr nt 2.2 03/15/19	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	375	03/04/14	99.90	
008117YAV	global sr nt 2.8 06/15/23	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	1300	06/02/16	99.85	
008117YAQ	global sr nt 3.5 11/15/24	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	750	11/03/14	99.58	
008117YAJ	Aetna Inc New global sr nt 4.5 05/15/42	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/01/12	95.77	
00817YAM	Aetna Inc New global sr nt 4.125 11/15/42	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/02/12	98.46	
00817YAP	global sr nt 4.75 03/15/44	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	375	03/04/14	99.76	
00817YAF	sr nt 6.625 06/15/36	Baa2	J&D 15	---	---	No	101.67	bid	6.51	---	770.902	06/06/06	99.80	
00817YAG	sr nt 6.75 12/15/37	Baa2	J&D 15	---	---	No	105.43	bid	6.38	---	533.498	11/29/07	99.32	
00817YAZ	sr nt 3.875 08/15/47	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	1000	08/07/17	99.68	
00828DAP	Affinion Group Inc gld sr nt pik rule 144a 12.5 11/10/22	Ca	M&N 10	106.25	fr 05/10/20	No	---	---	---	---	532.617	04/03/17	0.00	
001055AJ	Aflac Inc global sr nt 4 02/15/22	A3	F&A 15	---	---	No	---	---	---	---	350	02/08/12	99.82	
001055AL	Aflac Inc global sr nt 3.625 06/15/23	A3	J&D 15	---	---	No	---	---	---	---	700	06/03/13	100.00	
001055AM	global sr nt 3.625 11/15/24	A3	M&N 15	---	---	No	---	---	---	---	750	11/04/14	99.90	
001055AP	global sr nt 3.25 03/17/25	A3	M&S 15	---	---	No	---	---	---	---	450	03/09/15	99.60	
001055AQ	global sr nt 2.875 10/15/26	A3	A&O 15	100.00	NoChange	No	---	---	---	---	300	09/14/16	99.82	
001055AD	Aflac Inc global sr nt 6.9 12/17/39	A3	J&D 17	---	---	No	---	---	---	---	223.516	12/14/09	98.95	
001055AF	global sr nt 6.45 08/15/40	A3	F&A 15	---	---	No	---	---	---	---	256.966	08/04/10	99.50	
001055AR	Aflac Inc global sr nt 4 10/15/46	A3	A&O 15	100.00	NoChange	No	---	---	---	---	400	09/14/16	99.23	
001055AY	global sr nt 4.75 01/15/49	A3	J&J 15	100.00	NoChange	No	---	---	---	---	550	10/29/18	99.34	
001055AW	JPY\$ global sr nt 1.488 10/18/33	A3	A&O 18	---	---	No	---	---	---	---	15200	10/12/18	100.00	
001055AT	JPY\$ sub deb 2.108 10/23/47	Baa1	A&O 23	100.00	NoChange	No	---	---	---	---	60000	10/17/17	100.00	
00846UAG	Agilent Technologies Inc global sr nt 5 07/15/20	Baa2	J&J 15	---	---	No	---	---	---	---	500	07/13/10	99.53	
00846UAH	global sr nt 3.2 10/01/22	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	400	09/10/12	99.80	
00846UAJ	Agilent Technologies Inc global sr nt 3.875 07/15/23	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	600	06/18/13	99.54	
00846UAK	global sr nt 3.05 09/22/26	Baa2	M&S 22	100.00	NoChange	No	---	---	---	---	300	09/15/16	99.62	
008685AB	Ahold Fin U S A Inc nt 6.875 05/01/29	Baa1	M&N 01	---	---	No	111.44	bid	5.95	97.00	94.25	500	04/23/99	99.20
00150LAA	AHP Health Partners Inc sr nt rule 144a 9.75 07/15/26	Caa2	J&J 15	107.31	fr 07/15/21	No	---	---	---	---	475	06/14/18	98.63	
00131LAG	AIA Group Ltd mln fltr nt rule 144a 3.312 09/20/21	A2	M,J,S&D 20	100.00	NoChange	No	---	---	---	---	500	09/12/18	100.00	
00138CAG	AIG Global Fdg mtn rule 144a 3.35 06/25/21	A2	J&D 25	---	---	No	---	---	---	---	300	06/20/18	99.99	
00138GAA	AIG Life Hldgs Inc global jr sub deb 8.5 07/01/30	Baa2	J&J 01	---	---	No	---	---	---	---	114.1	05/30/13	100.00	
00138GAC	jr sub deferrable int deb rule 144a 8.125 03/15/46	Baa2	M&S 15	---	---	No	---	---	---	---	211.9	07/11/13	100.00	
009088AC	Air CDA Inc pass thru ctf sr nt rule 144a 5 12/15/23	Baa3	J&D 15	---	---	No	---	---	---	---	121.04	12/01/15	100.00	
008911AZ	sr nt rule 144a 7.75 04/15/21	Baa3	A&O 15	---	---	No	---	---	---	---	400	04/10/14	100.00	
00908PAC	Air Cda Pass Thru Tr 2017-1 Passthru CFI B air cda pass thru tr 2017-1 passthru cfi cl b rule 144a 3.7 07/15/27	Baa2	J&J 15	---	---	No	---	---	---	---	146.875	12/07/17	100.00	
00928QAK	Aircastle Ltd sr nt 6.25 12/01/19	Baa3	J&D 01	---	---	No	---	---	---	---	500	12/17/12	0.00	
00928QAG	sr nt 7.625 04/15/20	Baa3	A&O 15	---	---	No	---	---	---	---	300	05/07/12	0.00	
00928QAM	sr nt 5.125 03/15/21	Baa3	M&S 15	---	---	No	---	---	---	---	500	03/12/14	100.00	
00928QAN	sr nt 5.5 02/15/22	Baa3	F&A 15	---	---	No	---	---	---	---	500	01/12/15	100.00	
00928QAP	sr nt 5 04/01/23	Baa3	A&O 01	---	---	No	---	---	---	---	500	03/21/16	100.00	
00928QAR	sr nt 4.4 09/25/23	Baa3	M&S 25	100.00	NoChange	No	---	---	---	---	650	09/20/18	99.83	
00928QAAQ	sr nt 4.125 05/01/24	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	500	03/06/17	100.00	
00971YAD	Akbank T A S nt rule 144a 5 10/24/22	B1	A&O 24	---	---	No	---	---	---	---	500	10/15/12	99.00	
00973RAA	Aker Bp Asa sr nt rule 144a 6 07/01/22	Ba2	J&J 01	103.00	fr 07/01/19	No	---	---	---	---	400	06/27/17	100.00	
00973RAC	sr nt rule 144a 5.875 03/15/25	Ba2	M&S 30	102.94	fr 03/31/21	No	---	---	---	---	500	03/15/18	100.00	
010392FP	Alabama Pwr Co global sr nt 4.3 01/02/46	A1	J&J 02	100.00	NoChange	No	---	---	---	---	400	01/08/16	99.33	
010392FO	global sr nt ser 2017a 2.45 03/30/22	A1	M&S 30	100.00	NoChange	No	---	---	---	---	550	02/27/17	99.92	
010392FR	global sr nt ser 2017b 3.7 12/01/47	A1	J&D 01	100.00	NoChange	No	---	---	---	---	550	11/02/17	99.87	
010392FS	global sr nt ser 2018a 4.3 07/15/48	A1	J&J 15	100.00	NoChange	No	---	---	---	---	500	06/21/18	99.25	
010392EB	sr nt ser s 5.875 12/01/22	A1	J&D 01	---	---	No	111.48	bid	4.72	109.82	105.71	200	12/06/02	99.27
010392EC	sr nt ser t 5.7 02/15/33	A1	F&A 15	---	---	No	106.23	bid	5.27	108.41	103.93	250	02/11/03	99.42
010392EE	sr nt ser v 5.6 03/15/33	A1	M&S 15	---	---	No	104.85	bid	5.26	107.57	102.89	200	03/12/03	99.56
010392EK	sr nt ser z 5.125 02/15/19	A1	F&A 15	---	---	No	108.09	bid	4.08	102.63	99.37	200	02/10/04	99.93
010392FC	sr nt 3.375 10/01/20	A1	A&O 01	---	---	No	---	---	---	---	250	09/27/10	99.84	
010392FK	sr nt 3.55 12/01/23	A1	J&D 01	---	---	No	---	---	---	---	300	12/03/13	99.72	
010392FL	sr nt 4.15 08/15/44	A1	F&A 15	100.00	NoChange	No	---	---	---	---	400	08/20/14	99.20	
010392EZ	Alabama Pwr Co sr nt ser 2008a 6.125 05/15/38	A1	M&N 15	---	---	No	112.50	bid	5.35	---	300	05/08/08	99.74	
010392FB	sr nt ser 2009a 6 03/01/39	A1	M&S 01	---	---	No	109.28	bid	5.43	---	500	02/26/09	99.81	
010392FD	sr nt ser 2011a 5.5 03/15/41	A1	M&S 15	---	---	No	---	---	---	---	250	03/03/11	99.24	
010392FE	sr nt ser 2011b 3.95 06/01/21	A1	J&D 01	---	---	No	---	---	---	---	200	05/18/11	99.79	
010392FF	sr nt ser 2011c 5.2 06/01/41	A1	J&D 01	---	---	No	---	---	---	---	250	05/18/11	99.86	
010392FG	Alabama Pwr Co sr nt ser 2012a 4.1 01/15/42	A1	J&J 15	---	---	No	---	---	---	---	250	01/10/12	99.54	
010392FJ	sr nt ser 2012c 3.85 12/01/42	A1	J&D 01	---	---	No	---	---	---	---	350	11/27/12	99.70	
010392FM	sr nt ser 2015a 3.75 03/01/45	A1	M&S 01	100.00	NoChange	No	---	---	---	---	725	03/05/15	99.31	
010392FN	sr nt ser 2015b 2.8 04/01/25	A1	A&O 01	100.00	NoChange	No	---	---	---	---	250	04/09/15	99.89	
012873AH	Alberta Energy Ltd bd 8.125 09/15/30	Ba1	M&S 15	---	---	No	123.96	bid	6.23	138.88	133.51	300	09/12/00	99.40
012873AK	bd 7.375 11/01/31	Ba1	M&N 01	---	---	No	113.94	bid	6.30	127.33	123.13	500	10/22/01	99.65
013093AD	Albertsons Cos LLC / Safeway Inc / New Albertsons Inc / Albertson gtd sr nt 5.75 03/15/25	B3	M&S 15	104.97	fr 06/15/19	No	---	---	---	---	1248.998	06/29/17	0.00	
013093AB	Albertsons Cos LLC / Safeway Inc / New Albertsons Inc / Albertson sr nt 6.625 06/15/24	B3	J&D 15	104.97	fr 06/15/19	No	---	---	---	---	1249.864	06/29/17	0.00	
013822AA	Alcoa Inc sr nt rule 144a 6.75 09/30/24	Baa1	M&S 30	105.06										

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
015271AC	☐ ☐ Alexandria Real Estate Equities Inc gtd sr nt 4.6 04/01/22	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	550	02/22/12	99.92
015271AD	☐ ☐ Alexandria Real Estate Equities Inc gtd sr gtd sr nt 3.9 06/15/23	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	500	05/29/13	99.71
015271AF	☐ ☐ Alexandria Real Estate Equities Inc gtd sr nt 2.75 01/15/20	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	400	07/09/14	99.79
015271AH	☐ ☐ Alexandria Real Estate Equities Inc gtd sr nt 4.3 01/15/26	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	300	11/05/15	99.62
015271AG	☐ ☐ Alexandria Real Estate Equities Inc gtd sr nt 4.5 07/30/29	Baa1	J&J 30	100.00	NoChange	No	---	---	---	---	300	07/09/14	99.91
015514AA	Algeco Scotsman Global Fin 2 PLC sr nt rule 144a 10 08/15/23	Caa1	F&A 15	105.00	fr 02/15/20	No	---	---	---	---	305	02/06/18	94.01
015514AC	Algeco Scotsman Global Fin PLC sr secnd nt rule 144a 8 02/15/23	B2	F&A 15	104.00	fr 02/15/20	No	---	---	---	---	520	02/06/18	98.00
016900AC	Allegheny Ludlum Corp deb 6.95 12/15/25	B3	J&D 15	N.C.	-	No	88.84	bid	8.10	96.75	150	12/15/95	99.95
01741RAE	Allegheny Technologies Inc global sr nt 5.95 01/15/21	B3	J&J 15	100.00	NoChange	No	---	---	---	---	500	01/04/11	99.89
01741RAF	Allegheny Technologies Inc global sr nt 7.375 08/15/23	B3	F&A 15	100.00	NoChange	No	---	---	---	---	500	07/09/13	99.99
01882YAA	☐ ☐ Alliant Energy Fin LLC gtd sr nt rule 144a 3.75 06/15/23	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	400	06/06/18	99.95
01882YAB	☐ ☐ Alliant Energy Fin LLC gtd sr nt rule 144a 4.25 06/15/28	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	300	06/06/18	99.81
016094AA	☐ ☐ Alliant Hldgs I Inc / Wayne Merger Sub LLC sr nt rule 144a 8.25 08/01/23	Caa2	F&A 01	102.06	fr 08/01/19	No	---	---	---	---	685	07/30/15	100.00
410867AA	Allmerica Finl Corp sr deb 7.625 10/15/25	Baa3	A&O 15	N.C.	-	No	92.00	bid	8.47	106.96	74.6	10/12/95	99.73
020002BE	Allstate Corp global sr nt fltgr nt 3.233 03/29/21	A3	M,J,S&D 29	N.C.	-	No	---	---	---	---	250	03/26/18	100.00
020002BF	global sr nt fltgr nt 3.433 03/29/23	A3	M,J,S&D 29	N.C.	-	No	---	---	---	---	250	03/26/18	100.00
02073MAA	ALPHA 2 B V sr pik toggle nt rule 144a 8.75 06/01/23	Caa1	J&D 01	102.00	fr 06/01/19	No	---	---	---	---	300	05/24/18	99.01
02079UAA	Alpha 3 B V / Alpha US Bidco Inc sr nt rule 144a 6.25 02/01/25	Caa1	F&A 01	103.13	fr 02/01/20	No	---	---	---	---	425	01/25/17	100.00
02074AAA	Alpha Hldg S A De C V sr nt rule 144a 10 12/19/22	B1	J&D 19	100.00	NoChange	No	---	---	---	---	300	12/12/17	100.00
02109TAC	☐ ☐ Alrosa Fin S A gtd nt rule 144a 7.75 11/03/20	Baa3	M&N 03	N.C.	-	No	---	---	---	---	1000	10/29/10	100.00
021332AF	Alta Mesa Hldgs LP / Alta Mesa Fin Svcs Corp sr nt 7.875 12/15/24	B3	J&D 15	105.91	fr 12/15/19	No	---	---	---	---	500	10/26/17	0.00
02153LAA	☐ ☐ Alterra Fin LLC gtd sr nt 6.25 09/30/20	Baa2	M&S 30	---	-	No	---	---	---	---	350	09/22/10	100.00
02154CAD	Altice Fing S A sr secnd nt rule 144a 6.625 02/15/23	B2	F&A 15	103.31	fr 02/15/19	No	---	---	---	---	2060	01/30/15	100.00
02154CAE	sr secnd nt rule 144a 7.5 05/15/26	B2	M&N 15	103.75	fr 05/15/21	No	---	---	---	---	2750	04/18/16	100.00
02156LAA	Altice France S A sr secnd nt rule 144a 8.125 02/01/27	B2	F&A 01	106.09	fr 02/01/22	No	---	---	---	---	1750	07/17/18	100.00
02154VAA	Altice SA sr nt rule 144a 7.75 05/15/22	Caa1	F&A 15	101.94	fr 05/15/19	No	---	---	---	---	2900	04/23/14	100.00
02154VAB	sr nt rule 144a 7.625 02/15/25	Caa1	F&A 15	103.81	fr 02/15/20	No	---	---	---	---	1480	01/30/15	100.00
02209SAT	☐ ☐ Altria Group Inc global gtd nt 2.625 01/14/20	A3	J&J 14	100.00	NoChange	No	---	---	---	---	1000	11/10/14	99.92
02209SAL	global gtd nt 4.75 05/05/21	A3	M&N 05	N.C.	-	No	---	---	---	---	1500	05/02/11	99.58
02209SAL	global gtd nt 2.85 08/09/22	A3	F&A 09	---	-	No	---	---	---	---	1900	08/06/12	99.89
02209SAP	global gtd nt 2.95 05/02/23	A3	M&N 02	---	-	No	---	---	---	---	350	04/29/13	99.84
02209SAS	global gtd nt 4 01/31/24	A3	J&J 31	---	-	No	---	---	---	---	1400	10/28/13	99.38
02209SAM	global gtd nt 4.25 08/09/42	A3	F&A 09	---	-	No	---	---	---	---	900	08/06/12	98.75
02209SAQ	global gtd nt 4.5 05/02/43	A3	M&N 02	---	-	No	---	---	---	---	650	04/29/13	99.40
02209SAR	global gtd nt 5.375 01/31/44	A3	J&J 31	---	-	No	---	---	---	---	1800	10/28/13	99.57
02209SAJ	global gtd sr nt 9.25 08/06/19	A3	F&A 06	---	-	No	121.70	bid	6.32	---	1143.814	02/03/09	99.88
02209SAU	global gtd sr nt 2.625 09/16/26	A3	M&S 16	100.00	NoChange	No	---	---	---	---	500	09/13/16	99.59
02209SAE	global gtd sr nt 9.95 11/10/38	A3	M&N 10	---	-	No	127.85	bid	7.89	---	241.733	11/05/08	97.71
02209SAH	global gtd sr nt 10.2 02/06/39	A3	F&A 06	---	-	No	131.28	bid	7.89	---	225.708	02/03/09	99.96
02209SAV	global gtd sr nt 3.875 09/16/46	A3	M&S 16	100.00	NoChange	No	---	---	---	---	1500	09/13/16	98.52
023135AL	Amazon Com Inc global nt 2.6 12/05/19	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	12/02/14	99.80
023135AM	global nt 3.3 12/05/21	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	12/02/14	99.63
023135AJ	global nt 2.5 11/29/22	A3	M&N 29	100.00	NoChange	No	---	---	---	---	1250	11/26/12	99.12
023135AN	global nt 3.8 12/05/24	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1250	12/02/14	99.64
023135AP	global nt 4.8 12/05/34	A3	J&D 05	100.00	NoChange	No	---	---	---	---	1250	12/02/14	99.17
023135AQ	global nt 4.95 12/05/44	A3	J&D 05	100.00	NoChange	No	---	---	---	---	1500	12/02/14	98.24
023135AT	nt 1.9 08/21/20	A3	F&A 21	---	-	No	955.733	---	---	---	05/07/18	0.00	
023135AW	nt 2.4 02/22/23	A3	F&A 22	100.00	NoChange	No	954.84	---	---	---	05/07/18	0.00	
023135AZ	nt 2.8 08/22/24	A3	F&A 22	100.00	NoChange	No	1977.847	---	---	---	05/07/18	0.00	
023135BC	nt 3.15 08/22/27	A3	F&A 22	100.00	NoChange	No	3339.351	---	---	---	05/07/18	0.00	
023135BF	nt 3.875 08/22/37	A3	F&A 22	100.00	NoChange	No	2712.771	---	---	---	05/07/18	0.00	
023135BJ	nt 4.05 08/22/47	A3	F&A 22	100.00	NoChange	No	3487.493	---	---	---	05/07/18	0.00	
023135BM	nt 4.25 08/22/57	A3	F&A 22	100.00	NoChange	No	2247.465	---	---	---	05/07/18	0.00	
023135BN	sr nt 5.2 12/03/25	A3	J&D 03	---	-	No	871.747	---	---	---	12/13/17	0.00	
023135AR	sr nt rule 144a 1.9 08/21/20	Baa1	F&A 21	N.C.	-	No	44.267	---	---	---	08/15/17	99.94	
023135AU	sr nt rule 144a 2.4 02/22/23	Baa1	F&A 22	100.00	NoChange	No	---	---	---	---	45.16	08/15/17	99.87
023135AX	sr nt rule 144a 2.8 08/22/24	Baa1	F&A 22	100.00	NoChange	No	---	---	---	---	22.153	08/15/17	99.74
023135BA	sr nt rule 144a 3.15 08/22/27	Baa1	F&A 22	100.00	NoChange	No	---	---	---	---	160.649	08/15/17	99.82
023135BD	sr nt rule 144a 3.875 08/22/37	Baa1	F&A 22	100.00	NoChange	No	---	---	---	---	37.229	08/15/17	99.75
023135BG	sr nt rule 144a 4.05 08/22/47	Baa1	F&A 22	100.00	NoChange	No	---	---	---	---	12.507	08/15/17	99.26
023135BK	sr nt rule 144a 4.25 08/22/57	Baa1	F&A 22	100.00	NoChange	No	---	---	---	---	2.535	08/15/17	99.18
00165CAD	☐ ☐ AMC Entmt Hldgs Inc gtd sr sub nt 6.125 05/15/27	B3	M&N 15	103.06	fr 05/15/22	No	---	---	---	---	475	06/07/17	0.00
00165CAB	gtd sr sub nt 5.875 11/15/26	B3	M&N 15	102.94	fr 11/15/21	No	---	---	---	---	595	06/07/17	0.00
00165AAF	☐ ☐ AMC Entmt Inc New gtd sr sub nt 5.875 02/15/22	B3	F&A 15	101.47	fr 02/15/19	No	---	---	---	---	375	04/09/14	0.00
00165AAH	☐ ☐ AMC Entmt Inc New gtd sr sub nt 5.75 06/15/25	B3	J&D 15	102.88	fr 06/15/20	No	---	---	---	---	600	06/29/15	0.00
02343UAA	☐ ☐ Amcor Fin USA Inc gtd sr nt rule 144a 3.625 04/28/26	Baa2	A&O 28	100.00	NoChange	No	---	---	---	---	600	04/19/16	99.97
02343UAB	gtd sr nt rule 144a 4.5 05/15/28	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/07/18	99.81
02361DAS	Ameren Ill Co global 1st mtg bd 3.8 05/15/28	A1	M&N 15	100.00	NoChange	No	---	---	---	---	430	05/14/18	99.91
02361DAT	global 1st mtg bd 4.5 03/15/49	A1	M&S 15	100.00	NoChange	No	---	---	---	---	500	11/05/18	99.91
023663AB	American & Fgn Pwr Inc sr deb 5 03/01/30	B1	M&S 01	102.50	fr 03/01/19	No	40.00	bid	11.37	---	50	03/01/30	100.00
02406PAY	☐ ☐ American Axle & Mfg Inc gtd sr nt 6.25 03/15/26	B2	M&S 15	103.13	fr 03/15/21	No	---	---	---	---	400	03/12/18	100.00
024747AE	144a 5.875 05/15/26	B3	M&N 15	102.94	fr 05/15/21	No	---	---	---	---	600	05/01/18	100.00
025537AH	American Elec Pwr Co Inc global sr nt ser g 2.15 11/13/20	B3	M&N 13	N.C.	-	No	---	---	---	---	500	11/08/17	99.87
025537AJ	global sr nt ser h 3.2 11/13/27	Baa1	M&N 13	100.00	NoChange	No	---	---	---	---	500	11/08/17	99.83
025537AL	global sr nt ser i 3.65 12/01/21	Baa1	J&D 01	N.C.	-	No	---	---	---	---	400	11/28/18	99.94
025537AM	global sr nt ser j 4.3 12/01/28	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	600	11/28/18	99.72
025537AG	sr nt ser f 2.95 12/15/22	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	300	11/28/12	99.80
025816BY	American Express Co global nt 3.7 11/05/21	A3	M&N 05	100.00	NoChange	No	---	---	---	---	1250	11/01/18	99.98
025816BV	global nt fltgr nt 3.165 05/17/21	A3	F,M,A&N 17	100.00	NoChange	No	---	---	---	---	8		

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
026351AU	American Gen Corp nt 7.5 07/15/25	Baa1	J&J 15	N.C.	-	No	83.13	bid	9.37	126.82	120.01	135.5	07/11/95	99.81
026351AZ	American Gen Corp nt 6.625 02/15/29	Baa1	F&A 15	N.C.	-	No	77.70	bid	8.76	119.48	114.87	147.1	02/11/99	99.82
026375AR	American Greetings Corp sr nt rule 144a 8.75 04/15/25	Caal	A&O 15	104.38	fr 04/15/21	No	---	---	---	---	---	282.5	04/05/18	87.00
02666TAA	American Homes 4 Rent L P global gtd sr nt 4.25 02/15/28	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	500	01/31/18	99.44
026874DM	American Intl Group Inc global jr sub deb fixed/fltg rt ser a-9 5.75 04/01/48	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	750	03/19/18	100.00
026874CX	global nt 3.375 08/15/20	Baa1	F&A 15	---	---	No	---	---	---	---	---	638.4	08/06/13	99.97
026874BW	global nt 6.4 12/15/20	Baa1	J&D 15	---	---	No	---	---	---	---	---	708	11/30/10	99.74
026874CU	global nt 4.875 06/01/22	Baa1	J&D 01	---	---	No	---	---	---	---	---	1500	05/21/12	99.08
026874CY	global nt 4.125 02/15/24	Baa1	F&A 15	---	---	No	---	---	---	---	---	1000	09/25/13	99.94
026874DC	global nt 3.875 01/15/35	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	1200	01/12/15	99.67
026874DB	global nt 4.375 01/15/55	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	800	01/12/15	99.55
026874CZ	global sr nt 2.3 07/16/19	Baa1	J&J 16	100.00	NoChange	No	---	---	---	---	---	1000	07/09/14	99.80
026874DD	global sr nt 3.75 07/10/25	Baa1	J&J 10	100.00	NoChange	No	---	---	---	---	---	1250	07/07/15	99.65
026874DK	global sr nt 4.2 04/01/28	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	---	750	03/19/18	99.63
026874DE	global sr nt 4.7 07/10/35	Baa1	J&J 10	100.00	NoChange	No	---	---	---	---	---	500	07/07/15	99.40
026874DA	global sr nt 4.5 07/16/44	Baa1	J&J 16	100.00	NoChange	No	---	---	---	---	---	2250	07/09/14	99.40
026874DF	global sr nt 4.8 07/10/45	Baa1	J&J 10	100.00	NoChange	No	---	---	---	---	---	750	07/07/15	99.26
026874DL	global sr nt 4.75 04/01/48	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	---	1000	03/19/18	99.41
026874BE	American Intl Group Inc jr sub deb fixed/fltg rt ser a-1 6.25 03/15/87	Baa2	M&S 15	100.00	fr 03/15/37	No	48.98	bid	9.28	---	---	112.581	03/06/07	99.52
026874BS	jr sub deb ser a-6 8.175 05/15/68	Baa2	M&N 15	100.00	fr 05/15/38	No	57.48	bid	11.31	---	---	437.8	07/01/09	0.00
026874AZ	nt 6.25 05/01/36	Baa1	M&N 01	---	---	No	68.75	bid	8.81	---	---	817.575	07/25/06	0.00
026874CW	American Intl Group Inc nt 6.82 11/15/37	Baa1	M&N 15	---	---	No	---	---	---	---	---	177.027	08/27/12	0.00
026874DG	sr nt 3.3 03/01/21	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	---	1500	02/23/16	99.91
029163AD	American Re Corp sr nt ser b 7.45 12/15/26	A2	J&D 15	---	---	No	109.29	bid	6.60	117.43	113.41	341.89	02/12/97	99.01
030288AA	American Transmission Sys Inc sr nt rule 144a 5.25 01/15/22	Baa1	J&J 15	---	---	No	---	---	---	---	---	400	12/10/09	99.90
030288AB	sr nt rule 144a 5 09/01/44	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	---	400	09/22/14	99.01
030506AA	American Woodmark Corp gtd sr nt rule 144a 4.875 03/15/26	Ba3	M&S 15	102.44	fr 03/15/21	No	---	---	---	---	---	350	01/31/18	100.00
03040WAS	American Wtr Cap Corp global sr nt 3.75 09/01/28	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	625	08/06/18	99.98
03040WAT	global sr nt 4.2 09/01/48	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	700	08/06/18	99.95
03040WAK	sr nt 3.85 03/01/24	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	400	11/08/13	99.60
03040WAL	sr nt 3.4 03/01/25	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	525	08/11/14	99.87
03040WAN	sr nt 3 12/01/26	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	11/14/16	99.82
03040WAQ	sr nt 2.95 09/01/27	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	600	08/07/17	99.67
03040WAD	sr nt 6.593 10/15/37	A3	A&O 15	---	---	No	104.86	bid	6.27	---	---	750	05/12/08	0.00
03040WAJ	sr nt 4.3 12/01/42	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	500	12/12/12	99.82
03040WAM	sr nt 4.3 09/01/45	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	325	08/10/15	99.68
03040WAP	sr nt 4 12/01/46	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	300	11/14/16	99.17
03040WAR	sr nt 3.75 09/01/47	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	750	08/07/17	99.69
030981AH	Amerigas Partners L P / Amerigas Fin Corp sr nt 5.625 05/20/24	Ba3	M&N 20	100.00	NoChange	No	---	---	---	---	---	675	06/20/16	100.00
030981AK	sr nt 5.5 05/20/25	Ba3	M&N 20	100.00	NoChange	No	---	---	---	---	---	700	12/13/16	100.00
030981AJ	sr nt 5.875 08/20/26	Ba3	F&A 20	100.00	NoChange	No	---	---	---	---	---	675	06/20/16	100.00
030981AL	sr nt 5.75 05/20/27	Ba3	M&N 20	100.00	NoChange	No	---	---	---	---	---	525	02/06/17	100.00
03076CAD	Ameriprise Finl Inc global sr nt 7.3 06/28/19	A3	J&D 28	---	---	No	114.02	bid	5.45	---	---	300	06/03/09	99.97
03076CAE	global sr nt 5.3 03/15/20	A3	M&S 15	---	---	No	---	---	---	---	---	750	03/08/10	99.76
03076CAF	Ameriprise Finl Inc global sr nt 4 10/15/23	A3	A&O 15	---	---	No	---	---	---	---	---	750	09/03/13	99.52
03076CAG	global sr nt 3.7 10/15/24	A3	A&O 15	---	---	No	---	---	---	---	---	550	09/15/14	99.66
03076CAH	global sr nt 2.875 09/15/26	A3	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	08/08/16	99.89
031162AA	Amgen Inc deb 8.125 04/01/97	Baa1	A&O 01	---	---	No	89.52	bid	8.70	138.14	132.47	100	04/03/97	99.46
031162CA	Amgen Inc eur's sr nt 1.25 02/25/22	Baa1	Feb 25	100.00	NoChange	No	---	---	---	---	---	1250	02/18/16	99.97
031162AZ	Amgen Inc global sr nt 5.7 02/01/19	Baa1	F&A 01	---	---	No	111.64	bid	4.19	---	---	1000	01/13/09	99.78
031162CK	global sr nt 1.9 05/10/19	Baa1	M&N 10	---	---	No	---	---	---	---	---	700	05/08/17	99.95
031162BU	global sr nt 2.2 05/22/19	Baa1	M&N 22	100.00	NoChange	No	---	---	---	---	---	1400	05/19/14	99.81
031162BB	global sr nt 4.5 03/15/20	Baa1	M&S 15	---	---	No	---	---	---	---	---	300	03/09/10	99.95
031162CM	global sr nt 2.2 05/11/20	Baa1	M&N 11	---	---	No	---	---	---	---	---	700	05/08/17	99.94
031162BD	global sr nt 3.45 10/01/20	Baa1	A&O 01	---	---	No	---	---	---	---	---	900	09/13/10	99.63
031162BG	global sr nt 4.1 06/15/21	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	---	1000	06/27/11	99.74
031162CG	global sr nt 1.85 08/19/21	Baa1	F&A 19	100.00	NoChange	No	---	---	---	---	---	750	08/10/16	99.89
031162BM	global sr nt 3.875 11/15/21	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	1750	11/07/11	99.72
031162CP	global sr nt 2.65 05/11/22	Baa1	M&N 11	---	---	No	---	---	---	---	---	1500	05/08/17	99.79
031162BN	global sr nt 3.625 05/15/22	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	750	05/10/12	99.53
031162CH	global sr nt 2.25 08/19/23	Baa1	F&A 19	100.00	NoChange	No	---	---	---	---	---	750	08/10/16	99.75
031162BV	global sr nt 3.625 05/22/24	Baa1	M&N 22	100.00	NoChange	No	---	---	---	---	---	1400	05/19/14	99.83
031162CJ	global sr nt 2.6 08/19/26	Baa1	F&A 19	100.00	NoChange	No	---	---	---	---	---	1250	08/10/16	99.49
031162CQ	global sr nt 3.2 11/02/27	Baa1	M&N 02	100.00	NoChange	No	---	---	---	---	---	1000	10/31/17	99.60
031162AY	global sr nt 6.9 06/01/38	Baa1	J&D 01	---	---	No	120.22	bid	5.62	---	---	290.616	05/20/08	99.68
031162BA	global sr nt 6.4 02/01/39	Baa1	F&A 01	---	---	No	114.90	bid	5.48	---	---	466.32	01/13/09	99.53
031162BC	global sr nt 5.75 03/15/40	Baa1	M&S 15	---	---	No	---	---	---	---	---	412.12	03/09/10	99.47
031162BE	global sr nt 4.95 10/01/41	Baa1	A&O 01	---	---	No	---	---	---	---	---	600	09/13/10	99.18
031162BK	global sr nt 5.15 11/15/41	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	974.045	11/07/11	99.17
031162BH	global sr nt 5.65 06/15/42	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	---	487.02	06/27/11	99.51
031162BP	global sr nt 5.375 05/15/43	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	261.077	05/10/12	99.98
031162BZ	global sr nt 4.4 05/01/45	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	2250	04/28/15	99.41
031162CL	global sr nt fltg rt 2.93813 05/10/19	Baa1	F,M,A&N 10	N.C.	-	No	---	---	---	---	---	300	05/08/17	100.00
031162BT	global sr nt fltg rt 3.27694 05/22/19	Baa1	F,M,A&N 22	N.C.	-	No	---	---	---	---	---	250	05/19/14	100.00
031162CN	global sr nt fltg rt 3.06463 05/11/20	Baa1	F,M,A&N 11	N.C.	-	No	---	---	---	---	---	300	05/08/17	100.00
031162BW	sr nt 2.125 05/01/20	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	750	04/28/15	99.92
031162BX	sr nt 2.7 05/01/22	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	500	04/28/15	99.72
031162BY	sr nt 3.125 05/01/25	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	1000	04/28/15	99.46
03116														

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
032654AP	Analog Devices Inc global sr nt 4.5 12/05/36	Baa1	J&D 05	100.00	NoChange	No	---	---	---	---	250	11/30/16	99.35	
032654AK	global sr nt 5.3 12/15/45	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	400	12/03/15	99.55	
03349MAB	Andeavor global sr nt 4.5 04/01/48	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	2.41	12/14/17	98.57	
03349MAD	sr nt 5.125 12/15/26	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	31.19	12/15/17	0.00	
034863AT	ANGLO AMERN CAP PLC gtd nt rule 144a 4 09/11/27	Baa3	M&S 11	---	---	No	---	---	---	---	650	09/06/17	99.96	
034863AG	gtd sr nt rule 144a 4.125 09/27/22	Baa3	M&S 27	---	---	No	---	---	---	---	600	09/20/12	99.25	
034863AS	ANGLO AMERN CAP PLC gtd sr nt rule 144a 3.625 09/11/24	Baa3	M&S 11	---	---	No	---	---	---	---	650	09/06/17	99.94	
034863AU	gtd sr nt rule 144a 4.5 03/15/28	Baa3	M&S 15	---	---	No	---	---	---	---	650	03/12/18	99.55	
034863AQ	ANGLO AMERN CAP PLC sr nt rule 144a 3.75 04/10/22	Baa3	A&O 10	---	---	No	---	---	---	---	300	04/03/17	100.00	
034863AP	sr nt rule 144a 4.875 05/14/25	Baa3	M&N 14	---	---	No	---	---	---	---	650	05/07/15	99.58	
034863AR	sr nt rule 144a 4.75 04/10/27	Baa3	A&O 10	---	---	No	---	---	---	---	700	04/03/17	100.00	
035229BP	Anheuser Busch Cos Inc deb 6.75 12/15/27	Baa1	J&D 15	---	---	No	108.28	bid	6.04	122.36	117.78	100	12/11/97	99.77
035229BO	deb 6.5 01/01/28	Baa1	J&J 01	---	---	No	102.33	bid	6.30	118.73	114.27	100	01/07/98	99.76
035229CF	deb 7.55 10/01/30	Baa1	A&O 01	---	---	No	118.15	bid	6.12	133.57	129.37	125.954	10/02/00	99.99
035229CG	deb 6.8 01/15/31	Baa1	J&J 15	---	---	No	105.69	bid	6.35	124.19	118.97	180.014	12/14/00	99.42
035229CJ	deb 6.8 08/20/32	Baa1	F&A 01	---	---	No	108.35	bid	6.17	125.71	119.80	173.068	06/19/01	99.87
035229CQ	deb 5.95 01/15/33	Baa1	J&J 15	---	---	No	100.75	bid	5.90	112.64	107.03	151.817	10/28/02	99.29
035229DA	deb 5.75 04/01/36	Baa1	A&O 01	---	---	No	96.22	bid	6.01	---	---	107.314	03/07/06	99.77
035229DC	deb 6.45 09/01/37	Baa1	M&S 01	---	---	No	107.64	bid	5.95	---	---	247.444	08/21/07	99.66
035229CL	deb 6 11/01/41	Baa1	M&N 01	---	---	No	97.50	bid	6.16	112.28	107.32	166.417	11/01/01	99.01
035229CM	deb 6.5 05/01/42	Baa1	M&N 01	---	---	No	104.47	bid	6.22	120.32	115.43	175.551	04/29/02	98.71
035229CN	deb 6.5 02/01/43	Baa1	F&A 01	---	---	No	81.54	bid	7.76	123.87	118.39	177.608	06/24/02	99.75
035242AA	Anheuser Busch Inbev Fin Inc global gtd nt 2.625 01/17/23	Baa1	J&J 17	---	---	No	---	---	---	---	---	1250	01/14/13	99.35
035242AB	Anheuser Busch Inbev Fin Inc global gtd nt 3.7 02/01/24	Baa1	F&A 01	---	---	No	---	---	---	---	---	1400	01/22/14	99.97
035242AB	Anheuser Busch Inbev Fin Inc global gtd nt 4 01/17/43	Baa1	J&J 17	---	---	No	---	---	---	---	---	750	01/14/13	99.52
035242AF	Anheuser Busch Inbev Fin Inc global gtd nt 4.625 02/01/44	Baa1	F&A 01	---	---	No	---	---	---	---	---	850	01/22/14	99.53
035242AF	global gtd nt fltg rt 2.941 02/01/19	Baa1	F,M,A&N 01	---	---	No	---	---	---	---	---	250	01/22/14	100.00
035242AJ	Anheuser Busch Inbev Fin Inc global gtd sr nt 2.65 02/01/21	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	7500	01/13/16	99.69
035242AL	global gtd sr nt 3.3 02/01/23	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	6000	01/13/16	99.62
035242AP	global gtd sr nt 3.65 02/01/26	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	11000	01/13/16	99.83
035242AM	global gtd sr nt 4.7 02/01/36	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	6000	01/13/16	99.17
035242AN	global gtd sr nt 4.9 02/01/46	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	11000	01/13/16	99.77
035242AK	global gtd sr nt fltg rt 3.801 02/01/21	Baa1	F,M,A&N 01	---	---	No	---	---	---	---	---	500	01/13/16	100.00
03523TBH	Anheuser Busch Inbev Worldwide Inc global gtd nt 6.875 11/15/19	Baa1	M&N 15	---	---	No	---	---	---	---	---	997.63	02/09/11	0.00
03523TBB	Anheuser Busch Inbev Worldwide Inc global gtd nt 4.375 02/15/21	Baa1	F&A 15	---	---	No	---	---	---	---	---	500	01/24/11	99.28
03523TBP	global gtd nt 2.5 07/15/22	Baa1	J&J 15	---	---	No	---	---	---	---	---	3000	07/11/12	99.52
03523TBF	Anheuser Busch Inbev Worldwide Inc global gtd nt 8.2 01/15/39	Baa1	J&J 15	---	---	No	---	---	---	---	---	1249.274	02/09/11	0.00
03523TBJ	global gtd nt 8 11/15/39	Baa1	M&N 15	---	---	No	---	---	---	---	---	450	02/09/11	0.00
03523TBQ	Anheuser Busch Inbev Worldwide Inc global gtd nt 3.75 07/15/42	Baa1	J&J 15	---	---	No	---	---	---	---	---	1000	07/11/12	99.09
035240AJ	Anheuser Busch Inbev Worldwide Inc global gtd sr nt 3.5 01/12/24	Baa1	J&J 12	100.00	NoChange	No	---	---	---	---	---	1500	03/20/18	99.51
035240AL	global gtd sr nt 4 04/13/28	Baa1	A&O 13	100.00	NoChange	No	---	---	---	---	---	2500	03/20/18	99.22
035240AM	global gtd sr nt 4.375 04/15/38	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	---	1500	03/20/18	98.56
035240AN	global gtd sr nt 4.6 04/15/48	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	---	2500	03/20/18	99.43
035240AP	global gtd sr nt 4.75 04/15/58	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	---	1500	03/20/18	99.38
035240AK	global gtd sr nt fltg rt 3.16519 01/12/24	Baa1	J,A,J&O 12	N.C.	---	No	---	---	---	---	---	500	03/20/18	100.00
03523TAP	Anheuser Busch Inbev Worldwide Inc global sr nt 6.375 01/15/40	Baa1	J&J 15	---	---	No	---	---	---	---	---	244.425	02/05/10	0.00
035240AD	Anheuser Busch Inbev Worldwide Inc gtd nt 3.75 01/15/22	Baa1	J&J 15	---	---	No	---	---	---	---	---	2350.467	12/08/16	0.00
035240AE	Anheuser Busch Inbev Worldwide Inc gtd nt 6.625 08/15/33	Baa1	F&A 15	---	---	No	---	---	---	---	---	298.3	12/08/16	0.00
035240AF	Anheuser Busch Inbev Worldwide Inc gtd nt 5.875 06/15/35	Baa1	J&D 15	---	---	No	---	---	---	---	---	300	12/08/16	0.00
035240AG	Anheuser Busch Inbev Worldwide Inc gtd nt 4.95 01/15/42	Baa1	J&J 15	---	---	No	---	---	---	---	---	1490.33	12/08/16	0.00
03523TBT	Anheuser Busch Inbev Worldwide Inc gtd nt 4.439 10/06/48	Baa1	A&O 06	100.00	NoChange	No	---	---	---	---	---	1735.169	07/19/17	0.00
035287AH	Anixter Inc gtd sr nt rule 144a 6 12/01/25	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	10/29/18	100.00
036595AA	Anna Merger Sub Inc sr nt rule 144a 7.75 10/01/22	Caa3	A&O 01	101.94	fr	10/01/19	No	---	---	---	---	800	09/15/14	100.00
03690AAC	Antero Midstream Partners LP gtd sr nt 5.375 09/15/24	B1	M&S 15	104.03	fr	09/15/19	No	---	---	---	---	650	06/29/17	0.00
03674XAC	Antero Res Corp gtd sr nt 5.125 12/01/22	Baa3	J&D 01	101.28	fr	06/01/19	No	---	---	---	---	1100	01/28/15	0.00
03674XAF	gtd sr nt 5.625 06/01/23	Baa3	J&D 01	102.81	fr	06/01/19	No	---	---	---	---	750	02/04/16	0.00
03674XAJ	Antero Res Corp gtd sr nt 5 03/01/25	Baa3	M&S 01	103.75	fr	03/01/20	No	---	---	---	---	600	06/23/17	0.00
03674PAL	Antero Res Fin Corp sr nt 5.375 11/01/21	Baa3	M&N 01	100.00	fr	11/01/19	No	---	---	---	---	1000	04/28/14	0.00
036752AG	Anthem Inc global nt 4.101 03/01/28	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	---	1250	02/27/18	100.00
036752AH	global nt 4.55 03/01/48	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	---	850	02/27/18	99.66
037389BB	Aon Corp global gtd sr nt 4.5 12/15/28	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	350	11/29/18	99.73
00203QAB	Ap Moller Maersk As sr nt rule 144a 3.75 09/22/24	Baa3	M&S 22	100.00	NoChange	No	---	---	---	---	---	500	09/15/14	99.66
00203QAD	sr nt rule 144a 3.875 09/28/25	Baa3	M&S 28	100.00	NoChange	No	---	---	---	---	---	500	09/21/15	98.99
037411BE	Apache Corp global sr nt 4.375 10/15/28	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	---	1000	08/14/18	99.84
03755LAA	Apergy Corp gtd sr nt rule 144a 6.375 05/01/26	B1	M&N 01	104.78	fr	05/01/21	No	---	---	---	---	300	04/19/18	100.00
03764BAB	Apex Tool Group LLC/Bc Mtn Fin Inc sr nt rule 144a 9 02/15/23	Caa1	F&A 15	102.00	fr	02/15/19	No	---	---	---	---	325	02/09/18	100.00
00213MAS	APX Group Inc gtd sr nt 7.625 09/01/23	Caa2	M&S 01	105.72	fr	09/01/19	No	---	---	---	---	400	09/08/17	100.00
00213MAK	APX Group Inc gtd sr secd nt 7.875 12/01/22	B1	J&D 01	101.97	fr	12/01/19	No	---	---	---	---	900	07/08/16	0.00
00213MAD	sr nt 8.75 12/01/20	Caa2	J&D 01	100.00	fr	12/01/19	No	---	---	---	---	930	09/24/13	0.00
03838WAA	AQUARION CO sr nt rule 144a 4 08/15/24	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	---	360	08/19/14	99.58
03845EAA	Arab Pete Invts Corp mtn rule 144a 4.125 09/18/23	Aa3	M&S 18	N.C.	---	No	---	---	---	---	---	750	09/11/18	99.83
038522AQ	Aramark Svcs Inc sr nt rule 144a 5 02/01/28	Baa3	F&A 01	102.50	fr	02/01/23	No	---	---	---	---	1150	01/10/18	100.00
03938LAY	ArcelorMittal SA Luxembourg global nt 5.125 06/01/20	Baa3	J&D 01	---	---	No	---	---	---	---	---	324.229	05/27/15	100.00
03938LAQ	ArcelorMittal SA Luxembourg global nt 5.25 08/05/20	Baa3	F&A 05	---	---	No	---	---	---	---	---	625.63	08/02/10	98.46
03938LAU	global nt 6 03/01/21	Baa3	M&S 01	---	---	No	---	---	---	---	---	756.095	02/28/11	99.36
03938LAX	ArcelorMittal SA Luxembourg global nt 6.25 02/25/22	Baa3	F&A 25	---	---	No	---	---	---	---	---	659.157	02/23/12	99.28
03938LAZ	global nt 6.125 06/01/25	Baa3	J&D 01	---										

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
039483BO	Archer Daniels Midland Co global nt 4.5 03/15/49	A2	M&S 15	100.00	NoChange	No	---	---	---	---	600	11/28/18	98.94	
03968AAA	ARD Secs Fin SARL sr secd pik toggle nt rule	Caa2	J&J 31	104.38	fr 09/15/19	No	---	---	---	---	350	01/11/18	100.00	
039854AA	144a 8.75 01/31/23	B3	J&J 15	104.31	fr 07/15/20	No	---	---	---	---	235	11/02/18	100.00	
040114HN	Ardonagh Midco 3 PLC sr secd nt rule 144a 8.625 07/15/23	B2	J&D 28	---	---	No	---	---	---	---	2602.855	05/18/18	0.00	
04021LAA	Argentina Rep bd 7.125 06/28/17	Caa3	M&S 15	103.56	fr 03/15/19	No	---	---	---	---	1900	02/18/15	100.00	
040555CX	Argos Merger Sub Inc sr nt rule 144a 7.125 03/15/23	Aa2	F&A 15	100.00	NoChange	No	---	---	---	---	300	08/07/18	99.29	
00216LAA	Arizona Pub Svc Co nt 4.2 08/15/48	A1	J&D 14	N.C.	---	No	---	---	---	---	500	06/07/18	99.46	
04351LAA	ASB Bk Ltd mtn rule 144a 3.75 06/14/23	Aa2	M&N 15	---	---	- Yes	---	---	---	---	425	06/12/13	100.00	
04364VAA	Ascension Health Alliance bd ser 2013-a 4.847 11/15/53	B2	A&O 01	107.50	fr 04/01/20	No	---	---	---	---	975	03/30/17	100.00	
04364VAG	Ascent Res Utica Hldgs LLC/ ARU Fin Corp sr nt rule	B2	M&N 01	103.50	fr 11/01/21	No	---	---	---	---	600	09/26/18	99.24	
045054AD	Ashtead Cap Inc 2nd priority sr secd nt rule	Baa3	A&O 01	102.81	fr 10/01/19	No	---	---	---	---	500	09/10/14	100.00	
045054AC	144a 5.625 10/01/24	Baa3	F&A 15	103.09	fr 08/15/20	No	---	---	---	---	600	08/02/17	100.00	
045054AF	2nd priority sr secd nt rule 144a 4.125 08/15/25	Baa3	F&A 15	102.19	fr 08/15/22	No	---	---	---	---	600	08/02/17	100.00	
045054AH	sr secd 2nd priority nt rule 144a 4.375 08/15/27	Baa3	F&A 01	103.94	fr 08/01/21	No	---	---	---	---	600	07/23/18	100.00	
045054AA	2nd priority sr secd nt rule 144a 5.25 08/01/26	Baa3	M&N 15	---	---	No	---	---	---	---	500	06/08/16	100.00	
045167DP	Asian Dev Bk global mtn fltgr rt ser 867-01-1 2.97819 06/16/21	Aaa	M.J.S&D 16	N.C.	---	No	---	---	---	---	500	06/08/16	100.00	
045167EF	global nt 2.125 01/20/21	Aaa	J&J 20	N.C.	---	No	---	---	---	---	3750	01/11/18	99.89	
045167EG	global nt 2.75 01/19/28	Aaa	J&J 19	N.C.	---	No	---	---	---	---	1500	01/11/18	99.71	
00215JAA	ASP AMC Merger Sub Inc sr nt rule 144a 8 05/15/25	Caa2	M&N 15	104.00	fr 05/15/20	No	---	---	---	---	500	04/17/17	100.00	
04530DAC	Aspen Ins Hldgs Ltd global sr nt 6 12/15/20	Baa1	J&D 15	---	---	No	---	---	---	---	125	12/07/10	99.65	
04530DAD	Aspen Ins Hldgs Ltd global sr nt 4.65 11/15/23	Baa1	M&N 15	---	---	No	---	---	---	---	300	11/05/13	99.89	
04621XAF	Assurant Inc global sr nt 4 03/15/23	Baa3	M&S 15	---	---	No	---	---	---	---	350	03/25/13	99.64	
04621XAH	global sr nt 4.2 09/27/23	Baa3	M&S 27	100.00	NoChange	No	---	---	---	---	300	03/22/18	99.77	
04621XAJ	global sr nt 4.9 03/27/28	Baa3	M&S 27	100.00	NoChange	No	---	---	---	---	300	03/22/18	99.62	
04621XAL	global sr nt fltgr rt 3.86188 03/26/21	Baa3	M.J.S&D 26	100.00	NoChange	No	---	---	---	---	300	03/22/18	100.00	
04621XAK	global sub nt fixed fltgr rt 7 03/27/48	Ba1	M&S 27	100.00	NoChange	No	---	---	---	---	400	03/22/18	100.00	
04621XAD	sr nt 6.75 02/15/34	Baa3	F&A 15	N.C.	---	No	91.20	bid	7.44	115.62	110.20	375	05/13/04	0.00
04621WAC	Assured Gty US Hldgs Inc global gtd sr nt 5 07/01/24	Baa2	J&J 01	---	---	No	---	---	---	---	500	06/17/14	99.80	
04622DAA	Assured Gty US Hldgs Inc gtd enhanced jr sub deb ser	Baa3	M.J.S&D 15	100.00	NoChange	No	69.50	bid	6.73	---	112.98	150	12/13/06	99.81
04621WAA	a 5.16819 12/15/66	Baa2	J&D 01	---	---	No	75.54	bid	9.11	117.99	---	200	05/13/04	98.65
046353AR	Assured Gty US Hldgs Inc sr nt 3.5 08/17/23	A3	F&A 17	100.00	NoChange	No	---	---	---	---	850	08/14/18	99.67	
046353AT	global sr nt 4 01/17/29	A3	J&J 17	100.00	NoChange	No	---	---	---	---	1000	08/14/18	99.59	
046353AU	global sr nt 4.375 08/17/48	A3	F&A 17	100.00	NoChange	No	---	---	---	---	750	08/14/18	98.94	
046353AS	global sr nt fltgr rt 3.305 08/17/23	A3	F.M.A&N 17	N.C.	---	No	---	---	---	---	400	08/14/18	100.00	
00209TAB	AT&T Broadband Corp nt 9.455 11/15/22	A3	M&N 15	N.C.	---	No	130.33	bid	6.18	140.13	135.68	1072.058	10/04/02	0.00
001957BD	AT&T Corp sr nt 8 11/15/31	Baa2	M&N 15	---	---	No	124.02	bid	6.17	130.65	126.79	203.984	07/02/02	0.00
00206RCJ	AT&T Inc eur\$ global nt 2.45 03/15/35	Baa2	Mar 15	100.00	NoChange	No	---	---	---	---	1250	02/23/15	99.33	
00206RCC	AT&T Inc global nt 2.3 03/11/19	Baa2	M&S 11	---	---	No	---	---	---	---	1850	03/05/14	100.00	
00206RCL	global nt 2.45 06/30/20	Baa2	J&D 30	100.00	NoChange	No	---	---	---	---	2750.441	04/23/15	99.95	
00206RDA	global nt 5 03/01/21	Baa2	M&S 01	---	---	No	---	---	---	---	1119.88	03/11/16	0.00	
00206RAX	global nt 4.45 05/15/21	Baa2	M&N 15	---	---	No	---	---	---	---	853.159	04/26/11	99.92	
00206RAZ	AT&T Inc global nt 3.875 08/15/21	Baa2	F&A 15	---	---	No	---	---	---	---	1171.605	08/15/11	99.70	
00206RGF	AT&T Inc global nt 7.85 01/15/22	Baa2	J&J 15	---	---	No	---	---	---	---	83.184	10/25/18	0.00	
00206RBD	AT&T Inc global nt 3 02/15/22	Baa2	F&A 15	---	---	No	---	---	---	---	1456.834	02/08/12	99.80	
00206RCM	AT&T Inc global nt 3 06/30/22	Baa2	J&D 30	100.00	NoChange	No	---	---	---	---	1961.516	04/23/15	99.97	
00206RBN	global nt 2.625 12/01/22	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1118.743	12/06/12	99.92	
00206RCE	global nt 3.9 03/11/24	Baa2	M&S 11	100.00	NoChange	No	---	---	---	---	1000	03/05/14	99.70	
00206RCN	global nt 3.4 05/15/25	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	5000	04/23/15	99.70	
00206RGH	global nt 7.125 03/15/26	Baa2	M&S 15	---	---	No	---	---	---	---	257.2	10/25/18	0.00	
00206RGK	global nt 6.875 10/15/27	Baa2	A&O 15	---	---	No	---	---	---	---	11	10/25/18	0.00	
00206RGN	global nt 6.55 01/15/28	Baa2	J&J 15	---	---	No	---	---	---	---	114.586	10/25/18	0.00	
00206RGL	global nt 4.1 02/15/28	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	2449.011	10/25/18	0.00	
00206RGM	global nt 6.375 06/01/28	Baa2	J&D 01	---	---	No	---	---	---	---	95.418	10/25/18	0.00	
00206RGQ	global nt 4.3 02/15/30	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	3156.272	10/25/18	0.00	
00206RGR	global nt 7.875 02/15/30	Baa2	F&A 15	---	---	No	---	---	---	---	201.852	10/25/18	0.00	
00206RGV	global nt 8.75 03/01/31	Baa2	M&S 01	---	---	No	---	---	---	---	216.393	10/25/18	0.00	
00206RGS	global nt 6.875 10/15/31	Baa2	A&O 15	---	---	No	---	---	---	---	169.287	10/25/18	0.00	
00206RGU	global nt 8.25 11/15/31	Baa2	M&N 15	---	---	No	---	---	---	---	217.786	10/25/18	0.00	
00206RGT	global nt 7.125 12/15/31	Baa2	J&D 15	---	---	No	---	---	---	---	148.73	10/25/18	0.00	
00206RGX	global nt 6.55 06/15/34	Baa2	J&D 15	---	---	No	---	---	---	---	143.801	10/25/18	0.00	
00206RGW	global nt 6 11/15/34	Baa2	M&N 15	---	---	No	---	---	---	---	71.388	10/25/18	0.00	
00206RCP	global nt 4.5 05/15/35	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	2500	04/23/15	99.71	
00206RFW	global nt 4.9 08/15/37	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	1278.679	10/31/18	0.00	
00206RAD	global nt 6.5 09/01/37	Baa2	M&S 01	---	---	No	106.24	bid	6.09	---	412.098	08/28/07	99.57	
00206RAG	global nt 6.3 01/15/38	Baa2	J&J 15	---	---	No	103.73	bid	6.05	---	849.36	12/03/07	99.56	
00206RAN	global nt 6.4 05/15/38	Baa2	M&N 15	---	---	No	105.44	bid	6.04	---	229.036	05/08/08	99.62	
00206RAS	AT&T Inc global nt 6.55 02/15/39	Baa2	F&A 15	---	---	No	107.26	bid	6.08	---	510.063	01/29/09	99.44	
00206RBA	global nt 5.55 08/15/41	Baa2	F&A 15	---	---	No	---	---	---	---	1009.543	08/15/11	99.34	
00206RCG	AT&T Inc global nt 4.8 06/15/44	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	2500	06/03/14	99.64	
00206RCQ	global nt 4.75 05/15/46	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	3500	04/23/15	99.64	
00206RHA	global nt 5.15 11/15/46	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	1750.725	10/25/18	0.00	
00206RDJ	global nt 4.5 03/09/48	Baa2	M&S 09	100.00	NoChange	No	---	---	---	---	4497.895	11/16/16	0.00	
00206RDK	global nt 4.55 03/09/49	Baa2	M&S 09	100.00	NoChange	No	---	---	---	---	2494.478	11/16/16	0.00	
00206RFU	global nt 5.15 02/15/50	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	1694.666	10/31/18	0.00	
00206RFS	global nt 5.3 08/15/58	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	643.744	10/31/18	0.00	
00206R40	AT&T Inc global nt 5.625 08/01/67	Baa2	F.M.A&N 01	100.00	NoChange	No	---	---	---	---	825	07/25/18	100.00	
00206RHD	AT&T Inc global nt 7.12 07/15/97	Baa2	J&J 15	---	---	No	---	---	---	---	85.856	10/25/18	0.00	
00206RCY	global nt 5.2 03/15/20	Baa2	M&S 15	---	---	No	---	---	---	---	890.148	03/11/16	0.00	
00206RCZ	global nt 4.6 02/15/21	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	682.696	03/11/16	0.00	
00206RDB	global nt 3.8 03/15/22	Baa2	M&S 15	---	---	No	---	---	---	---	1012.016	03/11/16	0.00	
00206RDC	global nt 4.45 04/01/24													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
00206RET	AT&T Inc global nt rule 144a 7.85 01/15/22	Baa2	J&J 15	N.C.	-	No	---	---	---	---	83.184	10/31/17	0.00	
00206REU	global nt rule 144a 7.10 01/25	Baa2	A&O 01	N.C.	-	No	---	---	---	---	55.006	10/31/17	0.00	
00206REV	global nt rule 144a 7.125 03/15/26	Baa2	M&S 15	N.C.	-	No	---	---	---	---	257.2	10/31/17	0.00	
00206REW	global nt rule 144a 7.3 08/15/26	Baa2	F&A 15	N.C.	-	No	---	---	---	---	21.27	10/31/17	0.00	
00206REY	global nt rule 144a 6.875 10/15/27	Baa2	A&O 15	N.C.	-	No	---	---	---	---	11	10/31/17	0.00	
00206REZ	global nt rule 144a 6.55 01/15/28	Baa2	J&J 15	N.C.	-	No	---	---	---	---	114.586	10/31/17	0.00	
00206RFA	global nt rule 144a 6.375 06/01/28	Baa2	J&D 01	N.C.	-	No	---	---	---	---	95.418	10/31/17	0.00	
00206RFB	global nt rule 144a 6.5 03/15/29	Baa2	M&S 15	N.C.	-	No	---	---	---	---	6.82	10/31/17	0.00	
00206RFC	global nt rule 144a 7.875 02/15/30	Baa2	F&A 15	N.C.	-	No	---	---	---	---	201.852	10/31/17	0.00	
00206RFD	global nt rule 144a 8.75 03/01/31	Baa2	M&S 01	N.C.	-	No	---	---	---	---	216.393	10/31/17	0.00	
00206RFE	global nt rule 144a 6.875 10/15/31	Baa2	A&O 15	N.C.	-	No	---	---	---	---	169.287	10/31/17	0.00	
00206RFF	global nt rule 144a 8.25 11/15/31	Baa2	M&N 15	N.C.	-	No	---	---	---	---	217.786	10/31/17	0.00	
00206RFG	global nt rule 144a 7.125 12/15/31	Baa2	J&D 15	N.C.	-	No	---	---	---	---	148.73	10/31/17	0.00	
00206RFH	global nt rule 144a 6.55 06/15/34	Baa2	J&D 15	N.C.	-	No	---	---	---	---	143.801	10/31/17	0.00	
00206RFJ	global nt rule 144a 6.11 15/34	Baa2	M&N 15	N.C.	-	No	---	---	---	---	71.388	10/31/17	0.00	
00206RFK	global nt rule 144a 5.95 01/05/38	Baa2	J&J 15	N.C.	-	No	---	---	---	---	8.04	10/31/17	0.00	
00206RFL	global nt rule 144a 5.85 11/15/45	Baa2	M&N 15	N.C.	-	No	---	---	---	---	0.379	10/31/17	0.00	
00206RFM	global nt rule 144a 5.15 11/15/46	Baa2	M&N 15	N.C.	-	No	---	---	---	---	1750.725	10/31/17	0.00	
00206RFN	global nt rule 144a 7.12 01/01	Baa2	J&D 01	N.C.	-	No	---	---	---	---	45.534	10/31/17	0.00	
00206RFP	global nt rule 144a 6.65 12/15/95	Baa2	J&D 15	N.C.	-	No	---	---	---	---	32.05	10/31/17	0.00	
00206RFO	global nt rule 144a 7.12 07/15/97	Baa2	J&J 15	N.C.	-	No	---	---	---	---	85.856	12/01/17	0.00	
00206RGR	global sr nt 2.8 02/17/21	Baa2	F&A 17	100.00	NoChange	No	---	---	---	---	1694.999	01/29/16	99.82	
00206RDN	global sr nt 3.2 03/01/22	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	1250	01/31/17	99.92	
00206RCS	global sr nt 3.6 02/17/23	Baa2	F&A 17	100.00	NoChange	No	---	---	---	---	1890.061	01/29/16	99.92	
00206RDP	global sr nt 3.8 03/01/24	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	750	01/31/17	99.94	
00206RDD	global sr nt 4.25 03/01/27	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	2000	01/31/17	99.94	
00206RDR	global sr nt 5.25 03/01/37	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	3000	01/31/17	99.53	
00206RCU	global sr nt 5.65 02/15/47	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	1500	01/29/16	99.77	
00206RDS	global sr nt 5.45 03/01/47	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	2000	01/31/17	99.44	
00206RDT	global sr nt 5.7 03/01/57	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	01/31/17	99.40	
00206RDT	global sr nt 4.125 02/17/26	Baa2	F&A 17	100.00	NoChange	No	---	---	---	---	2650	01/29/16	99.93	
00206RDU	global sr nt fltg rt 3.08631 01/15/20	Baa2	J,A,J&O 15	---	-	No	---	---	---	---	800	03/23/17	100.00	
00206RDV	global sr nt fltg rt 3.38631 07/15/21	Baa2	J,A,J&O 15	---	-	No	---	---	---	---	1500	05/16/17	100.00	
00206RAB	nt 6.8 05/15/36	Baa2	M&N 15	---	-	No	110.10	bid	6.11	---	128.33	05/15/06	99.61	
00206RFX	nt fltg rt rule 144a 3.50413 02/15/23	Baa2	F,M,A&N 14	N.C.	-	No	---	---	---	---	250.418	03/28/18	0.00	
00206RBH	nt rule 4.3 12/15/42	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	1955.149	05/14/13	0.00	
00206RER	nt rule 144a 4.1 02/15/28	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	2449.011	10/31/17	0.00	
00206RES	nt rule 144a 4.3 02/15/30	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	3156.272	10/31/17	0.00	
00206RFV	nt rule 144a 4.9 08/15/37	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	1278.679	03/29/18	0.00	
00206RFT	nt rule 144a 5.15 02/15/50	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	1694.666	03/29/18	0.00	
00206RFR	nt rule 144a 5.3 08/15/58	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	643.744	03/29/18	0.00	
00206RAE	nt zero cpn rule 144a 0.11 27/22	Baa2	---	84.48	fr 05/27/19	No	---	---	---	---	592	11/19/07	0.00	
04650NAB	AT&T Inc sr nt 5.35 09/01/40	Baa2	M&S 01	---	-	No	---	---	---	---	1789.298	04/13/11	0.00	
U04644BA	AT&T Inc sr nt 5.5 06/15/47	Baa2	J&D 15	100.00	fr 06/15/20	No	---	---	---	---	1430	03/02/17	99.90	
048303CC	Atlantic City Elec Co 1st mtg bd 5.8 05/15/34	A3	M&N 15	---	-	No	87.52	bid	6.73	106.27	101.60	120	04/01/04	99.69
048303CE	1st mtg bd 4.35 04/01/21	A3	A&O 01	100.00	NoChange	No	---	---	---	---	200	03/29/11	99.85	
048303CF	1st mtg bd 3.375 09/01/24	A3	M&S 01	100.00	NoChange	No	---	---	---	---	150	08/18/14	99.96	
048303CH	global 1st mtg bd 4.10 15/28	A3	A&O 15	100.00	NoChange	No	---	---	---	---	350	10/09/18	99.90	
048825AW	Atlantic Richfield Co deb 9 04/01/21	A1	A&O 01	N.C.	-	No	143.24	bid	4.27	137.03	132.84	15	03/21/91	99.80
048825BA	deb 8.25 02/01/22	A1	F&A 01	N.C.	-	No	130.62	bid	4.97	137.21	132.87	70	01/21/92	98.80
048825AY	deb 9 05/01/31	A1	M&N 01	N.C.	-	No	120.31	bid	7.31	165.04	158.51	28	05/01/91	100.00
048825AZ	deb 9.125 08/01/31	A1	F&A 01	N.C.	-	No	131.86	bid	6.60	142.60	137.35	28	07/30/91	99.20
048825BB	deb 8.75 03/01/32	A1	M&S 01	N.C.	-	No	115.42	bid	7.48	155.26	149.15	34	02/19/92	100.00
049560AA	Atmos Energy Corp deb 6.75 07/15/28	A2	J&J 15	---	-	No	110.84	bid	5.85	117.59	113.26	150	07/22/98	99.11
049560AJ	global sr nt 8.5 03/15/19	A2	M&S 15	---	-	No	125.49	bid	5.11	---	---	450	03/23/09	99.81
049560AN	Atmos Energy Corp global sr nt 3 06/15/27	A2	J&D 15	100.00	NoChange	No	---	---	---	---	500	06/05/17	99.72	
049560AK	global sr nt 5.5 06/15/41	A2	J&D 15	100.00	NoChange	No	---	---	---	---	400	06/07/11	99.68	
049560AL	global sr nt 4.15 01/15/43	A2	J&J 15	100.00	NoChange	No	---	---	---	---	500	01/08/13	99.81	
049560AM	global sr nt 4.125 10/15/44	A2	A&O 15	100.00	NoChange	No	---	---	---	---	750	10/06/14	99.81	
049560AP	global sr nt 4.3 10/01/48	A2	A&O 01	100.00	NoChange	No	---	---	---	---	600	10/01/18	99.50	
049560AG	sr nt 5.95 10/15/34	A2	A&O 15	---	-	No	72.43	bid	8.19	107.07	102.43	200	10/18/04	99.39
052113AA	Ausgrid Fin Ply Ltd gtd sr secd nt rule 144a 3.85 05/01/23	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	500	04/23/18	99.95	
052113AB	gtd sr secd nt rule 144a 4.35 08/01/28	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	500	04/23/18	99.91	
05330KAA	Autopistas Metropolitanas de Puerto Rico LLC sr secd nt rule 144a 6.75 06/30/35	Ba3	J&D 30	N.C.	-	No	---	---	---	---	435	08/02/13	100.00	
053332AU	Autozone Inc global sr nt 1.625 04/21/19	Baa1	A&O 21	---	-	No	---	---	---	---	250	04/18/16	99.93	
053332AL	Autozone Inc global sr nt 4 11/15/20	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/08/10	99.56	
053332AS	Autozone Inc global sr nt 2.5 04/15/21	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	250	04/20/15	99.96	
053332AM	Autozone Inc global sr nt 3.7 04/15/22	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	500	04/17/12	99.98	
053332AN	Autozone Inc global sr nt 2.875 01/15/23	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	300	11/01/12	99.67	
053332AP	global sr nt 3.125 07/15/23	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	500	04/18/13	99.45	
053332AR	global sr nt 3.25 04/15/25	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	400	04/20/15	99.73	
053332AT	global sr nt 3.125 04/21/26	Baa1	A&O 21	100.00	NoChange	No	---	---	---	---	400	04/18/16	99.97	
053332AV	global sr nt 3.75 06/01/27	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	600	04/06/17	100.00	
00234PAK	AV Homes Inc gtd sr nt 6.625 05/15/22	Ba3	M&N 15	103.31	fr 05/15/19	No	---	---	---	---	400	07/05/17	0.00	
05352AAC	Avantor Inc sr nt rule 144a 9 10/01/25	Caa2	A&O 01	106.75	fr 10/01/20	No	---	---	---	---	2000	09/22/17	100.00	
05352AAA	sr secd nt rule 144a 6 10/01/24	B2	A&O 01	104.50	fr 10/01/20	No	---	---	---	---	1500	09/22/17	100.00	
053611AJ	Avery Dennison Corp global sr nt 4.875 12/06/28	Baa2	J&D 06	100.00	NoChange	No	---	---	---	---	500	11/29/18	99.50	
053773AV	Avis Budget Car Rent LLC / Avis Budget Fin Inc gtd sr nt 5.5 04/01/23	B1	A&O 01	101.83	fr 04/01/19	No	---	---	---	---	674.97	07/02/13	0.00	
053773BA	Avis Budget Car Rent LLC / Avis Budget Fin Inc sr nt rule 144a 5.25 03/15/25	B1	M&S 15	100.00	NoChange	No	---	---	---	---	375	03/04/15	100.00	
053773BB	sr nt rule 144a 6.375 04/01/24	B1	A&O 01	104.78	fr 04/01/19	No	---	---						

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
054561AG	AXA Equitable Hldgs Inc sr nt rule 144a 4.35 04/20/28	Baa2	A&O 20	100.00	NoChange	No	---	---	---	---	1500	04/17/18	99.81	
054561AK	sr nt rule 144a 5.04/20/48	Baa2	A&O 20	100.00	NoChange	No	---	---	---	---	1500	04/17/18	99.71	
F06106AJ	Axa Finl Inc gbps sub nt 7.125 12/15/20	A3	Dec 15	---	---	---	0.00	---	106.85	103.59	325	12/12/00	99.89	
054536AA	Axa S A sub nt 8.6 12/15/30	A3	J&D 15	---	---	---	116.66	bid	7.21	138.39	1250	12/12/00	99.71	
05462GAJ	Axtel S A B De C V sr nt rule 144a 6.375 11/14/24	Ba3	M&N 14	104.78	fr 11/14/20	No	---	---	---	---	500	11/09/17	100.00	
05508RAE	B & G Foods Hldgs Corp gtd sr nt 5.25 04/01/25	B2	A&O 01	103.94	fr 04/01/20	No	---	---	---	---	900	03/29/17	100.00	
05508WAA	B&G Foods Inc gtd sr nt 4.625 06/01/21	B2	J&D 01	100.00	fr 06/01/19	No	---	---	---	---	700	05/20/13	100.00	
067316AE	Bacardi Ltd gtd sr nt rule 144a 4.45 05/15/25	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	750	04/24/18	99.74	
067316AF	gtd sr nt rule 144a 4.7 05/15/28	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	800	04/24/18	99.68	
067316AG	gtd sr nt rule 144a 5.15 05/15/38	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	350	04/24/18	99.64	
067316AH	gtd sr nt rule 144a 5.3 05/15/48	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	700	04/24/18	99.56	
067316AC	Bacardi Ltd sr nt rule 144a 4.5 01/15/21	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	300	01/18/11	99.79	
067316AD	sr nt rule 144a 2.75 07/15/26	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	500	07/07/16	99.63	
056623AA	Baffinland Iron Mines Corp/ Baffinland Iron Mines LP sr secd nt rule 144a 8.75 07/15/26	Caa1	J&J 15	106.56	fr 07/15/21	No	---	---	---	---	575	06/22/18	99.28	
056752AD	Baidu Inc global nt 2.75 06/09/19	A3	J&D 09	---	---	---	---	---	---	---	1000	06/04/14	99.32	
056752AB	global nt 3.5 11/28/22	A3	M&N 28	---	---	---	---	---	---	---	750	11/20/12	99.85	
056752AM	global nt 4.375 05/14/24	A3	M&N 14	100.00	NoChange	No	---	---	---	---	850	11/08/18	99.80	
056752AN	global nt 4.875 11/14/28	A3	M&N 14	100.00	NoChange	No	---	---	---	---	400	11/08/18	99.55	
056752AF	global sr nt 3.06/30/20	A3	J&D 30	---	---	---	---	---	---	---	750	06/23/15	99.87	
056752AH	global sr nt 2.875 07/06/22	A3	J&J 06	---	---	---	---	---	---	---	900	06/28/17	99.40	
056752AK	global sr nt 3.875 09/29/23	A3	M&S 29	100.00	NoChange	No	---	---	---	---	1000	03/22/18	99.90	
056752AG	global sr nt 4.125 06/30/25	A3	J&D 30	---	---	---	---	---	---	---	500	06/23/15	99.83	
056752AJ	global sr nt 3.625 07/06/27	A3	J&J 06	---	---	---	---	---	---	---	600	06/28/17	99.58	
056752AL	global sr nt 4.375 03/29/28	A3	M&S 29	100.00	NoChange	No	---	---	---	---	500	03/22/18	99.43	
058498AU	Ball Corp global gtd sr nt 4.375 12/15/20	Ba1	J&J 01	---	---	---	---	---	---	---	1000	12/02/15	100.00	
058498AR	Ball Corp global gtd sr nt 5.03/15/22	Ba1	M&S 15	---	---	---	---	---	---	---	750	02/24/12	100.00	
058498AS	global gtd sr nt 4.11/15/23	Ba1	M&N 15	---	---	---	---	---	---	---	1000	05/09/13	100.00	
058498AV	Ball Corp global gtd sr nt 4.875 03/15/26	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	750	03/06/18	100.00	
058498AT	Ball Corp global gtd sr nt rule 144a 5.25 07/01/25	Ba1	J&J 01	---	---	---	---	---	---	---	1000	06/22/15	100.00	
059165EK	Baltimore Gas & Elec Co global nt 4.25 09/15/48	A3	M&S 15	100.00	NoChange	No	---	---	---	---	300	09/17/18	99.92	
059438AL	Banc One Corp sr sub nt 8.53 03/01/19	A3	M&S 01	N.C.	---	No	111.39	bid	6.91	133.44	131.32	145.827	02/18/98	0.00
059438AG	sub deb 7.75 07/15/25	A3	J&J 15	N.C.	---	No	116.25	bid	6.21	125.78	121.59	300	07/20/95	98.99
059438AH	sub deb 7.625 10/15/26	A3	A&O 15	N.C.	---	No	113.86	bid	6.36	125.66	123.53	500	10/24/96	99.19
059438AK	sub deb 8.04/29/27	A3	A&O 29	N.C.	---	No	120.84	bid	6.16	132.40	125.68	500	04/24/97	98.65
05890JAA	Banco Bilbao Vizcaya Argentaria Colombia Sa sub nt rule 144a 4.875 04/21/25	Baa3	A&O 21	---	---	---	---	---	---	---	400	04/16/15	99.91	
05946KAD	Banco Bilbao Vizcaya Argentaria S A global sr nt 3.10/20/20	A3	A&O 20	---	---	---	---	---	---	---	1000	10/13/15	99.56	
05949RAE	Banco BMG S A sub nt rule 144a 8.875 08/05/20	B2	F&A 05	N.C.	---	No	---	---	---	---	164.67	07/29/10	100.00	
05946NAG	Banco Bradesco S A Grand Cayman Brh sub nt rule 144a 6.75 09/29/19	Ba3	M&S 29	N.C.	---	No	103.50	bid	6.28	---	---	750	09/22/09	100.00
05946NAJ	sub nt rule 144a 5.9 01/16/21	Ba3	J&J 16	N.C.	---	No	---	---	---	---	1600	08/09/10	99.62	
05946NAK	sub nt rule 144a 5.75 03/01/22	Ba3	M&S 01	N.C.	---	No	---	---	---	---	1100	02/23/12	100.00	
05952VAA	Banco BTG Pactual SA Luxembourg Brh perp jr sub nt rule 144a 8.75 12/30/99	B2	M&S 18	100.00	NoChange	No	---	---	---	---	910	09/11/14	100.00	
059514AE	Banco De Bogota sr nt rule 144a 4.375 08/03/27	Baa2	F&A 03	N.C.	---	No	---	---	---	---	600	07/27/17	98.51	
059514AB	sub nt rule 144a 5.375 02/19/23	Ba2	F&A 19	N.C.	---	No	---	---	---	---	500	02/11/13	100.00	
059514AC	sub nt rule 144a 6.25 05/12/26	Ba2	M&N 12	N.C.	---	No	---	---	---	---	1100	05/09/16	98.18	
05956NAE	Banco De Credito E Inversiones sr nt rule 144a 4.02/11/23	A2	F&A 11	N.C.	---	No	---	---	---	---	500	02/06/13	99.28	
05957NAR	Banco Do Brasil S A mln rule 144a 6.01/22/20	Ba2	J&J 22	N.C.	---	No	---	---	---	---	500	01/15/10	99.45	
05957UAD	Banco Do Nordeste Do Brasil S A sr nt rule 144a 4.375 05/03/19	Ba2	M&N 03	N.C.	---	No	---	---	---	---	300	04/26/12	99.26	
05968DAB	Banco Internacional Del Peru S A A sr nt rule 144a 3.375 01/18/23	Baa2	J&J 18	---	---	---	---	---	---	---	462.672	01/10/18	99.94	
05962GAF	Banco Mercantile Del Norte S A Grand Cayman Brh sub nt rule 144a 5.75 10/04/31	Ba1	A&O 04	N.C.	---	No	---	---	---	---	500	09/29/16	98.14	
05970AAA	Banco Nacional de Comercio Exterior S N C Gtd sr nt rule 144a 4.375 10/14/25	A3	A&O 14	---	---	---	---	---	---	---	1000	10/06/15	99.72	
059613AB	Banco Nacional De Costa Rica sr nt rule 144a 6.25 11/01/23	B1	M&N 01	N.C.	---	No	---	---	---	---	500	10/25/13	99.07	
059614AP	Banco Nacional de Desenvolvimento Economico E Social sr nt rule 144a 4.75 05/09/24	Ba2	M&N 09	N.C.	---	No	---	---	---	---	496.798	05/02/17	99.71	
05967GAA	Banco Safra S A sub nt rule 144a 6.75 01/27/21	Ba3	J&J 27	N.C.	---	No	---	---	---	---	500	01/20/11	99.66	
05958AAJ	Banco Santander Brasil S A (Cayman Island Branch) gtd sr nt 3.875 10/10/22	Ba2	A&O 10	N.C.	---	No	---	---	---	---	1818.5	10/03/12	98.98	
05958AAB	perp jr sub sec rule 144a 9.12/30/99	B2	J&D 18	100.00	NoChange	No	---	---	---	---	2185.2	06/11/14	100.00	
05958AAC	sub nt rule 144a 5.375 01/15/21	Ba3	J&J 15	N.C.	---	No	---	---	---	---	660	09/28/10	99.32	
05958AAD	sub nt rule 144a 5.875 01/26/22	Ba3	J&J 26	N.C.	---	No	---	---	---	---	1500	05/19/11	98.69	
05958AAH	sub nt rule 144a 5.875 01/19/23	Ba3	J&J 19	N.C.	---	No	---	---	---	---	750	06/12/12	99.02	
05969BAA	Banco Santander Mexico SA Institucion de Banca Multiple Grupo sr nt rule 144a 4.125 11/09/22	A3	M&N 09	---	---	---	---	---	---	---	1000	11/06/12	98.18	
05969BAB	sub cap tier 2 fixed/fltg rt nt rule 144a 5.95 01/30/24	Baa3	J&J 30	100.00	NoChange	No	---	---	---	---	77.093	12/18/13	99.23	
05964HAJ	Banco Santander S A global sr non pfd nt 4.379 04/12/28	Baa1	A&O 12	N.C.	---	No	---	---	---	---	1250	04/09/18	100.00	
05964HAG	global sr non pfd nt 3.848 04/12/23	Baa1	A&O 12	N.C.	---	No	---	---	---	---	1250	04/09/18	100.00	
05964HAH	global sr non pfd nt fltg rt 3.54519 04/12/23	Baa1	J.A.&O 12	N.C.	---	No	---	---	---	---	500	04/09/18	100.00	
05967DAA	Banco Votorantim SA sub nt rule 144a 7.375 01/21/20	Ba3	J&J 21	N.C.	---	No	---	---	---	---	846.171	01/12/10	100.00	
05968LAG	Bancolumbia S A sr nt 5.95 06/03/21	Baa2	J&D 03	---	---	---	---	---	---	---	995.643	09/15/11	0.00	
05988LAA	Banff Merger Sub Inc sr nt rule 144a 9.75 09/01/26	Caa2	M&S 01	104.88	fr 09/01/21	No	---	---	---	---	1475	08/09/18	100.00	
059895AQ	Bangkok Bank nt rule 144a 5.10/03/23	Baa1	A&O 03	---	---	---	---	---	---	---	500	09/24/13	99.96	
059895AL	sr nt rule 144a 4.8 10/18/20	Baa1	A&O 18	---	---	---	---	---	---	---	800	10/13/10	99.58	
059895AN	sr nt rule 144a 3.875 09/27/22	Baa1	M&S 27	N.C.	---	No	---	---	---	---	800	09/18/12	99.38	
059895AH	sub global nt rule 144a 9.025 03/15/29	Baa3	M&S 15	N.C.	---	No	113.50	bid	7.80	127.92	124.80	450	01/26/99	0.00
059895AR	Bangkok Bk Pub Ltd Hong Kong Brh sr nt rule 144a 4.05 03/19/24	Baa1	M&S 19	---	---	---	---	---	---	---	600	09/12/18	99.85	
059895AS	sr nt rule 144a 4.45 09/19/28	Baa1	M&S 19	---	---	---	---	---	---	---	600	09/12/18	99.74	
060622AA	Bank Baroda London BRH sr nt rule 144a 4.875 07/23/19	Baa3	J&J 23	N.C.	---	No	---	---	---	---	1000	01/15/14	99.76	
061199AA	Bank China Hong Kong Ltd sub nt rule 144a 5.55 02/11/20	A3	F&A 11	N.C.	---	No	---	---	---	---	1623.25	02/04/10	99.59	
06279JAA	Bank Ireland Group PLC nt rule 144a 4.5 11/25/23	Baa3	M&N 25	N.C.	---	No	---	---	---	---	500	09/18/18	99.86	
06369ZCC	Bank Montreal sub nt 3.32 06/01/26	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	1250	05/25/16	99.99	
06368BQ6	Bank Montreal Que global sub nt fixed/fltg rt 4.338 10/05/28	Baa1	A&O 05	100.00	NoChange	No	---	---	---	---	850	10/02/18	100.00	
06368BGS	global sub nt fixed/fltg rt 3.803 12/15/32	Baa1	J&D 15	---	---	---	---	---	---	---	1250	12/07/17	100.00	
064149C8	Bank N S Halifax sr nt 4.375 01/13/21	Aa2	J&J 13	N.C.	---	No	---	---	---	---	750	01/06/11	99.84	
064159HT														

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
064159KT	Bank Nova Scotia B C global sr nt 2.5 01/08/21	Aa2	J&J 08	N.C.	-	No	---	---	---	---	1000	01/05/18	99.90
064159HM	global sr nt 2.45 03/22/21	Aa2	M&S 22	N.C.	-	No	---	---	---	---	1400	03/17/16	99.79
064159LG	global sr nt 3.125 04/20/21	Aa2	A&O 20	N.C.	-	No	---	---	---	---	1300	04/17/18	99.81
064159FL	global sr nt 2.8 07/21/21	Aa2	J&J 21	N.C.	-	No	---	---	---	---	1000	07/14/14	99.77
064159JG	global sr nt 2.7 03/07/22	Aa2	M&S 07	N.C.	-	No	---	---	---	---	1500	03/01/17	99.82
064159HD	global sr nt fltg rt 3.16919 01/15/19	Aa2	J,A,J&O 15	N.C.	-	No	---	---	---	---	500	01/12/16	100.00
064159JY	global sr nt fltg rt 2.82631 07/14/20	Aa2	J,A,J&O 14	N.C.	-	No	---	---	---	---	400	07/11/17	100.00
064159KU	global sr nt fltg rt 2.69806 01/08/21	Aa2	J,A,J&O 20	N.C.	-	No	---	---	---	---	500	01/05/18	100.00
064159LH	global sr nt fltg rt 2.909 04/20/21	Aa2	J,A,J&O 20	N.C.	-	No	---	---	---	---	700	04/17/18	100.00
064159JF	global sr nt fltg rt 3.40575 03/07/22	Aa2	M,J,S&D 07	N.C.	-	No	---	---	---	---	500	03/01/17	100.00
064159HC	global sr nt ser a 1.95 01/15/19	Aa2	J&J 15	N.C.	-	No	---	---	---	---	1000	01/12/16	99.88
064159HB	global sub nt 4.5 12/16/25	Baa1	J&D 16	---	---	No	---	---	---	---	1250	12/09/15	99.99
064159EH	sr nt fixed/ftg rt ser a 2.80925 04/29/19	Aa2	J,A,J&O 29	---	---	No	---	---	---	---	0.5	04/24/14	100.00
064159CB	sr nt fixed/ftg rt ser a 3.21625 05/08/20	Aa2	F,M,A&N 08	---	---	No	---	---	---	---	27	05/03/13	100.00
064159AS	sr nt fixed/ftg rt ser a 3.7775 03/14/22	Aa2	M,J,S&D 14	---	---	No	---	---	---	---	5	03/09/12	100.00
064159BY	sr nt fixed/ftg rt ser a 3.19881 04/17/23	Aa2	J,A,J&O 17	---	---	No	---	---	---	---	31.5	04/12/13	100.00
064159DY	sr nt fixed/ftg rt ser a 3.11344 03/28/19	Aa2	M,J,S&D 28	---	---	No	---	---	---	---	3.57	03/25/14	100.00
064159CV	sr nt fixed/ftg rt ser a 3.44119 11/27/20	Aa2	F,M,A&N 27	---	---	No	---	---	---	---	2	11/22/13	100.00
064159CP	cms) 0 07/29/33	Aa2	J,A,J&O 30	100.00	fr 01/30/19	No	---	---	---	---	34.5	07/25/13	100.00
064159CY	sr nt fixed/ftg rt ser a 3.36188 12/27/20	Aa2	M,J,S&D 27	---	---	No	---	---	---	---	0.5	12/20/13	100.00
064159JD	sr nt fltg rt 0.0 12/15/19	Aa2	M,J,S&D 05	N.C.	-	No	---	---	---	---	600	11/30/16	100.00
064159AW	sr nt ser a 3 07/30/24	Aa2	J&J 30	100.00	fr 01/30/19	No	---	---	---	---	5	07/25/12	100.00
064159GE	sr nt ser a 3.25 02/25/27	Aa2	F&A 25	100.00	fr 02/25/20	No	---	---	---	---	10	02/19/15	100.00
064159DW	sr nt step-up 3.25 03/28/24	Aa2	M&S 28	100.00	fr 03/28/19	No	---	---	---	---	2.5	03/25/14	100.00
064159DE	sr nt step-up ser a 3.75 01/30/24	Aa2	J&J 30	100.00	fr 01/30/19	No	---	---	---	---	3.527	01/27/14	100.00
064159DN	sr nt step-up ser a 3.5 02/27/24	Aa2	F&A 27	100.00	fr 02/27/19	No	---	---	---	---	1	02/24/14	100.00
064159EG	sr nt step-up ser a 3.25 04/29/24	Aa2	A&O 29	100.00	fr 04/29/19	No	---	---	---	---	1.5	04/24/14	100.00
064159EM	sr nt step-up ser a 3 05/29/24	Aa2	M&N 29	100.00	fr 05/29/19	No	---	---	---	---	2.075	05/27/14	100.00
064159EZ	sr nt step-up ser a 3 06/27/24	Aa2	J&D 27	100.00	fr 06/27/19	No	---	---	---	---	0.001	06/25/14	100.00
064159FJ	sr nt step-up ser a 3 07/30/24	Aa2	J&J 30	100.00	fr 07/30/19	No	---	---	---	---	0.5	07/25/14	100.00
064159FX	sr nt step-up ser a 3 09/29/24	Aa2	M&S 29	100.00	fr 09/29/19	No	---	---	---	---	1	09/25/14	100.00
064159HA	sr nt step-up ser a 2.75 12/29/25	Aa2	J&D 29	100.00	fr 06/29/19	No	---	---	---	---	2	12/22/15	100.00
064159CX	sr nt step-up ser a 3.75 12/27/28	Aa2	J&D 27	100.00	fr 06/27/19	No	---	---	---	---	3	12/20/13	100.00
064159DX	sr nt step-up ser a 3.75 03/28/29	Aa2	M&S 28	100.00	fr 03/28/19	No	---	---	---	---	3.5	03/25/14	100.00
064159EJ	sr nt step-up ser a 3.5 04/29/29	Aa2	A&O 29	100.00	fr 04/29/21	No	---	---	---	---	1.5	04/24/14	100.00
064159EN	sr nt step-up ser a 3 05/29/29	Aa2	M&N 29	100.00	fr 05/29/21	No	---	---	---	---	0.5	05/27/14	100.00
064159DV	sr nt step-up ser a 3.25 12/19/29	Aa2	J&D 19	100.00	fr 06/19/19	No	---	---	---	---	5	12/17/14	100.00
064159ER	sr nt step-up ser a 3.5 05/01/31	Aa2	F,M,A&N 01	100.00	fr 05/01/20	No	---	---	---	---	0.367	04/25/14	100.00
064159CE	sr nt step-up ser a 3.5 05/24/33	Aa2	M&N 24	100.00	fr 05/24/19	No	---	---	---	---	5	05/15/13	100.00
064159CG	sr nt step-up ser a 3.75 06/13/33	Aa2	J&D 13	100.00	fr 06/13/19	No	---	---	---	---	10.75	06/10/13	100.00
064159BM	sr nt step-up ser a 2.5 02/06/23	Aa2	F&A 06	100.00	fr 02/06/19	No	---	---	---	---	1	02/01/13	100.00
064159GV	sr nt step-up ser a 2.5 10/28/25	Aa2	A&O 28	100.00	fr 04/28/19	No	---	---	---	---	4.5	10/23/15	100.00
064159GY	sr nt step-up ser a 2.5 11/20/25	Aa2	M&N 20	100.00	fr 05/20/19	No	---	---	---	---	2	11/17/15	100.00
064159CH	sr nt step-up ser a 3.75 11/27/28	Aa2	M&N 27	100.00	fr 05/27/19	No	---	---	---	---	2	11/22/13	100.00
064159DD	sr nt step-up ser a 4 01/30/29	Aa2	J&J 30	100.00	fr 01/30/19	No	---	---	---	---	8	01/27/14	100.00
064159DO	sr nt step-up ser a 3.75 02/27/29	Aa2	F&A 27	100.00	fr 02/27/19	No	---	---	---	---	2	02/24/14	100.00
06425YAG	Bank of Eng London global nt rule 144a 2.5 03/05/21	Aa2	M&S 05	N.C.	-	No	---	---	---	---	2000	02/26/18	99.72
06422TAB	Bank Of N T Butterfield & Son Ltd sub nt fixed/ fltg rt 5.25 06/01/28	A3	J&D 01	100.00	fr 06/01/23	No	---	---	---	---	75	05/21/18	100.00
06652KAA	Bankunited Finl Corp global sr nt 4.875 11/17/25	Baa3	M&N 17	100.00	NoChange	No	---	---	---	---	400	11/12/15	99.03
066716AH	Banque Centrale de Tunisie sr nt rule 144a 5.75 01/30/25	B2	J&J 30	N.C.	-	No	---	---	---	---	1000	01/27/15	99.06
06675FAO	Banque Federative du Cr Mutuel mtn fltg rt rule 144a 0.0 07/20/23	Aa3	J,A,J&O 20	N.C.	-	No	---	---	---	---	400	07/16/18	100.00
06675FAR	mtn rule 144a 3.75 07/20/23	Aa3	J&J 20	N.C.	-	No	---	---	---	---	1100	07/16/18	99.56
06739FFU	Barclays Bank PLC nt rule 144a 10.179 06/12/21	Ba1	J&D 12	N.C.	-	No	---	---	---	---	1520.842	06/12/09	100.00
G0798GMT	Barclays Bk PLC gbp\$ perp fixed/ftg rt nt 6.125 12/30/99	Ba2	Apr 19	100.00	NoChange	No	---	---	---	---	400	03/26/02	98.66
G0798FBV	gbp\$ perp sub bd reg s fix/ftg rt 7.125 12/30/99	Ba2	Oct 24	100.00	NoChange	No	---	---	---	---	525	10/03/00	99.59
06738JYK	global mtn ser a 4 01/20/20	A2	J&J 20	N.C.	-	No	---	---	---	---	1.668	01/17/12	100.00
06739FHT	global sr nt 2.5 02/20/19	A2	F&A 20	N.C.	-	No	---	---	---	---	389.869	02/12/14	100.00
06739FFS	Barclays Bk PLC global sr nt 6.75 05/22/19	A2	M&N 22	N.C.	-	No	113.99	bid	4.93	---	595.089	05/19/09	99.78
06739GAR	global sr nt 5.125 01/08/20	A2	J&J 08	---	---	No	---	---	---	---	759.791	01/05/10	99.18
06739FJJ	global sr nt 2.65 01/11/21	A2	J&J 11	100.00	NoChange	No	---	---	---	---	2000	01/04/18	99.90
06739FHV	Barclays Bk PLC global sr nt 3.75 05/15/24	A2	M&N 15	---	---	No	---	---	---	---	591.743	05/12/14	99.97
06739GBP	Barclays Bk PLC global sr nt (lower tier 2) 5.14 10/14/20	Ba1	A&O 14	---	---	No	---	---	---	---	1093.685	10/06/10	100.00
06739FJK	global sr nt fltg rt 2.88044 01/11/21	A2	J,A,J&O 11	100.00	NoChange	No	---	---	---	---	1000	01/04/18	100.00
06738CAG	Barclays Bk PLC perp nt (tons) fixed/ftg rt rule 144a 6.86 12/30/99	Ba2	J&D 15	100.00	NoChange	No	---	---	---	---	178.63	09/18/02	100.00
06738EAT	Barclays PLC global nt fltg rt 4.03925 01/10/23	Baa3	J,A,J&O 10	100.00	NoChange	No	---	---	---	---	750	01/03/17	100.00
06738EAD	global sr nt 2.75 11/08/19	Baa3	M&N 08	N.C.	-	No	---	---	---	---	2000	11/03/14	99.65
06738EAL	global sr nt 3.25 01/12/21	Baa3	J&J 12	N.C.	-	No	---	---	---	---	1500	01/05/16	99.94
06738EAO	global sr nt 3.2 08/10/21	Baa3	F&A 10	N.C.	-	No	---	---	---	---	1350	08/03/16	99.94
06738EAS	global sr nt 3.684 01/10/23	Baa3	J&J 10	100.00	NoChange	No	---	---	---	---	1500	01/03/17	100.00
06738EAN	global sr nt 4.375 01/12/26	Baa3	J&J 12	N.C.	-	No	---	---	---	---	2500	01/05/16	99.51
06738EAU	global sr nt 4.337 01/07/28	Baa3	J&J 07	100.00	NoChange	No	---	---	---	---	1250	01/03/17	100.00
06738EAJ	global sr nt 5.25 08/17/45	Baa3	F&A 17	---	---	No	---	---	---	---	1500	08/10/15	99.76
06738EAV	global sr nt 4.95 01/10/47	Baa3	J&J 10	N.C.	-	No	---	---	---	---	1500	01/03/17	99.91
06738EAG	global sr nt 2.875 06/08/20	Baa3	J&D 08	---	---	No	---	---	---	---	1000	06/01/15	99.58
06738EBE	global sr nt fixed/ fltg rt 4.61 02/15/23	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	1750	11/07/18	99.98
06738EBB	global sr nt fixed/ fltg rt 4.338 05/16/24	Baa3	M&N 16	100.00	NoChange	No	---	---	---	---	1250	05/09/18	100.00
06738EBD	global sr nt fixed/ fltg rt 4.972 05/16/29	Baa3	M&N 16	100.00	NoChange	No	---	---	---	---	1750	05/09/18	100.00
06738EBF	global sr nt fltg rt 4.04613 02/15/23	Baa3	F,M,A&N 15	100.00	NoChange	No	---	---	---	---	750	11/07/18	100.00
06738EBC	global sr nt fltg rt 4.009 05/16/24	Baa3	F,M,A&N 16	100.00	NoChange	No	---	---	---	---	1500	05/09/18	100.00
06738EAW	Barclays PLC global sub nt 4.836 05/09/28	Ba1	M&										

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
06849RAG	[27] Barrick North Amer Fin LLC gtd nt 5.7 05/30/41	Baa2	M&N 30	---	---	No	---	---	---	---	850	08/03/11	0.00	
06849RAK	[27] Barrick North Amer Fin LLC gtd nt 5.75 05/01/43	Baa2	M&N 01	---	---	No	---	---	---	---	849.327	08/06/13	0.00	
06849UAC	[27] Barrick PD Australia Pty Ltd gtd nt 4.95 01/15/20	Baa2	J&J 15	---	---	No	---	---	---	---	248.467	11/23/09	0.00	
06849UAD	gtd nt 5.95 10/15/39	Baa2	A&O 15	---	---	No	---	---	---	---	834	11/23/09	0.00	
06985PAN	[14] Basic Energy Svcs Inc New gtd sr secd nt rule 144a 10.75 10/15/23	B3	A&O 15	105.38	fr 10/15/20	No	---	---	---	---	300	09/25/18	99.04	
07177MAL	Baxalta Inc sr nt 3.6 06/23/22	Baa3	J&D 23	100.00	NoChange	No	---	---	---	---	219.369	04/29/16	0.00	
07177MAC	sr nt rule 144a 2.875 06/23/20	Baa3	J&D 23	100.00	NoChange	No	---	---	---	---	0.764	06/18/15	99.97	
07177MAA	sr nt rule 144a 4.06/23/25	Baa3	J&D 23	100.00	NoChange	No	---	---	---	---	0.303	06/18/15	99.32	
071813AP	Baxter Intl Inc deb 7.65 02/01/27	Baa1	F&A 01	---	---	No	125.19	bid	5.49	131.70	5	01/29/97	99.86	
071813AM	deb 6.625 02/15/28	Baa1	F&A 15	---	---	No	104.17	bid	6.27	117.09	92.262	02/18/98	99.12	
071813BR	global sr nt 1.7 08/15/21	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	400	08/10/16	99.89	
071813BF	Baxter Intl Inc global sr nt 2.4 08/15/22	Baa1	F&A 15	---	---	No	---	---	---	---	203.156	08/08/12	99.57	
071813BO	Baxter Intl Inc global sr nt 2.6 08/15/26	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	750	08/10/16	99.90	
071813AX	global sr nt 6.25 12/01/37	Baa1	J&D 01	---	---	No	112.91	bid	5.44	---	266.755	12/04/07	99.84	
071813BE	Baxter Intl Inc global sr nt 3.65 08/15/42	Baa1	F&A 15	---	---	No	---	---	---	---	6.48	08/08/12	99.21	
071813BG	Baxter Intl Inc global sr nt 4.5 06/15/43	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	257.434	06/04/13	99.93	
071813BP	global sr nt 3.5 08/15/46	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	450	08/09/16	98.46	
072732AC	Bayer Corp nt rule 144a 6.65 02/15/28	Baa1	F&A 15	N.C.	---	No	109.84	bid	5.82	119.40	350	02/06/98	99.47	
072732AE	puttable reset secs rule 144a 6.2 02/15/28	Baa1	F&A 15	N.C.	---	No	106.01	bid	5.70	111.83	250	02/06/98	99.74	
07274NAC	[28c] Bayer US Fin II LLC gtd nt fltg rt rule 144a 3.24188 06/25/21	Baa1	M,J,S&D 25	100.00	NoChange	No	---	---	---	---	1250	06/18/18	100.00	
07274NAG	gtd nt fltg rt rule 144a 3.79819 12/15/23	Baa1	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	1250	06/18/18	100.00	
07274NAA	gtd nt rule 144a 3.5 06/25/21	Baa1	J&D 25	100.00	NoChange	No	---	---	---	---	1250	06/18/18	99.94	
07274NAE	gtd nt rule 144a 3.875 12/15/23	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	2250	06/18/18	99.67	
07274NAJ	gtd nt rule 144a 4.25 12/15/25	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	2500	06/18/18	99.81	
07274NAL	gtd nt rule 144a 4.375 12/15/28	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	3500	06/18/18	99.27	
07274NAN	gtd nt rule 144a 4.625 06/25/38	Baa1	J&D 25	100.00	NoChange	No	---	---	---	---	1000	06/18/18	98.44	
07274NAQ	gtd nt rule 144a 4.875 06/25/48	Baa1	J&D 25	100.00	NoChange	No	---	---	---	---	2000	06/18/18	99.66	
07274NBH	Bayer US Fin II LLC sr nt rule 144a 4.7 07/15/64	Baa1	J&J 15	N.C.	---	No	---	---	---	---	726.829	07/12/18	0.00	
07274EAD	Bayer Us Fin Lic nt rule 144a 2.375 10/08/19	Baa1	A&O 08	---	---	No	---	---	---	---	2000	10/01/14	99.54	
07274EAF	nt rule 144a 3 10/08/21	Baa1	A&O 08	---	---	No	---	---	---	---	1500	10/01/14	99.95	
07274EAG	nt rule 144a 3.375 10/08/24	Baa1	A&O 08	---	---	No	---	---	---	---	1750	10/01/14	99.01	
07317QAF	Baytex Energy Corp sr nt rule 144a 5.125 06/01/21	B2	J&D 01	100.00	fr 06/01/19	No	---	---	---	---	400	05/29/14	100.00	
07317QAG	sr nt rule 144a 5.625 06/01/21	B2	J&D 01	102.81	fr 06/01/19	No	---	---	---	---	400	05/29/14	100.00	
07325NDC	Bayview Finl Secs Co LLC pass thru ctf Ser 2006-A, Cl B-1 0.0 02/28/41	B3	Monthly	N.C.	---	No	---	---	---	---	7.798	02/08/06	0.00	
054937AF	BB&T Corp global sub nt 5.25 11/01/19	A2	M&N 01	N.C.	---	No	100.65	bid	5.17	103.36	100.06	10/20/04	99.96	
05545MAA	[24] BBA U S Hldgs Inc gtd sr nt rule 144a 5.375 05/01/26	Ba2	M&N 01	102.69	fr 05/01/21	No	---	---	---	---	500	04/20/18	100.00	
055291AC	[24] BBV Intl Fin Ltd gtd sub nt 7 12/01/25	Baa3	J&D 01	N.C.	---	No	101.29	bid	6.88	123.03	118.66	12/04/95	98.21	
05533UAD	BBVA Bancomer sr nt rule 144a 4.375 04/10/24	A3	A&O 10	N.C.	---	No	---	---	---	---	750	04/03/14	98.99	
05533UAC	sub nt rule 144a 6.75 09/30/22	Baa2	M&S 30	---	---	No	---	---	---	---	1500	07/12/12	99.97	
05533UAB	sub pfd nt rule 144a 6.5 03/10/21	Baa2	M&S 10	---	---	No	---	---	---	---	1250	03/03/11	98.64	
05533AAA	BBVA Bancomer S A Institucion De Banca Multiple Grupo Financiero nt rule 144a 7.25 04/22/20	Baa3	A&O 22	N.C.	---	No	---	---	---	---	1000	04/15/10	100.00	
05533UAE	[24] BBV Intl Fin Ltd gtd sub nt 7 12/01/25	Baa3	M&N 12	100.00	NoChange	No	---	---	---	---	200	11/06/14	99.79	
05490LAA	BCBSM Inc sr nt rule 144a 3.79 05/01/25	A3	M&N 01	100.00	NoChange	No	---	---	---	---	250	04/21/15	99.99	
075887CF	Becton Dickinson & Co nt fltg rt 3.678 12/29/20	Ba1	M,J,S&D 29	100.00	NoChange	No	---	---	---	---	1000	02/27/18	100.00	
075896AA	Bed Bath Beyond Inc global sr nt 3.749 08/01/24	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	300	07/14/14	100.00	
075896AB	global sr nt 4.915 08/01/34	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	300	07/14/14	100.00	
075896AC	global sr nt 5.165 08/01/44	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	900	07/14/14	100.00	
0778FPAA	[202] Bell CDA global gtd sr nt ser us-1 4.464 04/01/48	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	1150	03/26/18	100.00	
078149DW	Bell Tel Co CDA-Bell CDA cad\$ bd rule 144a 7 09/24/27	Baa1	M&S 24	---	---	No	0.00	---	---	104.00	150	09/09/97	99.91	
084423AC	Berkley W R Corp deb 8.7 01/01/22	Baa1	J&J 01	N.C.	---	No	99.83	bid	8.72	130.56	126.58	01/07/92	99.68	
084423AQ	Berkley W R Corp global sr nt 7.375 09/15/19	Baa1	M&S 15	---	---	No	105.56	bid	6.62	---	300	09/09/09	100.00	
084423AR	global sr nt 5.375 09/15/20	Baa1	M&S 15	---	---	No	---	---	---	---	300	09/13/10	99.71	
084423AT	Berkley W R Corp global sr nt 4.75 08/01/44	Baa1	F&A 01	---	---	No	---	---	---	---	350	07/30/14	99.49	
08442350	Berkley W R Corp global sub deb 5.9 03/01/56	Baa2	M,J,S&D 01	100.00	NoChange	No	---	---	---	---	110	02/23/16	100.00	
084423AL	Berkley W R Corp sr nt 6.15 08/15/19	Baa1	F&A 15	---	---	No	97.83	bid	6.44	105.01	101.81	150	08/19/04	99.38
084423AS	Berkley W R Corp sr nt 4.625 03/15/22	Baa1	M&S 15	---	---	No	---	---	---	---	350	03/13/12	99.62	
084423AP	Berkley W R Corp sr nt 6.25 02/15/37	Baa1	F&A 15	---	---	No	86.80	bid	7.21	---	250	02/09/07	99.78	
084659AH	Berkshire Hathaway Energy Co sr nt 2.375 01/15/21	A3	J&J 15	---	---	No	---	---	---	---	449.51	04/04/18	0.00	
084659AK	sr nt 2.8 01/15/23	A3	J&J 15	100.00	NoChange	No	---	---	---	---	400	04/04/18	0.00	
084659AM	sr nt 3.25 04/15/28	A3	A&O 15	100.00	NoChange	No	---	---	---	---	599.655	04/04/18	0.00	
084659AP	sr nt 3.8 07/15/48	A3	J&J 15	100.00	NoChange	No	---	---	---	---	750	04/04/18	0.00	
084659AG	sr nt rule 144a 2.375 01/15/21	A3	J&J 15	---	---	No	---	---	---	---	0.49	01/02/18	99.94	
084659AL	sr nt rule 144a 3.25 04/15/28	A3	A&O 15	100.00	NoChange	No	---	---	---	---	0.345	01/02/18	99.63	
084659AQ	sr nt rule 144a 4.45 01/15/49	A3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	07/23/18	99.97	
084664CK	[155] Berkshire Hathaway Fin Corp global gtd sr nt 1.3 08/15/19	Aa2	F&A 15	---	---	No	---	---	---	---	1000	08/08/16	99.90	
084664BZ	[155] Berkshire Hathaway Fin Corp global gtd sr nt 2.9 10/15/20	Aa2	A&O 15	---	---	No	---	---	---	---	550	10/08/13	99.81	
084664BQ	global gtd sr nt 4.25 01/15/21	Aa2	J&J 15	---	---	No	---	---	---	---	750	01/03/11	99.64	
084664BT	global gtd sr nt 3 05/15/22	Aa2	M&N 15	---	---	No	---	---	---	---	775	05/08/12	99.23	
084664BL	global gtd sr nt 5.75 01/15/40	Aa2	J&J 15	---	---	No	---	---	---	---	750	01/06/10	98.80	
084664BU	global gtd sr nt 4.4 05/15/42	Aa2	M&N 15	---	---	No	---	---	---	---	725	05/08/12	98.72	
084664BV	global gtd sr nt 4.3 05/15/43	Aa2	M&N 15	---	---	No	---	---	---	---	500	05/08/13	99.18	
084664CQ	[155] Berkshire Hathaway Fin Corp global gtd sr nt 4.2 08/15/48	Aa2	F&A 15	100.00	NoChange	No	---	---	---	---	2350	08/07/18	99.49	
084664CP	[155] Berkshire Hathaway Fin Corp global gtd sr nt fltg rt 2.58313 01/11/19	Aa2	J,A,J&O 11	N.C.	---	No	---	---	---	---	950	01/05/17	100.00	
084664CL	[155] Berkshire Hathaway Fin Corp global gtd sr nt fltg rt 2.87613 08/15/19	Aa2	F,M,A&N 15	N.C.	---	No	---	---	---	---	250	08/08/16	100.00	
084664CN	[155] Berkshire Hathaway Fin Corp global gtd sr nt fltg rt 2.73425 01/10/20	Aa2	J,A,J&O 10	N.C.	---	No	---	---	---	---	350	01/05/17	100.00	
084664CG	[155] Berkshire Hathaway Fin Corp gtd sr nt 1.7 03/15/19	Aa2	M&S 15	---	---	No	---	---	---	---	1250	03/08/16	99.92	
084664CH	gtd sr nt fltg rt 3.47819 03/15/19	Aa2	M,J,S&D 15	N.C.	---	No	---	---	---	---	500	03/08/16	100.00	
084670BY	Berkshire Hathaway Inc Del eur\$ sr nt 0.25 01/17/21	Aa2	Jan 17	100.00	NoChange	No	---	---	---	---	550	01/05/17	99.93	
084670BZ	eur\$ sr nt 0.625 01/17/23	Aa2	Jan 17	100.00	NoChange	No	---	---	---	---	550	01/05/17	99.61</	

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
084670BK	Berkshire Hathaway Inc Del global sr nt 4.5 02/11/43	Aa2	F&A 11	---	---	No	---	---	---	---	1000	01/29/13	98.69
084670BO	[155] Berkshire Hathaway Inc Del global sr nt 2.2 03/15/21	Aa2	M&S 15	100.00	---	NoChangeNo	---	---	---	---	1000	03/08/16	99.79
085209AF	Bermuda Govt global sr nt rule 144a 4.75 02/15/29	A2	F&A 15	100.00	---	NoChangeNo	---	---	---	---	620	11/15/18	99.25
085209AD	sr nt rule 144a 3.717 01/25/27	A2	J&J 15	100.00	---	NoChangeNo	---	---	---	---	665	10/11/16	99.99
08576PAA	[14] Berry Global Inc gtd sr secd nt rule 144a 4.5 02/15/26	B2	F&A 15	102.25	fr 02/15/21	No	---	---	---	---	500	01/19/18	100.00
08580BAA	Berry Pete Co LLC sr nt rule 144a 7 02/15/26	B3	F&A 15	105.25	fr 02/15/21	No	---	---	---	---	400	02/02/18	100.00
085790BA	[14] Berry Plastics Corp gtd 2nd priority sr secd nt 6 10/15/22	B2	A&O 15	101.50	fr 10/15/19	No	---	---	---	---	400	05/12/16	0.00
085790AX	gtd sr secd 2nd priority nt 5.5 05/15/22	B2	M&N 15	101.38	fr 05/15/19	No	---	---	---	---	500	05/05/14	100.00
085790AY	[150] Berry Plastics Corp sr secd 2nd priority nt 5.125 07/15/23	B2	J&J 15	102.56	fr 07/15/19	No	---	---	---	---	700	05/21/15	100.00
086516AL	Best Buy Co Inc global nt 5.5 03/15/21	Baa1	M&S 15	100.00	---	NoChangeNo	---	---	---	---	650	03/08/11	99.69
08652BAA	Best Buy Co Inc global nt 4.45 10/01/28	Baa1	A&O 01	100.00	---	NoChangeNo	---	---	---	---	500	09/25/18	99.61
08782TAJ	Beverages & More Inc sr secd nt rule 144a 11.5 06/15/22	Caa2	J&D 15	105.75	fr 06/15/19	No	---	---	---	---	190	06/16/17	98.00
05540KAA	[20] BFF Intl Ltd gtd nt rule 144a 7.25 01/28/20	Ba2	J&J 28	---	---	No	---	---	---	---	86.1	01/21/10	99.13
08861JAA	Bharti Airtel Intl Neth BV gtd sr nt rule 144a 5.125 03/11/23	Baa3	M&S 11	---	---	No	---	---	---	---	504.915	03/05/13	100.00
08861JAB	gtd sr nt rule 144a 5.35 05/20/24	Baa3	M&N 20	N.C.	---	No	---	---	---	---	1000	05/12/14	99.92
08860HAA	Bharti Airtel Ltd sr nt rule 144a 4.375 06/10/25	Baa3	J&D 10	---	---	No	---	---	---	---	1000	06/03/15	99.30
055451AL	[18] BHP Billiton Fin USA Ltd global gtd sr nt 3.25 11/21/21	A2	M&N 21	---	---	No	---	---	---	---	529.978	11/16/11	99.10
055451AQ	[18] BHP Billiton Fin USA Ltd global gtd sr nt 2.875 02/24/22	A2	F&A 24	---	---	No	---	---	---	---	701.993	02/21/12	99.06
055451AU	global gtd sr nt 3.85 09/30/23	A2	M&S 30	---	---	No	---	---	---	---	734.413	09/25/13	99.88
055451AR	global gtd sr nt 4.125 02/24/42	A2	F&A 24	---	---	No	---	---	---	---	1000	02/21/12	98.26
055451AV	[18] BHP Billiton Fin USA Ltd global gtd sr nt 5 09/30/43	A2	M&S 30	---	---	No	---	---	---	---	2500	09/25/13	99.98
055451AH	[18] BHP Billiton Fin USA Ltd global gtd sr nt 6.5 04/01/19	A2	A&O 01	---	---	No	116.63	bid	4.36	---	770.034	03/18/09	99.68
055450AH	BHP Fin USA Ltd gtd deb 6.42 03/01/26	A2	M&S 01	N.C.	---	No	115.10	bid	5.11	115.52	323.35	03/07/96	100.00
06846NAD	[10] Bill Barrett Corp gtd sr nt 7 10/15/22	Caa1	A&O 15	101.17	fr 10/15/19	No	---	---	---	---	400	03/05/12	100.00
090572AP	Bio Rad Labs Inc global sr nt 4.875 12/15/20	Baa3	J&D 15	---	---	No	---	---	---	---	425	12/06/10	99.44
09069NAF	[14] Bioscip Inc gtd sr nt 8.875 02/15/21	Caa2	F&A 15	102.22	fr 02/15/19	No	---	---	---	---	200	05/07/15	0.00
092113AQ	Black Hills Corp global sr nt 4.35 05/01/33	Baa2	M&N 01	100.00	---	NoChangeNo	---	---	---	---	400	08/14/18	99.54
091935AD	Blackboard Inc sr secd 2nd lien nt rule 144a 9.75 10/15/21	Caa3	A&O 15	N.C.	---	No	---	---	---	---	377.634	09/06/16	0.00
09247XAE	Blackrock Inc global nt 5 12/10/19	Aa3	J&D 10	---	---	No	---	---	---	---	1000	12/07/09	99.73
09247XAH	Blackrock Inc global nt 4.25 05/24/21	Aa3	M&N 24	---	---	No	---	---	---	---	750	05/19/11	99.43
09247XAJ	global nt 3.375 06/01/22	Aa3	J&D 01	---	---	No	---	---	---	---	750	05/22/12	99.47
09247XAL	global nt 3.5 03/18/24	Aa3	M&S 18	---	---	No	---	---	---	---	1000	03/13/14	99.67
09247XAN	global sr nt 3.2 03/15/27	Aa3	M&S 15	---	---	No	---	---	---	---	700	03/21/17	99.59
093662AE	[105] Block Finl Corp global gtd nt 5.5 11/01/22	Baa3	M&N 01	---	---	No	---	---	---	---	500	10/22/12	99.44
093662AF	[128] Block Finl Corp global gtd sr nt 4.125 10/01/20	Baa3	A&O 01	100.00	---	NoChangeNo	---	---	---	---	650	09/25/15	99.67
093662AG	global gtd sr nt 5.25 10/01/25	Baa3	A&O 01	100.00	---	NoChangeNo	---	---	---	---	350	09/25/15	99.70
095796AA	Blue Racer Midstream Llc sr nt rule 144a 6.125 11/15/22	B2	M&N 15	101.53	fr 11/15/19	No	---	---	---	---	850	11/07/14	98.45
095796AE	Blue Racer Midstream LLC/Blue Racer Fin Corp sr nt rule 144a 6.625 07/15/26	B2	J&J 15	104.97	fr 07/15/21	No	---	---	---	---	300	06/14/18	100.00
09657QAA	BM&F Bovespa SA - Bolsa De Valores Mercadorias E Futuros nt rule 144a 5.5 07/16/20	Ba1	J&J 16	---	---	No	---	---	---	---	612	07/09/10	99.64
05565EBB	[185] BMW US Cap LLC gtd sr nt fltg rt rule 144a 2.98413 08/14/20	A1	F,M,A&N 14	N.C.	---	No	---	---	---	---	750	08/07/18	100.00
05565EAV	gtd sr nt fltg rt rule 144a 2.83519 04/12/21	A1	J,A,J&O 12	---	---	No	---	---	---	---	750	04/05/18	100.00
05565EBD	gtd sr nt fltg rt rule 144a 3.11813 08/13/21	A1	F,M,A&N 13	N.C.	---	No	---	---	---	---	750	08/07/18	100.00
05565EBA	gtd sr nt rule 144a 3.25 08/14/20	A1	F&A 14	---	---	No	---	---	---	---	500	08/07/18	100.00
05565EAU	gtd sr nt rule 144a 3.1 04/12/21	A1	A&O 12	---	---	No	---	---	---	---	1000	04/05/18	99.94
05565EBC	gtd sr nt rule 144a 3.4 08/13/21	A1	F&A 13	---	---	No	---	---	---	---	500	08/07/18	99.90
05565EAW	gtd sr nt rule 144a 3.45 04/12/23	A1	A&O 12	100.00	---	NoChangeNo	---	---	---	---	1000	04/05/18	99.93
05565EAY	gtd sr nt rule 144a 3.75 04/12/28	A1	A&O 12	100.00	---	NoChangeNo	---	---	---	---	750	04/05/18	99.92
05565EBE	gtd sr nt rule 144a 3.95 08/14/28	A1	F&A 14	100.00	---	NoChangeNo	---	---	---	---	500	08/07/18	99.84
05565EAO	[185] BMW US Capital LLC gtd sr nt fltg rt rule 144a 2.78806 04/06/20	A1	J,A,J&O 06	N.C.	---	No	---	---	---	---	250	03/30/17	100.00
05591F2B	BNG Bk N V mtn rule 144a 3.125 11/08/21	Aaa	M&N 08	N.C.	---	No	---	---	---	---	500	10/31/18	99.89
09659W2F	BNP Paribas mtn rule 144a 4.4 08/14/28	Baa1	F&A 14	N.C.	---	No	---	---	---	---	2000	08/07/18	99.46
05565AGF	perp jr sub fixed/fltg rt rule 144a 7 12/30/99	Ba1	F&A 16	100.00	---	NoChangeNo	---	---	---	---	750	08/08/18	100.00
097014AL	Boeing Cap Corp global sr nt 4.7 10/27/19	A2	A&O 27	---	---	No	100.61	bid	4.62	---	500	10/22/09	99.93
097023AD	Boeing Co deb 8.75 08/15/21	A2	F&A 15	N.C.	---	No	136.93	bid	4.72	139.98	400	08/07/91	99.47
097023AH	deb 7.95 08/15/24	A2	F&A 15	N.C.	---	No	125.91	bid	5.48	135.63	300	08/06/92	100.00
097023AM	deb 7.25 06/15/25	A2	J&D 15	N.C.	---	No	116.10	bid	5.75	127.49	250	06/29/93	98.77
097023AE	deb 8.75 09/15/31	A2	M&S 15	N.C.	---	No	134.87	bid	6.09	148.49	250	09/10/91	99.33
097023AG	deb 8.625 11/15/31	A2	M&N 15	N.C.	---	No	133.09	bid	6.11	148.41	175	11/08/91	98.83
097023AS	deb 6.625 02/15/38	A2	F&A 15	---	---	No	118.49	bid	5.46	120.25	300	05/29/98	0.00
097023AQ	Boeing Co deb 7.5 08/15/42	A2	F&A 15	N.C.	---	No	100.78	bid	7.45	133.36	100	03/24/94	100.00
097023AK	Boeing Co deb 7.875 04/15/43	A2	A&O 15	N.C.	---	No	126.18	bid	6.27	137.38	175	04/06/93	98.63
097023AN	deb 6.875 10/15/43	A2	A&O 15	N.C.	---	No	100.58	bid	6.84	127.07	125	10/12/93	99.79
097023BR	global nt 2.25 06/15/26	A2	J&D 15	100.00	---	NoChangeNo	---	---	---	---	400	05/16/16	98.86
097023BS	global nt 3.375 06/15/46	A2	J&D 15	100.00	---	NoChangeNo	---	---	---	---	400	05/16/16	96.72
097023AW	Boeing Co global sr nt 6 03/15/19	A2	M&S 15	---	---	No	111.86	bid	4.46	---	650	03/10/09	98.47
097023AZ	global sr nt 4.875 02/15/20	A2	F&A 15	---	---	No	103.51	bid	4.45	---	750	07/23/09	98.96
097023BG	Boeing Co global sr nt 2.35 10/30/21	A2	A&O 30	---	---	No	---	---	---	---	300	10/28/14	98.72
097023BT	global sr nt 2.125 03/01/22	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	300	02/14/17	98.79
097023BW	global sr nt 2.8 03/01/23	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	350	02/21/18	98.84
097023BQ	global sr nt 1.875 06/15/23	A2	J&D 15	100.00	---	NoChangeNo	---	---	---	---	400	05/16/16	98.52
097023BH	global sr nt 2.85 10/30/24	A2	A&O 30	100.00	---	NoChangeNo	---	---	---	---	300	10/28/14	98.47
097023BJ	global sr nt 2.5 03/01/25	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	250	02/18/15	97.59
097023BU	global sr nt 2.8 03/01/27	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	300	02/14/17	97.70
097023BX	global sr nt 3.25 03/01/28	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	350	02/21/18	97.82
097023CA	global sr nt 3.45 11/01/28	A2	M&N 01	100.00	---	NoChangeNo	---	---	---	---	350	10/29/18	97.54
097023BK	global sr nt 3.3 03/01/35	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	250	02/18/15	97.05
097023BY	global sr nt 3.55 03/01/38	A2	M&S 01	100.00	---	NoChangeNo	---	---	---	---	350	02/21/18	95.27
097023AX	Boeing Co global sr nt 6.875 03/15/39	A2	M&S 15	---	---	No	119.01	bid	5.69	---	500	03/10/09	97.91
097023BA	global sr nt 5.875 02/15/40	A2	F&A 15	---	---	No	105.88	bid	5.52	---	450	07/23/09	97.68
097023BL	Boeing Co global sr nt												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
097751AV	Bombardier Inc sr nt rule 144a 7.75 03/15/20	Caa1	M&S 15	---	---	No	---	---	---	---	850	03/15/10	100.00
097751BP	sr nt rule 144a 8.75 12/01/21	Caa1	J&D 01	---	---	No	---	---	---	---	1400	11/16/16	99.00
097751AY	sr nt rule 144a 5.75 03/15/22	Caa1	M&S 15	---	---	No	---	---	---	---	500	03/05/12	100.00
097751BJ	sr nt rule 144a 6.10/15/22	Caa1	A&O 15	101.50	fr 04/15/19	No	---	---	---	---	1200	03/31/14	100.00
097751BF	sr nt rule 144a 6.125 01/15/23	Caa1	J&J 15	---	---	No	---	---	---	---	1250	01/09/13	100.00
097751BR	sr nt rule 144a 7.5 12/01/24	Caa1	J&D 01	105.63	fr 12/01/20	No	---	---	---	---	1000	11/20/17	100.00
097751BM	sr nt rule 144a 7.5 03/15/25	Caa1	M&S 15	103.75	fr 03/15/20	No	---	---	---	---	1500	02/27/15	100.00
099500AA	Booz Allen & Hamilton Inc sr nt rule 144a 5.125 05/01/25	B1	M&N 01	102.56	fr 05/01/20	No	---	---	---	---	350	04/20/17	100.00
67021CAC	Boston Edison Co deb 5.75 03/15/36	A2	M&S 15	---	---	No	107.68	bid	5.26	---	200	03/13/06	98.94
10112RAZ	Boston Ppty's Ltd Partnership global sr nt 3.2 01/15/25	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	850	11/17/17	99.76
10112RAY	global sr nt 2.75 10/01/26	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	1000	08/08/16	99.27
10112RBA	global sr nt 4.5 12/01/28	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	1000	11/13/18	99.64
10112RAR	☐ ☒ Boston Ppty's Ltd Partnership gtd sr nt 5.625 11/15/20	Baa1	M&N 15	---	---	No	---	---	---	---	700	04/08/10	99.89
10112RAS	Boston Ppty's Ltd Partnership sr nt 4.125 05/15/21	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	850	11/08/10	99.26
10112RAU	sr nt 3.85 02/01/23	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	1000	05/31/12	99.78
10112RAV	Boston Ppty's Ltd Partnership sr nt 3.125 09/01/23	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	500	04/02/13	99.38
10112RAW	sr nt 3.8 02/01/24	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	700	06/18/13	99.69
10112RAX	sr nt 3.65 02/01/26	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	1000	01/08/16	99.71
101137AK	Boston Scientific Corp global sr nt 6.01/15/20	Baa2	J&J 15	---	---	No	---	---	---	---	850	12/10/09	99.03
101137AN	Boston Scientific Corp global sr nt 4.125 10/01/23	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	450	08/08/13	99.94
101137AS	global sr nt 4.03/01/28	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/22/18	99.83
101137AL	Boston Scientific Corp global sr nt 7.375 01/15/40	Baa2	J&J 15	---	---	No	---	---	---	---	300	12/10/09	99.88
101137AE	Boston Scientific Corp nt 7.11/15/35	Baa2	M&N 15	---	---	No	97.00	bid	7.22	---	350	11/14/05	99.41
101137AP	sr nt 2.85 05/15/20	Baa2	M&N 15	---	---	No	---	---	---	---	600	05/07/15	100.00
101137AQ	sr nt 3.375 05/15/22	Baa2	M&N 15	---	---	No	---	---	---	---	500	05/07/15	99.36
101137AR	sr nt 3.85 05/15/25	Baa2	M&N 15	---	---	No	---	---	---	---	750	05/07/15	99.86
103304BN	☐ ☒ Boyd Gaming Corp gtd sr nt rule 144a 6.08/15/26	B3	F&A 15	103.00	fr 08/15/21	No	---	---	---	---	4.9	06/11/18	100.00
103304BO	Boyd Gaming Corp sr nt 6.08/15/26	B3	F&A 15	103.00	fr 08/15/21	No	---	---	---	---	695.1	08/13/18	0.00
103557AA	Boyer USA Inc sr sec'd 2nd lien nt rule 144a 7.25 05/01/25	B2	M&N 01	103.63	fr 05/01/21	No	---	---	---	---	400	03/27/18	100.00
05569AAB	☐ ☒ BP AMI Leasing Inc gtd sr nt rule 144a 5.523 05/08/19	A1	M&N 08	---	---	No	99.52	bid	5.59	---	930	05/01/09	100.00
10373QAD	☐ ☒ BP Cap Mkts Amer Inc global gtd nt 3.79 02/06/24	A1	F&A 06	100.00	NoChange	No	---	---	---	---	1000	11/01/18	100.00
10373QAB	global gtd nt 3.796 09/21/25	A1	M&S 21	100.00	NoChange	No	---	---	---	---	1000	09/18/18	100.00
10373QAC	global gtd nt 3.937 09/21/28	A1	M&S 21	100.00	NoChange	No	---	---	---	---	1000	09/18/18	100.00
10373QAE	global gtd nt 4.234 11/06/28	A1	M&N 06	100.00	NoChange	No	---	---	---	---	1000	11/01/18	100.00
05565QCR	☐ ☒ BP Cap Mkts PLC global gtd nt 2.237 05/10/19	A1	M&N 10	---	---	No	---	---	---	---	1000	02/05/14	100.00
05565QCT	global gtd nt 2.521 01/15/20	A1	J&J 15	---	---	No	---	---	---	---	1250	10/30/14	100.00
05565QBR	global gtd nt 4.742 03/11/21	A1	M&S 11	---	---	No	---	---	---	---	1400	03/08/11	100.00
05565QBU	global gtd nt 3.561 11/01/21	A1	M&N 01	---	---	No	---	---	---	---	1000	10/27/11	100.00
05565QBV	global gtd nt 3.245 05/06/22	A1	M&N 06	---	---	No	---	---	---	---	1750	05/02/12	100.00
05565QCB	BP Cap Mkts PLC global gtd nt 2.5 11/06/22	A1	M&N 06	---	---	No	---	---	---	---	1000	11/01/12	99.31
05565QCD	☐ ☒ BP Cap Mkts PLC global gtd nt 2.75 05/10/23	A1	M&N 10	---	---	No	---	---	---	---	1500	05/07/13	99.00
05565QCE	global gtd nt 3.994 09/26/23	A1	M&S 26	---	---	No	---	---	---	---	750	09/23/13	100.00
05565QCF	global gtd nt 3.814 02/10/24	A1	F&A 10	---	---	No	---	---	---	---	1250	02/05/14	100.00
05565QCG	global gtd nt 3.535 11/04/24	A1	M&N 04	---	---	No	---	---	---	---	750	10/30/14	100.00
05565QCH	☐ ☒ BP Cap Mkts PLC global gtd nt 3.017 01/16/27	A1	M&S 16	---	---	No	---	---	---	---	1000	09/13/16	99.83
05565QCI	☐ ☒ BP Cap Mkts PLC global gtd nt fltg rt 3.15813 05/10/19	A1	F,M,A&N 10	---	---	No	---	---	---	---	250	02/05/14	100.00
05565QDJ	☐ ☒ BP Cap Mkts PLC global gtd nt fltg rt 3.65819 09/16/21	A1	M,J,S&D 16	N.C.	---	No	---	---	---	---	250	09/13/16	100.00
05565QDK	☐ ☒ BP Cap Mkts PLC global gtd sr nt 4.75 03/10/19	A1	M&S 10	---	---	No	106.03	bid	3.98	---	1000	03/05/09	99.73
05565QDL	☐ ☒ BP Cap Mkts PLC global gtd sr nt 1.676 05/03/19	A1	M&N 03	---	---	No	---	---	---	---	750	04/28/16	100.00
05565QDM	☐ ☒ BP Cap Mkts PLC global gtd sr nt 1.768 09/19/19	A1	M&S 19	---	---	No	---	---	---	---	500	09/15/17	100.00
05565QDN	global gtd sr nt 2.112 09/16/21	A1	M&S 16	100.00	NoChange	No	---	---	---	---	750	09/13/16	100.00
05565QDO	global gtd sr nt 2.52 09/19/22	A1	M&S 19	---	---	No	---	---	---	---	700	09/15/17	100.00
05565QDP	global gtd sr nt 3.216 11/28/23	A1	M&N 28	100.00	NoChange	No	---	---	---	---	1200	11/21/16	100.00
05565QDQ	global gtd sr nt 3.224 04/14/24	A1	A&O 14	100.00	NoChange	No	---	---	---	---	1000	02/08/17	99.99
05565QDR	☐ ☒ BP Cap Mkts PLC global gtd sr nt 3.119 05/04/26	A1	M&N 04	100.00	NoChange	No	---	---	---	---	1250	04/28/16	100.00
05565QDS	☐ ☒ BP Cap Mkts PLC global gtd sr nt 3.588 04/14/27	A1	A&O 14	100.00	NoChange	No	---	---	---	---	850	02/08/17	99.99
05565QDT	global gtd sr nt 3.279 09/19/27	A1	M&S 19	---	---	No	---	---	---	---	1500	09/15/17	100.00
05565QDU	global gtd sr nt 3.723 11/28/28	A1	M&N 28	100.00	NoChange	No	---	---	---	---	800	11/21/16	100.00
05565QDV	global gtd sr nt fltg rt 3.45363 09/19/22	A1	M,J,S&D 19	---	---	No	---	---	---	---	300	09/15/17	100.00
05565QDW	gtd nt 3.062 03/17/22	A1	M&S 17	---	---	No	---	---	---	---	1000	03/12/15	100.00
05565QDX	gtd nt 3.506 03/17/25	A1	M&S 17	---	---	No	---	---	---	---	1000	03/12/15	100.00
05565QDY	☐ ☒ BP Cap Mkts PLC gtd sr nt 2.315 02/13/20	A1	F&A 13	---	---	No	---	---	---	---	1750	02/10/15	100.00
05565QDZ	☐ ☒ BP Cap Mkts PLC gtd sr nt 4.5 10/01/20	A1	A&O 01	---	---	No	---	---	---	---	1500	09/28/10	99.45
10510KAA	☐ ☒ Brambles USA Inc gtd sr nt rule 144a 5.35 04/01/20	Baa1	A&O 01	---	---	No	---	---	---	---	500	03/24/10	99.97
10510KAC	Brambles USA Inc sr nt rule 144a 4.125 10/23/25	Baa1	A&O 26	100.00	NoChange	No	---	---	---	---	500	10/19/15	99.76
105340AM	☐ ☒ Brandywine Operating Partnership L P gtd nt 3.95 02/15/23	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	350	12/12/12	99.27
105340AN	gtd nt 4.1 10/01/24	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	250	09/08/14	99.39
105340AO	gtd nt 3.95 11/15/27	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	450	11/09/17	99.25
105340AP	gtd nt 4.55 10/01/29	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	250	09/08/14	99.19
10549PAG	Brascan Corp nt 7.375 03/01/33	Baa2	M&S 01	---	---	No	76.63	bid	9.49	123.14	116.03	02/27/03	97.97
10554CAA	☐ ☒ Braskem Amer Fin Co gtd nt rule 144a 7.125 07/22/41	Ba1	J&J 22	---	---	No	---	---	---	---	750	07/19/11	98.48
10553YAF	☐ ☒ Braskem Fin Ltd global gtd nt 6.45 02/03/24	Ba1	F&A 03	---	---	No	---	---	---	---	750	01/16/14	100.00
10553YAB	gtd nt rule 144a 7.05/07/20	Ba1	M&N 07	---	---	No	---	---	---	---	400.177	04/30/10	100.00
10553YAD	☐ ☒ Braskem Fin Ltd gtd nt rule 144a 5.75 04/15/21	Ba1	A&O 15	---	---	No	---	---	---	---	1000	04/06/11	98.14
10553YAE	gtd nt rule 144a 5.375 05/02/22	Ba1	M&N 02	---	---	No	---	---	---	---	500	04/26/12	99.81
105756BL	Brazil Federative Rep br\$ global bd 12.5 01/05/22	Ba2	J&J 05	N.C.	---	No	0.00	---	---	---	2216.41	09/06/06	97.56
105756BY	global sr bd 5.625 02/21/47	Ba2	F&A 21	---	---	No	---	---	---	---	3000	07/21/16	96.46
10552TAE	BRF SA sr nt rule 144a 3.95 05/22/23	Ba2	M&N 22	N.C.	---	No	---	---	---	---	500	05/20/13	0.00
10552TAF	sr nt rule 144a 4.75 05/22/24	Ba2	M&N 22	---	---	No	---	---	---	---	750	05/15/14	98.42
10922NAA	Brighthouse Finl Inc sr nt rule 144a 3.7 06/22/27	Baa3	J&D 22	100.00	NoChange	No	---	---	---	---	5	06/15/17	99.92
10922NAD	sr nt rule 144a 4.7 06/22/47	Baa3	J&										

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
110122AQ	Bristol Myers Squibb Co global sr nt 6.125 05/01/38	A2	M&N 01	---	---	No	112.06	bid	5.38	---	230.409	04/28/08	99.24
110122AP	nt 5.875 11/15/36	A2	M&N 15	---	---	No	107.93	bid	5.37	---	286.683	11/15/06	99.83
110394AG	Bristow Group Inc gtd sr secd nt rule 144a 8.75 03/01/23	B2	M&S 01	104.38	fr 03/01/20	No	---	---	---	---	350	02/23/18	99.02
110212AK	British Telecommunications PLC global sr nt 2.35 02/14/19	Baa2	F&A 14	---	---	No	---	---	---	---	800	02/11/14	99.90
110212AM	global sr nt 4.5 12/04/23	Baa2	J&D 04	100.00	NoChange	No	---	---	---	---	675	11/29/18	99.97
110212AL	global sr nt 5.125 12/04/28	Baa2	J&D 04	100.00	NoChange	No	---	---	---	---	700	11/29/18	99.59
110212AE	nt 9.125 12/15/30	Baa2	J&D 15	---	---	No	127.64	bid	6.86	141.68	2670	12/05/00	99.34
11120VAG	Brixmor Oper Partnership LP global sr nt fltg rt 3.591 02/01/22	Baa3	F,M,A&N 01	N.C.	---	No	---	---	---	---	250	08/28/18	100.00
11134LAB	Broadcom Corp / Broadcom Cayman Fin Ltd gtd sr nt 2.375 01/15/20	Baa3	J&J 15	---	---	No	---	---	---	---	2748.774	01/09/18	0.00
11134LAK	gtd sr nt 2.2 01/15/21	Baa3	J&J 15	---	---	No	---	---	---	---	742	01/09/18	0.00
11134LAD	gtd sr nt 3.01/15/22	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	3499.74	01/09/18	0.00
11134LAF	gtd sr nt 3.625 01/15/24	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	2499.96	01/09/18	0.00
11134LAP	gtd sr nt 3.125 01/15/25	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	999.97	01/09/18	0.00
11134LAL	gtd sr nt 3.875 01/15/27	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	4777.572	01/09/18	0.00
11134LAR	gtd sr nt 3.5 01/15/28	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1237.444	01/09/18	0.00
11134LAM	gtd sr nt 2.65 01/15/23	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	01/09/18	0.00
112585AH	Brookfield Asset Mgmt Inc nt 4.01/15/25	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	500	01/12/15	100.00
11271RAA	Brookfield Fin LLC gtd sr nt 4.04/01/24	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	750	03/07/17	99.74
11271LAA	Brookfield Finance Inc gtd sr nt 4.25 06/02/26	Baa2	J&D 02	100.00	NoChange	No	---	---	---	---	500	05/25/16	99.04
11271LAC	gtd sr nt 3.9 01/25/28	Baa2	J&J 25	100.00	NoChange	No	---	---	---	---	650	01/11/18	99.65
11271LAB	gtd sr nt 4.7 09/20/47	Baa2	M&S 20	100.00	NoChange	No	---	---	---	---	900	09/11/17	99.22
114259AN	Brooklyn Un Gas Co sr nt rule 144a 3.407 03/10/26	A2	M&S 10	100.00	NoChange	No	---	---	---	---	500	03/07/16	100.00
114259AP	sr nt rule 144a 4.504 03/10/46	A2	M&S 10	100.00	NoChange	No	---	---	---	---	500	03/07/16	100.00
114259AQ	sr nt rule 144a 4.273 03/15/48	A2	M&S 15	100.00	NoChange	No	---	---	---	---	650	03/09/18	100.00
115637AS	Brown Forman Corp global nt 3.5 04/15/25	A1	A&O 15	100.00	NoChange	No	---	---	---	---	300	03/22/18	99.55
115637AT	global nt 4.04/15/38	A1	A&O 15	100.00	NoChange	No	---	---	---	---	300	03/22/18	98.86
115895AE	Browning Ferris Inds Inc deb 9.25 05/01/21	Baa2	M&N 01	N.C.	---	No	121.00	bid	6.71	102.50	35.33	05/07/91	100.00
115895AK	deb 7.4 09/15/35	Baa2	M&S 15	---	---	No	111.29	bid	6.59	88.00	147.985	09/12/95	99.47
11680JAA	Bruin E&P Partners LLC sr nt rule 144a 8.875 08/01/23	B3	F&A 01	106.66	fr 08/01/20	No	---	---	---	---	600	07/23/18	100.00
117043A0	Brunswick Corp global nt 6.5 10/15/48	Baa2	J,A,J&O 15	100.00	NoChange	No	---	---	---	---	185	10/01/18	100.00
118230AN	Buckeye Partners L P global nt 4.35 10/15/24	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	300	09/09/14	99.83
118230AP	global nt 5.6 10/15/44	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	300	09/09/14	99.88
118230AQ	global sr nt 3.95 12/01/26	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	600	10/27/16	99.64
118230AR	global sr nt 4.125 12/01/27	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	400	11/09/17	99.50
118230AS	jr sub nt fixed fltg rt 6.375 01/22/78	Ba1	J&J 22	100.00	NoChange	No	---	---	---	---	400	01/18/18	99.47
118230AC	nt 6.75 08/15/33	Baa3	F&A 15	---	---	No	108.46	bid	6.13	113.66	150	11/12/03	99.00
118230AH	nt 5.5 08/15/19	Baa3	F&A 15	---	---	No	103.80	bid	5.01	---	275	08/11/09	99.35
118230AK	nt 4.15 07/01/23	Baa3	J&J 01	100.00	NoChange	No	---	---	---	---	500	06/03/13	99.81
118230AM	nt 5.85 11/15/43	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	400	11/06/13	98.58
118230AJ	Buckeye Partners L P sr nt 4.875 02/01/21	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	650	01/04/11	99.62
11927PAD	Buena Vista Gaming Auth sr secd nt rule 144a 13 04/01/23	Caa1	A&O 01	106.50	NoChange	No	---	---	---	---	205	03/06/18	95.00
120568AW	Bunge Ltd Fin Corp global gtd sr nt 3.5 11/24/20	Baa3	M&N 24	100.00	NoChange	No	---	---	---	---	500	11/19/15	99.91
120568BA	global gtd sr nt 4.35 03/15/24	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	600	09/04/18	99.88
120568AX	global gtd sr nt 3.25 08/15/26	Baa3	F&A 15	---	---	No	---	---	---	---	700	08/10/16	99.91
120568AY	gtd sr nt 3.09/25/22	Baa3	M&S 25	100.00	NoChange	No	---	---	---	---	400	09/18/17	99.88
120568AZ	gtd sr nt 3.75 09/25/27	Baa3	M&S 25	100.00	NoChange	No	---	---	---	---	600	09/18/17	99.74
12189LBC	Burlington Northn Santa Fe LLC deb 4.05 06/15/48	A3	J&D 15	100.00	NoChange	No	---	---	---	---	750	02/26/18	99.75
12189LBD	deb 4.15 12/15/48	A3	J&D 15	100.00	NoChange	No	---	---	---	---	750	07/25/18	99.25
12201PAB	Burlington Res Fin nt 7.2 08/15/31	A3	F&A 15	---	---	No	119.05	bid	5.77	125.54	575	08/14/01	100.00
12201PAN	nt 7.4 12/01/31	A3	J&D 01	---	---	No	121.24	bid	5.82	127.91	500	06/21/02	0.00
122014AE	Burlington Res Inc deb 9.125 10/01/21	A3	A&O 01	N.C.	---	No	128.00	bid	5.93	139.24	122.96	10/09/91	99.43
122014AH	deb 8.2 03/15/25	A3	M&S 15	N.C.	---	No	126.20	bid	5.74	132.31	133.979	03/21/95	99.52
122014AJ	deb 6.875 02/15/26	A3	F&A 15	N.C.	---	No	92.44	bid	7.63	116.80	67.315	02/14/96	99.10
122014AL	deb 7.375 03/01/29	A3	M&S 01	---	---	No	122.75	bid	5.56	130.28	92.184	03/02/99	99.74
12429TAD	BWAY Hldg Co sr 1st lien nt rule 144a 5.5 04/15/24	B2	A&O 15	102.75	fr 04/15/20	No	---	---	---	---	1480	03/22/17	100.00
12429TAE	sr nt rule 144a 7.25 04/15/25	Caa2	A&O 15	103.63	fr 04/15/20	No	---	---	---	---	1350	03/22/17	100.00
05605HAA	BVX Technologies Inc gtd sr nt rule 144a 5.375 07/15/26	Ba3	J&J 15	102.69	fr 07/15/21	No	---	---	---	---	400	05/18/18	100.00
12541WAA	C H Robinson Worldwide Inc global nt 4.2 04/15/28	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	600	04/09/18	99.40
12674TAB	C&W Sr Fing Designated Activity Co sr nt rule 144a 7.5 10/15/26	B2	A&O 15	103.75	fr 10/15/21	No	---	---	---	---	500	10/04/18	100.00
12803QAA	Caixa Economica Fed var rule 144a 7.25 07/23/24	B2	J&J 23	N.C.	---	No	---	---	---	---	500	07/16/14	100.00
129500AB	Caleres Inc gtd sr nt 6.25 08/15/23	Ba3	F&A 15	103.13	fr 08/15/19	No	---	---	---	---	200	10/22/15	0.00
12958RAD	Calfrac Hldgs LP gtd sr nt rule 144a 8.5 06/15/26	B3	J&D 15	106.38	fr 06/15/21	No	---	---	---	---	650	05/15/18	100.00
13123XAZ	Callon Pete Co gtd sr nt 6.375 07/01/26	B3	J&J 01	103.19	fr 07/01/21	No	---	---	---	---	400	07/27/18	0.00
131477AL	Calumet Specialty Prods Partners LP/Calumet Fin Corp gtd sr nt 7.625 01/15/22	Caa2	J&J 15	101.91	fr 01/15/19	No	---	---	---	---	350	12/11/13	0.00
131477AN	gtd sr nt 6.5 04/15/21	Caa2	A&O 15	100.00	fr 04/15/19	No	---	---	---	---	900	04/03/15	0.00
131477AQ	gtd sr nt 7.75 04/15/23	Caa2	A&O 15	103.88	fr 04/15/19	No	---	---	---	---	325	01/29/16	0.00
133131AW	Camden Ppty Tr global nt 4.1 10/15/28	A3	A&O 15	100.00	NoChange	No	---	---	---	---	400	10/02/18	99.89
134429AG	Campbell Soup Co deb 8.875 05/01/21	Baa2	M&N 01	N.C.	---	No	129.73	bid	5.46	137.90	200	05/02/91	99.81
134429BD	Campbell Soup Co global nt 3.3 03/15/21	Baa2	M&S 15	---	---	No	---	---	---	---	650	03/12/18	99.93
134429AW	Campbell Soup Co global nt 4.25 04/15/21	Baa2	A&O 15	---	---	No	---	---	---	---	500	03/31/11	99.49
134429AY	Campbell Soup Co global nt 2.5 08/02/22	Baa2	F&A 02	---	---	No	---	---	---	---	450	07/30/12	99.34
134429BE	global nt 3.65 03/15/23	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	1200	03/12/18	99.85
134429BF	global nt 3.95 03/15/25	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	850	03/12/18	99.75
134429BA	global nt 3.3 03/19/25	Baa2	M&S 19	100.00	NoChange	No	---	---	---	---	300	03/16/15	99.86
134429BG	global nt 4.15 03/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	1000	03/12/18	99.89
134429AZ	global nt 3.8 08/02/42	Baa2	F&A 02	---	---	No	---	---	---	---	400	07/30/12	99.19
134429BH	global nt 4.8 03/15/48	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	700	03/12/18	99.53
134429BB	global nt fltg rt 3.28819 03/16/20	Baa2	M,J,S&D 16	---	---	No	---	---	---	---	500	03/12/18	100.00
134429BC	global nt fltg rt 3.41819 03/15/21	Baa2	M,J,S&D 15	---	---	No	---	---	---	---	400	03/12/18	100.00
134429BT	global sr nt 4.5 02/15/19	Baa2	F&A 15	---	---	No	104.40	bid	3.94	---			

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
136385AC	Canadian Nat Res Ltd bd 7.2 01/15/32	Baa2	J&J 15	---	---	No	114.72	bid	6.09	120.32	116.49	400	01/15/02	99.45
136385AR	global nt 3.45 11/15/21	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	11/10/11	99.61
136385AT	global nt 3.8 04/15/24	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	---	500	03/26/14	99.96
136385AG	nt 5.85 02/01/35	Baa2	F&A 01	---	---	No	100.45	bid	5.82	102.28	98.18	350	11/23/04	99.76
136385AW	nt 2.95 01/15/23	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	---	1000	05/23/17	99.85
136385AV	nt 3.9 02/01/25	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	---	600	11/12/14	99.87
136385AX	nt 3.85 06/01/27	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	---	1250	05/23/17	99.70
136385AJ	nt 6.5 02/15/37	Baa2	F&A 15	---	---	No	109.29	bid	5.89	---	---	450	08/10/06	99.34
136385AL	nt 6.25 03/15/38	Baa2	M&S 15	---	---	No	107.04	bid	5.80	---	---	1100	03/12/07	99.92
136385AY	nt 4.95 06/01/47	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	---	750	05/23/17	99.92
136385AP	Canadian Nat Res Ltd nt 6.75 02/01/39	Baa2	F&A 01	---	---	No	113.06	bid	5.92	---	---	400	01/10/08	99.85
136385AE	Canadian Nat Res Ltd sr nt 6.45 06/30/33	Baa2	J&D 30	---	---	No	108.68	bid	5.83	109.16	106.19	350	09/09/02	99.48
136375CN	Canadian Nat Ry Co global nt 2.4 02/03/20	A2	F&A 03	N.C.	No	No	---	---	---	---	---	300	02/01/18	99.96
136375CP	global nt 3.65 02/03/48	A2	F&A 03	100.00	NoChange	No	---	---	---	---	---	600	02/01/18	98.97
136375CV	nt 4.45 01/20/49	A2	J&J 20	100.00	NoChange	No	---	---	---	---	---	650	10/31/18	99.99
13645RAY	Canadian Pac Ry Co New gtd nt 4 06/01/28	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	---	500	05/14/18	99.91
137316AA	Canbriam Energy Inc sr nt rule 144a 9.75 11/15/19	Caa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	350	11/10/14	94.00
140420MV	Capital One Bank sub nt 8.8 07/15/19	Baa1	J&J 15	N.C.	No	No	---	---	---	---	---	294.116	06/18/09	99.96
140420NB	Capital One Bk USA Natl Assn sub nt 3.375 02/15/23	Baa1	F&A 15	N.C.	No	No	---	---	---	---	---	1447.04	01/23/13	99.90
14040HBE	Capital One Finl Corp global sr nt 2.45 04/24/19	Baa1	A&O 24	100.00	NoChange	No	---	---	---	---	---	750	04/21/14	99.92
14040HBP	global sr nt 2.5 05/12/20	Baa1	M&N 12	100.00	NoChange	No	---	---	---	---	---	1400	05/09/17	99.84
14040HBR	global sr nt 2.4 10/30/20	Baa1	A&O 30	100.00	NoChange	No	---	---	---	---	---	600	10/26/17	99.91
14040HBY	global sr nt 3.45 04/30/21	Baa1	A&O 30	100.00	NoChange	No	---	---	---	---	---	1250	04/26/18	99.91
14040HAY	Capital One Finl Corp global sr nt 4.75 07/15/21	Baa1	J&J 15	---	---	No	---	---	---	---	---	1250	07/14/11	99.54
14040HBL	Capital One Finl Corp global sr nt 3.05 03/09/22	Baa1	M&S 09	100.00	NoChange	No	---	---	---	---	---	850	03/06/17	99.94
14040HBU	global sr nt 3.2 01/31/28	Baa1	J&J 30	100.00	NoChange	No	---	---	---	---	---	1250	01/25/18	99.88
14040HBF	global sr nt 3.75 04/24/24	Baa1	A&O 24	100.00	NoChange	No	---	---	---	---	---	750	04/21/14	99.91
14040HBT	global sr nt 3.3 10/30/24	Baa1	A&O 30	100.00	NoChange	No	---	---	---	---	---	1500	10/26/17	99.71
14040HBZ	global sr nt 4.25 04/30/25	Baa1	A&O 30	100.00	NoChange	No	---	---	---	---	---	750	04/26/18	99.99
14040HBN	global sr nt 3.75 03/09/27	Baa1	M&S 09	100.00	NoChange	No	---	---	---	---	---	1350	03/06/17	99.69
14040HBW	global sr nt 3.8 01/31/28	Baa1	J&J 31	100.00	NoChange	No	---	---	---	---	---	1400	01/25/18	99.80
14040HBC	global sr nt fltg rt 3.37813 05/12/20	Baa1	F.M.&A.N 12	100.00	NoChange	No	---	---	---	---	---	500	05/09/17	100.00
14040HBS	global sr nt fltg rt 2.97038 10/30/20	Baa1	J.A.&N 30	100.00	NoChange	No	---	---	---	---	---	400	10/26/17	100.00
14040HBY	global sr nt fltg rt 3.049 02/16/21	Baa1	F.M.&A.N 16	100.00	NoChange	No	---	---	---	---	---	250	02/13/18	100.00
14040HBM	global sr nt fltg rt 3.71713 03/09/22	Baa1	M.J.S&D 09	100.00	NoChange	No	---	---	---	---	---	400	03/06/17	100.00
14040HBV	global sr nt fltg rt 3.24038 01/30/23	Baa1	J.A.&N 30	100.00	NoChange	No	---	---	---	---	---	350	01/25/18	100.00
14040HBJ	global sub nt 4.2 10/29/25	Baa1	A&O 29	100.00	NoChange	No	---	---	---	---	---	1500	10/26/15	99.99
14040HBK	global sub nt 3.75 07/28/26	Baa1	J&J 28	100.00	NoChange	No	---	---	---	---	---	1500	07/26/16	99.64
14040HBD	sr nt 3.5 06/15/23	Baa1	J&D 15	N.C.	No	No	---	---	---	---	---	838.14	08/22/13	99.00
14040HBG	sr nt 3.2 02/05/25	Baa1	F&A 05	100.00	NoChange	No	---	---	---	---	---	1000	02/02/15	99.75
14042RBU	Capital One Natl Assn nt fltg rt 3.544 09/13/19	Baa1	M.J.S&D 13	N.C.	No	No	---	---	---	---	---	300	09/08/16	100.00
14042E4A	sr nt 2.4 09/05/19	Baa1	M&S 05	N.C.	No	No	---	---	---	---	---	1000	09/02/14	99.63
14042RBS	sr nt 1.85 09/13/19	Baa1	M&S 13	100.00	NoChange	No	---	---	---	---	---	1250	09/08/16	100.00
14042RBT	sr nt 2.25 09/13/21	Baa1	M&S 13	100.00	NoChange	No	---	---	---	---	---	1000	09/08/16	99.84
141781BH	Cargill Inc sr nt rule 144a 3.05 04/19/21	A2	A&O 19	---	---	No	---	---	---	---	---	500	04/17/18	99.87
141781BG	sr nt rule 144a 3.25 03/01/23	A2	M&S 01	---	---	No	---	---	---	---	---	500	02/26/18	99.88
143436AL	Carmike Cinemas Inc sr sec2 2nd lien nt rule 144a 6 06/15/23	Ba2	J&D 15	103.00	fr 06/15/19	No	---	---	---	---	---	230	06/10/15	100.00
144141BP	Carolina Pwr & Lt Co 1st mtg 8.625 09/15/21	Aa3r	M&S 15	N.C.	No	No	122.90	bid	6.00	129.68	125.72	100	09/24/91	99.63
144141CU	1st mtg bd ser 2033 6.125 09/15/33	Aa3	M&S 15	---	---	No	107.79	bid	5.58	113.50	107.90	200	09/08/03	98.45
144141CV	1st mtg bd 5.7 04/01/35	Aa3	A&O 01	---	---	No	104.94	bid	5.37	106.70	102.00	200	03/17/05	99.74
144141CZ	global 1st mtg bd 5.3 01/15/19	Aa3	J&J 15	---	---	No	108.22	bid	4.23	---	---	600	01/08/09	99.91
144141DA	global 1st mtg bd 3 09/15/21	Aa3	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	09/12/11	99.83
144141DC	global 1st mtg bd 2.8 05/15/22	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	05/15/12	99.78
144141CY	global 1st mtg bd 6.3 04/01/38	Aa3	A&O 01	---	---	No	113.15	bid	5.48	---	---	325	03/10/08	99.82
144141DB	global 1st mtg bd 4.1 05/15/42	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	05/15/12	99.50
144141DD	global 1st mtg bd 4.1 03/15/43	Aa3	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	03/07/13	99.27
143905AN	Carrige Svcs Inc gtd sr nt rule 144a 6.625 06/01/26	B2	J&D 01	104.97	fr 06/01/21	No	---	---	---	---	---	325	05/23/18	100.00
144577AJ	Carrizo Oil & Gas Inc gtd sr nt 8.25 07/15/25	B2	J&J 15	106.19	fr 07/15/20	No	---	---	---	---	---	250	06/29/17	100.00
144577AH	Carrizo Oil & Gas Inc sr nt 6.25 04/15/23	B2	A&O 15	103.13	fr 04/15/19	No	---	---	---	---	---	650	04/14/15	100.00
14574XAD	Carrols Restaurant Group Inc gtd sr sec2 2nd lien nt 8 05/01/22	B2	M&N 01	102.00	fr 05/01/19	No	---	---	---	---	---	275	07/22/15	0.00
146869AA	Carvana Co sr nt rule 144a 8.875 10/01/23	Caa2	A&O 01	104.44	fr 10/01/20	No	---	---	---	---	---	350	09/14/18	100.00
U1478NAE	Catalent Pharma Solutions Inc eur\$ gtd sr nt rule 144a 4.75 12/15/24	B3	J&D 15	103.38	fr 12/15/19	No	---	---	---	---	---	380	12/02/16	100.00
14879EAD	Catalent Pharma Solutions Inc sr nt rule 144a 4.875 01/15/26	B3	J&J 15	102.44	fr 10/15/20	No	---	---	---	---	---	450	10/13/17	100.00
14916RAC	Catholic Health Initiatives bd 2.95 11/01/22	Baa1	M&N 01	---	---	No	---	---	---	---	---	500	10/25/12	99.73
14916RAD	bd 4.35 11/01/42	Baa1	M&N 01	---	---	Yes	---	---	---	---	---	750	10/25/12	99.79
14916RAF	bd ser 2013d 4.2 08/01/23	Baa1	F&A 01	---	---	No	---	---	---	---	---	265	10/23/13	99.77
12505JAA	CBL & Assocs Ltd Partnership global gtd sr nt 5.25 12/01/23	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	---	450	11/21/13	98.97
12505JAB	CBL & Assocs Ltd Partnership global gtd sr nt 4.6 10/15/24	Ba1	A&O 15	100.00	NoChange	No	---	---	---	---	---	300	10/01/14	99.97
12505JAD	CBL & Assocs Ltd Partnership global gtd sr nt 5.95 12/15/26	Ba1	J&D 15	100.00	NoChange	No	---	---	---	---	---	625	12/06/16	98.56
12503MAB	CBOE Hldgs Inc global sr nt 1.95 06/28/19	A3	J&D 28	---	---	No	---	---	---	---	---	300	06/26/17	99.93
12503GAB	global sr nt 3.65 01/12/27	A3	J&J 12	---	---	No	---	---	---	---	---	650	01/09/17	99.76
12503GAC	CBQ Fin Ltd gtd sub nt rule 144a 7.5 11/18/19	Baa3	M&N 18	N.C.	No	No	100.76	bid	7.40	---	---	600	11/11/09	99.18
12505BAC	CBRE Svcs Inc global gtd sr nt 5.25 03/15/25	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	425	09/23/14	100.00
12505BAD	CBRE Svcs Inc global gtd sr nt 4.875 03/01/26	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	---	600	08/06/15	99.24
14987BAE	CC Hldgs GS V LLC / Crown Castle GS III Corp sr sec2 nt 3.849 04/15/23	Baa2	A&O 15	---	---	No	---	---	---	---	---	1000	05/17/13	0.00
124900AB	CCL Industries Inc gtd sr nt rule 144a 3.25 10/01/26	Ba2	A&O 01	---	---	No	---	---	---	---	---	500	09/15/16	99.51
14985VAD	CCM Merger Inc sr nt rule 144a 6 03/15/22	Ba3	M&S 15	1										

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
12543DAU	☐ ☐ CHS / Cmnty Health Sys Inc sr secd nt 5.125 08/01/21...	Caa1	F&A 01	101.28	fr 02/01/19	No	---	---	---	---	1000	09/26/14	0.00
12543DAY	CHS / Cmnty Health Sys Inc sr secd nt 6.25 03/31/23	Caa1	M&S 30	103.13	fr 03/31/20	No	---	---	---	---	3100	03/07/17	100.00
12543DAV	☐ ☐ CHS / Cmnty Health Sys Inc sr secd nt rule 6.875 02/01/22	C	F&A 01	101.72	fr 02/01/19	No	---	---	---	---	2631.869	09/26/14	0.00
171232AE	Chubb Corp deb 6.8 11/15/31	A3	M&N 15	---	---	No	117.81	bid	5.50	120.41	200	11/15/01	99.22
171232AQ	global sr nt 6.05/11/37	A3	M&N 11	---	---	No	107.41	bid	5.53	---	800	05/08/07	99.96
171232AS	global sr nt 6.5 05/15/38	A3	M&N 15	---	---	No	115.25	bid	5.54	---	600	05/01/08	98.81
171484EA	☐ Churchill Downs Inc gtd sr nt rule 144a 4.75 01/15/28	Baa3	J&J 15	102.38	fr 01/15/23	No	---	---	---	---	500	12/12/17	100.00
12544UAA	CIBC Cap Tr cad\$ tier 1 cap nt fixed/fltgrt ser a 9.976 06/30/08	Baa3	J&D 30	---	---	No	138.13	bid	8.05	---	1300	03/05/09	100.00
12544UAB	cad\$ tier 1 cap nt fixed/fltgrt ser b 10.25 06/30/08	Baa3	J&D 30	---	---	No	139.44	bid	8.23	---	300	03/05/09	100.00
17178FAA	Cielo S A / Cielo USA Inc nt rule 144a 3.75 11/16/22	Baa1	M&N 16	N.C.	---	No	---	---	---	---	875	11/09/12	99.32
125509AZ	Cigna Corp deb 7.875 05/15/27	Baa2	M&N 15	N.C.	---	No	101.08	bid	7.77	128.78	259.483	05/16/97	99.61
125509BM	global sr nt 5.125 06/15/20	Baa2	J&D 15	---	---	No	---	---	---	---	300	05/12/10	99.47
125509BN	Cigna Corp global sr nt 4.375 12/15/20	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	250	12/01/10	99.65
125509BP	Cigna Corp global sr nt 4.5 03/15/21	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	300	03/02/11	99.50
125509BS	global sr nt 4.02/15/22	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	750	11/03/11	99.04
125509BU	Cigna Corp global sr nt 3.25 04/15/25	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	900	03/11/15	99.94
125509BV	global sr nt 3.05 10/15/27	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	600	09/05/17	99.81
125509BH	Cigna Corp global sr nt 6.15 11/15/36	Baa2	M&N 15	---	---	No	93.23	bid	6.63	---	190.498	11/07/06	99.46
125509BQ	global sr nt 5.875 03/15/41	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	120.523	03/02/11	99.36
125509BT	global sr nt 5.375 02/15/42	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	317.282	11/03/11	99.93
125509BW	Cigna Corp global sr nt 3.875 10/15/47	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	1000	09/05/17	99.84
125509AG	Cigna Corp nt 8.3 01/15/23	Baa2	J&J 15	N.C.	---	No	98.98	bid	8.42	126.59	16.86	01/04/93	99.23
125509AH	nt 7.65 03/01/23	Baa2	M&S 01	N.C.	---	No	94.77	bid	8.26	121.70	100	03/04/93	100.00
125509BE	Cigna Corp nt 8.3 01/15/33	Baa2	J&J 15	---	---	No	101.34	bid	8.19	132.06	45.354	06/24/98	0.00
17186HAC	Cimpress N V sr secd nt rule 144a 7.06/15/26	B2	J&D 15	105.25	fr 06/15/21	No	---	---	---	---	400	06/01/18	100.00
16876AAA	Cincinnati Childrens Hosp Med Ctr bd ser t 4.268 05/15/44	Aa2	M&N 15	---	---	No	---	---	---	---	300	10/30/14	100.00
172062AF	Cincinnati Finl Corp deb 6.92 05/15/28	A3	M&N 15	N.C.	---	No	99.49	bid	6.97	118.93	390.874	04/01/05	0.00
172062AC	deb 6.9 05/15/28	A3	M&N 15	N.C.	---	No	95.40	bid	7.32	117.41	27.751	05/20/98	99.90
172062AE	sr nt 6.125 11/01/34	A3	M&N 01	---	---	No	87.28	bid	7.09	108.75	364.175	03/15/05	0.00
172070BT	Cincinnati Gas & Elec Co deb 6.9 06/01/25	A3	J&D 01	N.C.	---	No	90.85	bid	7.85	117.07	113.08	06/07/95	100.00
172070CP	deb ser 2003 a 5.4 06/15/33	Baa1	J&D 15	---	---	No	97.61	bid	5.57	97.91	200	06/12/03	99.76
172070CQ	deb ser 2003 b 5.375 06/15/33	Baa1	J&D 15	---	---	No	76.57	bid	7.22	99.07	200	06/12/03	99.40
172070CG	rmkd put secs step-up (reps) 7.185 06/15/38	Baa1	J&D 15	---	---	No	13.94	bid	17.90	12.34	100	06/04/98	100.00
125581GV	CIT Group Inc global sr nt 4.125 03/09/21	Ba1	M&S 09	100.00	NoChange	No	---	---	---	---	500	03/06/18	100.00
125581GQ	global sr nt 5.08/15/22	Ba1	F&A 15	---	---	No	---	---	---	---	1150	07/31/12	100.00
125581GR	global sr nt 5.08/01/23	Ba1	F&A 01	---	---	No	---	---	---	---	750	07/25/13	99.03
125581GY	global sr nt 4.75 02/16/24	Ba1	F&A 16	100.00	NoChange	No	---	---	---	---	500	08/14/18	100.00
125581GW	global sr nt 5.25 03/07/25	Ba1	M&S 09	100.00	NoChange	No	---	---	---	---	500	03/06/18	100.00
125581GX	global sub nt 6.125 03/09/28	Ba1	M&S 09	---	---	No	---	---	---	---	400	03/06/18	100.00
125581AY	sr nt 6.04/01/36	Ba1	A&O 01	N.C.	---	No	71.00	bid	8.30	---	51.353	03/20/06	99.06
17302WAA	Citgo Hldg Inc sr secd nt rule 144a 10.75 02/15/20	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	1500	02/09/15	95.07
17302XAJ	Citgo Petroleum Corp sr secd nt rule 144a 6.25 08/15/22	B3	F&A 15	101.56	fr 08/15/19	No	---	---	---	---	650	07/23/14	100.00
17325FAN	Citibank N A nt 3.05 05/01/20	A1	M&N 01	N.C.	---	No	---	---	---	---	2000	04/23/18	99.95
17325FAL	nt 2.85 02/12/21	A1	F&A 12	N.C.	---	No	---	---	---	---	1300	02/08/18	99.99
17325FAP	nt fltgrt 2.861 05/01/20	A1	F,M&A&N 01	N.C.	---	No	---	---	---	---	1500	04/23/18	100.00
17325FAM	nt fltgrt 2.96813 02/12/21	A1	F,M&A&N 12	N.C.	---	No	---	---	---	---	700	02/08/18	100.00
17325FAQ	sr nt 3.4 07/23/21	A1	J&J 23	100.00	NoChange	No	---	---	---	---	1750	07/16/18	99.89
17325FAR	sub nt fltgrt 0.0 07/23/21	A1	J,A,J&O 23	100.00	NoChange	No	---	---	---	---	750	07/16/18	100.00
172967MD	Citigroup Inc global sr nt 4.65 07/23/48	Baa1	J&J 23	100.00	NoChange	No	---	---	---	---	2500	07/16/18	99.95
172967LV	global sr nt fixed/fltgrt 3.142 01/24/23	Baa1	J&J 24	100.00	fr 01/24/23	No	---	---	---	---	2000	01/17/18	100.00
172967LZ	global sr nt fixed/fltgrt 4.044 06/01/24	Baa1	J&D 01	100.00	fr 06/01/23	No	---	---	---	---	1250	05/15/18	100.00
172967LW	global sr nt fixed/fltgrt 4.075 04/23/29	Baa1	A&O 23	100.00	fr 04/23/28	No	---	---	---	---	2000	04/16/18	100.00
172967LU	global sr nt fixed/fltgrt 3.878 01/24/39	Baa1	J&J 24	100.00	fr 01/24/38	No	---	---	---	---	1000	01/17/18	100.00
172967LX	global sr nt fltgrt 3.76113 06/01/24	Baa1	M,J,S&D 01	100.00	fr 06/01/23	No	---	---	---	---	1000	05/15/18	100.00
172967LW	global sr nt fltgrt 4.047 07/01/26	Baa1	J,A,J&O 01	100.00	fr 07/01/25	No	---	---	---	---	650	06/05/18	100.00
172967KR	global sub nt 4.75 05/18/46	Baa3	M&N 18	N.C.	---	No	---	---	---	---	2000	05/11/16	99.93
17453BAJ	Citizens Communications Co sr nt 9.08/15/31	Caa1	F&A 15	---	---	No	98.25	bid	9.16	104.50	945.325	02/06/02	0.00
17453BAV	Citizens Communications Co sr nt 7.125 03/15/19	Caa1	M&S 15	---	---	No	93.25	bid	8.12	---	434	04/16/07	0.00
17453BAS	sr nt 7.875 01/15/27	Caa1	J&J 15	---	---	No	91.00	bid	8.80	---	345.858	04/16/07	0.00
177342AM	Citizens Utils Co Del deb 7.11/01/25	Caa1	M&N 01	N.C.	---	No	81.50	bid	8.99	88.00	138	10/17/95	100.00
177342AN	Citizens Utils Co Del deb 6.8 08/15/26	Caa1	F&A 15	N.C.	---	No	82.00	bid	8.53	91.28	1.739	06/06/96	99.82
177342AK	deb 7.68 10/01/34	Caa1	A&O 01	N.C.	---	No	107.34	bid	7.12	103.28	100	09/29/94	100.00
177342AL	deb 7.45 07/01/35	Caa1	J&J 01	N.C.	---	No	78.00	bid	9.34	91.95	125	06/08/95	99.92
177342AP	deb 7.05 10/01/46	Caa1	A&O 01	N.C.	---	No	75.50	bid	8.79	84.00	193.5	12/03/96	99.74
177342AQ	☐ Citizens Utils Co Del deb mbia ins 7.11/01/25	Caa1	M&N 01	N.C.	---	No	69.75	bid	10.49	119.82	0.001	10/17/95	100.00
184496AL	☐ ☐ Clean Hhrs Inc gtd sr nt 5.125 06/01/21	Ba3	J&D 01	100.00	fr 12/01/19	No	---	---	---	---	845	04/15/13	0.00
18539UAA	☐ Clearway Energy Oper LLC gtd global sr nt rule 144a 5.75 10/15/25	Ba2	A&O 15	102.88	fr 10/15/21	No	---	---	---	---	600	09/17/18	100.00
185508AG	Cleco Pwr LLC global nt 6.12/01/40	A3	J&D 01	---	---	No	---	---	---	---	250	11/09/10	98.90
185508AE	Cleco Pwr LLC nt 6.5 12/01/35	A3	J&D 01	---	---	No	100.50	bid	6.46	---	295	11/22/05	99.24
185899AB	Cleveland Cliffs Inc sr secd nt rule 144a 4.875 01/15/24	Ba2	J&J 15	102.44	fr 01/15/21	No	---	---	---	---	400	12/05/17	99.35
186108CJ	Cleveland Elec Illum Co 1st mtg bd 5.5 08/15/24	Baa1	F&A 15	---	---	No	103.10	bid	5.21	---	300	08/13/09	99.47
186108CE	Cleveland Elec Illum Co sr nt 5.95 12/15/36	Baa3	J&D 15	---	---	No	95.32	bid	6.27	---	300	12/04/06	99.47
186108CK	Cleveland Elec Illum Co sr nt rule 144a 3.5 04/01/28	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	350	10/02/17	99.70
186108CL	sr nt rule 144a 4.55 11/15/30	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	300	10/30/18	99.92
18683KAD	Cliffs Nat Res Inc global sr nt 4.875 04/01/21	B3	A&O 01	---	---	No	---	---	---	---	138.431	03/16/11	99.90
18683KAC	Cliffs Nat Res Inc global sr nt 6.25 10/01/40	B3	A&O 01	---	---	No	---	---	---	---	298.415	09/15/10	98.25
18683KAM	sr nt 5.75 03/01/25	B1	M&S 01	104.31	fr 03/01/20	No	---	---	---	---	1073.168	03/29/18	0.00
189054AW	Clorox Co global sr nt 3.9 05/15/28	Baa1	M&N 15	100.00	NoChange	No	---	---					

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
12594KAA	CNH Indl Cap LLC sr nt 4.5 08/15/23	Baa3	F&A 15	---	---	No	---	---	---	---	600	08/04/16	100.00	
12592BAF	sr nt 4.875 04/01/21	Baa3	A&O 01	---	---	No	---	---	---	---	500	03/14/16	99.45	
12594KAB	CNH Indl N V nt 3.85 11/15/27	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/09/17	99.38	
12621EAJ	CNO Fin Group Inc sr nt 4.5 05/30/20	Baa3	M&N 30	---	---	No	---	---	---	---	325	05/14/15	100.00	
12621EAK	sr nt 5.25 05/30/25	Baa3	M&N 30	100.00	NoChange	No	---	---	---	---	500	05/14/15	100.00	
12634MAD	[21] CNOOC Finance 2015 USA LLC global gtd	A1	M&N 02	---	---	No	---	---	---	---	450	04/25/18	99.39	
12634MAE	nt 3.75 05/02/23	A1	M&N 02	---	---	No	---	---	---	---	1000	04/25/18	99.59	
	global gtd nt 4.375 05/02/28	A1	M&N 02	---	---	No	---	---	---	---	1000	04/25/18	99.59	
	[23] CNX Midstream Partners LP CNX Midstream Fin Corp gtd sr nt rule	A1	M&N 02	---	---	No	---	---	---	---	1000	04/25/18	99.59	
12654TAA	144a 6.5 03/15/26	B3	M&S 15	104.88	fr 03/15/21	No	---	---	---	---	400	03/09/18	100.00	
189754AB	Coach Inc global sr nt 3 07/15/22	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	400	06/06/17	99.50	
189754AA	global sr nt 4.25 04/01/25	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	600	02/23/15	99.44	
189754AC	global sr nt 4.125 07/15/27	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	600	06/06/17	99.86	
190441AW	Coastal Corp deb 6.95 06/01/28	Baa2	J&D 01	N.C.	---	No	100.50	bid	6.91	90.50	87.00	0.371	06/25/16	99.66
190441AR	sr deb 7.75 10/15/35	Baa2	A&O 15	N.C.	---	No	100.00	bid	7.75	96.50	94.50	0.725	10/16/95	99.96
190441AT	sr deb 7.42 02/15/37	Baa2	F&A 15	N.C.	---	No	95.00	bid	7.78	92.50	91.25	0.186	02/18/97	100.00
191216AF	Coca Cola Co deb 7.375 07/29/93	A1	J&J 29	N.C.	---	No	119.66	bid	6.50	134.64	126.00	95.835	07/22/93	98.93
191216CC	Coca Cola Co eur\$ sr nt 0 03/09/21	A1	Mar 09	---	---	No	---	---	---	---	500	02/27/17	99.64	
191216CD	eur\$ sr nt 0.5 03/08/24	A1	Mar 08	---	---	No	---	---	---	---	500	02/27/17	99.62	
191216CA	Coca Cola Co eur\$ sr nt 1.1 09/02/36	A1	Sep 02	N.C.	---	No	---	---	---	---	500	08/30/16	99.57	
191216CB	Coca Cola Co eur\$ sr nt fltg rt 0.0 03/08/19	A1	M.J.S&D 08	N.C.	---	No	---	---	---	---	1500	02/27/17	100.30	
191216BG	global nt 2.45 11/01/20	A1	M&N 01	---	---	No	---	---	---	---	1250	10/29/13	99.86	
191216BE	global nt 3.2 11/01/23	A1	M&N 01	---	---	No	---	---	---	---	1500	10/29/13	100.00	
191216BV	global sr nt 1.375 05/30/19	A1	M&N 30	---	---	No	---	---	---	---	1000	05/25/16	99.93	
191216BY	global sr nt 1.55 09/01/21	A1	M&S 01	---	---	No	---	---	---	---	1000	08/29/16	99.89	
191216BW	global sr nt 2.55 06/01/26	A1	J&D 01	---	---	No	---	---	---	---	500	05/25/16	99.98	
191216BZ	global sr nt 2.25 09/01/26	A1	M&S 01	---	---	No	---	---	---	---	1000	08/29/16	99.88	
191216AR	nt 3.15 11/15/20	A1	M&N 15	---	---	No	---	---	---	---	1000	11/04/10	99.69	
191216AV	nt 3.3 09/01/21	A1	M&S 01	---	---	No	---	---	---	---	1324.08	11/10/11	0.00	
191216AZ	nt 2.5 04/01/23	A1	A&O 01	---	---	No	750	02/28/13	99.59	---	750	02/28/13	99.59	
191216BT	sr nt 1.875 10/27/20	A1	A&O 27	---	---	No	1500	10/22/15	99.82	---	1500	10/22/15	99.82	
191216CF	sr nt 2.2 05/25/22	A1	M&N 25	---	---	No	500	05/22/17	99.80	---	500	05/22/17	99.80	
191216CE	sr nt 2.9 05/25/27	A1	M&N 25	---	---	No	500	05/22/17	99.59	---	500	05/22/17	99.59	
19123MAA	[24] Coca Cola European Partners Plc nt 3.5 09/15/20	A3	M&S 15	---	---	No	378.922	03/12/18	0.00	---	378.922	03/12/18	0.00	
19123MAB	nt 3.25 08/19/21	A3	F&A 19	100.00	NoChange	No	192.461	03/12/18	0.00	---	192.461	03/12/18	0.00	
19123MAC	nt 4.5 09/01/21	A3	M&S 01	100.00	NoChange	No	248.472	03/12/18	0.00	---	248.472	03/12/18	0.00	
191241AE	[14] Coca Cola Femsa S A global gtd sr nt 3.875 11/26/23	A2	M&N 26	---	---	No	900	11/19/13	98.52	---	900	11/19/13	98.52	
191241AF	global gtd sr nt 5.25 11/26/24	A2	M&N 26	---	---	No	600	11/19/13	98.32	---	600	11/19/13	98.32	
191241AD	Coca Cola Femsa S A sr nt 4.625 02/15/20	A2	F&A 15	---	---	No	499.9	09/09/10	0.00	---	499.9	09/09/10	0.00	
191229AB	Coca Cola cecek A S nt rule 144a 4.215 09/19/24	Baa2	M&S 19	100.00	NoChange	No	500	09/12/17	100.00	---	500	09/12/17	100.00	
192108BB	[25] Coeur Mng Inc gtd sr nt 5.875 06/01/24	B1	J&D 01	102.94	fr 06/01/20	No	---	---	---	---	249.775	08/04/17	0.00	
192108BA	Coeur Mng Inc sr nt rule 144a 5.875 06/01/24	B1	J&D 01	102.94	fr 06/01/20	No	0.225	05/19/17	100.00	---	0.225	05/19/17	100.00	
19240BAA	Cogent Communications Fin Inc sr nt 144a 5.625 04/15/21	B3	A&O 15	101.41	fr 04/15/19	No	---	---	---	---	189.225	04/01/14	100.00	
	[23] Cogent Communications Group Inc gtd sr secd nt rule	A1	M&N 01	---	---	No	---	---	---	---	189.225	04/01/14	100.00	
19240CAA	144a 5.375 03/01/22	Ba3	M&S 01	---	---	No	375	02/09/15	100.00	---	375	02/09/15	100.00	
192714AB	Colburn S A nt rule 144a 4.5 07/10/24	Baa2	J&J 10	100.00	NoChange	No	500	07/02/14	98.61	---	500	07/02/14	98.61	
192714AC	sr nt rule 144a 3.95 10/11/27	Baa2	A&O 11	100.00	NoChange	No	500	10/04/17	99.72	---	500	10/04/17	99.72	
195325BK	Colombia Rep bd 7.375 09/18/37	Baa2	M&S 18	N.C.	---	No	114.00	bid	6.42	---	1818.4	09/06/06	99.06	
195325BO	global bd 4 02/26/24	Baa2	F&A 26	100.00	NoChange	No	---	---	---	---	2100	09/19/13	98.59	
195325CX	global bd 4.5 01/28/26	Baa2	J&J 28	100.00	NoChange	No	1500	09/21/15	98.76	---	1500	09/21/15	98.76	
195869AQ	Colonial Pipeline Co sr nt rule 144a 4.25 04/15/48	A3	A&O 15	100.00	NoChange	No	550	03/27/18	98.83	---	550	03/27/18	98.83	
196500AA	[26] Colorado Instst Gas Co gtd sr nt rule 144a 4.15 08/15/26	A3	F&A 15	N.C.	---	No	375	08/11/16	99.76	---	375	08/11/16	99.76	
196522AE	Colorado Instst Gas Co sr deb 6.85 06/15/37	Baa2	J&D 15	N.C.	---	No	98.50	bid	6.96	103.75	100.00	100	06/24/97	100.00
197677AC	Columbia / HCA Healthcare Corp deb 8.36 04/15/24	Ba2	A&O 15	N.C.	---	No	92.50	bid	9.23	111.12	107.79	150	04/20/94	100.00
197677AJ	Columbia / HCA Healthcare Corp deb 7.05 12/01/27	Ba2	J&D 01	N.C.	---	No	80.50	bid	9.01	99.70	96.34	150	12/05/95	100.00
197677AS	deb 7.75 07/15/36	Ba2	J&J 15	N.C.	---	No	82.50	bid	9.21	105.92	103.47	100	07/02/96	99.23
197677AH	Columbia / HCA Healthcare Corp deb 7.5 11/15/95	Ba2	M&N 15	N.C.	---	No	75.50	bid	8.87	98.06	94.88	200	11/20/95	100.00
197677AG	Columbia / HCA Healthcare Corp sr nt 7.69 06/15/25	Ba2	J&D 15	N.C.	---	No	87.50	bid	9.06	106.13	104.30	291.436	05/25/95	0.00
197679AB	Columbia Healthcare Corp deb 7.5 12/15/23	Ba2	J&D 15	N.C.	---	No	88.00	bid	8.89	103.55	100.38	150	12/09/93	99.17
198280AD	[14] Columbia Pipeline Group Inc gtd sr nt 3.3 06/01/20	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	749.9	04/14/16	0.00	
198280AF	gtd sr nt 4.5 06/01/25	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	998.7	04/14/16	0.00	
198280AH	gtd sr nt 5.8 06/01/45	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	500	04/14/16	0.00	
20029PAH	Comcast Cable Communications nt exch 8.5 05/01/27	A3	M&N 01	---	---	No	117.95	bid	6.85	131.76	127.31	250	09/22/97	0.00
20030NAC	[23] Comcast Corp nt 7.05 03/15/33	A3	M&S 15	---	---	No	110.10	bid	6.30	116.44	113.01	750	03/12/03	99.52
20030NBC	[23] Comcast Corp New gbp\$ global gtd nt 5.5 11/23/29	A3	Nov 23	---	---	No	625	11/17/10	100.00	---	625	11/17/10	100.00	
20030NAZ	global gtd nt 5.7 07/01/19	A3	J&J 01	---	---	No	107.15	bid	4.78	---	700	06/15/09	99.76	
20030NBA	global gtd nt 5.15 03/01/20	A3	M&S 01	---	---	No	1400	02/24/10	99.90	---	1400	02/24/10	99.90	
20030NBD	global gtd nt 3.125 07/15/22	A3	J&J 15	---	---	No	1000	06/26/12	99.91	---	1000	06/26/12	99.91	
20030NBF	global gtd nt 2.85 01/15/23	A3	J&J 15	---	---	No	750	01/08/13	99.84	---	750	01/08/13	99.84	
20030NBJ	global gtd nt 3.6 03/01/24	A3	M&S 01	---	---	No	1200	02/19/14	99.43	---	1200	02/19/14	99.43	
20030NBL	global gtd nt 3.375 02/15/25	A3	F&A 15	100.00	NoChange	No	1000	08/05/14	99.91	---	1000	08/05/14	99.91	
20030NCA	[26] Comcast Corp New global gtd nt 3.15 02/15/28	A3	F&A 15	100.00	NoChange	No	1650	08/01/17	99.94	---	1650	08/01/17	99.94	
20030NCH	[26] Comcast Corp New global gtd nt 3.55 05/01/28	A3	M&N 01	100.00	NoChange	No	1000	02/01/18	99.65	---	1000	02/01/18	99.65	
20030NBH	global gtd nt 4.25 01/15/33	A3	J&J 15	---	---	No	---	---	---	---	1700	01/08/13	99.16	
20030NBM	global gtd nt 4.2 08/15/34	A3	F&A 15	100.00	NoChange	No	1000	08/05/14	99.62	---	1000	08/05/14	99.62	
20030NCJ	global gtd nt 3.9 03/01/38	A3	M&S 01	100.00	NoChange	No	1200	02/01/18	99.52	---	1200	02/01/18	99.52	
20030NAX	global gtd nt 6.4 05/15/39	A3	M&N 15	---	---	No	104.29	bid	6.12	---	571.915	05/02/08	99.79	
20030NAY	global gtd nt 6.55 07/01/31	A3	J&J 01	---	---	No	105.87	bid	6					

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
20030NCP	Comcast Corp New gtd global nt 3.3 10/01/20	A3	A&O 01	---	---	- No	---	---	---	---	1750	10/02/18	99.97	
20030NCC	gtd global nt 3.45 10/01/21	A3	A&O 01	---	---	- No	---	---	---	---	2000	10/02/18	99.90	
20030NCR	gtd global nt 3.7 04/15/24	A3	A&O 15	100.00	NoChange	No	---	---	---	---	2500	10/02/18	99.99	
20030NCS	gtd global nt 3.95 10/15/25	A3	A&O 15	100.00	NoChange	No	---	---	---	---	3000	10/02/18	99.88	
20030NCT	gtd global nt 4.15 10/15/28	A3	A&O 15	100.00	NoChange	No	---	---	---	---	4000	10/02/18	99.95	
20030NCU	gtd global nt 4.25 10/15/30	A3	A&O 15	100.00	NoChange	No	---	---	---	---	1500	10/02/18	99.94	
20030NCL	gtd global nt 4.6 10/15/38	A3	A&O 15	100.00	NoChange	No	---	---	---	---	3000	10/02/18	99.93	
20030NCM	gtd global nt 4.7 10/15/48	A3	A&O 15	100.00	NoChange	No	---	---	---	---	4000	10/02/18	99.92	
20030NCN	gtd global nt 4.95 10/15/58	A3	A&O 15	100.00	NoChange	No	---	---	---	---	2500	10/02/18	99.91	
20030NCV	gtd global nt fltg rt 3.127 10/01/20	A3	J,A,J&O 01	N.C.	---	- No	---	---	---	---	1250	10/02/18	100.00	
20030NCW	gtd global nt fltg rt 3.237 10/01/21	A3	J,A,J&O 01	N.C.	---	- No	---	---	---	---	1000	10/02/18	100.00	
20030NCX	gtd global nt fltg rt 3.03825 04/15/24	A3	J,A,J&O 15	N.C.	---	- No	---	---	---	---	500	10/02/18	100.00	
20030NCC	Comcast Corp New gtd nt 3.969 11/01/47	A3	M&N 01	100.00	NoChange	No	---	---	---	---	1985.328	11/16/17	0.00	
20030NCE	Comcast Corp New gtd nt 3.999 11/01/49	A3	M&N 01	100.00	NoChange	No	---	---	---	---	1999.999	11/16/17	0.00	
20030NCG	Comcast Corp New gtd nt 4.049 11/01/52	A3	M&N 01	100.00	NoChange	No	---	---	---	---	1499.879	11/16/17	0.00	
20030NAF	Comcast Corp New nt 5.65 06/15/35	A3	J&D 15	---	---	- No	96.04	bid	5.92	97.69	94.81	750	06/06/05	99.77
20030NAK	Comcast Corp New nt 6.5 11/15/35	A3	M&N 15	---	---	- No	103.95	bid	6.22	---	---	1000	11/08/05	99.75
20030NAM	Comcast Corp New nt 6.45 03/15/37	A3	M&S 15	---	---	- No	104.58	bid	6.14	---	---	904.35	02/27/06	99.40
200339AJ	Comerica Bk Detroit sub nt 7.875 09/15/26	A3	M&S 15	N.C.	---	- No	68.10	bid	11.63	131.05	126.48	150	09/12/96	98.80
200340AP	Comerica Inc global sr nt 2.125 05/23/19	A3	M&N 23	100.00	NoChange	No	---	---	---	---	350	05/20/14	100.00	
200340AS	global sr nt 3.7 07/31/23	A3	J&J 31	100.00	NoChange	No	---	---	---	---	850	07/26/18	99.99	
200340AQ	global sub nt 3.8 07/22/26	A3	J&J 22	N.C.	---	- No	---	---	---	---	250	07/17/14	99.78	
20039FAA	Cometa Energia S A De C V sr secd nt rule 144a 6.375 04/24/35	Baa3	A&O 24	---	---	- No	---	---	---	---	860	04/19/18	100.00	
200447AD	Comision Federal De Electricidad nt rule 144a 4.875 01/15/24	Baa1	J&J 15	---	---	- No	---	---	---	---	1250	10/17/13	99.43	
200447AE	sr nt rule 144a 6.125 06/16/45	Baa1	J&D 16	---	---	- No	---	---	---	---	700	06/09/15	99.15	
201723AM	Commercial Metals Co sr nt rule 144a 5.75 04/15/26	Baa1	A&O 15	102.88	fr 04/15/21	No	---	---	---	---	350	04/19/18	100.00	
202712BJ	Commonwealth Bk Australia sub nt rule 144a 4.316 01/10/48	Baa1	J&D 10	N.C.	---	- No	---	---	---	---	1250	01/03/18	100.00	
202795JM	Commonwealth Edison Co global 1st mtg bd ser 124 4 03/01/48	A1	M&S 01	100.00	NoChange	No	---	---	---	---	800	02/12/18	99.98	
202795JN	global 1st mtg bd ser 125 3.7 08/15/28	A1	F&A 15	100.00	NoChange	No	---	---	---	---	550	08/07/18	99.76	
20341WAD	Communications Sales & Leasing Inc/CSL Cap LLC gtd sr nt 8.25 10/15/23	Caa3	A&O 15	104.13	fr 04/15/19	No	---	---	---	---	1110	08/05/15	0.00	
20341WAA	gtd sr secd nt rule 144a 6.04/15/23	B3	A&O 15	103.00	fr 04/15/19	No	---	---	---	---	550	04/16/15	100.00	
20341WAE	Communications Sales & Leasing Inc/CSL Cap LLC sr nt rule 144a 7.125 12/15/24	Caa3	J&D 15	105.24	fr 12/15/19	No	---	---	---	---	600	12/12/16	100.00	
T96440AA	Compagnia Assicuratrice Unipol SPA eur\$ sub bd 2.188 06/15/21	Ba2	Jun 15	100.00	fr 03/15/19	No	0.00	---	99.41	97.60	300	05/31/01	100.92	
20442DAA	Companhia Brasileira de Alumínio gtd nt rule 144a 4.75 06/17/24	Ba2	J&D 17	---	---	- No	---	---	---	---	400	06/11/14	98.90	
20451PKN	Compass Bank sr bkt nt 3a2 2.75 09/29/19	Baa2	M&S 29	100.00	NoChange	No	---	---	---	---	600	09/24/14	99.77	
20451RAA	Compass Group Diversified Hldgs LLC sr nt rule 144a 8 05/01/26	B3	M&N 01	104.00	fr 05/01/21	No	---	---	---	---	400	04/05/18	100.00	
205677AA	Comstock Escrow Corp gtd sr nt rule 144a 9.75 08/15/26	Caa1	F&A 15	107.31	fr 08/15/21	No	---	---	---	---	850	07/20/18	95.99	
205887BW	Conagra Brands Inc global nt fltg rt 2.90806 10/09/20	Baa3	J,A,J&O 09	N.C.	---	- No	---	---	---	---	500	10/10/17	100.00	
205887BZ	global sr nt 3.8 10/22/21	Baa3	A&O 22	---	---	- No	---	---	---	---	1200	10/15/18	99.89	
205887CB	global sr nt 4.3 05/01/24	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	1000	10/15/18	99.95	
205887CC	global sr nt 4.6 11/01/25	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	1000	10/15/18	99.71	
205887CD	global sr nt 4.85 11/01/28	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	1300	10/15/18	99.97	
205887CE	global sr nt 5.3 11/01/38	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	1000	10/15/18	99.58	
205887CE	global sr nt 5.4 11/01/48	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	1000	10/15/18	99.50	
205887BX	global sr nt fltg rt 0.0 10/22/20	Baa3	J,A,J&O 22	100.00	NoChange	No	---	---	---	---	525	10/15/18	100.00	
205887BJ	Conagra Foods Inc global sr nt 3.25 09/15/22	Baa3	M&S 15	---	---	- No	---	---	---	---	250	09/10/12	99.44	
205887BR	global sr nt 3.2 01/25/23	Baa3	J&J 25	100.00	NoChange	No	---	---	---	---	836.975	01/15/13	99.75	
205887BS	global sr nt 4.65 01/25/43	Baa3	J&J 25	100.00	NoChange	No	---	---	---	---	176.743	01/15/13	99.86	
205887BL	nt 4.95 08/15/20	Baa3	F&A 15	---	---	- No	---	---	---	---	126.618	09/05/13	0.00	
205887BN	nt 6.625 08/15/39	Baa3	F&A 15	---	---	- No	---	---	---	---	91.42	09/05/13	0.00	
205887AX	Conagra Inc nt 8.25 09/15/30	Baa3	M&S 15	---	---	- No	121.52	bid	6.51	133.56	129.07	300	09/12/00	99.10
205887AF	sr nt 7.125 10/01/26	Baa3	A&O 01	N.C.	---	- No	114.11	bid	5.87	116.65	113.88	262.45	09/30/96	99.38
205887AQ	sr nt 6.7 08/01/27	Baa3	F&A 01	N.C.	---	- No	97.01	bid	6.97	114.20	109.43	9.337	07/29/97	100.00
205887AR	sr nt 7 10/01/28	Baa3	A&O 01	N.C.	---	- No	111.06	bid	6.08	117.42	113.92	382.15	10/01/98	99.96
205887AC	sub nt 9.75 03/01/21	Ba1	M&S 01	N.C.	---	- No	134.65	bid	5.69	139.73	136.85	195.853	03/05/91	100.00
20605PAG	Concho Res Inc global gtd sr nt 4.375 01/15/25	Baa3	J&J 15	103.28	fr 01/15/20	No	---	---	---	---	600	12/13/16	100.00	
20605PAH	global gtd sr nt 3.75 10/01/27	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	1000	09/13/17	99.64	
20605PAK	global gtd sr nt 4.3 08/15/28	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	1000	06/14/18	99.66	
20605PAJ	global gtd sr nt 4.875 10/01/47	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	800	09/13/17	99.75	
20605PAL	global gtd sr nt 4.85 08/15/48	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	600	06/14/18	99.74	
207597DU	Connecticut Lt & Pwr Co 1st & ref mtg bd 2005 ser b 5.625 04/01/35	A1	A&O 01	---	---	- No	104.58	bid	5.33	119.94	114.29	100	04/04/05	99.96
207597DV	1st & ref mtg bd 2006 ser a 6.35 06/01/36	A1	J&D 01	---	---	- No	112.98	bid	5.50	---	---	250	06/01/06	99.95
207597DX	1st & ref mtg bd 2007 ser b 5.75 03/01/37	A1	M&S 01	---	---	- No	102.83	bid	5.57	---	---	150	03/20/07	99.03
207597EY	1st & ref mtg bd 2013 ser a 2.5 01/15/23	A1	J&J 15	100.00	NoChange	No	---	---	---	---	400	01/08/13	99.35	
207597EE	1st & ref mtg bd ser a 5.5 02/01/19	A1	F&A 01	---	---	- No	110.82	bid	4.10	---	---	250	02/09/09	99.60
207597EA	1st & ref mtg bd ser d 6.375 09/01/37	A1	M&S 01	---	---	- No	96.30	bid	6.63	---	---	100	09/10/07	99.77
207597DS	1st mtg bd ser b 5.75 09/15/34	A1	M&S 15	---	---	- No	93.39	bid	6.22	109.21	104.33	130	09/13/04	99.28
207597EH	1st mtg bd 4.15 06/01/45	A1	J&D 01	---	---	- No	---	---	---	---	350	05/13/15	98.26	
207597EJ	1st mtg bd ser a 3.2 03/15/27	A1	M&S 15	100.00	NoChange	No	---	---	---	---	300	03/02/17	99.66	
207597CZ	1st ref mtg 1994 ser d 7.875 10/01/24	A1	A&O 01	N.C.	---	- No	117.27	bid	6.18	134.03	129.47	139.8	09/28/94	100.00
207597DJ	Connecticut Lt & Pwr Co 1st ref mtg 1994 ser d mbia ins 7.875 10/01/24	A1	A&O 01	N.C.	---	- No	113.30	bid	6.54	141.68	136.78	0.001	09/28/94	100.00
207597EG	Connecticut Lt & Pwr Co 1st and ref mtg bd ser a 4.3 04/15/44	A1	A&O 15	100.00	NoChange	No	---	---	---	---	475	04/14/14	100.00	
207597EL	global 1st & ref mtg bd 2018 ser a 4 04/01/48	A1	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/19/18	99.76	
20825UAC	Conoco Fdg Co nt 7.25 10/15/31	A3	A&O 15	---	---	- No	122.55	bid	5.59	131.83	125.40	1500	10/03/01	98.79
208251AE	Conoco Inc nt 6.95 04/15/29	A3	A&O 15	---	---	- No	115.98	bid	5.67	126.28	115.29	1549.114	04/15/99	100.00
20825CAP	Conocophillips global gtd nt 5.9 05/15/38	A3	M&N 15	---	---	- No	105.04	bid	5.58	---	---	600	05/05/08	99.62
20825CAQ	Conocophillips global gtd nt 6.5 02/01/39	A3	F&A 01	---	---	- No	112.68	bid	5.70					

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
209111EB	Consolidated Edison Co N Y Inc deb ser 2003 a 5.875 04/01/33	A3	A&O 01	---	---	- No	102.63	bid	5.69	110.33	106.08	175	04/07/03	99.42
209111ED	deb ser 2003 c 5.1 06/15/33	A3	J&D 15	---	---	- No	96.54	bid	5.34	98.99	95.78	200	06/10/03	99.83
209111EF	deb ser 2004 b 5.7 02/01/34	A3	F&A 01	---	---	- No	105.97	bid	5.29	107.85	102.83	200	02/09/04	99.73
209111EJ	deb ser 2005b 5.25 07/01/35	A3	J&J 01	---	---	- No	102.00	bid	5.12	102.28	97.62	125	06/20/05	99.42
209111EL	deb ser 2006 a 5.85 03/15/36	A3	M&S 15	---	---	- No	107.03	bid	5.39	---	---	400	03/06/06	99.98
209111EM	deb ser 2006 b 6.2 06/15/36	A3	J&D 15	---	---	- No	109.32	bid	5.59	---	---	400	06/12/06	99.81
209111EQ	deb ser 2006 e 5.7 12/01/36	A3	J&D 01	---	---	- No	105.85	bid	5.33	---	---	250	11/28/06	99.72
209111EU	deb ser 2008 b 6.75 04/01/38	A3	A&O 01	---	---	- No	117.98	bid	5.61	---	---	600	04/01/08	99.71
209111EY	Consolidated Edison Co N Y Inc deb ser 2009 c 5.5 12/01/39	A3	J&D 01	---	---	- No	---	---	---	---	---	600	12/02/09	99.62
209111EZ	Consolidated Edison Co N Y Inc deb ser 2010 a 4.45 06/15/20	A3	J&D 15	---	---	- No	---	---	---	---	---	350	06/02/10	99.78
209111FA	deb ser 2010 b 5.7 06/15/40	A3	J&D 15	---	---	- No	---	---	---	---	---	350	06/02/10	99.51
209111FB	Consolidated Edison Co N Y Inc deb ser 2012 a 4.2 03/15/42	A3	M&S 15	---	---	- No	---	---	---	---	---	400	03/08/12	99.64
209111FC	Consolidated Edison Co N Y Inc deb ser 2013-a 3.95 03/01/43	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	700	02/25/13	99.30
209111FD	deb ser 2014 a 4.45 03/15/44	A3	M&S 15	100.00	NoChange	No	---	---	---	---	---	850	03/03/14	99.92
209111FM	deb ser 2017 b 3.125 11/15/27	A3	M&N 15	100.00	NoChange	No	---	---	---	---	---	350	11/13/17	99.97
209111FN	deb ser 2017 c 4 11/15/27	A3	M&N 15	100.00	NoChange	No	---	---	---	---	---	350	11/13/17	99.60
209111FP	deb ser 2018 a 3.8 05/15/28	A3	M&N 15	100.00	NoChange	No	---	---	---	---	---	300	05/07/18	99.98
209111FQ	deb ser 2018 b 4.5 05/15/28	A3	M&N 15	100.00	NoChange	No	---	---	---	---	---	700	05/07/18	99.54
209111EH	deb ser a 5.3 03/01/35	A3	M&S 01	---	---	- No	100.35	bid	5.28	102.27	97.89	350	03/07/05	99.66
209111ES	deb ser a 6.3 08/15/37	A3	F&A 15	---	---	- No	112.17	bid	5.52	---	---	525	08/23/07	99.44
209111FE	deb ser b 3.3 12/01/24	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	11/19/14	99.65
209111FF	deb ser c 4.625 12/01/54	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	750	11/19/14	99.75
209111EX	Consolidated Edison Co N Y Inc deb series 2009b 6.65 04/01/19	A3	A&O 01	---	---	- No	115.25	bid	4.66	---	---	475	03/23/09	99.85
209111FR	Consolidated Edison Co N Y Inc global deb fltgr sr ser 2018 c 3.01188 06/25/21	A3	M,J,S&D 25	N.C.	---	- No	---	---	---	---	---	640	06/21/18	100.00
209111FT	global deb ser 2018 e 4.65 12/01/48	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	600	11/27/18	99.61
209111FH	sr deb ser 2016-a 3.85 06/15/46	A3	J&D 15	100.00	NoChange	No	---	---	---	---	---	550	06/14/16	99.86
209111FL	sr deb ser 2017a 3.85 06/15/47	A3	J&D 15	100.00	NoChange	No	---	---	---	---	---	500	06/05/17	99.63
209111FG	sr nt 4.5 12/01/45	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	650	11/12/15	99.90
209111FJ	sr nt ser 2016b 2.9 12/01/26	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	11/10/16	99.59
209111FK	sr nt ser 2016c 4.3 12/01/56	A3	J&D 01	100.00	NoChange	No	---	---	---	---	---	500	11/10/16	99.13
209115AD	Consolidated Edison Inc sr deb ser 2017 2 03/15/20	Baa1	M&S 15	---	---	- No	---	---	---	---	---	400	02/27/17	99.97
209115AC	sr nt 2 05/15/21	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	05/11/16	99.94
20914UAC	Consolidated Energy Fin S A sr nt fltgr rt rule 144a 6.53819 06/15/22	B1	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	---	425	05/30/17	99.75
20914UAD	sr nt rule 144a 6.875 06/15/25	B1	J&D 15	105.16	fr 06/15/20	No	---	---	---	---	---	500	05/26/17	99.50
209615BQ	Consolidated Nat Gas Co deb 6.875 10/15/26	Baa2	A&O 15	N.C.	---	- No	114.64	bid	5.60	116.58	111.17	6,369	10/16/96	100.88
209615BS	deb 6.8 12/15/27	Baa2	J&D 15	---	---	- No	107.65	bid	6.14	117.58	112.20	82,824	12/09/97	99.19
209864AT	Consolidated Rail Corp deb 9.75 06/15/20	Baa1	J&D 15	N.C.	---	- No	90.65	bid	11.16	133.68	129.85	14,088	06/11/90	99.00
209864AU	deb 7.875 05/15/43	Baa1	M&N 15	N.C.	---	- No	101.90	bid	7.74	110.51	106.41	11,926	05/19/93	99.80
210314AA	Consorcio Transmataro SA sr nt rule 144a 4.375 05/07/23	Baa3	M&N 07	---	---	- No	---	---	---	---	---	450	04/30/13	99.00
21036PAU	Constellation Brands Inc global gtd sr nt 2 11/07/19	Baa3	M&N 07	---	---	- No	---	---	---	---	---	600	10/31/17	99.86
21036PAV	global gtd sr nt 2.25 11/06/20	Baa3	M&N 06	---	---	- No	---	---	---	---	---	700	10/31/17	99.80
21036PAR	global gtd sr nt 2.7 05/09/22	Baa3	M&N 09	100.00	NoChange	No	---	---	---	---	---	500	05/02/17	99.78
21036PAW	global gtd sr nt 2.65 11/07/22	Baa3	M&N 07	100.00	NoChange	No	---	---	---	---	---	700	10/31/17	99.58
21036PAX	global gtd sr nt 3.2 02/15/23	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	600	01/29/18	99.91
21036PBB	global gtd sr nt 4.4 11/15/25	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	10/22/18	99.81
21036PAS	global gtd sr nt 3.5 05/09/27	Baa3	M&N 09	100.00	NoChange	No	---	---	---	---	---	500	05/02/17	99.77
21036PAY	global gtd sr nt 3.6 02/15/28	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	700	01/29/18	99.81
21036PBC	global gtd sr nt 4.65 11/15/28	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	10/22/18	99.72
21036PAT	global gtd sr nt 4.5 05/09/47	Baa3	M&N 09	100.00	NoChange	No	---	---	---	---	---	500	05/02/17	99.56
21036PAZ	Constellation Brands Inc global gtd sr nt 4.1 02/15/48	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	600	01/29/18	99.66
21036PBD	Constellation Brands Inc global gtd sr nt 5.25 11/15/48	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	10/22/18	99.59
21036PBA	global gtd sr nt fltgr nt 3.20925 11/15/21	Baa3	F,M,A&N 15	100.00	NoChange	No	---	---	---	---	---	650	10/22/18	100.00
21036PAM	Constellation Brands Inc gtd sr nt 3.875 11/15/19	Baa3	M&N 15	---	---	- No	---	---	---	---	---	400	10/20/14	100.00
21036PAK	gtd sr nt 3.75 05/01/21	Baa3	M&N 01	---	---	- No	---	---	---	---	---	500	04/30/13	100.00
21036PAL	gtd sr nt 4.25 05/01/23	Baa3	M&N 01	---	---	- No	---	---	---	---	---	1050	04/30/13	100.00
21036PAN	gtd sr nt 4.75 11/15/24	Baa3	M&N 15	---	---	- No	---	---	---	---	---	400	10/20/14	100.00
21036PAQ	Constellation Brands Inc gtd sr nt 3.7 12/06/26	Baa3	J&D 06	100.00	NoChange	No	---	---	---	---	---	600	11/29/16	99.91
21036PAP	Constellation Brands Inc sr nt 4.75 12/01/25	Baa3	J&D 01	---	---	- No	---	---	---	---	---	400	11/19/15	100.00
210374AA	Constellation Merger Sub Inc sr nt rule 144a 8.5 09/15/25	Caa1	M&S 15	104.25	fr 09/15/20	No	---	---	---	---	---	425	08/15/17	100.00
210383AA	Constellium NV sr nt rule 144a 5.75 05/15/24	B2	M&N 15	102.88	fr 05/15/19	No	---	---	---	---	---	400	04/30/14	100.00
210383AF	sr nt rule 144a 6.625 03/01/25	B2	M&S 01	103.31	fr 02/01/20	No	---	---	---	---	---	650	02/03/17	100.00
210383AG	sr nt rule 144a 5.875 02/15/26	B2	F&A 15	102.94	fr 11/15/20	No	---	---	---	---	---	500	11/02/17	100.00
210518DC	Consumers Energy Co global 1st mtg bd 3.8 11/15/28	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	300	10/29/18	99.75
210518DB	global 1st mtg bd 4.05 05/15/48	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	550	05/01/18	98.97
210518DD	global 1st mtg bd 4.35 04/15/49	Aa3	A&O 15	100.00	NoChange	No	---	---	---	---	---	550	10/29/18	99.62
212015AH	Continental Res Inc gtd sr nt 5 09/15/22	Ba2	M&S 15	100.83	fr 03/15/19	No	---	---	---	---	---	1600	07/02/12	0.00
212015AL	gtd sr nt 4.5 04/15/23	Ba2	A&O 15	100.00	NoChange	No	---	---	---	---	---	1500	06/11/13	0.00
212015AS	gtd sr nt 4.375 01/15/28	Ba2	J&J 15	100.00	NoChange	No	---	---	---	---	---	999.7	04/19/18	0.00
212015AN	sr nt 3.8 06/01/24	Ba2	J&D 01	100.00	NoChange	No	---	---	---	---	---	1000	08/01/14	0.00
212015AQ	Continental Res Inc sr nt 4.9 06/01/44	Ba2	J&D 01	100.00	NoChange	No	---	---	---	---	---	700	08/01/14	0.00
212015AR	sr nt rule 144a 4.375 01/15/28	Ba2	J&J 15	100.00	NoChange	No	---	---	---	---	---	0.3	12/04/17	100.00
21240BAD	Controladora Mabe S A De C V sr nt rule 144a 5.6 10/23/28	Baa3	A&O 23	---	---	- No	---	---	---	---	---	370	10/18/18	99.45
21240XAA	Conuma Coal Res Ltd sr secd nt rule 144a 10 05/01/23	B2	M&N 01	105.00	fr 05/01/20	No	---	---	---	---	---	200	04/17/18	99.50
216762AF	Cooper-Standard Automotive Inc sr nt rule 144a 5.625 11/15/26	B1	M&N 15	102.81	fr 11/15/21	No	---	---	---	---	---	400	10/27/16	100.00
219023AF	Corn Prods Intl Inc global sr nt 4.625 11/01/20	Baa1	M&N 01	---	---	- No	---	---	---	---	---	400	09/14/10	99.60
219023AC	global sr nt 6.625 04/15/37	Baa1	A&O 15	---	---	- No	78.82	bid	8.27	---				

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
22003BAJ	Corporate Office Pptys L P global gtd sr nt 3.7 06/15/21	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	300	05/14/14	99.74	
22003BAG	gtd sr nt 3.6 05/15/23	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	350	07/16/13	0.00	
22003BAH	gtd sr nt 5.25 02/15/24	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	250	09/09/13	98.78	
220517AA	Cortex NP Acquisition Corp sr nt rule 144a 9.25 10/15/24	Caa1	A&O 15	106.94	fr 10/15/19	No	---	---	---	---	750	09/30/16	100.00	
12624LAA	COSL Fin BVI Ltd gtd sr nt rule 144a 3.25 09/06/22	Baa1	M&S 06	N.C.	-	No	---	---	---	---	1000	08/30/12	99.34	
22160KAF	Costco Whsl Corp global sr nt 1.7 12/15/19	Aa3	J&D 15	---	-	No	---	---	---	---	1200	11/28/12	99.78	
22160KAG	global sr nt 1.75 02/15/20	Aa3	F&A 15	---	-	No	---	---	---	---	500	02/05/15	99.89	
22160KAH	global sr nt 2.25 02/15/22	Aa3	F&A 15	---	-	No	---	---	---	---	500	02/05/15	99.70	
22160KAJ	sr nt 2.15 05/18/21	Aa3	M&N 18	100.00	NoChange	No	---	---	---	---	1000	05/09/17	99.83	
22160KAK	sr nt 2.3 05/18/22	Aa3	M&N 18	100.00	NoChange	No	---	---	---	---	800	05/09/17	99.63	
22160KAL	sr nt 2.75 05/18/24	Aa3	M&N 18	100.00	NoChange	No	---	---	---	---	1000	05/09/17	99.60	
22160KAM	sr nt 3 05/18/27	Aa3	M&N 18	100.00	NoChange	No	---	---	---	---	1000	05/09/17	99.14	
221644AA	Cott Hldgs Inc sr nt rule 144a 5.5 04/01/25	B1	A&O 01	104.13	fr 04/01/20	No	---	---	---	---	750	03/08/17	100.00	
222070AB	Coty Inc global gtd sr nt rule 144a 6.5 04/15/26	B3	A&O 15	104.88	fr 04/15/21	No	---	---	---	---	550	03/28/18	100.00	
222213AR	Council Europe Dev Bk sr nt 2.625 02/13/23	Aa1	F&A 13	N.C.	-	No	---	---	---	---	1000	02/06/18	99.50	
22282EAH	Covanta Hldg Corp sr nt 6 01/01/27	B1	J&J 01	103.00	fr 01/01/22	No	---	---	---	---	400	10/03/18	100.00	
222862AJ	Coventry Health Care Inc sr nt 5.45 06/15/21	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	600	06/02/11	99.80	
22304LAA	Covey Pk Energy LLC / Covey Pk Fin Corp sr nt rule 144a 7.5 05/15/25	B3	M&N 15	105.63	fr 05/15/20	No	---	---	---	---	625	04/28/17	100.00	
22303QAN	Covidien Intl Fin S A global gtd sr nt 3.2 06/15/22	A3	J&D 15	100.00	NoChange	No	---	---	---	---	650	05/22/12	99.69	
22303QAP	Covidien Intl Fin S A global gtd sr nt 2.95 06/15/23	A3	J&D 15	100.00	NoChange	No	---	---	---	---	309.516	05/13/13	99.77	
22303QAL	Covidien Intl Fin S A gtd global nt 4.2 06/15/20	A3	J&D 15	---	-	No	---	---	---	---	600	06/21/10	99.88	
22303QAH	Covidien Intl Fin S A gtd sr nt 6.55 10/15/37	A3	A&O 15	---	-	No	114.64	bid	5.61	---	374.039	05/16/08	0.00	
224044AE	Cox Communications Inc New deb 7.375 07/01/23	Baa2	J&J 01	N.C.	-	No	91.05	bid	8.41	106.91	1.25	06/29/93	99.73	
224044AG	deb 7.625 06/15/25	Baa2	J&D 15	N.C.	-	No	112.15	bid	6.45	119.36	150	06/22/95	99.35	
224044AN	deb 6.8 08/01/28	Baa2	F&A 01	---	-	No	99.00	bid	6.89	111.84	191.612	07/22/98	99.61	
224044BW	nt rule 144a 3.25 12/15/22	Baa2	J&D 15	---	-	No	---	---	---	---	1000	11/26/12	99.85	
224044CA	nt rule 144a 2.95 06/30/23	Baa2	J&D 30	100.00	NoChange	No	---	---	---	---	1000	04/24/13	99.88	
224044CE	nt rule 144a 3.85 02/01/25	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	700	12/01/14	99.83	
224044CF	nt rule 144a 4.8 02/01/35	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	650	12/01/14	99.96	
224044BR	nt rule 144a 6.45 12/01/36	Baa2	J&D 01	---	-	No	90.52	bid	7.14	---	321.926	11/28/06	99.72	
224044BT	nt rule 144a 6.95 06/01/38	Baa2	J&D 01	---	-	No	96.36	bid	7.21	---	179.363	05/29/08	99.75	
224044BV	nt rule 144a 8.375 03/01/39	Baa2	M&S 01	---	-	No	113.60	bid	7.41	---	808.813	02/10/09	99.61	
224044BY	nt rule 144a 4.7 12/15/42	Baa2	J&D 15	---	-	No	---	---	---	---	500	11/26/12	99.98	
224044CC	nt rule 144a 4.5 06/30/43	Baa2	J&D 30	100.00	NoChange	No	---	---	---	---	500	04/24/13	99.56	
224044CH	sr nt rule 144a 3.15 08/15/24	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	1000	07/24/17	99.86	
224044CT	sr nt rule 144a 3.35 09/15/26	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	1000	09/08/16	99.83	
224044CJ	sr nt rule 144a 3.5 08/15/27	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	1000	07/24/17	99.52	
224044CK	sr nt rule 144a 4.6 08/15/47	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	600	07/24/17	99.39	
224050AE	Cox Enterprises Inc deb rule 144a 7.375 07/15/27	Baa2	J&J 15	---	-	No	90.77	bid	8.28	102.31	175	07/07/97	100.00	
12593CAG	CPPIB Cap Inc nt fltg rt rule 144a 3c7 2.46644 10/16/20	Aaa	J,A,J&O 16	N.C.	-	No	---	---	---	---	750	10/10/18	100.00	
225310AG	Credit Accep Corp Mich sr nt 6.125 02/15/21	Baa3	F&A 15	100.00	fr 02/15/19	No	---	---	---	---	300	02/09/15	0.00	
225313AA	Credit Agricole SA perp global sub nt fixed/fltg rt rule 144a 3.93913 12/30/99	Ba1	M&N 30	100.00	NoChange	No	---	---	---	---	106.956	05/23/07	100.00	
225313AE	perp sub nt rule 144a 6.625 12/30/99	Ba1	M,J,S&D 23	100.00	NoChange	No	---	---	---	---	1250	09/11/14	100.00	
225313AF	sub nt rule 144a 4.375 03/17/25	Baa2	M&S 17	N.C.	-	No	---	---	---	---	1500	03/09/15	99.46	
22546QAN	Credit Suisse AG NY Brh global sr nt 2.3 05/28/19	A1	M&N 28	---	-	No	---	---	---	---	2750	05/22/14	99.79	
22541LAE	Credit Suisse First Boston (USA) Inc nt 7.125 07/15/32	A1	J&J 15	---	-	No	122.76	bid	5.49	125.89	121.55	742.344	07/12/02	99.04
225401AK	Credit Suisse Group AG perp jr sub nt fixed/fltg rt rule 144a 7.25 12/30/99	Ba2	M&S 12	100.00	NoChange	No	---	---	---	---	1500	09/05/18	100.00	
225401AJ	perp jr sub nt fixed/fltg rt rule 144a 7.5 12/30/99	Ba2	J&J 17	100.00	fr 07/17/23	No	---	---	---	---	2000	07/09/18	100.00	
225401AD	sr nt fixed/fltg rt rule 144a 2.997 12/14/23	Baa2	J&D 14	100.00	NoChange	No	---	---	---	---	1000	09/11/17	100.00	
225401AG	sr nt fixed/fltg rt rule 144a 4.207 06/12/24	Baa2	J&D 12	100.00	NoChange	No	---	---	---	---	1250	06/06/18	100.00	
225401AF	sr nt fixed/fltg rt rule 144a 3.869 01/12/29	Baa2	J&J 12	100.00	NoChange	No	---	---	---	---	2000	01/05/18	100.00	
225401AE	sr nt fltg rt rule 144a 3.9775 12/14/23	Baa2	M,J,S&D 14	100.00	NoChange	No	---	---	---	---	500	09/11/17	100.00	
225401AH	sr nt fltg rt rule 144a 4.01594 06/12/24	Baa2	M,J,S&D 12	100.00	NoChange	No	---	---	---	---	750	06/06/18	100.00	
225401AB	sr nt rule 144a 3.574 01/09/23	Baa2	J&J 09	100.00	NoChange	No	---	---	---	---	1750	01/04/17	100.00	
225401AC	sr nt rule 144a 4.282 01/09/28	Baa2	J&J 09	100.00	NoChange	No	---	---	---	---	2250	01/04/17	100.00	
225433AD	Credit Suisse Group Fdg Guernsey Ltd gtd sr nt 2.75 03/26/20	Baa2	M&S 26	---	-	No	---	---	---	---	1488.096	12/15/15	0.00	
225433AK	gtd sr nt 3.125 12/10/20	Baa2	J&D 10	---	-	No	---	---	---	---	1936.02	06/06/16	0.00	
225433AM	gtd sr nt 3.45 04/16/21	Baa2	A&O 18	---	-	No	---	---	---	---	1493.31	10/18/16	0.00	
225433AT	gtd sr nt 3.8 06/09/23	Baa2	J&D 10	---	-	No	---	---	---	---	1995.237	10/18/16	0.00	
225433AR	gtd sr nt 4.55 04/17/26	Baa2	A&O 18	---	-	No	---	---	---	---	1982.535	10/18/16	0.00	
225433AF	Credit Suisse Group Fdg Guernsey Ltd gtd sr nt 4.875 05/15/45	Baa2	M&N 15	---	-	No	---	---	---	---	1924.666	12/15/15	0.00	
225433AH	Credit Suisse Group Fdg Guernsey Ltd gtd sr nt 3.8 09/15/22	Baa2	M&S 15	---	-	No	---	---	---	---	1998.525	12/15/15	0.00	
225433AC	Credit Suisse Group Fdg Guernsey Ltd gtd sr nt 3.75 03/26/25	Baa2	M&S 26	---	-	No	---	---	---	---	2385.226	12/15/15	0.00	
225433AP	Credit Suisse Group Fdg Guernsey Ltd gtd sr nt fltg rt 4.73456 04/16/21	Baa2	J,A,J&O 18	---	-	No	---	---	---	---	984.55	10/18/16	0.00	
9993549E	Credit Suisse Group Fin Inc gbp\$ gtd sub bd reg s 7 10/05/20	Baa3	Oct 05	---	-	No	100.00	bid	7.00	111.57	108.08	250	09/26/00	99.02
226373AL	Crestwood Midstream Partners LP gtd sr nt 6.25 04/01/23	B1	A&O 01	103.13	fr 04/01/19	No	---	---	---	---	699.93	06/15/16	0.00	
226373AP	Crestwood Midstream Partners LP gtd sr nt 5.75 04/01/25	B1	A&O 01	104.31	fr 04/01/20	No	---	---	---	---	500	06/19/17	0.00	
12636YAC	CRH Amer Fin Inc gtd sr nt rule 144a 3.95 04/04/28	Baa1	A&O 04	100.00	NoChange	No	---	---	---	---	900	03/27/18	99.37	
12636YAD	gtd sr nt rule 144a 4.5 04/04/48	Baa1	A&O 04	100.00	NoChange	No	---	---	---	---	600	03/27/18	99.65	
22663AAA	Crimson Merger Sub Inc/Ortho Clinical Diagnostics S A sr nt rule 144a 6.625 05/15/22	Caa2	M&N 15	100.00	fr 05/15/19	No	---	---	---	---	1300	05/08/14	100.00	
226829AA	Crockett Cogeneration sr secd nt rule 144a 5.869 03/30/25	B1	M,J,S&D 30	---	-	Yes	81.80	bid	7.76	123.80	119.23	102.11	03/10/05	100.00
228187AA	Crown Amers LLC / Crown Amers Cap Corp VI gtd sr nt rule 144a 4.75 02/01/26	Ba3	F&A 01	103.56	fr 02/01/21	No	---	---	---	---	875	01/18/18	100.00	
228227BE	Crown Castle Intl Corp global sr nt 4.875 04/15/22	Baa3	A&O 15	---	-	No	---	---	---	---	850	04/01/14	99.50	
228227BD	sr nt 5.25 01/15/23	Baa3	J&J 15	---	-	No	---	---	---	---	1649.87	01/30/13	0.00	
228227AD	Crown Castle Intl Corp New global sr nt 2.25 09/01/21	Baa3	M&S 01	---	-	No	---	---	---	---	700	08/22/16	99.97	
228227AJ	global sr nt 3.15 07/15/23	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	750	01/09/18	99.63	
228227AG	global sr nt 3.2 09/01/24	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	750	07/25/17	99.72	
228227AB	global sr nt 4.45 02/15/26	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	900	01/28/16		

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
126307AS	[971] CSC Hldgs LLC gtd sr nt rule 144a 5.375 02/01/28	Ba2	F&A 01	102.69	fr 02/01/23	No	---	---	---	---	1000	01/12/18	100.00	
126307AA	CSC Hldgs LLC sr nt rule 144a 5.5 04/15/27	Ba2	A&O 15	102.75	fr 10/15/21	No	---	---	---	---	1310	09/09/16	100.00	
20467BAB	[13] CSI Compressco LP/CSI Compressco Fin Inc gtd sr nt 7.25 08/15/22	Caa2	F&A 15	101.81	fr 08/15/19	No	---	---	---	---	295.93	06/18/15	0.00	
12652HAA	[13] CSI Compressco LP/CSI Compressco Fin Inc gtd sr sec'd 1st lien nt rule 144a 7.5 04/01/25	B1	A&O 01	105.63	fr 04/01/21	No	---	---	---	---	350	03/08/18	100.00	
12642KAA	[67] CSN Islands Xi Corp gtd sr nt rule 144a 6.875 09/21/19	B3	M&S 21	N.C.	-	No	---	---	---	---	547.094	09/14/09	100.00	
12644VAA	[67] CSN Res S A gtd sr nt rule 144a 6.5 07/21/20	B3	J&J 21	---	-	No	---	---	---	---	997.094	07/14/10	99.10	
12644VAB	gtd sr nt rule 144a 7.625 02/13/23	B3	F&A 13	103.81	fr 02/13/21	No	---	---	---	---	350	02/08/18	98.98	
12595DAA	CSVC Acquisition Corp sr sec'd nt rule 144a 7.75 06/15/25	Caa2	J&D 15	103.88	fr 06/15/20	No	---	---	---	---	515	06/28/17	100.00	
126408AM	CSX Corp deb 8.625 05/15/22	Baa1	M&N 15	N.C.	-	No	107.19	bid	7.77	137.73	133.44	81.517	05/14/92	99.41
126408AQ	deb 8.1 09/15/22	Baa1	M&S 15	N.C.	-	No	93.28	bid	8.92	129.11	124.97	69.081	09/10/92	99.55
126408BM	deb 7.95 05/01/27	Baa1	M&N 01	N.C.	-	No	117.35	bid	6.40	131.95	127.36	64.266	08/22/97	0.00
126408BP	deb 7.25 05/01/27	Baa1	M&N 01	N.C.	-	No	110.37	bid	6.33	121.41	117.15	83.312	08/22/97	0.00
126408BN	deb 6.95 05/01/27	Baa1	M&N 01	N.C.	-	No	102.07	bid	6.76	99.94	96.63	100	08/22/97	0.00
126408GT	global nt 3.7 10/30/20	Baa1	A&O 30	100.00	NoChange	No	---	---	---	---	500	10/18/10	99.95	
126408GV	global nt 4.25 06/01/21	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	350	05/20/11	99.50	
126408GZ	global nt 3.7 11/01/23	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	500	10/17/13	99.92	
126408HB	global nt 3.4 08/01/24	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	550	07/16/14	99.92	
126408HJ	global nt 3.8 03/01/28	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	800	02/15/18	99.93	
126408HM	global nt 4.25 03/15/29	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	350	11/07/18	99.64	
126408GP	global nt 7.45 04/01/38	Baa1	A&O 01	---	-	No	120.59	bid	6.10	---	---	79.226	03/24/08	99.93
126408GU	global nt 5.5 04/15/41	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	550	10/18/10	98.95	
126408GW	CSX Corp global nt 4.75 05/30/42	Baa1	M&N 30	100.00	NoChange	No	---	---	---	---	600	10/27/11	99.44	
126408GX	global nt 4.4 03/01/43	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	300	02/23/12	99.41	
126408GY	CSX Corp global nt 4.1 03/15/44	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	800	10/17/12	99.64	
126408HK	global nt 4.3 03/01/48	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	850	02/15/18	99.66	
126408HN	global nt 4.75 11/15/48	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	650	11/07/18	99.07	
126408HC	global nt 3.95 05/01/50	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	600	04/16/15	99.10	
126408HL	global nt 4.65 03/01/68	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	350	02/15/18	99.61	
126408HD	global sr nt 3.35 11/01/25	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	600	10/15/15	99.76	
126408HE	global sr nt 2.6 11/01/26	Baa1	M&N 01	---	-	No	---	---	---	---	700	10/13/16	99.60	
126408HH	global sr nt 3.25 06/01/27	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	850	04/26/17	99.88	
126408GK	global sr nt 6.15 05/01/37	Baa1	M&N 01	---	-	No	102.83	bid	5.96	---	---	700	04/20/07	99.90
126408HF	global sr nt 3.8 11/01/46	Baa1	M&N 01	---	-	No	---	---	---	---	800	10/13/16	99.43	
126408HA	global sr nt 4.5 08/01/54	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	450	07/16/14	99.34	
126408HG	global sr nt 4.25 11/01/66	Baa1	M&N 01	---	-	No	---	---	---	---	700	10/13/16	99.75	
126408GH	nt 6 10/01/36	Baa1	A&O 01	---	-	No	104.41	bid	5.71	---	---	400	09/15/06	99.57
126408GS	CSX Corp sr nt 6.22 04/30/40	A3	A&O 30	---	-	No	---	---	---	---	660	06/14/10	0.00	
126410LK	[25] CSX Transn Inc nt 9.75 06/15/20	A3	J&D 15	N.C.	-	No	134.45	bid	5.53	142.50	139.95	227.171	07/26/04	0.00
126410LL	nt 7.875 05/15/43	A3	M&N 15	N.C.	-	No	81.67	bid	9.27	134.19	128.66	99.99	07/26/04	0.00
229899AB	Cullen / Frost Bankers Inc sub nt 4.5 03/17/27	A3	M&S 17	100.00	NoChange	No	---	---	---	---	100	03/10/17	99.78	
230000AB	Cullen Frost Cap Tr II cap secs fltg rt ser a 4.28813 03/01/34	Baa1	M,J,S&D 01	100.00	fr 03/01/19	No	40.00	bid	9.66	102.89	101.36	120	06/15/04	0.00
23131LAA	[13] CURO Group Hldgs Corp global gtd sr sec'd nt rule 144a 8.25 09/01/25	B3	M&S 01	104.13	fr 09/01/21	No	---	---	---	---	690	08/13/18	100.00	
126650CE	CVS Caremark Corp global sr nt 2.25 08/12/19	Baa2	F&A 12	100.00	NoChange	No	---	---	---	---	850	08/07/14	99.94	
126650CF	global sr nt 3.375 08/12/24	Baa2	F&A 12	100.00	NoChange	No	---	---	---	---	650	08/07/14	99.08	
126650BJ	global sr nt 6.25 06/01/27	Baa2	J&D 01	---	-	No	102.15	bid	6.06	---	---	371.773	05/22/07	99.09
126650BW	CVS Corp global sr nt 4.125 05/15/21	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	550	05/09/11	98.68	
126650CT	CVS Corp global sr nt 2.125 06/01/21	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1750	05/16/16	99.72	
126650CK	global sr nt 3.5 07/20/22	Baa2	J&J 20	100.00	NoChange	No	---	---	---	---	1500	07/13/15	99.96	
126650BZ	global sr nt 2.75 12/01/22	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1250	11/26/12	99.86	
126650CC	global sr nt 4 12/05/23	Baa2	J&D 05	100.00	NoChange	No	---	---	---	---	1250	12/02/13	99.56	
126650CU	global sr nt 2.875 06/01/26	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1750	05/16/16	99.14	
126650CM	global sr nt 4.875 07/20/35	Baa2	J&J 20	100.00	NoChange	No	---	---	---	---	652.22	07/13/15	98.44	
126650BR	CVS Corp global sr nt 6.125 09/15/39	Baa2	M&S 15	---	-	No	98.48	bid	6.22	---	---	446.75	09/08/09	99.67
126650BX	global sr nt 5.75 05/15/41	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	132.707	05/09/11	98.33	
126650CD	CVS Corp global sr nt 5.3 12/05/43	Baa2	J&D 05	100.00	NoChange	No	---	---	---	---	750	12/02/13	99.81	
126650CN	global sr nt 5.125 07/20/45	Baa2	J&J 20	100.00	NoChange	No	---	---	---	---	3500	07/13/15	99.64	
126650CJ	global sr nt 2.8 07/20/20	Baa2	J&J 20	100.00	NoChange	No	---	---	---	---	2750	07/13/15	99.93	
126650DA	CVS Health Corp global sr nt 3.125 03/09/20	Baa2	M&S 09	---	-	No	---	---	---	---	2000	03/06/18	99.95	
126650DC	global sr nt 3.35 03/09/21	Baa2	M&S 09	---	-	No	---	---	---	---	3000	03/06/18	99.95	
126650CV	global sr nt 3.7 03/09/23	Baa2	M&S 09	100.00	NoChange	No	---	---	---	---	6000	03/06/18	99.10	
126650CW	global sr nt 4.1 03/25/25	Baa2	M&S 25	100.00	NoChange	No	---	---	---	---	5000	03/06/18	99.02	
126650CL	global sr nt 3.875 07/20/25	Baa2	J&J 20	100.00	NoChange	No	---	---	---	---	2828.067	07/13/15	98.99	
126650CX	global sr nt 4.3 03/25/28	Baa2	M&S 25	100.00	NoChange	No	---	---	---	---	9000	03/06/18	98.59	
126650CY	global sr nt 4.78 03/25/38	Baa2	M&S 25	100.00	NoChange	No	---	---	---	---	5000	03/06/18	98.01	
126650CZ	global sr nt 5.05 03/25/48	Baa2	M&S 25	100.00	NoChange	No	---	---	---	---	8000	03/06/18	99.43	
126650DB	global sr nt fltg rt 3.39713 03/09/20	Baa2	M,J,S&D 09	N.C.	-	No	---	---	---	---	1000	03/06/18	100.00	
126650DD	global sr nt fltg rt 3.48713 03/09/21	Baa2	M,J,S&D 09	N.C.	-	No	---	---	---	---	1000	03/06/18	100.00	
126650CO	sr nt 4.75 12/01/22	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	387.211	05/09/16	0.00	
126650CS	sr nt 5 12/01/24	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	296.23	05/09/16	0.00	
23283PAG	[195] Cyrusone LP / Cyrusone Fin Corp gtd sr nt 5 03/15/24	Ba2	M&S 15	102.50	fr 03/15/20	No	---	---	---	---	699.5	12/06/17	0.00	
23283PAK	[195] Cyrusone LP / Cyrusone Fin Corp gtd sr nt 5.375 03/15/27	Ba2	M&S 15	102.69	fr 03/15/22	No	---	---	---	---	499.5	12/06/17	0.00	
23371DAD	[269] DAE Fdg LLC gtd sr nt rule 144a 5.25 11/15/21	Ba2	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/01/18	100.00	
23371DAB	gtd sr nt rule 144a 5 08/01/24	Ba2	F&A 01	103.75	fr 08/01/20	No	---	---	---	---	1000	07/21/17	100.00	
23371DAC	DAE Fdg LLC sr nt rule 144a 4 08/01/20	Ba2	F&A 01	---	-	No	---	---	---	---	500	07/21/17	100.00	
23371DAA	sr nt rule 144a 4.5 08/01/22	Ba2	F&A 01	102.25	fr 08/01/19	No	---	---	---	---	800	07/21/17	100.00	
233851DC	[207] Daimler Fin North Amer LLC gtd nt fltg rt rule 144a 3.12694 02/22/21	A2	F,M,A&N 22	N.C.	-	No	---	---	---	---	1150	02/15/18	100.00	
233851DB	[207] Daimler Fin North Amer LLC gtd nt rule 144a 3 02/22/21	A2	F&A 22	---	-	No	---	---	---	---	550	02/15/18	99.85	
233851DD	gtd nt rule 144a 3.35 02/22/23	A2	F&A 22	---	-	No	---	---	---	---	675	02/15/18	99.81	
233851DF	[207] Daimler Fin North Amer LLC gtd nt rule 144a 3.75 02/22/28	A2	F&A 22	---	-									

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
235825AD	Dana Hldg Corp sr nt 6 09/15/23	B2	M&S 15	102.00	fr 09/15/19	No	---	---	---	---	300	07/30/13	100.00	
235825AE	sr nt 5.5 12/15/24	B2	J&D 15	102.75	fr 12/15/19	No	---	---	---	---	425	12/04/14	100.00	
235822AA	sr nt rule 144a 6.5 06/01/26	B2	J&D 01	103.25	fr 06/01/21	No	---	---	---	---	375	05/24/16	100.00	
23636AAQ	Danske Bk AS mtn fltgr rule 144a 3.83594 09/12/23	Baa2	M,J,S&D 12	N.C.	-	No	---	---	---	---	400	06/05/18	100.00	
23636AAR	mtn rule 144a 4.375 06/12/28	Baa2	J&D 12	N.C.	-	No	---	---	---	---	500	06/05/18	99.87	
237194AL	Darden Restaurants Inc global sr nt 3.85 05/01/27	Baa2	M&N 01	100.00	NoChange	No	---	---	---	---	500	04/10/17	99.96	
237194AH	global sr nt 6.8 10/15/37	Baa2	A&O 15	---	-	No	104.01	bid	6.53	---	42,766	10/10/07	99.18	
237194AM	global sr nt 4.55 02/15/48	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	300	02/07/18	99.95	
237194AE	sr nt 6 08/15/35	Baa2	F&A 15	---	-	No	90.02	bid	6.72	101.13	96,293	08/09/05	98.92	
238791AB	DavinciRe Hldgs Ltd sr nt rule 144a 4.75 05/01/25	Baa2	M&N 01	---	-	No	---	---	---	---	150	04/28/15	99.16	
24023MAA	DBS Group Hldgs Ltd sub mtn fixed/ fltgr rule 144a 4.52 12/11/28	A2	J&D 11	100.00	NoChange	No	---	---	---	---	750	06/04/18	100.00	
23311RAH	DCP Midstream LLC jr sub nt fixed/ fltgr rule 144a 5.85 05/21/43	B1	M&N 21	N.C.	-	No	---	---	---	---	550	05/16/13	100.00	
23311RAD	nt rule 144a 5.35 03/15/20	Ba2	M&S 15	---	-	No	---	---	---	---	600	03/08/10	99.89	
23311RAE	nt rule 144a 4.75 09/30/21	Ba2	M&S 30	100.00	NoChange	No	---	---	---	---	500	09/14/11	99.95	
23311RAA	nt rule 144a 6.75 09/15/37	Ba2	M&S 15	---	-	No	76.14	bid	8.62	---	450	09/12/07	99.52	
23311VAG	DCP Midstream LP global gtd sr nt 5.375 07/15/25	Ba2	J&J 15	100.00	NoChange	No	---	---	---	---	500	07/10/18	100.00	
23311VAE	DCP Midstream Oper LP global gtd sr nt 2.7 04/01/19	Ba2	A&O 01	100.00	NoChange	No	---	---	---	---	325	03/10/14	99.41	
23311VAB	global gtd sr nt 4.95 04/01/22	Ba2	A&O 01	100.00	NoChange	No	---	---	---	---	350	03/08/12	99.53	
23311VAD	global gtd sr nt 3.875 03/15/23	Ba2	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/11/13	98.72	
23311VAF	global gtd sr nt 5.6 04/01/44	Ba2	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/10/14	99.01	
242370AD	Dean Foods Co sr nt rule 144a 6.5 03/15/23	B3	M&S 15	103.25	fr 03/15/19	No	---	---	---	---	700	02/20/15	100.00	
244199AU	Deere & Co deb 8.5 01/09/22	A2	J&J 09	N.C.	-	No	131.57	bid	5.09	139.07	134.70	105	01/03/92	99.20
244199AW	deb 6.55 10/01/28	A2	A&O 01	N.C.	-	No	91.77	bid	7.29	120.90	116.18	200	10/01/98	99.70
244199AZ	Deere & Co deb 8.1 05/15/30	A2	M&N 15	N.C.	-	No	131.61	bid	5.66	140.27	134.97	250	04/26/00	99.92
244199BA	Deere & Co nt 7.125 03/03/31	A2	M&S 03	N.C.	-	No	123.72	bid	5.37	130.13	124.42	300	02/27/01	99.48
244199BC	nt 4.375 10/16/19	A2	A&O 16	N.C.	-	No	103.30	bid	3.98	---	---	750	10/13/09	99.46
244199BE	nt 2.6 06/08/22	A2	J&D 08	100.00	NoChange	No	---	---	---	---	1000	06/05/12	99.75	
244199BD	nt 5.375 10/16/29	A2	A&O 16	N.C.	-	No	103.28	bid	5.13	---	---	500	10/13/09	99.77
244199BF	nt 3.9 06/09/42	A2	J&D 09	100.00	NoChange	No	---	---	---	---	1250	06/05/12	99.27	
246688AF	Delhaize America Inc deb 9 04/15/31	Baa1	A&O 15	---	-	No	129.43	bid	6.65	125.75	120.25	269,558	11/16/01	0.00
24668PAF	Delhaize Group S A global gtd sr nt 4.125 04/10/19	Baa1	A&O 10	---	-	No	---	---	---	---	129,912	04/03/12	99.81	
24668PAE	Delhaize Group S A global sr nt 5.7 10/01/40	Baa1	A&O 01	---	-	No	---	---	---	---	476,888	02/18/11	0.00	
247109BB	Delmarva Pwr & Lt Co mtn ser c mbia ins 7.61 12/02/19	Baa1	F&A 01	N.C.	-	No	97.69	bid	7.93	128.12	124.16	0.001	02/07/97	100.00
247361ZM	Delta Air Lines Inc Del global nt 3.4 04/19/21	Baa3	A&O 19	---	-	No	---	---	---	---	600	04/16/18	99.95	
247361ZN	global nt 3.8 04/19/23	Baa3	A&O 19	100.00	NoChange	No	---	---	---	---	500	04/16/18	99.87	
247361ZN	global nt 4.375 04/19/28	Baa3	A&O 19	100.00	NoChange	No	---	---	---	---	500	04/16/18	99.96	
24767DAA	Dellia Merger Sub Inc sr nt rule 144a 6 09/15/26	B2	M&S 15	104.50	fr 09/15/21	No	---	---	---	---	600	09/07/18	100.00	
24820RAG	Den Norske Stats Oljeselskap A S - Statoil deb rule 144a 6.5 12/01/28	Aa2	J&D 01	---	-	No	107.44	bid	5.89	108.06	104.02	500	12/10/98	99.28
247916AL	Denbury Res Inc global gtd sr secd nt rule 144a 7.5 02/15/24	B3	F&A 15	103.75	fr 08/15/20	No	---	---	---	---	450	08/14/18	100.00	
247916AF	gtd sr secd 2nd lien nt rule 144a 9 05/15/21	B3	M&N 15	104.50	fr 12/15/19	No	---	---	---	---	614,919	05/03/16	0.00	
247916AH	gtd sr secd 2nd lien nt rule 144a 9.25 03/31/22	B3	M&S 31	109.25	fr 03/31/19	No	---	---	---	---	455.7	11/30/17	0.00	
247916AC	Denbury Res Inc gtd sr sub nt 6.375 08/15/21	Caa2	F&A 15	100.00	fr 08/15/19	No	---	---	---	---	203,544	02/03/11	100.00	
247916AD	gtd sr sub nt 5.5 05/01/22	Caa2	M&N 01	101.38	fr 05/01/19	No	---	---	---	---	314,612	04/16/14	100.00	
24823UAH	gtd sr sub nt 4.625 07/15/23	Caa2	J&J 15	101.54	fr 01/15/19	No	---	---	---	---	308	01/22/13	100.00	
249030AC	Dentsply Intl Inc global sr nt 4.125 08/15/21	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	296,124	08/16/11	99.65	
251525AV	Deutsche Bk A G global sr nt fltgr ser d 3.40631 07/13/20	Baa3	J,A,J&O 13	N.C.	-	No	---	---	---	---	750	07/10/17	100.00	
251525AT	global sr nt ser d 2.7 07/13/20	Baa3	J&J 13	N.C.	-	No	---	---	---	---	1500	07/10/17	99.86	
251525AM	global sub tier 2 nt fixed/ fltgr 4.296 05/24/28	Ba2	M&N 24	---	-	No	---	---	---	---	1500	05/21/13	100.00	
251525AP	Deutsche Bk A G sub nt tier 2 4.5 04/01/25	Ba2	A&O 01	---	-	No	---	---	---	---	1500	03/27/15	99.61	
251541AQ	Deutsche Bk AG Frankfurt sr nt 4.25 10/14/21	Baa3	A&O 14	N.C.	-	No	---	---	---	---	232,873	05/12/17	0.00	
25160PAC	Deutsche Bk AG N Y Brh global sr nt eligible liabilities ser d 4.25 02/04/21	Baa3	F&A 04	N.C.	-	No	---	---	---	---	1000	10/01/18	99.90	
25160PAD	global sr nt fltgr nt eligible liabilities ser d 3.7662 02/04/21	Baa3	F,M,A&N 04	N.C.	-	No	---	---	---	---	500	10/01/18	100.00	
251526BO	global sr nt fltgr ser d 2.5597 01/22/21	Baa3	J,A,J&O 22	N.C.	-	No	---	---	---	---	650	01/17/18	100.00	
251526BS	global sr nt fltgr ser d 3.9219 02/27/23	Baa3	F,M,A&N 27	N.C.	-	No	---	---	---	---	400	02/22/18	100.00	
251526BP	global sr nt ser d 3.15 01/22/21	Baa3	J&J 22	N.C.	-	No	---	---	---	---	1500	01/17/18	99.99	
251526BR	global sr nt ser d 3.95 02/27/23	Baa3	F&A 27	N.C.	-	No	---	---	---	---	1000	02/22/18	99.81	
251526BU	sr nt 2.95 08/20/20	Baa3	F&A 20	N.C.	-	No	---	---	---	---	380,071	05/31/18	0.00	
251526BV	sr nt 3.125 01/13/21	Baa3	J&J 13	N.C.	-	No	---	---	---	---	534,393	05/31/18	0.00	
251526BW	sr nt 3.375 05/12/21	Baa3	M&N 12	N.C.	-	No	---	---	---	---	621,467	05/31/18	0.00	
251526BX	sr nt 4.25 10/14/21	Baa3	A&O 14	N.C.	-	No	---	---	---	---	3569,722	05/31/18	0.00	
251526BY	sr nt 3.7 05/30/24	Baa3	M&N 30	N.C.	-	No	---	---	---	---	770,167	05/31/18	0.00	
251526BZ	sr nt 4.1 01/13/26	Baa3	J&J 13	N.C.	-	No	---	---	---	---	375,469	05/31/18	0.00	
251526BT	sr nt fltgr 3.9545 08/20/20	Baa3	F,M,A&N 20	N.C.	-	No	---	---	---	---	147,056	05/31/18	0.00	
251526BN	sub tier 2 nt fixed/ fltgr 4.875 12/01/32	Ba2	J&D 01	100.00	NoChange	No	---	---	---	---	1000	11/28/17	99.98	
25156PAD	Deutsche Telekom Intl Fin deb 9.25 06/01/32	Baa1	J&D 01	N.C.	-	No	134.12	bid	6.61	150.16	144.50	500	05/24/02	99.17
25156P9E	Deutsche Telekom Intl Fin gbps nt 7.625 06/15/30	Baa1	J&D 15	N.C.	-	No	0.00	-	95.86	92.73	300	06/28/00	98.69	
25156PAN	Deutsche Telekom Intl Fin global gtd nt 6 07/08/19	Baa1	J&J 08	---	-	No	109.03	bid	4.84	---	750	06/15/09	99.37	
25156PAR	Deutsche Telekom Intl Fin gtd nt rule 144a 4.875 03/06/42	Baa1	M&S 06	---	-	No	---	---	---	---	1000	02/28/12	98.60	
25156PBB	Deutsche Telekom Intl Fin gtd sr nt rule 144a 4.375 06/21/28	Baa1	J&D 21	100.00	NoChange	No	---	---	---	---	1200	06/14/18	99.55	
25156PBC	gtd sr nt rule 144a 4.75 06/21/38	Baa1	J&D 21	100.00	NoChange	No	---	---	---	---	550	06/14/18	99.35	
25156PAC	Deutsche Telekom Intl Fin nt 8.75 06/15/30	Baa1	J&D 15	---	-	No	129.80	bid	6.35	134.94	130.13	3500	06/28/00	99.93
25156PAT	Deutsche Telekom Intl Fin nt fltgr rule 144a 3.25363 09/19/19	Baa1	M,J,S&D 19	N.C.	-	No	---	---	---	---	250	09/13/16	100.00	
25156PAX	nt fltgr rule 144a 3.02881 01/17/20	Baa1	J,A,J&O 17	N.C.	-	No	---	---	---	---	400	01/09/17	100.00	
25156PAS	sr nt rule 144a 1.5 09/19/19	Baa1	M&S 19	---	-	No	---	---	---	---	750	09/13/16	99.91	
25156PAW	sr nt rule 144a 2.225 01/17/20	Baa1	J&J 17	---	-	No	---	---	---	---	850	01/09/17	99.94	
25156PAU	sr nt rule 144a 1.95 09/19/21	Baa1	M&S 19	100.00	NoChange	No	---	---	---	---	1000	09/13/16	99.84	
25156PAY	sr nt rule 144a 2.82 01/19/22	Baa1	J&J 19	---	-	No	---	---	---	---	1000	01/09/17	100.00	
25156PBA	sr nt rule 144a 3.6 01/19/27	Baa1	J&J 19	---	-	No	---	---	---	---	1250	01/09/17	99.88	
25156PAV</														

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
23320AAA	DFC Fin Corp sr secd nt rule 144a 10.5 06/15/20	Caa3	J&D 15	100.00	fr 06/15/19	No	---	---	---	---	0.146	06/06/14	100.00	
23320AAE	sr secd pik nt rule 144a 12 06/16/20	Caa3	J&D 15	N.C.	-	No	---	---	---	---	294.972	06/27/16	0.00	
25243YAX	Diageo Cap PLC global gtd nt 3 05/18/20	A3	M&N 18	N.C.	-	No	---	---	---	---	500	05/15/18	99.95	
25243YAY	global gtd nt 3.5 09/18/23	A3	M&S 18	100.00	NoChange	No	---	---	---	---	500	05/15/18	99.78	
25243YAZ	global gtd nt 3.875 05/18/28	A3	M&N 18	100.00	NoChange	No	---	---	---	---	500	05/15/18	99.63	
25243YAW	global gtd nt fltg rt 2.88 05/18/20	A3	F,M&N 18	N.C.	-	No	---	---	---	---	500	05/15/18	100.00	
25271CAM	Diamond Offshore Drilling Inc global sr nt 3.45 11/01/23	B3	M&N 01	100.00	NoChange	No	---	---	---	---	250	10/31/13	99.59	
25271CAP	global sr nt 7.875 08/15/25	B3	F&A 15	100.00	NoChange	No	---	---	---	---	500	08/01/17	99.27	
25271CAN	global sr nt 4.875 11/01/43	B3	M&N 01	100.00	NoChange	No	---	---	---	---	750	10/31/13	99.84	
25271CAL	Diamond Offshore Drilling Inc sr nt 5.7 10/15/39	B3	A&O 15	---	-	No	99.39	bid	5.74	---	500	10/05/09	99.34	
252747AF	Diamond Shamrock Inc deb 7.65 07/01/26	Baa2	J&J 01	N.C.	-	No	115.97	bid	6.19	118.34	114.35	100	06/20/96	99.84
25278XAE	Diamondback Energy Inc gtd sr nt 4.75 11/01/24	Ba2	M&N 01	N.C.	-	No	---	---	---	---	500	06/21/17	0.00	
25278XAK	gtd sr nt rule 144a 4.75 11/01/24	Ba3	M&N 01	103.56	fr 11/01/19	No	---	---	---	---	750	09/18/18	99.75	
25278XAJ	Diamondback Energy Inc sr nt rule 144a 5.375 05/31/25	Ba2	M&N 31	104.03	fr 05/31/20	No	---	---	---	---	0.049	01/24/18	104.00	
253651AC	Diebold Inc gtd sr nt 8.5 04/15/24	Caa2	A&O 15	106.38	fr 04/15/19	No	---	---	---	---	400	10/18/16	0.00	
25380WAE	Digicel Group Ltd sr nt rule 144a 8.25 09/30/20	Caa3	M&S 30	100.00	fr 09/30/19	No	---	---	---	---	2000	09/05/12	100.00	
25380WAF	sr nt rule 144a 7.125 04/01/22	Caa3	A&O 01	101.78	fr 04/01/19	No	---	---	---	---	1000	03/19/14	100.00	
25380QAG	Digicel Ltd sr nt rule 144a 6 04/15/21	B3	A&O 15	100.00	fr 04/15/19	No	---	---	---	---	1300	02/19/13	100.00	
25380QAH	sr nt rule 144a 6.75 03/01/23	B3	M&S 01	103.38	fr 03/01/19	No	---	---	---	---	925	02/24/15	100.00	
25389JAT	Digital Rlty Tr LP gtd nt 4.45 07/15/28	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	650	06/14/18	99.85	
254010AA	Dignity Health bd ser 2012 3.125 11/01/22	A3	M&N 01	---	-	No	---	---	---	---	300	10/11/12	99.63	
254010AB	bd ser 2012 4.5 11/01/42	A3	M&N 01	---	-	No	---	---	---	---	300	10/11/12	98.65	
25466AAF	Discover Bk New Castle Del nt 3.2 08/09/21	Baa2	F&A 09	100.00	NoChange	No	---	---	---	---	750	08/04/14	99.73	
25466AAK	nt 3.35 02/06/23	Baa2	F&A 06	N.C.	-	No	---	---	---	---	800	01/31/18	99.99	
25466AAD	nt accd invs 4.2 08/08/23	Baa2	F&A 08	N.C.	-	No	---	---	---	---	1000	08/05/13	100.00	
25466AAA	sub bk nt 8.7 11/18/19	Baa3	M&N 18	N.C.	-	No	104.75	bid	8.03	---	200	11/10/09	99.74	
25466AAB	sub nt 7 04/15/20	Baa3	A&O 15	N.C.	-	No	---	---	---	---	500	04/12/10	99.31	
254709AJ	Discover Finl Svcs global gtd sr nt 3.95 11/06/24	Baa3	M&N 06	100.00	NoChange	No	---	---	---	---	500	11/03/14	99.93	
254709AE	Discover Finl Svcs global sr nt 10.25 07/15/19	Baa3	J&J 15	---	-	No	117.22	bid	7.79	---	78.484	07/10/09	100.00	
254709AL	Discover Finl Svcs global sr nt 3.75 03/04/25	Baa3	M&S 04	100.00	NoChange	No	---	---	---	---	500	03/02/15	99.88	
254709AM	global sr nt 4.1 02/09/27	Baa3	F&A 09	100.00	NoChange	No	---	---	---	---	1000	02/06/17	99.91	
254709AG	sr nt 5.2 04/27/22	Baa3	A&O 29	---	-	No	---	---	---	---	318.991	10/05/12	0.00	
254709AJ	sr nt 3.85 11/21/22	Baa3	M&N 21	---	-	No	---	---	---	---	500	02/19/13	0.00	
25470DAZ	Discovery Communications LLC gtd sr nt rule 144a 3.5 06/15/22	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	345.894	03/30/18	0.00	
25470XAE	Dish DBS Corp gtd sr nt 6.75 06/01/21	B1	J&D 01	---	-	No	---	---	---	---	2000	09/22/11	0.00	
25470XAJ	Dish DBS Corp gtd sr nt 5.875 07/15/22	B1	J&J 15	---	-	No	---	---	---	---	1998	09/10/12	0.00	
25470XAW	gtd sr nt 5.875 11/15/24	B1	M&N 15	---	-	No	---	---	---	---	1999.7	12/30/14	0.00	
25470XAB	Dish DBS Corp sr nt 7.875 09/01/19	B1	M&S 01	---	-	No	---	---	---	---	1400	10/05/09	0.00	
25470XAQ	Dish DBS Corp sr nt 5.125 05/01/20	B1	M&N 01	---	-	No	---	---	---	---	1099.64	07/29/13	0.00	
25470XAL	sr nt 5 03/15/23	B1	M&S 15	---	-	No	---	---	---	---	1500	04/11/13	0.00	
25470XAX	Dish DBS Corp sr nt rule 144a 7.75 07/01/26	B1	J&J 01	---	-	No	---	---	---	---	4.425	06/08/16	100.00	
23327BAQ	DJO Fin LLC / DJO Fin Corp gtd third lien nt 10.75 04/15/20	Caa3	A&O 15	100.00	fr 04/15/19	No	---	---	---	---	298.121	09/14/16	0.00	
23291AAA	DJO Finco Inc 2nd lien nt rule 144a 8.125 06/15/21	Caa2	J&D 15	102.03	fr 06/15/19	No	---	---	---	---	1015	06/23/15	100.00	
255882AA	DKT Finance ApS sr nt rule 144a 9.375 06/17/23	B3	J&D 17	104.69	fr 06/17/20	No	---	---	---	---	410	06/21/18	100.00	
256677AF	Dollar Gen Corp global sr nt 4.125 05/01/28	Baa2	M&N 01	100.00	NoChange	No	---	---	---	---	500	03/26/18	99.90	
256746AF	Dollar Tree Inc global sr nt 3.7 05/15/23	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	1000	04/05/18	99.81	
256746AG	global sr nt 4 05/15/25	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	1000	04/05/18	99.90	
256746AH	global sr nt 4.2 05/15/28	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	1250	04/05/18	99.74	
256746AE	global sr nt fltg rt 3.14881 04/17/20	Baa3	J,A,J&O 17	100.00	NoChange	No	---	---	---	---	750	04/05/18	100.00	
256853AA	Dolphin Energy Limited LLC sr secd bd rule 144a 5.888 06/15/19	A2	J&D 15	---	-	Yes	102.00	bid	5.62	---	109	07/23/09	100.00	
256882AD	Dolphin Subsidiary II Inc sr nt 7.25 10/15/21	Ba1	A&O 15	100.00	NoChange	No	---	---	---	---	780	09/11/12	0.00	
257375AK	Dominion Gas Hldgs LLC global sr nt 2.8 11/15/20	A3	M&N 15	100.00	NoChange	No	---	---	---	---	700	11/12/15	99.66	
257375AM	global sr nt fltg rt 2018 series a 3.38819 06/15/21	A3	M,J,S&D 15	N.C.	-	No	---	---	---	---	500	06/14/18	100.00	
257375AE	global sr nt ser b 3.55 11/01/23	A3	M&N 01	100.00	NoChange	No	---	---	---	---	399	06/25/14	0.00	
257375AF	global sr nt ser c 4.8 11/01/43	A3	M&N 01	100.00	NoChange	No	---	---	---	---	400	06/25/14	0.00	
257375AG	sr nt ser a 2.5 12/15/19	A3	J&D 15	100.00	NoChange	No	---	---	---	---	450	12/03/14	99.96	
257375AH	sr nt ser b 3.6 12/15/24	A3	J&D 15	100.00	NoChange	No	---	---	---	---	450	12/03/14	99.72	
257375AJ	Dominion Gas Hldgs LLC sr nt ser c 4.6 12/15/44	A3	J&D 15	100.00	NoChange	No	---	---	---	---	500	12/03/14	99.37	
25746UAY	Dominion Res Inc enhanced jr sub ser a 5.628 06/30/66	Baa3	M,J,S&D 30	100.00	fr 06/30/19	No	97.00	bid	5.77	---	122.458	06/20/06	99.66	
25746UBY	enhanced jr sub ser a nt fixed/fltg rt 5.75 10/01/54	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	685	09/24/14	100.00	
25746UAZ	enhanced junior sub nt fixed/fltg rt ser b 5.103 09/30/66	Baa3	M&S 30	100.00	fr 09/30/19	No	90.50	bid	5.53	---	299.365	09/26/06	99.83	
25746UCH	global sr nt 1.6 08/15/19	Baa2	F&A 15	---	-	No	---	---	---	---	500	08/04/16	99.99	
25746UCJ	global sr nt 2 08/15/21	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	400	08/04/16	99.86	
25746UCK	global sr nt 2.85 08/15/26	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	400	08/04/16	99.97	
25746UCE	global sr nt 2015 ser b 3.9 10/01/25	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	750	09/21/15	99.88	
25746UCQ	global sr nt 2017 ser a 1.875 01/15/19	Baa2	J&J 15	---	-	No	---	---	---	---	400	01/09/17	99.93	
25746UCR	global sr nt 2017 ser b 2.75 01/15/22	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	400	01/09/17	99.86	
25746UCY	global sr nt ser b 4.25 06/01/28	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	300	05/30/18	100.00	
25746UCZ	global sr nt ser d 4.7 12/01/44	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	450	11/17/14	99.63	
25746UBM	Dominion Res Inc gtd sr nt ser c 4.9 08/01/41	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	500	08/02/11	98.47	
25746UCT	Dominion Res Inc jr sub nt 2.579 07/01/20	Baa3	J&J 03	N.C.	-	No	---	---	---	---	1000	05/15/17	100.10	
25746UBU	jr sub nt 2.962 07/01/19	Baa3	J&J 01	N.C.	-	No	---	---	---	---	550	05/23/16	100.10	
25746UBT	rmkd sub nt 4.104 04/01/21	Baa3	A&O 01	N.C.	-	No	---	---	---	---	550	03/02/16	100.07	
257469AG	sr nt ser 2002 e 6.75 12/15/32	Baa2	J&D 15	---	-	No	103.79	bid	6.46	115.53	110.77	89.127	12/09/02	99.76
25746UAN	sr nt ser e 6.3 03/15/33	Baa2	M&S 15	---	-	No	108.36	bid	5.70	108.70	104.61	300	03/03/03	99.97
257469AJ	sr nt ser f 5.25 08/01/33	Baa2	F&A 01	---	-	No	103.96	bid	4.98	102.91	98.37	510	07/21/03	99.16
25746UBH	Dominion Res Inc sr nt ser a 5.2 08/15/19	Baa2	F&A 15	---	-	No	105.44	bid	4.52	---	---	500	08/11/09	99.87
25746UBP	sr nt ser b 2.75 09/15/22	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	350	09/10/12	99.99	
25746UAV	Dominion Res Inc sr nt ser b 5.95 06/15/35	Baa2	J&D 15	---	-	No	103.22	bid	5.73	104.08	100.12	500	06/15/05	100.00
25746UBD	sr nt ser b 7 06/15/38													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
260003AJ	Dover Corp nt 4.3 03/01/21	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	450	02/16/11	99.94	
260003AF	nt 5.375 10/15/35	Baa1	A&O 15	---	No	No	102.35	bid	5.22	---	300	10/05/10	98.40	
260003AG	Dover Corp nt 6.6 03/15/38	Baa1	M&S 15	---	No	No	118.69	bid	5.43	---	250	03/11/08	98.82	
260003AK	Dover Corp nt 5.375 03/01/41	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	350	02/16/11	98.63	
260543BA	Dow Chem Co deb 9 04/01/21	Baa2	A&O 01	N.C.	No	No	115.34	bid	7.10	140.13	135.82	120.346	04/04/91	99.46
260543BC	deb 8.85 09/15/21	Baa2	M&S 15	N.C.	No	No	120.41	bid	6.46	141.17	136.78	52.975	09/16/91	99.76
260543BE	deb 7.375 03/01/23	Baa2	M&S 01	N.C.	No	No	102.16	bid	7.14	112.17	108.63	150	02/24/93	98.93
260543BJ	deb 7.375 11/01/29	Baa2	M&N 01	N.C.	No	No	107.31	bid	6.76	128.75	123.27	1000	11/04/99	98.87
260543CC	Dow Chem Co global nt 4.25 11/15/20	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	1471.336	11/04/10	99.72
260543CF	Dow Chem Co global nt 4.125 11/15/21	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	1250	11/04/11	99.60
260543CH	global nt 3 11/15/22	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	1250	11/06/12	98.27
260543CJ	global nt 3.5 10/01/24	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	900	09/09/14	98.73
260543CK	global nt 4.25 10/01/34	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	600	09/09/14	97.64
260543BY	Dow Chem Co global nt 9.4 05/15/39	Baa2	M&N 15	---	No	No	130.03	bid	7.29	---	---	807.94	05/07/09	99.56
260543CE	Dow Chem Co global nt 5.25 11/15/41	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	750	11/04/11	99.86
260543CG	global nt 4.375 11/15/42	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	1250	11/06/12	97.84
260543CL	global nt 4.625 10/01/44	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	500	09/09/14	98.34
260543CM	nt rule 144a 4.55 11/30/25	Baa2	M&N 30	100.00	NoChange	No	---	---	---	---	---	500	11/28/18	99.90
260543CO	nt rule 144a 4.8 11/30/28	Baa2	M&N 30	100.00	NoChange	No	---	---	---	---	---	600	11/28/18	99.90
260543CP	nt rule 144a 5.55 11/30/48	Baa2	M&N 30	100.00	NoChange	No	---	---	---	---	---	900	11/28/18	99.93
26078JAA	Dowdupont Inc global nt 3.766 11/15/20	Baa1	M&N 15	---	No	No	---	---	---	---	---	1500	11/14/18	100.00
26078JAB	global nt 4.205 11/15/23	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	2500	11/14/18	100.00
26078JAC	global nt 4.493 11/15/25	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	1850	11/14/18	100.00
26078JAD	global nt 4.725 11/15/28	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	2250	11/14/18	100.00
26078JAE	global nt 5.319 11/15/38	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	1650	11/14/18	100.00
26078JAF	global nt 5.419 11/15/48	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	---	2150	11/14/18	100.00
26078JAG	global nt fltgr 3.41681 11/15/20	Baa1	F,M,A&N 15	---	No	No	---	---	---	---	---	500	11/14/18	100.00
26078JAH	global nt fltgr 3.81681 11/15/23	Baa1	F,M,A&N 15	---	No	No	---	---	---	---	---	300	11/14/18	100.00
26112TAJ	Downstream Dev Auth sr secd nt rule 144a 10.5 02/15/23	B2	F&A 15	105.25	fr	02/15/20	---	---	---	---	---	270	01/24/18	99.00
23303QAB	DP World Ltd global nt rule 144a 3.25 05/18/20	Baa1	M&N 18	N.C.	No	No	---	---	---	---	---	500	05/12/15	99.83
233293AN	DPL Inc sr nt 6.75 10/01/19	Ba1	A&O 01	100.00	NoChange	No	---	---	---	---	---	99	06/15/15	00.00
26138EAN	Dr Pepper Snapple Group Inc global gtd sr nt 2.6 01/15/19	Baa2	J&J 15	---	No	No	---	---	---	---	---	250	11/07/11	99.91
26138EAO	global gtd sr nt 2.01/15/20	Baa2	J&J 15	---	No	No	---	---	---	---	---	250	11/13/12	99.22
26138EAV	global gtd sr nt 2.53 11/15/21	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	250	12/05/16	99.96
26138EAP	global gtd sr nt 3.2 11/15/21	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	250	11/07/11	99.72
26138EAR	global gtd sr nt 2.7 11/15/22	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	250	11/13/12	99.63
26138EAW	global gtd sr nt 3.13 12/15/23	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	500	12/05/16	99.96
26138EAS	global gtd sr nt 3.4 11/15/25	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	500	10/29/15	99.40
26138EAU	global gtd sr nt 2.55 09/15/26	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	400	09/07/16	99.68
26138EAX	global gtd sr nt 3.43 06/15/27	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	498	12/05/16	99.96
26138EAY	Dr Pepper Snapple Group Inc global gtd sr nt 4.42 12/15/46	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	400	12/05/16	99.92
26138EAT	Dr Pepper Snapple Group Inc global gtd sr nt 4.5 11/15/45	Baa2	M&N 09	100.00	NoChange	No	---	---	---	---	---	550	10/29/15	99.74
26138EAJ	sr nt 7.45 05/01/38	Baa2	M&N 01	---	No	No	123.32	bid	5.94	---	125.004	12/12/08	0.00	
26138EAZ	Dr Pepper Snapple Group Inc sr nt rule 144a 3.43 06/15/27	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	2	06/05/17	101.39
23338VAH	DTE Elec Co gen & ref mtg bd series a 4.05 05/15/48	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	525	04/30/18	99.55
233331BA	DTE Energy Co sr nt 2018 ser d 3.7 08/01/23	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	600	08/02/18	99.84
23334BAA	DTE Energy Ctr LLC sr secd bd rule 144a 7.458 04/30/24	Baa1	A&O 30	---	Yes	---	136.42	bid	4.44	145.42	140.39	112.055	05/17/04	100.00
263534BG	Du Pont E I de Nemours & Co deb 6.5 01/15/28	A3	J&J 15	---	No	No	113.69	bid	5.38	122.84	119.07	56.839	01/08/98	99.23
263534BW	Du Pont E I de Nemours & Co global nt 5.75 03/15/19	A3	M&S 15	---	No	No	112.00	bid	4.21	---	---	261.524	02/17/09	99.65
263534CE	global nt 4.25 04/01/21	A3	A&O 01	---	No	No	---	---	---	---	---	162.621	03/22/11	99.79
263534BZ	nt 4.625 01/15/20	A3	J&J 15	---	No	No	101.68	bid	4.42	---	---	474.152	11/04/09	99.58
263534CB	nt 3.625 01/15/21	A3	J&J 15	---	No	No	---	---	---	---	---	295.793	09/20/10	99.86
263534CK	Du Pont E I de Nemours & Co nt 2.8 02/15/23	A3	F&A 15	---	No	No	---	---	---	---	---	381.351	02/12/13	99.97
263534CC	Du Pont E I de Nemours & Co nt 4.9 01/15/41	A3	J&J 15	---	No	No	---	---	---	---	---	48.041	09/20/10	98.65
263534CJ	Du Pont E I de Nemours & Co nt 4.15 02/15/43	A3	F&A 15	---	No	No	---	---	---	---	---	68.683	02/12/13	99.88
263534BR	nt 5.6 12/15/36	A3	J&D 15	---	No	No	105.44	bid	5.26	---	---	42.231	12/12/06	98.71
263534CL	sr nt 2.2 05/01/20	A3	M&N 01	---	No	No	---	---	---	---	---	1250	04/27/17	99.89
263534CM	sr nt fltgr 3.071 05/01/20	A3	F,M,A&N 01	N.C.	No	No	---	---	---	---	---	750	04/27/17	100.00
26442CAE	Duke Energy Carolinas Llc global 1st & ref mtg bd ser b 6.05 04/15/38	Aa2	A&O 15	---	No	No	110.25	bid	5.41	---	---	600	04/09/08	99.72
26442CAJ	1st & ref mtg bd 4.3 06/15/20	Aa2	J&D 15	---	No	No	---	---	---	---	---	450	06/02/10	99.77
26442CAV	global 1st & ref mtg bd 3.05 03/15/23	Aa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	02/26/18	99.88
26442CAS	global 1st & ref mtg bd 2.95 12/01/26	Aa2	J&D 01	100.00	NoChange	No	---	---	---	---	---	600	11/14/16	99.76
26442CAB	global 1st & ref mtg bd 6 01/15/38	Aa2	J&J 15	---	No	No	109.20	bid	5.42	---	---	500	01/07/08	99.93
26442CAH	Duke Energy Carolinas Llc global 1st & ref mtg bd 5.3 02/15/40	Aa2	F&A 15	---	No	No	100.08	bid	5.30	---	---	750	11/16/09	99.57
26442CAM	Duke Energy Carolinas Llc global 1st & ref mtg bd 4.25 12/15/41	Aa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	650	12/05/11	99.83
26442CAN	global 1st & ref mtg bd 4 09/30/42	Aa2	M&S 30	100.00	NoChange	No	---	---	---	---	---	650	09/18/12	99.20
26442CAP	global 1st & ref mtg bd 3.75 06/01/45	Aa2	J&D 01	100.00	NoChange	No	---	---	---	---	---	500	03/09/15	99.17
26442CAT	global 1st & ref mtg bd 3.7 12/01/47	Aa2	J&D 01	100.00	NoChange	No	---	---	---	---	---	550	11/09/17	99.85
26442CAU	global 1st & ref mtg bd 3.95 03/15/48	Aa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	02/26/18	99.53
26442CAW	global 1st & ref mtg bd ser 3.35 05/15/22	Aa2	M&N 15	---	No	No	---	---	---	---	---	350	11/05/18	99.96
26442CAX	global 1st & ref mtg bd ser 3.95 11/15/28	Aa2	M&N 15	100.00	NoChange	No	---	---	---	---	---	650	11/05/18	99.63
26442CAQ	global 1st and ref mtg bd 2.5 03/15/23	Aa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	03/08/16	99.96
26442CAR	global 1st and ref mtg bd 3.875 03/15/46	Aa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	03/08/16	99.65
26442CAA	global sr nt 6.1 06/01/37	A1	J&D 01	---	No	No	110.15	bid	5.45	---	---	500	05/31/07	99.99
26442CAK	Duke Energy Carolinas Llc global sr secd 1st and ref mtg bds ser 2021 3.9 06/15/21	Aa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	500	05/16/11	99.90
264399ED	Duke Energy Corp sr nt 6.45 10/15/32	A1	A&O 15	---	No	No	113.19	bid	5.51	112.81	108.12	350	10/03/02	99.42
264399DD	sr nt ser a 6 12/01/28	A1r	J&D 01	---	No	No								

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
26439XAC	Duke Energy Field Svcs LLC nt 8.125 08/16/30	Ba2	F&A 16	---	---	No	106.33	bid	7.58	134.66	129.67	300	08/10/00	99.64
26439XAH	nt rule 144a 6.45 11/03/36	Ba2	M&N 03	---	---	No	74.97	bid	8.42	---	---	300	10/24/06	99.96
26444HAB	Duke Energy Fla LLC global 1st mtg bd 1.85 01/15/20	A1	J&J 15	---	---	No	---	---	---	---	---	250	01/03/17	99.89
26444HAC	global 1st mtg bd 3.20 01/15/27	A1	J&J 15	100.00	---	NoChange	---	---	---	---	---	650	01/03/17	99.94
26444HAE	global 1st mtg bd 3.8 07/15/28	A1	J&J 15	100.00	---	NoChange	---	---	---	---	---	600	06/18/18	99.81
26444HAA	global 1st mtg bd 3.4 10/01/46	A1	A&O 01	100.00	---	NoChange	---	---	---	---	---	600	09/06/16	99.44
26444HAF	global 1st mtg bd 4.2 07/15/48	A1	J&J 15	100.00	---	NoChange	---	---	---	---	---	400	06/18/18	99.86
26444HAD	global amortizing sr nt 2.1 12/15/19	A3	M,J,S&D 15	---	---	Yes	---	---	---	---	---	200	12/07/17	100.00
263901AA	Duke Energy Ind Inc global 1st mtg bd ser III 6.35 08/15/38	Aa3	F&A 15	---	---	No	114.42	bid	5.45	---	---	500	08/18/08	99.68
263901AB	global 1st mtg bd ser mmm 6.45 04/01/39	Aa3	A&O 01	---	---	No	114.94	bid	5.53	---	---	450	03/18/09	99.71
263901AC	global 1st mtg bd ser ppp 3.75 07/15/20	Aa3	J&J 15	---	---	No	---	---	---	---	---	500	07/06/10	99.91
263901AD	Duke Energy Ind Inc global 1st mtg bd ser uuu 4.2 03/15/42	Aa3	M&S 15	100.00	---	NoChange	---	---	---	---	---	250	03/12/12	99.81
263901AF	Duke Energy Ind Inc global 1st mtg bd ser www 4.9 07/15/43	Aa3	J&J 15	100.00	---	NoChange	---	---	---	---	---	350	07/08/13	99.55
26443TAA	xxx 3.75 05/15/46	Aa3	M&N 15	100.00	---	NoChange	---	---	---	---	---	500	05/09/16	99.73
26442LAA	Duke Energy Kentucky Inc nt rule 144a 4.65 10/01/19	Baa1	A&O 01	N.C.	---	No	101.76	bid	4.43	---	---	100	09/17/09	99.63
26442EAA	Duke Energy Ohio Inc global 1st mtg bd 5.45 04/01/19	A2	A&O 01	---	---	No	110.01	bid	4.17	---	---	450	03/18/09	99.96
26442EAD	Duke Energy Ohio Inc global 1st mtg bd 3.8 09/01/23	A2	M&S 01	100.00	---	NoChange	---	---	---	---	---	300	09/03/13	99.97
26442EAE	global 1st mtg bd 3.7 06/15/46	A2	J&D 15	100.00	---	NoChange	---	---	---	---	---	350	06/20/16	99.30
26442UAB	Duke Energy Progress Inc 1st mtg bd 4.2 08/15/45	Aa3	F&A 15	100.00	---	NoChange	---	---	---	---	---	700	08/10/15	99.49
26442UAE	1st mtg bd 3.6 09/15/47	Aa3	M&S 15	100.00	---	NoChange	---	---	---	---	---	500	09/05/17	99.85
26442UAF	global 1st mtg bd 3.375 09/01/23	Aa3	M&S 01	100.00	---	NoChange	---	---	---	---	---	300	08/06/18	99.99
26442UAG	global 1st mtg bd 3.25 08/15/25	Aa3	F&A 15	100.00	---	NoChange	---	---	---	---	---	500	08/10/15	99.69
26442UAA	global 1st mtg bd 3.7 09/01/28	Aa3	M&S 01	100.00	---	NoChange	---	---	---	---	---	500	08/06/18	99.98
26442RAB	global 1st mtg bd 4.375 03/30/44	Aa3	M&S 30	100.00	---	NoChange	---	---	---	---	---	400	03/03/14	99.98
26442RAD	global 1st mtg bd 4.15 12/01/44	Aa3	J&D 01	100.00	---	NoChange	---	---	---	---	---	500	11/17/14	99.66
26442UAC	global 1st mtg bd 3.7 10/15/46	Aa3	A&O 15	100.00	---	NoChange	---	---	---	---	---	450	09/13/16	99.75
26442UAD	global 1st mtg bd fltg rt 2.94713 09/08/20	Aa3	M,J,S&D 08	N.C.	---	No	---	---	---	---	---	300	09/05/17	100.00
26441YBB	Duke Rlty Ltd Partnership New global sr nt 4.09 15/28	Baa1	M&S 15	100.00	---	NoChange	---	---	---	---	---	450	09/04/18	98.93
23355LAB	DXC Technology Co sr nt 2.875 03/27/20	B2	M&S 27	---	---	No	---	---	---	---	---	500	07/11/17	0.00
26817CAC	Dyncorp Intl Inc sr sec2 2nd lien pik nt rule 144a 11.875 11/30/20	B2	J&J 01	100.00	fr 07/01/19	No	---	---	---	---	---	376.185	05/02/16	0.00
26817RAN	☐ Dynegey Inc gtd sr nt 3.75 11/01/22	Ba3	M&N 01	101.84	fr 11/01/19	No	---	---	---	---	---	1750	07/17/15	0.00
26817RAP	☐ gtd sr nt 7.625 11/01/24	Ba3	M&N 01	101.27	fr 11/01/19	No	---	---	---	---	---	1223.376	07/17/15	0.00
26817RAS	☐ Dynegey Inc gtd sr nt rule 144a 8.01/15/25	Ba3	J&J 15	104.00	fr 01/15/20	No	---	---	---	---	---	81.314	10/05/16	100.00
26817RAB	☐ Dynegey Inc sr nt 5.875 06/01/23	Ba3	J&D 01	101.96	fr 06/01/19	No	---	---	---	---	---	500	03/14/14	0.00
26817RBA	Dynegey Inc sr rule 144a 8.125 01/30/26	Ba3	J&J 30	104.06	fr 07/30/20	No	---	---	---	---	---	166.228	08/07/17	99.26
269246BP	E Trade Finl Corp global sr nt 2.95 08/24/22	Baa2	F&A 24	100.00	---	NoChange	---	---	---	---	---	600	08/15/17	99.90
269246BO	global sr nt 3.8 08/24/27	Baa2	F&A 24	100.00	---	NoChange	---	---	---	---	---	400	08/15/17	99.85
269246BS	global sr nt 4.5 06/20/28	Baa2	J&D 20	100.00	---	NoChange	---	---	---	---	---	420	06/11/18	99.91
26963PAA	Eagle Inter Global Hldg B V/Ruyi US Fin LLC sr sec2 nt rule 144a 7.5 05/01/25	B1	M&N 01	105.63	fr 05/01/21	No	---	---	---	---	---	690	04/20/18	100.00
26969PAA	☐ Eagle Mats Inc gtd sr nt 4.5 08/01/26	Baa2	F&A 01	102.25	fr 08/02/21	No	---	---	---	---	---	350	07/28/16	100.00
277432AV	Eastman Chem Co global nt 3.5 12/01/21	Baa2	J&D 01	---	---	No	---	---	---	---	---	300	10/30/18	99.73
277432AW	global nt 4.5 12/01/28	Baa2	J&D 01	100.00	---	NoChange	---	---	---	---	---	500	10/30/18	99.13
278642AH	EBAY Inc global nt 2.2 08/01/19	Baa1	F&A 01	100.00	---	NoChange	---	---	---	---	---	1150	07/23/14	99.79
278642AK	global nt 2.875 08/01/21	Baa1	F&A 01	100.00	---	NoChange	---	---	---	---	---	750	07/23/14	99.78
278642AE	global nt 2.6 07/15/22	Baa1	J&J 15	100.00	---	NoChange	---	---	---	---	---	1000	07/19/12	99.87
278642AL	global nt 3.45 08/01/24	Baa1	F&A 01	100.00	---	NoChange	---	---	---	---	---	750	07/23/14	99.90
278642AF	global nt 4.07/15/42	Baa1	J&J 15	100.00	---	NoChange	---	---	---	---	---	750	07/19/12	99.02
278642AJ	global nt fltg rt 2.98925 08/01/19	Baa1	F,M,A&N 01	N.C.	---	No	---	---	---	---	---	400	07/23/14	100.00
278642AR	global sr nt 2.15 06/05/20	Baa1	J&D 05	---	---	No	---	---	---	---	---	500	05/30/17	99.90
278642AN	global sr nt 3.8 03/09/22	Baa1	M&S 09	100.00	---	NoChange	---	---	---	---	---	750	03/02/16	99.77
278642AS	global sr nt 2.75 01/30/23	Baa1	J&J 30	100.00	---	NoChange	---	---	---	---	---	750	05/30/17	99.95
278642AU	global sr nt 3.6 06/05/27	Baa1	J&D 05	100.00	---	NoChange	---	---	---	---	---	850	05/30/17	99.92
278642AT	global sr nt fltg rt 3.39038 01/30/23	Baa1	J,A,J&O 30	N.C.	---	No	---	---	---	---	---	400	05/30/17	100.00
278642AC	sr nt 3.25 10/15/20	Baa1	A&O 15	100.00	---	NoChange	---	---	---	---	---	500	10/21/10	99.42
27864220	sr nt 6.02/01/56	Baa1	F,M,A&N 01	---	---	No	---	---	---	---	---	750	02/22/16	25.00
279158AC	Ecopetrol S A global nt 5.875 09/18/23	Baa3	M&S 18	---	---	No	---	---	---	---	---	1800	09/11/13	99.03
279158AK	Ecopetrol S A global nt 4.125 01/16/25	Baa3	J&J 16	---	---	No	---	---	---	---	---	1200	09/09/14	99.00
279158AE	Ecopetrol S A global nt 7.375 09/18/43	Baa3	M&S 18	---	---	No	---	---	---	---	---	850	09/11/13	99.47
279158AJ	global nt 5.875 05/28/45	Baa3	M&N 28	---	---	No	---	---	---	---	---	2000	05/20/14	99.34
268317AU	EDF S A nt rule 144a 4.5 09/21/28	A3	M&S 21	100.00	---	NoChange	---	---	---	---	---	1800	09/18/18	97.26
268317AV	nt rule 144a 4.875 09/21/38	A3	M&S 21	---	---	No	---	---	---	---	---	650	09/18/18	99.26
268317AT	nt rule 144a 5.09/21/48	A3	M&S 21	100.00	---	NoChange	---	---	---	---	---	1300	09/18/18	97.05
281020AL	Edison Intl Inc global sr nt 2.4 09/15/22	Baa1	M&S 15	100.00	---	NoChange	---	---	---	---	---	400	08/17/17	99.67
281020AM	global sr nt 4.125 03/15/28	Baa1	M&S 15	100.00	---	NoChange	---	---	---	---	---	550	03/08/18	99.84
281020AJ	sr nt 2.125 04/15/20	Baa1	A&O 15	---	---	No	---	---	---	---	---	400	03/22/17	99.94
281020AK	sr nt 2.95 03/15/23	Baa1	M&S 15	100.00	---	NoChange	---	---	---	---	---	400	03/02/16	99.96
28176EAD	Edwards Lifesciences Corp global sr nt 4.3 06/15/28	Baa2	J&D 15	100.00	---	NoChange	---	---	---	---	---	600	06/06/18	99.77
28336LBV	El Paso Corp sr nt 6.5 09/15/20	Baa2	M&S 15	---	---	No	---	---	---	---	---	348.652	03/09/11	0.00
28336LBB	sr nt 6.7 02/15/27	Baa2	F&A 15	N.C.	---	No	74.25	bid	9.40	---	---	192.273	07/24/06	0.00
28336LBD	sr nt 6.95 06/01/28	Baa2	J&D 01	N.C.	---	No	85.75	bid	8.31	---	---	30.389	07/24/06	0.00
28336LBH	sr nt 7.42 02/15/37	Baa2	F&A 15	N.C.	---	No	87.25	bid	8.43	---	---	46.528	07/24/06	0.00
283677AY	El Paso Elec Co sr nt 3.3 12/15/22	Baa1	J&D 15	100.00	---	NoChange	---	---	---	---	---	150	12/03/12	99.79
283677AW	sr nt 6.05/15/35	Baa1	M&N 15	---	---	No	92.19	bid	6.56	106.90	103.20	400	05/11/05	99.42
283677AZ	sr nt 7.5 03/15/38	Baa1	M&S 15	---	---	No	110.00	bid	6.81	---	---	150	05/29/08	99.15
283695AX	El Paso Nat Gas Co deb 8.625 01/15/22	Baa2	J&J 15	N.C.	---	No	118.50	bid	6.50	118.25	117.63	260	01/09/92	99.33
283695BE	deb 7.5 11/15/26	Baa2	M&N 15	N.C.	---	No	108.25	bid	6.74	107.75	106.75	200	11/07/96	100.00
283695BK	El Paso Nat Gas Co nt 8.375 06/15/32	Baa2	J&D 15	---	---	No	118.75	bid	6.90	118.25	117.25			

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
29081YAD	Embraer Overseas Ltd gtd nt rule 144a 5.696 09/16/23	Ba1	M&S 16	---	---	No	---	---	---	---	540.518	09/25/13	0.00	
29082AAA	Embraer S A nt 5.15 06/15/22	Ba1	J&D 15	---	---	No	---	---	---	---	500	06/12/12	100.00	
26867LAE	Emd Fin Llc gtd nt rule 144a 2.4 03/19/20	Baa1	M&S 19	100.00	NoChange	No	---	---	---	---	750	03/16/15	100.00	
26867LAL	gtd nt rule 144a 3.25 03/19/25	Baa1	M&S 19	100.00	NoChange	No	---	---	---	---	1600	03/16/15	99.38	
29157TAA	Emory Univ bd ser 2009a 5.625 09/01/19	Aa2	M&S 01	---	---	No	113.30	bid	4.00	---	250	03/31/09	99.41	
29244TAA	Empresa Nacional de Electricidad Chile nt 7.875 02/01/27	Baa1	F&A 01	N.C.	---	No	111.36	bid	6.83	110.07	104.83	206.281	01/17/97	99.60
29244TAB	nt 7.325 02/01/37	Baa1	F&A 01	---	---	No	106.00	bid	6.90	106.15	95.25	70.8	01/17/97	100.00
29244TAC	Empresa Nacional de Electricidad S A nt 8.125 02/01/97	Baa1	F&A 01	---	---	No	106.26	bid	7.81	107.18	103.35	39.736	01/17/97	99.94
29246RAA	Empresa Nacional De Electricidad SA global nt 4.25 04/15/24	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	400	04/10/14	98.98	
29246BAA	Empresas Publicas De Medellin ESP sr nt rule 144a 7.625 07/29/19	Baa3	J&J 29	---	---	No	102.52	bid	7.27	---	---	500	07/22/09	99.29
292480AL	Enable Midstream Partners LP global sr nt 4.95 05/15/28	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	800	05/07/18	99.20	
29250NAN	Enbridge Inc global jr sub nt fixed/fltg rt ser 2016-a 6 01/15/77	Ba2	J&J 15	100.00	NoChange	No	---	---	---	---	750	12/12/16	100.00	
29250NAF	global sr nt 4 10/01/23	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	800	09/25/13	99.00	
29250NAH	global sr nt 3.5 06/10/24	Baa3	J&D 10	100.00	NoChange	No	---	---	---	---	500	05/28/14	99.66	
29250NAJ	global sr nt 4.5 06/10/44	Baa3	J&D 10	100.00	NoChange	No	---	---	---	---	500	05/28/14	99.49	
29250NAW	global sub nt fixed/fltg rt ser 2018-a 6.25 03/01/78	Ba2	M&S 01	100.00	NoChange	No	---	---	---	---	850	02/26/18	100.00	
29250N47	Enbridge Inc global sub nt fixed/fltg rt ser 2018-b 6.375 04/15/78	Ba2	J,A,J&O 15	100.00	fr 04/15/23	No	---	---	---	---	600	04/05/18	100.00	
29250NAQ	Enbridge Inc sr nt 2.9 07/15/22	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	700	06/27/17	99.92	
29250NAL	sr nt 4.25 12/01/26	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	750	11/21/16	99.36	
29250NAR	sr nt 3.7 07/15/27	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	700	06/27/17	99.97	
29250NAM	sr nt 5.5 12/01/46	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	750	11/21/16	99.61	
29250NAU	sr nt fltg rt 2.81425 01/10/20	Baa3	J,A,J&O 10	N.C.	---	No	---	---	---	---	700	10/04/17	99.89	
29250NAP	sr nt fltg rt 3.48819 06/15/20	Baa3	M,J,S&D 15	N.C.	---	No	---	---	---	---	500	06/12/17	100.00	
29250NAS	sub nt ser 2017-a fixed/fltg rt 5.5 07/15/77	Ba2	J&J 15	---	---	No	---	---	---	---	1000	07/10/17	100.00	
29250SAH	Encana Corp global nt 6.5 05/15/19	Ba1	M&N 15	---	---	No	113.24	bid	4.78	---	500	04/29/09	99.82	
29250S5J	Encana Corp global nt 3.9 11/15/21	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	600	11/08/11	99.98	
29250SAG	global nt 6.5 02/01/38	Ba1	F&A 01	---	---	No	109.30	bid	5.90	---	504.819	11/28/07	99.77	
29250SAK	global nt 5.15 11/15/41	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	243.974	11/08/11	99.29	
29250SAD	nt 6.5 08/15/34	Ba1	F&A 15	---	---	No	108.11	bid	5.93	115.90	110.74	750	07/28/04	99.12
29250SAE	Encana Corp nt 6.625 08/15/37	Ba1	F&A 15	---	---	No	108.93	bid	6.03	---	462.263	08/08/07	99.30	
29260FAD	Endeavor Energy Res LP / EER Fin Inc sr nt rule 144a 5.5 01/30/26	B2	J&J 30	104.13	fr 01/30/21	No	---	---	---	---	500	11/28/17	100.00	
29260FAE	sr nt rule 144a 5.75 01/30/28	B2	J&J 30	102.88	fr 01/30/23	No	---	---	---	---	500	11/28/17	100.00	
29278DAA	Enel Chile S A global nt 4.875 06/12/28	Baa2	J&D 12	100.00	NoChange	No	---	---	---	---	1000	06/07/18	98.82	
29278GAH	Enel Fin Intl N V gtd sr nt rule 144a 4.25 09/14/23	Baa2	M&S 14	---	---	No	---	---	---	---	1250	09/11/18	99.92	
29278GAJ	gtd sr nt rule 144a 4.625 09/14/25	Baa2	M&S 14	---	---	No	---	---	---	---	1500	09/11/18	99.37	
29278GAK	gtd sr nt rule 144a 4.875 06/14/29	Baa2	J&D 14	---	---	No	---	---	---	---	1250	09/11/18	99.19	
29279VAA	Energizer Gamma Acquisition Inc global gtd sr nt rule 144a 6.375 07/15/26	B2	J&J 15	103.19	fr 07/15/21	No	---	---	---	---	500	06/21/18	100.00	
29266RAC	Energizer Hldgs Inc global gtd sr nt 4.7 05/24/22	Ba3	M&N 24	---	---	No	---	---	---	---	500	05/21/12	99.72	
29266RAB	Energizer Hldgs Inc gtd sr nt 4.7 05/19/21	Ba3	M&N 19	---	---	No	---	---	---	---	600	01/10/12	0.00	
29266MAE	Energy East Corp nt 6.75 09/15/33	Baa1	M&S 15	---	---	No	111.63	bid	5.92	117.10	114.46	200	09/08/03	99.83
29266MAF	Energy East Corp nt 6.75 07/15/36	Baa1	J&J 15	---	---	No	110.53	bid	6.04	---	---	500	07/18/06	99.11
29278NAC	Energy Transfer Partners L P global gtd sr nt 4.2 09/15/23	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	500	06/05/18	99.93	
29278NAF	global gtd sr nt 4.95 06/15/28	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	06/05/18	99.82	
29278NAD	Energy Transfer Partners L P global gtd sr nt 5.8 06/15/38	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	500	06/05/18	99.65	
29278NAE	Energy Transfer Partners L P global gtd sr nt 6 06/15/48	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	06/05/18	98.90	
29273RBA	Energy Transfer Partners L P jr sub nt fltg rt 5.5585 11/01/66	Ba1	F,M,A&N 01	N.C.	---	No	---	---	---	---	545.476	11/07/13	0.00	
29273RAK	sr nt 9.7 03/15/19	Baa3	M&S 15	---	---	No	125.42	bid	6.18	---	400.004	12/18/08	99.93	
29273RAM	Energy Transfer Partners L P sr nt 9 04/15/19	Baa3	A&O 15	---	---	No	121.29	bid	6.08	---	450	04/02/09	100.00	
29273RAX	Energy Transfer Partners L P sr nt 4.15 10/01/20	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	1050	09/12/13	99.83	
29273RAN	Energy Transfer Partners L P sr nt 4.65 06/01/21	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	800	05/09/11	99.68	
29273RAQ	Energy Transfer Partners L P sr nt 5.2 02/01/22	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	1000	01/09/12	99.76	
29273RAS	sr nt 3.6 02/01/23	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	800	01/14/13	99.90	
29273RBB	sr nt 7.6 02/01/24	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	277.481	11/07/13	0.00	
29273RAY	sr nt 4.9 02/01/24	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	350	09/12/13	99.18	
29273RBD	sr nt 4.05 03/15/25	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	03/05/15	99.92	
29273RBG	sr nt 4.75 01/15/26	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	06/18/15	99.28	
29273RBC	sr nt 4.2 04/15/27	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	600	01/11/17	99.79	
29273RBE	sr nt 8.25 11/15/29	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	266.675	11/07/13	0.00	
29273RBF	sr nt 4.9 03/15/35	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/05/15	99.81	
29273RAF	Energy Transfer Partners L P sr nt 6.625 10/15/36	Baa3	A&O 15	---	---	No	102.04	bid	6.48	---	400	10/18/06	99.14	
29273RAJ	Energy Transfer Partners L P sr nt 7.5 07/01/38	Baa3	J&J 01	---	---	No	112.28	bid	6.66	---	550	03/25/08	98.96	
29273RAP	Energy Transfer Partners L P sr nt 6.05 06/01/41	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	700	05/09/11	99.75	
29273RAR	Energy Transfer Partners L P sr nt 6.5 02/01/42	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	1000	01/09/12	99.64	
29273RAT	sr nt 5.15 02/01/43	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	450	01/14/13	99.33	
29273RAZ	sr nt 5.95 10/01/43	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	450	09/12/13	97.65	
29273RBF	sr nt 5.15 03/15/45	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	03/05/15	99.77	
29273RBJ	sr nt 6.125 12/15/45	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	06/18/15	99.62	
29273RBL	sr nt 5.3 04/15/47	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	900	01/11/17	99.48	
29278MAA	Energy Ventures Gom Llc/ Enven Fin Corp sr sec2 2nd lien nt rule 144a 11 02/15/23	Caa1	F&A 15	108.25	fr 02/15/20	No	---	---	---	---	325	02/06/18	100.00	
29274FAF	Enersis Americas S A sr nt 4 10/25/26	Baa3	A&O 25	---	---	No	---	---	---	---	600	10/20/16	98.36	
29274FAC	Enersis S A nt 6.6 12/01/26	Baa3	J&D 01	---	---	No	86.80	bid	7.90	93.06	90.00	150	11/21/96	99.81
29275YAB	EnerSys sr nt rule 144a 5 04/30/23	Ba2	A&O 30	100.00	NoChange	No	---	---	---	---	300	04/09/15	100.00	
29336UAA	Enlink Midstream Partners Lp global sr nt 2.7 04/01/19	Ba1	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/12/14	99.85	
29336UAB	global sr nt 4.4 04/01/24	Ba1	A&O 01	100.00	NoChange	No	---	---	---	---	550	03/12/14	99.83	
29336UAC	global sr nt 5.6 04/01/44	Ba1	A&O 01	100.00	NoChange	No	---	---	---	---	350	03/12/14	99.92	
29336UAD	global sr nt 5.05 04/01/45	Ba1	A&O 01	100.00	NoChange	No	---	---	---	---	450	11/06/14	99.45	
29336UAE	sr nt 4.15 06/01/25	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	750	05/07/15	99.83	
29336UAF	sr nt 4.85 07/15/26	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	500	07/11/16	99.86	
29336UAG	sr nt 5.45 06/01/47	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/04/17	99.98	
29357KAF														

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
29362UAB	Entegris Inc gtd sr nt rule 144a 4.625 02/10/26	Ba2	F&A 15	103.47	fr 11/10/20	No	---	---	---	---	550	11/02/17	100.00	
29364DAV	Entergy Ark Inc 1st mtg bd 4 06/01/28	A2	J&D 01	100.00	NoChange	No	---	---	---	---	250	05/08/18	99.93	
29364GAF	Entergy Corp global sr nt 2.95 09/01/26	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	750	08/16/16	99.78	
29364GAF	Entergy Corp sr nt 5.125 09/15/20	Baa2	M&S 15	---	No	No	---	---	---	---	450	09/13/10	99.98	
29364GAH	Entergy Corp sr nt 4 07/15/22	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	650	06/25/15	99.86	
29364WBB	Entergy LA LLC coll r mtg bd 4.2 09/01/48	A2	M&S 01	100.00	NoChange	No	---	---	---	---	600	08/08/18	99.81	
29390WAA	Enterprise Dev Auth sr secd nt rule 144a 12 07/15/24	B3	J&J 15	109.00	fr 07/15/21	No	---	---	---	---	450	07/12/18	97.00	
29373TAA	Enterprise Merger Sub Inc sr nt rule 144a 8.75 10/15/26	Caa1	A&O 15	104.38	fr 10/15/21	No	---	---	---	---	1225	09/28/18	100.00	
29379VBR	Enterprise Prods Inc gtd jr sub nt ser f 5.375 02/15/78	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	700	02/01/18	100.00	
29379VBP	gtd sr nt 2.8 02/15/21	Baa1	F&A 15	---	No	No	---	---	---	---	750	02/01/18	99.95	
29379VBS	gtd sr nt 3.5 02/01/22	Baa1	F&A 01	---	No	No	---	---	---	---	750	10/03/18	99.98	
29379VBT	gtd sr nt 4.15 10/16/28	Baa1	A&O 16	100.00	NoChange	No	---	---	---	---	1000	10/03/18	99.76	
29379VBO	gtd sr nt 4.25 02/15/48	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	1250	02/01/18	99.86	
29379VBU	gtd sr nt 4.8 02/01/49	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	1250	10/03/18	99.39	
26875PAL	EOG Res Inc global sr nt 2.45 04/01/20	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/18/14	99.84	
26875PAK	global sr nt 2.625 03/15/23	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	1250	09/05/12	99.38	
26875PAM	global sr nt 3.15 04/01/25	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/12/15	100.00	
26875PAP	global sr nt 4.15 01/15/26	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	750	01/11/16	99.85	
26875PAN	global sr nt 3.9 04/01/35	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/12/15	99.57	
26875PAQ	global sr nt 5.1 01/15/36	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	250	01/11/16	99.70	
26875PAD	EOG Res Inc sr nt 5.625 06/01/19	Baa1	J&D 01	---	No	No	111.11	bid	4.22	---	900	05/18/09	99.82	
26875PAE	sr nt 4.4 06/01/20	Baa1	J&D 01	---	No	No	---	---	---	---	500	05/17/10	99.73	
26875PAG	EOG Res Inc sr nt 4.1 02/01/21	Baa1	F&A 01	---	No	No	---	---	---	---	750	11/18/10	99.58	
268787AH	EP Energy LLC / Everest Acquisition Fin Inc gtd sr secd nt rule 144a 9.375 05/01/24	Caa2	M&N 01	107.03	fr 05/01/20	No	---	---	---	---	1100	11/20/17	0.00	
268787AJ	gtd sr secd nt rule 144a 7.75 05/15/26	B1	M&N 15	105.81	fr 05/15/21	No	---	---	---	---	1000	05/18/18	100.00	
268787AB	EP Energy LLC / Everest Acquisition Fin Inc sr nt 7.75 09/01/22	Caa3	M&S 01	101.29	fr 09/01/19	No	---	---	---	---	196.419	10/22/12	0.00	
268787AD	sr nt 6.375 06/15/23	Caa3	J&D 15	103.19	fr 06/15/19	No	---	---	---	---	379.211	07/02/15	0.00	
268787AE	EP Energy LLC / Everest Acquisition Fin Inc sr secd nt rule 144a 8 11/29/24	B3	M&N 29	N.C.	No	No	---	---	---	---	500	11/17/16	100.00	
268787AF	sr secd nt rule 144a 8 02/15/25	Caa2	F&A 15	100.00	NoChange	No	---	---	---	---	1000	02/01/17	100.00	
26884UAE	EPR Pplys global sr nt 4.95 04/15/28	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	400	04/09/18	98.88	
26885BAD	EQT Midstream Partners LP sr nt 4.75 07/15/23	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	1100	06/20/18	99.76	
26885BAA	sr nt 4 08/01/24	Ba1	F&A 01	100.00	NoChange	No	---	---	---	---	500	07/29/14	99.42	
26885BAB	sr nt 4.125 12/01/26	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	500	11/01/16	99.19	
26885BAC	sr nt 5.5 07/15/28	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	850	06/20/18	99.54	
26885BAE	sr nt 6.5 07/15/48	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	550	06/20/18	99.06	
294429AM	Equifax Inc global sr nt 3.6 08/15/21	Baa1	F&A 15	---	No	No	---	---	---	---	300	05/23/18	99.64	
294429AN	global sr nt 3.95 06/15/23	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	400	05/23/18	98.97	
294429AP	global sr nt fltg rt 3.48613 08/15/21	Baa1	F,M,A&N 15	N.C.	No	No	---	---	---	---	300	05/23/18	100.00	
29444UAN	Equinix Inc sr nt 5.375 01/01/22	B1	J&J 01	102.69	fr 01/01/19	No	---	---	---	---	750	11/17/14	100.00	
29444UAM	sr nt 5.375 04/01/23	B1	A&O 01	101.79	fr 04/01/19	No	---	---	---	---	1000	02/28/13	100.00	
29444UAP	sr nt 5.75 01/01/25	B1	J&J 01	102.88	fr 01/01/20	No	---	---	---	---	500	11/17/14	100.00	
29444UAQ	sr nt 5.875 01/15/26	B1	J&J 15	102.94	fr 01/15/21	No	---	---	---	---	1100	11/19/15	100.00	
29444UAR	sr nt 5.375 05/15/27	B1	M&N 15	102.69	fr 05/15/22	No	---	---	---	---	1250	03/08/17	100.00	
29446MAB	Equinor ASA global gtd nt 3.625 09/10/28	Aa2	M&S 10	100.00	NoChange	No	---	---	---	---	1000	09/05/18	99.83	
29444GAJ	Equitable Cos Inc sr deb 7 04/01/28	Baa2	A&O 01	---	No	No	100.87	bid	6.92	121.53	114.17	350	04/01/98	99.24
294829AA	Ericsson L M Tel Co global sr nt 4.125 05/15/22	Ba2	M&N 15	---	No	No	---	---	---	---	1000	05/02/12	99.58	
26884ABJ	ERP Oper LP global nt 3.5 03/01/28	A3	M&S 01	100.00	NoChange	No	---	---	---	---	500	02/01/18	99.40	
26884ABK	ERP Oper Ltd Partnership global nt 4.15 12/01/28	A3	J&D 01	100.00	NoChange	No	---	---	---	---	400	11/28/18	99.82	
26907YAA	ESH Hospitality Inc gtd sr nt rule 144a 5.25 05/01/25	Ba3	M&N 01	102.63	fr 05/01/20	No	---	---	---	---	1300	05/01/15	100.00	
29646AAD	Eskom Hldgs LTD mtn rule 144a 8.45 08/10/28	B3	F&A 10	N.C.	No	No	---	---	---	---	500	08/02/18	100.00	
29646AAA	nt rule 144a 5.75 01/26/21	B3	J&J 26	---	No	No	---	---	---	---	1750	01/19/11	99.27	
29646AAC	Escom Hldgs Soc Ltd gtd mtn rule 144a 6.35 08/10/28	Baa3	F&A 10	N.C.	No	No	---	---	---	---	1000	08/02/18	100.00	
29717PAS	Essex Portfolio LP global gtd sr nt 4.5 03/15/48	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	300	02/27/18	99.59	
298785HQ	European Invnt Bk nt 2.375 05/13/21	Aaa	M&N 13	N.C.	No	No	---	---	---	---	4000	02/06/18	99.67	
29977HAB	Everest Acquisition LLC / Everest Acquisition Finance Inc sr nt 9.375 05/01/20	Caa3	M&N 01	100.00	fr 05/01/19	No	---	---	---	---	246.06	10/22/12	0.00	
30040WAE	Eversource Energy global sr nt ser m 3.3 01/15/28	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	450	01/03/18	99.93	
30040WAG	global sr nt ser n 3.8 12/01/23	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	400	12/10/18	99.64	
30040WAF	global sr nt ser o 4.25 04/01/29	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	12/10/18	99.31	
30040WAC	sr nt ser k 2.75 03/15/22	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	750	03/02/17	99.86	
30040WAD	sr nt ser l 2.9 10/01/24	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	450	10/02/17	99.77	
30040WAA	sr nt series i 2.5 03/15/21	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	450	03/07/16	99.79	
30040WAB	sr nt series j 3.35 03/15/26	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	250	03/07/16	99.70	
30050AAG	Evraz Group S A sr nt rule 144a 5.375 03/20/23	Ba2	M&S 20	N.C.	No	No	---	---	---	---	750	03/13/17	100.00	
30214YAE	Export Cr Bk Turkey nt rule 144a 5 09/23/21	B1	M&S 23	N.C.	No	No	---	---	---	---	500	09/16/14	99.49	
30214YAD	sr nt rule 144a 5.875 04/24/19	B1	A&O 24	N.C.	No	No	---	---	---	---	750	04/16/12	98.93	
30216JAC	Export Import Bk India mtn rule 144a 3.875 02/01/28	Baa2	F&A 01	N.C.	No	No	---	---	---	---	1000	01/25/18	99.82	
302154CV	Export Import Bk Korea global nt 3.5 11/27/21	Aa2	M&N 27	N.C.	No	No	---	---	---	---	500	11/19/18	99.98	
302154CW	global nt 3.625 11/27/23	Aa2	M&N 27	N.C.	No	No	---	---	---	---	500	11/19/18	99.44	
302154CT	nt fltg rt 3.31313 06/01/21	Aa2	M,J,S&D 01	N.C.	No	No	---	---	---	---	800	05/23/18	100.00	
302154CU	nt fltg rt 3.51313 06/01/23	Aa2	M,J,S&D 01	N.C.	No	No	---	---	---	---	700	05/23/18	100.00	
30227MAB	Extraction Oil & Gas Inc gtd global sr nt rule 144a 5.625 02/01/26	B3	F&A 01	104.22	fr 02/01/21	No	---	---	---	---	750	01/18/18	100.00	
302520AB	F N B Corp PA global sub nt 4.875 10/02/25	Baa3	A&O 02	100.00	NoChange	No	---	---	---	---	100	09/29/15	100.00	
303250AE	Fair Isaac Corporation gtd sr nt rule 144a 5.25 05/15/26	Ba2	M&N 15	100.00	NoChange	No	---	---	---	---	400	05/01/18	100.00	
303901BA	Fairfax Fin Hldgs Ltd sr nt rule 144a 4.85 04/17/28	Baa3	A&O 17	100.00	NoChange	No	---	---	---	---	600	04/12/18	99.77	
307000AA	Family Dlr Stores Inc global sr nt 5 02/01/21	Ba3	F&A 01	---	No	No	---	---	---	---	300	01/25/11	99.49	
309588AC	Farmers Exchange Capital surplus nt rule 144a 7.05 07/15/28	Baa2	M&N 01	N.C.	No	No	81.30	bid	8.88	109.58	105.73	374.959	07/09/98	99.74
309588AE	surplus nt rule 144a 7.2 07/15/48	Baa2	M&N 01	N.C.	No	No	49.05	bid	11.43	106.80	102.68	138.465	07/09/98	99.72
30958PAA	Farmers Exchange Capital II tr surplus nt secs rule 144a 6.15 11/01/53	Baa2	M&N 01	N.C.	No	No	---	---	---	---	335	10/29/13	100.00	
309601AA	Farmers Ins Exchange surplus nt rule 144a 8.625 05/01/24	Baa2	M&N 01	N.C.	No	No	62.95	bid	13.74	125.67	121.77	203.444	05/04/94	98.97
309601AE	surplus nt rule 144a 4.747 11/01/57	Baa2	M&N 01	100.00										

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
315292AR	☐ ☐ Ferrellgas L P/Ferrellgas Fin Corp gtd sr nt 6.75 06/15/23	Caa2	J&D 15	103.38	fr 06/15/19	No	---	---	---	---	499.985	06/01/16	0.00	
315292AM	Ferrellgas L P/Ferrellgas Fin Corp sr nt 6.5 05/01/21	Caa2	M&N 01	100.00	fr 05/01/19	No	---	---	---	---	500	06/06/11	0.00	
315292AP	sr nt 6.75 01/15/22	Caa2	J&D 15	100.00	fr 11/15/19	No	---	---	---	---	475	07/25/14	0.00	
315295AE	Ferrellgas Partners LP sr nt 8.625 06/15/20	Ca	J&D 15	100.00	fr 06/15/19	No	---	---	---	---	182	03/31/10	100.00	
31529TAD	☐ ☐ Ferrexpo Fin PLC gtd amortizing nt rule 144a 10.375 04/07/19	B3	A&O 07	---	---	Yes	---	---	---	---	92.832	05/28/15	0.00	
31529TAC	☐ ☐ Ferrexpo Fin PLC gtd amortizing nt rule 144a 10.375 04/07/19	B3	A&O 07	---	---	Yes	---	---	---	---	80.362	01/19/15	0.00	
31529UAA	FerreyCorp SAA sr gtd nt rule 144a 4.875 04/26/20	Ba1	A&O 26	N.C.	---	No	---	---	---	---	100	04/19/13	99.27	
	Ferroglobe PLC / Globe Specialty Metal Inc sr nt rule 144a 9.375 03/01/22	B3	M&S 01	104.69	fr 03/01/19	No	---	---	---	---	350	02/09/17	100.00	
315419AA	Fiat Chrysler Automobiles N V sr nt 4.5 04/15/20	Ba3	A&O 15	---	---	No	---	---	---	---	1460.345	06/17/15	0.00	
31562QAC	sr nt 5.25 04/15/23	Ba3	A&O 15	---	---	No	---	---	---	---	1467.939	06/17/15	0.00	
31572UAE	☐ ☐ Fibria Overseas Fin Ltd global gtd nt 5.25 05/12/24	Ba1	M&N 12	---	---	No	---	---	---	---	600	05/07/14	99.30	
315786AC	Fidelity & Gty Life Hldgs Inc sr nt rule 144a 5.5 05/01/25	Ba2	M&N 01	100.00	NoChange	No	---	---	---	---	550	04/17/18	99.50	
31620RAF	Fidelity National Financial Inc global sr nt 5.5 09/01/22	Baa2	M&S 01	---	---	No	---	---	---	---	400	08/21/12	99.51	
31620RAG	Fidelity Natl Finl Inc New global sr nt rule 144a 4.5 08/15/28	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	450	08/08/18	99.25	
31620MAY	Fidelity Natl Information Svcs Inc global sr nt 4.25 05/15/28	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	400	05/14/18	99.65	
31620MAZ	global sr nt 4.75 05/15/48	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	600	05/14/18	97.96	
316773CV	Fifth Third Bancorp sr nt 3.95 03/14/28	Baa1	M&S 14	100.00	NoChange	No	---	---	---	---	650	03/12/18	99.82	
31740LAC	Financial & Risk US Hldgs Inc sr nt rule 144a 8.25 11/15/26	Caa2	M&N 15	104.13	fr 11/15/21	No	---	---	---	---	1575	09/18/18	100.00	
	Financial Sec Assurn Hldgs Ltd jr sub nt extendible rule 144a 6.4 12/15/66	Baa3	J&D 15	---	---	No	50.92	bid	9.62	---	300	11/17/06	99.60	
31769PAB	Financial Sec Assurn Hldgs Ltd nt 6.25 11/01/02	Baa2	F,M,A&N 01	100.00	fr 11/01/19	No	4.13	bid	13.99	97.43	96.47	230	11/06/02	100.00
31808LAB	☐ ☐ Finnvera PLC gtd mtn rule 144a 1.875 10/05/20	Aa1	A&O 05	N.C.	---	No	---	---	---	---	1000	09/27/17	99.94	
31808LAA	gtd sr nt rule 144a 2.375 06/04/25	Aa1	J&D 04	N.C.	---	No	---	---	---	---	500	05/28/15	99.25	
31847RAE	First Amer Bk Corp global sr nt 4.3 02/01/23	Baa2	F&A 01	---	---	No	---	---	---	---	250	01/24/13	99.64	
31847RAF	global sr nt 4.6 11/15/24	Baa2	M&N 15	---	---	No	---	---	---	---	300	11/05/14	99.97	
32008DAA	First Data Corp sr secd 1st lien nt 5.01/15/24	Ba2	J&J 15	102.50	fr 01/15/19	No	---	---	---	---	1000	11/05/15	100.00	
319963BN	sr secd 1st lien nt rule 144a 5.375 08/15/23	Ba2	F&A 15	101.34	fr 08/15/19	No	---	---	---	---	1210	08/05/15	100.00	
32008DAB	sr secd second lien nt 5.75 01/15/24	B2	J&J 15	102.88	fr 01/15/19	No	---	---	---	---	2200	11/05/15	100.00	
32055RAE	First Indl L P nt 7.15 05/15/27	Baa2	M&N 15	---	---	No	73.00	bid	10.05	110.17	106.42	6.07	05/08/97	99.85
32055RAE	nt 7.6 07/15/28	Baa2	J&J 15	---	---	No	76.00	bid	10.10	117.56	110.03	69.02	07/09/98	99.88
32055RAJ	sr nt 7.75 04/15/32	Baa2	A&O 15	---	---	No	64.25	bid	11.38	124.45	119.73	12.6	04/04/02	98.66
335934AF	First Quantum Minerals Ltd sr nt rule 144a 7.02/15/21	B3	F&A 15	103.50	NoChange	No	---	---	---	---	1120.498	01/28/14	0.00	
335934AK	sr nt rule 144a 7.25 04/01/23	B3	A&O 01	105.44	fr 10/01/19	No	---	---	---	---	1100	03/16/17	100.00	
335934AL	sr nt rule 144a 7.5 04/01/25	B3	A&O 01	105.63	fr 04/01/20	No	---	---	---	---	1100	03/16/17	100.00	
33616CAB	First Rep Bk San Francisco Calif sr nt 3a2 4.375 08/01/46	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	400	07/25/16	97.94	
337358BA	First Un Corp sub deb 7.5 04/15/35	Aa1	A&O 15	N.C.	---	No	104.00	bid	7.20	133.28	127.65	250	04/19/95	99.07
337358BD	sub deb 6.55 10/15/35	A3	A&O 15	N.C.	---	No	98.63	bid	6.65	116.75	113.35	250	10/13/95	99.98
337358BH	sub deb step-up 7.574 08/01/26	A3	F&A 01	N.C.	---	No	110.00	bid	6.64	128.24	124.21	300	08/02/96	100.00
33767DAA	Firstcash Inc sr nt rule 144a 5.375 06/01/24	Ba2	J&D 01	102.69	fr 06/01/20	No	---	---	---	---	300	05/18/17	100.00	
337932AF	Firstenergy Corp global nt ser b 4.25 03/15/23	Baa3	M&S 15	---	---	No	---	---	---	---	850	02/28/13	99.93	
337932AG	global sr nt ser a 2.85 07/15/22	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	500	06/19/17	99.81	
337932AH	global sr nt ser b 3.9 07/15/27	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1500	06/19/17	99.67	
337932AJ	global sr nt ser c 4.85 07/15/47	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	06/19/17	99.37	
337932AK	nt ser c 7.375 11/15/31	Baa3	M&N 15	---	---	No	110.91	bid	6.52	122.03	109.56	1500	11/08/01	99.83
337738AQ	Fiserv Inc global sr nt 3.8 10/01/23	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	1000	09/20/18	99.95	
337738AR	global sr nt 4.2 10/01/28	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	1000	09/20/18	99.81	
33936YAC	Flex Acquisition Co Inc sr nt rule 144a 7.875 07/15/26	Caa1	J&J 15	103.94	fr 07/15/21	No	---	---	---	---	500	06/26/18	100.00	
339806AE	Flexi Van Leasing Inc sr secd 2nd lien nt rule 144a 10 02/15/23	Caa2	F&A 15	107.50	fr 02/15/20	No	---	---	---	---	300	02/09/18	94.42	
341081FO	Florida Pwr & Lt Co global 1st mtg bd 3.95 03/01/48	Aa2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/26/18	99.96	
341081FR	global 1st mtg bd 4.125 06/01/48	Aa2	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/03/18	99.41	
341081FS	nt fltg rt 2.48819 06/15/68	A1	M,J,S&D 15	105.00	fr 06/15/48	No	---	---	---	---	94.121	06/12/18	100.00	
341081FT	nt fltg rt 2.31413 11/14/68	A1	F,M,A&N 14	105.00	fr 11/14/48	No	---	---	---	---	99.33	11/08/18	100.00	
341099CJ	☐ ☐ Florida Pwr Corp 1st mtg bd ambac ins 6.35 09/15/37	A1	M&S 15	---	---	No	115.61	bid	5.37	---	6	09/13/07	100.00	
341099CM	Florida Pwr Corp global 1st mtg bd 4.55 04/01/20	A1	A&O 01	---	---	No	---	---	---	---	250	03/22/10	99.94	
341099CP	global 1st mtg bd 3.1 08/15/21	A1	F&A 15	100.00	NoChange	No	---	---	---	---	300	08/15/11	99.80	
341099CH	☐ ☐ Florida Pwr Corp global 1st mtg bd 6.35 09/15/37	A1	M&S 15	---	---	No	112.99	bid	5.52	---	500	09/13/07	99.87	
341099CL	Florida Pwr Corp global 1st mtg bd 6.4 06/15/38	A1	J&D 15	---	---	No	114.08	bid	5.52	---	1000	06/11/08	99.58	
341099CN	Florida Pwr Corp global 1st mtg bd 5.65 04/01/40	A1	A&O 01	---	---	No	---	---	---	---	350	03/22/10	99.58	
341099CR	Florida Pwr Corp global 1st mtg bd 3.85 11/15/42	A1	M&N 15	100.00	NoChange	No	---	---	---	---	400	11/15/12	99.68	
343498AA	Flowers Foods Inc global sr nt 4.375 04/01/22	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/29/12	99.76	
343498AB	Flowers Foods Inc global sr nt 3.5 10/01/26	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	400	09/23/16	99.47	
34354PAC	☐ ☐ Flowserve Corp global gtd sr nt 3.5 09/15/22	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	500	09/06/12	99.61	
34354PAD	global gtd sr nt 4.1 11/15/23	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	300	10/28/13	99.53	
343412AC	Fluor Corp sr nt 3.5 12/15/24	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	500	11/18/14	98.92	
343412AF	Fluor Corp New global sr nt 4.25 09/15/28	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	600	08/20/18	99.79	
34407DAB	Fly Leasing Ltd sr nt 6.375 10/15/21	B1	A&O 15	101.59	fr 10/15/19	No	---	---	---	---	325	09/24/14	100.00	
34407DAC	sr nt 5.25 10/15/24	B1	A&O 15	102.63	fr 10/15/20	No	---	---	---	---	300	09/29/17	100.00	
	☐ ☐ Fmg Res August 2006 Pty Ltd gtd sr nt rule 144a 5.125 03/15/23	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/01/18	100.00	
30251GAY	Fmg Res August 2006 Pty Ltd sr nt rule 144a 4.75 05/15/22	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	750	05/09/17	100.00	
30251GAW	sr nt rule 144a 5.125 05/15/24	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	750	05/09/17	100.00	
302508AM	FMR Corp bd rule 144a 7.49 06/15/19	Ba1	J&D 15	---	---	No	93.41	bid	8.46	121.14	117.54	250	06/17/99	100.00
302508AQ	bd rule 144a 7.57 06/15/29	A1	J&D 15	---	---	No	90.36	bid	8.47	128.08	123.30	750	06/17/99	100.00
30251BAA	FMR LLC nt rule 144a 5.35 11/15/21	Ba1	M&N 15	---	---	No	101.49	bid	5.19	---	300	10/28/09	99.85	
30251BAD	nt rule 144a 4.95 02/01/33	A1	F&A 01	---	---	No	---	---	---	---	400	01/29/13	99.87	
30251BAB	nt rule 144a 6.45 11/15/39	A1	M&N 15	---	---	No	100.87	bid	6.39	---	400	10/28/09	99.77	
30251BAC	nt rule 144a 6.5 12/14/40	A1	J&D 14	---	---	No	---	---	---	---	400	06/30/10	99.43	
30251BAE	nt rule 144a 5.15 02/01/43	A1	F&A 01	---	---	No	---	---	---	---	300	01/29/13	99.85	
30254WAN	☐ ☐ FMS Wertmanagement global gtd sr nt 2.75 03/06/23	Aaa	M&S 06	N.C.	---	No	---	---	---	---	1500			

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
345370BR	Ford Mtr Co Del deb 7.4 11/01/46	Baa3	M&N 01	N.C.	-	No	71.81	bid	9.50	78.93	72.50	398.32	10/30/96	99.00
345370BW	deb 9.98 02/15/47	Baa3	F&A 15	N.C.	-	No	90.94	bid	10.71	96.44	92.91	181.167	04/29/98	0.00
345370BS	deb 7.7 05/15/97	Baa3	M&N 15	N.C.	-	No	71.74	bid	9.34	77.91	74.97	142.248	05/08/97	98.59
345370CR	global sr nt 4.346 12/08/26	Baa3	J&D 08	N.C.	-	No	---	---	---	---	---	1500	12/05/16	100.00
345370CS	global sr nt 5.291 12/08/46	Baa3	J&D 08	N.C.	-	No	---	---	---	---	---	1300	12/05/16	100.00
345370CA	nt (globls) 7.45 07/16/31	Baa3	J&J 16	N.C.	-	No	84.98	bid	8.81	84.78	81.01	1793.531	07/09/99	99.05
345370CO	nt 4.75 01/15/43	Baa3	J&J 15	N.C.	-	No	---	---	---	---	---	2000	01/03/13	97.42
345397YA	Ford Mtr Cr Co aus\$ sr nt 3.588 06/02/20	Baa3	J&D 02	N.C.	-	No	---	---	---	---	---	450	05/25/16	100.00
345397XT	Ford Mtr Cr Co global nt 2.943 01/08/19	Baa3	J&J 08	N.C.	-	No	---	---	---	---	---	1200	01/05/16	100.00
345397WP	global nt 2.375 03/12/19	Baa3	M&S 12	N.C.	-	No	---	---	---	---	---	1300	03/05/14	99.62
345397WV	global nt 2.597 11/04/19	Baa3	M&N 04	N.C.	-	No	---	---	---	---	---	1250	10/28/14	100.00
345397XA	global nt 3.219 01/09/22	Baa3	J&J 19	N.C.	-	No	---	---	---	---	---	750	01/06/15	100.00
345397WK	global nt 4.375 08/06/23	Baa3	F&A 06	N.C.	-	No	---	---	---	---	---	1000	08/01/13	99.07
345397WW	global nt 3.664 09/08/24	Baa3	M&S 08	N.C.	-	No	---	---	---	---	---	750	09/03/14	100.00
345397XU	global nt 4.389 01/08/26	Baa3	J&J 08	N.C.	-	No	---	---	---	---	---	1200	01/05/16	100.00
345397WQ	global nt fltgr 3.60594 03/12/19	Baa3	M.J.S&D 12	N.C.	-	No	---	---	---	---	---	650	03/05/14	100.00
345397WX	global nt fltgr 3.5115 11/04/19	Baa3	F.M.A&N 04	N.C.	-	No	---	---	---	---	---	400	10/28/14	100.00
345397YF	global nt fltgr 3.40806 01/09/20	Baa3	J.A.J&O 09	N.C.	-	No	---	---	---	---	---	1000	01/04/17	100.00
345397YH	global sr nt 2.262 03/28/19	Baa3	M&S 28	N.C.	-	No	---	---	---	---	---	500	03/28/17	100.00
345397YJ	global sr nt 2.021 05/03/19	Baa3	M&N 03	N.C.	-	No	---	---	---	---	---	1250	04/29/16	100.00
345397YD	global sr nt 1.897 08/12/19	Baa3	F&A 12	N.C.	-	No	---	---	---	---	---	700	08/08/16	100.00
345397YM	global sr nt 2.425 06/12/20	Baa3	J&D 12	N.C.	-	No	---	---	---	---	---	650	06/07/17	100.00
345397XK	global sr nt 3.157 08/04/20	Baa3	F&A 04	N.C.	-	No	---	---	---	---	---	1300	07/30/15	100.00
345397XQ	global sr nt 3.2 01/15/21	Baa3	J&J 15	N.C.	-	No	---	---	---	---	---	1300	11/04/15	99.93
345397YL	global sr nt 3.339 03/28/22	Baa3	M&S 28	N.C.	-	No	---	---	---	---	---	850	03/28/17	100.00
345397YQ	global sr nt 2.979 08/03/22	Baa3	F&A 03	N.C.	-	No	---	---	---	---	---	900	07/31/17	100.00
345397XZ	global sr nt 3.096 05/04/23	Baa3	M&N 04	N.C.	-	No	---	---	---	---	---	1000	04/29/16	100.00
345397YG	global sr nt 3.81 01/09/24	Baa3	J&J 09	N.C.	-	No	---	---	---	---	---	750	01/04/17	100.00
345397XL	global sr nt 4.134 08/04/25	Baa3	F&A 04	N.C.	-	No	---	---	---	---	---	1400	07/30/15	100.00
345397XW	global sr nt 3.336 03/18/21	Baa3	M&S 18	N.C.	-	No	---	---	---	---	---	1750	03/15/16	100.00
345397YX	global sr nt fltgr 3.00964 08/15/48	Baa3	F&A 15	N.C.	-	No	---	---	---	---	---	350	01/05/16	100.00
345397YC	global sr nt fltgr 3.44813 08/12/19	Baa3	F.M.A&N 12	N.C.	-	No	---	---	---	---	---	300	08/08/16	100.00
345397YN	global sr nt fltgr 3.56594 06/12/20	Baa3	M.J.S&D 12	N.C.	-	No	---	---	---	---	---	350	06/07/17	100.00
345397YJ	global sr nt fltgr 4.08344 03/28/22	Baa3	M.J.S&D 28	N.C.	-	No	---	---	---	---	---	400	03/28/17	100.00
345397YP	global sr nt fltgr 3.6615 08/03/22	Baa3	F.M.A&N 03	N.C.	-	No	---	---	---	---	---	600	07/31/17	100.00
345397FK	nt fltgr 3.00964 08/15/48	Baa3	F&A 15	N.C.	-	No	52.72	bid	5.53	99.07	41.26	116	07/29/88	100.00
345397FL	nt fltgr 3.00964 09/15/48	Baa3	M&S 15	N.C.	-	No	42.05	bid	6.28	96.97	41.24	50	09/15/88	100.00
345397SF	nt fltgr 2.3715 11/03/78	Baa3	F.M.A&N 03	N.C.	-	No	83.41	bid	2.84	94.79	31.79	25	10/30/98	100.00
345397XF	nt 2.459 03/27/20	Baa3	M&S 27	N.C.	-	No	---	---	---	---	---	600	03/24/15	100.00
345397YU	Ford Mtr Cr Co nt 5.875 08/02/21	Baa3	F&A 02	N.C.	-	No	---	---	---	---	---	2000	07/27/11	100.00
345397WF	Ford Mtr Cr Co nt 4.25 09/20/22	Baa3	M&S 20	N.C.	-	No	---	---	---	---	---	1000	09/20/12	99.11
345397XV	Ford Mtr Cr Co sgd\$ nt 3.07 03/11/19	Baa3	M&S 11	N.C.	-	No	---	---	---	---	---	350	03/03/16	99.72
345397YS	Ford Mtr Cr Co LLC global nt 2.343 11/02/20	Baa3	M&N 02	N.C.	-	No	---	---	---	---	---	1000	10/30/17	100.00
345397YZ	global nt 3.47 04/05/21	Baa3	A&O 05	N.C.	-	No	---	---	---	---	---	500	02/28/18	99.99
345397ZH	global nt 3.813 10/12/21	Baa3	A&O 12	N.C.	-	No	---	---	---	---	---	1150	08/06/18	100.00
345397ZB	global nt 4.14 02/15/23	Baa3	F&A 15	N.C.	-	No	---	---	---	---	---	900	04/30/18	100.00
345397ZJ	global nt 4.687 06/09/25	Baa3	J&D 09	N.C.	-	No	---	---	---	---	---	600	08/06/18	100.00
345397YT	global nt 3.815 11/02/27	Baa3	M&N 02	N.C.	-	No	---	---	---	---	---	750	10/30/17	100.00
345397YR	global nt fltgr 2.9885 11/02/20	Baa3	F.M.A&N 02	N.C.	-	No	---	---	---	---	---	250	10/30/17	100.00
345397YR	global nt fltgr 3.21825 04/05/21	Baa3	J.A.J&O 05	N.C.	-	No	---	---	---	---	---	800	02/28/18	100.00
345397ZG	global nt fltgr 3.30519 10/12/21	Baa3	J.A.J&O 12	N.C.	-	No	---	---	---	---	---	500	08/06/18	100.00
345397ZC	global nt fltgr 3.85113 02/15/23	Baa3	F.M.A&N 15	N.C.	-	No	---	---	---	---	---	600	04/30/18	100.00
345397VM	Ford Mtr Cr Co LLC nt 8.125 01/15/20	Baa3	J&J 15	N.C.	-	No	---	---	---	---	---	1250	12/07/09	98.30
345397VR	nt 5.75 02/01/21	Baa3	F&A 01	N.C.	-	No	---	---	---	---	---	1250	02/02/11	100.00
34628TAB	Forethought Finl Group Inc sr nt rule 144a 8.625 04/15/21	Baa3	A&O 15	N.C.	-	No	---	---	---	---	---	150	04/15/11	100.00
34960PAA	Fortress Trans & Infrastructure Invs LLC sr nt rule 144a 6.75 03/15/22	B1	M&S 15	N.C.	-	No	---	---	---	---	---	550	03/10/17	97.00
34960PAB	sr nt rule 144a 6.5 10/01/25	B1	A&O 01	N.C.	-	No	103.25	fr	10/01/21	No	---	300	09/14/18	98.50
34964CAB	Fortune Brands Home & Security Inc global sr nt 3 06/15/20	Baa3	J&D 15	N.C.	-	No	---	---	---	---	---	400	06/08/15	99.97
34964CAC	global sr nt 4 09/21/23	Baa3	M&S 21	N.C.	-	No	---	---	---	---	---	600	09/19/18	99.97
34964CAA	global sr nt 4 06/15/25	Baa3	J&D 15	N.C.	-	No	---	---	---	---	---	500	06/08/15	99.36
34984VAB	Forum Energy Technologies Inc sr nt 6.25 10/01/21	B2	A&O 01	N.C.	-	No	---	---	---	---	---	400	08/14/14	0.00
354613AJ	Franklin Res Inc nt 2.8 09/15/22	A2	M&S 15	N.C.	-	No	---	---	---	---	---	300	09/19/12	99.75
354613AK	nt 2.85 03/30/25	A2	M&S 30	N.C.	-	No	---	---	---	---	---	400	03/25/15	99.83
35640YAA	Freedom Mtg Corp sr nt rule 144a 8.125 11/15/24	B2	M&N 15	N.C.	-	No	104.06	fr	11/15/20	No	---	435	11/02/17	100.00
35640YAB	sr nt rule 144a 8.25 04/15/25	B2	A&O 15	N.C.	-	No	104.13	fr	04/15/21	No	---	700	04/04/18	100.00
35671DAU	Freeport McMoran Copper & Gold Inc global sr nt 3.55 03/01/22	Ba2	M&S 01	N.C.	-	No	---	---	---	---	---	1892.5	02/08/12	99.75
35671DBG	Freeport McMoran Copper & Gold Inc gtd sr nt 3.1 03/15/20	Ba2	M&S 15	N.C.	-	No	---	---	---	---	---	998.265	09/09/13	0.00
35671DCB	Freeport McMoran Copper & Gold Inc gtd sr nt 6.875 02/15/23	Ba2	F&A 15	N.C.	-	No	103.44	fr	02/15/20	No	---	726.819	05/18/17	0.00
35671DAZ	Freeport McMoran Copper & Gold Inc gtd sr nt 3.875 03/15/23	Ba2	M&S 15	N.C.	-	No	---	---	---	---	---	1921.276	09/09/13	0.00
35671DBC	gtd sr nt 5.45 03/15/43	Ba2	M&S 15	N.C.	-	No	---	---	---	---	---	1866.3	09/09/13	0.00
35671DBH	Freeport-McMoran Inc global gtd sr nt 4 11/14/21	Ba2	M&N 14	N.C.	-	No	---	---	---	---	---	600	11/10/14	99.62
35671DBJ	global gtd sr nt 4.55 11/14/24	Ba2	M&N 14	N.C.	-	No	---	---	---	---	---	850	11/10/14	99.91
35671DBJ	global gtd sr nt 5.4 11/14/34	Ba2	M&N 14	N.C.	-	No	---	---	---	---	---	750	11/10/14	99.52
35804HAA	Fresh Mkt Inc sr secd nt rule 144a 9.75 05/01/23	Caa2	M&N 01	N.C.	-	No	107.31	fr	05/01/19	No	---	800	04/22/16	99.00
35905AAA	Frontdoor Inc gtd sr nt rule 144a 6.75 08/15/26	B2	F&A 15	N.C.	-	No	105.06	fr	08/15/21	No	---	350	08/14/18	100.00
35906ABA	Frontier Communications Corp gtd sr secd 2nd lien nt rule 144a 8.5 04/01/26	B3	A&O 01	N.C.	-	No	106.38	fr	04/01/21	No	---	1600	03/08/18	100.00
35906AAH	Frontier Communications Corp sr nt 8.5 04/15/20	Caa1	A&O 15	N.C.	-	No	---	---	---	---	---	2183.087	07/15/10	0.00
35906AAT	Frontier Communications Corp sr nt 8.875 09/15/20	Caa1	M&S 15	N.C.	-	No	---	---	---	---	---	54.643	04/28/16	0.00
35906AAL	sr nt 9.25 07/01/21</													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
361448BD	GATX Corp sr nt 4.35 02/15/24	Baa2	F&A 15	100.00		NoChange	---	---	---	---	300	11/01/18	99.94	
361448BC	sr nt 4.55 11/07/28	Baa2	M&N 07	100.00		NoChange	---	---	---	---	300	05/03/18	100.00	
368266AF	☐ Gaz Cap S A gtd sr nt rule 144a 6.51 03/07/22	Baa3	M&S 07	N.C.		No	91.00	bid	7.58	---	1300	03/01/07	100.00	
368266AA	☐ Gaz Cap S A In partn nt ser 2 rule 144a 8.625 04/28/34	Baa3	A&O 28	N.C.		No	109.88	bid	7.83	125.00	1200	04/23/04	100.00	
368266AH	In partn nt rule 144a Ser 12 7.288 08/16/37	Baa3	F&A 16	---		No	94.25	bid	7.72	---	1250	08/08/07	100.00	
36164YAB	☐ GCP Applied Technologies Inc global gtd sr nt rule 144a 5.5 04/15/26	B1	A&O 15	102.75	fr 04/15/21	No	---	---	---	---	350	03/26/18	100.00	
361582AD	Geico Corp deb 7.35 07/15/23	Aa3	J&J 15	N.C.		No	121.54	bid	5.21	121.79	117.83	160	07/07/93	0.00
369550AR	☐ General Dynamics Corp global gtd nt 3.875 07/15/21	A2	J&J 15	100.00		NoChange	---	---	---	---	500	07/05/11	99.83	
369550AU	global gtd nt 2.25 11/15/22	A2	M&N 15	100.00		NoChange	---	---	---	---	1000	11/01/12	98.99	
369550AT	global gtd nt 3.6 11/15/42	A2	M&N 15	100.00		NoChange	---	---	---	---	500	11/01/12	99.58	
369550BA	global gtd sr nt 2.875 05/11/20	A2	M&N 11	---		No	---	---	---	---	2000	05/08/18	99.65	
369550BE	global gtd sr nt 3.05 11/1/21	A2	M&N 11	---		No	---	---	---	---	2000	05/08/18	99.31	
369550BD	global gtd sr nt 3.375 05/15/23	A2	M&N 15	100.00		NoChange	---	---	---	---	750	05/08/18	99.62	
369550AW	global gtd sr nt 1.875 08/15/23	A2	F&A 15	100.00		NoChange	---	---	---	---	500	08/09/16	99.33	
369550AY	global gtd sr nt 2.375 11/15/24	A2	M&N 15	100.00		NoChange	---	---	---	---	500	09/11/17	99.20	
369550BG	global gtd sr nt 3.5 05/15/25	A2	M&N 15	100.00		NoChange	---	---	---	---	750	05/08/18	98.77	
369550AX	global gtd sr nt 2.125 08/15/26	A2	F&A 15	100.00		NoChange	---	---	---	---	500	08/09/16	98.96	
369550AZ	global gtd sr nt 2.625 11/15/27	A2	M&N 15	100.00		NoChange	---	---	---	---	500	09/11/17	97.83	
369550BC	global gtd sr nt 3.75 05/15/28	A2	M&N 15	100.00		NoChange	---	---	---	---	1000	05/08/18	99.44	
369550BB	global gtd sr nt fltg rt 2.90813 05/11/20	A2	F,M,A&N 11	N.C.		No	---	---	---	---	500	05/08/18	100.00	
369550BF	global gtd sr nt fltg rt 2.99813 05/11/21	A2	F,M,A&N 11	N.C.		No	---	---	---	---	500	05/08/18	100.00	
369622BT	General Elec Cap Corp nt fltg rt 2.07714 09/01/48	Baa1	M&S 01	105.00	fr 09/01/19	No	89.68	bid	2.47	100.74	99.65	82.715	07/29/88	100.00
369622BW	nt fltg rt 2.07714 01/01/49	Baa1	J&J 01	105.00	fr 01/01/19	No	87.95	bid	2.54	100.69	99.61	30	01/03/89	100.00
369622CA	nt fltg rt 2.07714 08/01/49	Baa1	F&A 01	105.00	fr 07/31/19	No	95.24	bid	2.25	100.20	99.21	25	07/13/89	0.00
369622CC	nt fltg rt 2.07714 11/01/49	Baa1	M&N 01	105.00	fr 11/01/19	No	92.30	bid	2.36	99.00	96.55	50	10/18/89	100.00
369622CE	nt fltg rt 2.07714 02/01/50	Baa1r	F&A 01	105.00	fr 02/01/20	No	98.94	bid	2.11	100.48	100.43	25	01/19/90	100.00
369622CF	nt fltg rt 2.07714 02/01/50	Baa1	F&A 01	105.00	fr 02/01/20	No	93.01	bid	2.33	100.48	97.95	25	01/02/90	100.00
369622CJ	nt fltg rt 2.07714 04/01/50	Baa1	A&O 01	105.00	fr 04/01/20	No	102.82	bid	1.98	102.31	102.12	50	03/29/90	99.50
369622CK	nt fltg rt 2.07714 04/01/50	Baa1	A&O 01	105.00	fr 04/01/20	No	97.88	bid	2.15	99.34	99.05	25	03/30/90	100.00
369622CL	nt fltg rt 2.07714 05/01/50	Baa1	M&N 01	105.00	fr 05/01/20	No	101.00	bid	2.04	102.68	102.61	25	04/20/90	100.00
369622CU	nt fltg rt 2.07714 11/01/50	Baa1	M&N 01	105.00	fr 11/01/20	No	100.14	bid	2.07	96.17	95.73	25	10/15/90	100.00
369622DD	nt fltg rt 2.07714 05/01/51	Baa1	M&N 01	105.00	fr 04/30/21	No	97.04	bid	2.18	98.50	97.89	25	05/07/91	0.00
369622DH	nt fltg rt 0 12/01/51	Baa1	J&D 01	105.00	fr 12/01/21	No	87.87	bid	---	96.83	95.87	27	12/09/91	100.00
369622DS	nt fltg rt 2.07714 10/01/53	Baa1	A&O 01	105.00	fr 10/01/23	No	98.14	bid	2.14	103.08	102.77	25	09/13/93	100.00
369668AA	General Elec Cap Corp / LJ VP Hldgs LLC sr nt rule 144a 3.8 06/18/19	Baa1	J&D 18	---		No	---	---	---	---	260.162	04/25/12	99.88	
36959CAA	General Elec Cap Svcs Inc gtd sub nt 7.5 08/21/35	Baa1	F&A 21	N.C.		No	107.01	bid	6.98	132.54	126.96	210.896	08/16/95	99.48
369604BR	General Elec Co eur\$ sr nt 0.375 05/17/22	Baa1	May 17	100.00		NoChange	---	---	---	---	1750	05/10/17	99.74	
369604BS	eur\$ sr nt 0.875 05/17/25	Baa1	May 17	100.00		NoChange	---	---	---	---	2000	05/10/17	99.01	
369604BD	General Elec Co global nt 2.7 10/09/22	Baa1	A&O 09	---		No	---	---	---	---	3000	10/01/12	99.77	
369604BG	global nt 3.375 03/11/24	Baa1	M&S 11	---		No	---	---	---	---	750	03/06/14	99.06	
369604BF	global nt 4.125 10/09/42	Baa1	A&O 09	---		No	---	---	---	---	2000	10/01/12	99.44	
369604BH	global nt 4.5 03/11/44	Baa1	M&S 11	---		No	---	---	---	---	2250	03/06/14	99.09	
370334BR	General Mls Inc eur\$ global nt 2.1 11/16/20	Baa2	Nov 16	100.00		NoChange	---	---	---	---	500	11/07/13	99.98	
370334BW	eur\$ global nt 1 04/27/23	Baa2	Apr 27	100.00		NoChange	---	---	---	---	500	04/20/15	99.75	
370334BH	global nt 5.65 02/15/19	Baa2	F&A 15	---		No	109.36	bid	4.43	---	1150	01/29/09	99.91	
370334BV	General Mls Inc global nt 2.2 10/21/19	Baa2	A&O 21	---		No	---	---	---	---	500	10/14/14	99.80	
370334CD	global nt 3.2 04/16/21	Baa2	A&O 16	---		No	---	---	---	---	600	04/03/18	99.99	
370334BM	global nt 3.15 12/15/21	Baa2	J&D 15	100.00		NoChange	---	---	---	---	1000	11/17/11	99.59	
370334CA	global nt 2.6 10/12/22	Baa2	A&O 12	100.00		NoChange	---	---	---	---	500	10/04/17	99.99	
370334CE	global nt 3.7 10/17/23	Baa2	A&O 17	100.00		NoChange	---	---	---	---	850	04/03/18	99.78	
370334BT	global nt 3.65 02/15/24	Baa2	F&A 15	100.00		NoChange	---	---	---	---	500	01/21/14	99.84	
370334CF	global nt 4 04/17/25	Baa2	A&O 17	100.00		NoChange	---	---	---	---	800	04/03/18	99.90	
370334CG	global nt 4.2 04/17/28	Baa2	A&O 17	100.00		NoChange	---	---	---	---	1400	04/03/18	99.80	
370334CH	global nt 4.55 04/17/38	Baa2	A&O 17	100.00		NoChange	---	---	---	---	500	04/03/18	99.84	
370334BJ	General Mls Inc global nt 5.4 06/15/40	Baa2	J&D 15	---		No	---	---	---	---	500	05/26/10	99.75	
370334BP	General Mls Inc global nt 4.15 02/15/43	Baa2	F&A 15	100.00		NoChange	---	---	---	---	500	01/28/13	99.33	
370334CJ	global nt 4.7 04/17/48	Baa2	A&O 17	100.00		NoChange	---	---	---	---	650	04/03/18	99.81	
370334CB	global nt fltg rt 2.97644 04/16/21	Baa2	J,A,J&O 16	---		No	---	---	---	---	850	04/03/18	100.00	
370334CC	global nt fltg rt 3.45881 10/17/23	Baa2	J,A,J&O 17	---		No	---	---	---	---	400	04/03/18	100.00	
370334BZ	global sr nt 3.2 02/10/27	Baa2	F&A 10	100.00		NoChange	---	---	---	---	750	01/09/17	99.58	
37045VAS	General Mtrs Corp global sr nt 5 10/01/28	Baa3	A&O 01	100.00		NoChange	---	---	---	---	750	09/05/18	99.97	
37045VAT	global sr nt 5.95 04/01/49	Baa3	A&O 01	100.00		NoChange	---	---	---	---	900	09/05/18	99.97	
37045VAR	global sr nt fltg rt 3.66713 09/10/21	Baa3	J&D 10	N.C.		No	---	---	---	---	450	09/05/18	100.00	
37045XBR	☐ General Mtrs Finl Co Inc global gtd nt fltg rt 3.98631 01/14/22	Baa3	J,A,J&O 14	N.C.		No	---	---	---	---	500	01/11/17	100.00	
37045XBJ	☐ General Mtrs Finl Co Inc global gtd sr nt 2.4 05/09/19	Baa3	M&N 09	---		No	---	---	---	---	1400	05/04/16	99.90	
37045XBP	☐ General Mtrs Finl Co Inc global gtd sr nt 2.35 10/04/19	Baa3	A&O 04	---		No	---	---	---	---	750	10/03/16	99.97	
37045XBV	global gtd sr nt 2.65 04/13/20	Baa3	A&O 13	---		No	---	---	---	---	1000	04/10/17	99.86	
37045XCB	☐ General Mtrs Finl Co Inc global gtd sr nt 2.45 11/06/20	Baa3	M&N 06	---		No	---	---	---	---	850	11/02/17	99.92	
37045XCJ	☐ General Mtrs Finl Co Inc global gtd sr nt 3.55 04/09/21	Baa3	A&O 09	---		No	---	---	---	---	1000	04/05/18	99.96	
37045XBM	global gtd sr nt 3.2 07/06/21	Baa3	J&J 06	100.00		NoChange	---	---	---	---	2000	06/29/16	99.82	
37045XBS	global gtd sr nt 3.45 01/14/22	Baa3	J&J 14	100.00		NoChange	---	---	---	---	1250	01/11/17	99.87	
37045XBY	global gtd sr nt 3.15 06/30/22	Baa3	J&D 30	100.00		NoChange	---	---	---	---	1250	06/27/17	99.83	
37045XCF	global gtd sr nt 3.25 01/05/23	Baa3	J&J 05	100.00		NoChange	---	---	---	---	850	01/02/18	99.93	
37045XBK	☐ General Mtrs Finl Co Inc global gtd sr nt 3.7 05/09/23	Baa3	M&N 09	100.00		NoChange	---	---	---	---	1200	05/04/16	99.74	
37045XBW	☐ General Mtrs Finl Co Inc global gtd sr nt 3.95 04/13/24	Baa3	A&O 13	100.00		NoChange	---	---	---	---	1250	04/10/17	99.83	
37045XCD	☐ General Mtrs Finl Co Inc global gtd sr nt 3.5 11/07/24	Baa3	M&N 07	100.00		NoChange	---	---	---	---	750	11/02/17	99.85	
37045XCK	☐ General Mtrs Finl Co Inc global gtd sr nt 4.35 04/09/25	Baa3	A&O 09	100.00		NoChange	---	---	---	---	1000	04/05/18	99.95	
37045XBG	global gtd sr nt 4 10/06/26	Baa3	A&O 06	100.00		NoChange	---	---	---	---	750			

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
37045XBB	150 General Mtrs Finl Co Inc gtd sr nt 3.1 01/15/19	Baa3	J&J 15	---	---	---	---	---	---	---	1500	10/07/15	99.95	
37045XAN	14 General Mtrs Finl Co Inc gtd sr nt 3.5 07/10/19	Baa3	J&J 10	---	---	---	---	---	---	---	800	07/07/14	100.00	
37045XAR	gtd sr nt 3.15 01/15/20	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	01/07/15	99.88	
37045XAO	gtd sr nt 4.375 09/25/21	Baa3	M&S 25	---	---	---	---	---	---	---	1250	09/22/14	100.00	
37045XAL	14 General Mtrs Finl Co Inc gtd sr nt 4.25 05/15/23	Baa3	M&N 15	---	---	---	---	---	---	---	749.148	12/23/13	0.00	
37045XAS	14 General Mtrs Finl Co Inc gtd sr nt 4 01/15/25	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	01/07/15	99.48	
37045XAY	14 General Mtrs Finl Co Inc gtd sr nt 3.2 07/13/20	Baa3	J&J 13	100.00	NoChange	No	---	---	---	---	1500	07/08/15	99.97	
37045XBD	136 General Mtrs Finl Co Inc gtd sr nt 3.7 11/24/20	Baa3	M&N 24	100.00	NoChange	No	---	---	---	---	1000	11/19/15	99.93	
37045XAZ	14 General Mtrs Finl Co Inc gtd sr nt 4.3 07/13/25	Baa3	J&J 13	100.00	NoChange	No	---	---	---	---	800	07/08/15	99.86	
37045XBA	150 General Mtrs Finl Co Inc gtd sr nt fltg rt 4.39919 01/15/19	Baa3	J,A,J&O 15	N.C.	---	---	---	---	---	---	250	10/07/15	100.00	
37045XAT	14 General Mtrs Finl Co Inc gtd sr nt fltg rt 3.99631 01/15/20 General Mtrs Finl Co Inc perp cumulative pfd stk fixed/fltg rt ser a 5.75 12/30/99	Baa3	J,A,J&O 15	N.C.	---	---	---	---	---	---	250	01/07/15	100.00	
37045XCA	sr nt 4.2 03/01/21	Ba2	M&S 30	100.00	NoChange	No	---	---	---	---	1000	09/13/17	100.00	
37045XBF	14 General Mtrs Finl Co Inc sr nt 3.45 04/10/22	Baa3	A&O 10	100.00	NoChange	No	---	---	---	---	1500	02/25/16	99.93	
37045XAV	General Mtrs Finl Co Inc sr nt 5.25 03/01/26	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	1250	04/07/15	99.80	
37045XBG	General Mtrs Finl Co Inc sr nt 5.25 03/01/26	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	1250	02/25/16	99.64	
372917AS	14 Genzyme Corp gtd sr nt 5 06/15/20	A1	J&D 15	---	---	---	---	---	---	---	499.2	09/22/10	0.00	
372546AS	George Wash Univ bd ser 2013 4.363 09/15/43	A1	M&S 15	---	---	---	---	---	---	---	170	02/05/13	100.00	
372546AT	bd ser 2014 4.3 09/15/44	A1	M&S 15	---	---	---	---	---	---	---	300	07/29/14	100.00	
37310PAA	Georgetown Univ bd 5.061 04/01/44	A2	A&O 01	100.00	NoChange	No	---	---	---	---	100.82	04/22/14	100.00	
373143AA	Georgia Cap Jt Stk Co nt rule 144a 6.125 03/09/24	B2	M&S 09	N.C.	---	---	---	---	---	---	300	03/05/18	97.55	
37333444	Georgia Pwr Co global jr sub nt ser 2017a 5 10/01/77	Baa2	J,A,J&O 01	100.00	NoChange	No	---	---	---	---	270	09/18/17	100.00	
373334KG	Georgia Pwr Co global sr nt ser 2017a 2 03/30/20	Baa1	M&S 30	---	---	---	---	---	---	---	450	02/28/17	99.95	
373334KH	global sr nt ser 2017a 3.25 03/30/27	Baa1	M&S 30	100.00	NoChange	No	---	---	---	---	400	02/28/17	99.89	
373334KJ	global sr nt ser 2017c 2 09/08/20	Baa1	M&S 08	---	---	---	---	---	---	---	500	08/03/17	99.97	
373334FS	sr nt ser n 5.75 04/15/23	Baa1	A&O 15	---	---	---	108.98	bid	4.86	106.95	103.68	100	04/11/03	99.98
373334KF	sr nt 2.4 04/01/21	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	325	03/02/16	99.80	
373334KE	sr nt 3.25 04/01/26	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	325	03/02/16	99.62	
373334JS	Georgia Pwr Co sr nt 4.75 09/01/40	Baa1	M&S 01	---	---	---	---	---	---	---	500	08/26/10	99.04	
373334GC	Georgia Pwr Co sr nt ser 2007 a 5.65 03/01/37	Baa1	M&S 01	---	---	---	104.18	bid	5.38	---	161.382	03/06/07	99.56	
373334JN	Georgia Pwr Co sr nt ser 2009a 5.95 02/01/39	Baa1	F&A 01	---	---	---	109.64	bid	5.36	---	173.807	02/04/09	99.63	
373334JP	sr nt ser 2009b 4.25 12/01/19	Baa1	J&D 01	---	---	---	---	---	---	---	500	12/08/09	99.74	
373334JR	Georgia Pwr Co sr nt ser 2010b 5.4 06/01/40	Baa1	J&D 01	---	---	---	264.898	---	---	---	500	05/24/10	99.34	
373334JW	Georgia Pwr Co sr nt ser 2012a 4.3 03/15/42	Baa1	M&S 15	---	---	---	---	---	---	---	1100	02/29/12	99.95	
373334JX	Georgia Pwr Co sr nt ser 2012b 2.85 05/15/22	Baa1	M&N 15	---	---	---	---	---	---	---	400	05/08/12	99.83	
373334KA	sr nt ser 2013a 4.3 03/15/43	Baa1	M&S 15	---	---	---	---	---	---	---	400	03/12/13	99.35	
36168OAC	GFL Environmental Inc sr nt rule 144a 5.625 05/01/22	Caa2	M&N 01	102.81	fr 05/01/19	No	---	---	---	---	350	05/03/17	100.00	
36168OAD	sr nt rule 144a 5.375 03/01/23	Caa2	M&S 01	102.69	fr 03/01/20	No	---	---	---	---	400	02/21/18	100.00	
374422AF	Ghana Rep sr nt rule 144a 9.25 09/15/22	B3	M&S 15	N.C.	---	---	---	---	---	---	750	09/08/16	100.00	
374689AF	14 Gibraltar Inds Inc gtd sr sub nt 6.25 02/01/21	B1	F&A 01	100.00	fr 02/01/19	No	---	---	---	---	209.7	07/30/13	0.00	
37561PAA	Gilex Hldg S A R L sr secd nt rule 144a 8.5 05/02/23	B2	M&N 02	104.25	fr 05/02/21	No	---	---	---	---	300	04/25/18	100.00	
377372AH	14 Glaxosmithkline Cap Inc global gtd nt 2.8 03/18/23	A2	M&S 18	---	---	---	---	---	---	---	1250	03/13/13	98.99	
377372AL	14 Glaxosmithkline Cap Inc global gtd nt 3.375 05/15/23	A2	M&N 15	---	---	---	---	---	---	---	1250	05/10/18	99.53	
377372AM	global gtd nt 3.625 05/15/25	A2	M&N 15	---	---	---	---	---	---	---	1000	05/10/18	99.33	
377372AN	global gtd nt 3.875 05/15/28	A2	M&N 15	---	---	---	---	---	---	---	1750	05/10/18	99.99	
377372AE	14 Glaxosmithkline Cap Inc global gtd nt 6.375 05/15/38	A2	M&N 15	---	---	---	114.78	bid	5.45	---	2750	05/06/08	99.67	
377372AJ	global gtd nt 4.2 03/18/43	A2	M&S 18	---	---	---	---	---	---	---	500	03/13/13	98.67	
377372AB	nt 5.375 04/15/34	A2	A&O 15	---	---	---	101.52	bid	5.27	104.69	100.72	500	03/30/04	98.27
377373AE	14 Glaxosmithkline Cap PLC global gtd nt 3.125 05/14/21	A2	M&N 14	---	---	---	---	---	---	---	1250	05/10/18	99.73	
377373AD	14 Glaxosmithkline Cap PLC global gtd nt 2.85 05/08/22	A2	M&N 08	---	---	---	---	---	---	---	2000	05/02/12	99.32	
377373AF	14 Glaxosmithkline Cap PLC global gtd nt fltg rt 0.0 05/14/21	A2	F,M,A&N 14	N.C.	---	---	---	---	---	---	750	05/10/18	100.00	
378272AE	Glencore Fdg LLC gtd nt fltg rt rule 144a 3.69919 01/15/19	Baa2	J,A,J&O 15	N.C.	---	---	---	---	---	---	279.433	05/22/13	100.00	
378272AD	gtd nt rule 144a 2.5 01/15/19	Baa2	J&J 15	---	---	---	---	---	---	---	688.476	05/22/13	99.50	
378272AG	14 Glencore Fdg LLC gtd nt rule 144a 3.125 04/29/19	Baa2	A&O 29	---	---	---	---	---	---	---	446.558	04/22/14	99.67	
378272AK	gtd nt rule 144a 2.875 04/16/20	Baa2	A&O 16	---	---	---	---	---	---	---	419.861	04/08/15	99.90	
378272AF	Glencore Fdg LLC gtd nt rule 144a 4.125 05/30/23	Baa2	M&N 30	---	---	---	---	---	---	---	1500	05/22/13	99.94	
378272AH	14 Glencore Fdg LLC gtd nt rule 144a 4.625 04/29/24	Baa2	A&O 29	---	---	---	---	---	---	---	1000	04/22/14	99.60	
378272AL	gtd nt rule 144a 4 04/16/25	Baa2	A&O 16	---	---	---	---	---	---	---	500	04/08/15	99.13	
378272AP	150 Glencore Fdg LLC gtd sr nt rule 144a 3 10/27/22	Baa2	A&O 27	100.00	NoChange	No	---	---	---	---	500	10/20/17	99.58	
378272AN	124 Glencore Fdg LLC gtd sr nt rule 144a 4 03/27/27	Baa2	M&S 27	100.00	NoChange	No	---	---	---	---	1000	03/21/17	99.02	
378272AQ	150 Glencore Fdg LLC gtd sr nt rule 144a 3.875 10/27/27	Baa2	A&O 27	100.00	NoChange	No	---	---	---	---	500	10/20/17	99.15	
37953TAB	Global Ship Lease Inc secd sr nt 1st priority rule 144a 9.875 11/15/22	B3	M&N 15	104.94	fr 11/15/19	No	---	---	---	---	340	10/23/17	99.00	
37957TAH	144a 4.875 04/11/22	Ba1	A&O 11	---	---	---	---	---	---	---	300	04/04/12	99.03	
37957TAK	sr nt rule 144a 4.843 06/08/25	Ba1	J&D 08	100.00	NoChange	No	---	---	---	---	325	07/20/15	0.00	
361841AJ	14 GLP Cap LP / GLP Fing II Inc gtd sr nt 5.25 06/01/25	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	850	05/07/18	100.00	
361841AL	14 GLP Cap LP / GLP Fing II Inc gtd sr nt 5.3 01/15/29	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	750	09/17/18	99.98	
361841AK	14 GLP Cap LP / GLP Fing II Inc gtd sr nt 5.75 06/01/28	Ba1	J&D 01	N.C.	---	---	---	---	---	---	500	05/07/18	100.00	
38046XAC	Goal Cap Fdg Tr coll nt Ser 2006-1, Cl A-5 0.0 05/25/34	Aa2	Monthly	N.C.	---	---	---	---	---	---	350	05/25/06	0.00	
38100RAA	14 Gogo Inc gtd sr secd nt rule 144a 12.5 07/01/22	B2	J&J 01	106.25	fr 07/01/19	No	---	---	---	---	690	06/09/16	100.00	
38113YAE	Golden Eagle Retail Group Ltd sr nt rule 144a 4.625 05/21/23	B1	M&N 21	N.C.	---	---	---	---	---	---	400	05/14/13	99.58	
38113YAC	Golden Nugget Inc New sr nt rule 144a 6.75 10/15/24	B3	A&O 15	103.38	fr 10/15/19	No	---	---	---	---	1345	10/02/17	0.00	
38113YAB	sr sub nt rule 144a 8.75 10/01/25	Caa1	A&O 01	104.38	fr 10/01/20	No	---	---	---	---	670	09/12/17	100.00	
38148PP8	Goldman Sachs Bank Usa sr nt 3a2 3.2 06/05/20	A1	J&D 05	---	---	---	---	---	---	---	1000	06/04/18	99.98	
38141GWR	Goldman Sachs Group Inc cad\$ fixed/fltg rt nt 3.307 10/31/25	A3	A&O 30	100.00	NoChange	No	---	---	---	---	750	10/25/17	100.00	
U38238VM	eur\$ sub nt 4.75 10/12/21	Baa2	Oct 12	---	---	---	0.00	---	---	---	750	09/29/06	99.59	
U38238H8	gbp\$ nt 7.25 04/10/28	A3	A&O 10	---	---	---	99.14	bid	7.32	---	500	04/02/08	99.14	
U38238VQ	gbp\$ sub nt 5.5 10/12/21	Baa2	Oct 12	100.00	fr 10/12/19	No	0.00	---	---	---	500	09/29/06	99.72	
U38238CB	gbp\$ sub nt 6.875 01/18/38	Baa2	J&J 18	---	---	---	96.96	bid	7.09	---	325	01/10/08	99.58	
38145GAG	global bd 2.35 11/15/21	A3	M&N 15	100.00	NoChange	No	---	---	---	---	2250	09/22/16	99.90	
38141GGQ	global nt 5.25 07/27/21	A3	J&J 27	---	---	---	---							

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
38141GVM	Goldman Sachs Group Inc nt 4.03/03/24	A3	M&S 03	---	---	No	---	---	---	---	3000	02/26/14	99.70	
38148YAA	nt fixed/fltgr 4.017 10/31/38	A3	A&O 30	100.00	NoChange	No	---	---	---	---	2500	10/24/17	100.00	
38148YAC	nt fixed/fltgr 2.876 10/31/22	A3	A&O 30	100.00	NoChange	No	---	---	---	---	3250	10/24/17	100.00	
38141GWJ	nt fixed/fltgr 2.908 06/05/23	A3	J&D 05	100.00	fr 06/05/22	No	---	---	---	---	1750	05/31/17	100.00	
38141GVV	nt fltgr 3.52988 04/25/19	A3	J,A,J&O 25	---	---	No	---	---	---	---	500	04/20/16	100.00	
38141GWF	nt fltgr 3.34188 12/27/20	A3	M,J,S&D 27	100.00	fr 12/27/19	No	---	---	---	---	750	03/22/17	100.00	
38141GVVV	nt fltgr 3.84988 04/23/21	A3	J,A,J&O 25	100.00	NoChange	No	---	---	---	---	1000	04/20/16	100.00	
38145GAF	nt fltgr 3.78613 11/15/21	A3	F,M,A&N 15	100.00	NoChange	No	---	---	---	---	1250	09/22/16	100.00	
38148YAB	nt fltgr 3.30663 10/31/22	A3	J,A,J&O 31	100.00	fr 10/31/21	No	---	---	---	---	1250	10/24/17	100.00	
38145GAH	sr nt 3.5 11/16/26	A3	M&N 16	100.00	NoChange	No	---	---	---	---	2750	11/10/16	99.74	
38141GVS	sr nt 4.75 10/21/45	A3	A&O 21	100.00	NoChange	No	---	---	---	---	1750	10/16/15	99.08	
38141GVW	sr nt fixed/fltgr 3.814 04/23/29	A3	A&O 23	100.00	fr 04/23/28	No	---	---	---	---	2500	01/18/18	100.00	
38141GWZ	sr nt fixed/fltgr 4.223 05/01/29	A3	M&N 01	100.00	NoChange	No	---	---	---	---	3500	04/18/18	100.00	
38141GXA	sr nt fixed/fltgr 4.411 04/23/39	A3	A&O 23	100.00	NoChange	No	---	---	---	---	1500	04/18/18	100.00	
38141GWQ	sr nt fixed/fltgr 3.272 09/29/25	A3	M&S 29	100.00	NoChange	No	---	---	---	---	2500	09/26/17	100.00	
38145GAK	sr nt fltgr 3.579 12/13/19	A3	M,J,S&D 13	---	---	No	---	---	---	---	750	12/08/16	100.00	
38141GWU	sr nt fltgr 3.42694 02/23/23	A3	F,M,A&N 23	---	---	No	---	---	---	---	2625	01/18/18	100.00	
38141GVX	sr nt fltgr 4.25925 10/28/27	A3	J,A,J&O 28	100.00	fr 10/28/26	No	---	---	---	---	1000	10/25/16	100.00	
38141GES	sub global nt 5.95 01/15/27	Baa2	J&J 15	---	---	No	96.62	bid	6.25	---	808.203	11/02/06	99.75	
38141GVR	sub nt 4.25 10/21/25	Baa2	A&O 21	---	---	No	---	---	---	---	2000	10/16/15	99.30	
38143YAC	sub nt 6.45 05/01/36	Baa2	M&N 01	---	---	No	101.56	bid	6.34	---	691.803	04/10/06	99.71	
38148LAF	sub nt 5.15 05/22/45	Baa2	M&N 22	---	---	No	---	---	---	---	2000	05/19/15	99.35	
382550BA	Goodyear Tire & Rubr Co gtd nt 8.75 08/15/20	Ba3	F&A 15	---	---	No	---	---	---	---	282	03/02/10	0.00	
382550BE	Goodyear Tire & Rubr Co gtd sr nt 5.125 11/15/23	Ba3	M&N 15	101.28	fr 11/15/19	No	---	---	---	---	1000	11/02/15	100.00	
382550BF	gtd sr nt 5.05/31/26	Ba3	M&N 30	102.50	fr 05/31/21	No	---	---	---	---	900	05/10/16	100.00	
382550BG	gtd sr nt 4.875 03/15/27	Ba3	M&S 15	100.00	NoChange	No	---	---	---	---	700	03/02/17	100.00	
382550AD	Goodyear Tire & Rubr Co nt 7.03/15/28	B1	M&S 15	---	---	No	84.75	bid	8.48	84.50	80.00	150	03/11/98	99.22
38376AAB	Government Pptys Income Tr global sr nt 4.07/15/22	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	300	07/17/17	99.32	
38376AAA	sr nt rule 3.75 08/15/19	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	350	08/13/14	99.20	
384637AA	Graham Hldgs Co gtd sr nt rule 144a 5.75 06/01/26	Ba1	J&D 01	104.31	fr 06/01/21	No	---	---	---	---	400	05/24/18	100.00	
384802AB	Grainger W W Inc global sr nt 4.6 06/15/45	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	06/04/15	99.92	
384802AC	global sr nt 3.75 05/15/46	A3	M&N 15	---	---	No	---	---	---	---	400	05/09/16	99.32	
384802AD	global sr nt 4.2 05/15/47	A3	M&N 15	100.00	NoChange	No	---	---	---	---	400	05/15/17	99.65	
389284AA	Gray Escrow Inc gtd sr nt rule 144a 7.05/15/27	B3	M&N 15	105.25	fr 05/15/22	No	---	---	---	---	750	11/01/18	100.00	
389375AK	Gray Television Inc sr nt rule 144a 5.125 10/15/24	B3	A&O 15	103.84	fr 10/15/19	No	---	---	---	---	525	09/07/16	100.00	
389375AJ	sr nt rule 144a 5.875 07/15/26	B3	J&J 15	102.94	fr 07/15/21	No	---	---	---	---	700	06/07/16	100.00	
391164AE	Great Plains Energy Inc nt 4.85 06/01/21	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	350	05/16/11	99.90	
391164AF	Great Plains Energy Inc nt 5.292 06/15/22	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	287.386	03/19/12	102.29	
39121JAG	Great Riv Energy 1st mtg bd ser 2008a rule 144a 7.233 07/01/38	Baa1	J&J 01	---	---	No	99.88	bid	7.24	---	400	04/23/08	100.00	
39121JAH	1st mtg bd ser 2010d rule 144a 4.478 07/01/30	Baa1	J&J 01	---	---	Yes	---	---	---	---	322.5	10/19/10	100.00	
39121JAE	Great Riv Energy 1st mtg ser 2007a rule 144a 6.254 07/01/38	Baa1	J&J 01	---	---	Yes	122.73	bid	4.95	---	683.8	06/21/07	100.00	
39143GAA	Great Westn Pete LLC / Great Westn Fin Corp sr nt rule 144a 9.09/30/21	Caa1	M&S 30	109.00	fr 03/31/19	No	---	---	---	---	300	09/12/16	99.00	
39807UAB	Greystar Real Estate Partners LLC sr secd nt rule 144a 5.75 12/01/25	B1	J&D 01	102.88	fr 12/01/20	No	---	---	---	---	500	11/09/17	100.00	
40053FAB	Group Aval Acciones y Valore sr nt rule 144a 4.75 09/26/22	Ba2	M&S 26	---	---	No	---	---	---	---	1000	09/19/12	99.61	
40009VAA	GrowthPoint Pptys Intl Pty Ltd gtd sr nt rule 144a 5.872 05/02/23	Baa3	M&N 02	100.00	NoChange	No	---	---	---	---	425	04/24/18	100.00	
40052VAF	Grupo Bimbo S A B De C V perp sub nt rule 144a 5.95 12/30/99	Ba1	A&O 17	100.00	NoChange	No	---	---	---	---	500	04/12/18	100.00	
40053CAA	Grupo Financiero Santander Mexico S A B de C V perp sub non pld contingent additional tier 1 cap nt conv 8.5 12/30/99	Ba1	J,A,J&O 20	100.00	NoChange	No	---	---	---	---	500	12/23/16	100.00	
40048CAB	Grupo Minero Mexico S A de C V gtd sr nt ser b 9.25 04/01/28	Baa2	A&O 01	---	---	No	104.85	bid	8.77	112.50	78.00	51.1	03/25/98	99.90
36294BAE	GS Caltex Corp nt rule 144a 3.06/18/19	Baa1	J&D 18	N.C.	---	No	---	---	---	---	400	06/11/14	99.82	
36294BAH	sr nt rule 144a 3.875 06/27/23	Baa1	J&D 27	N.C.	---	No	---	---	---	---	300	06/20/18	99.53	
362311AH	GTE Calif Inc deb ser f mbia ins 6.75 05/15/27	Baa2	M&N 15	N.C.	---	No	106.70	bid	6.16	117.86	113.65	0.001	05/12/98	100.00
362333AJ	GTE Fla Inc deb ser e mbia ins 6.86 02/01/28	Baa2	F&A 01	N.C.	---	No	100.43	bid	6.82	112.06	108.05	0.001	01/29/98	100.00
36120PAC	GTL Trade Fin Inc gtd bd rule 144a 7.25 04/16/44	Ba1	A&O 16	N.C.	---	No	---	---	---	---	500	04/09/14	100.00	
36249SAA	GTL Trade Fin Inc / Gerdau Hldgs Inc gtd sr bd rule 144a 5.893 04/29/24	Ba1	A&O 29	N.C.	---	No	---	---	---	---	875.474	04/10/14	0.00	
401378AA	Guardian Life Ins Co Amer surplus nt rule 144a 7.375 09/30/39	A1	M&S 31	N.C.	---	No	97.87	bid	7.53	---	399.625	10/01/09	98.98	
401378AB	surplus nt rule 144a 4.875 06/19/64	A1	J&D 19	---	---	No	---	---	---	---	450	06/16/14	99.67	
401378AC	Guardian Life Ins Co of America sub surplus nt rule 144a 4.85 01/24/77	A1	J&J 24	---	---	No	---	---	---	---	350.375	01/17/17	99.03	
401494AP	Guatemala Rep sr nt rule 144a 4.375 06/05/27	Ba1	J&D 05	N.C.	---	No	---	---	---	---	500	05/31/17	99.00	
40203CAA	Guitar Ctr Escrow Issuer Inc sr secd nt rule 144a 9.5 10/15/21	Caa1	A&O 15	107.13	fr 09/15/19	No	---	---	---	---	635	03/14/18	98.14	
402635AE	Gulfport Energy Corp gtd sr nt 6.625 05/01/23	B1	M&N 01	103.31	fr 05/01/19	No	---	---	---	---	350	09/04/15	0.00	
402635AH	Gulfport Energy Corp gtd sr nt 6.10/15/24	B1	A&O 15	104.50	fr 10/15/19	No	---	---	---	---	650	08/04/17	0.00	
402635AL	gtd sr nt 6.375 05/15/25	B1	M&N 15	104.78	fr 05/15/20	No	---	---	---	---	599.985	08/04/17	0.00	
402635AP	gtd sr nt 6.375 01/15/26	B1	J&J 15	104.78	fr 01/15/21	No	---	---	---	---	449.99	02/12/18	0.00	
40573LAL	Halfmoon Parent Inc nt fltgr rule 144a 3.43819 09/17/21	Baa2	M,J,S&D 17	100.00	NoChange	No	---	---	---	---	1000	09/06/18	100.00	
40573LAN	nt fltgr rule 144a 3.32631 07/15/23	Baa2	J,A,J&O 15	100.00	NoChange	No	---	---	---	---	700	09/06/18	100.00	
40573LAC	nt rule 144a 3.2 09/17/20	Baa2	M&S 17	---	---	No	---	---	---	---	1750	09/06/18	99.92	
40573LAG	nt rule 144a 3.4 09/17/21	Baa2	M&S 17	---	---	No	---	---	---	---	1250	09/06/18	100.00	
40573LAL	nt rule 144a 3.75 07/15/23	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	3100	09/06/18	99.95	
40573LAQ	nt rule 144a 4.125 11/15/25	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	2200	09/06/18	99.92	
40573LAS	nt rule 144a 4.375 10/15/28	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	3800	09/06/18	99.87	
40573LAU	nt rule 144a 4.8 08/15/38	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	2200	09/06/18	99.84	
40573LAW	nt rule 144a 4.9 12/15/48	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	3000	09/06/18	99.78	
40573LAA	sr nt fltgr rule 144a 3.13819 03/17/20	Baa2	M,J,S&D 17	---	---	No	---	---	---	---	1000	09/06/18	100.00	
46627JAB	Halyk Savings Bank of Kazakhstan nt rule 144a 7.25 01/28/21	Ba3	J&J 28	N.C.	---	No	---	---	---	---	500	01/28/11	100.00	
410867AF	Hanover Ins Group Inc global sr nt 4.5 04/15/26	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	375	04/05/16	99.77	
410867AB	Jr sub deb ser b 8.207 02/03/27	Ba1	F&A 15	N.C.	---	No	82.00	bid	10.16	---	59.7	07/30/09	0.00	
41284VAA	Harley Davidson Finl Svcs Inc gtd mtn fltgr rule 144a 3.14581 05/21/20	A3	F,M,A&N 21	---	---	No	---	---	---	---	450	05/16/18	100.00	
41284VAB	gtd mtn rule 144a 3.55 05/21/21	A3	M&N 21											

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
413875AR	Harris Corp Fla nt 3.832 04/27/25	Baa3	A&O 27	100.00	NoChange	No	---	---	---	---	600	04/22/15	100.00
413875AS	nt 4.854 04/27/35	Baa3	A&O 27	100.00	NoChange	No	---	---	---	---	400	04/22/15	100.00
413875AN	nt 6.15 12/15/40	Baa3	J&D 15	---	---	No	---	---	---	---	300	11/30/10	99.45
413875AT	nt 5.054 04/27/45	Baa3	A&O 27	100.00	NoChange	No	---	---	---	---	500	04/22/15	100.00
41651850	Hartford Finl Svcs Group Inc global Jr sub deb fixed/fltg rt 7.875 04/15/42	Baa2	J,A,J&O 15	100.00	NoChange	No	---	---	---	---	600	04/02/12	100.00
416515AV	Hartford Finl Svcs Group Inc global sr nt 6.01/15/19	Baa1	J&J 15	---	---	No	99.32	bid	6.09	---	412.99	05/07/08	99.88
416515AZ	global sr nt 5.5 03/30/20	Baa1	M&S 30	---	---	No	---	---	---	---	500	03/18/10	99.75
416518AB	global sr nt 5.125 04/15/22	Baa1	A&O 15	---	---	No	---	---	---	---	800	04/02/12	99.46
416515BA	global sr nt 6.625 03/30/40	Baa1	M&S 30	---	---	No	---	---	---	---	295.341	03/18/10	99.74
416518AC	global sr nt 6.625 04/15/42	Baa1	A&O 15	---	---	No	---	---	---	---	177.881	04/02/12	99.89
416515BB	Hartford Finl Svcs Group Inc global sr nt 4.3 04/15/43	Baa1	A&O 15	---	---	No	---	---	---	---	300	04/15/13	99.20
416515BD	global sr nt 4.4 03/15/48	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/13/18	99.00
416515AS	sr nt 5.95 10/15/36	Baa1	A&O 15	---	---	No	84.70	bid	7.06	---	300	09/28/06	99.36
416515AP	Hartford Finl Svcs Group Inc sr nt 6.1 10/01/41	Baa1	A&O 01	---	---	No	82.14	bid	7.31	---	408.774	09/05/06	0.00
41754WAS	[279] Harvest Operations Corp gtd sr nt rule 144a 4.2 06/01/23	Aa2	J&D 01	100.00	NoChange	No	---	---	---	---	397.5	04/24/18	99.92
404119BT	HCA Inc 1st lien sr secd nt 5.25 06/15/26	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	1500	03/01/16	100.00
404119BU	[13] HCA Inc global gtd sr secd nt 4.5 02/15/27	Ba1	F&A 15	100.00	NoChange	No	---	---	---	---	1200	08/08/16	100.00
404121AD	[13] HCA Inc gtd sr nt 7.5 02/15/22	Ba2	F&A 15	---	---	No	---	---	---	---	2000	07/26/11	100.00
404121AG	[13] HCA INC gtd sr nt 5.875 05/01/23	Ba2	M&N 01	---	---	No	---	---	---	---	1250	10/16/12	100.00
404119BR	gtd sr nt 5.375 02/01/25	Ba2	F&A 01	---	---	No	---	---	---	---	2600	01/13/15	100.00
404121AH	[265] HCA Inc gtd sr nt 5.375 09/01/26	Ba2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	08/09/18	100.00
404121AJ	gtd sr nt 5.625 09/01/28	Ba2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	08/09/18	100.00
404119BP	[111] HCA Inc gtd sr secd nt 4.25 10/15/19	Ba1	A&O 15	---	---	No	---	---	---	---	600	10/07/14	100.00
404121AC	[13] HCA Inc gtd sr secd nt 6.5 02/15/20	Ba1	F&A 15	---	---	No	---	---	---	---	3000	07/26/11	100.00
404121AE	gtd sr secd nt 5.875 03/15/22	Ba1	M&S 15	---	---	No	---	---	---	---	1350	02/07/12	100.00
404121AF	gtd sr secd nt 4.75 05/01/23	Ba1	M&N 01	---	---	No	---	---	---	---	1250	10/16/12	100.00
404119BO	[111] HCA Inc gtd sr secd nt 5.25 04/15/25	Ba1	A&O 15	---	---	No	---	---	---	---	1400	10/07/14	100.00
404119BV	[13] HCA Inc gtd sr secd nt 5.5 06/15/47	Ba1	J&D 15	100.00	NoChange	No	---	---	---	---	1500	06/08/17	100.00
404119AJ	HCA Inc nt 7.5 11/06/33	Ba2	M&N 06	---	---	No	82.00	bid	9.07	106.75	250	10/31/03	99.86
40412CAC	sr nt 6.25 02/15/21	Ba2	F&A 15	---	---	No	---	---	---	---	1000	12/03/12	100.00
404119BS	sr nt 5.875 02/15/26	Ba2	F&A 15	100.00	NoChange	No	---	---	---	---	1500	11/09/15	100.00
404119BN	sr secd nt 5.03/15/24	Ba1	M&S 15	---	---	No	---	---	---	---	2000	03/03/14	100.00
40415RAS	[13] HD Supply Inc gtd sr nt rule 144a 5.375 10/15/26	Ba3	A&O 15	102.69	fr 10/15/21	No	---	---	---	---	750	10/01/18	100.00
42225UAC	[13] Healthcare Tr Amer Hldgs LP global gtd sr nt 3.375 07/15/21	Baa2	J&J 15	---	---	No	---	---	---	---	300	06/23/14	99.20
42225UAE	[130] Healthcare Tr Amer Hldgs LP global gtd sr nt 2.95 07/01/22	Baa2	J&J 01	100.00	NoChange	No	---	---	---	---	400	06/01/17	99.94
42225UAD	[170] Healthcare Tr Amer Hldgs LP global gtd sr nt 3.5 08/01/26	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	350	07/07/16	99.72
42225UAF	[130] Healthcare Tr Amer Hldgs LP global gtd sr nt 3.75 07/01/27	Baa2	J&J 01	100.00	NoChange	No	---	---	---	---	500	06/01/17	99.49
42225UAB	[13] Healthcare Tr Amer Hldgs LP gtd sr nt 3.7 04/15/23	Baa2	A&O 15	---	---	No	---	---	---	---	300	10/22/13	0.00
42239PAA	Heartland Dental LLC/Heartland Dental Fin Corp sr nt rule 144a 8.5 05/01/26	Caa2	M&N 01	104.25	fr 05/01/21	No	---	---	---	---	310	04/23/18	100.00
423074AB	Heinz H J Co 2nd lien sr secd nt rule 144a 4.875 02/15/25	Baa2	F&A 15	102.44	fr 02/15/20	No	---	---	---	---	1200	01/26/15	100.00
423074AF	Heinz H J Co deb 6.375 07/15/28	Baa3	J&J 15	N.C.	---	No	105.36	bid	5.93	112.21	235.325	07/10/98	99.55
423074AM	global nt 3.125 09/12/21	Baa3	M&S 12	100.00	NoChange	No	---	---	---	---	34.433	09/01/11	98.74
423074AP	global nt 2.85 03/01/22	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	5.599	02/28/12	99.84
423074AH	Heinz H J Co reset nt rule 144a 6.049 12/01/20	Baa3	M&N 15	---	---	No	109.29	bid	4.97	111.38	119	11/06/00	104.30
42307TAG	[16] Heinz H J Fin Co gtd nt 6.75 03/15/32	Baa3	M&S 15	---	---	No	110.97	bid	5.93	118.58	436.557	02/20/03	0.00
42307TAH	[16] Heinz H J Fin Co gtd nt rule 144a 7.125 08/01/39	Baa3	F&A 01	---	---	No	104.36	bid	6.83	---	931	07/22/09	99.74
427866AY	Hershey Co global nt 2.9 05/15/20	A1	M&N 15	---	---	No	---	---	---	---	350	05/03/18	99.93
427866BA	global nt 3.1 05/15/21	A1	M&N 15	---	---	No	---	---	---	---	350	05/03/18	99.93
427866AZ	global nt 3.375 05/15/23	A1	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/03/18	99.96
42824CBC	Hewlett Packard Enterprise Co global nt 3.5 10/05/21	Baa2	A&O 05	100.00	NoChange	No	---	---	---	---	500	09/10/18	99.86
42824CBB	global sr nt fltg rt 3.05875 10/05/21	Baa2	J,A,J&O 05	100.00	NoChange	No	---	---	---	---	800	09/10/18	100.00
428337AA	[183] [14] Hi-Crush Partners LP global gtd sr nt rule 144a 9.5 08/01/26	B3	F&A 01	107.13	fr 08/01/21	No	---	---	---	---	450	07/23/18	100.00
42953LAA	[327] Hidrovias Intl Financ S A R L gtd sr nt rule 144a 5.95 01/24/25	Ba3	J&J 24	100.00	NoChange	No	---	---	---	---	600	01/17/18	100.00
42979BAA	High Ridge Brands Co sr nt rule 144a 8.875 03/15/25	Caa3	M&S 15	104.44	fr 03/15/20	No	---	---	---	---	250	03/20/17	100.00
431116AB	Highmark Inc sr nt rule 144a 4.75 05/15/21	Baa2	M&N 15	---	---	No	---	---	---	---	350	05/03/11	99.60
431116AC	sr nt rule 144a 6.125 05/15/41	Baa2	M&N 15	---	---	No	---	---	---	---	250	05/03/11	99.34
431282AQ	[124] Highwoods Rty LP global gtd nt 4.125 03/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	350	02/22/18	98.82
431318AS	Hilcorp Energy I LP /Hilcorp Finance Company sr nt rule 144a 6.25 11/01/28	Ba2	M&N 01	103.13	fr 11/01/23	No	---	---	---	---	600	10/01/18	100.00
431475AA	Hill Rom Hldgs Inc sr nt rule 144a 5.75 09/01/23	Ba3	M&S 01	102.88	fr 09/01/19	No	---	---	---	---	425	08/18/15	100.00
431475AB	sr nt rule 144a 5.02/15/25	Ba3	F&A 15	103.75	fr 02/15/20	No	---	---	---	---	300	02/09/17	100.00
431573AB	Hillenbrand Inds Inc deb 7.02/15/24	B1	F&A 15	N.C.	---	No	89.35	bid	8.18	123.88	45.975	02/15/94	98.76
431573AC	deb 6.75 12/15/27	B1	J&D 15	---	---	No	97.25	bid	7.00	116.32	49.773	12/02/97	99.18
431571AA	global nt 5.5 07/15/20	Baa3	J&J 15	---	---	No	---	---	---	---	150	07/06/10	98.90
432833AB	[193] Hilton Domestic Oper Co Inc gtd sr nt 4.625 09/01/24	Ba2	M&S 01	102.13	fr 09/01/19	No	---	---	---	---	999.103	06/30/17	0.00
432833AC	[14] Hilton Domestic Oper Co Inc gtd sr nt rule 144a 5.125 05/01/26	Ba2	M&N 01	102.56	fr 05/01/21	No	---	---	---	---	1500	04/10/18	100.00
432891AH	Hilton Worldwide Fin LLC /Hilton Worldwide Fin Corp gtd sr nt 4.625 04/01/25	Ba2	A&O 01	102.31	fr 04/01/20	No	---	---	---	---	899.596	06/30/17	0.00
432891AK	gtd sr nt 4.875 04/01/27	Ba2	A&O 01	102.44	fr 04/01/22	No	---	---	---	---	599.994	06/30/17	0.00
40390DAA	[183] [228] HLF Fing SARL LLC/Herbalife Intl Inc global gtd sr nt rule 144a 7.25 08/15/26	B1	F&A 15	103.63	fr 08/15/21	No	---	---	---	---	400	08/09/18	100.00
40423BAA	[13] Hman Fin Sub Corp sr nt rule 144a 6.375 07/15/22	Caa2	J&J 15	101.59	fr 07/15/19	No	---	---	---	---	300	06/12/14	100.00
436106AA	HollyFrontier Corp global sr nt 5.875 04/01/26	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	1000	03/15/16	99.33
436440AM	[13] Hologic Inc gtd sr nt rule 144a 4.625 02/01/28	Ba3	F&A 01	102.31	fr 02/01/23	No	---	---	---	---	400	01/16/18	100.00
437076BV	Home Depot Inc global nt 3.25 03/01/22	A2	M&S 01	---	---	No	---	---	---	---	700	11/27/18	99.73
437076BW	global nt 3.9 12/06/28	A2	J&D 06	100.00	NoChange	No	---	---	---	---	1000	11/27/18	99.31
437076BX	global nt 4.5 12/06/48	A2	J&D 06	100.00	NoChange	No	---	---	---	---	1500	11/27/18	98.30
437076BU	global nt fltg rt 3.04888 03/01/22	A2	M,J,S&D 01	N.C.	---	No	---	---	---	---	300	11/27/18	100.00
440327AK	Horace Mann Educators Corp New sr nt 4.5 12/01/25	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	250	11/18/15	99.73
44047TAD	Horizon Pharma Inc sr nt 6.625 05/01/23	B3	M&N 01	103.31	fr 05/01/19	No	---	---	---	---	475	05/19/16	0.00
44053FAA	Horizon Pharma Inc /Horizon Pharma USA Inc sr nt rule 144a 8.75 11/01/24	B3	M&N 01	106.56	fr 11/01/19	No	---	---	---	---	300	10/19/16	100.00
440543AQ	[13] Hornbeck Offshore Sv												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
44107TAX	Host Hotels & Resorts L P global sr nt ser g 3.875 04/01/24	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	400	03/09/17	99.58
44107TAS	sr nt ser b 5.25 03/15/22	Baa2	M&S 15	---	No	No	---	---	---	---	350	09/04/12	0.00
44107TAV	sr nt ser e 4.06/15/25	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	500	05/06/15	99.84
44107TAQ	Host Hotels & Resorts L P sr nt series z 6 10/01/21	Baa2	A&O 01	---	No	No	---	---	---	---	300	05/16/12	0.00
441339AA	Hot Topic Inc sr secd nt rule 144a 9.25 06/15/21	B3	J&D 15	100.00	fr 06/15/19	No	---	---	---	---	355	06/06/13	98.62
44248711	Hovnanian Enterprises Inc perp non-cumulative dep sh rep 1/1000 pfd ser a 7.625 12/30/99	Ca	J,A,J&O 15	100.00	NoChange	No	---	---	---	---	140	06/30/05	100.00
442488BU	Hovnanian K Enterprises Inc gtd sr secd nt 5 11/01/21	B2	M&N 01	---	No	No	---	---	---	---	141.797	10/17/12	0.00
442488BT	Hovnanian K Enterprises Inc gtd sr secd nt 2 11/01/21	B2	M&N 01	---	No	No	---	---	---	---	53.203	10/17/12	0.00
442488BY	gtd sr secd nt rule 144a 9.5 11/15/20	B2	M&N 15	N.C.	No	No	---	---	---	---	75	07/29/16	0.00
442488CD	Hovnanian K Enterprises Inc gtd sr secd nt rule 144a 10 07/15/22	Caa2	J&J 15	105.00	fr 07/15/19	No	---	---	---	---	440	07/14/17	100.00
442488CE	gtd sr secd nt rule 144a 10.5 07/15/24	Caa2	J&J 15	105.25	fr 07/15/20	No	---	---	---	---	400	07/14/17	100.00
442488CG	Hovnanian K Enterprises Inc sr nt rule 144a 13.5 02/01/26	Caa3	F&A 01	N.C.	No	No	---	---	---	---	0.001	12/28/17	0.00
442488CH	sr nt rule 144a 5 02/01/40	Caa3	F&A 01	N.C.	No	No	---	---	---	---	0.001	12/28/17	0.00
40434JAC	HRG Group Inc sr nt 7.75 01/15/22	B3	J&J 15	101.94	fr 01/15/19	No	---	---	---	---	890	03/20/15	0.00
G4634UAN	HSBC Hldgs PLC gbp\$ sub bd 5.75 12/20/27	A3	Dec 20	N.C.	No	No	0.00	---	102.41	98.58	650	12/04/02	99.90
404280AZ	global nt fltg rt 4.34925 05/25/21	A2	F,M,A&N 25	N.C.	No	No	---	---	---	---	1000	05/18/16	100.00
404280BG	global nt fltg rt 3.90825 01/05/22	A2	J,A,J&O 05	N.C.	No	No	---	---	---	---	1250	09/28/16	100.00
404280AV	HSBC Hldgs PLC global sr nt 3.4 03/08/21	A2	M&S 08	N.C.	No	No	---	---	---	---	3000	03/01/16	99.77
404280AK	global sr nt 5.1 04/05/21	A2	A&O 05	N.C.	No	No	---	---	---	---	2500	03/29/11	99.78
404280AY	HSBC Hldgs PLC global sr nt 2.95 05/25/21	A2	M&N 25	N.C.	No	No	---	---	---	---	2500	05/18/16	99.88
404280BF	HSBC Hldgs PLC global sr nt 2.65 01/05/22	A2	J&J 05	N.C.	No	No	---	---	---	---	2500	09/28/16	99.91
404280AL	global sr nt 4.875 01/14/22	A2	J&J 14	---	No	No	---	---	---	---	900	11/14/11	99.91
404280AN	global sr nt 4 03/30/22	A2	M&S 30	---	No	No	---	---	---	---	2000	03/27/12	99.35
404280BA	HSBC Hldgs PLC global sr nt 3.6 05/25/23	A2	M&N 25	N.C.	No	No	---	---	---	---	2000	05/18/16	99.96
404280AW	HSBC Hldgs PLC global sr nt 4.3 03/08/26	A2	M&S 08	N.C.	No	No	---	---	---	---	3000	03/01/16	99.86
404280BB	HSBC Hldgs PLC global sr nt 3.9 05/25/26	A2	M&N 25	N.C.	No	No	---	---	---	---	2500	05/18/16	99.65
404280AM	HSBC Hldgs PLC global sr nt 6.1 01/14/42	A2	J&J 14	---	No	No	---	---	---	---	750	11/14/11	99.93
404280BX	global sr nt fixed/ fltg rt 4.292 09/12/26	A2	M&S 12	100.00	NoChange	No	---	---	---	---	2500	09/05/18	100.00
404280BT	global sr nt fixed/ fltg rt 4.583 06/19/29	A2	J&D 19	100.00	NoChange	No	---	---	---	---	3000	06/12/18	100.00
404280BS	global sr nt fixed/ fltg rt 3.95 05/18/24	A2	M&N 18	100.00	NoChange	No	---	---	---	---	2000	05/10/18	100.00
404280BJ	global sr nt fixed/ fltg rt 3.262 03/13/23	A2	M&S 13	---	No	No	---	---	---	---	2500	03/06/17	100.00
404280BM	global sr nt fixed/ fltg rt 3.033 11/22/23	A2	M&N 22	100.00	NoChange	No	---	---	---	---	1000	11/15/17	100.00
404280AX	global sr nt fltg rt 5.00713 03/08/21	A2	M,J,S&D 08	N.C.	No	No	---	---	---	---	1000	03/01/16	100.00
404280BQ	global sr nt fltg rt 3.24 05/18/21	A2	F,M,A&N 18	100.00	NoChange	No	---	---	---	---	2000	05/10/18	100.00
404280BV	global sr nt fltg rt 3.42594 09/11/21	A2	M,J,S&D 12	100.00	NoChange	No	---	---	---	---	2000	09/05/18	100.00
404280BR	global sr nt fltg rt 3.64 05/18/24	A2	F,M,A&N 18	100.00	NoChange	No	---	---	---	---	2000	05/10/18	100.00
404280BW	global sr nt fltg rt 4.15594 09/12/26	A2	M,J,S&D 12	100.00	NoChange	No	---	---	---	---	750	09/05/18	100.00
404280AP	HSBC Hldgs PLC global sub nt 4.25 03/14/24	A3	M&S 14	---	No	No	---	---	---	---	2000	03/05/14	99.34
404280AU	HSBC Hldgs PLC global sub nt 4.25 08/18/25	A3	F&A 18	---	No	No	---	---	---	---	1500	08/10/15	99.18
404280BH	global sub nt 4.375 11/23/26	A3	M&N 23	---	No	No	---	---	---	---	1500	11/16/16	99.99
404280AH	global sub nt 6.5 09/15/37	A3	M&S 15	---	No	No	106.15	bid	6.09	---	2500	09/05/07	99.76
404280AJ	global sub nt 6.8 06/01/38	A3	J&D 01	N.C.	No	No	111.49	bid	6.05	---	1500	05/19/08	99.78
404280AQ	HSBC Hldgs PLC global sub nt 5.25 03/14/44	A3	M&S 14	---	No	No	---	---	---	---	1500	03/05/14	98.91
404280BL	conv) 6 12/30/99	Baa3	M&N 22	100.00	NoChange	No	---	---	---	---	3000	05/15/17	100.00
404280AR	conv) 5.625 12/30/99	Baa3	J&J 17	---	No	No	---	---	---	---	1500	09/10/14	100.00
404280AS	conv) 6.375 12/30/99	Baa3	M&S 17	---	No	No	---	---	---	---	2250	09/10/14	100.00
404280BK	HSBC Hldgs PLC sr nt fixed/ fltg rt 4.041 03/13/28	A2	M&S 13	---	No	No	---	---	---	---	2500	03/06/17	100.00
404280AG	sub nt 6.5 05/02/36	A3	M&N 02	N.C.	No	No	108.63	bid	5.92	---	400	04/26/06	99.86
404280AF	sub nt 7.625 05/17/32	A3	M&N 17	---	No	No	119.01	bid	6.19	---	2863.613	07/28/05	0.00
404280AE	sub nt 7.35 11/27/32	A3	M&N 27	---	No	No	109.01	bid	6.66	---	222.042	07/28/05	0.00
44332PAD	Hub Intl Ltd sr secd nt rule 144a 7 05/01/26	Caa2	M&N 01	103.50	fr 05/01/21	No	---	---	---	---	1320	04/18/18	100.00
443510AJ	Hubbell Inc global sr nt 3.5 02/15/28	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	450	01/31/18	99.44
44409MAA	Hudson Pac PPTYS L P gtd sr nt 3.95 11/01/27	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	400	09/25/17	99.81
44485HAA	Hulk Fin Corp sr nt rule 144a 7 06/01/26	Caa2	J&D 01	103.50	fr 06/01/21	No	---	---	---	---	400	05/03/18	100.00
445545AL	Hungary Rep global nt 5.375 03/25/24	Baa3	M&S 25	N.C.	No	No	---	---	---	---	2000	03/18/14	98.66
445587AC	Hunt Cos Inc sr secd nt rule 144a 6.25 02/15/26	B2	F&A 15	103.13	fr 02/15/21	No	---	---	---	---	600	01/26/18	100.00
446150AM	Huntington Bancshares Inc global sr nt 4 05/15/25	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/08/18	99.69
44644AAE	Huntington Ntal Bk Columbus OH sr nt 3.55 10/06/23	A3	A&O 06	---	No	No	---	---	---	---	750	08/16/18	99.78
44701QAZ	Huntsman Intl LLC gtd sr nt 4.875 11/15/20	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	650	12/12/12	0.00
44701QBD	gtd sr nt 5.125 11/15/22	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	400	03/08/16	0.00
448579AG	Hyatt Hotels Corp global sr nt 4.375 09/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	400	08/07/18	99.87
448810AC	Hydro One Inc cad\$ sr deb ser 3 7.35 06/03/30	Baa1	J&D 03	---	No	No	0.00	---	106.96	103.19	400	05/25/00	99.88
44810ZBK	Hydro One Inc global mtn ser 29 4.59 10/09/43	Baa1	A&O 09	---	No	No	---	---	---	---	435	10/02/13	99.98
44891AAV	Hyundai Cap Amer mtn fltg rt rule 144a 3.34806 07/08/21	Baa1	J,A,J&O 08	---	No	No	---	---	---	---	650	06/04/18	100.00
44891AAW	mtn rule 144a 4.125 06/08/23	Baa1	J&D 08	---	No	No	---	---	---	---	300	06/04/18	99.95
44923QAJ	sr nt rule 144a 2.55 02/06/19	Baa1	F&A 06	---	No	No	---	---	---	---	600	02/03/14	99.81
450913AE	Iamgold Corp sr nt rule 144a 7 04/15/25	B1	A&O 15	105.25	fr 04/15/20	No	---	---	---	---	400	03/09/17	100.00
45074GAB	Iberdrola Fin Ireland Ltd nt rule 144a 5 09/11/19	Baa1	M&S 11	---	No	No	100.52	bid	4.93	---	1000	09/08/09	99.36
44932HAK	IBM Cr LLC global nt 3.45 11/30/20	A1	M&N 30	---	No	No	---	---	---	---	750	11/27/18	99.92
44932HAG	global nt 2.65 02/05/21	A1	F&A 05	---	No	No	---	---	---	---	800	02/01/18	99.95
44932HAM	global nt 3.6 11/30/21	A1	M&N 30	---	No	No	---	---	---	---	500	11/27/18	99.97
44932HAH	global nt 3 02/06/23	A1	F&A 06	---	No	No	---	---	---	---	750	02/01/18	99.95
44932HAJ	global nt fltg rt 3.17663 11/30/20	A1	F,M,A&N 28	N.C.	No	No	---	---	---	---	750	11/27/18	100.00
44932HAF	global nt fltg rt 2.7415 02/05/21	A1	F,M,A&N 05	N.C.	No	No	---	---	---	---	450	02/01/18	100.00
44962LAG	IHS Markit Ltd sr nt 4.125 08/01/23	Ba1	F&A 01	100.00	NoChange	No	---	---	---	---	500	07/19/18	99.71
44962LAF	sr nt 4.75 08/01/28	Ba1	F&A 01	100.00	NoChange	No	---	---	---	---	750	07/19/18	99.63
452308AV	Illinois Tool Wks Inc eur\$ sr nt 1.25 05/22/23	A2	May 22	100.00	NoChange	No	---	---	---	---	500	05/19/15	99.24
452308AU	Illinois Tool Wks Inc global nt 1.95 03/01/19	A2	M&S 01	---	No	No	---	---	---	---	650	02/18/14	99.87
452308AP	global nt 3.375 09/15/21	A2	M&S 15	100.00	NoChange	No	---	---	---	---	350	05/30/12	0.00
452308AT	global nt 3.5 03/01/24	A2	M&S 01	100.00	NoChange	No	---	---	---	---	700	02/18/14	99.65
452308AQ	global nt 4.875 09/15/41	A2	M&S 15	100.00	NoChange	No	---	---	---	---	6		

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
454889AT	Indiana Mich Pwr Co global sr nt ser n 4.25 08/15/48	A3	F&A 15	100.00	NoChange	No	---	---	---	---	475	08/06/18	99.43
454889AM	Indiana Mich Pwr Co sr nt ser h 6.05 03/15/37	A3	M&S 15	---	---	No	102.96	bid	5.85	---	400	11/09/06	99.43
454889AP	Indiana Mich Pwr Co sr nt ser j 3.20 15/15/23	A3	M&S 15	100.00	NoChange	No	---	---	---	---	250	03/13/13	99.84
455434BG	Indianapolis Pwr & Lt Co 1st mtg bd rule 144a 6.6 01/01/34	A2	J&J 01	N.C.	---	No	101.97	bid	6.45	140.77	100	01/06/04	99.98
455434BL	1st mtg bd rule 144a 6.6 06/01/37	A2	J&D 01	---	---	No	92.40	bid	7.15	---	165	06/13/07	99.99
455434BQ	1st mtg bd rule 144a 4.65 06/01/43	A2	J&D 01	100.00	NoChange	No	---	---	---	---	170	06/03/13	99.84
455434BR	1st mtg bd rule 144a 4.5 06/01/44	A2	J&D 01	100.00	NoChange	No	---	---	---	---	130	06/10/14	98.74
455434BS	1st mtg bd rule 144a 4.7 09/01/45	A2	M&S 01	100.00	NoChange	No	---	---	---	---	260	09/08/15	99.48
455434BT	1st mtg bd rule 144a 4.05 05/01/46	A2	M&N 01	100.00	NoChange	No	---	---	---	---	350	05/17/16	99.33
455434BU	1st mtg bd rule 144a 4.875 11/01/48	A2	M&N 01	100.00	NoChange	No	---	---	---	---	105	11/06/18	99.94
455434BH	1st mtg bd rule 144a 6.05 10/01/36	A2	A&O 01	N.C.	---	No	106.08	bid	5.67	---	158.8	10/02/06	99.96
455434BJ	1st mtg bd 6.05 10/01/36	A2	Monthly	N.C.	---	No	---	---	---	---	7	10/02/06	0.00
455434BP	bd rule 144a 4.875 11/01/41	A2	M&N 01	100.00	NoChange	No	---	---	---	---	140	11/15/11	99.91
455780AZ	Indonesia Rep bd rule 144a 7.75 01/17/38	Baa2	J&J 17	N.C.	---	No	111.00	bid	6.98	---	1000	01/10/08	100.00
455780CG	global bd 4.45 02/11/24	Baa2	F&A 11	N.C.	---	No	---	---	---	---	750	12/03/18	99.85
455780CH	global bd 4.75 02/11/29	Baa2	F&A 11	N.C.	---	No	---	---	---	---	1250	12/03/18	99.75
455780CJ	global bd 5.35 02/11/49	Baa2	F&A 11	N.C.	---	No	---	---	---	---	1000	12/03/18	99.54
455780BV	sr nt rule 144a 4.75 01/08/26	Baa2	J&J 08	---	---	No	---	---	---	---	2250	12/01/15	99.60
455780BW	sr nt rule 144a 5.95 01/08/46	Baa2	J&J 08	N.C.	---	No	---	---	---	---	1250	12/01/15	99.30
455881AD	Industrial & Coml Bk China Ltd tier 2 capital nt rule 144a 4.875 09/21/25	Baa2	M&S 21	N.C.	---	No	---	---	---	---	2000	09/15/15	99.19
45604GAE	Industrial Bk Korea mtn fltg rt rule 144a 3.1585 08/02/21	Aa2	F,M,A&N 02	N.C.	---	No	---	---	---	---	500	07/26/18	100.00
45665QAF	Infinity Ppty & Cas Corp sr nt 5 09/19/22	Baa3	M&S 19	N.C.	---	No	---	---	---	---	275	09/12/12	100.00
456829AA	Infraestructura Energetica Nova S A B De C V sr nt rule 144a 3.75 01/14/28	Baa1	J&J 14	---	---	No	---	---	---	---	300	12/07/17	98.54
456829AB	sr nt rule 144a 4.875 01/14/48	Baa1	J&J 14	---	---	No	---	---	---	---	540	12/07/17	96.18
456837AC	ING Groep N V global sr nt 4.1 10/02/23	Baa1	A&O 02	---	---	No	---	---	---	---	1500	09/25/18	99.98
456837AM	global sr nt 4.55 10/02/28	Baa1	A&O 02	---	---	No	---	---	---	---	1250	09/25/18	99.66
456837AL	global sr nt fltg rt 3.39638 10/02/23	Baa1	J,A,J&O 02	---	---	No	---	---	---	---	500	09/25/18	100.00
45685NAA	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAM	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAP	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAN	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAC	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAD	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAE	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAF	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAG	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAH	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAI	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAJ	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAK	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAL	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAM	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAN	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAO	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAP	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAQ	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAR	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAS	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAT	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAU	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAV	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAW	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAX	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAY	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAZ	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAB	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAC	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAD	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAE	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAF	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAG	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAH	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAI	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAJ	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAK	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAL	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAM	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAN	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAO	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAP	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAQ	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAR	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAS	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAT	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAU	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAV	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAW	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74
45687AAX	ING Groep N V / ING Bk N V nt rule 144a 4.625 01/06/26	Baa1	J&J 06	N.C.	---	No	---	---	---	---	1250	11/08/18	99.74

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
46132FAA	Ⓜ Invesco Fin PLC global gtd sr nt 3.125 11/30/22	A2	M&N 30	---	---	---	---	---	---	---	600	11/05/12	99.92	
46132FAB	Ⓜ Invesco Fin PLC global gtd sr nt 4.01/30/24	A2	M&N 30	---	---	---	---	---	---	---	600	11/06/13	99.28	
46132FAC	global gtd sr nt 5.375 11/30/43	A2	M&N 30	---	---	---	---	---	---	---	400	11/06/13	98.30	
46132FAD	Ⓜ Invesco Fin PLC gtd sr nt 3.75 01/15/26	A2	J&J 15	---	---	---	---	---	---	---	500	10/08/15	99.74	
462613AM	Ipalco Enterprises Inc sr secd nt 3.7 09/01/24	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	404.2	12/06/17	0.00	
462613AK	sr secd nt 3.45 07/15/20	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	405	10/16/15	0.00	
44988MAA	IRB Hldg Corp sr nt rule 144a 6.75 02/15/26	Caa2	A&O 15	103.38	fr 02/15/21	No	---	---	---	---	485	01/18/18	100.00	
46269CAA	Ⓜ Iridium Communications Inc gtd sr nt rule 144a 10.25 04/15/23	Caa1	A&O 15	105.13	fr 04/15/20	No	---	---	---	---	360	03/16/18	100.00	
46507MAB	Israel Elec Corp Ltd global mtn rule 144a 9.375 01/28/20	Baa2	J&J 28	N.C.	---	No	102.31	bid	9.04	---	500	01/23/09	99.16	
465077AB	nt rule 144a 7.875 12/15/26	Baa2	J&J 15	N.C.	---	No	87.64	bid	9.17	105.79	102.42	125	12/12/96	99.56
465077AE	nt rule 144a 8.1 12/15/96	Baa2	J&J 15	N.C.	---	No	107.93	bid	7.70	108.27	104.37	125	12/12/96	99.83
4651387N	Israel St bd 4.5 01/30/43	A1	J&J 30	N.C.	---	No	---	---	---	---	1700	01/28/13	98.57	
45031UBU	iStar Fin Inc sr nt 5.07/01/19	Baa3	J&J 01	100.00	NoChange	No	---	---	---	---	375	06/10/14	100.00	
45031UBY	sr nt 6.5 07/01/21	Ba3	J&J 01	101.63	fr 10/01/19	No	---	---	---	---	275	03/23/16	100.00	
45031UBZ	sr nt 6.04/01/22	Ba3	A&O 01	103.00	fr 04/01/19	No	---	---	---	---	375	03/08/17	100.00	
45031UCC	iStar Inc sr nt 4.625 09/15/20	Ba3	M&S 15	100.00	NoChange	No	---	---	---	---	400	09/14/17	100.00	
45031UCD	sr nt 5.25 09/15/22	Ba3	M&S 15	102.63	fr 09/15/19	No	---	---	---	---	400	09/14/17	100.00	
465349AA	Italics Merger Sub Inc sr nt rule 144a 7.125 07/15/23	Caa1	J&J 15	101.78	fr 07/15/19	No	---	---	---	---	650	06/02/15	100.00	
46556UAB	ITAU Unibanco Hldg S.A. perp global jr sub nt tier 1 fixed/fltgr rule 144a 6.125 12/30/99	B2	J&D 12	100.00	NoChange	No	---	---	---	---	1250	12/07/17	100.00	
46619YAA	Ⓜ J Crew Brand LLC / J Crew Brand Corp sr secd nt rule 144a 13 09/15/21	Caa1	M&S 15	N.C.	---	No	---	---	---	---	249.596	06/12/17	0.00	
46625HRY	J P Morgan Chase & Co global fixed/fltgr nt 3.782 02/01/28	A2	F&A 01	100.00	fr 08/01/19	No	---	---	---	---	2750	01/25/17	100.00	
46625HJR	global nt 2.35 01/28/19	A2	J&J 28	N.C.	---	No	---	---	---	---	1500	01/21/14	99.95	
46625HHL	J P Morgan Chase & Co global nt 6.3 04/23/19	A2	A&O 23	N.C.	---	No	111.49	bid	4.80	---	3000	04/16/09	99.86	
48127HAA	J P Morgan Chase & Co global nt 2.2 10/22/19	A2	A&O 22	N.C.	---	No	---	---	---	---	2000	10/15/14	99.79	
46625HKA	global nt 2.25 01/23/20	A2	J&J 23	100.00	NoChange	No	---	---	---	---	3750	01/15/15	100.00	
46625HHQ	J P Morgan Chase & Co global nt 4.95 03/25/20	A2	M&S 25	N.C.	---	No	---	---	---	---	1500	03/18/10	99.96	
46625HHS	global nt 4.4 07/22/20	A2	J&J 22	N.C.	---	No	---	---	---	---	2500	07/15/10	99.74	
46625HHZ	global nt 4.625 05/10/21	A2	M&N 10	N.C.	---	No	---	---	---	---	2000	05/05/11	99.89	
46625HJC	global nt 4.35 08/15/21	A2	F&A 15	N.C.	---	No	---	---	---	---	3000	08/03/11	99.94	
46625HJD	global nt 4.5 01/24/22	A2	J&J 24	N.C.	---	No	---	---	---	---	3250	01/13/12	99.47	
46625HJE	J P Morgan Chase & Co global nt 3.25 09/23/22	A2	M&S 23	N.C.	---	No	---	---	---	---	3000	09/19/12	99.39	
46625HJH	global nt 3.2 01/25/23	A2	J&J 25	N.C.	---	No	---	---	---	---	2750	01/17/13	99.99	
46625HJT	global nt 3.875 02/01/24	A2	F&A 01	N.C.	---	No	---	---	---	---	1500	01/21/14	99.44	
46625HJX	global nt 3.625 05/13/24	A2	M&N 13	N.C.	---	No	---	---	---	---	2000	05/06/14	99.51	
46625HJB	J P Morgan Chase & Co global nt 5.6 07/15/41	A2	J&J 15	N.C.	---	No	---	---	---	---	1750	07/14/11	99.57	
48126BAA	J P Morgan Chase & Co global nt 5.4 01/06/42	A2	J&J 06	N.C.	---	No	---	---	---	---	1250	12/15/11	99.83	
46625HJU	global nt 4.85 02/01/44	A2	F&A 01	N.C.	---	No	---	---	---	---	1000	01/21/14	99.83	
46625HRU	global nt fltgr 3.86575 06/07/21	A2	M,J,S&D 07	N.C.	---	No	---	---	---	---	750	05/31/16	100.00	
48128BAC	global nt fltgr 3.43631 01/15/23	A2	J,A,J&O 15	100.00	fr 01/15/22	No	---	---	---	---	500	12/01/16	100.00	
46625HJS	global nt fltgr 3.13925 01/28/19	A2	J,A,J&O 28	N.C.	---	No	---	---	---	---	750	01/21/14	100.00	
46625HRT	global sr nt 2.4 06/07/21	A2	J&D 07	---	---	No	---	---	---	---	1500	05/31/16	99.84	
48128BAB	global sr nt 2.972 01/15/23	A2	J&J 15	100.00	NoChange	No	---	---	---	---	1500	12/01/16	100.00	
46625HRL	global sr nt 2.7 05/18/23	A2	M&N 18	100.00	NoChange	No	---	---	---	---	2000	05/11/16	99.73	
46625HRS	global sr nt 3.2 06/15/26	A2	J&D 15	---	---	No	---	---	---	---	1750	05/31/16	99.96	
46625HFF	global sr nt 6.4 05/15/38	A2	M&N 15	N.C.	---	No	110.99	bid	5.70	---	2500	05/16/08	98.85	
46625HJJ	global sub nt 3.375 05/01/23	A3	M&N 01	N.C.	---	No	---	---	---	---	2000	04/24/13	99.46	
46625HJN	global sub nt 4.25 10/01/27	A3	A&O 01	N.C.	---	No	---	---	---	---	1500	09/23/15	99.66	
46625HJM	global sub nt 5.625 08/16/43	A3	F&A 16	N.C.	---	No	---	---	---	---	1250	08/14/13	99.24	
06423AAJ	jr sub deb defd int 8.75 09/01/30	Baa1	M&S 01	N.C.	---	No	---	---	---	---	475	07/26/18	0.00	
46625HKC	nt 3.125 01/23/25	A2	J&J 23	100.00	NoChange	No	---	---	---	---	2500	01/15/15	99.78	
46625HKB	nt fltgr 3.43219 01/23/20	A2	J,A,J&O 23	N.C.	---	No	---	---	---	---	1150	01/15/15	100.00	
46625HLW	sr nt 2.75 06/23/20	A2	J&D 23	100.00	NoChange	No	---	---	---	---	2250	06/18/15	99.83	
46625HHU	J P Morgan Chase & Co sr nt 4.25 10/15/20	A2	A&O 15	N.C.	---	No	---	---	---	---	2750	10/14/10	99.51	
46625HNX	J P Morgan Chase & Co sr nt 2.55 10/29/20	A2	A&O 29	100.00	NoChange	No	---	---	---	---	1000	10/22/15	99.90	
46625HMN	sr nt 3.9 07/15/25	A2	J&J 15	100.00	NoChange	No	---	---	---	---	2500	07/14/15	99.62	
46625HQW	sr nt 3.3 04/01/26	A2	A&O 01	100.00	NoChange	No	---	---	---	---	2500	03/18/16	99.88	
46625HRV	sr nt 2.95 10/01/26	A2	A&O 01	100.00	NoChange	No	---	---	---	---	3000	07/14/16	99.78	
46625HHV	J P Morgan Chase & Co sr nt 5.5 10/15/40	A2	A&O 15	N.C.	---	No	---	---	---	---	1250	10/14/10	99.09	
46625HQU	J P Morgan Chase & Co sr nt 1.85 03/22/19	A2	M&S 22	100.00	NoChange	No	---	---	---	---	1100	03/18/16	99.94	
46625HQJ	sr nt 2.55 03/01/21	A2	M&S 01	100.00	NoChange	No	---	---	---	---	2500	02/25/16	99.92	
46625HQV	sr nt fltgr 3.66375 03/22/19	A2	M,J,S&D 22	N.C.	---	No	---	---	---	---	400	03/18/16	100.00	
46625HNY	sr nt fltgr 3.71425 10/29/20	A2	J,A,J&O 29	100.00	NoChange	No	---	---	---	---	500	10/22/15	100.00	
46625HQK	sr nt fltgr 4.21813 03/01/21	A2	M,J,S&D 01	100.00	NoChange	No	---	---	---	---	750	02/25/16	100.00	
46625HRW	sr nt fltgr 3.71738 10/24/23	A2	J,A,J&O 24	100.00	NoChange	No	---	---	---	---	2000	10/17/16	100.00	
46625HJY	sub nt 3.875 09/10/24	A3	M&S 10	N.C.	---	No	---	---	---	---	3000	09/03/14	99.47	
46625HJZ	sub nt 4.125 12/15/26	A3	J&D 15	N.C.	---	No	---	---	---	---	2000	12/04/14	99.75	
46625HRX	sub nt 3.625 12/01/27	A3	J&D 01	100.00	NoChange	No	---	---	---	---	1100	11/10/16	99.83	
46625HLL	sub nt 4.95 06/01/45	A3	J&D 01	N.C.	---	No	---	---	---	---	1750	05/21/15	99.29	
466313AH	Jabil Inc sr nt 3.95 01/12/28	Ba1	J&J 12	100.00	NoChange	No	---	---	---	---	500	01/09/18	99.71	
46849LTA	Jackson Natl Life Global Fdg mtn fltgr rule 144a 0.0 06/11/21	A1	M,J,S&D 11	N.C.	---	No	---	---	---	---	500	06/06/18	100.00	
46849LTB	mtn rule 144a 3.3 06/11/21	A1	J&D 11	N.C.	---	No	---	---	---	---	300	06/06/18	99.84	
468502AA	Jackson Natl Life Ins Co nt rule 144a 8.15 03/15/27	A3	M&S 15	N.C.	---	No	119.32	bid	6.41	121.32	117.28	250	03/13/97	99.67
47009LAA	Ⓜ Jaggged Peak Energy LLC gtd sr nt rule 144a 5.875 05/01/26	B3	M&N 01	102.94	fr 05/01/21	No	---	---	---	---	500	04/25/18	100.00	
47010BAD	Jaguar Ld Rover Automotive PLC nt rule 144a 4.25 11/15/19	Ba3	M&N 15	---	---	No	---	---	---	---	500	10/28/14	100.00	
47010BAA	sr nt rule 144a 5.625 02/01/23	Ba3	F&A 01	101.88	fr 02/01/19	No	---	---	---	---	500	01/23/13	100.00	
47010BAF	sr nt rule 144a 4.5 10/01/27	Ba3	A&O 01	100.00	NoChange	No	---	---	---	---	500	10/04/17	100.00	
47032FAA	James Hardie Intl Fin Designated Activity Co sr nt rule 144a 4.75 01/15/25	Ba1	J&J 15	102.38	fr 01/15/21	No	---	---	---	---	400	11/29/17	100.00	
47032FAB	sr nt rule 144a 5.01/15/28	Ba1	J&J 15	102.50	fr 01/15/23	No	---	---	---	---	400	11/29/17	100.00	
471048BR	Ⓜ Japan Bk for Intl Cooperation global gtd bd 3.125 07/20/21	A1	J&J 20	---	---	No	---	---	---	---	1000	07/10/18	100.00	
471048BS	global gtd bd 3.25 07/20/23	A1	J&J 20	---	---	No	---	---	---	---	1500	07/10/18	99.94	
471048BU	global gtd bd 3.375 10/31/23	A1	A											

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
47215PAB	JD Com Inc sr nt 3.125 04/29/21	Baa2	A&O 29	---	---	- No	---	---	---	---	500	04/22/16	99.42	
47215PAC	sr nt 3.875 04/29/26	Baa2	A&O 29	---	---	- No	---	---	---	---	500	04/22/16	98.30	
472319AH	Jefferies Group Inc global sr nt 8.5 07/15/19	Baa3	J&J 15	---	---	- No	109.65	bid	7.15	---	700	06/25/09	98.91	
472319AF	global sr nt 6.875 04/15/21	Baa3	A&O 15	---	---	- No	---	---	---	---	750	06/23/10	99.00	
472319AL	global sr nt 5.125 01/20/23	Baa3	J&J 22	---	---	- No	---	---	---	---	600	01/15/13	99.72	
472319AM	Jefferies Group Inc global sr nt 6.5 01/20/43	Baa3	J&J 22	---	---	- No	---	---	---	---	400	01/15/13	98.79	
472319AC	Jefferies Group Inc sr deb 6.25 01/15/36	Baa3	J&J 15	---	---	- No	82.76	bid	7.56	---	500	01/19/06	99.31	
472319AE	Jefferies Group Inc New global sr nt 6.45 06/08/27	Baa3	J&D 08	---	---	- No	85.00	bid	7.90	---	350	06/04/07	99.56	
47233JAG	Jefferies Group LLC global sr nt 4.85 01/15/27	Baa3	J&J 15	---	---	- No	---	---	---	---	750	01/09/17	99.41	
47233JAE	sr nt 5 10/31/31	Baa3	A&O 30	100.00	NoChange	No	---	---	---	---	50	10/26/16	100.00	
47233JAL	sr nt fixed/flt rt 10 04/28/33	Baa3	Monthly	N.C.	---	- No	---	---	---	---	50	04/25/17	100.00	
47233JAJ	sr nt step-up 3 07/27/22	Baa3	J&J 27	100.00	NoChange	No	---	---	---	---	25	01/24/17	100.00	
47233JAD	sr nt step-up 3 08/26/24	Baa3	F&A 26	100.00	NoChange	No	---	---	---	---	50	08/23/16	100.00	
47233JAB	sr nt step-up 4 05/26/26	Baa3	M&N 26	100.00	NoChange	No	---	---	---	---	50	05/16/16	100.00	
47233JAF	sr nt step-up 4.5 11/29/28	Baa3	M&N 29	100.00	NoChange	No	---	---	---	---	10	11/23/16	100.00	
47233JAC	sr nt step-up 4.25 07/21/31	Baa3	J&J 21	100.00	NoChange	No	---	---	---	---	55	07/18/16	100.00	
47233JBH	Jefferies Group LLC / Jefferies Group Cap Fin Inc global sr nt 4.15 01/23/30	Baa3	J&J 23	---	---	- No	---	---	---	---	1000	01/18/18	98.97	
47233JAK	sr nt fixed/flt rt 4 02/28/24	Baa3	F,M,A&N 28	N.C.	---	- No	---	---	---	---	3	02/23/17	100.00	
47233JAP	sr nt fixed/flt rt 10 05/31/34	Baa3	Monthly	N.C.	---	- No	---	---	---	---	20	05/08/17	100.00	
47233JAT	sr nt fixed/flt rt 9 07/31/37	Baa3	Monthly	N.C.	---	- No	---	---	---	---	40	07/18/17	100.00	
47233JAV	sr nt fixed/flt rt 8 08/31/37	Baa3	Monthly	N.C.	---	- No	---	---	---	---	52.5	08/04/17	100.00	
47233JBK	sr nt fixed/flt rt 7 03/29/38	Baa3	M,J,S&D 29	N.C.	---	- No	---	---	---	---	5	03/12/18	100.00	
47233JAO	sr nt fixed/flt rt (cms) 10 06/30/37	Baa3	Monthly	N.C.	---	- No	---	---	---	---	25	06/07/17	100.00	
47233JAY	sr nt fixed/flt rt (cms) 8 09/30/37	Baa3	Monthly	N.C.	---	- No	---	---	---	---	15	09/11/17	100.00	
47233JBE	sr nt fixed/flt rt (cms) 6 12/28/37	Baa3	Monthly	N.C.	---	- No	---	---	---	---	50	12/04/17	100.00	
47233JBG	sr nt fixed/flt rt (cms) 9 01/31/38	Baa3	Monthly	N.C.	---	- No	---	---	---	---	10	01/12/18	100.00	
47233JBC	sr nt fixed/flt rt (cms) 8.5 10/31/37	Baa3	Monthly	N.C.	---	- No	---	---	---	---	15	10/25/17	100.00	
47233JBP	sr nt step-up 3.5 05/23/22	Baa3	F,M,A&N 23	100.00	NoChange	No	---	---	---	---	3	11/19/18	100.00	
47233JBM	sr nt step-up 4 10/17/25	Baa3	A&O 17	100.00	NoChange	No	---	---	---	---	5	10/12/18	100.00	
47233JAW	sr nt step-up 3.25 02/28/26	Baa3	F&A 28	100.00	NoChange	No	---	---	---	---	10	08/28/17	100.00	
47233JAM	sr nt step-up 4 04/28/30	Baa3	A&O 28	100.00	NoChange	No	---	---	---	---	10	04/25/17	100.00	
47233JAH	sr nt step-up 4 01/27/32	Baa3	J&J 27	100.00	NoChange	No	---	---	---	---	10	01/24/17	100.00	
47233JAR	sr nt step-up 3 07/31/32	Baa3	J&J 31	100.00	fr 07/31/20	No	---	---	---	---	10	07/26/17	100.00	
47233JBA	sr nt step-up 3 10/18/32	Baa3	A&O 18	100.00	NoChange	No	---	---	---	---	15	10/13/17	100.00	
47233JBF	sr nt step-up 4 12/28/37	Baa3	J&D 28	100.00	NoChange	No	---	---	---	---	10	12/22/17	100.00	
476556DA	Jersey Cent Pwr & Lt Co global sr nt 7.35 02/01/19	Baa2	F&A 01	---	---	- No	118.11	bid	4.93	---	300	01/22/09	99.87	
476556CP	sr nt 6.4 05/15/36	Baa2	M&N 15	---	---	- No	104.44	bid	6.10	---	200	10/16/06	0.00	
476556CX	sr nt 6.15 06/01/37	Baa2	J&D 01	---	---	- No	105.06	bid	5.82	---	293.992	11/13/07	0.00	
476556DB	Jersey Cent Pwr & Lt Co sr nt rule 144a 4.7 04/01/24	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	500	08/14/13	99.48	
476556DC	sr nt rule 144a 4.3 01/15/26	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	250	08/11/15	99.68	
41020VAA	John Hancock Life Ins Co surplus nt rule 144a 7.375 02/15/24	A3	F&A 15	N.C.	---	- No	118.55	bid	5.56	122.20	118.20	450	02/10/94	0.00
478111AB	Johns Hopkins Health Sys Corp bd ser 2013 2.767 05/15/23	Aa2	M&N 15	---	---	- No	---	---	---	---	100	04/30/13	100.00	
478111AC	bd ser 2016 3.837 05/15/46	Aa2	M&N 15	---	---	- No	---	---	---	---	500	11/04/16	100.00	
478375AM	Johnson Ctls Intl PLC deb 6.95 12/01/45	Baa2	J&D 01	---	---	- No	---	---	---	---	1200.642	11/28/16	0.00	
478375AV	eur\$ sr nt 1 09/15/23	Baa2	Sep 15	100.00	NoChange	No	---	---	---	---	1000	03/09/17	99.13	
478375AU	Johnson Ctls Intl PLC global sr nt 4.5 02/15/47	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	500	02/02/17	99.09	
478375AQ	Johnson Ctls Intl PLC nt 4.625 01/15/23	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	34.97	11/28/16	0.00	
478375AR	nt 3.9 02/14/26	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	698.553	11/28/16	0.00	
478375AH	nt 6 01/15/36	Baa2	J&J 15	---	---	- No	---	---	---	---	391.965	11/28/16	0.00	
478375AS	nt 5.125 09/14/45	Baa2	M&S 14	100.00	NoChange	No	---	---	---	---	727.005	11/28/16	0.00	
478375AD	sr nt 5 03/30/20	Baa2	M&S 30	---	---	- No	---	---	---	---	452.728	11/28/16	0.00	
478375AE	sr nt 4.25 03/01/21	Baa2	M&S 01	---	---	- No	---	---	---	---	446.915	11/28/16	0.00	
478375AF	sr nt 3.75 12/01/21	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	428.019	11/28/16	0.00	
478375AG	sr nt 3.625 07/02/24	Baa2	J&J 02	100.00	NoChange	No	---	---	---	---	467.928	11/28/16	0.00	
478375AJ	sr nt 5.7 03/01/41	Baa2	M&S 01	---	---	- No	---	---	---	---	269.949	11/28/16	0.00	
478375AK	sr nt 5.25 12/01/41	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	241.955	11/28/16	0.00	
478375AL	sr nt 4.625 07/02/44	Baa2	J&J 02	100.00	NoChange	No	---	---	---	---	443.661	11/28/16	0.00	
478375AN	sr nt 4.95 07/02/64	Baa2	J&J 02	100.00	NoChange	No	---	---	---	---	434.846	11/28/16	0.00	
48019TAB	☐ Jones Energy Hldgs LLC / Jones Energy Fin Corp gtd sr nt 6.75 04/01/22	Caa3	A&O 01	101.69	fr 04/01/19	No	---	---	---	---	409.148	02/23/15	0.00	
48019TAE	gtd sr nt 9.25 03/15/23	Caa3	M&S 15	104.63	fr 03/15/19	No	---	---	---	---	150	01/13/16	0.00	
48019TAF	☐ Jones Energy Hldgs LLC / Jones Energy Fin Corp gtd sr secd 1st lien nt rule 144a 9.25 03/15/23	B2	M&S 15	106.94	fr 03/15/20	No	---	---	---	---	450	02/12/18	97.53	
46647PAS	JPMorgan Chase & Co global sr nt fixed/flt rt 3.514 06/18/22	A2	J&D 18	100.00	fr 06/18/21	No	---	---	---	---	1400	06/11/18	100.00	
46647PAP	global sr nt fixed/flt rt 3.559 04/23/24	A2	A&O 23	100.00	fr 04/23/23	No	---	---	---	---	1750	04/16/18	100.00	
46647PAY	global sr nt fixed/flt rt 4.023 12/05/24	A2	J&D 05	100.00	fr 12/05/23	No	---	---	---	---	2500	11/28/18	100.00	
46647PAR	global sr nt fixed/flt rt 4.005 04/23/29	A2	A&O 23	100.00	fr 04/23/28	No	---	---	---	---	2250	04/16/18	100.00	
46647PAV	global sr nt fixed/flt rt 4.203 07/23/29	A2	J&J 23	100.00	fr 07/23/28	No	---	---	---	---	2500	07/16/18	100.00	
46647PAX	global sr nt fixed/flt rt 4.452 12/05/29	A2	J&D 05	100.00	fr 12/05/28	No	---	---	---	---	2500	11/28/18	100.00	
46647PAN	global sr nt fixed/flt rt 3.897 01/23/49	A2	J&J 23	100.00	fr 01/23/48	No	---	---	---	---	1750	01/16/18	100.00	
46647PAU	global sr nt fixed/flt rt 3.797 07/23/24	A2	J&J 23	100.00	fr 07/23/23	No	---	---	---	---	2500	07/16/18	100.00	
46647PAE	global sr nt fixed/flt rt 2.776 04/25/23	A2	A&O 25	---	---	- No	---	---	---	---	1500	04/18/17	100.00	
46647PAH	global sr nt fixed/flt rt 3.22 03/01/25	A2	M&S 01	---	---	- No	---	---	---	---	2000	05/23/17	100.00	
46647PAF	global sr nt fixed/flt rt 3.54 05/01/28	A2	M&N 01	---	---	- No	---	---	---	---	2500	04/18/17	100.00	
46647PAM	global sr nt fixed/flt rt 3.509 01/23/29	A2	J&J 23	---	---	- No	---	---	---	---	2250	01/16/18	100.00	
46647PAJ	global sr nt fixed/flt rt 3.882 07/24/38	A2	J&J 24	---	---	- No	---	---	---	---	2500	07/17/17	100.00	
46647PAA	global sr nt fixed/flt rt 4.26 02/22/48	A2	F&A 22	100.00	NoChange	No	---	---	---	---	2000	02/14/17	100.00	
46647PAK	global sr nt fixed/flt rt 4.032 07/24/48	A2	J&J 24	---	---	- No	---	---	---	---	1500	07/17/17	100.00	
46647PAC	global sr nt flt rt 3.31713 03/09/21	A2	M,J,S&D 09	100.00	NoChange	No	---	---	---	---	1750	03/02/17	100.00	
46647PAT	global sr nt flt rt 3.41069 06/18/22	A2	M,J,S&D 18	100.00	fr 06/18/21	No	---	---	---	---	1100	06/11/18	100.00	
46647PAD	global sr nt flt rt 3.38988 04/25/23	A2	J,A,J&O 25	100.00	fr 04/25/22	No	---	---	---	---	1250	04/18/17	100.00	
46647PAQ	global sr nt flt rt 3.20719 04/23/24	A2	J,A,J&O 23	100.00	fr 04/23/23	No	---	---	---	---	500	04/16/18	100.00	
46647PAW	global sr nt flt rt 3.36719 07/23/24	A2	J,A,J&O 23	100.00	NoChange	No	---	---	---	---	1000			

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
485134BR	Kansas City Pwr & Lt Co global nt 4.2 03/15/48	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	300	02/26/18	99.91	
485134BO	global sr nt 4.2 06/15/47	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	300	06/13/17	99.73	
485134BN	nt 3.15 03/15/23	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	300	03/11/13	99.91	
485134BM	Kansas City Pwr & Lt Co nt 5.3 10/01/41	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	400	09/15/11	99.36	
485134BP	Kansas City Pwr & Lt Co sr nt 3.65 08/15/25	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	350	08/13/15	99.64	
485134BH	sr nt ser b 6.05 11/15/35	Baa1	M&N 15	---	No	No	99.33	bid	6.10	---	250	04/20/06	0.00	
485170AU	☐ ☒ Kansas City Southn gtd sr nt 2.35 05/15/20	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	257.346	06/27/16	0.00	
485170AV	gtd sr nt 3.05/15/23	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	439.123	06/27/16	0.00	
485170AR	gtd sr nt 3.85 11/15/23	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	199.224	06/27/16	0.00	
485170AQ	gtd sr nt 4.3 05/15/43	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	448.651	06/27/16	0.00	
485170AS	gtd sr nt 4.95 08/15/45	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	499.165	06/27/16	0.00	
485170BB	global gtd sr nt 4.7 05/01/48	Baa2	M&N 01	100.00	NoChange	No	---	---	---	---	500	04/30/18	99.89	
485170BA	☐ ☒ Kansas City Southn Inds Inc global gtd sr nt 3.125 06/01/26	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	250	05/11/16	99.49	
485188AP	☒ ☒ Kansas City Southn RY Co global gtd sr nt 4.95 08/15/45	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	0.792	07/22/15	99.73	
485188AM	☐ ☒ Kansas City Southn RY Co gtd sr nt 3.85 11/15/23	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	0.776	05/28/14	0.00	
485188AN	gtd sr nt 4.3 05/15/43	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	1.179	05/28/14	0.00	
485260BL	Kansas Gas & Elec Co 1st mtg bd rule 144a 6.7 06/15/19	A2	J&D 15	---	No	No	106.54	bid	5.82	---	300	06/08/09	99.82	
485260BJ	1st mtg bd rule 144a 6.53 12/15/37	A2	Monthly	N.C.	No	No	96.44	bid	6.78	---	175	08/14/07	100.00	
485260BM	1st mtg bd rule 144a 4.3 07/15/44	A2	J&J 15	100.00	NoChange	No	---	---	---	---	250	06/25/14	99.75	
48668JAA	Kazagro Natl Mgmt Hldg JSC nt rule 144a 4.625 05/24/23	Ba1	M&N 24	N.C.	No	No	---	---	---	---	961.47	05/17/13	100.00	
48666KAU	☐ ☒ KB Home gtd sr nt 4.75 05/15/19	B1	M&N 15	100.00	NoChange	No	---	---	---	---	400	03/20/14	100.00	
48666KAO	gtd sr nt 8.03/15/20	B1	M&S 15	---	No	No	---	---	---	---	350	02/01/12	98.52	
48666KAT	gtd sr nt 7.12/15/21	B1	J&D 15	100.00	NoChange	No	---	---	---	---	450	10/15/13	100.00	
48666KAR	gtd sr nt 7.5 09/15/22	B1	M&S 15	---	No	No	---	---	---	---	350	07/24/12	100.00	
48666KAV	KB Home sr nt 7.625 05/15/23	B1	M&N 15	100.00	NoChange	No	---	---	---	---	250	02/11/15	100.00	
48244LAE	☐ ☒ KCA Deutag UK Fin PLC global gtd sr secd nt rule 144a 9.625 04/01/23	B3	A&O 01	104.81	fr	04/01/20	No	---	---	---	400	03/23/18	100.00	
48244LAC	KCA Deutag UK Fin PLC sr secd nt rule 144a 9.875 04/01/22	B3	A&O 01	109.88	fr	04/01/20	No	---	---	---	535	03/21/17	98.57	
487836BV	Kellogg Co global sr nt 3.25 05/14/21	Baa2	M&N 14	---	No	No	---	---	---	---	400	05/07/18	99.91	
487836BW	global sr nt 4.3 05/15/28	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	600	05/07/18	99.65	
488401AB	Kemper Corp global sr nt 4.35 02/15/25	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	450	02/19/15	99.94	
489170AE	Kennametal Inc global sr nt 4.625 06/15/28	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	300	06/04/18	99.27	
491386AL	Kentucky Pwr Co sr nt 5.625 12/01/32	Baa2	J&D 01	---	No	No	91.56	bid	6.26	102.17	97.83	75	06/10/03	100.00
49338CAB	Keyspan Gas East Corp nt rule 144a 2.742 08/15/26	A2	F&A 15	100.00	NoChange	No	---	---	---	---	700	08/02/16	100.00	
49338CAA	sr nt rule 144a 5.819 04/01/41	A2	A&O 01	---	No	No	---	---	---	---	500	03/28/11	100.00	
49377PAA	KGA Escrow LLC sr nt rule 144a 7.5 08/15/23	B1	F&A 15	100.00	NoChange	No	---	---	---	---	375	08/03/18	100.00	
493738AE	Kia Mtrs Corp sr nt rule 144a 3.04/25/23	Baa1	A&O 25	N.C.	No	No	---	---	---	---	600	10/19/17	99.18	
493738AD	sr nt rule 144a 3.25 04/21/26	Baa1	A&O 21	N.C.	No	No	---	---	---	---	300	04/14/16	99.41	
493738AF	sr nt rule 144a 3.5 10/25/27	Baa1	A&O 25	N.C.	No	No	---	---	---	---	300	10/19/17	99.49	
493738AC	sr nt rule 144a 2.625 04/21/21	Baa1	A&O 21	N.C.	No	No	---	---	---	---	400	04/14/16	99.66	
49427RAJ	☐ ☒ Kilroy Rlty L P gtd sr nt 3.8 01/15/23	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	300	01/07/13	99.97	
49427RAM	gtd sr nt 3.45 12/15/24	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	425	11/27/17	99.87	
49427RAL	☒ ☒ Kilroy Rlty L P gtd sr nt 4.375 10/01/25	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	400	09/09/15	99.44	
49427RAN	gtd sr nt 4.75 12/15/28	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	400	11/14/18	99.63	
49427RAK	☐ ☒ ☒ Kilroy Rlty L P gtd sr nt 4.25 08/15/29	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	400	07/30/14	98.88	
494368AS	Kimberly Clark Corp deb 6.375 01/01/28	A2	J&J 01	---	No	No	111.73	bid	5.41	118.73	115.33	200	01/06/98	99.08
494368BX	Kimberly Clark Corp eur \$ sr nt 0.625 09/07/24	A2	Sep 07	100.00	NoChange	No	---	---	---	---	500	08/31/17	99.82	
494368BY	Kimberly Clark Corp global nt 3.95 11/01/28	A2	M&N 01	100.00	NoChange	No	---	---	---	---	500	10/24/18	99.84	
494368BN	nt 1.9 05/22/19	A2	M&N 22	---	No	No	---	---	---	---	300	05/19/14	99.95	
494368BP	nt 1.85 03/01/20	A2	M&S 01	---	No	No	---	---	---	---	250	02/24/15	99.94	
494368BE	Kimberly Clark Corp nt 3.625 08/01/20	A2	F&A 01	---	No	No	---	---	---	---	250	07/26/10	99.70	
494368BF	nt 3.875 03/01/21	A2	M&S 01	---	No	No	---	---	---	---	250	01/27/11	99.15	
494368BH	nt 2.4 03/01/22	A2	M&S 01	---	No	No	---	---	---	---	300	02/06/12	98.47	
494368BJ	Kimberly Clark Corp nt 2.4 06/01/23	A2	J&D 01	---	No	No	---	---	---	---	350	05/20/13	97.76	
494368BQ	nt 2.65 03/01/25	A2	M&S 01	---	No	No	---	---	---	---	250	02/24/15	99.71	
494368BC	Kimberly Clark Corp nt 6.625 08/01/37	A2	F&A 01	---	No	No	121.26	bid	5.29	---	700	07/25/07	98.95	
494368BG	nt 5.3 03/01/41	A2	M&S 01	---	No	No	---	---	---	---	450	01/27/11	99.13	
494368BL	Kimberly Clark Corp nt 3.7 06/01/43	A2	J&D 01	---	No	No	---	---	---	---	250	05/20/13	95.44	
494368BT	sr nt 1.4 02/15/19	A2	F&A 15	---	No	No	---	---	---	---	400	02/17/16	99.99	
494368BS	sr nt 2.15 08/15/20	A2	F&A 15	---	No	No	---	---	---	---	250	08/03/15	99.96	
494368BR	sr nt 3.05 08/15/25	A2	F&A 15	---	No	No	---	---	---	---	300	08/03/15	99.63	
494368BU	sr nt 2.75 02/15/26	A2	F&A 15	---	No	No	---	---	---	---	400	02/17/16	99.63	
494368BV	sr nt 3.2 07/30/46	A2	J&J 30	100.00	NoChange	No	---	---	---	---	500	07/26/16	99.77	
494368BW	sr nt 3.9 05/04/47	A2	M&N 04	100.00	NoChange	No	---	---	---	---	350	05/01/17	99.28	
49446RAL	Kimco Rlty Corp global nt 3.2 05/01/21	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	500	04/14/14	99.80	
49446RAK	global nt 3.125 06/01/23	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	350	05/14/13	99.27	
49446RAU	global nt 3.3 02/01/25	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	500	08/01/17	99.84	
49446RAM	global nt 4.25 04/01/45	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/23/15	98.94	
49446RAT	global nt 4.45 09/01/47	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	350	08/01/17	99.26	
49446RAN	global sr nt 3.4 11/01/22	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	500	10/07/15	99.32	
49446RAR	global sr nt 2.7 03/01/24	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	400	11/01/16	99.49	
49446RAP	global sr nt 2.8 10/01/26	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	08/09/16	99.17	
49446RAS	global sr nt 3.8 04/01/27	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/22/17	99.64	
49446RAJ	global sr nt 4.125 12/01/46	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	350	11/01/16	99.21	
494550AJ	Kinder Morgan Energy Partners L P nt 7.4 03/15/31	Baa2	M&S 15	---	No	No	107.10	bid	6.82	121.51	116.87	300	03/07/01	99.75
494550AL	nt 7.75 03/15/32	Baa2	M&S 15	---	No	No	116.00	bid	6.51	128.60	123.64	300	03/11/02	99.49
494550AQ	Kinder Morgan Energy Partners L P sr nt 7.3 08/15/33	Baa2	F&A 15	---	No	No	109.21	bid	6.61	121.11	116.29	500	10/18/02	0.00
494550BR	sr nt 2.65 02/01/19	Baa2	F&A 01	---	No	No	---	---	---	---	800	07/29/13	99.86	
494550AZ	sr nt 9.02/01/19	Baa2	F&A 01	---	No	No	121.67	bid	5.99	---	500	12/16/08	99.97	
494550BB	Kinder Morgan Energy Partners L P sr nt 6.85 02/15/20	Baa2	F&A 15	---	No	No	112.78	bid	5.26	---	700	05/07/09	99.67	
494550BE	sr nt 5.3 09/15/20	Baa2	M&S 15	---	No	No	---	---	---	---	600	05/12/10	99.96	
494550BC	sr nt 5.8 03/01/21	Baa2	M&S 01	---	No	No	105.53	bid	5.17	---	40			

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
494550BK	Kinder Morgan Energy Partners L P sr nt 5.625 09/01/41	Baa2	M&S 01	---	---	No	---	---	---	---	375	08/03/11	99.51	
494550BN	Kinder Morgan Energy Partners L P sr nt 5.08/15/42	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	625	08/08/12	99.31	
494550BP	Kinder Morgan Energy Partners L P sr nt 5.03/01/43	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	700	02/21/13	99.52	
494550BU	sr nt 5.5 03/01/44	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	750	02/19/14	99.21	
494550BW	sr nt 5.4 09/01/44	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	550	09/08/14	99.60	
49455WAF	☐ ☐☐ Kinder Morgan Fin Corp Utc nt 6.4 01/05/36	Baa2	J&J 05	---	---	No	75.00	bid	8.41	---	36.402	01/13/06	0.00	
49456BAL	Kinder Morgan Inc eur\$ sr nt 3.05 12/01/19	Baa3	Mar 16	---	---	No	---	---	---	---	500	03/09/15	99.83	
49456BAM	☐ ☐☐ Kinder Morgan Inc global gtd sr nt 3.15 01/15/23	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	1000	08/03/17	99.77	
49456BAP	global gtd sr nt 4.3 03/01/28	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	1250	02/22/18	99.62	
49456BAQ	global gtd sr nt 5.2 03/01/48	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	750	02/22/18	99.76	
49456BAN	global gtd sr nt fltg rt 3.71631 01/15/23	Baa2	J,A,J&O 15	N.C.	---	No	---	---	---	---	250	08/03/17	100.00	
49456BAE	☐☐☐ Kinder Morgan Inc gtd sr nt 3.05 12/01/19	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1500	11/24/14	99.80	
49456BAF	gtd sr nt 4.3 06/01/25	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1500	11/24/14	99.60	
49456BAG	gtd sr nt 5.3 12/01/34	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	750	11/24/14	99.72	
49456BAH	gtd sr nt 5.55 06/01/45	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1750	11/24/14	99.66	
49456BAJ	Kinder Morgan Inc sr nt 5.05 02/15/46	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	800	02/23/15	99.78	
49456BAA	sr nt rule 144a 5.02/15/21	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	750	10/31/13	100.00	
49456BAB	sr nt rule 144a 5.625 11/15/23	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	750	10/31/13	100.00	
497266AC	Kirby Corp global sr nt 4.2 03/01/28	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	500	02/07/18	99.86	
48250PAA	Kirs Midco 3 PLC nt rule 144a 8.625 07/15/23	B3	J&J 15	104.31	fr 07/15/20	No	---	---	---	---	520	06/06/17	100.00	
482480AC	KLA Tencor Corp global sr nt 3.375 11/01/19	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	250	10/30/14	99.99	
482480AD	global sr nt 4.125 11/01/21	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	500	10/30/14	99.98	
482480AE	global sr nt 4.65 11/01/24	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	1250	10/30/14	99.75	
482480AF	global sr nt 5.65 11/01/34	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	250	10/30/14	99.76	
48253LAA	☐☐☐ KLX Energy Svcs Hldgs Inc gtd sr secd nt rule 144a 11.5 11/01/25	B3	M&N 01	108.63	fr 11/01/21	No	---	---	---	---	250	10/26/18	100.00	
499040AH	Knight Ridder Inc deb 7.15 11/01/27	Caa2	M&N 01	---	---	No	51.00	bid	13.08	125.88	121.24	89.2	10/30/97	99.62
499040AL	deb 6.875 03/15/29	Caa2	M&S 15	---	---	No	46.00	bid	13.25	110.29	105.50	276.2	03/23/99	99.80
49989AAA	Koc Hldg AS nt rule 144a 3.5 04/24/20	Ba2	A&O 24	N.C.	---	No	---	---	---	---	750	04/18/13	99.58	
49989AAB	sr nt rule 144a 5.25 03/15/23	Ba2	M&S 15	100.00	NoChange	No	---	---	---	---	750	03/09/16	99.14	
500630CU	Korea Dev Bk nt 3.375 03/12/23	Ba2	M&S 12	N.C.	---	No	---	---	---	---	500	03/05/18	99.49	
500630CT	nt fltg rt 3.32594 03/12/21	Aa2	M,J,S&D 12	N.C.	---	No	---	---	---	---	500	03/05/18	100.00	
5006EPAG	Korea East-West Pwr Co Ltd sr nt rule 144a 2.625 06/19/22	Aa2	J&D 19	N.C.	---	No	---	---	---	---	500	06/12/17	99.15	
5006EPAJ	sr nt rule 144a 3.875 07/19/23	Aa2	J&J 19	N.C.	---	No	---	---	---	---	500	07/12/18	99.51	
500631AG	Korea Elec Pwr Corp deb 6 12/01/26	Aa2	J&D 01	N.C.	---	No	96.36	bid	6.33	93.93	90.70	100	12/03/96	100.00
500631AH	deb 7 02/01/27	Aa2	F&A 01	N.C.	---	No	104.48	bid	6.59	117.91	114.69	300	01/28/97	100.00
50063AAA	deb 6.75 08/01/27	Aa2	F&A 01	---	---	No	79.13	bid	8.85	114.28	111.27	200	07/30/97	99.67
500631AE	Korea Elec Pwr Corp deb 7.95 04/01/96	Aa2	A&O 01	---	---	No	36.10	bid	12.77	15.89	14.54	208.256	03/27/96	14.00
500631AS	nt rule 144a 5.125 04/23/34	Aa2	A&O 23	N.C.	---	No	99.95	bid	5.13	100.30	98.73	300	04/20/04	98.43
50065JAE	Korea Expwy Corp mtn rule 144a 3.625 10/22/21	Aa2	A&O 22	N.C.	---	No	---	---	---	---	300	10/15/18	99.66	
50064YAN	Korea Hydro & Nuclear Pwr Co Ltd global nt rule 144a 3.75 07/25/23	Aa2	J&J 25	N.C.	---	No	---	---	---	---	600	07/18/18	99.38	
50064YAC	nt rule 144a 4.75 07/13/21	Aa2	J&J 13	N.C.	---	No	---	---	---	---	500	07/06/11	97.59	
50064YAF	nt rule 144a 3 09/19/22	Aa2	M&S 19	N.C.	---	No	---	---	---	---	750	09/11/12	98.40	
50064YAL	sr nt rule 144a 3.25 06/15/25	Aa2	J&D 15	N.C.	---	No	---	---	---	---	300	06/08/15	99.24	
50064YAM	sr nt rule 144a 3.125 07/25/27	Aa2	J&J 25	N.C.	---	No	---	---	---	---	300	07/18/17	99.15	
50064FAM	Korea Rep sr nt 2.75 01/19/27	Aa2	J&J 19	N.C.	---	No	---	---	---	---	1000	01/12/17	98.95	
50065AAB	Korea Southn Pwr Co Ltd sr nt rule 144a 3 01/29/21	Aa2	J&J 29	N.C.	---	No	---	---	---	---	400	01/22/18	99.73	
50076QAU	Kraft Foods Group Inc nt 5.375 02/10/20	Baa3	F&A 10	---	---	No	---	---	---	---	899.309	12/07/12	0.00	
50076QAZ	nt 3.5 06/06/22	Baa3	J&D 06	---	---	No	---	---	---	---	1997.62	12/07/12	0.00	
50076QAR	nt 6.875 01/26/39	Baa3	J&J 26	---	---	No	---	---	---	---	877.86	12/07/12	0.00	
50076QAN	nt 6.5 02/09/40	Baa3	F&A 09	---	---	No	---	---	---	---	787.481	12/07/12	0.00	
50076QAE	nt 5 06/04/42	Baa3	J&D 04	---	---	No	---	---	---	---	1973.7	12/07/12	0.00	
50077LAR	☐☐☐ Kraft Heinz Foods Co global gtd sr nt 3.375 06/15/21	Baa3	J&D 15	---	---	No	---	---	---	---	300	06/04/18	99.92	
50077LAS	global gtd sr nt 4 06/15/23	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	1600	06/04/18	99.80	
50077LAT	global gtd sr nt 4.625 01/30/29	Baa3	J&J 30	100.00	NoChange	No	---	---	---	---	1100	06/04/18	99.41	
50077LAD	☐☐☐ Kraft Heinz Foods Co gtd sr nt 3 06/01/26	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	1998.735	07/19/16	0.00	
50077LAB	gtd sr nt 4.375 06/01/46	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	2984.976	07/19/16	0.00	
50077LAJ	gtd sr nt 3.5 07/15/22	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	992.944	07/19/16	0.00	
50077LAK	gtd sr nt 3.95 07/15/25	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1999.142	07/19/16	0.00	
50077LAL	gtd sr nt 5 07/15/35	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	999.9	07/19/16	0.00	
50077LAM	gtd sr nt 5.2 07/15/45	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	1999.67	07/19/16	0.00	
50077LAN	gtd sr nt fltg rt 3.02113 08/09/19	Baa3	F,M,A&N 09	N.C.	---	No	---	---	---	---	350	08/07/17	100.00	
50077LAP	gtd sr nt fltg rt 3.18813 02/10/21	Baa3	F,M,A&N 10	N.C.	---	No	---	---	---	---	650	08/07/17	100.00	
50077LAQ	gtd sr nt fltg rt 3.43813 08/10/22	Baa3	F,M,A&N 10	N.C.	---	No	---	---	---	---	500	08/07/17	100.00	
50077BAM	☐☐☐ Kratos Defense & Sec Solutions gtd sr secd nt rule 144a 6.5 11/30/25	B2	M&N 30	104.88	fr 11/30/20	No	---	---	---	---	300	11/08/17	100.00	
500769FW	☐☐☐ Kreditanstalt Fur Wiederaufbau global gtd nt 2.75 10/01/20	Aaa	A&O 01	N.C.	---	No	---	---	---	---	4500	09/12/13	99.75	
50126AAA	Kunlun Energy Co Ltd sr nt ser a rule 144a 2.875 05/13/20	A2	M&N 13	---	---	No	---	---	---	---	500	05/06/15	99.56	
50126AAB	sr nt ser b rule 144a 3.75 05/13/25	A2	M&N 13	---	---	No	---	---	---	---	500	05/05/15	99.01	
501797AN	☐☐☐ L Brands Inc global gtd sr nt 5.25 02/01/28	Ba1	F&A 01	---	---	No	---	---	---	---	500	01/08/18	100.00	
501797AQ	sr nt 6.694 01/15/27	Ba1	J&J 15	---	---	No	---	---	---	---	297.375	09/17/18	0.00	
501797AP	L Brands Inc sr nt rule 144a 6.694 01/15/27	Ba1	J&J 15	---	---	No	---	---	---	---	0.03	06/14/18	0.00	
502413BA	☐☐☐ L-3 Communications Corp global gtd sr nt 4.95 02/15/21	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	650	02/02/11	99.43	
502413BF	global gtd sr nt 3.85 06/15/23	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	800	05/30/18	99.80	
502413BD	global gtd sr nt 3.95 05/28/24	Baa3	M&N 28	100.00	NoChange	No	---	---	---	---	350	05/13/14	99.44	
502413BE	global gtd sr nt 3.85 12/15/26	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	550	11/29/16	99.49	
502413BG	L-3 Communications Corp global sr nt 4.4 06/15/28	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	05/30/18	99.90	
513063AA	☐☐☐ Lamar Fdg Ltd gtd nt rule 144a 3.958 05/07/25	Baa3	M&N 07	N.C.	---	No	---	---	---	---	1000	04/29/15	100.00	
513075BH	☐☐☐ Lamar Media Corp gtd sr nt 5.375 01/15/24	Ba2	J&J 15	102.69	fr 01/15/19	No	---	---	---	---	510	09/09/14	0.00	
513075BL	gtd sr nt 5.75 02/01/26	Ba2	F&A 01	102.88	fr 02/01/21	No	---	---	---	---	400	08/01/16	0.00	
513075BE	☐☐☐ Lamar Media Corp sr sub nt 5 05/01/23	Ba3	M&N 01	101.67	fr 05/01/19	No	---	---	---	---	535	01/31/13	0.00	
513272AA	Lamb Weston Hldgs Inc sr nt rule 144a 4.625 11/01/24	Ba2	M&N 01	102.31	fr 11/01/21	No								

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
521865AY	Lear Corp global sr nt 3.8 09/15/27 Legacy Resvs LP / Legacy Resvs Fin Corp gtd sr nt 8 12/01/20	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	750	08/14/17	99.29	
52471TAB	nt 8 12/01/20	Caa3	J&D 01	100.00	fr 12/01/19	No	---	---	---	---	208.885	12/06/13	0.00	
52471TAD	sr nt 6.625 12/01/21	Caa3	J&D 01	100.00	fr 06/01/19	No	---	---	---	---	133.879	02/14/14	0.00	
524660AX	Leggett & Platt Inc global sr nt 3.8 11/15/24	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	300	11/05/14	99.74	
524660AY	global sr nt 3.5 11/15/27	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/14/17	99.34	
524660AW	sr nt 3.4 08/15/22	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	300	08/08/12	99.71	
526057CH	Lennar Corp gtd nt 6.625 05/01/20	Ba1	M&N 01	---	No	---	---	---	---	---	267.708	05/10/18	0.00	
526057CR	gtd nt 5.875 11/15/24	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	421.391	05/10/18	0.00	
526057CM	gtd sr nt 6.25 12/15/21	Ba1	J&D 15	100.00	NoChange	No	---	---	---	---	291.964	05/10/18	0.00	
526057CJ	Lennar Corp nt rule 144a 8.375 01/15/21	Ba1	J&J 15	---	No	---	---	---	---	---	0.397	01/22/18	0.00	
526057CL	nt rule 144a 6.25 12/15/21	Ba1	J&D 15	100.00	NoChange	No	---	---	---	---	0.001	01/22/18	0.00	
526057CQ	nt rule 144a 5.875 11/15/24	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	0.05	01/22/18	0.00	
526057CU	nt rule 144a 5.06/15/27	Ba1	J&D 15	100.00	NoChange	No	---	---	---	---	0.9	01/22/18	0.00	
527288BE	Leucadia Natl Corp sr nt 5.5 10/18/23	Ba1	A&O 18	100.00	NoChange	No	---	---	---	---	750	10/15/13	98.64	
527288BF	sr nt 6.625 10/23/43	Ba1	A&O 23	100.00	NoChange	No	---	---	---	---	250	10/21/13	98.78	
50187TAE	LGI Homes Inc gtd sr nt rule 144a 6.875 07/15/26	B1	J&J 15	103.44	fr 07/15/21	No	---	---	---	---	300	06/28/18	99.24	
50200RAA	LHMC Finco S A R L global sr secd nt rule 144a 7.875 12/20/23	B2	J&D 20	103.94	fr 06/20/20	No	---	---	---	---	550	06/22/18	95.75	
534187AS	Lincoln Natl Corp Ind cap secs fixed/fltgr 4.9975 05/17/66	Baa3	M&N 17	100.00	fr 05/17/19	No	78.06	bid	6.05	---	800	05/12/06	99.60	
534187AY	Lincoln Natl Corp Ind global sr nt 6.25 02/15/20	Baa1	F&A 15	---	No	---	---	---	---	---	300	12/08/09	99.85	
534187BB	global sr nt 4.85 06/24/21	Baa1	J&D 24	---	No	---	---	---	---	---	300	06/21/11	99.87	
534187BC	global sr nt 4.2 03/15/22	Baa1	M&S 15	---	No	---	---	---	---	---	300	03/26/12	100.00	
534187BD	Lincoln Natl Corp Ind global sr nt 4 09/01/23	Baa1	M&S 01	---	No	---	---	---	---	---	500	08/13/13	99.19	
534187BE	global sr nt 3.35 03/09/25	Baa1	M&S 09	---	No	---	---	---	---	---	300	03/04/15	99.84	
534187BF	global sr nt 3.625 12/12/26	Baa1	M&S 12	100.00	NoChange	No	---	---	---	---	400	12/05/16	99.88	
534187BH	global sr nt 3.8 03/01/28	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	500	02/07/18	99.77	
534187AW	global sr nt 6.3 10/09/37	Baa1	A&O 09	---	No	---	94.32	bid	6.69	---	375	10/03/07	99.48	
534187BA	Lincoln Natl Corp Ind global sr nt 7 06/15/40	Baa1	J&D 15	---	No	---	---	---	---	---	500	06/15/10	99.79	
534187BG	Lincoln Natl Corp Ind global sr nt 4.35 03/01/48	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	450	02/07/18	99.96	
534187AR	Lincoln Natl Corp Ind sr nt 6.15 04/07/36	Baa1	A&O 07	---	No	---	92.13	bid	6.71	---	348	04/03/06	99.34	
538034AN	Live Nation Entmt Inc gtd sr nt rule 144a 5.625 03/15/26	B1	M&S 15	104.22	fr 03/15/21	No	---	---	---	---	300	03/15/18	100.00	
538034AG	Live Nation Entmt Inc sr nt rule 144a 5.375 06/15/22	B1	J&D 15	101.34	fr 06/15/19	No	---	---	---	---	250	05/19/14	100.00	
501889AB	LKQ Corp sr nt 4.75 05/15/23	Baa3	M&N 15	101.58	fr 05/15/19	No	---	---	---	---	600	03/28/14	0.00	
539439AS	Lloyds Banking Group PLC global sr nt 4.05 08/16/23	A3	F&A 16	N.C.	---	No	---	---	---	---	1750	08/09/18	99.97	
539439AT	global sr nt 4.55 08/16/28	A3	F&A 16	---	No	---	---	---	---	---	1250	08/09/18	99.70	
53944VAP	Lloyds BK PLC global gtd sr nt 3.3 05/07/21	Aa3	M&N 07	N.C.	---	No	---	---	---	---	1250	05/01/18	99.88	
53944VAQ	global gtd sr nt fltgr 3.07925 05/07/21	Aa3	F.M.&N 07	N.C.	---	No	---	---	---	---	1000	05/01/18	100.00	
53944YAF	Lloyds Bkg Group Plc global sr nt 4.45 05/08/25	A3	M&N 08	N.C.	---	No	---	---	---	---	1500	05/01/18	99.94	
53944YAG	global sr nt fltgr 3.58963 06/21/21	A3	M.J.S&D 21	N.C.	---	No	---	---	---	---	500	06/14/18	100.00	
53944YAE	global sub nt tier 2 4.344 01/09/48	Baa1	J&J 09	N.C.	---	No	---	---	---	---	1500	01/04/18	100.00	
539439AG	Lloyds Bkg Group PLC perp fixed/fltgr reset addl tier 1 secs 7.5 12/30/99	Baa3	M.J.S&D 27	100.00	NoChange	No	---	---	---	---	1675	04/02/14	0.00	
539439AR	Lloyds TSB Group PLC global sr nt 4.375 03/22/28	A3	M&S 22	N.C.	---	No	---	---	---	---	1500	03/15/18	99.65	
546268AG	Louisiana Ld & Expl Co deb 7.65 12/01/23	A3	J&D 01	N.C.	---	No	110.45	bid	6.56	125.08	121.01	255.478	12/01/93	100.00
548661AH	Lowes Cos Inc deb 6.875 02/15/28	Baa1	F&A 15	N.C.	---	No	107.73	bid	6.22	123.40	118.66	788.233	02/04/98	99.59
548661CO	Lowes Cos Inc global nt 4.625 04/15/20	Baa1	A&O 15	---	No	---	---	---	---	---	500	04/12/10	99.82	
548661CT	Lowes Cos Inc global nt 3.75 04/15/21	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	525	11/17/10	99.96	
548661CV	global nt 3.8 11/15/21	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/16/11	99.93	
548661CW	global nt 3.12 04/15/22	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	750	04/16/12	99.96	
548661CZ	global nt 3.875 09/15/23	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	500	09/04/13	99.40	
548661DD	global nt 3.125 09/15/24	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	450	09/03/14	99.13	
548661CR	Lowes Cos Inc global nt 5.8 04/15/40	Baa1	A&O 15	---	No	---	---	---	---	---	229.908	04/12/10	99.92	
548661CU	Lowes Cos Inc global nt 5.125 11/15/41	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	152.135	11/16/11	99.94	
548661CX	global nt 4.65 04/15/42	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	750	04/16/12	99.58	
548661DA	global nt 5 09/15/43	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	296.951	09/04/13	99.00	
548661DE	global nt 4.25 09/15/44	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	350	09/03/14	99.73	
548661DB	global nt fltgr 3.18713 09/10/19	Baa1	M.J.S&D 10	N.C.	---	No	---	---	---	---	450	09/03/14	100.00	
548661DL	global sr nt 1.15 04/15/19	Baa1	A&O 15	---	No	---	---	---	---	---	350	04/11/16	99.89	
548661DP	global sr nt 3.1 05/03/27	Baa1	M&N 03	100.00	NoChange	No	---	---	---	---	1500	04/19/17	99.85	
548661DN	global sr nt 3.7 04/15/46	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	1350	04/11/16	99.44	
548661DH	global sr nt 3.375 09/15/25	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	750	09/09/15	99.42	
548661DM	global sr nt 2.5 04/15/26	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	1350	04/11/16	99.54	
548661DQ	global sr nt 4.05 05/03/47	Baa1	M&N 03	100.00	NoChange	No	---	---	---	---	1500	04/19/17	99.36	
548661DK	global sr nt fltgr 2.67631 04/15/19	Baa1	J.A.&O 15	N.C.	---	No	---	---	---	---	250	04/11/16	100.00	
548661CJ	nt 5.8 10/15/35	Baa1	A&O 15	---	No	---	101.14	bid	5.42	---	343.915	10/03/05	99.17	
548661CL	nt 5.8 10/15/36	Baa1	A&O 15	---	No	---	101.27	bid	5.72	---	290.106	10/03/06	99.90	
548661CP	nt 6.65 09/15/37	Baa1	M&S 15	---	No	---	114.15	bid	5.74	---	229.96	09/06/07	99.59	
548661AK	sr deb 6.5 03/15/29	Baa1	M&S 15	N.C.	---	No	112.53	bid	5.51	118.47	113.87	310.741	07/27/99	0.00
54909WAA	Loyola Univ Chicago bd ser 2012a 3.199 07/01/22	A1	J&J 01	---	No	---	---	---	---	---	57.22	05/09/12	100.00	
54909WAB	bd ser 2012a 4.626 07/01/42	A1	J&J 01	---	No	---	---	---	---	---	100	05/09/12	100.00	
50212YAB	LPL Hldgs Inc sr nt rule 144a 5.75 09/15/25	B2	M&S 15	104.31	fr 03/15/20	No	---	---	---	---	900	03/03/17	100.00	
502160AM	LSB Inds Inc gtd sr secd nt rule 144a 9.625 05/01/23	Caa1	M&N 01	107.22	fr 05/01/20	No	---	---	---	---	400	04/19/18	99.51	
50218PAA	LSC Communications Inc sr secd nt rule 144a 8.75 10/15/23	B1	A&O 15	106.56	fr 10/15/19	No	---	---	---	---	450	09/23/16	100.00	
549271AA	Lubrizol Corp deb 7.25 06/15/25	Aa2	J&D 15	N.C.	---	No	109.95	bid	6.30	114.89	111.08	100	06/21/95	100.00
549271AF	Lubrizol Corp sr deb 6.5 10/01/34	Aa2	A&O 01	---	No	---	105.27	bid	6.13	111.36	106.01	300	09/23/04	98.34
549876AA	Lukoil Intl Fin BV gtd nt rule 144a 6.656 06/07/22	Baa3	J&D 07	---	No	---	94.00	bid	7.36	---	500	05/31/07	100.00	
549876AH	gtd nt rule 144a 4.563 04/24/23	Baa3	A&O 24	N.C.	---	No	---	---	---	---	1500	04/17/13	100.00	
549876AE	Lukoil Intl Fin BV gtd sr nt rule 144a 6.125 11/09/20	Baa3	M&N 09	100.00	fr 11/09/19	No	---	---	---	---	1000	10/29/10	99.08	
549876AD	Lukoil Intl Fin BV nt rule 144a 7.25 11/05/19	Baa3	M&N 05	---	No	---	101.47	bid	7.05	---	600	10/29/09	99.13	
55261FAJ	M&T Bk Corp global sr nt 3.55 07/26/23	A3	J&J 26	100.00	NoChange	No	---	---	---	---	500	07/19/18	99.92	
55261FAK	global sr nt fltgr 3.188 07/26/23	A3	J.A.&O 26	100.00	NoChange	No	---	---	---	---	250	07/19/18	100.00</	

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
565122AD	Maple Escrow Subsidiary Inc global gtd sr nt rule 144a 4.417 05/25/25	Baa2	M&N 25	100.00	NoChange	No	---	---	---	---	1000	05/14/18	100.00	
565122AB	global gtd sr nt rule 144a 4.597 05/25/28	Baa2	M&N 25	100.00	NoChange	No	---	---	---	---	2000	05/14/18	100.00	
565122AE	global gtd sr nt rule 144a 4.985 05/25/38	Baa2	M&N 25	100.00	NoChange	No	---	---	---	---	500	05/14/18	100.00	
565122AG	global gtd sr nt rule 144a 5.085 05/25/48	Baa2	M&N 25	100.00	NoChange	No	---	---	---	---	750	05/14/18	100.00	
565849AB	Marathon Oil Corp nt 6.8 03/15/32	Ba1	M&S 15	---	-	No	110.97	bid	5.98	118.65	113.05	550	02/27/02	99.59
565849AN	nt 2.7 06/01/20	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	600	06/01/15	99.78	
565849AK	sr nt 2.8 11/01/22	Ba1	M&N 01	100.00	NoChange	No	---	---	---	---	1000	10/24/12	99.76	
565849AL	sr nt 3.85 06/01/25	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	900	06/01/15	99.77	
565849AP	sr nt 4.4 07/15/27	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	1000	07/13/17	99.63	
565849AE	sr nt 6.6 10/01/37	Ba1	A&O 01	---	-	No	108.81	bid	6.02	---	---	750	09/20/07	99.80
565849AM	sr nt 5.2 06/01/45	Ba1	J&D 01	100.00	NoChange	No	---	---	---	---	500	06/01/15	99.94	
56585AAL	Marathon Pete Corp global sr nt 3.4 12/15/20	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	650	12/07/15	99.87	
56585AAG	global sr nt 3.625 09/15/24	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	750	09/02/14	99.64	
56585AAH	global sr nt 4.75 09/15/44	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	800	09/02/14	98.86	
56585AAM	global sr nt 5.85 12/15/45	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	250	12/07/15	99.75	
56585AAJ	global sr nt 5.09/15/54	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	400	09/02/14	98.77	
56585AAD	sr nt 5.125 03/01/21	Baa2	M&S 01	---	-	No	---	---	---	---	997.853	10/07/11	0.00	
56585AAF	sr nt 6.5 03/01/41	Baa2	M&S 01	---	-	No	---	---	---	---	1249.545	10/07/11	0.00	
56585AAN	sr nt rule 144a 5.375 10/01/22	Baa2	A&O 01	100.90	fr 10/01/19	No	---	---	---	---	336.814	08/29/18	0.00	
56585AAP	sr nt rule 144a 4.75 12/15/23	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	613.986	08/29/18	0.00	
56585AAQ	sr nt rule 144a 5.125 04/01/24	Baa2	A&O 01	102.56	fr 04/01/19	No	---	---	---	---	241.273	08/29/18	0.00	
56585AAR	sr nt rule 144a 5.125 12/15/26	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	718.894	08/29/18	0.00	
56585AAS	sr nt rule 144a 3.8 04/01/28	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	496.464	08/29/18	0.00	
56585AAT	sr nt rule 144a 4.5 04/01/48	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	497.558	08/29/18	0.00	
56656UAF	Marrfrig Hldgs (Europe) BV gtd sr nt rule 144a 6.875 06/24/19	B2	J&D 24	N.C.	-	No	---	---	---	---	508.445	06/11/14	100.00	
56656UAE	Marrfrig Hldgs Europe B V gtd nt rule 144a 11.25 09/20/21	B2	M&S 20	100.00	fr 09/20/19	No	---	---	---	---	29.11	09/16/13	98.72	
56656UAH	sr nt rule 144a 8.06/08/23	B2	J&D 08	N.C.	-	No	---	---	---	---	1000	05/25/16	98.69	
570535AQ	Markel Corp global sr nt 5.04/05/46	Baa2	A&O 05	---	-	No	---	---	---	---	500	03/29/16	98.96	
570535AG	Markel Corp sr nt 7.35 08/15/34	Baa2	F&A 15	N.C.	-	No	98.13	bid	7.50	113.94	110.13	129.846	08/09/04	99.73
570535AH	sr nt 7.125 09/30/19	Baa2	M&S 30	---	-	No	104.76	bid	6.49	---	---	234.811	09/17/09	99.84
570535AJ	Markel Corp sr nt 5.35 06/01/21	Baa2	J&D 01	---	-	No	---	---	---	---	250	05/25/11	99.82	
570535AK	Markel Corp sr nt 4.9 07/01/22	Baa2	J&J 01	---	-	No	---	---	---	---	350	06/27/12	99.85	
570535AM	Markel Corp sr nt 3.625 03/30/23	Baa2	M&S 30	---	-	No	---	---	---	---	250	03/05/13	99.84	
570535AR	sr nt 3.5 11/01/27	Baa2	M&N 01	100.00	NoChange	No	---	---	---	---	300	10/30/17	99.87	
570535AP	sr nt 5.03/30/43	Baa2	M&S 30	---	-	No	---	---	---	---	250	03/05/13	98.18	
570535AS	sr nt 4.3 11/01/47	Baa2	M&N 01	100.00	NoChange	No	---	---	---	---	300	10/30/17	99.38	
571903AZ	Marriott Intl Inc global nt fltg r series y 0.0 12/01/20	Baa2	M.J.S&D 01	N.C.	-	No	---	---	---	---	500	11/13/18	100.00	
571903BB	global nt ser aa 4.65 12/01/28	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	300	11/13/18	99.68	
571903AY	global nt ser x 4.04/15/28	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	450	04/03/18	99.28	
571903BA	global nt ser z 4.15 12/01/23	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	350	11/13/18	99.84	
57164PAC	Marriott Ownership Resorts Inc gtd sr nt rule 144a 6.5 09/15/26	Ba3	M&S 15	103.25	fr 09/15/21	No	---	---	---	---	750	08/09/18	100.00	
571748AW	Marsh & McLennan Cos Inc global sr nt 2.35 09/10/19	Baa1	M&S 10	100.00	NoChange	No	---	---	---	---	300	09/03/14	99.91	
571748AY	global sr nt 2.35 03/06/20	Baa1	M&S 06	100.00	NoChange	No	---	---	---	---	500	03/03/15	99.92	
571748AR	Marsh & McLennan Cos Inc global sr nt 4.8 07/15/21	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	500	07/12/11	99.85	
571748BB	Marsh & McLennan Cos Inc global sr nt 2.75 01/30/22	Baa1	J&J 30	100.00	NoChange	No	---	---	---	---	500	01/09/17	99.86	
571748BA	global sr nt 3.3 03/14/23	Baa1	M&S 14	100.00	NoChange	No	---	---	---	---	350	03/09/16	99.89	
571748AU	global sr nt 4.05 10/15/23	Baa1	Monthly	100.00	NoChange	No	---	---	---	---	250	09/24/13	99.61	
571748AV	global sr nt 3.5 06/03/24	Baa1	J&D 03	100.00	NoChange	No	---	---	---	---	600	05/27/14	99.81	
571748AX	global sr nt 3.5 03/10/25	Baa1	M&S 10	100.00	NoChange	No	---	---	---	---	500	09/03/14	99.62	
571748AZ	global sr nt 3.75 03/14/26	Baa1	M&S 14	100.00	NoChange	No	---	---	---	---	600	09/09/15	99.92	
571748BC	global sr nt 4.35 01/30/47	Baa1	J&J 30	100.00	NoChange	No	---	---	---	---	500	01/09/17	99.37	
571748BD	global sr nt 4.2 03/01/48	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	600	02/27/18	99.59	
571748AB	sr nt 5.875 08/01/33	Baa1	F&A 01	N.C.	-	No	94.23	bid	6.30	95.96	90.31	300	07/23/03	99.14
573334AD	Martin Midstream Partners LP / Martin Midstream Fin Corp gtd sr nt 7.25 02/15/21	Caa1	F&A 15	100.00	fr 02/15/19	No	---	---	---	---	373.55	07/01/13	0.00	
57385LAA	Marvell Technology Group Ltd global sr nt 4.2 06/22/23	Baa3	J&D 22	100.00	NoChange	No	---	---	---	---	500	06/20/18	99.80	
57385LAB	global sr nt 4.875 06/22/28	Baa3	J&D 22	100.00	NoChange	No	---	---	---	---	500	06/20/18	99.98	
574599AT	Masco Corp deb 7.75 08/01/29	Baa3	F&A 01	N.C.	-	No	98.14	bid	7.92	131.91	126.99	234.527	07/29/99	98.80
574599BG	Masco Corp global sr nt 7.125 03/15/20	Baa3	M&S 15	---	-	No	---	---	---	---	200.76	03/05/10	100.00	
574599BK	Masco Corp global sr nt 3.5 04/01/21	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/10/16	99.66	
574599BH	Masco Corp global sr nt 5.95 03/15/22	Baa3	M&S 15	---	-	No	---	---	---	---	326.245	03/05/12	100.00	
574599BJ	Masco Corp global sr nt 4.45 04/01/25	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/17/15	100.00	
574599BL	global sr nt 4.375 04/01/26	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/10/16	99.52	
574599BN	global sr nt 3.5 11/15/27	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	300	06/12/17	99.91	
574599BM	global sr nt 4.5 05/15/47	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	300	06/12/17	99.64	
574599AY	nt 6.5 08/15/32	Baa3	F&A 15	---	-	No	83.97	bid	7.83	115.12	110.49	199.643	08/15/02	99.08
575385AB	Masonite Intl Corp gtd sr nt rule 144a 5.75 09/15/26	Ba3	M&S 15	102.88	fr 09/15/21	No	---	---	---	---	300	08/13/18	100.00	
57636QAJ	Mastercard Inc global nt 3.5 02/26/28	A2	F&A 26	100.00	NoChange	No	---	---	---	---	500	02/21/18	99.77	
57636QAK	global nt 3.95 02/26/48	A2	F&A 26	100.00	NoChange	No	---	---	---	---	500	02/21/18	99.91	
576485AD	Matador Res Co global gtd sr nt rule 144a 5.875 09/15/26	B2	M&S 15	104.41	fr 09/15/21	No	---	---	---	---	1050	08/07/18	100.00	
576485AE	Matador Res Co gtd sr nt 5.875 09/15/26	B2	M&S 15	104.41	fr 09/15/21	No	---	---	---	---	1050	11/16/18	0.00	
577081AY	Mattel Inc global nt 3.15 03/15/23	B3	M&S 15	100.00	NoChange	No	---	---	---	---	250	03/04/13	99.81	
577081AW	global nt 5.45 11/01/41	B3	M&N 01	100.00	NoChange	No	---	---	---	---	300	11/04/11	99.45	
577081AT	global sr nt 4.35 10/01/20	B3	A&O 01	---	-	No	---	---	---	---	250	09/23/10	99.98	
577081BA	global sr nt 2.35 08/15/21	B3	F&A 15	100.00	NoChange	No	---	---	---	---	350	08/02/16	99.88	
577081AU	global sr nt 6.2 10/01/40	B3	A&O 01	---	-	No	---	---	---	---	250	09/23/10	99.42	
577081BB	Mattel Inc gtd sr nt rule 144a 6.75 12/31/25	B1	J&D 30	105.06	fr 12/31/20	No	---	---	---	---	1500	12/15/17	100.00	
577081AA	Matterhorn Merger Sub LLC/Matterhorn Finance Sub Inc sr nt rule 144a 8.5 06/01/26	Caa2	J&D 01	104.25	fr 06/01/21	No	---	---	---	---	350	05/17/18	100.00	
578454AC	Mayo Clinic bd 4 11/15/47	Aa2	M&N 15	---	-	Yes	---	---	---	---	300	02/26/13	100.00	
578454AB	bd ser 2012 3.774 11/15/43	Aa2	M&N 15	---	-	Yes	---	---	---	---	300	08/23/12	100.00	
57866LAA	Mazon Assets Co SAOC sr nt rule 144a 5.2 11/08/27	Baa3	M&N 08	N.C.	-	No	---	---	---	---	500			

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
78409VAJ	McGraw Hill Finl Inc gtd sr nt 3.3 08/14/20	A3	F&A 15	100.00	NoChange	No	---	---	---	---	699.87	11/10/15	0.00	
78409VAD	gtd sr nt 4.06/15/25	A3	J&D 15	100.00	NoChange	No	---	---	---	---	699.28	11/10/15	0.00	
78409VAK	gtd sr nt 4.4 02/15/26	A3	F&A 15	100.00	NoChange	No	---	---	---	---	898.887	11/10/15	0.00	
581557BM	McKesson Corp New global nt 3.65 11/30/20	Baa2	M&N 30	---	No	---	---	---	---	---	700	11/28/18	99.95	
581557BJ	global nt 3.95 02/16/28	Baa2	F&A 16	100.00	NoChange	No	---	---	---	---	600	02/07/18	99.97	
581557BN	global nt 4.75 05/30/29	Baa2	M&N 30	100.00	NoChange	No	---	---	---	---	400	11/28/18	99.91	
583491AB	Meccanica Hldgs USA Inc gtd nt rule 144a 7.375 07/15/39	Baa1	J&J 15	---	No	---	98.81	bid	7.46	---	193.874	07/08/09	98.73	
58406HAA	Medco Platinum Rd Pte Ltd gtd sr nt rule 144a 6.75 01/30/25	B2	J&J 30	100.00	NoChange	No	---	---	---	---	500	01/23/18	99.18	
58406FAA	Medco Strait Svcs Pte Ltd gtd sr nt rule 144a 8.5 08/17/22	B2	F&A 17	100.00	NoChange	No	---	---	---	---	300	08/10/17	99.00	
58502BAC	Mednax Inc global gtd sr nt rule 144a 6.25 01/15/27	Ba2	J&J 15	104.69	fr 01/15/22	No	---	---	---	---	500	11/07/18	100.00	
58507LAB	Medtronic Global Hldgs S C A global gtd sr nt 1.7 03/28/19	A3	M&S 28	---	No	---	---	---	---	---	1000	03/21/17	99.93	
58507LAC	global gtd sr nt 3.35 04/01/27	A3	A&O 01	100.00	NoChange	No	---	---	---	---	850	03/21/17	100.00	
585055AV	Medtronic Inc global sr nt 4.125 03/15/21	A3	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/10/11	99.46	
585055AX	global sr nt 3.125 03/15/22	A3	M&S 15	100.00	NoChange	No	---	---	---	---	675	03/14/12	99.69	
585055AZ	Medtronic Inc global sr nt 2.75 04/01/23	A3	A&O 01	100.00	NoChange	No	---	---	---	---	530.221	03/19/13	99.77	
585055BC	global sr nt 3.625 03/15/24	A3	M&S 15	100.00	NoChange	No	---	---	---	---	850	02/20/14	99.81	
585055AQ	Medtronic Inc global sr nt 6.5 03/15/39	A3	M&S 15	---	No	---	117.08	bid	5.45	---	300	03/09/09	99.75	
585055AT	global sr nt 5.55 03/15/40	A3	M&S 15	---	No	---	---	---	---	---	500	03/11/10	99.80	
585055AW	global sr nt 4.5 03/15/42	A3	M&S 15	100.00	NoChange	No	---	---	---	---	400	03/14/12	99.84	
585055AY	Medtronic Inc global sr nt 4 04/01/43	A3	A&O 01	100.00	NoChange	No	---	---	---	---	325.024	03/19/13	97.94	
585055BD	global sr nt 4.625 03/15/44	A3	M&S 15	100.00	NoChange	No	---	---	---	---	650	02/20/14	99.34	
585055BG	Medtronic Inc gtd sr nt 2.5 03/15/20	A3	M&S 15	---	No	---	---	---	---	---	2500	08/04/15	0.00	
585055BR	gtd sr nt 3.15 03/15/22	A3	M&S 15	---	No	---	---	---	---	---	2500	08/04/15	0.00	
585055BS	gtd sr nt 3.5 03/15/25	A3	M&S 15	---	No	---	---	---	---	---	4000	08/04/15	0.00	
585055BT	gtd sr nt 4.375 03/15/35	A3	M&S 15	---	No	---	---	---	---	---	2381.619	08/04/15	0.00	
585055BU	gtd sr nt 4.625 03/15/45	A3	M&S 15	---	No	---	---	---	---	---	4150	08/04/15	0.00	
585055BJ	gtd sr nt fltg nt 3.58819 03/15/20	A3	M,J,S&D 15	---	No	---	---	---	---	---	495	08/04/15	0.00	
552704AB	Meg Energy Corp sr nt rule 144a 6.375 01/30/23	Caa2	J&J 30	101.06	fr 07/30/19	No	---	---	---	---	800	07/16/12	100.00	
552704AC	sr nt rule 144a 7 03/31/24	Caa2	M&S 31	102.33	fr 03/31/19	No	---	---	---	---	1000	09/26/13	100.00	
552704AD	sr nt rule 144a 6.5 01/15/25	B3	J&J 15	104.88	fr 01/15/20	No	---	---	---	---	750	01/12/17	100.00	
585270AA	Meiji Yasuda Life Ins Co sub nt fixed/ fltg nt rule 144a 5.2 10/20/45	A3	A&O 20	100.00	NoChange	No	---	---	---	---	2000	10/15/15	100.00	
585270AC	sub nt fixed/ fltg nt rule 144a 5.1 04/26/48	A3	A&O 26	100.00	NoChange	No	---	---	---	---	1000	04/19/18	100.00	
58547DAA	Melco Resorts Fin Ltd sr nt rule 144a 4.875 06/06/25	Ba2	J&D 06	103.65	fr 06/06/20	No	---	---	---	---	1000	05/25/17	100.00	
587118AE	Mens Wearhouse Inc gtd sr nt 7 07/01/22	B2	J&J 01	101.75	fr 07/01/19	No	---	---	---	---	228.607	05/26/15	0.00	
588056AR	Mercer Intl Inc sr nt 7.75 12/01/22	Ba3	J&D 01	101.94	fr 12/01/19	No	---	---	---	---	100	02/04/15	0.00	
588056AU	sr nt 6.5 02/01/24	Ba3	F&A 01	103.25	fr 02/01/20	No	---	---	---	---	250	08/22/17	0.00	
588056AW	sr nt 5.5 01/15/26	Ba3	J&J 15	102.75	fr 01/15/21	No	---	---	---	---	300	08/10/18	0.00	
589433AA	Meredith Corp sr nt rule 144a 6.875 02/01/26	B1	F&A 01	103.44	fr 02/01/21	No	---	---	---	---	1400	01/19/18	100.00	
59001KAD	Meritor Inc gtd nt 6.25 02/15/24	B3	F&A 15	103.13	fr 02/15/19	No	---	---	---	---	450	02/10/14	100.00	
59010QAB	Merlin Entertainments PLC sr nt rule 144a 5.75 06/15/26	Ba2	J&D 15	100.00	NoChange	No	---	---	---	---	400	05/02/18	100.00	
59125OAB	MetallInvest Fin Ltd gtd nt rule 144a 5.625 04/17/20	Ba2	A&O 17	N.C.	No	---	---	---	---	---	332.729	04/10/13	100.00	
591700AA	MetLife Inc gbp\$ sr nt 5.375 12/09/24	A3	Dec 09	---	No	---	0.00	---	98.70	98.70	350	12/01/04	98.60	
591700AB	gbp\$ sr nt 5.25 06/29/20	A3	Jun 29	---	No	---	0.00	---	99.19	96.00	400	06/22/05	99.89	
59156RAV	MetLife Inc global jr sub deb fixed/fltg nt 10.75 08/01/69	Baa2	F&A 01	---	No	---	120.01	bid	9.47	---	500	06/30/09	98.98	
59156RBB	MetLife Inc global sr deb ser d 4.368 09/15/23	A3	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	1000	09/03/13	100.50	
59156RAX	MetLife Inc global sr nt 4.75 02/08/21	A3	F&A 08	---	No	---	---	---	---	---	367.828	08/03/10	99.97	
59156RBH	MetLife Inc global sr nt 3.6 04/10/24	A3	A&O 10	---	No	---	---	---	---	---	1000	04/07/14	99.99	
59156RBM	global sr nt 3 03/01/25	A3	M&S 01	---	No	---	---	---	---	---	500	03/02/15	99.43	
59156RBO	global sr nt 3.6 11/13/25	A3	M&N 13	100.00	NoChange	No	---	---	---	---	500	11/09/15	99.99	
59156RAY	MetLife Inc global sr nt 5.875 02/06/41	A3	F&A 06	---	No	---	---	---	---	---	750	08/03/10	98.49	
59156RBD	MetLife Inc global sr nt 4.125 08/13/42	A3	F&A 13	---	No	---	---	---	---	---	750	08/08/12	99.37	
59156RBG	global sr nt 4.875 11/13/43	A3	M&N 13	---	No	---	---	---	---	---	1000	11/07/13	99.38	
59156RBN	global sr nt 4.05 03/01/45	A3	M&S 01	---	No	---	---	---	---	---	1000	03/02/15	99.50	
59156RBR	global sr nt 4.6 05/13/46	A3	M&N 13	100.00	NoChange	No	---	---	---	---	750	11/09/15	99.61	
59156RAP	MetLife Inc jr sub deb fixed/fltg nt 6.4 12/15/66	Baa2	J&D 15	100.00	NoChange	No	83.21	bid	7.31	---	1250	12/14/06	99.82	
59156RBS	MetLife Inc jr sub deb fixed/fltg nt rule 144a 9.25 04/08/68	Baa2	A&O 08	100.00	NoChange	No	---	---	---	---	750	02/10/17	0.00	
59156RBF	sr component deb ser c tranche 2 3.048 12/15/22	A3	M,J,S&D 15	---	No	---	---	---	---	---	500	09/27/12	100.63	
59156RBL	sr component deb ser e tranche 2 4.721 12/15/44	A3	M,J,S&D 15	N.C.	No	---	---	---	---	---	499.924	09/30/14	101.09	
59156RAE	sr nt 6.5 12/15/32	A3	J&D 15	---	No	---	109.26	bid	5.83	114.68	600	12/03/02	99.20	
59156RAJ	sr nt 6.375 06/15/34	A3	J&D 15	---	No	---	109.60	bid	5.71	113.74	750	05/26/04	99.47	
59156RAM	sr nt 5.7 06/15/35	A3	J&D 15	---	No	---	102.34	bid	5.54	103.20	99.55	1000	06/20/05	99.76
59217GCR	Metropolitan Life Global Fdg I mn rule 144a 3.45 10/09/21	Aa3	A&O 09	N.C.	No	---	---	---	---	---	750	10/03/18	99.95	
592173AE	Metropolitan Life Ins Co surplus nt rule 144a 7.8 11/01/25	A2	M&N 01	N.C.	No	---	96.76	bid	8.13	---	250	11/08/95	99.61	
592239AL	Metropolitan Opera bd ser 2012 4.349 10/01/32	Baa2	A&O 01	---	No	---	---	---	---	---	22.67	12/13/12	100.00	
59260AAA	Metropolitan Tower Life Ins Co surplus nt 7.625 01/05/24	A2	J&J 15	N.C.	No	---	---	---	---	---	107	04/27/18	0.00	
59284MAA	Mexico City Arpt Tr sr secd nt rule 144a 4.25 10/31/26	Baa3	A&O 30	100.00	NoChange	No	---	---	---	---	1000	09/22/16	99.01	
59284MAC	sr secd nt rule 144a 3.875 04/30/28	Baa3	A&O 30	---	No	---	---	---	---	---	1000	09/13/17	99.39	
59284MAB	sr secd nt rule 144a 5.5 10/31/46	Baa3	A&O 30	100.00	NoChange	No	---	---	---	---	1000	09/22/16	98.63	
59284MAD	sr secd nt rule 144a 5.5 07/31/47	Baa3	J&J 31	---	No	---	---	---	---	---	3000	09/13/17	99.40	
593048BN	Mexico United Mexican Sts global bd 8.125 12/30/19	A3	J&D 30	---	No	---	122.13	bid	5.34	---	1343.67	03/15/01	100.00	
91087BAB	global nt 4.35 01/15/47	A3	J&J 15	---	No	---	---	---	---	---	2000	08/08/16	99.73	
91087BAC	sr nt 4.15 03/28/27	Ba3	M&S 28	---	No	---	---	---	---	---	3150.415	03/16/17	99.68	
552953CE	MGM Resorts Intl LP gtd sr nt 5.75 06/15/25	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1000	06/14/18	100.00	
59406RAA	Michael Baker Intl LLC/ Michael Baker Intl Holdco Corp sr secd nt rule 144a 8.75 03/01/23	B2	J&D 01	104.38	fr 12/01/19	No	---	---	---	---	227.5	11/10/17	99.46	
59408TAA	Michael Kors USA Inc gtd sr nt rule 144a 4 11/01/24	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	450	10/05/17	99.51	
594457BT	Michigan Cons Gas Co sr nt ser 2003 a 5.7 03/15/33	Aa3	M&S 15	---	No	---	76.67	bid	7.56	105.24	200	02/12/03	99.64	
594457BU	Michigan Cons Gas Co sr nt ser e 5 10/01/19	Aa3	A&O 01	---	No	---	104.78	bid	4.41	100.07	120	09/27/04	99.59	
595017AJ	Microchip Technology Inc gtd sr secd nt rule 144a 3.922 06/01/21	Baa3	J&D 01	---	No	---	---	---	---	---	1000	05/23/18	100.00	
595017AL	gtd sr secd nt rule 144a 4.333 06/01/23	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	1000	05/23/18	100.00	
595112BC	Micron Technology Inc sr nt 5.5 02/01/25													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
605417CA	Mississippi Pwr Co global sr nt fltg rt series 2018a 3.26188 03/27/20	Baa3	M,J,S&D 27	100.00	NoChange	No	---	---	---	---	300	03/22/18	100.00	
605417CB	global sr nt series 2018b 3.95 03/30/28	Baa3	M&S 30	100.00	NoChange	No	---	---	---	---	300	03/22/18	99.72	
605417BY	Mississippi Pwr Co sr nt ser 2011b 4.75 10/15/41	Baa3	A&O 15	---	---	---	---	---	---	---	150	10/11/11	99.92	
605417BZ	sr nt ser 2012a 4.25 03/15/42	Baa3	M&S 15	---	---	---	---	---	---	---	450	03/05/12	99.44	
606822AW	Mitsubishi UFJ Finl Group Inc global sr nt 3.535 07/26/21	A1	J&J 26	N.C.	---	---	---	---	---	---	750	07/17/18	100.00	
606822AT	global sr nt 3.455 03/02/23	A1	M&S 02	N.C.	---	---	---	---	---	---	1500	02/26/18	100.00	
606822BA	global sr nt 3.761 07/26/23	A1	J&J 26	N.C.	---	---	---	---	---	---	2150	07/17/18	100.00	
606822AU	global sr nt 3.777 03/02/25	A1	M&S 02	N.C.	---	---	---	---	---	---	750	02/26/18	100.00	
606822AV	global sr nt 3.961 03/02/28	A1	M&S 02	N.C.	---	---	---	---	---	---	1300	02/26/18	100.00	
606822BC	global sr nt 4.05 09/11/28	A1	M&S 11	---	---	---	---	---	---	---	1000	09/04/18	100.00	
606822BB	global sr nt 4.286 07/26/38	A1	J&J 26	N.C.	---	---	---	---	---	---	500	07/17/18	100.00	
606822AX	global sr nt fltg rt 3.158 07/26/21	A1	J,A,J&O 26	N.C.	---	---	---	---	---	---	750	07/17/18	100.00	
606822AS	global sr nt fltg rt 3.47813 03/02/23	A1	M,J,S&D 02	N.C.	---	---	---	---	---	---	750	02/26/18	100.00	
606822AZ	global sr nt fltg rt 3.368 07/26/23	A1	J,A,J&O 26	N.C.	---	---	---	---	---	---	1650	07/17/18	100.00	
60682LAC	Mitsubishi UFJ Lease & Fin Co Ltd sr nt rule 144a 3.96 09/19/23	A3	M&S 19	100.00	NoChange	No	---	---	---	---	500	09/12/18	100.00	
60687YAP	Mizuho Finl Group Inc global sr nt 3.549 03/05/23	A1	M&S 05	N.C.	---	---	---	---	---	---	850	02/28/18	100.00	
60687YAR	global sr nt 4.018 03/05/28	A1	M&S 05	N.C.	---	---	---	---	---	---	1300	02/28/18	100.00	
60687YAT	global sr nt fixed/ fltg rt 4.254 09/11/29	A1	M&S 11	100.00	NoChange	No	---	---	---	---	1000	09/05/18	100.00	
60687YAS	global sr nt fixed/ fltg rt 3.922 09/11/24	A1	M&S 11	100.00	NoChange	No	---	---	---	---	1100	09/05/18	100.00	
60687YAU	global sr nt fltg rt 3.54125 03/05/23	A1	M,J,S&D 05	N.C.	---	---	---	---	---	---	850	02/28/18	100.00	
60687YAU	global sr nt fltg rt 3.77106 09/11/24	A1	M,J,S&D 11	100.00	NoChange	No	---	---	---	---	650	09/05/18	100.00	
60740FAM	Mobile Mini Inc gtd sr nt 5.875 07/01/24	B2	J&J 01	104.41	fr 07/01/19	No	---	---	---	---	250	07/20/16	0.00	
60855RAG	Molina Healthcare Inc gtd sr nt 5.375 11/15/22	B3	M&N 15	100.00	NoChange	No	---	---	---	---	700	08/17/16	0.00	
60855RAH	Molina Healthcare Inc sr nt rule 144a 4.875 06/15/25	B3	J&J 15	102.44	fr 06/15/20	No	---	---	---	---	330	05/22/17	100.00	
60877UBE	Momentive Performance Materials Inc global sr secd 1st priority nt 3.88 10/24/21	B2	A&O 15	---	---	---	---	---	---	---	1100	10/24/14	100.00	
609207AN	Mondelez Intl Inc global nt 3.05/07/20	Baa1	M&N 07	---	---	---	---	---	---	---	750	05/03/18	99.85	
609207AQ	global nt 3.625 05/07/23	Baa1	M&N 07	100.00	NoChange	No	---	---	---	---	750	05/03/18	99.74	
609207AM	global nt 4.125 05/07/28	Baa1	M&N 07	100.00	NoChange	No	---	---	---	---	700	05/03/18	99.02	
609207AP	global nt 4.625 05/07/48	Baa1	M&N 07	100.00	NoChange	No	---	---	---	---	300	05/03/18	98.37	
609453AG	Monitronics Intl Inc gtd sr nt 9.125 04/01/20	Caa3	A&O 01	100.00	fr 04/01/19	No	---	---	---	---	585	06/22/12	0.00	
61166WAS	Monsanto Co New global sr nt 2.125 07/15/19	Baa1	J&J 15	---	---	---	---	---	---	---	500	06/26/14	99.99	
61166WAT	global sr nt 2.75 07/15/21	Baa1	J&J 15	---	---	---	---	---	---	---	500	06/26/14	99.81	
61166WAH	global sr nt 2.2 07/15/22	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	250	07/09/12	99.88	
61166WAU	global sr nt 3.375 07/15/24	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	750	06/26/14	99.94	
61166WAW	global sr nt 2.85 04/15/25	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	300	04/07/15	99.59	
61166WAN	global sr nt 4.2 07/15/34	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	500	06/26/14	99.36	
61166WAJ	global sr nt 3.6 07/15/42	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	250	07/09/12	99.85	
61166WAK	global sr nt 4.65 11/15/43	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	300	11/04/13	99.95	
61166WAP	global sr nt 4.4 07/15/44	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	1000	06/26/14	99.21	
61166WAV	global sr nt 3.95 04/15/45	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	500	04/07/15	99.70	
61166WAQ	global sr nt 4.7 07/15/64	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	23.171	06/26/14	99.08	
61166WAC	Jr sr nt 5.5 07/30/35	Baa1	J&J 30	---	---	---	101.78	bid	5.38	101.30	97.48	250	07/12/05	99.15
61166WAG	sr nt 5.875 04/15/38	Baa1	A&O 15	---	---	---	108.60	bid	5.34	---	---	250	04/10/08	98.53
61166WAE	sr nt 5.5 08/15/25	Baa1	F&A 15	---	---	---	104.84	bid	5.07	---	---	314.49	01/12/06	0.00
611688AA	Monsanto Fin Cda Co sr nt 5.5 07/30/35	Baa1	J&J 30	---	---	---	102.98	bid	5.30	100.15	95.89	150	07/12/05	97.02
617446HD	Morgan Stanley flt r euront 0 03/02/34	A3	---	N.C.	---	---	---	---	---	---	45.364	03/02/04	0.00	
619331AA	Morgan Stanley Dean Witter & Co nt 7.25 04/01/32	A3	A&O 01	---	---	---	115.58	bid	6.08	125.94	121.41	984.55	03/27/02	99.90
61965RAA	Morton Intl Inc Ind deb 9.9 06/01/20	Baa2	J&D 01	N.C.	---	---	112.00	bid	8.29	146.80	142.44	22.061	06/05/90	99.14
61965RAA	Moss Creek Res Hldgs Inc sr nt rule 144a 7.5 01/15/26	B3	J&J 15	105.63	fr 01/15/21	No	---	---	---	---	700	01/12/18	100.00	
620076AH	Motorola Inc deb 7.5 05/15/25	Baa3	M&N 15	N.C.	---	---	96.95	bid	7.82	122.68	118.27	346	05/08/95	99.30
620076AK	deb 6.5 09/01/25	Baa3	M&S 01	N.C.	---	---	89.13	bid	7.60	111.83	106.83	117.892	08/29/95	99.28
620076AP	deb 6.5 11/15/28	Baa3	M&N 15	---	---	---	88.00	bid	7.59	111.96	108.34	36.463	11/18/98	99.58
620076AM	deb 5.22 10/01/97	Baa3	A&O 01	---	---	---	59.94	bid	7.10	83.79	80.31	113.756	10/07/97	75.55
620076BL	global sr nt 4.6 02/23/28	Baa3	F&A 23	100.00	NoChange	No	---	---	---	---	700	02/21/18	99.83	
620076BA	global sr nt 6.625 11/15/37	Baa3	M&N 15	---	---	---	86.70	bid	7.61	---	---	54.533	10/29/07	99.39
620076BD	Motorola Solutions Inc global sr nt 3.5 09/01/21	Baa3	M&S 01	---	---	---	---	---	---	---	400	08/12/14	98.79	
620076BB	global sr nt 3.75 05/15/22	Baa3	M&N 15	---	---	---	---	---	---	---	750	05/08/12	99.64	
620076BC	global sr nt 3.5 03/01/23	Baa3	M&S 01	---	---	---	---	---	---	---	600	02/25/13	98.83	
620076BF	global sr nt 4.09/01/24	Baa3	M&S 01	---	---	---	---	---	---	---	600	08/12/14	98.05	
620076BE	global sr nt 5.5 09/01/44	Baa3	M&S 01	---	---	---	---	---	---	---	400	08/12/14	99.88	
55336VAQ	MPLX LP global sr nt 3.375 03/15/23	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	500	02/05/18	99.93	
55336VAR	global sr nt 4.03/15/28	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	1250	02/05/18	99.55	
55336VAS	global sr nt 4.8 02/15/29	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	750	11/07/18	99.43	
55336VAM	global sr nt 4.5 04/15/38	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	1750	02/05/18	98.81	
55336VAN	global sr nt 4.7 04/15/48	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	1500	02/05/18	99.35	
55336VAT	global sr nt 5.5 02/15/49	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	1500	11/07/18	98.03	
55336VAP	global sr nt 4.9 04/15/58	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	500	02/05/18	99.29	
55354GAF	Msci Inc gtd sr nt rule 144a 5.375 05/15/27	Ba2	M&N 15	103.36	fr 05/15/22	No	---	---	---	---	500	05/15/18	100.00	
624758AE	Mueller Wlr Prods Inc gtd sr nt rule 144a 5.5 06/15/26	Ba3	J&D 15	102.75	fr 06/15/21	No	---	---	---	---	450	06/07/18	100.00	
62630CAQ	Municipality Fin Plc mln fltg rt rule 144a 2.49988 10/26/20	Aa1	J,A,J&O 26	N.C.	---	---	---	---	---	---	500	10/18/18	100.00	
62628PAF	sr nt fltg rt rule 144a 2.69 02/17/21	Aa1	F,M,A&N 17	N.C.	---	---	---	---	---	---	500	01/11/18	100.00	
626717AD	Murphy Oil Corp global nt 4.06/01/22	Ba2	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/15/12	99.79	
626717AF	global nt 4.7 12/01/22	Ba2	J&D 01	100.00	NoChange	No	---	---	---	---	600	11/27/12	99.59	
626717AG	global nt 6.125 12/01/42	Ba2	J&D 01	100.00	NoChange	No	---	---	---	---	350	11/27/12	99.74	
626717AH	global sr nt 6.875 08/15/24	Ba2	F&A 15	105.16	fr 08/15/19	No	---	---	---	---	550	08/12/16	100.00	
626717AJ	global sr nt 5.75 08/15/25	Ba2	F&A 15	104.31	fr 08/15/20	No	---	---	---	---	550	08/04/17	100.00	
626717AA	Murphy Oil Corp nt 7.05 05/01/29	Ba2	M&N 01	---	---	---	107.37	bid	6.43	121.75	115.41	250	04/29/99	99.68
62704PAF	Murray Energy Corp sr secd nt rule 144a 11.25 04/15/21	Caa3	A&O 15	100.00	NoChange	No	---	---	---	---	1300	04/09/15	96.86	
628530BD	Mylan Inc global sr nt 4.2 11/29/23	Baa3	M&N 29	100.00	NoChange	No	---	---	---	---	500	11/19/13	99.61	
628530BC	global sr nt 5.4 11/29/43	Baa3	M&N 29	100.00	NoChange	No	---	---	---	---	500	11/19/13	99.38	

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
629568BB	☐ ☒ Nabors Inds Inc gtd sr nt rule 5.1 09/15/23	B1	M&S 15	100.00	NoChange	No	---	---	---	---	349.28	05/23/14	0.00	
62957HAD	☒ Nabors Inds Inc gtd sr nt rule 144a 5.75 02/01/25	Ba3	F&A 01	100.00	NoChange	No	---	---	---	---	0.05	01/16/18	100.00	
62983PAB	Nakilat Inc 2nd priority sec'd bd rule 144a 6.267 12/31/33	A2	J&D 30	---	---	Yes	83.38	bid	7.59	---	236.506	12/08/06	100.00	
62983PAA	sr sec'd bd rule 144a 6.067 12/31/33	A1	J&D 30	---	---	Yes	81.20	bid	7.56	---	850	12/08/06	100.00	
631005BH	Narragansett Elec Co sr nt rule 144a 3.919 08/01/28	A3	F&A 01	100.00	NoChange	No	---	---	---	---	350	07/24/18	100.00	
636180BP	National Fuel Gas Co N J global nt 4.75 09/01/28	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	300	08/08/18	99.27	
636180BC	☒ National Fuel Gas Co N J mtn ser c mbia ins 7.375 06/13/25	Baa2	F&A 01	N.C.	-	No	97.11	bid	7.67	124.82	120.58	06/07/95	100.00	
636792AB	National Life Ins Co surplus nt fixed/fltg rt rule 144a 5.25 07/19/68	Baa1	J&J 19	100.00	NoChange	No	---	---	---	---	350	07/10/18	0.00	
636792AA	surplus nt rule 144a 10.5 09/15/39	Baa1	M&S 15	---	---	No	101.24	bid	10.39	---	187.21	09/18/09	100.00	
637071AJ	National Oilwell Inc global sr nt 2.6 12/01/22	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	1400	11/15/12	99.64	
637071AK	global sr nt 3.95 12/01/42	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	1100	11/15/12	99.61	
637417AL	National Retail Pptys Inc global sr nt 4.3 10/15/28	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	400	09/18/18	99.29	
637417AM	global sr nt 4.8 10/15/48	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	300	09/18/18	98.59	
637432NP	National Rural Utils Coop Fin Corp coll tr bd 3.4 02/07/28	A1	F&A 07	100.00	NoChange	No	---	---	---	---	700	01/31/18	99.71	
637432MP	global sub nt fixed/fltg rt 4.75 04/30/43	A3	A&O 30	100.00	NoChange	No	---	---	---	---	400	04/18/13	100.00	
637432NK	global sub nt fixed/fltg rt 5.25 04/20/46	A3	A&O 20	100.00	NoChange	No	---	---	---	---	350	04/13/16	100.00	
63860UAL	☐ ☒ Natostar Mtg LLC / Natostar Cap Corp global gtd sr nt 6.5 06/01/22	B2	J&D 01	100.00	fr 12/01/19	No	---	---	---	---	205.955	05/29/13	100.00	
63860UAK	sr nt 6.5 07/01/21	B2	J&J 01	100.00	fr 01/01/19	No	---	---	---	---	600	05/23/13	0.00	
638602BP	Nationwide Bldg Soc sr nt rule 144a 3.9 07/21/25	Aa3	J&J 21	---	---	No	---	---	---	---	1000	07/14/15	99.62	
63938CAD	Navient Corp global nt 6.625 07/26/21	Ba3	J&J 26	---	---	No	---	---	---	---	750	07/26/16	100.00	
63938CAA	global sr nt 5 10/26/20	Ba3	A&O 26	---	---	No	---	---	---	---	500	11/03/14	99.36	
63938CAC	global sr nt 5.875 03/25/21	Ba3	M&S 25	---	---	No	---	---	---	---	645.154	03/25/15	99.38	
63938CAF	global sr nt 6.5 06/15/22	Ba3	J&D 15	---	---	No	---	---	---	---	1000	03/02/17	99.96	
63938CAE	global sr nt 7.25 09/25/23	Ba3	M&S 25	---	---	No	---	---	---	---	500	09/13/16	100.00	
63938CAB	global sr nt 5.875 10/25/24	Ba3	A&O 25	---	---	No	---	---	---	---	500	11/03/14	99.08	
63938CAJ	nt 6.75 06/15/26	Ba3	J&D 15	---	---	No	---	---	---	---	500	06/07/18	100.00	
63938CAH	sr nt 6.75 06/25/25	Ba3	J&D 25	---	---	No	---	---	---	---	500	05/23/17	99.99	
639365AH	☐ ☒ Navios Maritime Hldgs Inc gtd sr sec'd nt rule 144a 11.25 08/15/22	Caa1	F&A 15	100.00	fr 11/16/19	No	---	---	---	---	305	11/14/17	97.00	
63934EAT	Navistar Intl Corp New sr nt rule 144a 6.625 11/01/25	Caa1	M&N 01	103.31	fr 11/01/20	No	---	---	---	---	1100	11/02/17	100.00	
63946BAH	NBCUniversal Media LLC global sr nt 2.875 01/15/23	A3	J&J 15	---	---	No	---	---	---	---	1000	09/28/12	99.82	
63946BAJ	global sr nt 4.45 01/15/43	A3	J&J 15	---	---	No	---	---	---	---	1000	09/28/12	99.66	
63946BAD	sr nt 5.15 04/30/20	A3	A&O 30	---	---	No	---	---	---	---	1999.76	07/22/11	0.00	
63946BAE	sr nt 4.375 04/01/21	A3	A&O 01	---	---	No	---	---	---	---	1998.47	07/22/11	0.00	
63946BAF	sr nt 6.4 04/30/40	A3	A&O 30	---	---	No	---	---	---	---	558.422	07/22/11	0.00	
63946BAG	sr nt 5.95 04/01/41	A3	A&O 01	---	---	No	---	---	---	---	1200	07/22/11	0.00	
628931AB	NBD Bk N A Detroit Mich sub deb 8.25 11/01/24	Aa3	M&N 01	N.C.	-	No	120.44	bid	6.24	134.87	130.37	250	10/27/94	99.56
62886HAN	NCL Corp Ltd sr nt rule 144a 4.75 12/15/21	B1	J&D 15	101.19	fr 12/15/19	No	---	---	---	---	700	12/06/16	100.00	
63983TBL	Nederlandse Waterschapsbank NV mtn fltg rt rule 144a 2.62113 08/09/19	Aa	F,M,A&N 09	N.C.	-	No	---	---	---	---	1250	01/31/18	100.00	
63983TBN	mtn rule 144a 3 12/21/21	Aaa	J&D 21	N.C.	-	No	---	---	---	---	1000	11/15/18	99.69	
640204AB	Neiman Marcus Group Inc sr deb 7.125 06/01/28	Caa2	J&D 01	---	---	No	85.50	bid	8.53	103.76	93.45	125	05/21/98	99.81
64031NAB	Nelnet Inc cap efficient nt fixed/fltg rt (cents) 6.178 09/29/36	Ba2	M&S 29	100.00	fr 09/29/19	No	71.76	bid	8.42	---	---	170.842	09/22/06	99.88
64045DAA	Nemak S A B De C V sr nt rule 144a 4.75 01/23/25	Ba1	J&J 23	103.56	fr 01/23/21	No	---	---	---	---	500	01/11/18	100.00	
64073KAA	Neptune Energy BondCo Plc sr nt rule 144a 6.625 05/15/25	B2	M&N 15	103.31	fr 05/15/21	No	---	---	---	---	550	05/01/18	100.00	
641062AJ	☐ ☒ Nestle Hldgs Inc gtd sr nt rule 144a 3.1 09/24/21	Aa2	M&S 24	100.00	NoChange	No	---	---	---	---	1000	09/17/18	99.96	
641062AD	gtd sr nt rule 144a 3.35 09/24/23	Aa2	M&S 24	100.00	NoChange	No	---	---	---	---	1500	09/17/18	99.98	
641062AE	gtd sr nt rule 144a 3.5 09/24/25	Aa2	M&S 24	100.00	NoChange	No	---	---	---	---	900	09/17/18	99.72	
641062AF	gtd sr nt rule 144a 3.625 09/24/28	Aa2	M&S 24	100.00	NoChange	No	---	---	---	---	1250	09/17/18	99.52	
641062AL	gtd sr nt rule 144a 3.9 09/24/38	Aa2	M&S 24	100.00	NoChange	No	---	---	---	---	1250	09/17/18	98.93	
641062AN	gtd sr nt rule 144a 4 09/24/48	Aa2	M&S 24	100.00	NoChange	No	---	---	---	---	2100	09/17/18	98.66	
64110LAP	☐ ☒ Netflix Inc gtd sr nt rule 144a 4.875 04/15/28	Ba3	A&O 15	---	---	No	---	---	---	---	1600	10/23/17	100.00	
64110LAR	gtd sr nt rule 144a 6.375 05/15/29	Ba3	M&N 15	---	---	No	---	---	---	---	800	10/23/18	100.00	
64110LAE	Netflix Inc sr nt 5.375 02/01/21	Ba3	F&A 01	---	---	No	---	---	---	---	500	01/04/14	100.00	
64110LAJ	sr nt 5.5 02/15/22	Ba3	A&O 15	---	---	No	---	---	---	---	700	02/05/16	0.00	
64110LAN	sr nt 4.375 11/15/26	Ba3	M&N 15	---	---	No	---	---	---	---	1000	10/27/17	0.00	
64110LAG	sr nt 5.75 03/01/24	Ba3	M&S 01	---	---	No	---	---	---	---	400	02/19/15	0.00	
64110LAL	sr nt 5.875 02/15/25	Ba3	A&O 15	---	---	No	---	---	---	---	800	02/05/16	0.00	
64110LAQ	sr nt rule 144a 5.875 11/15/28	Ba3	M&N 15	---	---	No	---	---	---	---	1900	04/23/18	100.00	
641423CB	Nevada Pwr Co gen & ref mtg nt ser bb 2.75 04/15/20	A2	A&O 15	---	---	No	---	---	---	---	575	04/09/18	99.98	
641423BP	gen & ref mtg nt ser n 6.65 04/01/36	A2	A&O 01	---	---	No	106.25	bid	6.22	---	367.25	09/06/06	0.00	
641423BU	Nevada Pwr Co global gen & ref mtg nt ser r 6.75 07/01/37	A2	J&J 01	---	---	No	109.05	bid	6.15	---	349.05	06/25/07	99.97	
641423BY	global gen & ref mtg nt ser v 7.125 03/15/19	A2	M&S 15	---	---	No	113.50	bid	5.32	---	499.745	02/25/09	99.92	
641423CA	global gen & ref mtg nt ser y 5.45 05/15/41	A2	M&N 15	100.00	NoChange	No	---	---	---	---	250	05/09/11	99.92	
641423BZ	Nevada Pwr Co global nt ser x 5.375 09/15/40	A2	M&S 15	100.00	NoChange	No	---	---	---	---	250	09/09/10	99.69	
642866GM	New Brunswick Prov CDA cad\$sr bd 2.35 08/14/27	Aa2	F&A 14	N.C.	-	No	---	---	---	---	700	06/09/17	99.97	
644162AB	New Eng Mut Life Ins Co surplus nt rule 144a 7.875 02/15/24	A2	F&A 15	N.C.	-	No	108.35	bid	7.00	---	150	02/03/94	100.00	
644274AE	New Enterprise Stone & Lime Co Inc sr nt rule 144a 10.125 04/01/22	Caa2	A&O 01	107.59	fr 04/01/19	No	---	---	---	---	200	03/09/17	100.00	
644274AF	sr sec'd nt rule 144a 6.25 03/15/26	B2	M&S 15	103.13	fr 03/15/21	No	---	---	---	---	450	03/01/18	100.00	
644532AA	New Gold Inc sr nt rule 144a 6.375 05/15/25	Caa1	M&N 15	104.78	fr 05/15/20	No	---	---	---	---	300	05/04/17	100.00	
644535AF	New Gold Inc CDA sr nt rule 144a 6.25 11/15/22	Caa1	M&N 15	101.04	fr 05/15/19	No	---	---	---	---	500	11/08/12	100.00	
649322AC	New York & Presbyterian Hosp sr bd 3.563 08/01/36	Aa3	F&A 01	---	---	No	---	---	---	---	250	06/21/16	100.00	
649322AD	sr bd 4.063 08/01/56	Aa3	F&A 01	---	---	No	---	---	---	---	350	06/21/16	100.00	
649322AE	sr bd 4.763 08/01/16	Aa3	F&A 01	---	---	No	---	---	---	---	250	06/21/16	99.99	
649445AC	New York Cmnty Bancorp Inc global sub nt fixed/ fltg rt 5.9 11/06/28	Baa2	M&N 06	100.00	NoChange	No	---	---	---	---	300	11/01/18	100.00	
64952WDB	New York Life Global Fdg mtn fltg rt rule 144a 2.957 10/01/20	Aaa	J,A,J&O 01	N.C.	-	No	---	---	---	---	800	09/24/18	100.00	
64952WDA	mtn rule 144a 3.25 08/06/21	Aaa	F&A 06	N.C.	-	No	---	---	---	---	500	08/01/18	99.92	
65120FAA	Newcrest Fin Ply Ltd gtd sr nt rule 144a 4.45 11/15/21	Baa2	M&N 15	---	---	No	---	---	---	---	750	11/07/11	99.88	
65120FAC	gtd sr nt rule 144a 4.2 10/01/22	Baa2	A&O 01	---	---	No	---	---	---	---	750	09/24/12	99.42	
65120FAB	gtd sr nt rule 144a 5.75 11/15/41	Baa2	M&N 15	---	---	No	---	---	---	---	500	11/07/11	99.36	
651229BA	Newell Brands Inc sr nt 5 11/15/23	Baa3	M&N 15	102.50	fr 11/15/19	No	---	---	---	---	295.122			

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
651290AR	Newfield Expl Co global sr nt rule 5.375 01/01/26	Baa1	J&J 01	100.00	NoChange	No	---	---	---	---	700	03/05/15	100.00	
65341EAA	Nexteer Automotive Group Ltd sr nt rule 144a 5.875 11/15/21	Baa3	M&N 15	101.47	fr 11/15/19	No	---	---	---	---	250	11/05/14	100.00	
65339KAX	Nextera Energy Cap Hldgs Inc global gtd deb fltg rt 3.05313 09/03/19	Baa1	M,J,S&D 03	N.C.	-	No	---	---	---	---	800	03/07/18	99.90	
65339KAY	Nextera Energy Cap Hldgs Inc global gtd deb fltg rt 3.0615 05/04/21	Baa1	F,M,A&N 04	N.C.	-	No	---	---	---	---	400	05/02/18	100.00	
65339KAZ	Nextera Energy Cap Hldgs Inc gtd deb fltg rt 3.10681 08/21/20	Baa1	F,M,A&N 28	100.00	NoChange	No	---	---	---	---	716	08/21/18	100.00	
65339KBA	Nextera Energy Cap Hldgs Inc gtd deb fltg rt 3.25681 08/28/21	Baa1	F,M,A&N 28	100.00	NoChange	No	---	---	---	---	425	08/21/18	100.00	
65339KAB	Nextera Energy Cap Hldgs Inc gtd deb ser h 3.342 09/01/20	Baa1	M&S 01	N.C.	-	No	---	---	---	---	699.928	08/06/18	100.28	
62912XAE	NGPL Pipeco LLC sr nt rule 144a 4.375 08/15/22	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	700	07/25/17	100.00	
62912XAF	sr nt rule 144a 4.875 08/15/27	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	700	07/25/17	100.00	
62912XAC	sr nt rule 144a 7.768 12/15/37	Baa1	J&D 15	---	-	No	103.38	bid	7.52	---	500	12/14/07	100.00	
65364UAA	Niagara Mohawk Pwr Corp sr nt rule 144a 4.881 08/15/19	A2	F&A 15	---	-	No	104.47	bid	4.32	---	750	08/03/09	100.00	
65364UAB	sr nt rule 144a 2.721 11/28/22	A2	M&N 28	---	-	No	---	---	---	---	300	11/20/12	100.00	
65364UAC	sr nt rule 144a 3.508 10/01/24	A2	A&O 01	100.00	NoChange	No	---	---	---	---	500	09/22/14	100.00	
65364UAD	sr nt rule 144a 4.278 10/01/34	A2	A&O 01	100.00	NoChange	No	---	---	---	---	400	09/22/14	100.00	
65364UAE	sr nt rule 144a 4.119 11/28/42	A2	M&N 28	---	-	No	---	---	---	---	400	11/20/12	100.00	
65410CAA	Nielsen Co sr nt rule 144a 5.5 10/01/21	B1	A&O 01	100.00	fr 10/01/19	No	---	---	---	---	625	09/20/13	100.00	
65409QBB	Nielsen Fin LLC sr nt rule 144a 5 04/15/22	B1	A&O 15	101.25	fr 04/15/19	No	---	---	---	---	2300	03/28/14	100.00	
65409QBA	Nielsen Fin LLC/Nielsen Fin Co gtd sr nt 4.5 10/01/20	B1	A&O 01	100.00	fr 10/01/19	No	---	---	---	---	797.249	07/29/13	0.00	
65441VAA	Nine Energy Svc Inc gtd sr nt rule 144a 8.75 11/01/23	B3	M&N 01	104.38	fr 11/01/20	No	---	---	---	---	400	10/18/18	100.00	
654579AE	Nippon Life Ins Co step-up callable sub nt rule 144a 4.7 01/20/46	A3	J&J 20	N.C.	-	No	---	---	---	---	1500	01/13/16	100.00	
654579AF	sub nt fixed fltg rt rule 144a 4 09/19/47	A3	M&S 19	100.00	NoChange	No	---	---	---	---	800	09/12/17	100.00	
654579AD	sub nt step-up rule 144a 5.1 10/16/44	A3	A&O 16	100.00	NoChange	No	---	---	---	---	2250	10/09/14	100.00	
65473QBG	Nisource Fin Corp global gtd gtd nt 3.95 03/30/48	Baa2	M&S 30	100.00	NoChange	No	---	---	---	---	750	09/05/17	99.89	
65473QBH	global gtd nt 2.65 11/17/22	Baa2	M&N 17	100.00	NoChange	No	---	---	---	---	500	11/08/17	99.87	
65473QBE	global gtd sr nt 3.49 05/15/27	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	1000	05/11/17	99.98	
65473QBF	global gtd sr nt 4.375 05/15/47	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	1000	05/11/17	99.92	
65473QAY	gtd nt 4.45 12/01/21	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	63.552	11/14/11	99.62	
65473QBA	gtd nt 3.85 02/15/23	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	250	06/11/12	99.59	
65473QAW	gtd nt 6.25 12/15/40	Baa2	J&D 15	---	-	No	---	---	---	---	250	12/01/10	98.73	
65473QAX	gtd nt 5.95 06/15/41	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	400	06/07/11	99.69	
65473QAZ	gtd nt 5.8 02/01/42	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	250	11/14/11	99.78	
65473QBB	gtd nt 5.25 02/15/43	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	500	06/11/12	99.86	
65473QBC	gtd nt 4.8 02/15/44	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	750	04/09/13	99.58	
65473QBD	gtd nt 5.65 02/01/45	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	500	10/03/13	99.34	
65473PAD	NiSource Inc sr nt rule 144a 3.65 06/15/23	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	350	06/06/18	99.85	
654740AH	Nissan Mtr Accep Corp global sr nt rule 144a 2.35 03/04/19	A2	M&S 04	N.C.	-	No	---	---	---	---	500	02/25/14	99.95	
654740BJ	mtn rule 144a 3.65 09/21/21	A2	M&S 21	---	-	No	---	---	---	---	400	09/18/18	100.00	
654740AQ	nt fltg rt rule 144a 3.299 09/13/19	A2	M,J,S&D 13	N.C.	-	No	---	---	---	---	500	09/07/16	100.00	
654740AS	nt rule 144a 1.9 09/14/21	A2	M&S 14	---	-	No	---	---	---	---	500	09/07/16	99.81	
654740AR	nt rule 144a 1.55 09/13/19	A2	M&S 13	---	-	No	---	---	---	---	500	09/07/16	99.99	
654740BH	sr nt cl fr rule 144a 3.45 03/15/23	A2	M&S 15	---	-	No	---	---	---	---	300	03/15/18	99.84	
654740BF	sr nt cl fr rule 144a 3.15 03/15/21	A2	M&S 15	---	-	No	---	---	---	---	300	03/15/18	99.87	
654740BG	sr nt fltg rt cl fr rule 144a 3.30819 03/15/21	A2	M,J,S&D 15	N.C.	-	No	---	---	---	---	250	03/15/18	100.00	
654740AU	sr nt fltg rt rule 144a 3.01631 01/13/20	A2	J,A,J&D 13	N.C.	-	No	---	---	---	---	250	01/10/17	100.00	
654740BC	sr nt fltg rt rule 144a 3.20344 09/28/20	A2	M,J,S&D 28	N.C.	-	No	---	---	---	---	300	09/25/17	100.00	
654740AW	sr nt fltg rt rule 144a 3.32631 01/13/22	A2	J,A,J&D 13	N.C.	-	No	---	---	---	---	500	01/10/17	100.00	
654740BE	sr nt fltg rt rule 144a 3.50344 09/28/22	A2	M,J,S&D 28	N.C.	-	No	---	---	---	---	450	09/26/17	100.00	
654740AM	sr nt fltg rt rule 144a 3.33706 03/08/19	A2	M,J,S&D 08	N.C.	-	No	---	---	---	---	300	03/02/16	100.00	
654740AT	sr nt rule 144a 2.25 01/13/20	A2	J&J 13	---	-	No	---	---	---	---	750	01/10/17	99.99	
654740BB	sr nt rule 144a 2.15 09/28/20	A2	M&S 28	N.C.	-	No	---	---	---	---	550	09/25/17	99.92	
654740AN	sr nt rule 144a 2.55 03/08/21	A2	M&S 08	N.C.	-	No	---	---	---	---	500	03/02/16	99.88	
654740AV	sr nt rule 144a 2.8 01/13/22	A2	J&J 13	---	-	No	---	---	---	---	500	01/10/17	99.94	
654740BD	sr nt rule 144a 2.6 09/28/22	A2	M&S 28	N.C.	-	No	---	---	---	---	700	09/25/17	99.98	
654740AL	sr nt rule 144a 2.03/08/19	A2	M&S 08	N.C.	-	No	---	---	---	---	700	03/02/16	99.92	
65486AAA	NLV Finl Corp sr nt rule 144a 7.5 08/15/33	Baa2	F&A 15	---	-	No	66.73	bid	10.68	156.65	151.41	200	08/20/03	99.80
65486AAB	sr nt 6.5 03/15/35	Baa2	M&S 15	N.C.	-	No	55.49	bid	10.62	105.72	101.39	68.014	03/09/05	99.28
65489DAA	Nmg Finco Plc gtd sr secd nt rule 144a 5.75 08/01/22	B2	F&A 01	102.88	fr 08/01/19	No	---	---	---	---	250	07/13/17	100.00	
65504RAD	Noble Group Ltd sr nt rule 144a 6.75 01/29/20	Ca	J&J 29	---	-	No	101.82	bid	6.51	---	1176.92	10/22/09	99.11	
65504LAP	Noble Hldg Intl Ltd global gtd sr nt 7.75 01/15/24	Caa1	J&J 15	100.00	NoChange	No	---	---	---	---	808.522	12/14/16	98.01	
65504LAN	global gtd sr nt 7.95 04/01/25	Caa1	A&O 01	100.00	NoChange	No	---	---	---	---	450	03/11/15	99.72	
65504LAL	global gtd sr nt 8.95 04/01/45	Caa1	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/11/15	98.63	
65504LAC	gtd sr nt 4.9 08/01/20	Caa1	F&A 01	---	-	No	---	---	---	---	66.413	07/21/10	99.72	
65504LAF	gtd sr nt 4.625 03/01/21	Caa1	M&S 01	---	-	No	---	---	---	---	93.142	01/31/11	99.86	
65504LAJ	gtd sr nt 3.95 03/15/22	Caa1	M&S 15	---	-	No	---	---	---	---	42.956	02/07/12	99.76	
65504LAD	gtd sr nt 6.2 08/01/40	Caa1	F&A 01	---	-	No	---	---	---	---	400	07/21/10	99.97	
65504LAG	gtd sr nt 6.05 03/01/41	Caa1	M&S 01	---	-	No	---	---	---	---	400	01/31/11	99.39	
65504LAK	gtd sr nt 5.25 03/15/42	Caa1	M&S 15	---	-	No	---	---	---	---	500	02/07/12	99.65	
65504LAQ	Noble Hldg Intl Ltd gtd sr nt rule 144a 7.875 02/01/26	B2	F&A 01	105.91	fr 02/01/21	No	---	---	---	---	750	01/17/18	100.00	
65535HAB	Nomura Hldgs Inc global sr deb 6.7 03/04/20	Baa1	M&S 04	N.C.	-	No	---	---	---	---	1500	02/25/10	99.79	
655422AV	Noranda Inc nt 6.2 06/15/35	Baa2	J&D 15	---	-	No	86.58	bid	7.21	101.67	98.35	250	06/02/05	99.47
65557CAZ	Nordea Bank AB mtn fltg rt rule 144a 3.64663 08/30/23	Baa1	F,M,A&N 30	N.C.	-	No	---	---	---	---	250	08/22/18	100.00	
65557CAY	mtn rule 144a 3.75 08/30/23	Baa1	F&A 28	N.C.	-	No	---	---	---	---	750	08/22/18	99.86	
655664AN	Nordstrom Inc global nt 4.75 05/01/20	Baa1	M&N 01	---	-	No	---	---	---	---	500	04/20/10	99.56	
655664AP	Nordstrom Inc global nt 4 10/15/21	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	500	10/05/11	99.83	
655664AL	global nt 7 01/15/38	Baa1	J&J 15	---	-	No	109.08	bid	6.39	---	148.523	11/28/07	97.81	
655664AS	global sr nt 4 03/15/27	Baa1	M&S 15	---	-	No	---	---	---	---	350	03/06/17	99.62	
655664AR	Nordstrom Inc global sr nt 5 01/15/44	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	965.562	05/06/14	0.00	
655664AH	Nordstrom Inc sr deb 6.95 03/15/28	Baa1	M&S 15	N.C.	-	No	105.32	bid	6.49	119.83	112.70	300	03/11/98	99.97
655844CA	Norfolk Southn Corp global sr nt 3.65 08/01/25	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	300	07/30/18	99.79	
655844BZ	global sr nt 3.8 08/01/28	Baa1	F&A 01	100.00	NoChange	No	---	---	---					

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
665501AL	Northern Nat Gas Co Del sr nt rule 144a 4.3 01/15/49	A2	J&J 15	100.00	NoChange	No	---	---	---	---	450	07/12/18	99.98	
665531AE	☐ Northern Oil & Gas Inc gtd 2nd lien sr secd pik nt 8.5 05/15/23	Caa1	J.A.J&O 01	102.00	fr 05/15/21	No	---	---	---	---	695.14	05/14/18	100.00	
665722BN	Northern Sts Pwr Co Minn 1st mtg 7.125 07/01/25	Aa3r	J&J 01	---	---	No	120.96	bid	5.23	121.61	117.46	250	06/28/95	99.07
665772BQ	☐ Northern Sts Pwr Co Minn 1st mtg bd mbia ins 7.125 07/01/25	Aa3r	M&S 01	N.C.	---	No	113.05	bid	5.43	114.03	109.80	150	03/11/98	98.83
665772BU	☐ Northern Sts Pwr Co Minn 1st mtg bd mbia ins 7.125 07/01/25	Aa3r	J&J 01	---	---	No	117.25	bid	5.54	125.45	121.12	0.001	06/28/95	100.00
665772CH	Northern Sts Pwr Co Minn 1st mtg bd 2.15 08/15/22	Aa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	300	08/06/12	99.85
665772CK	1st mtg bd 2.6 05/15/23	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	400	05/13/13	99.82
665772CA	1st mtg bd 5.25 07/15/35	Aa3	J&J 15	---	---	No	101.53	bid	5.15	102.14	97.01	250	07/14/05	99.81
665772CB	1st mtg bd 6.25 06/01/36	Aa3	J&O 01	---	---	No	113.61	bid	5.37	---	---	400	05/18/06	99.65
665772CC	1st mtg bd 6.2 07/01/37	Aa3	J&O 01	---	---	No	116.88	bid	5.15	---	---	350	06/19/07	99.43
665772CE	1st mtg bd 5.35 11/01/39	Aa3	M&N 01	---	---	No	101.64	bid	5.25	---	---	300	11/09/09	99.81
665772CG	1st mtg bd 4.85 08/15/40	Aa3	F&A 15	---	---	No	---	---	---	---	---	250	08/04/10	99.72
665772CJ	1st mtg bd 3.4 08/15/42	Aa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	500	08/06/12	99.24
665772CL	1st mtg bd 4.125 05/15/44	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	---	300	05/06/14	99.71
665772CO	1st mtg bd 3.6 09/15/47	Aa3	M&S 15	100.00	NoChange	No	---	---	---	---	---	600	09/06/17	99.00
665772CP	1st mtg bd 3.6 05/15/46	Aa3	M&N 15	---	---	No	---	---	---	---	---	350	05/23/16	99.40
665772CM	sr secd nt 2.2 08/15/20	Aa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	300	08/04/15	99.82
665772CN	sr secd nt 4 08/15/45	Aa3	F&A 15	100.00	NoChange	No	---	---	---	---	---	300	08/04/15	98.37
665789AY	Northern Sts Pwr Co Wis 1st mtg bd 3.3 06/15/24	Aa3	J&D 15	100.00	NoChange	No	---	---	---	---	---	200	06/16/14	99.65
665789AW	1st mtg bd 6.375 09/01/38	Aa3	M&S 01	---	---	No	117.31	bid	5.31	---	---	200	09/03/08	99.23
665789AX	1st mtg bd 3.7 10/01/42	Aa3	A&O 01	100.00	NoChange	No	---	---	---	---	---	100	10/02/12	99.18
665789AZ	1st mtg bd 3.75 12/01/47	Aa3	J&D 01	100.00	NoChange	No	---	---	---	---	---	100	11/27/17	99.73
665789BA	1st mtg bd 4.2 09/01/48	Aa3	M&S 01	100.00	NoChange	No	---	---	---	---	---	200	09/05/18	99.63
665859AT	Northern Tr Corp global sr nt 3.65 08/03/28	A2	F&A 03	100.00	NoChange	No	---	---	---	---	---	500	07/31/18	99.88
667748AF	Northwest Pipeline Corp deb 7.125 12/01/25	Baa2	J&D 01	N.C.	---	No	96.00	bid	7.52	110.50	108.50	85	11/30/95	99.60
66775VAC	Northwest Pipeline LLC global sr nt rule 144a 4 04/01/27	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	250	08/21/18	99.56
66775VAB	sr nt 4 04/01/27	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	500	01/30/18	0.00
668074AU	Northwestern Corp 1st mtg bd 4.176 11/15/44	A3	M&N 15	100.00	NoChange	No	---	---	---	---	---	450	11/05/14	100.00
669380AW	Norwest Corp sub deb 6.65 10/15/23	A3	A&O 15	N.C.	---	No	103.50	bid	6.29	105.81	102.38	73.807	10/15/93	99.61
66978CAB	☐ Nostrum Oil & Gas Fin B vtd sr nt rule 144a 8 07/25/22	B2	J&J 25	106.00	fr 07/25/19	No	---	---	---	---	---	725	07/17/17	100.00
66978CAC	gtd sr nt rule 144a 7 02/16/25	B2	F&A 16	105.25	fr 02/16/21	No	---	---	---	---	---	400	02/08/18	99.32
669771AS	Nova Gas Transmission Ltd deb 7.875 04/01/23	A3	A&O 01	N.C.	---	No	123.66	bid	5.46	132.26	124.50	200	03/24/93	99.36
669812BO	Nova Scotia Pwr Corp deb 9.4 04/01/21	A3	A&O 01	N.C.	---	No	130.17	bid	5.86	130.31	126.46	300	03/28/91	99.90
66989HAL	☐ Novartis Cap Corp global gtd nt 1.8 02/14/20	A1	F&A 14	---	---	No	---	---	---	---	---	1000	02/14/17	99.61
66989HAD	☐ Novartis Cap Corp global gtd nt 4.4 04/24/20	A1	A&O 24	---	---	No	---	---	---	---	---	1000	03/09/10	99.24
66989HAM	global gtd nt 2.4 05/17/22	A1	M&N 17	100.00	NoChange	No	---	---	---	---	---	1000	02/14/17	99.45
66989HAE	global gtd nt 2.4 09/21/22	A1	M&S 21	---	---	No	---	---	---	---	---	1500	09/18/12	99.22
66989HAG	☐ Novartis Cap Corp global gtd nt 3.4 05/06/24	A1	M&N 06	---	---	No	---	---	---	---	---	2150	02/18/14	99.29
66989HAN	☐ Novartis Cap Corp global gtd nt 3.1 05/17/27	A1	M&N 17	100.00	NoChange	No	---	---	---	---	---	1000	02/14/17	99.11
66989HAF	global gtd nt 3.7 09/21/42	A1	M&S 21	---	---	No	---	---	---	---	---	500	09/18/12	98.33
66989HAH	☐ Novartis Cap Corp global gtd nt 4.4 05/06/44	A1	M&N 06	---	---	No	---	---	---	---	---	1850	02/18/14	99.20
66989HAJ	☐ Novartis Cap Corp global gtd sr nt 3 11/20/25	A1	M&N 20	100.00	NoChange	No	---	---	---	---	---	1750	11/17/15	99.01
66989HAK	global gtd sr nt 4 11/20/45	A1	M&N 20	100.00	NoChange	No	---	---	---	---	---	1250	11/17/15	98.03
66989GAA	☐ Novartis Secs Invnt Ltd global gtd nt 5.125 02/10/19	A1	F&A 10	---	---	No	107.76	bid	4.12	---	---	3000	02/04/09	99.82
670001AA	☐ Novartis Corp gtd sr nt rule 144a 6.25 08/15/24	B2	F&A 15	104.69	fr 08/15/19	No	---	---	---	---	---	1150	08/15/16	100.00
670001AC	Novellis Corp sr nt rule 144a 5.875 09/30/26	B2	M&N 15	102.94	fr 09/30/21	No	---	---	---	---	---	1500	09/07/16	100.00
629377BY	☐ NRG Energy Inc gtd sr nt 6.25 05/01/24	Ba3	M&N 01	103.13	fr 05/01/19	No	---	---	---	---	---	733.553	12/24/14	0.00
629377CA	gtd sr nt 7.25 05/15/26	Ba3	M&N 15	103.63	fr 05/15/21	No	---	---	---	---	---	1000	01/18/17	0.00
629377CE	☐ NRG Energy Inc gtd sr nt 5.75 01/15/28	Ba3	J&J 15	102.88	fr 01/15/23	No	---	---	---	---	---	821.038	10/02/18	0.00
629377CC	gtd sr nt 6.625 01/15/27	Ba3	J&J 15	103.31	fr 07/15/21	No	---	---	---	---	---	1248.41	03/22/17	0.00
62943WAB	☐ NRG Yield Oper LLC gtd sr nt 5.375 08/15/24	Ba2	F&A 15	102.69	fr 08/15/19	No	---	---	---	---	---	500	06/22/15	0.00
62943WAE	NRG Yield Oper LLC sr nt 5 09/15/26	Ba2	M&S 15	102.50	fr 09/15/21	No	---	---	---	---	---	349.74	05/26/17	0.00
67019EAB	NSTAR deb 4.5 11/15/19	Baa1	M&N 15	---	---	No	101.61	bid	4.30	---	---	350	11/12/09	99.17
67021CAG	Nstar Electric Co deb 2.375 10/15/22	A2	A&O 15	100.00	NoChange	No	---	---	---	---	---	400	10/09/12	99.73
67021CAL	deb 2.7 06/01/26	A2	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	05/23/16	99.65
67021CAF	Nstar Electric Co deb 5.5 03/15/40	A2	M&S 15	---	---	No	---	---	---	---	---	300	03/11/10	98.40
67021CAJ	Nstar Electric Co deb 4.4 03/01/44	A2	M&S 01	100.00	NoChange	No	---	---	---	---	---	300	03/04/14	99.31
67021CAM	global sr deb 3.2 05/15/27	A2	M&N 15	100.00	NoChange	No	---	---	---	---	---	700	05/10/17	99.92
67021CAK	sr nt 3.25 11/15/25	A2	M&N 15	100.00	NoChange	No	---	---	---	---	---	250	11/13/15	99.52
67020YAP	Nuance Communications Inc sr nt 6 07/01/24	Baa3	J&J 01	104.50	fr 07/01/19	No	---	---	---	---	---	300	06/14/17	0.00
67020YAQ	sr nt 5.625 12/15/26	Ba3	J&D 15	102.81	fr 12/15/21	No	---	---	---	---	---	500	12/22/17	0.00
67020YAD	sr nt rule 144a 5.375 08/15/20	Ba3	F&A 15	100.00	fr 08/15/19	No	---	---	---	---	---	300	08/09/12	100.00
670346AP	Nucor Corp global nt 3.95 05/01/28	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	500	04/23/18	99.85
670346AQ	global nt 4.4 05/01/48	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	500	04/23/18	99.29
67052NAA	☐ Nufarm Australia Ltd/ Nufarm Amers Inc gtd sr nt rule 144a 5.75 04/30/26	B1	A&O 30	102.88	fr 04/30/21	No	---	---	---	---	---	475	04/19/18	100.00
67054LAC	Numericable Group SA sr secd nt rule 144a 6.25 05/15/24	B2	F&A 15	103.13	fr 05/15/19	No	---	---	---	---	---	1375	04/23/14	100.00
67054KAA	Numericable SFR SA sr secd nt rule 144a 7.375 05/01/26	B2	M&N 01	103.69	fr 05/01/21	No	---	---	---	---	---	5190	04/06/16	100.00
67059T20	☐ Nustar Logistics LP global gtd sub nt fixed/fltg rt 9.17031 01/15/43	B1	J.A.J&O 15	100.00	NoChange	No	---	---	---	---	---	402.5	01/14/13	100.00
67059TAB	☐ Nustar Logistics LP gtd sr nt 4.8 09/01/20	Ba2	M&S 01	---	---	No	---	---	---	---	---	450	08/09/10	99.81
67059TAD	☐ Nustar Logistics LP gtd sr nt 6.75 02/01/21	Ba2	F&A 01	---	---	No	---	---	---	---	---	300	08/14/13	100.00
67059TAC	☐ Nustar Logistics LP gtd sr nt 4.75 02/01/22	Ba2	F&A 01	100.00	NoChange	No	---	---	---	---	---	250	01/30/12	99.76
67059TAE	☐ Nustar Logistics LP gtd sr nt 5.625 04/28/27	Ba2	A&O 28	100.00	NoChange	No	---	---	---	---	---	550	04/20/17	100.00
67077MAH	Nutrien Ltd sr nt 6.75 01/15/19	Baa2	J&J 15	---	---	No	---	---	---	---	---	459.933	03/12/18	0.00
67077MAA	sr nt 6.5 05/15/19	Baa2	M&N 15	---	---	No	---	---	---	---	---	455.26	03/12/18	0.00
67077MAB	sr nt 4.875 03/30/20	Baa2	M&S 30	---	---	No	---	---	---	---	---	460.905	03/12/18	0.00
67077MAJ	sr nt													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
62947QAX	144 NXP BV / NXP Fdg LLC gtd sr nt rule 144a 5.35 03/01/26 ...	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	500	12/03/18	100.00	
62947QAY	144a 5.55 12/01/28	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	500	12/03/18	99.76	
62947QAS	NXP BV / NXP Fdg LLC sr nt rule 144a 4.125 06/15/20	Baa3	J&D 15	---	-	No	---	---	---	---	600	06/02/15	100.00	
62947QAT	sr nt rule 144a 4.625 06/15/22	Baa3	J&D 15	---	-	No	---	---	---	---	400	06/02/15	100.00	
62947QAW	sr nt rule 144a 3.875 09/01/22	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	1000	08/08/16	100.00	
62947QAU	sr nt rule 144a 4.125 06/01/21	Baa3	J&D 01	---	-	No	---	---	---	---	1350	05/18/16	100.00	
62947QAV	sr nt rule 144a 4.625 06/01/23	Baa3	J&D 01	---	-	No	---	---	---	---	900	05/18/16	100.00	
67103HAG	O Reilly Automotive Inc global sr nt 4.35 06/01/28	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/10/18	99.73	
67110MAA	O1 Pplys Ltd sr nt rule 144a 8.25 09/27/21	B3	M&S 27	N.C.	-	No	---	---	---	---	350	09/20/16	98.99	
674215AK	144 Oasis Pete Inc gtd sr nt rule 144a 6.25 05/01/26	B3	M&N 01	103.13	fr 05/01/21	No	---	---	---	---	400	04/30/18	100.00	
674599CN	Occidental Pete Corp global sr nt 4.2 03/15/48	A3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	02/28/18	99.27	
675232AA	Oceaneering Intl Inc sr nt 4.65 11/15/24	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/18/14	99.61	
67091GAA	OCI N V sr secd nt rule 144a 6.625 04/15/23	B1	A&O 15	103.31	fr 04/15/20	No	---	---	---	---	650	04/17/18	100.00	
67576LAE	144a 8.375 11/15/22	Caa2	M&N 15	104.19	fr 11/15/19	No	---	---	---	---	346.878	11/01/16	0.00	
675758AH	144 Odebrecht Fin Ltd gtd nt rule 144a 5.125 06/26/22	C	J&D 26	---	-	No	---	---	---	---	143.02	06/21/12	99.42	
675758AG	gtd nt rule 144a 6.04/05/23	C	A&O 05	---	-	No	---	---	---	---	101.58	03/25/11	100.00	
675758AL	Odebrecht Fin Ltd gtd nt rule 144a 4.375 04/25/25	C	A&O 25	N.C.	-	No	---	---	---	---	518.6	04/17/13	98.85	
675758AM	gtd nt rule 144a 5.25 06/27/29	C	J&D 27	---	-	No	---	---	---	---	500	06/19/14	100.00	
675758AJ	144 Odebrecht Fin Ltd gtd nt rule 144a 7.125 06/26/42	C	J&D 26	100.00	NoChange	No	---	---	---	---	400	06/21/12	98.48	
675758AC	gtd sr nt rule 144a 7.04/21/20	C	A&O 21	100.00	fr 04/21/19	No	96.25	bid	7.50	---	72.729	10/14/09	98.18	
675758AF	Odebrecht Fin Ltd perp global nt rule 144a 7.5 12/30/99	C	M,J,S&D 14	100.00	fr 09/14/19	No	---	---	---	---	750	09/07/10	100.00	
676167BV	266 Oesterreichische Kontrollbank A G global gtd	Aa1	M&S 13	N.C.	-	No	---	---	---	---	1500	03/06/18	100.00	
676167BX	global gtd nt 3.125 11/07/23	Aa1	M&N 07	N.C.	-	No	---	---	---	---	1000	10/30/18	99.79	
677050AK	Oglethorpe Pwr Corp 1st mtg bd 4.55 06/01/44	Baa1	J&D 01	---	-	No	---	---	---	---	250	06/09/14	99.37	
677050AL	1st mtg bd 4.25 04/01/46	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	250	04/15/16	98.37	
677050AC	1st mtg bd ser 2007 rule 144a 6.191 01/01/31	Baa1	J&J 01	---	-	Yes	102.64	bid	5.99	---	500	09/25/07	100.00	
677050AE	1st mtg bd ser 2009 a 6.1 03/15/19	Baa1	M&S 15	---	-	No	110.95	bid	4.67	---	350	06/12/09	0.00	
677050AG	1st mtg bd ser 2009 b 5.95 11/01/39	Baa1	M&N 01	---	-	No	---	---	---	---	392.5	12/29/09	0.00	
677052AA	1st mtg bd ser 2010 a 5.375 11/01/40	Baa1	M&N 01	---	-	No	---	---	---	---	450	11/04/10	99.75	
677050AH	1st mtg bd ser 2011 a 5.25 09/01/50	Baa1	M&S 01	---	-	No	---	---	---	---	300	08/16/11	99.80	
677050AJ	1st mtg bd ser 2012 a 4.2 12/01/42	Baa1	J&D 01	---	-	No	---	---	---	---	250	11/27/12	99.42	
677050AM	1st mtg bd ser 2018a rule 144a 5.05 10/01/48	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	500	10/24/18	99.30	
677347CE	Ohio Edison Co sr nt 6.875 07/15/36	Baa1	J&J 15	---	-	No	112.46	bid	6.03	---	350	06/21/08	99.63	
677347CF	1st mtg bd ser 2008 8.25 10/15/38	A2	A&O 15	---	-	No	126.63	bid	6.47	---	275	10/15/08	97.30	
67740QAF	Ohio Natl Finl Svcs sr nt rule 144a 6.375 04/30/20	Baa2	A&O 30	---	-	No	---	---	---	---	300	04/20/10	99.47	
67740QAG	sr nt rule 144a 6.625 05/01/31	Baa2	M&N 01	---	-	No	---	---	---	---	250	04/19/11	99.69	
677412AD	Ohio Natl Life Ins Co surplus nt rule 144a 8.5 05/15/26	Baa1	M&N 15	N.C.	-	No	119.29	bid	6.68	124.47	120.39	50	05/21/96	100.00
677415CO	Ohio Pwr Co global sr nt ser n 4.15 04/01/48	A2	A&O 01	100.00	NoChange	No	---	---	---	---	400	03/20/18	99.27	
678858BK	Oklahoma Gas & Elec Co global sr nt 8.25 01/15/19	A2	J&J 15	---	-	No	123.15	bid	5.12	---	250	12/08/08	99.98	
678858BT	Oklahoma Gas & Elec Co global sr nt 3.8 08/15/28	A2	F&A 15	100.00	NoChange	No	---	---	---	---	400	08/14/18	99.81	
678858BL	global sr nt 5.85 06/01/40	A2	J&D 01	---	-	No	---	---	---	---	250	06/03/10	99.36	
678858BR	global sr nt 4.15 04/01/47	A2	A&O 01	100.00	NoChange	No	---	---	---	---	300	03/28/17	99.93	
678858BS	global sr nt 3.85 08/15/47	A2	F&A 15	100.00	NoChange	No	---	---	---	---	300	08/08/17	99.68	
678858AZ	Oklahoma Gas & Elec Co sr nt 6.65 07/15/27	A2	J&J 15	---	-	No	90.86	bid	7.51	113.90	109.86	125	07/15/97	100.00
678858BC	sr nt 6.5 04/15/28	A2r	A&O 15	---	-	No	98.04	bid	6.67	113.80	109.59	100	04/13/98	98.43
678858BF	sr nt 5.75 01/15/36	A2	J&J 15	---	-	No	102.03	bid	5.62	---	110	01/04/06	99.59	
678858BH	sr nt 6.45 02/01/38	A2	F&A 01	---	-	No	110.36	bid	5.78	---	200	01/28/08	99.46	
678858BM	Oklahoma Gas & Elec Co sr nt 5.25 05/15/41	A2	M&N 15	100.00	NoChange	No	---	---	---	---	250	05/24/11	99.39	
678858BN	sr nt 3.9 05/01/43	A2	M&N 01	100.00	NoChange	No	---	---	---	---	250	05/08/13	99.97	
678858BP	sr nt 4.55 03/15/44	A2	M&S 15	100.00	NoChange	No	---	---	---	---	250	03/18/14	99.68	
678858BQ	sr nt 4 12/15/44	A2	J&D 15	100.00	NoChange	No	---	---	---	---	250	12/08/14	98.21	
679574AG	Old Dominion Elec Coop bd ser b 6.21 12/01/28	A2	J&D 01	---	-	Yes	94.95	bid	6.64	110.09	105.85	125	12/12/02	100.00
679574AH	secd bd 2003 ser a 5.676 12/01/28	A2	J&D 01	---	-	Yes	88.85	bid	6.63	113.05	108.47	104.162	07/23/03	100.00
680665AK	Olin Corp sr nt 5 02/01/30	Baa1	F&A 01	102.50	fr 02/01/24	No	---	---	---	---	550	01/16/18	100.00	
67110KAA	OM Asset Management PLC global sr nt 4.8 07/27/26	Baa2	J&J 27	---	-	No	---	---	---	---	275	07/20/16	99.82	
67110K10	nt 5.125 08/01/31	Baa2	J,A,J&O 27	100.00	NoChange	No	---	---	---	---	125	07/27/16	100.00	
682051AC	Oman Sultanate sr nt rule 144a 4.75 06/15/26	Baa3	J&D 15	N.C.	-	No	---	---	---	---	1500	06/08/16	99.83	
682051AB	sr nt rule 144a 3.625 06/15/21	Baa3	J&D 15	N.C.	-	No	---	---	---	---	1000	06/08/16	99.89	
681936BJ	144 Omega Healthcare Invs global gtd sr nt 4.375 08/01/23	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	700	06/30/16	99.74	
681936BK	global gtd sr nt 4.75 01/15/28	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	550	03/28/17	98.98	
681936BF	144 Omega Healthcare Invs gtd sr nt 4.5 04/01/27	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	700	11/16/15	0.00	
681936BB	sr nt 4.95 04/01/24	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	399.5	08/26/14	0.00	
681936BD	144 Omega Healthcare Invs Inc gtd sr nt 4.5 01/15/25	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	400	06/17/15	0.00	
681936BH	gtd sr nt 5.25 01/15/26	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	600	12/08/15	0.00	
68217JAA	Omgrid Fdg Ltd gtd nt rule 144a 5.196 05/16/27	Baa3	M&N 16	N.C.	-	No	---	---	---	---	500	05/09/17	100.00	
681919AY	Omnicom Group Inc global sr nt 6.25 07/15/19	Baa1	J&J 15	---	-	No	110.88	bid	4.86	---	500	06/24/09	99.33	
681919AZ	global sr nt 3.625 05/01/22	Baa1	M&N 01	---	-	No	---	---	---	---	1250	04/18/12	99.57	
681919BA	Omnicom Group Inc global sr nt 3.65 11/01/24	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	750	10/22/14	99.68	
68217FAA	144 Omnicom Group Inc / Omnicom Cap Inc / Omnicom Fin Inc global gtd sr	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	1400	03/28/16	99.91	
682134AC	nt 3.6 04/15/26	Baa1	F&A 15	---	-	No	---	---	---	---	1000	08/02/10	99.65	
68233DAR	Oncor Elec Delivery Co deb 7 09/01/22	A2	M&S 01	---	-	No	118.15	bid	5.11	118.90	113.64	481.672	01/27/03	0.00
68233DAT	sr secd nt 7 05/01/32	A2	M&N 01	---	-	No	116.37	bid	5.80	120.68	115.91	500	01/27/03	0.00
68233DAP	sr secd nt 7.25 01/15/33	A2	J&J 15	---	-	No	116.89	bid	6.01	123.22	119.37	350	09/22/03	0.00
68233JAX	Oncor Elec Delivery Co LLC sr secd nt 2.15 06/01/19	A2	J&D 01	100.00	NoChange	No	---	---	---	---	250	11/20/14	0.00	
68233JAM	sr secd nt 5.75 09/30/20	A2	M&S 30	---	-	No	---	---	---	---	126.278	04/25/11	0.00	
68233JAR	sr secd nt 4.1 06/01/22	A2	J&D 01	100.00	NoChange	No	---	---	---	---	399.945	07/26/12	0.00	
68233JAF	sr secd nt 7.5 09/01/38	A2	M&S 01	---	-	No	122.50	bid	6.04	---	300	04/17/09	0.00	
68233JAH	sr secd nt 5.25 09/30/40	A2	M&S 30	---	-	No	---	---	---	---	472	04/25/11	0.00	
68233JAT	sr secd nt 4.55 12/01/41	A2	J&D 01	100.00	NoChange	No	---	---	---	---	400	07/26/12	0.00	
68233JAS														

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
682680AU	ONEOK Inc global gtd sr nt 4.55 07/15/28	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	800	06/19/18	99.73	
682680AT	ONEOK Inc global gtd sr nt 4.95 07/13/47	Baa3	J&J 13	100.00	NoChange	No	---	---	---	---	700	07/10/17	98.75	
682680AV	ONEOK Inc global gtd sr nt 5.2 07/15/48	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	450	06/19/18	99.55	
682680AQ	ONEOK Inc global nt 4.25 02/01/22	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	547.397	01/23/12	99.95	
682680AR	ONEOK Inc global sr nt 7.5 09/01/23	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	500	08/18/15	98.52	
682680AN	nt 06/15/35	Baa3	J&D 15	---	No	No	97.71	bid	6.16	104.47	100.17	400	06/14/05	99.75
682680AT	Oneok Partners L P global gtd sr nt 3.8 03/15/20	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	300	03/17/15	99.98	
682680AJ	Oneok Partners L P global gtd sr nt 3.375 10/01/22	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	900	09/10/12	99.58	
682680AL	global gtd sr nt 5.09/15/23	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	425	09/09/13	99.96	
682680AP	Oneok Partners L P global gtd sr nt 4.9 03/15/25	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/17/15	99.79	
682680AG	global gtd sr nt 6.125 02/01/41	Baa3	F&A 01	100.00	NoChange	No	---	---	---	---	650	01/21/11	99.36	
682680AN	Oneok Partners L P global gtd sr nt 6.2 09/15/43	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	400	09/09/13	99.57	
682680AJ	Oneok Partners L P gtd sr nt 8.625 03/01/19	Baa3	M&S 01	---	No	No	122.79	bid	5.53	---	500	02/26/09	99.67	
682680AC	gtd sr nt 6.65 10/01/36	Baa3	A&O 01	---	No	No	106.81	bid	6.19	---	600	09/20/06	99.57	
682680AD	Oneok Partners L P gtd sr nt 6.85 10/15/37	Baa3	A&O 15	---	No	No	106.37	bid	6.42	---	600	09/25/07	99.69	
68323AEP	Ontario Prov Cda cad\$ mtn sr nt fltgr nt 1.584 06/27/22	Aa3	M,J,S&D 27	N.C.	No	No	---	---	---	---	200	06/22/17	100.00	
68323ADY	global sr bd 1.25 06/17/19	Aa3	J&D 17	N.C.	No	No	---	---	---	---	1750	06/08/16	99.77	
68323AZL	global sr bd 2.25 05/18/22	Aa3	M&N 18	N.C.	No	No	---	---	---	---	2000	05/11/17	99.86	
68327LAA	Ontario Teachers Cadillac Fairview Ppty Tr sr nt rule 144a 3.125 03/20/22	A1	M&S 20	N.C.	No	No	---	---	---	---	500	03/13/17	99.98	
68327LAB	sr nt rule 144a 3.875 03/20/27	A1	M&S 20	N.C.	No	No	---	---	---	---	500	03/13/17	99.70	
68329AAA	Ontario Teachers Fin Tr sr nt rule 144a 2.125 09/19/22	Aa1	M&S 19	N.C.	No	No	---	---	---	---	1750	09/12/17	99.77	
68347TAF	Opal Acquisition Inc gtd sr sec 1st lien nt rule 144a 7.5 07/01/24	B2	J&J 01	N.C.	No	No	---	---	---	---	200	06/26/17	0.00	
68347TAH	gtd sr sec 2nd lien nt rule 144a 10 10/01/24	Caa3	A&O 01	---	No	No	---	---	---	---	410	06/26/17	0.00	
68347TAA	sr nt rule 144a 8.875 12/15/21	Caa3	J&D 15	100.00	fr 12/15/19	No	---	---	---	---	5.8	12/10/13	100.00	
68403UAA	Optimas OE Solutions Hldg LLC/Optimas OE Solutions Inc sr sec 2nd rule 144a 8.625 06/01/21	Caa1	J&D 01	102.16	fr 06/01/19	No	---	---	---	---	225	04/24/15	100.00	
68389XAQ	Oracle Corp global nt 2.375 01/15/19	A1	J&J 15	---	No	No	---	---	---	---	1500	07/09/13	99.65	
68389XAG	global nt 5 07/08/19	A1	J&J 08	---	No	No	106.36	bid	4.20	---	1750	06/30/09	99.63	
68389XAX	global nt 2.25 10/08/19	A1	A&O 08	---	No	No	---	---	---	---	2000	06/30/14	99.89	
68389XBA	global nt 2.8 07/08/21	A1	J&J 08	---	No	No	---	---	---	---	1500	06/30/14	99.86	
68389XBB	global nt 2.5 05/15/22	A1	M&N 15	100.00	NoChange	No	---	---	---	---	2500	04/29/15	99.65	
68389XAP	global nt 2.5 10/15/22	A1	A&O 15	---	No	No	---	---	---	---	2500	10/18/12	99.88	
68389XBR	global nt 2.625 02/15/23	A1	F&A 15	100.00	NoChange	No	---	---	---	---	1250	11/07/17	99.93	
68389XAS	global nt 3.625 07/15/23	A1	J&J 15	---	No	No	---	---	---	---	1000	07/09/13	99.10	
68389XAU	global nt 3.4 07/08/24	A1	J&J 08	100.00	NoChange	No	---	---	---	---	2000	06/30/14	99.77	
68389XBS	global nt 2.95 11/15/24	A1	M&N 15	100.00	NoChange	No	---	---	---	---	2000	11/07/17	99.84	
68389XBC	global nt 2.95 05/15/25	A1	M&N 15	100.00	NoChange	No	---	---	---	---	2500	04/28/15	99.54	
68389XBN	global nt 3.25 11/15/27	A1	M&N 15	100.00	NoChange	No	---	---	---	---	2750	11/07/17	99.89	
68389XBD	global nt 3.25 05/15/30	A1	M&N 15	100.00	NoChange	No	---	---	---	---	500	04/28/15	99.33	
68389XAV	global nt 4.3 07/08/34	A1	J&J 08	100.00	NoChange	No	---	---	---	---	1750	06/30/14	99.96	
68389XBE	global nt 3.9 05/15/35	A1	M&N 15	100.00	NoChange	No	---	---	---	---	1250	04/28/15	99.33	
68389XBP	global nt 3.8 11/15/37	A1	M&N 15	100.00	NoChange	No	---	---	---	---	1750	11/07/17	99.62	
68389XAH	global nt 6.125 07/08/39	A1	J&J 08	---	No	No	109.76	bid	5.53	---	1250	06/30/09	99.33	
68389XAW	global nt 4.5 07/08/44	A1	J&J 08	100.00	NoChange	No	---	---	---	---	1000	06/30/14	99.95	
68389XBF	global nt 4.125 05/15/45	A1	M&N 15	100.00	NoChange	No	---	---	---	---	2000	04/28/15	99.55	
68389XBQ	global nt 4 11/15/47	A1	M&N 15	100.00	NoChange	No	---	---	---	---	2250	11/07/17	99.53	
68389XBG	global nt 4.375 05/15/55	A1	M&N 15	100.00	NoChange	No	---	---	---	---	1250	04/28/15	99.55	
68389XAR	global nt fltgr nt 2.91919 01/15/19	A1	J,A,J&O 15	N.C.	No	No	---	---	---	---	500	07/09/13	100.00	
68389XAY	global nt fltgr nt 2.91806 10/08/19	A1	J,A,J&O 08	N.C.	No	No	---	---	---	---	750	06/30/14	99.00	
68389XBK	global sr nt 1.9 09/15/21	A1	M&S 15	100.00	NoChange	No	---	---	---	---	4250	06/29/16	99.83	
68389XBL	global sr nt 2.4 09/15/23	A1	M&S 15	100.00	NoChange	No	---	---	---	---	2500	06/29/16	99.98	
68389XBM	global sr nt 2.65 07/15/26	A1	J&J 15	100.00	NoChange	No	---	---	---	---	3000	06/29/16	99.62	
68389XBH	global sr nt 3.85 07/15/36	A1	J&J 15	100.00	NoChange	No	---	---	---	---	1250	06/29/16	99.98	
68389XBJ	global sr nt 4 07/15/46	A1	J&J 15	100.00	NoChange	No	---	---	---	---	3000	06/29/16	99.98	
68389XAE	nt 6.5 04/15/38	A1	A&O 15	---	No	No	114.57	bid	5.58	---	1250	04/02/08	99.83	
68389XAM	nt 5.375 07/15/40	A1	J&J 15	---	No	No	---	---	---	---	2240.435	10/27/11	0.00	
684065BF	Orange & Rockland Utils Inc deb ser 2009a rule 144a 4.96 12/01/19	Baa1	J&D 01	N.C.	No	No	---	---	---	---	60	12/09/09	100.00	
684065BH	deb ser 2010 b rule 144a 5.5 08/15/40	Baa1	F&A 15	---	No	No	---	---	---	---	115	08/09/10	99.81	
684065AT	Orange & Rockland Utils Inc deb ser f 6.5 12/01/27	Baa1	J&D 01	N.C.	No	No	87.21	bid	7.70	119.53	115.03	80	01/22/98	0.00
684065BJ	Orange & Rockland Utils Inc sr nt rule 144a 4.95 07/01/45	Baa1	J&J 01	100.00	NoChange	No	---	---	---	---	120	06/15/15	99.39	
68620YAA	Origin Energy Fin Ltd gtd sr nt rule 144a 5.45 10/14/21	Baa3	A&O 14	---	No	No	---	---	---	---	500	10/06/11	99.69	
688239AE	Oshkosh Corp gtd sr nt 5.375 03/01/25	Ba1	M&S 01	102.69	fr 03/01/20	No	---	---	---	---	250	05/26/15	0.00	
688239AF	Oshkosh Truck Corp global sr nt 4.6 05/15/28	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	300	05/03/18	99.65	
690732AE	Owens & Minor Inc global gtd sr nt 4.375 12/15/24	B1	J&D 15	100.00	NoChange	No	---	---	---	---	275	09/11/14	99.62	
690732AD	global gtd sr nt 3.875 09/15/21	B1	M&S 15	---	No	No	---	---	---	---	275	09/11/14	99.54	
690742AH	Owens Corning New global gtd sr nt 4.4 01/30/48	Ba1	J&J 30	100.00	NoChange	No	---	---	---	---	400	01/23/18	98.54	
69145LAA	Oxford Fin LLC / Oxford Fin Co-Issuer II Inc sr nt rule 144a 6.375 12/15/22	Ba3	J&D 15	103.19	fr 12/15/19	No	---	---	---	---	300	12/05/17	100.00	
692733AA	Oztel Hldgs SPC Ltd gtd sr sec 2nd rule 144a 5.625 10/24/23	Baa3	A&O 24	N.C.	No	No	---	---	---	---	600	04/17/18	98.84	
692733AB	gtd sr sec 2nd rule 144a 6.625 04/24/28	Baa3	A&O 24	N.C.	No	No	---	---	---	---	900	04/17/18	98.21	
694032AT	Pacific Bell deb 7.125 03/15/26	Baa2	M&S 15	N.C.	No	No	111.05	bid	6.11	118.75	114.61	279.817	03/09/93	98.11
694183AA	Pacific Drilling First Lien Escrow Issuer Ltd gtd nt rule 144a 8.375 10/01/23	Caa1	A&O 01	104.19	fr 10/01/20	No	---	---	---	---	750	09/12/18	100.00	
69419WAA	Pacific Drilling Second Lien Escrow Issuer Ltd gtd sr sec 2nd lien pik nt rule 144a 12 04/01/24	Caa3	A&O 01	112.00	fr 04/01/20	No	---	---	---	---	250	09/12/18	100.00	
694308GE	Pacific Gas & Elec Co 1st mtg bd 6.05 03/01/34	Baa2	M&S 01	---	No	No	108.29	bid	5.48	108.42	104.66	3000	03/18/04	99.51
694308GH	Pacific Gas & Elec Co 1st mtg bd ambac ins 6.05 03/01/34	Baa2	M&S 01	N.C.	No	No	108.93	bid	5.44	---	5	03/18/04	99.51	
694308HM	Pacific Gas & Elec Co global sr nt 3.5 06/15/25	Baa2	J&D 12	100.00	NoChange	No	---	---	---	---	600	06/09/15	99.36	
694308HS	global sr nt 3.3 03/15/27	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	400	03/07/17	99.64	
694308HR	global sr nt 4 12/01/46	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	600	11/28/16	98.16	
694308HL	global sr nt 4.3 03/15/45	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	600	11/03/14	98.85	
694308HN	global sr nt 4.25 03/15/46	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	450	11/02/15	98.13	
694308HZ	global sr nt rule 144a 4.25 08/01/23	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	500	08/02/18	99.77	
694308JA	global sr nt rule 144a 4.65 08/01/28	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---				

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
694308HP	Pacific Gas & Elec Co sr nt 2.95 03/01/26	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	600	02/23/16	99.73	
694308HW	sr nt 3.3 12/01/27	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	1129.736	04/13/18	0.00	
694308GJ	sr nt 5.8 03/01/37	Baa2	M&S 01	---	---	No	104.83	bid	5.49	---	950	03/08/07	99.45	
694308GM	sr nt 6.35 02/15/38	Baa2	F&A 15	---	---	No	111.87	bid	5.60	---	400	02/26/08	99.86	
694308GQ	Pacific Gas & Elec Co sr nt 6.25 03/01/39	Baa2	M&S 01	---	---	No	110.73	bid	5.58	---	550	03/03/09	98.76	
694308GS	sr nt 5.4 01/15/40	Baa2	J&J 15	---	---	No	98.99	bid	5.46	---	800	11/10/09	98.58	
694308GY	Pacific Gas & Elec Co sr nt 4.5 12/15/41	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	250	11/28/11	99.66	
694308GZ	Pacific Gas & Elec Co sr nt 4.45 04/15/42	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	400	04/11/12	99.49	
694308HA	sr nt 3.75 08/15/42	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	350	08/13/12	99.91	
694308HD	Pacific Gas & Elec Co sr nt 4.6 06/15/43	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	375	06/12/13	99.92	
694308HF	sr nt 5.125 11/15/43	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/06/13	99.85	
694308HH	sr nt 4.75 02/15/44	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	675	02/18/14	99.57	
694308HY	sr nt 3.95 12/01/47	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	849.8	04/13/18	0.00	
694308HV	sr nt rule 144a 3.3 12/01/27	A3	J&D 01	100.00	NoChange	No	---	---	---	---	20.264	11/27/17	99.70	
694308HX	sr nt rule 144a 3.95 12/01/47	A3	J&D 01	100.00	NoChange	No	---	---	---	---	0.2	11/27/17	99.56	
695114BT	PacifiCorp 1st mtg bd 7.7 11/15/31	A1	M&N 15	---	---	No	131.20	bid	5.43	137.10	131.64	300	11/16/01	99.71
695114BX	1st mtg bd 5.9 08/15/34	A1	F&A 15	---	---	No	106.25	bid	5.48	108.67	103.90	200	08/19/04	99.64
695114CK	1st mtg bd 5.5 01/15/19	A1	J&J 15	---	---	No	109.64	bid	4.24	---	---	350	01/05/09	99.34
695114CM	PacifiCorp 1st mtg bd 3.85 06/15/21	A1	J&D 15	100.00	NoChange	No	---	---	---	---	400	05/09/11	99.81	
695114CP	PacifiCorp 1st mtg bd 2.95 02/01/22	A1	F&A 01	100.00	NoChange	No	---	---	---	---	450	01/03/12	99.91	
695114CQ	1st mtg bd 2.95 06/01/23	A1	J&D 01	100.00	NoChange	No	---	---	---	---	300	06/03/13	99.70	
695114CR	☐ ☐☐ PacifiCorp 1st mtg bd 3.6 04/01/24	A1	A&O 01	100.00	NoChange	No	---	---	---	---	425	03/10/14	99.94	
695114BZ	PacifiCorp 1st mtg bd 5.25 06/15/35	A1	J&D 15	---	---	No	100.73	bid	5.20	99.66	95.26	300	06/08/05	99.64
695114BC	PacifiCorp 1st mtg bd 6.1 08/01/36	A1	F&A 01	---	---	No	110.84	bid	5.40	---	---	343.3	05/02/07	0.00
695114CD	PacifiCorp 1st mtg bd 5.75 04/01/37	A1	A&O 01	---	---	No	107.03	bid	5.31	---	---	600	03/09/07	100.00
695114CG	PacifiCorp 1st mtg bd 6.25 10/15/37	A1	A&O 15	---	---	No	112.36	bid	5.47	---	---	600	09/28/07	99.88
695114CJ	PacifiCorp 1st mtg bd 6.35 07/15/38	A1	J&J 15	---	---	No	113.13	bid	5.53	---	---	300	07/14/08	99.44
695114CL	1st mtg bd 6.01/15/39	A1	J&J 15	---	---	No	110.20	bid	5.38	---	---	650	01/05/09	99.05
695114CN	1st mtg bd 4.1 02/01/42	A1	F&A 01	100.00	NoChange	No	---	---	---	---	300	01/03/12	99.67	
695114CT	1st mtg bd 4.125 01/15/49	A1	J&J 15	100.00	NoChange	No	---	---	---	---	600	07/10/18	99.78	
695114CS	1st mtg bd 3.35 07/01/25	A1	J&J 01	100.00	NoChange	No	---	---	---	---	250	06/16/15	99.87	
695114BR	☐☐☐ PacifiCorp sec'd mtn ser e embac ins 8.05 09/01/22	A1	M&S 01	N.C.	---	No	127.03	bid	5.23	132.12	127.86	0.001	09/11/92	100.00
695114BS	sec'd mtn ser e embac ins 8.07 09/09/22	A1	M&S 01	N.C.	---	No	126.99	bid	5.25	132.40	128.11	0.001	09/01/92	100.00
698146AA	Panama Canal Ry Co sr sec'd nt rule 144a 7 11/01/26	Ba1	M&N 01	---	---	Yes	90.56	bid	7.93	---	---	65.6	10/29/07	100.00
698299BH	Panama Rep global bd 4.5 04/16/50	Baa2	A&O 16	100.00	NoChange	Yes	---	---	---	---	---	1750	04/09/18	99.57
698900AG	Pancanadian Energy Corp bd 7.2 11/01/31	Ba1	M&N 01	---	---	No	114.84	bid	6.07	124.41	119.50	350	10/31/01	99.87
698455AC	Panhandle Eastn Pipe Line Co LP sr nt 8.125 06/01/19	Baa3	J&D 01	---	---	No	118.26	bid	5.68	---	---	150	05/21/09	100.00
698525AA	Panoche Energy Ctr LLC sr sec'd bd rule 144a 6.885 07/31/29	Baa3	F&A 31	---	---	Yes	100.10	bid	6.88	---	---	229.046	01/24/08	100.00
69889MAA	Par Pete LLC / Par Pete Fin Corp sr sec'd nt rule 144a 7.75 12/15/25	B1	J&D 15	105.81	fr	12/15/20	No	---	---	---	---	300	12/12/17	99.27
70014LAC	☐☐ Park Aerospace Hldgs Ltd gtd sr nt rule 144a 4.5 03/15/23	Ba2	M&S 15	100.00	NoChange	No	---	---	---	---	---	950	09/14/17	100.00
70014LAD	Park Aerospace Hldgs Ltd sr nt rule 144a 3.625 03/15/21	Ba2	M&S 15	100.00	NoChange	No	---	---	---	---	---	300	09/14/17	100.00
701081AY	☐☐☐ Parker Drilling Co gtd sr nt 7.5 08/01/20	Caa	F&A 01	100.00	fr	08/01/19	No	---	---	---	---	225	02/06/14	0.00
70137TAL	Parkland Fuel Corp sr nt rule 144a 6 04/01/26	B1	A&O 01	104.50	fr	04/01/21	No	---	---	---	---	500	03/16/18	100.00
701885AF	Parsley Energy LLC / Parsley Fin Corp global sr nt rule 144a 5.25 08/15/25	B1	F&A 15	103.94	fr	08/15/20	No	---	---	---	---	450	02/08/17	100.00
701885AH	☐☐ Parsley Energy LLC / Parsley Fin Corp gtd sr nt rule 144a 5.625 10/15/27	B1	A&O 15	102.81	fr	10/15/22	No	---	---	---	---	700	10/05/17	100.00
701885AB	Parsley Energy LLC / Parsley Fin Corp sr nt rule 144a 6.25 06/01/24	B1	J&D 01	104.69	fr	06/01/19	No	---	---	---	---	400	05/24/16	100.00
701885AD	sr nt rule 144a 5.375 01/15/25	B1	J&J 15	104.03	fr	01/15/19	No	---	---	---	---	650	12/06/16	100.00
702150AD	☐☐ Party City Hldgs Inc gtd sr nt rule 144a 6.625 08/01/26	B1	F&A 01	103.31	fr	08/01/21	No	---	---	---	---	500	07/26/18	100.00
702150AC	Party City Hldgs Inc sr nt rule 144a 6.125 08/15/23	B1	F&A 15	101.53	fr	08/15/19	No	---	---	---	---	350	08/05/15	100.00
703481AA	☐☐ Patterson UTI Energy Inc gtd sr nt rule 144a 3.95 02/01/28	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	---	1	01/10/18	99.92
703481AB	Patterson-UTI Energy Inc sr nt 3.95 02/01/28	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	---	524	08/09/18	0.00
693304AW	PECO Energy Co global 1st & ref mtg bd 3.9 03/01/48	Aa3	M&S 01	100.00	NoChange	No	---	---	---	---	---	650	02/15/18	99.51
706451BD	☐☐☐ Pemex Proj Fdg Master Tr global gtd bd 9.5 09/15/27	Baa3	M&S 15	---	---	No	119.64	bid	7.65	---	---	225.792	01/13/06	0.00
706451BR	☐☐☐ Pemex Proj Fdg Master Tr gtd bd 6.625 06/15/38	Baa3	J&D 15	---	---	No	100.00	bid	6.63	---	---	491.175	12/18/08	0.00
706451BC	☐☐☐ Pemex Project Fdg Master Tr gtd bd 8.625 12/01/23	Baa3	J&D 01	N.C.	---	No	114.25	bid	7.10	---	---	109.738	02/10/06	0.00
706451BG	Pemex Project Fdg Master Tr gtd bd 6.625 06/15/35	Baa3	J&D 15	---	---	No	100.81	bid	6.57	---	---	2749	06/01/05	98.65
706451AX	☐☐☐ Pemex Project Fdg Master Tr putable mandatory exchangeable secs rule 144a 9.5 09/15/27	Baa3	M&S 15	---	---	No	119.64	bid	7.65	130.00	128.00	403.746	11/17/04	0.00
708160CA	Penney J C Corp Inc global sr nt 8.125 10/01/19	Caa2	A&O 01	---	---	No	---	---	---	---	---	50	09/10/14	100.00
708160CD	☐☐ Penney J C Corp Inc gtd sr sec'd 2nd priority nt rule 144a 8.625 03/15/25	Caa1	M&S 15	104.31	fr	03/15/21	No	---	---	---	---	400	03/08/18	100.00
708130AD	Penney J C Corp Inc sr nt 5.65 06/01/20	Caa2	J&D 01	N.C.	---	No	---	---	---	---	---	110.006	05/18/10	99.72
708130AC	Penney J C Corp Inc sr nt 6.375 10/15/36	Caa2	A&O 15	N.C.	---	No	86.00	bid	7.41	---	---	388	04/24/07	98.69
708160CB	sr sec'd nt rule 144a 5.875 07/01/23	B1	J&J 01	102.94	fr	07/01/19	No	---	---	---	---	500	06/09/16	100.00
708160BE	Penney J C Inc deb 7.125 11/15/23	Caa2	M&N 15	N.C.	---	No	90.50	bid	8.19	112.75	109.88	9.075	11/16/93	99.81
708160BK	deb 6.9 08/15/26	Caa2	F&A 15	N.C.	---	No	85.63	bid	8.36	107.50	106.00	2.2	08/14/96	100.00
708160BS	deb 7.4 04/01/37	Caa2	A&O 01	---	---	No	95.00	bid	7.78	111.13	107.50	3.13	04/09/97	99.92
708160BL	deb 7.625 03/01/97	Caa2	M&S 01	---	---	No	80.75	bid	8.68	105.25	102.75	500	02/20/97	100.00
709026AB	Pennsylvania Natl Mut Cas Ins Co surplus nt rule 144a 9.5 04/30/34	Ba1	A&O 30	---	---	No	118.24	bid	8.02	114.92	111.06	50	04/22/04	100.00
70959WAH	☐☐☐ Penske Automotive Group Inc gtd sr sub nt 3.75 08/15/20	Ba3	F&A 15	---	---	No	---	---	---	---	---	300	08/01/17	100.00
70959WAE	☐☐☐ Penske Automotive Group Inc gtd sr sub nt 5.75 10/01/22	Ba3	A&O 01	100.96	fr	10/01/19	No	---	---	---	---	550	05/21/13	0.00
70959WAF	☐☐☐ Penske Automotive Group Inc gtd sr sub nt 5.375 12/01/24	Ba3	J&D 01	102.69	fr	12/01/19	No	---	---	---	---	300	11/18/14	100.00
70959WAG	Penske Automotive Group Inc sr sub nt 5.5 05/25/26	Ba3	M&N 25	102.75	fr	05/25/21	No	---	---	---	---	500	05/11/16	100.00
709599BC	Penske Truck Leasing Co L P / PII Fin Corp sr nt rule 144a 4.125 08/01/23	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	---	500	06/26/18	99.99
709599BB	sr nt rule 144a 3.9 02/01/24	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	---	450	05/07/18	99.80
709599AZ	sr nt rule 144a 3.95 03/10/25	Baa2	M&S 10	100.00	NoChange	No	---	---	---	---	---	700	03/05/18	99.61
709629AN	☐☐☐ Pentair Fin SA global gtd sr nt													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
713448CP	PepsiCo Inc eur\$ global sr nt 2.625 04/28/26	A1	Apr 28	100.00	NoChange	No	---	---	---	---	500	04/23/14	99.43	
713448DH	eur\$ sr nt 0.875 07/18/28	A1	Jul 18	100.00	NoChange	No	---	---	---	---	750	07/11/16	99.66	
713448CD	gbp\$ global sr nt 2.5 11/01/22	A1	M&N 01	---	---	No	---	---	---	---	500	10/23/12	99.62	
713448CK	PepsiCo Inc global sr nt 2.25 01/07/19	A1	J&J 07	100.00	NoChange	No	---	---	---	---	850	07/25/13	99.89	
713448DE	global sr nt 1.5 02/22/19	A1	F&A 22	---	---	No	---	---	---	---	600	02/19/16	99.97	
713448DR	global sr nt 1.55 05/02/19	A1	M&N 02	---	---	No	---	---	---	---	750	04/27/17	99.92	
713448DJ	global sr nt 1.35 10/04/19	A1	A&O 04	N.C.	---	No	---	---	---	---	750	10/03/16	99.98	
713448BN	PepsiCo Inc global sr nt 4.5 01/15/20	A1	J&J 15	---	---	No	---	---	---	---	1000	01/11/10	99.67	
713448DC	PepsiCo Inc global sr nt 2.15 10/14/20	A1	A&O 14	100.00	NoChange	No	---	---	---	---	1100	10/08/15	99.89	
713448BR	global sr nt 3.125 11/01/20	A1	M&N 01	---	---	No	---	---	---	---	1000	10/19/10	99.17	
713448DX	global sr nt 2.04/15/21	A1	A&O 15	100.00	NoChange	No	---	---	---	---	1000	10/05/17	99.98	
713448BW	PepsiCo Inc global sr nt 3.08/25/21	A1	F&A 25	---	---	No	---	---	---	---	750	08/22/11	99.39	
713448DL	PepsiCo Inc global sr nt 1.7 10/06/21	A1	A&O 06	100.00	NoChange	No	---	---	---	---	750	10/03/16	99.87	
713448BY	PepsiCo Inc global sr nt 2.75 03/05/22	A1	M&S 05	---	---	No	---	---	---	---	1250	02/29/12	99.83	
713448DT	PepsiCo Inc global sr nt 2.25 05/02/22	A1	M&N 02	100.00	NoChange	No	---	---	---	---	750	04/27/17	99.80	
713448CX	global sr nt 3.1 07/17/22	A1	J&J 17	100.00	NoChange	No	---	---	---	---	800	07/14/15	99.98	
713448CG	global sr nt 2.75 03/01/23	A1	M&S 01	---	---	No	---	---	---	---	1250	02/25/13	99.90	
713448CM	global sr nt 3.6 03/01/24	A1	M&S 01	100.00	NoChange	No	---	---	---	---	1250	02/25/14	99.83	
713448CY	global sr nt 3.5 07/17/25	A1	J&J 17	100.00	NoChange	No	---	---	---	---	700	07/14/15	99.53	
713448DN	global sr nt 2.375 10/06/26	A1	A&O 06	100.00	NoChange	No	---	---	---	---	1000	10/03/16	99.98	
713448DY	global sr nt 3.10/15/27	A1	A&O 15	100.00	NoChange	No	---	---	---	---	1500	10/05/17	99.92	
713448BP	global sr nt 5.5 01/15/40	A1	J&J 15	---	---	No	---	---	---	---	592.305	01/11/10	98.93	
713448BS	global sr nt 4.875 11/01/40	A1	M&N 01	---	---	No	---	---	---	---	340.313	10/19/10	99.81	
713448BZ	PepsiCo Inc global sr nt 4.03/05/42	A1	M&S 05	---	---	No	---	---	---	---	750	02/29/12	99.69	
713448CC	global sr nt 3.6 08/13/42	A1	F&A 13	---	---	No	---	---	---	---	600	08/08/12	98.36	
713448CQ	PepsiCo Inc global sr nt 4.25 10/22/44	A1	A&O 22	100.00	NoChange	No	---	---	---	---	500	10/17/14	99.86	
713448DP	global sr nt 3.45 10/06/46	A1	A&O 06	100.00	NoChange	No	---	---	---	---	1500	10/03/16	99.19	
713448DF	global sr nt 2.85 02/24/26	A1	F&A 24	100.00	NoChange	No	---	---	---	---	750	02/19/16	99.92	
713448CZ	global sr nt 4.6 07/17/45	A1	J&J 17	100.00	NoChange	No	---	---	---	---	500	07/14/15	99.64	
713448DD	global sr nt 4.45 04/14/46	A1	A&O 14	100.00	NoChange	No	---	---	---	---	1500	10/08/15	99.73	
713448DV	global sr nt 4.05/02/47	A1	M&N 02	100.00	NoChange	No	---	---	---	---	750	04/27/17	99.57	
713448DG	global sr nt fltg rt 3.26694 02/22/19	A1	F.M.A&N 22	N.C.	---	No	---	---	---	---	400	02/19/16	100.00	
713448DS	global sr nt fltg rt 2.5985 05/02/19	A1	F.M.A&N 02	N.C.	---	No	---	---	---	---	350	04/27/17	100.00	
713448DK	global sr nt fltg rt 2.70644 10/04/19	A1	J.A.J&O 04	N.C.	---	No	---	---	---	---	250	10/03/16	100.00	
713448DM	global sr nt fltg rt 2.93806 10/06/21	A1	J.A.J&O 06	N.C.	---	No	---	---	---	---	250	10/03/16	100.00	
713448DU	global sr nt fltg rt 2.9235 05/02/22	A1	F.M.A&N 02	N.C.	---	No	---	---	---	---	400	04/27/17	100.00	
713448ED	nt rule 144a 5.5 05/15/35	A1	M&N 15	N.C.	---	No	---	---	---	---	106.837	11/08/18	0.00	
713448CS	sr nt 1.85 04/30/20	A1	A&O 30	100.00	NoChange	No	---	---	---	---	750	04/27/15	99.94	
713448CT	sr nt 2.75 04/30/25	A1	A&O 30	100.00	NoChange	No	---	---	---	---	1000	04/27/15	99.58	
71376LAB	Performance Food Group Co sr nt rule 144a 5.5 06/01/24	B2	J&D 01	102.75	fr 06/01/19	No	---	---	---	---	350	05/12/16	100.00	
714294AD	☐ Perrigo Co Plc gtd sr nt 4.11/15/23	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	215.619	09/02/14	0.00	
714294AH	gtd sr nt 5.3 11/15/43	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	90.499	09/02/14	0.00	
714294AB	☐ Perrigo Fin Plc gtd sr nt 3.5 12/15/21	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	309.646	11/24/14	99.94	
714294AC	gtd sr nt 3.9 12/15/24	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	700	11/24/14	99.58	
714294AA	gtd sr nt 4.9 12/15/44	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	303.873	11/24/14	99.70	
71429MAA	☐ Perrigo Fin Unlimited Co global gtd sr nt 3.5 03/15/21	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	280.363	03/07/16	99.91	
71429MAB	global gtd sr nt 4.375 03/15/26	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	700	03/07/16	99.76	
715604AA	Peru LNG S R L sr nt rule 144a 5.375 03/22/30	Baa3	M&S 22	---	---	No	---	---	---	---	940	03/15/18	100.00	
71568PAF	Perusahaan Perseroan Persero Pt Bk Negara Indonesia Tbk mtn rule 144a 6.15 05/21/48	Baa2	M&N 21	N.C.	---	No	---	---	---	---	1000	05/15/18	99.32	
715795AB	Pesquera Exalmar S A sr nt rule 144a 8.01/25/25	B3	J&J 25	N.C.	---	No	---	---	---	---	60.922	12/22/17	0.00	
71638YAA	Petkim Petrokimya Hldg A S sr nt rule 144a 5.875 01/26/23	Ba1	J&J 26	102.94	fr 01/26/21	No	---	---	---	---	500	01/19/18	99.47	
716442AD	Petro CDA deb 8.8 06/01/19	A1	J&D 01	N.C.	---	No	143.21	bid	4.16	147.45	143.01	3.5	05/25/89	100.00
71647NAM	☐ Petrobras Global Fin BV global gtd nt 6.25 03/17/24	Ba2	M&S 17	---	---	No	---	---	---	---	2500	03/10/14	99.77	
71647NAV	☐ Petrobras Global Fin BV global gtd nt 5.299 01/27/25	Ba2	J&J 27	---	---	No	---	---	---	---	3508.265	08/17/18	0.00	
71647NAY	global gtd nt 5.999 01/27/28	Ba2	J&J 27	---	---	No	---	---	---	---	5400.614	08/17/18	0.00	
71647NAK	☐ Petrobras Global Fin BV global gtd nt 7.25 03/17/44	Ba2	M&S 17	---	---	No	---	---	---	---	2000	03/10/14	99.17	
71647NAN	☐ Petrobras Global Fin BV global gtd nt 6.85 06/05/15	Ba2	J&D 05	---	---	No	---	---	---	---	2500	06/01/15	81.07	
71647NAL	☐ Petrobras Global Fin BV global gtd nt fltg rt 5.66819 03/17/20	Ba2	M.J.S&D 17	---	---	No	---	---	---	---	85.381	03/10/14	100.00	
71647NAP	☐ Petrobras Global Fin BV global gtd sr nt 8.375 05/23/21	Ba2	M&N 23	---	---	No	---	---	---	---	1239.981	05/17/16	99.00	
71647NAR	☐ Petrobras Global Fin BV global gtd sr nt 6.125 01/17/22	Ba2	J&J 17	---	---	No	---	---	---	---	1522.388	01/09/17	100.00	
71647NAQ	☐ Petrobras Global Fin BV global gtd sr nt 8.75 05/23/26	Ba2	M&N 23	---	---	No	---	---	---	---	3000	05/17/16	98.37	
71647NAS	☐ Petrobras Global Fin BV global gtd sr nt 7.375 01/17/27	Ba2	J&J 17	---	---	No	---	---	---	---	4000	01/09/17	100.00	
71647NAZ	global gtd sr nt 5.75 02/01/29	Ba2	F&A 01	---	---	No	---	---	---	---	2000	01/25/18	98.40	
71647NAF	gtd global nt 4.375 05/20/23	Ba2	M&N 20	---	---	No	---	---	---	---	3412	05/13/13	98.83	
71647NAE	gtd global nt 5.625 05/20/43	Ba2	M&N 20	---	---	No	---	---	---	---	814.406	05/13/13	98.03	
71647NAE	gtd global nt fltg rt 4.47919 01/15/19	Ba2	J.A.J&O 15	---	---	No	---	---	---	---	331.015	05/13/13	100.00	
71647NAT	☐ Petrobras Global Fin BV gtd sr nt rule 144a 5.299 01/27/25	Ba2	J&J 27	---	---	No	---	---	---	---	251.601	09/18/17	99.99	
71647NAW	gtd sr nt rule 144a 5.999 01/27/28	Ba2	J&J 27	N.C.	---	No	---	---	---	---	435.52	09/18/17	100.00	
71645WAR	☐ Petrobras Intl Fin Co global gtd nt 5.375 01/27/21	Ba2	J&J 27	---	---	No	---	---	---	---	1211.45	01/20/11	99.80	
71645WAQ	global gtd nt 6.875 01/20/40	Ba2	J&J 20	---	---	No	102.70	bid	6.70	---	1160.615	10/23/09	98.45	
71645WAS	global gtd nt 6.75 01/27/41	Ba2	J&J 27	---	---	No	---	---	---	---	1222.574	01/20/11	99.29	
716558AH	Petroleos De Venezuela SA gtd sr secd nt rule 144a 8.5 10/27/20	C	A&O 27	---	---	Yes	---	---	---	---	1683.765	09/16/16	0.00	
71654QAZ	☐ Petroleios Mexicanos global gtd bd 6.5 06/02/41	Baa3	J&D 02	---	---	No	---	---	---	---	3000	09/01/11	0.00	
71654QBB	☐ Petroleios Mexicanos global gtd nt 4.875 01/24/22	Baa3	J&J 24	---	---	No	---	---	---	---	2097.055	07/23/12	0.00	
71654QBE	☐ Petroleios Mexicanos global gtd nt 5.5 06/27/44	Baa3	J&D 26	---	---	No	---	---	---	---	1703.533	07/23/12	0.00	
71654QCM	☐ Petroleios Mexicanos gtd mtn rule 144a 6.5 01/23/29	Baa3	J&J 23	---	---	No	---	---	---	---	2000	10/16/18	99.95	
71654QCB	gtd nt 3.125 01/23/19	Baa3	J&J 23	---	---	No	---	---	---	---	188.811	09/22/14	0.00	
71654QBU	☐ Petroleios Mexicanos gtd nt 3.5 07/23/20	Baa3	J&J 23	---	---	No	---	---	---	---	637.664	02/22/16	0.00	
71654QCA	gtd nt 6.375 02/04/21	Baa3	F&A 04	---	---	No	---	---	---	---	1247.668	12/20/16	0.00	
71654QCE	gtd nt 5.375 03/13/22	Baa3	M&S 13	---	---	No	---	---	---	---	1500	02/22/18	0.00	
71654QCD	gtd nt 4.625 09/21/23	Baa3	M&S 21	---	---	No	---	---	---	---	2050.648	12/20/16	0.00	
71654QBV	gtd nt 4.25 01/15/25	Baa3	J&J 15											

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
742718ER	Procter & Gamble Co global sr nt 2.45 11/03/26	Aa3	M&N 03	---	---	No	---	---	---	---	875	10/31/16	99.86	
742718EK	Procter & Gamble Co jpy\$ global gtd nt 0.275 05/08/20	Aa3	M&N 08	---	---	No	---	---	---	---	100000	04/28/15	100.00	
742718CB	Procter & Gamble Co nt 5.5 02/01/34	Aa3	F&A 01	---	---	No	104.46	bid	5.20	105.31	301.008	01/22/04	99.58	
742718DB	nt 5.8 08/15/34	Aa3	F&A 15	---	---	No	114.40	bid	4.87	110.47	396.537	08/03/04	99.83	
742718BP	nt fltgr t 2.32613 11/15/39	Aa3	F,M,A&N 15	105.00	fr 11/15/29	No	99.54	bid	2.35	98.27	70	11/10/99	100.00	
742718BL	nt fltgr t 2.2915 11/04/48	Aa3	F,M,A&N 04	105.00	fr 11/04/28	No	90.66	bid	2.65	99.98	98.56	75	10/30/98	100.00
742718BN	nt fltgr t 2.158 10/26/49	Aa3	J,A,J&O 26	105.00	fr 10/26/29	No	98.00	bid	2.23	98.62	93.14	81	10/19/99	100.00
742718BU	nt fltgr t 2.26613 08/15/50	Aa3	F,M,A&N 15	105.00	fr 06/01/36	No	99.87	bid	2.27	101.21	98.15	40	08/09/00	100.00
742718CA	nt fltgr t 2.38613 12/04/53	Aa3	M,J,S&D 04	105.00	fr 12/04/33	No	98.63	bid	2.43	100.71	98.41	71.5	12/01/03	100.00
742718DC	nt fltgr t 2.48819 12/15/54	Aa3	M,J,S&D 15	105.00	fr 12/15/34	No	94.49	bid	2.68	110.08	99.61	47.106	12/10/04	100.00
742718DF	nt 5.55 03/05/37	Aa3	M&S 05	---	---	No	107.33	bid	5.09	---	---	762.63	02/28/07	99.32
742718DD	nt fltgr t 2.43813 12/01/55	Aa3	M,J,S&D 01	105.00	fr 12/01/35	No	97.50	bid	2.52	---	---	40.417	11/28/05	100.00
742718DE	nt fltgr t 2.43813 06/01/56	Aa3	M,J,S&D 01	105.00	fr 06/01/36	No	107.68	bid	2.20	---	---	39.366	05/24/06	100.00
742718DG	nt fltgr t 2.30113 11/09/57	Aa3	F,M,A&N 09	100.00	fr 11/09/37	No	99.87	bid	2.31	---	---	50	11/06/07	100.00
742718DJ	nt fltgr t 2.48819 09/15/58	Aa3	M,J,S&D 15	105.00	fr 09/15/38	No	102.39	bid	2.41	---	---	82.5	09/05/08	100.00
742718EW	nt fltgr t 1.76472 08/22/67	Aa3	F,M,A&N 22	105.00	fr 08/22/47	No	---	---	---	---	---	136.861	08/18/17	100.00
742718EN	sr nt 1.85 02/02/21	Aa3	F&A 02	---	---	No	---	---	---	---	---	600	01/28/16	99.98
742718EP	sr nt 2.7 02/02/26	Aa3	F&A 02	---	---	No	---	---	---	---	---	600	01/28/16	99.64
742741AA	Procter & Gamble Profit Sharing Tr & Employee Str gtd esop deb ser 9.36 01/01/21	Aa3	J&J 01	---	---	Yes	127.52	bid	6.05	133.60	129.68	228.06	11/27/90	100.00
341099CB	Progress Energy Fla Inc 1st mtg bd 5.9 03/01/33	A1	M&S 01	---	---	No	106.14	bid	5.47	111.16	104.69	225	02/18/03	99.75
743263AN	Progress Energy Inc global sr nt 7.05 03/15/19	Baa1	M&S 15	---	---	No	115.83	bid	4.95	---	---	450	03/16/09	99.59
743263AQ	global sr nt 4.875 12/01/19	Baa1	J&D 01	---	---	No	101.03	bid	4.75	---	---	350	11/16/09	99.81
743263AR	global sr nt 4.4 01/15/21	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	500	01/18/11	99.63
743263AS	global sr nt 3.15 04/01/22	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	---	450	03/05/12	99.63
743263AP	global sr nt 6 12/01/39	Baa1	J&D 01	---	---	No	101.48	bid	5.91	---	---	600	11/16/09	99.91
743263AE	Progress Energy Inc sr nt 7.75 03/01/31	Baa1	M&S 01	---	---	No	123.07	bid	5.98	125.13	121.64	650	02/14/01	99.88
743263AG	sr nt 7 10/30/31	Baa1	A&O 30	---	---	No	113.45	bid	5.98	115.24	112.68	400	10/24/01	99.33
743315AV	Progressive Corp Ohio sr nt 4 03/01/29	A2	M&S 01	100.00	NoChange	No	---	---	---	---	---	550	10/18/18	99.83
743315AT	sr nt 4.2 03/15/48	A2	M&S 15	100.00	NoChange	No	---	---	---	---	---	600	03/09/18	99.17
74340XBJ	Prologis L P global gtd nt 4.375 09/15/48	A3	M&S 15	100.00	NoChange	No	---	---	---	---	---	300	06/11/18	98.78
74340XBH	global gtd sr nt 3.875 09/15/28	A3	M&S 15	100.00	NoChange	No	---	---	---	---	---	400	06/11/18	99.32
743674BD	Protective Life Corp sr nt rule 144a 4.3 09/30/28	Baa1	M&S 30	100.00	NoChange	No	---	---	---	---	---	400	08/16/18	99.76
743862AA	Provident Cos Inc sr nt 7.25 03/15/28	Baa2	M&S 15	---	---	No	88.50	bid	8.36	96.50	96.50	200	03/11/98	99.82
74432080	Prudential Finl Inc global Jr sub nt 5.625 08/15/58	Baa2	F,M,A&N 15	100.00	NoChange	No	---	---	---	---	---	565	08/06/18	100.00
744320BF	Prudential Finl Inc global Jr sub nt fixed fltgr t 5.7 09/15/48	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	1000	09/13/18	100.00
69362BBC	PSEG Pwr LLC global gtd sr nt 3.85 06/01/23	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	---	700	06/04/18	99.95
693627AJ	PSI Energy Inc 1st mtg bd ser ccc 8.85 01/15/22	Aa3	J&J 15	---	---	No	114.83	bid	7.13	119.90	116.39	53,055	04/30/99	0.00
693627AK	1st mtg bd ser ddd 8.31 09/01/32	Aa3	M&S 01	---	---	No	116.07	bid	7.04	114.99	110.87	38	04/30/99	0.00
693627AQ	1st mtg bd ser ddd ambac ins 8.31 09/01/32	Aa3	M&S 01	N.C.	---	No	97.75	bid	8.50	139.80	134.27	0.001	04/30/99	0.00
693627AY	PSI Energy Inc deb 6.12 10/15/35	A2	A&O 15	---	---	No	110.47	bid	5.43	---	---	350	10/18/05	99.95
69379AAA	PT ABM Investama Tbk sr nt rule 144a 7.125 08/01/22	Baa3	F&A 01	103.56	fr 08/01/20	No	---	---	---	---	---	350	07/25/17	98.97
74445PAA	PT Indonesia Asahan Aluminium Persero global sr nt rule 144a 5.23 11/15/21	Baa2	M&N 15	N.C.	---	No	---	---	---	---	---	1000	11/07/18	99.26
74445PAB	global sr nt rule 144a 5.71 11/15/23	Baa2	M&N 15	N.C.	---	No	---	---	---	---	---	1250	11/07/18	98.76
74445PAC	global sr nt rule 144a 6.53 11/15/28	Baa2	M&N 15	N.C.	---	No	---	---	---	---	---	1000	11/07/18	97.53
74445PAD	global sr nt rule 144a 6.75 11/15/48	Baa2	M&N 15	N.C.	---	No	---	---	---	---	---	750	11/07/18	92.58
69370NAB	PT Pelabuhan Indonesia II sr nt rule 144a 4.25 05/05/25	Baa2	M&N 05	N.C.	---	No	---	---	---	---	---	1100	04/23/15	99.00
69370NAA	sr nt rule 144a 5.375 05/05/45	Baa2	M&N 05	N.C.	---	No	---	---	---	---	---	500	04/23/15	98.17
69370TAB	PT Pelabuhan Indonesia III Persero sr nt rule 144a 4.5 05/02/23	Baa3	M&N 02	N.C.	---	No	---	---	---	---	---	500	04/24/18	98.90
69369EAE	PT Pertamina Persero global nt rule 144a 4.3 05/20/23	Baa2	M&N 20	N.C.	---	No	---	---	---	---	---	1615	05/13/13	100.00
69369EAF	global nt rule 144a 5.625 05/20/43	Baa2	M&N 20	N.C.	---	No	---	---	---	---	---	1462.5	05/13/13	100.00
69369VAA	PTT Global Chem Pub Co Ltd sr nt rule 144a 4.25 09/19/22	Baa2	M&S 19	---	---	No	---	---	---	---	---	504.106	09/12/12	99.11
69367CAB	PTT Pub Co Ltd nt rule 144a 5.875 08/03/35	Baa1	F&A 03	N.C.	---	No	94.49	bid	6.26	99.92	95.70	298.25	07/27/05	97.28
69367CAD	nt rule 144a 4.5 10/25/42	Baa1	A&O 25	N.C.	---	No	---	---	---	---	---	570.6	10/18/12	98.70
744448CL	Public Svc Co Colo 1st mtg bd 2.9 05/15/25	A1	M&N 15	100.00	NoChange	No	---	---	---	---	---	250	05/05/15	99.68
744448CM	1st mtg bd 3.55 06/15/46	A1	J&D 15	100.00	NoChange	No	---	---	---	---	---	250	06/06/16	98.96
744448BZ	1st mtg bd ser 17 6.25 09/01/37	A1	M&S 01	---	---	No	114.52	bid	5.34	---	---	350	08/08/07	99.18
744448CC	1st mtg bd ser 20 5.125 06/01/19	A1	J&D 01	---	---	No	109.24	bid	3.97	---	---	400	05/28/09	99.46
744448CD	Public Svc Co Colo 1st mtg bd ser 21 3.2 11/15/20	A1	M&N 15	100.00	NoChange	No	---	---	---	---	---	400	11/08/10	99.59
744448CE	Public Svc Co Colo 1st mtg bd ser 22 4.75 08/15/41	A1	F&A 15	100.00	NoChange	No	---	---	---	---	---	250	08/02/11	99.62
744448CF	Public Svc Co Colo 1st mtg bd ser 23 2.25 09/15/22	A1	M&S 15	100.00	NoChange	No	---	---	---	---	---	300	09/04/12	99.90
744448CG	1st mtg bd ser 24 3.6 09/15/42	A1	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	09/04/12	99.65
744448CH	Public Svc Co Colo 1st mtg bd ser 25 2.5 03/15/23	A1	M&S 15	100.00	NoChange	No	---	---	---	---	---	250	03/19/13	99.54
744448CJ	1st mtg bd ser 26 3.95 03/15/43	A1	M&S 15	100.00	NoChange	No	---	---	---	---	---	250	03/19/13	99.32
744448CK	1st mtg bd ser 27 4.3 03/15/44	A1	M&S 15	100.00	NoChange	No	---	---	---	---	---	300	03/03/14	99.63
744448CN	1st mtg bd ser no 30 3.8 06/15/47	A1	J&D 15	100.00	NoChange	No	---	---	---	---	---	400	06/12/17	99.59
744448CA	global 1st mtg bd ser 19 6.5 08/01/38	A1	F&A 01	---	---	No	117.54	bid	5.41	---	---	300	08/06/08	99.60
744448CO	global 1st mtg bd ser no 32 4.1 06/15/48	A1	J&D 15	100.00	NoChange	No	---	---	---	---	---	350	06/14/18	99.73
744448CP	global 1st mtg bd series no 31 3.7 06/15/28	A1	J&D 15	100.00	NoChange	No	---	---	---	---	---	350	06/14/18	99.78
744516AA	Public Svc Co N C Inc sr nt deb 6.99 01/15/26	A3r	J&J 15	N.C.	---	No	108.81	bid	6.17	105.96	102.40	50	01/11/96	100.00
744516AB	sr deb 7.45 12/15/26	A3	J&D 15	N.C.	---	No	117.77	bid	5.89	111.48	107.75	50	12/12/96	100.00
744542AB	Public Svc Co N Mex sr nt 5.35 10/01/21	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	160	10/06/11	99.86
744542AC	Public Svc Co N Mex sr nt 3.85 08/01/25	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	---	250	08/06/15	99.72
744533BJ	Public Svc Co Okla sr nt ser g 6.625 11/15/37	A3	M&N 15	---	---	No	110.58	bid	5.93	---	---	250	11/08/07	99.25
744533BK	sr nt ser h 5.15 12/01/19	A3	J&D 01	---	---	No	103.28</							

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
74733WAB	Qatar Diar Fin Q S C gtd bd rule 144a 5 07/21/20	Aa3	J&J 21	---	---	No	---	---	---	---	2500	07/14/10	99.97
74736KAE	Qorvo Inc gtd sr nt rule 144a 5.5 07/15/26	Ba1	J&J 15	102.75	fr 07/15/21	No	---	---	---	---	630	07/10/18	100.00
747301AC	Quad Graphics Inc gtd sr nt 7 05/01/22	B2	M&N 01	---	---	No	---	---	---	---	243.5	02/26/15	0.00
747525AD	QUALCOMM Inc global nt 2.25 05/20/20	A2	M&N 20	---	---	No	---	---	---	---	1750	05/13/15	99.92
747525AE	global nt 3 05/20/22	A2	M&N 20	---	---	No	---	---	---	---	2000	05/13/15	99.96
747525AF	global nt 3.45 05/20/25	A2	M&N 20	---	---	No	---	---	---	---	2000	05/13/15	99.64
747525AJ	global nt 4.65 05/20/35	A2	M&N 20	---	---	No	---	---	---	---	1000	05/13/15	99.56
747525AK	global nt 4.8 05/20/45	A2	M&N 20	100.00	NoChange	No	---	---	---	---	1500	05/13/15	99.46
747525AL	global nt fltg rt 3.25038 01/30/23	A2	F,M,A&N 20	N.C.	---	No	---	---	---	---	250	05/13/15	100.00
747525AR	global sr nt 2.6 01/30/23	A2	J&J 30	100.00	NoChange	No	---	---	---	---	1500	05/19/17	99.84
747525AT	global sr nt 2.9 05/20/24	A2	M&N 20	100.00	NoChange	No	---	---	---	---	1500	05/19/17	99.71
747525AU	global sr nt 3.25 05/20/27	A2	M&N 20	100.00	NoChange	No	---	---	---	---	2000	05/19/17	99.74
747525AV	global sr nt 4.3 05/20/47	A2	M&N 20	100.00	NoChange	No	---	---	---	---	1500	05/19/17	99.98
747525AS	global sr nt fltg rt 3.25038 01/30/23	A2	J,A,J&O 30	N.C.	---	No	---	---	---	---	500	05/19/17	100.00
74837HAA	Questar Gas Co global sr nt 7.2 04/01/38	A2	A&O 01	---	---	No	102.44	bid	7.03	---	100	03/24/08	99.94
74840LAB	Quicken Lns Inc sr nt rule 144a 5.25 01/15/28	Ba1	J&J 15	102.63	fr 01/15/23	No	---	---	---	---	1010	12/05/17	99.03
748767AF	Quintiles Transnational Corp sr nt rule 144a 4.875 05/15/23	Ba3	M&N 15	102.44	fr 05/15/19	No	---	---	---	---	800	05/01/15	100.00
74909EAC	Quorum Health Corp gtd sr nt 11.625 04/15/23	Caa2	A&O 15	---	---	No	---	---	---	---	400	04/17/17	0.00
74726230	QVC Inc global gtd sr secd nt 6.375 09/13/67	Ba2	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	225	09/06/18	100.00
21684AAF	Rabobank Nederland sr nt 3.75 07/21/26	Baa1	J&J 21	N.C.	---	No	---	---	---	---	1500	07/14/16	100.00
750236AR	Radian Group Inc sr nt 5.5 06/01/19	Ba2	J&D 01	---	---	No	---	---	---	---	158.623	05/07/14	100.00
750236AS	sr nt 5.25 06/15/20	Ba2	J&D 15	---	---	No	---	---	---	---	234.126	06/16/15	100.00
750236AT	sr nt 7 03/15/21	Ba2	M&S 15	---	---	No	---	---	---	---	197.661	03/15/16	100.00
750236AU	sr nt 4.5 10/01/24	Ba2	A&O 01	100.00	NoChange	No	---	---	---	---	450	05/12/17	100.00
751212AB	Ralph Lauren Corp sr nt 2.625 08/18/20	A2	F&A 18	100.00	NoChange	No	---	---	---	---	300	08/13/15	99.80
751212AC	sr nt 3.75 09/15/25	A2	M&S 15	100.00	NoChange	No	---	---	---	---	400	08/07/18	99.52
75405UAA	Ras Laffan Liquefied Nat Gas Co Ltd III bd ser b rule 144a 5.838 09/30/27	A1	M&S 30	---	Yes	---	87.04	bid	7.02 124.45	122.17	850	08/04/05	100.00
75405TAA	Ras Laffan Liquefied Nat Gas Co Ltd II bd ser a rule 144a 5.298 09/30/20	A1	M&S 30	---	Yes	---	92.68	bid	6.20 103.19	99.73	308.84	08/04/05	100.00
75405UAD	Ras Laffan Liquefied Nat Gas Co Ltd III bd ser e rule 144a 6.332 09/30/27	A1	M&S 30	---	Yes	---	88.83	bid	7.37	---	800	09/20/06	100.00
75405UAG	Ras Laffan Liquefied Nat Gas Co Ltd III gtd sr nt rule 144a 6.75 09/30/19	A1	M&S 31	---	No	---	102.92	bid	6.36	---	615	07/16/09	99.70
75524DAP	RBS Global Inc / Rexnord LLC gtd sr nt rule 144a 4.875 12/15/25	B1	J&D 15	102.44	fr 12/15/20	No	---	---	---	---	500	11/30/17	100.00
75606DAA	Realogy Group LLC / Realogy Co-Issuer Corp sr nt rule 144a 4.5 04/15/19	B1	A&O 15	---	---	No	---	---	---	---	450	04/02/14	100.00
75606DAC	sr nt rule 144a 5.25 12/01/21	B1	J&D 01	100.00	NoChange	No	---	---	---	---	550	11/14/14	100.00
75606DAE	sr nt rule 144a 4.875 06/01/23	B1	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/26/16	99.27
756109AV	Realty Income Corp global nt 3.875 04/15/25	A3	A&O 15	100.00	NoChange	No	---	---	---	---	500	03/27/18	99.50
75625AAB	Reckson Oper Partnership LP sr nt 7.75 03/15/20	Baa3	M&S 15	---	---	No	---	---	---	---	250	09/20/10	0.00
75625AAD	sr nt 4.5 12/01/22	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	300	11/09/12	100.00
758202AG	Reed Elsevier Cap Inc global gtd nt 8.625 01/15/19	Baa1	J&J 15	---	---	No	125.36	bid	5.19	---	400.303	01/13/09	99.61
758202AK	Reed Elsevier Cap Inc gtd nt 3.125 10/15/22	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	949.885	06/10/13	0.00
758202AA	Reed Elsevier Inc nt rule 144a 6.625 10/15/23	Baa1	A&O 15	N.C.	---	No	114.36	bid	5.22 117.55	113.60	150	10/15/93	98.75
75884RAX	Regency Ctrs LP gtd nt 4.125 03/15/28	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	300	02/28/18	99.84
759187CD	Regions Bk Birmingham AL sr nt fixed/fltg rt 3.174 08/13/21	Baa2	F,M,A&N 13	100.00	NoChange	No	---	---	---	---	500	08/08/18	100.00
759187CE	sr nt fltg rt 0.0 08/13/21	Baa2	F,M,A&N 13	100.00	NoChange	No	---	---	---	---	500	08/08/18	100.00
759187CC	sr nt fltg rt 3a2 0.0 04/01/21	Baa2	J,A,J&O 01	N.C.	---	No	---	---	---	---	350	01/23/18	100.00
759187CB	Regions Finl Corp sub nt 7.75 09/15/24	Baa2	M&S 15	N.C.	---	No	82.71	bid	9.76 128.84	124.50	100	09/08/94	100.00
759187CA	sub nt 0.0 12/30/99	Baa2	---	N.C.	---	No	---	---	---	---	0	07/10/95	0.00
7591EPAC	Regions Finl Corp New global sr nt 3.2 02/08/21	Baa2	F&A 08	100.00	NoChange	No	---	---	---	---	1100	02/03/16	99.89
7591EPAM	global sr nt 2.75 08/14/22	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	1000	08/07/17	99.95
7591EPAP	global sr nt 3.8 08/14/23	Baa2	F&A 14	100.00	NoChange	No	---	---	---	---	500	08/08/18	99.94
7591EPAE	Regions Finl Corp New sub nt 3.75 12/10/37	Baa2	J&D 10	N.C.	---	No	77.75	bid	9.19	---	300	12/05/07	99.70
759351AG	Reinsurance Group Amer Inc global sr nt 6.45 11/15/19	Baa1	M&N 15	---	---	No	103.02	bid	6.06	---	400	11/03/09	99.83
759351AJ	Reinsurance Group Amer Inc global sr nt 5 06/01/21	Baa1	J&D 01	---	---	No	---	---	---	---	400	05/24/11	99.45
759351AL	global sr nt 4.7 09/15/23	Baa1	M&S 15	---	---	No	---	---	---	---	400	09/19/13	99.62
759351AM	global sr nt 3.95 09/15/26	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	400	06/01/16	100.00
759351AE	jr sub deb fixed/fltg rt 5.45319 12/15/65	Baa3	M,J,S&D 15	100.00	fr 12/15/19	No	81.59	bid	6.37	---	400	12/05/05	99.66
75951AAJ	Reliance Std Life Global Fdg II mtn rule 144a 3.85 09/19/23	A2	M&S 19	---	---	No	---	---	---	---	350	09/12/18	99.95
74949LAB	RELX Cap Inc global gtd nt 3.5 03/16/23	Baa1	M&S 16	100.00	NoChange	No	---	---	---	---	700	03/09/18	99.58
75972YAA	RenaissanceRe Fin Inc gtd sr nt 3.7 04/01/25	A3	A&O 01	100.00	NoChange	No	---	---	---	---	300	03/19/15	99.80
75973QAA	gtd sr nt 3.45 07/01/27	A3	J&J 01	100.00	NoChange	No	---	---	---	---	300	06/26/17	99.27
759891AA	RenRe North Amer Hldgs Inc gtd sr nt 5.75 03/15/20	A3	M&S 15	---	---	No	---	---	---	---	250	03/12/10	99.63
760759AM	Republic Svcs Inc global gtd nt 4.75 05/15/23	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	550	05/02/11	99.74
760759AN	global gtd nt 5.7 05/15/41	Baa2	M&N 15	---	---	No	---	---	---	---	385.67	05/02/11	99.43
760759AP	Republic Svcs Inc global nt 3.55 06/01/22	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	850	05/14/12	99.72
760759AQ	Republic Svcs Inc global nt 3.2 03/15/25	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/04/15	99.58
760759AS	global nt 3.375 11/15/27	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	650	11/13/17	99.83
760759AT	global nt 3.95 05/15/28	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	800	05/03/18	98.60
760759AR	global sr nt 2.9 07/01/26	Baa2	J&J 01	100.00	NoChange	No	---	---	---	---	500	06/20/16	99.78
760761AB	Republic Svcs Inc gtd nt 5.5 09/15/19	Baa2	M&S 15	---	---	No	---	---	---	---	650	07/01/10	0.00
760759AH	gtd nt 5 03/01/20	Baa2	M&S 01	---	---	No	---	---	---	---	850	07/01/10	0.00
760761AD	gtd nt 5.25 11/15/21	Baa2	M&N 15	---	---	No	---	---	---	---	600	07/01/10	0.00
760759AK	gtd nt 6.2 03/01/40	Baa2	M&S 01	---	---	No	---	---	---	---	399.927	07/01/10	0.00
760759AF	Republic Svcs Inc nt 6.086 03/15/35	Baa2	M&S 15	---	---	No	89.26	bid	6.88	---	181.892	06/02/05	0.00
76119LAA	Resideo Fdg Inc gtd sr nt rule 144a 6.125 11/01/26	B1	M&N 01	104.55	fr 11/01/21	No	---	---	---	---	400	10/04/18	100.00
76117WAB	Resolute Forest Products Inc sr nt 5.875 05/15/23	B1	M&N 15	101.47	fr 05/15/19	No	---	---	---	---	600	04/28/14	0.00
76131VAA	Retail Ppty of Amer Inc global sr nt 4 03/15/25	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	250	03/05/15	99.53
761519BD	Revlon Consumer Prods Corp gtd sr nt 5.75 02/15/21	Caa3	F&A 15	100.00	fr 02/15/19	No	---	---	---	---	500	11/22/13	0.00
761519BF	gtd sr nt 6.25 08/01/24	Caa3	F&A 01	104.69	fr 08/01/19	No	---	---	---	---	450	10/31/16	0.00
74955DAA	RGS Aegco Fdg Corp secd lease oblig bd ser e 9.81 12/07/22	A3	J&D 07	---	---	Yes	126.81	bid	6.84 125.46	121.80	61.247	01/26/90	100.00
74955DAB	secd lease oblig bd ser f 9.82 12/07/22	A3	J&D 07	---	---	Yes	126.95	bid	6.83 125.58	121.91	105.759	06/06/90	100.00
74955EAA	RGS I&M Fdg Corp secd lease oblig bd ser e 9.81 12/07/22	A3	J&D 07	---	---	Yes	120.43						

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
771196BN	[295] Roche Hldgs Inc gtd sr nt rule 144a 3.25 09/17/23	Aa3	M&S 17	100.00	NoChange	No	---	---	---	---	750	09/10/18	99.97	
771196BL	[285] Roche Hldgs Inc gtd sr nt rule 144a 2.375 01/28/27	Aa3	J&J 28	100.00	NoChange	No	---	---	---	---	850	10/24/16	98.91	
771196BP	[295] Roche Hldgs Inc gtd sr nt rule 144a 3.625 09/17/28	Aa3	M&S 17	100.00	NoChange	No	---	---	---	---	650	09/10/18	99.95	
771196AZ	Roche Hldgs Inc nt fltg rt rule 144a 3.143 09/30/19	Aa3	M.J.S&D 30	N.C.	No	No	---	---	---	---	500	09/22/14	100.00	
771196BA	nt rule 144a 2.25 09/30/19	Aa3	M&S 30	100.00	NoChange	No	---	---	---	---	1500	09/22/14	99.85	
771196BB	nt rule 144a 2.875 09/29/21	Aa3	M&S 29	100.00	NoChange	No	---	---	---	---	1300	09/22/14	99.72	
771196BE	nt rule 144a 3.35 09/30/24	Aa3	M&S 30	100.00	NoChange	No	---	---	---	---	1300	09/22/14	99.75	
771196BJ	sr nt rule 144a 3.11/10/25	Aa3	M&N 10	100.00	NoChange	No	---	---	---	---	1000	11/02/15	99.26	
771196BK	sr nt rule 144a 2.625 05/15/26	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	1000	02/22/16	99.00	
7734ORAP	Rockies Express Pipeline LLC sr nt rule 144a 6.01/15/19	Ba1	J&J 15	100.00	NoChange	No	---	---	---	---	525	01/10/13	100.00	
7734ORAK	sr nt rule 144a 5.625 04/15/20	Ba1	A&O 15	---	No	No	---	---	---	---	750	03/17/10	99.91	
7734ORAD	sr nt rule 144a 7.5 07/15/38	Ba1	J&J 15	---	No	No	107.05	bid	7.01	---	250	06/24/08	99.54	
7734ORAM	sr nt rule 144a 6.875 04/15/40	Ba1	A&O 15	---	No	No	---	---	---	---	500	03/17/10	99.83	
775109BG	[314] Rogers Communications Inc gtd sr nt 4.3 02/15/48	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	750	02/05/18	99.40	
775371AG	Rohm & Haas Co gtd deb 9.8 04/15/20	Baa2	A&O 15	---	No	Yes	102.79	bid	9.40	151.55	147.02	11.25	04/09/90	100.00
77578JAA	[165] Rolls Royce Holdings Plc gtd sr nt rule 144a 2.375 10/14/20	A3	A&O 14	100.00	NoChange	No	---	---	---	---	500	10/06/15	99.95	
77578JAB	Rolls Royce Holdings Plc sr nt rule 144a 3.625 10/14/25	A3	A&O 14	100.00	NoChange	No	---	---	---	---	1000	10/06/15	99.90	
776743AE	Roper Technologies Inc global sr nt 3.65 09/15/23	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	700	08/14/18	99.84	
776743AF	global sr nt 4.2 09/15/28	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	800	08/14/18	99.89	
779382AU	[14] Rowan Cos Inc global gtd sr nt 7.375 06/15/25	Caa1	J&D 15	100.00	NoChange	No	---	---	---	---	500	12/06/16	100.00	
779382AP	gtd sr nt 4.875 06/01/22	Caa1	J&D 01	100.00	NoChange	No	---	---	---	---	620.824	05/16/12	99.33	
779382AR	gtd sr nt 4.75 01/15/24	Caa1	J&J 15	100.00	NoChange	No	---	---	---	---	398.117	01/06/14	99.90	
779382AQ	gtd sr nt 5.4 12/01/42	Caa1	J&D 01	100.00	NoChange	No	---	---	---	---	400	12/04/12	99.58	
779382AS	Rowan Cos Inc gtd sr nt 5.85 01/15/44	Caa1	J&J 15	100.00	NoChange	No	---	---	---	---	400	01/06/14	99.97	
779382AU	Rowan Cos Inc sr nt 7.875 08/01/19	Caa1	F&A 01	---	No	No	110.98	bid	6.39	---	201.4	07/15/09	99.34	
78004VAB	[14] Royal & Sun Alliance Ins Group PLC gtd sub bd 8.95 10/15/29	Baa1	A&O 15	---	No	No	86.48	bid	10.33	132.69	125.53	9.042	10/12/00	0.00
780082AD	Royal Bk CDA global sub nt 4.65 01/27/26	Baa1	J&J 27	N.C.	No	No	---	---	---	---	1500	01/22/16	99.79	
780097BJ	Royal Bk Scotland Group PLC sr nt fixed/ fltg rt 4.519 06/25/24	Baa2	J&D 25	100.00	NoChange	No	---	---	---	---	1250	06/20/18	100.00	
780097BH	sr nt fltg rt 4.16188 06/25/24	Baa2	M.J.S&D 25	N.C.	No	No	---	---	---	---	750	06/20/18	100.00	
780097AY	Royal Bk Scotland Grp PLC global sub tier 2 nt 6.1 06/10/23	Baa3	J&D 10	---	No	No	---	---	---	---	1000	06/03/13	99.86	
780097AZ	Royal Bk Scotland Grp PLC global sub tier 2 nt 6.12/19/23	Baa3	J&D 19	---	No	No	---	---	---	---	2000	12/16/13	99.10	
780097BD	[14] Royal Bk Scotland Grp PLC gtd sr nt 3.875 09/12/23	Baa2	M&S 12	N.C.	No	No	---	---	---	---	2650	09/07/16	99.97	
780097BG	Royal Bk Scotland Grp PLC nt fixed/ fltg rt 4.892 05/18/29	Baa2	M&N 18	N.C.	No	No	---	---	---	---	1750	05/15/18	100.00	
780097AW	Royal Bk Scotland Grp PLC sr nt 6.4 10/21/19	Baa2	A&O 21	N.C.	No	No	101.20	bid	6.24	---	969.804	10/14/09	99.89	
780097BA	Royal Bk Scotland Grp PLC sr nt 4.8 04/05/26	Baa2	A&O 05	N.C.	No	No	---	---	---	---	1500	03/30/16	99.82	
780097BE	Royal Bk Scotland Grp PLC sr nt fixed/ fltg rt 3.498 05/15/23	Baa2	M&N 15	---	No	No	---	---	---	---	1500	05/10/17	100.00	
780097BF	sr nt fltg rt 4.08613 05/15/23	Baa2	F.M.A&N 15	---	No	No	---	---	---	---	1500	05/10/17	100.00	
780099CE	Royal Bk Scotland N V global sub tier 2 nt 6.125 12/15/22	Baa3	J&D 15	---	No	No	---	---	---	---	2250	11/27/12	99.92	
780099CC	Royal Bk Scotland N V perp sub tier 1 cap nts fixed/ fltg rt (contingent conv) 8 12/30/99	Ba2	M.J.S&D 30	100.00	NoChange	No	---	---	---	---	1150	08/05/15	100.00	
780099CJ	perp sub tier 1 cap nts fixed/ fltg rt (contingent conv) 7.5 12/30/99	Ba2	M.J.S&D 30	100.00	NoChange	No	---	---	---	---	2000	08/05/15	100.00	
780099CH	Royal Bk Scotland N V sub tier 2 nt 5.125 05/28/24	Baa3	M&N 28	---	No	No	---	---	---	---	2250	05/21/14	99.21	
G7688AG9	Royal Bk Scotland PLC gbp perp sub bd 7.375 12/30/99	Baa3	Aug 31	100.00	NoChange	No	---	---	---	---	175	08/10/00	99.21	
78010XAE	[14] Royal Bk Scotland PLC global gtd sr nt 5.625 08/24/20	Baa2	F&A 24	---	No	No	---	---	---	---	376.671	08/17/10	99.95	
78010XAK	[14] Royal Bk Scotland PLC global gtd sr nt 6.125 01/11/21	Baa2	J&J 11	---	No	No	---	---	---	---	289.88	01/04/11	99.63	
780153AX	Royal Caribbean Cruises Ltd global sr nt 2.65 11/28/20	Baa2	M&N 28	---	No	No	---	---	---	---	300	11/20/17	99.98	
780153AU	global sr nt 5.25 11/15/22	Baa2	M&N 15	---	No	No	---	---	---	---	650	11/02/12	100.00	
780153AW	global sr nt 3.7 03/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	500	11/02/17	99.62	
780153AG	sr deb 7.5 10/15/27	Baa2	A&O 15	---	No	No	80.00	bid	9.58	110.25	107.50	300	10/28/97	98.59
74978DAA	RR Donnelley & Sons Co global nt 7.875 03/15/21	B3	M&S 15	---	No	No	---	---	---	---	190.737	02/28/13	99.50	
78409VAN	[290] S&P Global Inc global gtd sr nt 4.5 05/15/48	A3	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/03/18	98.75	
78409VAM	gtd sr nt 2.95 01/22/27	A3	J&J 22	100.00	NoChange	No	---	---	---	---	500	03/24/17	0.00	
78516FAA	Sabal Trail Transmission LLC sr nt rule 144a 4.246 05/01/28	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	500	04/26/18	100.00	
78516FAB	sr nt rule 144a 4.682 05/01/38	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	600	04/26/18	100.00	
78516FAC	sr nt rule 144a 4.832 05/01/48	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	400	04/26/18	100.00	
78520LAA	[170] Sabic Cap II B V global gtd nt rule 144a 4.1 10/10/23	A1	A&O 10	---	No	No	---	---	---	---	1000	10/02/18	99.59	
78520LAB	global gtd sr nt rule 144a 4.5 10/10/28	A1	A&O 10	---	No	No	---	---	---	---	1000	10/02/18	99.17	
786514BA	Safeway Inc deb 7.25 02/01/31	B3	F&A 01	---	No	No	119.25	bid	5.78	114.75	112.19	600	01/26/01	99.75
786514BR	Safeway Inc global nt 5.08/15/19	B3	F&A 15	---	No	No	103.08	bid	4.61	---	268.557	07/31/09	99.17	
786514BS	global nt 3.95 08/15/20	B3	F&A 15	---	No	No	---	---	---	---	136.826	07/27/10	99.56	
786514BU	Safeway Inc global nt 4.75 12/01/21	B3	J&D 01	---	No	No	---	---	---	---	130.02	11/30/11	99.75	
786514AS	Safeway Inc sr deb 7.45 09/15/27	B3	M&S 15	---	No	No	119.54	bid	5.79	116.13	112.05	150	09/04/97	99.97
79466LAE	Salesforce Com Inc global sr nt 3.25 04/11/23	A3	A&O 11	100.00	NoChange	No	---	---	---	---	1000	04/05/18	99.94	
79466LAF	global sr nt 3.7 04/11/28	A3	A&O 11	100.00	NoChange	No	---	---	---	---	1500	04/05/18	99.97	
7960550A	Samsung Electrs Ltd bd rule 144a 7.7 10/01/27	Aa3	A&O 01	N.C.	No	No	98.56	bid	7.84	133.56	128.68	65	09/30/97	93.05
797440BM	San Diego Gas & Elec Co 1st mortgage bd ser iii 4.5 08/15/40	Aa3	F&A 15	---	No	No	---	---	---	---	500	08/23/10	98.90	
797440BU	San Diego Gas & Elec Co 1st mtg bd 2.5 05/15/26	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/16/16	99.67	
797440BF	1st mtg bd ser bbb 5.35 05/15/35	Aa3	M&N 15	---	No	No	105.89	bid	4.97	103.06	98.80	250	05/16/05	99.88
797440BH	1st mtg bd ser ddd 6.06/01/26	Aa3	J&D 01	---	No	No	105.67	bid	5.50	---	250	06/05/06	99.55	
797440BJ	1st mtg bd ser fff 6.125 09/15/37	Aa3	M&S 15	---	No	No	112.87	bid	5.32	---	250	09/17/07	99.69	
797440BK	1st mtg bd ser ggg 6.06/01/39	Aa3	J&D 01	---	No	No	111.34	bid	5.31	---	300	05/11/09	99.54	
797440BL	1st mtg bd ser hhh 5.35 05/15/40	Aa3	M&N 15	---	No	No	---	---	---	---	250	05/10/10	99.87	
797440BN	San Diego Gas & Elec Co 1st mtg bd ser jjj 3.08/15/21	Aa3	F&A 15	---	No	No	---	---	---	---	350	08/15/11	99.49	
797440BP	San Diego Gas & Elec Co 1st mtg bd ser iii 3.95 11/15/41	Aa3	M&N 15	---	No	No	---	---	---	---	250	11/14/11	99.86	
797440BO	1st mtg bd ser mmm 4.3 04/01/42	Aa3	A&O 01	100.00	NoChange	No	---	---	---	---	250	03/19/12	99.48	
797440BR	1st mtg bd ser nnn 3.6 09/01/23	Aa3	M&S 01	100.00	NoChange	No	---	---	---	---	450	09/04/13	99.98	
797440BV	1st mtg bd ser rrr 3.75 06/01/47	Aa3	J&D 01	100.00	NoChange	No	---	---	---	---	400	06/05/17	99.55	
797440BW	1st mtg bd ser sss 4.15 05/15/48	Aa3	M&N 15	100.00	NoChange	No	---	---	---	---	400	05/14/18	99.56	
797440YD	amortizing 1st mtg bd ser ppp 1.914 02/01/22	Aa3	F&A 01	---	Yes	Yes	---	---	---	---	125.001	03/09/15	100.00	
79970YAB	[14] Sanchez Energy Corp gtd sr nt 6.125													

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
80281LAJ	Santander UK Group Hldgs Inc global sr nt fixed/ flt	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	1000	11/07/18	100.00
80283LAV	Santander UK PLC global nt 3.75 11/15/21	Aa3	M&N 15	---	No	---	---	---	---	---	500	11/07/18	99.73
80283LAW	global nt fltg rt 3.27613 11/15/21	Aa3	F,M&N 15	---	No	---	---	---	---	---	500	11/07/18	100.00
80283LAR	global sr nt 2.5 01/05/21	Aa3	J&J 05	---	No	---	---	---	---	---	500	01/02/18	99.89
80283LAT	global sr nt 3.4 06/01/21	Aa3	J&D 01	---	No	---	---	---	---	---	1000	05/23/18	99.81
80283LAU	global sr nt fltg rt 3.35813 06/01/21	Aa3	M,J,S&D 01	---	No	---	---	---	---	---	750	05/23/18	100.00
803865AA	Sasol Financing International Plc global gtd	Baa3	M&N 14	---	No	---	---	---	---	---	1000	11/06/12	99.05
80386WAA	Sasol Fing USA LLC global gtd sr nt 5.875 03/27/24	Baa3	M&S 27	100.00	NoChange	No	---	---	---	---	1500	09/20/18	99.85
80386WAB	global gtd sr nt 6.5 09/27/28	Baa3	M&S 27	100.00	NoChange	No	---	---	---	---	750	09/20/18	99.87
78387GAE	SBC Communications Inc annual puttable/reset secs (purs) rule	Baa2	J&D 01	100.00	fr 06/01/19	No	---	---	---	---	1000	05/31/01	0.00
78387GAM	global nt 6.45 06/15/34	Baa2	J&D 15	---	No	---	105.08	bid	6.09	111.20	252.536	08/11/04	99.75
78387GAQ	global nt 6.15 09/15/34	Baa2	M&S 15	---	No	---	100.75	bid	6.10	107.23	356.075	10/27/04	99.78
806213AB	Scentre Group Tr 1/Scentre Group Tr 2 gtd sr nt rule	A2	F&A 12	100.00	NoChange	No	---	---	---	---	600	11/06/14	98.96
806213AA	144a 3.5 02/12/25	A2	M&N 05	100.00	NoChange	No	---	---	---	---	750	10/29/14	99.44
806213AC	sr nt rule 144a 2.375 04/28/21	A2	A&O 28	100.00	NoChange	No	---	---	---	---	500	04/21/15	99.66
806213AD	sr nt rule 144a 3.25 10/28/25	A2	A&O 28	100.00	NoChange	No	---	---	---	---	500	04/21/15	99.70
80622GAC	Scentre Mgmt Ltd As Trustee Scentre Grp Tr 1/Re1 Ltd As gtd sr nt rule	A2	M&S 23	100.00	NoChange	No	---	---	---	---	500	03/16/17	99.35
806261AM	Schaeffler Fin BV sr secd nt rule 144a 4.75 05/15/23	Baa3	F&A 15	101.19	fr 05/15/19	No	---	---	---	---	600	03/27/15	100.00
808513AD	Schwab Charles Corp New global sr nt 4.45 07/22/20	A2	J&J 22	---	No	---	---	---	---	---	700	07/19/10	99.87
808513AW	Schwab Charles Corp New global sr nt 3.25 05/21/21	A2	M&N 21	100.00	NoChange	No	---	---	---	---	600	05/17/18	100.00
808513AT	global sr nt 2.65 01/25/23	A2	J&J 25	100.00	NoChange	No	---	---	---	---	800	12/04/17	99.84
808513AY	global sr nt 3.55 02/01/24	A2	F&A 01	100.00	NoChange	No	---	---	---	---	500	10/29/18	99.86
808513AL	global sr nt 3.03/10/25	A2	M&S 10	100.00	NoChange	No	---	---	---	---	375	03/03/15	99.58
808513AX	global sr nt 3.85 05/21/25	A2	M&N 21	100.00	NoChange	No	---	---	---	---	750	05/17/18	99.93
808513AQ	global sr nt 3.2 03/02/27	A2	M&S 02	100.00	NoChange	No	---	---	---	---	650	02/27/17	99.84
808513AU	global sr nt 3.2 01/25/28	A2	J&J 25	100.00	NoChange	No	---	---	---	---	700	12/04/17	99.85
808513AZ	global sr nt 4 02/01/29	A2	F&A 01	100.00	NoChange	No	---	---	---	---	600	10/29/18	99.60
808513AV	global sr nt fltg rt 2.96581 05/21/21	A2	F,M&A&N 21	100.00	NoChange	No	---	---	---	---	600	05/17/18	100.00
808513AG	sr nt 3.225 09/01/22	A2	J&D 01	---	No	---	---	---	---	---	256.38	12/11/12	0.00
808513AM	sr nt 3.45 02/13/26	A2	F&A 13	100.00	NoChange	No	---	---	---	---	350	11/09/15	99.62
808541AA	Schweitzer-Mauduit Intl Inc gtd sr nt rule	B2	A&O 01	105.16	fr 10/01/21	No	---	---	---	---	350	09/14/18	99.24
80874YAU	Scientific Games Intl Inc gtd sr nt 10 12/01/22	Caa1	J&D 01	102.50	fr 12/01/19	No	---	---	---	---	2197.5	04/20/15	0.00
80874YAC	gtd sr sub nt 6.625 05/15/21	Caa1	M&N 15	101.66	fr 05/15/19	No	---	---	---	---	340.6	04/20/15	0.00
80874YAW	Scientific Games Intl Inc sr secd nt rule 144a 5 10/15/25	Ba3	A&O 15	103.75	fr 10/15/20	No	---	---	---	---	1250	10/02/17	100.00
80874YAM	Scientific Games Intl Inc sr sub nt 6.25 09/01/20	Caa1	M&S 01	100.00	fr 09/01/19	No	---	---	---	---	243.465	12/28/12	0.00
81013TAC	Scottish Pwr PLC nt 5.81 03/15/25	Baa1	M&S 15	---	No	---	99.64	bid	5.84	104.11	350	03/15/05	99.95
81180WAH	Seagate HDD Cayman gtd sr nt 4.75 06/01/23	Baa3	J&D 01	---	No	---	---	---	---	---	951	07/24/14	0.00
81180WAT	Seagate HDD Cayman gtd sr nt 4.875 03/01/24	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	500	04/26/18	0.00
81180WAL	gtd sr nt 4.75 01/01/25	Baa3	J&J 01	---	No	---	---	---	---	---	1000	07/15/15	0.00
81180WAN	Seagate HDD Cayman gtd sr nt 5.75 12/01/34	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	490	02/19/16	0.00
81180WAR	Seagate HDD Cayman sr nt 4.875 06/01/27	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	700	06/30/16	0.00
81373PAA	Securian Finl Group Inc sr nt rule 144a 4.8 04/15/48	A3	A&O 15	---	No	---	---	---	---	---	500	04/02/18	99.68
81413PAG	Security Cap Group Inc sr nt 7.7 06/15/28	Baa1	J&D 15	---	No	---	89.48	bid	8.73	131.22	200	09/07/98	0.00
81618TAE	Select Income REIT global sr nt 4.25 05/15/24	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	350	05/10/17	98.68
816300AG	Selective Ins Group Inc sr nt 6.7 11/01/35	Baa2	M&N 01	N.C.	No	---	97.82	bid	6.86	---	99.383	12/02/05	0.00
816300AD	sr nt 7.25 11/15/34	Baa2	M&N 15	N.C.	No	---	55.60	bid	11.60	143.18	49.895	03/31/05	0.00
816851BE	Sempra Energy global nt 2.4 02/01/20	Baa1	F&A 01	---	No	---	---	---	---	---	500	01/09/18	99.86
816851BF	global nt 2.9 02/01/23	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	500	01/09/18	99.62
816851BG	global nt 3.4 02/01/28	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	1000	01/09/18	99.30
816851BH	global nt 3.8 02/01/38	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	1000	01/09/18	98.92
816851BJ	global nt 4 02/01/48	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	800	01/09/18	98.65
816851BC	global nt fltg rt 2.68631 07/15/19	Baa1	J,A,J&O 15	N.C.	No	---	---	---	---	---	500	01/09/18	100.00
816851BD	global nt fltg rt 2.93631 01/15/21	Baa1	J,A,J&O 15	100.00	NoChange	No	---	---	---	---	700	01/09/18	100.00
81721M30	Senior Hsg Ppty Tr global sr nt 6.25 02/01/46	Baa3	M,J,S&D 01	100.00	NoChange	No	---	---	---	---	250	02/10/16	100.00
81721MAJ	Senior Hsg Ppty Tr sr nt 3.25 05/01/19	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	400	04/23/14	99.93
81721MAE	Senior Hsg Ppty Tr sr nt 6.75 04/15/20	Baa3	A&O 15	---	No	---	---	---	---	---	200	04/06/10	98.93
81721MAG	Senior Hsg Ppty Tr sr nt 6.75 12/15/21	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	300	12/05/11	98.22
81721MAK	sr nt 4.75 05/01/24	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	250	04/23/14	99.68
81721MAM	sr nt 4.75 02/15/28	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	500	02/08/18	98.31
81733LAA	Seplat Pete Dev Co Plc gtd sr nt rule 144a 9.25 04/01/23	B2	A&O 01	104.63	fr 04/01/20	No	---	---	---	---	350	03/12/18	99.01
78413HAA	SES gtd sr nt rule 144a 3.6 04/04/23	Baa2	A&O 04	---	No	---	---	---	---	---	750	03/26/13	99.52
78413HAB	sr nt rule 144a 5.3 04/04/43	Baa2	A&O 04	---	No	---	---	---	---	---	250	03/26/13	99.21
78412FAP	Sesi LLC gtd sr nt 1.25 12/15/21	B2	J&D 15	100.00	fr 12/15/19	No	---	---	---	---	798.25	07/19/12	0.00
78412FAU	Sesi LLC gtd sr nt 7.75 09/15/24	B2	M&S 15	103.88	fr 09/15/20	No	---	---	---	---	500	04/13/18	0.00
81783HAA	Seven & I Hldgs Co Ltd sr nt rule 144a 3.35 09/17/21	A1	M&S 17	N.C.	No	---	---	---	---	---	600	09/11/18	99.99
78423ECC	SG Structured Prods Inc nt ser 2012-105 step-down/step-up 4 07/30/32	A1	J&J 31	100.00	fr 01/31/19	No	---	---	---	---	8	07/30/12	100.00
78423EDB	nt step-down/step-up ser 2012-128 3.5 09/30/32	A1	M&S 28	100.00	fr 03/28/19	No	---	---	---	---	3.5	09/26/12	100.00
78423EDM	nt step-up 3.5 10/29/32	A1	A&O 30	100.00	fr 04/30/19	No	---	---	---	---	2.5	10/08/12	100.00
822538AE	Shelf Drilling Hldgs Ltd sr nt rule 144a 8.25 02/15/25	B2	F&A 15	106.19	fr 02/15/21	No	---	---	---	---	900	01/31/18	100.00
822582BZ	Shell Intl Fin B V global gtd nt 3.5 11/13/23	Aa2	M&N 13	100.00	NoChange	No	---	---	---	---	1000	11/07/18	99.58
822582CB	global gtd nt 3.875 11/13/28	Aa2	M&N 13	100.00	NoChange	No	---	---	---	---	1500	11/07/18	99.23
822582CA	global gtd nt fltg rt 3.01813 11/13/23	Aa2	F,M,A&N 13	---	No	---	---	---	---	---	500	11/07/18	100.00
82481LAA	Shire Acquisitions Invts Ireland DAC gtd sr	Baa3	M&S 23	---	No	---	---	---	---	---	3300	09/19/16	99.91
82481LAB	gtd sr nt 2.4 09/23/21	Baa3	M&S 23	100.00	NoChange	No	---	---	---	---	3300	09/19/16	99.89
82481LAC	gtd sr nt 2.875 09/23/23	Baa3	M&S 23	100.00	NoChange	No	---	---	---	---	2500	09/19/16	99.99
82481LAD	gtd sr nt 3.2 09/23/26	Baa3	M&S 23	100.00	NoChange	No	---	---	---	---	3000	09/19/16	99.88
825795AA	Sibur Secs Dac gtd sr nt rule 144a 4.125 10/05/23	Baa3	A&O 05	100.00	NoChange	No	---	---	---	---	500	09/28/17	100.00
826418BJ	Sierra Pac Pwr Co gen & ref mtg nt 3.375 08/15/23	A2	F&A 15	100.00	NoChange	No	---	---	---	---	250	08/12/13	99.79
826418BE	global gen & ref mtg nt ser p 6.75 07/01/37	A2	J&J 01	---	No	---	107.00	bid	6.28	---	251.742	06/25/07	99.97
8265QNAA	Sigma Fin Neth B V gtd sr nt rule 144a 4.875 03/27/28	Baa3	M&S 27	---	No	---	---	---	---	---	500	03/22/18	99.34
82671AAA	Signet UK Finance Plc gtd sr nt 4.7 06/15/24												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
828807CP	Simon Ppty Group LP eur's global nt 2.375 10/02/20	A2	Oct 02	100.00	NoChange	No	---	---	---	---	750	09/25/13	99.67	
828807CO	Simon Ppty Group LP global nt 2.2 02/01/19	A2	F&A 01	100.00	NoChange	No	---	---	---	---	600	01/13/14	99.81	
828807CF	Simon Ppty Group LP global nt 4.375 03/01/21	A2	M&S 01	---	No	---	---	---	---	---	900	08/09/10	99.61	
828807CG	Simon Ppty Group LP global nt 4.125 12/01/21	A2	J&D 01	100.00	NoChange	No	---	---	---	---	700	11/10/11	99.69	
828807CK	global nt 3.375 03/15/22	A2	M&S 15	100.00	NoChange	No	---	---	---	---	600	03/08/12	99.59	
828807CN	global nt 2.75 02/01/23	A2	F&A 01	100.00	NoChange	No	---	---	---	---	500	12/10/12	99.45	
828807DD	global nt 2.75 06/01/23	A2	J&D 01	100.00	NoChange	No	---	---	---	---	600	11/30/17	99.82	
828807CR	global nt 3.75 02/01/24	A2	F&A 01	100.00	NoChange	No	---	---	---	---	600	01/13/14	99.38	
828807CS	global nt 3.375 10/01/24	A2	A&O 01	100.00	NoChange	No	---	---	---	---	900	09/03/14	99.80	
828807DE	global nt 3.375 12/01/27	A2	J&D 01	100.00	NoChange	No	---	---	---	---	750	11/30/17	99.21	
828807CE	Simon Ppty Group LP global nt 6.75 02/01/40	A2	F&A 01	100.00	NoChange	No	---	---	---	---	600	01/19/10	99.44	
828807CL	Simon Ppty Group LP global nt 4.75 03/15/42	A2	M&S 15	100.00	NoChange	No	---	---	---	---	550	03/08/12	99.49	
828807CT	global nt 4.25 10/01/44	A2	A&O 01	100.00	NoChange	No	---	---	---	---	400	09/03/14	99.41	
828807CU	global sr nt 2.5 09/01/20	A2	M&S 01	100.00	NoChange	No	---	---	---	---	500	08/10/15	99.94	
828807CX	global sr nt 2.5 07/15/21	A2	J&J 15	100.00	NoChange	No	---	---	---	---	550	01/08/16	99.92	
828807DA	global sr nt 2.35 01/30/22	A2	J&J 30	100.00	NoChange	No	---	---	---	---	550	11/15/16	99.67	
828807DB	global sr nt 2.625 06/15/22	A2	J&D 15	100.00	NoChange	No	---	---	---	---	600	05/22/17	99.91	
828807CV	global sr nt 3.5 09/01/25	A2	M&S 01	100.00	NoChange	No	---	---	---	---	600	08/10/15	99.35	
828807CW	global sr nt 3.3 01/15/26	A2	J&J 15	100.00	NoChange	No	---	---	---	---	800	01/08/16	99.40	
828807CY	global sr nt 3.25 11/30/26	A2	M&N 30	100.00	NoChange	No	---	---	---	---	750	11/15/16	99.74	
828807DC	global sr nt 3.375 06/15/27	A2	J&D 15	100.00	NoChange	No	---	---	---	---	750	05/22/17	99.38	
828807CZ	global sr nt 4.25 11/30/46	A2	M&N 30	100.00	NoChange	No	---	---	---	---	550	11/15/16	99.38	
82937AAA	Sinochem Overseas Cap Co Ltd gtd sr nt rule 144a 4.5 11/12/20	A3	M&N 12	N.C.	No	---	---	---	---	---	1500	11/04/10	99.47	
82939GAA	Sinopec Group Overseas Dev 2018 Ltd gtd sr nt rule 144a 3.75 09/12/23	A1	M&S 12	---	No	---	---	---	---	---	750	09/05/18	99.46	
82939GAB	gtd sr nt rule 144a 4.125 09/12/25	A1	M&S 12	---	No	---	---	---	---	---	500	09/05/18	99.56	
82939GAC	gtd sr nt rule 144a 4.25 09/12/28	A1	M&S 12	---	No	---	---	---	---	---	750	09/05/18	99.56	
82939GAD	gtd sr nt rule 144a 4.6 09/12/48	A1	M&S 12	---	No	---	---	---	---	---	400	09/05/18	100.00	
83006LAB	Sixsigma Networks Mexico Sa gtd sr nt rule 144a 7.5 05/02/25	B1	M&N 02	100.00	NoChange	No	---	---	---	---	300	04/26/18	100.00	
78440PAC	SK Telecom Ltd nt rule 144a 6.625 07/20/27	A3	J&J 20	N.C.	No	92.24	bid	7.35	---	---	400	07/13/07	98.80	
78444FAG	sr nt rule 144a 3.75 04/16/23	A3	A&O 16	N.C.	No	---	---	---	---	---	500	04/09/18	99.78	
830505AS	Skandinaviska Enskilda Banken AB sr nt 1.5 09/13/19	Aa2	M&S 13	N.C.	No	---	---	---	---	---	1000	09/06/16	99.75	
830505AR	sr nt 2.625 03/15/21	Aa2	M&S 15	N.C.	No	---	---	---	---	---	1250	03/08/16	99.96	
830505AT	sr nt 1.875 09/13/21	Aa2	M&S 13	N.C.	No	---	---	---	---	---	1000	09/06/16	99.57	
78444FAF	SL Green Oper Partnership L P gtd sr nt 3.25 10/15/22	Baa3	A&O 15	100.00	NoChange	No	---	---	---	---	500	10/03/17	99.89	
78444FAG	gtd sr nt fltg rt 3.609 08/16/21	Baa3	F.M.&N 16	100.00	NoChange	No	---	---	---	---	350	07/26/18	100.00	
78442P30	SLM Corp sr nt 6 12/15/43	Ba3	M.J.S&D 15	100.00	fr 12/15/19	No	16.69	bid	14.33	105.01	103.59	275	12/04/03	100.00
78454LAP	SM Energy Co global sr nt 6.625 01/15/27	B2	J&J 15	104.97	fr 01/15/22	No	---	---	---	---	---	200	08/06/18	100.00
832248AX	Smithfield Foods Inc sr nt rule 144a 2.7 01/31/20	Ba1	J&J 31	---	No	---	---	---	---	---	400	01/25/17	99.96	
832248BA	sr nt rule 144a 2.65 10/03/21	Ba1	A&O 03	100.00	NoChange	No	---	---	---	---	400	09/28/17	99.68	
832248AY	sr nt rule 144a 3.35 02/01/22	Ba1	F&A 01	100.00	NoChange	No	---	---	---	---	400	01/25/17	99.87	
832696AB	Smucker J M Co global gtd nt 3.5 10/15/21	Baa2	A&O 15	---	No	---	---	---	---	---	750	10/13/11	99.81	
832696AC	Smucker J M Co global nt 2.2 12/06/19	Baa2	J&D 06	---	No	---	---	---	---	---	300	12/04/17	99.92	
832696AR	global nt 3.375 12/15/27	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	500	12/04/17	99.97	
832696AF	Smucker J M Co gtd nt 2.5 03/15/20	Baa2	M&S 15	---	No	---	---	---	---	---	497.645	08/24/15	0.00	
832696AH	gtd nt 3 03/15/22	Baa2	M&S 15	---	No	---	---	---	---	---	400	08/24/15	0.00	
832696AK	gtd nt 3.5 03/15/25	Baa2	M&S 15	---	No	---	---	---	---	---	1000	08/24/15	0.00	
832696AM	gtd nt 4.25 03/15/35	Baa2	M&S 15	---	No	---	---	---	---	---	650	08/24/15	0.00	
832696AP	gtd nt 4.375 03/15/45	Baa2	M&S 15	---	No	---	---	---	---	---	600	08/24/15	0.00	
833034AL	Snap On Inc global nt 4.1 03/01/48	A2	M&S 01	100.00	NoChange	No	---	---	---	---	400	02/20/18	99.72	
833636AD	Sociedad Quimica Y Minera de Chile S A nt rule 144a 5.5 04/21/20	Baa1	A&O 21	---	No	---	---	---	---	---	250	04/14/10	99.82	
833636AE	nt rule 144a 3.625 04/03/23	Baa1	A&O 03	---	No	---	---	---	---	---	300	03/26/13	99.25	
833636AG	nt rule 144a 4.375 01/28/25	Baa1	J&J 28	100.00	NoChange	No	---	---	---	---	250	10/23/14	99.41	
83368RAL	Societe Generale mtn rule 144a 4.25 09/14/23	Baa2	M&S 14	---	No	---	---	---	---	---	1000	09/10/18	99.90	
83368RAM	mtn rule 144a 4.75 09/14/28	Baa2	M&S 14	N.C.	No	---	---	---	---	---	750	09/10/18	99.74	
83367TBV	perp global tier 1 sub nt fixed/fltg rt rule 144a 7.375 12/30/99	Ba2	A&O 04	100.00	NoChange	No	---	---	---	---	1250	09/27/18	100.00	
83367TBH	perp sub fixed/fltg rt nt rule 144a 6 12/30/99	Ba2	J&J 27	100.00	NoChange	No	---	---	---	---	1500	06/19/14	100.00	
83368RAF	sr nt rule 144a 2.625 09/16/20	A1	M&S 16	N.C.	No	---	---	---	---	---	750	09/09/15	99.56	
83367TBG	sub nt rule 144a 5 01/17/24	Baa3	J&J 17	N.C.	No	---	---	---	---	---	1000	01/14/14	99.09	
83367TBJ	sub nt rule 144a 4.25 04/14/25	Baa3	A&O 14	N.C.	No	---	---	---	---	---	1500	04/08/15	98.44	
83367TBR	sub nt rule 144a 4.75 11/24/25	Baa3	M&N 24	N.C.	No	---	---	---	---	---	1000	11/17/15	99.62	
83367TBT	sub nt rule 144a 5.625 11/24/45	Baa3	M&N 24	N.C.	No	---	---	---	---	---	500	11/17/15	99.04	
83388LAA	Soechl Cap Pte Ltd gtd sr nt rule 144a 8.375 01/31/23	B1	J&J 31	104.19	fr 01/31/21	No	---	---	---	---	200	01/24/18	100.00	
83416WAB	Solar Star Funding Llc sr nt ser b rule 144a 3.95 06/30/35	Baa1	J&D 30	---	No	---	---	---	---	---	317.293	03/05/15	100.00	
83422AAA	Solera LLC / Solera Fin Inc sr nt rule 144a 10.5 03/01/24	Caal	M&S 01	107.88	fr 03/01/19	No	---	---	---	---	2005	02/29/16	95.00	
83545GAX	Sonic Automotive Inc gtd sr sub nt 5 05/15/23	B2	M&N 15	101.67	fr 05/15/19	No	---	---	---	---	289.273	06/11/13	0.00	
83545GBC	gtd sr sub nt ser b 6.125 03/15/27	B2	M&S 15	103.06	fr 03/15/22	No	---	---	---	---	250	06/12/17	0.00	
837004BV	South Carolina Elec & Gas Co 1st mtg bd 6.625 02/01/32	Baa1	F&A 01	---	No	122.60	bid	5.04	120.20	116.89	300	01/24/02	99.20	
837004BW	1st mtg bd 5.8 01/15/33	Baa1	J&J 15	---	No	100.04	bid	5.80	111.12	106.31	200	01/15/03	99.68	
837004BX	1st mtg bd 5.3 05/15/33	Baa1	M&N 15	---	No	102.37	bid	5.14	102.26	99.08	300	05/14/03	99.81	
837004CL	1st mtg bd 3.5 08/15/21	Baa1	F&A 15	---	No	---	---	---	---	---	300	08/15/18	100.00	
837004CM	1st mtg bd 4.25 08/15/28	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	400	08/15/18	99.75	
837004BZ	1st mtg bd 5.25 03/01/35	Baa1	M&S 01	---	No	98.76	bid	5.33	103.13	98.20	100	03/01/05	98.16	
837004CA	1st mtg bd 6.25 07/01/36	Baa1	J&J 01	---	No	112.40	bid	5.45	---	---	125	06/20/06	99.66	
837004CB	South Carolina Elec & Gas Co 1st mtg bd 6.05 01/15/38	Baa1	J&J 15	---	No	110.69	bid	5.38	---	---	535	01/07/08	99.90	
837004CD	South Carolina Elec & Gas Co 1st mtg bd 5.5 12/15/39	Baa1	J&D 15	---	No	---	---	---	---	---	150	12/02/09	99.21	
837004CF	1st mtg bd 4.35 02/01/42	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	500	01/23/12	99.92	
837004CG	1st mtg bd 4.6 06/15/43	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	400	06/10/13	99.50	
837004CK	1st mtg bd 4.1 06/15/46	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	425	06/08/16	99.79	
837004CH	1st mtg bd 4.5 06/01/64	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	375	05/20/14	98.94	
837004CJ	1st mtg bd 5.1 06/01/65	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	500	05/19/15	99.19	
837004CE	South Carolina Elec & Gas Co 1st mtg bds 5.45 02/01/41	Baa1												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
842400FL	Southern Calif Edison Co 1st & ref mtg bd ser 2009a 6.05 03/15/39	A1	M&S 15	---	---	No	111.08	bid	5.37	---	500	03/17/09	99.18
842400FP	1st & ref mtg bd ser 2010a 5.5 03/15/40	A1	M&S 15	---	---	No	---	---	---	---	500	03/08/10	98.80
842400FV	1st & ref mtg bd ser 2012a 4.05 03/15/42	A1	M&S 15	100.00	---	NoChange	---	---	---	---	400	03/08/12	98.82
842400FW	1st & ref mtg bd ser 2013a 3.9 03/15/43	A1	M&S 15	100.00	---	NoChange	---	---	---	---	400	03/04/13	99.40
842400GD	1st & ref mtg bd ser 2015b 2.4 02/01/22	A1	F&A 01	100.00	---	NoChange	---	---	---	---	325	01/13/15	99.99
842400GE	1st & ref mtg bd ser 2015c 3.6 02/01/45	A1	F&A 01	100.00	---	NoChange	---	---	---	---	425	01/13/15	99.62
842400GG	1st and ref mtg bd ser 2017a 4.04/01/47	A1	A&O 01	100.00	---	NoChange	---	---	---	---	1000	03/21/17	99.93
842400FO	Southern Calif Edison Co 1st ref mortgage bd 4.5 09/01/40	A1	M&S 01	---	---	No	---	---	---	---	500	08/25/10	99.36
842400FY	Southern Calif Edison Co 1st and ref mtg bd 3.5 10/01/23	A1	A&O 01	100.00	---	NoChange	---	---	---	---	600	09/25/13	99.82
842400FZ	1st and ref mtg bd 4.65 10/01/43	A1	A&O 01	100.00	---	NoChange	---	---	---	---	800	09/25/13	99.31
842400FT	1st and ref mtg bds ser 2011e 3.9 12/01/41	A1	J&D 01	100.00	---	NoChange	---	---	---	---	250	11/17/11	99.44
842400GF	amortizing 1st & ref mtg bd ser 2015a 1.845 02/01/22	A1	F&A 01	---	---	Yes	---	---	---	---	275	01/13/15	100.00
842400GH	global 1st & ref mtg bd ser 2018a 2.9 03/01/21	A1	M&S 01	---	---	No	---	---	---	---	450	02/28/18	99.96
842400GJ	global 1st & ref mtg bd ser 2018b 3.65 03/01/28	A1	M&S 01	100.00	---	NoChange	---	---	---	---	400	02/28/18	99.82
842400GK	global 1st & ref mtg bd ser 2018c 4.125 03/01/48	A1	M&S 01	100.00	---	NoChange	---	---	---	---	1300	02/28/18	99.81
842400GL	global 1st & ref mtg bd ser 2018d 3.4 06/01/23	A1	J&D 01	100.00	---	NoChange	---	---	---	---	300	05/30/18	99.90
842400GN	global 1st & ref mtg bd ser 2018e 3.7 08/01/25	A1	F&A 01	100.00	---	NoChange	---	---	---	---	300	07/30/18	99.79
842400EB	nt 6.65 04/01/29	A3r	A&O 01	---	---	No	113.33	bid	5.59	119.24	300	03/31/99	98.80
842400FR	sr sec'd 1st & ref mtg bd ser 2011a 3.875 06/01/21	A1	J&D 01	100.00	---	NoChange	---	---	---	---	500	05/12/11	99.42
842434CR	Southern Calif Gas Co 1st mtg bd ser uu 4.125 06/01/48	Aa2	J&D 01	100.00	---	NoChange	---	---	---	---	400	05/10/18	99.89
842434CS	1st mtg bd ser vv 4.3 01/15/49	Aa2	J&J 15	100.00	---	NoChange	---	---	---	---	550	09/19/18	99.95
842587CY	Southern Co global sub nt fixed/fltgr sr ser 2016b 5.5 03/15/57	Baa3	M&S 15	100.00	---	NoChange	---	---	---	---	550	12/05/16	100.00
842587CO	sr nt 1.85 07/01/19	Baa2	J&J 01	---	---	No	---	---	---	---	1000	05/19/16	99.98
842587CL	sr nt 2.15 09/01/19	Baa2	M&S 01	100.00	---	NoChange	---	---	---	---	350	08/19/14	99.77
842587CM	sr nt 2.75 06/15/20	Baa2	J&D 12	100.00	---	NoChange	---	---	---	---	600	06/09/15	99.83
842587CS	sr nt 2.35 07/01/21	Baa2	J&J 01	100.00	---	NoChange	---	---	---	---	1500	05/19/16	99.86
842587CU	sr nt 2.95 07/01/23	Baa2	J&J 01	100.00	---	NoChange	---	---	---	---	1250	05/19/16	99.92
842587CV	sr nt 3.25 07/01/26	Baa2	J&J 01	100.00	---	NoChange	---	---	---	---	1750	05/19/16	99.64
842587CW	sr nt 4.25 07/01/36	Baa2	J&J 01	100.00	---	NoChange	---	---	---	---	500	05/19/16	99.58
842587CX	sr nt 4.4 07/01/46	Baa2	J&J 01	100.00	---	NoChange	---	---	---	---	2000	05/19/16	99.48
842587DB	sr nt fltgr sr ser 2018a rule 144a 0.0 02/14/20	Baa2	F,M,A&N 14	100.00	---	NoChange	---	---	---	---	750	08/14/18	100.00
842587DC	jr sub ser 2017a rule 144a 5.325 06/21/57	Baa3	J&D 21	100.00	---	NoChange	---	---	---	---	500	06/14/17	100.00
842587DA	sr nt fltgr sr ser 2017-a rule 144a 3.503 09/30/20	Baa2	M,J,S&D 30	100.00	---	NoChange	---	---	---	---	300	06/15/17	100.00
84265VAD	Southern Copper Corp global nt 5.375 04/16/20	Baa2	A&O 16	---	---	No	---	---	---	---	400	04/13/10	99.48
84265VAF	Southern Copper Corp global nt 3.5 11/08/22	Baa2	M&N 08	---	---	No	---	---	---	---	300	11/05/12	99.66
84265VAH	global nt 3.875 04/23/25	Baa2	A&O 23	100.00	---	NoChange	---	---	---	---	500	04/20/15	99.46
84265VAE	Southern Copper Corp global nt 6.75 04/16/40	Baa2	A&O 16	---	---	No	---	---	---	---	1100	04/13/10	99.25
84265VAG	Southern Copper Corp global nt 5.25 11/08/42	Baa2	M&N 08	---	---	No	---	---	---	---	1200	11/05/12	98.21
84265VAJ	global nt 5.875 04/23/45	Baa2	A&O 23	---	---	No	---	---	---	---	1500	04/20/15	98.83
84265VAA	Southern Copper Corp nt 7.5 07/27/35	Baa2	J&J 27	---	---	No	100.55	bid	7.46	---	999.9	11/17/05	0.00
Y8088SAA	Southern Elec Pwr Co Ltd gbp\$ bd 5.5 06/07/32	Baa1	Jun 07	100.00	fr 12/19/19	No	0.00	---	90.76	87.19	350	11/22/01	99.59
843163AX	Southern Ind Gas & Elec Co sr nt 6.72 08/01/29	Aa3	F&A 01	---	---	No	109.81	bid	5.93	101.80	80	07/15/99	100.00
8447HEAA	Southtrust Bk Atlanta Ga N A nt 7.74 05/15/25	Aa3	M&N 15	N.C.	---	No	120.16	bid	5.85	129.81	50	05/02/95	100.00
8447HBAE	Southtrust Bk Birmingham Ala N A sub nt 6.125 01/09/28	Aa3	J&J 09	N.C.	---	No	118.99	bid	4.64	111.19	200	01/06/98	99.96
845011AA	Southwest Gas Corp global sr nt 3.7 04/01/28	A3	A&O 01	100.00	---	NoChange	---	---	---	---	300	03/12/18	99.81
845437BP	Southwestern Elec Pwr Co global sr nt 2.75 10/01/26	Baa2	A&O 01	100.00	---	NoChange	---	---	---	---	400	09/26/16	99.90
845437BO	global sr nt ser l 3.85 02/01/48	Baa2	F&A 01	100.00	---	NoChange	---	---	---	---	450	01/18/18	99.79
845437BR	global sr nt ser m 4.1 09/15/28	Baa2	M&S 15	100.00	---	NoChange	---	---	---	---	575	09/11/18	100.00
845437BL	Southwestern Elec Pwr Co sr nt ser h 6.2 03/15/40	Baa2	M&S 15	---	---	No	---	---	---	---	350	03/03/10	99.96
845437BM	sr nt ser i 3.55 02/15/22	Baa2	F&A 15	100.00	---	NoChange	---	---	---	---	275	01/31/12	99.59
845437BN	Southwestern Elec Pwr Co sr nt ser j 3.9 04/01/45	Baa2	A&O 01	100.00	---	NoChange	---	---	---	---	400	03/23/15	99.11
845467AK	Southwestern Elec Pwr Co global sr nt 5.8 01/23/20	Ba3	J&J 23	100.00	---	NoChange	---	---	---	---	51,529	01/20/15	99.90
845467AL	global sr nt 6.7 01/23/25	Ba3	J&J 23	100.00	---	NoChange	---	---	---	---	927,238	01/20/15	99.78
845467AM	global sr nt 7.5 04/01/26	Ba3	A&O 01	105.63	fr 04/01/21	No	---	---	---	---	650	09/11/17	100.00
845467AN	global sr nt 7.75 10/01/27	Ba3	A&O 01	103.88	fr 10/01/22	No	---	---	---	---	500	09/11/17	100.00
845467AH	Southwestern Energy Co gtd sr nt 4.1 03/15/22	Ba3	M&S 15	100.00	---	NoChange	---	---	---	---	212.29	12/09/12	0.00
845743BO	Southwestern Pub Svc Co 1st mtg bd 3.4 08/15/46	A3	F&A 15	100.00	---	NoChange	---	---	---	---	300	08/05/16	99.83
845743BN	Southwestern Pub Svc Co 1st mtg bd ser 1 4.5 08/15/41	A3	F&A 15	100.00	---	NoChange	---	---	---	---	400	08/03/11	98.49
845743BP	Southwestern Pub Svc Co 1st mtg bd ser 3 3.3 06/15/24	A3	J&D 15	100.00	---	NoChange	---	---	---	---	350	06/02/14	99.67
845743BS	1st mtg bd ser no 6 4.4 11/15/48	A3	M&N 15	100.00	---	NoChange	---	---	---	---	300	10/29/18	99.36
847643BR	1st mtg bd ser no 5 3.7 08/15/47	A3	F&A 15	100.00	---	NoChange	---	---	---	---	450	08/02/17	99.42
845743BJ	sr nt Ser D 6 10/01/33	Baa2	A&O 01	---	---	No	90.65	bid	6.70	107.73	99,965	02/05/04	0.00
845743BL	sr nt ser f 6 10/01/36	Baa2	A&O 01	---	---	No	104.22	bid	5.72	---	250	10/03/06	99.23
84762LAO	Spectrum Brands Inc gtd sr nt 6.625 11/15/22	B2	M&N 15	101.10	fr 11/15/19	No	---	---	---	---	570	12/23/13	0.00
84762LAU	gtd sr nt 5.75 07/15/25	B2	J&J 15	102.88	fr 07/15/20	No	---	---	---	---	1000	01/07/16	0.00
84762LAS	gtd sr nt 6.125 12/15/24	B2	J&D 15	102.66	fr 12/15/19	No	---	---	---	---	250	01/07/16	0.00
85205TAJ	Spirit Aerosystems Inc global gtd sr nt 3.95 06/15/23	Baa3	J&D 15	100.00	---	NoChange	---	---	---	---	300	05/22/18	99.98
85205TAG	Spirit Aerosystems Inc global gtd sr nt 3.85 06/15/26	Baa3	J&D 15	100.00	---	NoChange	---	---	---	---	300	05/24/16	99.92
85205TAK	Spirit Aerosystems Inc global gtd sr nt 4.6 06/15/28	Baa3	J&D 15	100.00	---	NoChange	---	---	---	---	700	05/22/18	99.85
85205TAH	global gtd sr nt fltgr rt 3.58819 06/15/21	Baa3	M,J,S&D 15	100.00	---	NoChange	---	---	---	---	300	05/22/18	100.00
84861TAC	Spirit Rlty Cap Inc gtd nt 4.45 09/15/26	Baa3	M&S 15	100.00	---	NoChange	---	---	---	---	300	04/17/17	0.00
85172FAM	Springleaf Fin Corp global gtd sr nt 6.875 03/15/25	B1	M&S 15	---	---	No	---	---	---	---	1250	03/08/18	100.00
85172FAN	Springleaf Fin Corp global gtd sr nt 7.125 03/15/26	B1	M&S 15	---	---	No	---	---	---	---	1600	05/09/18	100.00
85172FAK	Springleaf Finance Corp global gtd sr nt 6.125 05/15/22	B1	M&N 15	---	---	No	---	---	---	---	1000	05/10/17	100.00
85172FAL	global gtd sr nt 5.625 03/15/23	B1	M&S 15	---	---	No	---	---	---	---	875	12/05/17	100.00
85172FAG	Springleaf Finance Corp gtd sr nt 5.25 12/15/19	B1	J&D 15	---	---	No	---	---	---	---	700	11/25/14	100.00
85172FAB	Springleaf Finance Corp sr nt 6.06/01/20	B1	J&D 01	---	---	No	---	---	---	---	300	11/08/13	0.00
85172FAJ	sr nt 8.25 12/15/20	B1	J&D 15	---	---	No	---	---	---	---	1000	04/06/16	100.00
85172FAD	sr nt 7.75 10/01/21	B1	A&O 01	---	---	No	---	---	---	---	650	11/08/13	0.00
85172FAF	sr nt 8.25 10												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
853254AK	Standard Chartered PLC nt rule 144a 5.3 01/09/43	Baa2	J&J 09	N.C.	-	No	---	---	---	---	750	01/09/13	99.90
853254AT	perp sub contingent conv secs rule 144a 6.5 12/30/99	Ba1	A&O 02	N.C.	-	No	---	---	---	---	2000	03/26/15	100.00
853254BJ	sr nt fixed/fltg rt rule 144a 3.885 03/15/24	A2	M&S 15	100.00	NoChange	No	---	---	---	---	1250	03/12/18	100.00
853254BB	sr nt rule 144a 2.1 08/19/19	A2	F&A 19	N.C.	-	No	---	---	---	---	1000	08/16/16	99.82
853254AY	sr nt rule 144a 3.05 01/15/21	A2	J&J 15	N.C.	-	No	---	---	---	---	1000	01/12/16	99.80
853254AJ	sub nt rule 144a 3.95 01/11/23	Baa2	J&J 11	N.C.	-	No	---	---	---	---	2000	01/09/13	99.89
853254AL	sub nt rule 144a 5.2 01/26/24	Baa2	J&J 26	N.C.	-	No	---	---	---	---	1000	09/23/13	99.91
853254BF	sub nt rule 144a 4.3 02/19/27	Baa2	F&A 19	N.C.	-	No	---	---	---	---	1250	08/16/16	99.42
853254BK	sub nt rule 144a 4.866 03/15/33	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/12/18	100.00
853254AN	sub nt rule 144a 5.7 03/26/44	Baa2	M&S 26	N.C.	-	No	---	---	---	---	2000	03/21/14	99.80
854502AH	Stanley Black & Decker Inc global nt 4.25 11/15/28	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	10/30/18	99.93
854502AJ	global nt 4.85 11/15/48	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	10/30/18	99.89
85511XAC	Star Energy Geothermal Wayang Windu Ltd sr secd nt rule 144a 6.75 04/24/33	Ba3	A&O 24	N.C.	-	No	---	---	---	---	580	04/17/18	100.00
855244AL	Starbucks Corp global sr nt 2.2 11/22/20	Baa1	May 22	---	-	No	---	---	---	---	500	11/20/17	99.92
855244AJ	global sr nt 2.1 02/04/21	Baa1	F&A 04	100.00	NoChange	No	---	---	---	---	750	02/01/16	99.94
855244AN	global sr nt 3.1 03/01/23	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/26/18	99.97
855244AD	global sr nt 3.85 10/01/23	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	750	09/03/13	99.96
855244AQ	global sr nt 3.8 08/15/25	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	1250	08/08/18	99.91
855244AK	global sr nt 2.45 06/15/26	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	500	05/11/16	99.77
855244AP	global sr nt 3.5 03/01/28	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	600	02/26/18	99.76
855244AR	global sr nt 4 11/15/28	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	750	08/08/18	99.89
855244AM	global sr nt 3.75 12/01/47	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	500	11/20/17	99.73
855244AS	global sr nt 4.5 11/15/48	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	1000	08/08/18	98.96
855244AG	sr nt 2.7 06/15/22	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	500	06/01/15	99.98
855244AH	sr nt 4.3 06/15/45	Baa1	J&D 15	N.C.	-	No	---	---	---	---	350	06/01/15	99.60
85529VAA	Starfruit Finco B V / Starfruit US Holdco LLC sr nt rule 144a 8 10/01/26	Caa1	A&O 01	104.00	fr 10/01/21	No	---	---	---	---	605	09/20/18	100.00
85572NAA	Starwood Ppty Tr Inc global sr nt 3.625 02/01/21	Caa1	J&J 15	103.50	fr 07/15/21	No	---	---	---	---	1000	06/28/18	100.00
85571BAP	sr nt 4.75 03/15/25	Ba3	F&A 01	100.00	NoChange	No	---	---	---	---	500	11/20/18	0.00
85571BAL	sr nt 5 12/15/21	Ba3	M&S 15	100.00	NoChange	No	---	---	---	---	499.92	07/17/18	0.00
85571BAG	sr nt 5 12/15/21	Ba3	J&D 15	100.00	NoChange	No	---	---	---	---	699.853	06/14/17	0.00
85571BAM	sr nt rule 144a 3.625 02/01/21	Ba3	F&A 01	100.00	NoChange	No	---	---	---	---	500	01/24/18	100.00
85571BAE	sr nt rule 144a 5 12/15/21	Ba3	J&D 15	100.00	NoChange	No	---	---	---	---	0.147	12/09/16	100.00
857477BC	State Str Corp global sr nt fixed/fltg rt 3.776 12/03/24	A1	J&D 03	100.00	NoChange	No	---	---	---	---	500	11/28/18	100.00
857477BD	global sr nt fixed/fltg rt 4.141 12/03/29	A1	J&D 03	100.00	NoChange	No	---	---	---	---	500	11/28/18	100.00
85771PAW	Statoil Asa global gtd nt 2.25 11/08/19	Aa2	M&N 08	---	-	No	---	---	---	---	750	11/03/14	99.96
85771PAP	global gtd nt 2.9 11/08/20	Aa2	M&N 08	---	-	No	---	---	---	---	750	11/05/13	99.97
85771PAV	global gtd nt 2.75 11/10/21	Aa2	M&N 10	---	-	No	---	---	---	---	500	11/03/14	99.36
85771PAF	global gtd nt 3.15 01/23/22	Aa2	J&J 23	---	-	No	---	---	---	---	750	11/16/11	99.83
85771PAG	global gtd nt 2.45 01/17/23	Aa2	J&J 17	---	-	No	---	---	---	---	1100	11/14/12	99.68
85771PAK	global gtd nt 2.65 01/15/24	Aa2	J&J 15	---	-	No	---	---	---	---	900	05/08/13	99.80
85771PAN	global gtd nt 3.7 03/01/24	Aa2	M&S 01	---	-	No	---	---	---	---	1000	11/05/13	99.93
85771PAX	global gtd nt 3.25 11/10/24	Aa2	M&N 10	---	-	No	---	---	---	---	500	11/03/14	99.40
85771PAC	Statoil Asa global gtd nt 5.1 08/17/40	Aa2	F&A 17	---	-	No	---	---	---	---	750	08/10/10	99.68
85771PAE	Statoil Asa global gtd nt 4.25 11/23/41	Aa2	M&N 23	---	-	No	---	---	---	---	650	11/16/11	100.00
85771PAL	global gtd nt 3.95 05/15/43	Aa2	M&N 15	---	-	No	---	---	---	---	850	05/08/13	99.86
85771PAQ	global gtd nt 4.8 11/08/43	Aa2	M&N 08	---	-	No	---	---	---	---	750	11/05/13	99.50
85800TAA	Stearns Hldgs Inc sr secd nt rule 144a 9.375 08/15/20	B2	F&A 15	100.00	fr 08/15/19	No	---	---	---	---	189.994	07/30/13	100.00
858119BC	Steel Dynamics Inc gtd sr nt 5.125 10/01/21	Ba1	A&O 01	100.00	fr 10/01/19	No	---	---	---	---	700	04/08/15	0.00
858119AZ	gtd sr nt 5.25 04/15/23	Ba1	A&O 15	101.75	fr 04/15/19	No	---	---	---	---	400	10/23/13	0.00
858119BD	gtd sr nt 5.5 10/01/24	Ba1	A&O 01	102.75	fr 10/01/19	No	---	---	---	---	500	04/08/15	0.00
858119BH	Steel Dynamics Inc gtd sr nt 4.125 09/15/25	Ba1	M&S 15	---	-	No	---	---	---	---	350	12/21/17	0.00
858119BF	gtd sr nt 5 12/15/26	Ba1	J&D 15	102.50	fr 12/15/21	No	---	---	---	---	400	04/17/17	0.00
86024TAA	Stevens Hldg Co Inc gtd sr nt rule 144a 6.125 10/01/26	B2	A&O 01	101.53	fr 10/01/23	No	---	---	---	---	400	09/26/18	100.00
86184VAB	Stonemor Partners LP/Cornerstone Family Svcs West Va Subsidiary gtd sr nt 7.875 06/01/21	Caa2	J&D 01	100.00	fr 06/01/19	No	---	---	---	---	174.9	03/24/16	0.00
86188PAA	Stoneway Cap Corp sr secd nt rule 144a 10 03/01/27	B3	M&S 01	105.00	fr 03/01/22	No	---	---	---	---	665	02/10/17	100.00
86210MAC	Stora Enso Oyj nt rule 144a 7.25 04/15/36	Baa3	A&O 15	---	-	No	75.50	bid	9.32	---	300	04/10/06	98.91
862121AA	STORE Cap Corp global sr nt 4.5 03/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	350	03/08/18	99.52
863667AQ	Stryker Corp global nt 3.65 03/07/28	Baa1	M&S 07	100.00	NoChange	No	---	---	---	---	600	02/26/18	99.96
86400GAA	Studio City Co Ltd sr secd nt rule 144a 5.875 11/30/19	Ba3	M&N 30	---	-	No	---	---	---	---	350	11/22/16	100.00
86400GAB	sr secd nt rule 144a 7.25 11/30/21	Ba3	M&N 30	101.81	fr 11/30/19	No	---	---	---	---	850	11/22/16	100.00
864486AH	Suburban Propane Ptnrs LP / Subn Energy Fin Corp global sr nt 5.5 06/01/24	B1	J&D 01	102.75	fr 06/01/19	No	---	---	---	---	525	05/12/14	100.00
864486AK	global sr nt 5.875 03/01/27	B1	M&S 01	102.94	fr 03/01/22	No	---	---	---	---	350	02/07/17	100.00
864486AJ	sr nt 5.75 03/01/25	B1	M&S 01	102.88	fr 03/01/20	No	---	---	---	---	250	02/10/15	100.00
86564CAA	Sumitomo Life Ins Co global sub nt fixed/fltg rt rule 144a 6.5 09/20/73	A3	M&S 20	100.00	NoChange	No	---	---	---	---	1000	09/12/13	100.00
865622AW	Sumitomo Mitsui Bkg Corp global gtd sr bd 3.2 07/18/22	A1	J&J 18	N.C.	-	No	---	---	---	---	750	07/10/12	100.00
865622BE	Sumitomo Mitsui Bkg Corp gtd sr bd 3.95 07/19/23	A1	J&J 19	N.C.	-	No	---	---	---	---	700	07/11/13	99.87
865622AZ	Sumitomo Mitsui Bkg Corp sr bd restricted 3 01/18/23	A1	J&J 18	N.C.	-	No	---	---	---	---	500	01/10/13	99.45
865622AT	sr bd rule 144a 3.95 01/12/22	A1	J&J 12	N.C.	-	No	---	---	---	---	500	01/05/12	99.68
865622BY	sr nt 2.45 10/20/20	A1	A&O 20	N.C.	-	No	---	---	---	---	500	10/14/15	99.87
865622BR	sr sub nt 3a2 2.45 01/16/20	A1	J&J 16	N.C.	-	No	---	---	---	---	1750	01/08/15	99.83
J7771XAS	Sumitomo Mitsui Finl Group Inc aud\$ sr nt 3.662 03/29/22	A1	M&S 29	---	-	No	---	---	---	---	300	03/23/17	100.00
J7771XAT	aud\$ sr nt fltg rt 0.0 03/29/22	A1	M.J.S&D 29	---	-	No	---	---	---	---	700	03/23/17	100.00
86562MAB	global sr nt 2.934 03/09/21	A1	M&S 09	N.C.	-	No	---	---	---	---	1750	03/02/16	100.00
86562MAE	global sr nt 2.058 07/14/21	A1	J&J 14	N.C.	-	No	---	---	---	---	1750	07/07/16	100.00
86562MAH	global sr nt 2.442 10/19/21	A1	A&O 19	N.C.	-	No	---	---	---	---	1500	10/11/16	100.00
86562MAM	global sr nt 2.846 01/11/22	A1	J&J 11	N.C.	-	No	---	---	---	---	750	01/05/17	100.00
86562MAQ	global sr nt 2.784 07/12/22	A1	J&J 12	N.C.	-	No	---	---	---	---	2000	07/06/17	100.00
86562MAU	global sr nt 2.778 10/18/22	A1	A&O 18	---	-	No	---	---	---	---	1250	10/11/17	100.00
86562MAX	global sr nt 3.102 01/17/23	A1	J&J 17	---	-	No	---	---	---	---	1500	01/09/18	100.00
86562MBA	global sr nt 3.748 07/19/23	A1	J&J 19	---	-	No	---	---	---	---	750	07/12/18	100.00
86562MBF	global sr nt 3.936 10/16/23	A1	A&O 16	---	-	No	---	---	---	---	1000	10/10/18	100.00

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
86562MAD	Sumitomo Mitsui Finl Group Inc global sr nt fltg rt 4.44713 03/09/21	A1	J&D 09	N.C.	-	No	---	---	---	---	750	03/02/16	100.00	
86562MAG	global sr nt fltg rt 3.54631 07/14/21	A1	J,A,J&O 14	N.C.	-	No	---	---	---	---	500	07/07/16	100.00	
86562MAJ	global sr nt fltg rt 3.58963 10/19/21	A1	J,A,J&O 19	N.C.	-	No	---	---	---	---	500	10/11/16	100.00	
86562MAL	global sr nt fltg rt 3.39044 01/11/22	A1	J,A,J&O 11	N.C.	-	No	---	---	---	---	250	01/05/17	100.00	
86562MAP	global sr nt fltg rt 3.20519 07/12/22	A1	J,A,J&O 12	N.C.	-	No	---	---	---	---	500	07/06/17	100.00	
86562MAT	global sr nt fltg rt 3.18456 10/18/22	A1	J,A,J&O 18	---	-	No	---	---	---	---	500	10/11/17	100.00	
86562MAW	global sr nt fltg rt 3.18881 01/17/23	A1	J,A,J&O 17	---	-	No	---	---	---	---	500	01/09/18	100.00	
86562MBA	global sr nt fltg rt 3.30963 07/19/23	A1	J,A,J&O 19	---	-	No	---	---	---	---	500	07/12/18	100.00	
86562MBE	global sr nt fltg rt 3.23644 10/16/23	A1	J,A,J&O 16	---	-	No	---	---	---	---	850	10/10/18	100.00	
86562MAA	global sub bd rule 144a 4.436 04/02/24	A2	A&O 02	100.00	NoChange	No	---	---	---	---	1750	03/26/14	100.00	
866762AK	Sun Inc deb 9 11/01/24	Baa3	M&N 01	N.C.	-	No	110.96	bid	7.84	133.20	128.93	65	10/25/94	99.11
00138GAB	Sunamerica Financial Group Inc jr sub nt rule 144a 7.57 12/01/45	Baa2	J&D 01	N.C.	-	No	---	---	---	---	72.8	06/08/13	100.00	
866930AB	Sunamerica Inc deb 8.125 04/28/23	Baa1	A&O 28	N.C.	-	No	61.45	bid	13.63	129.02	124.89	86.4	04/21/93	99.38
866930AG	disc deb 5.6 07/31/97	Baa1	J&J 31	N.C.	-	No	45.61	bid	8.54	99.80	95.46	19.9	07/28/97	75.09
G8571FAA	Sunderland Fin PLC gbp\$ secd bd reg s 6.38 03/31/42	A3	M&S 30	---	-	Yes	0.00	---	---	112.44	107.64	239.5	06/26/01	100.04
86765BAG	[15] Sunoco Logistics Partners Operations LP gtd sr nt 5.5 02/15/20	Baa3	F&A 15	---	-	No	---	---	---	---	250	02/09/10	99.67	
86765BAR	[15] Sunoco Logistics Partners Operations LP gtd sr nt 4.4 04/01/21	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	600	11/12/15	99.91	
86765BAJ	gtd sr nt 4.65 02/15/22	Baa3	F&A 15	---	-	No	---	---	---	---	300	07/28/11	99.95	
86765BAL	gtd sr nt 3.45 01/15/23	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	350	01/07/13	99.97	
86765BAN	gtd sr nt 4.25 04/01/24	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/31/14	99.77	
86765BAS	gtd sr nt 5.95 12/01/25	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	400	11/12/15	99.73	
86765BAT	[15] Sunoco Logistics Partners Operations LP gtd sr nt 3.9 07/15/26	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	550	07/07/16	99.70	
86765BAU	[15] Sunoco Logistics Partners Operations LP gtd sr nt 4 10/01/27	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	750	09/19/17	99.22	
86765BAH	[15] Sunoco Logistics Partners Operations LP gtd sr nt 6.85 02/15/40	Baa3	F&A 15	---	-	No	---	---	---	---	250	02/09/10	99.70	
86765BAK	[15] Sunoco Logistics Partners Operations LP gtd sr nt 6.1 02/15/42	Baa3	F&A 15	---	-	No	---	---	---	---	300	07/28/11	99.95	
86765BAM	gtd sr nt 4.95 01/15/43	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	350	01/07/13	99.30	
86765BAP	gtd sr nt 5.3 04/01/44	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	700	03/31/14	99.84	
86765BAQ	gtd sr nt 5.35 05/15/45	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	800	11/12/14	99.33	
86765BAV	[15] Sunoco Logistics Partners Operations LP gtd sr nt 5.4 10/01/47	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	1500	09/19/17	99.81	
86765LAH	[15] Sunoco LP / Sunoco Fin Corp gtd sr nt rule 144a 4.875 01/15/23	B1	J&J 15	102.44	fr 01/15/20	No	---	---	---	---	0.421	01/09/18	100.00	
86765LAK	gtd sr nt rule 144a 5.5 02/15/26	B1	F&A 15	102.75	fr 02/15/21	No	---	---	---	---	1	01/09/18	100.00	
86765LAM	gtd sr nt rule 144a 5.875 03/15/28	B1	M&S 15	102.94	fr 03/15/23	No	---	---	---	---	1	01/09/18	100.00	
867914BS	SunTrust Bks Inc global sr nt 4 05/01/25	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	850	04/24/18	99.87	
86828LAA	[15] Superior Plus LP/ Superior Gen Partner Inc gtd sr nt rule 144a 7 07/15/26	Ba3	J&J 15	105.25	fr 07/15/21	No	---	---	---	---	350	06/28/18	100.00	
78486LAA	Sura Asset Mgmt S A sr nt rule 144a 4.375 04/11/27	Baa1	A&O 11	---	-	No	---	---	---	---	350	04/06/17	99.07	
869049AE	[15] SUSA Partnership L P deb 7.5 12/01/27	Baa1	J&D 01	---	-	No	101.52	bid	7.36	126.65	122.07	100	12/02/97	99.11
869099AH	Susquehanna Bancshares Inc Pa global sr nt 5.375 08/15/22	A2	F&A 15	N.C.	-	No	---	---	---	---	150	08/08/12	100.00	
86944BAC	Sutter Health bd ser 2013c 2.286 08/15/53	Aa3	F&A 15	---	-	No	---	---	---	---	100	04/11/13	100.00	
78486QAD	SVB Finl Group global sr nt 3.5 01/29/25	A3	J&J 29	---	-	No	---	---	---	---	350	01/26/15	99.92	
78486QAC	sr nt 5.375 09/15/20	A3	M&S 15	---	-	No	---	---	---	---	350	09/15/10	99.30	
870836AC	Swiss Bk Corp sub deb 7.5 07/15/25	Baa1	J&J 15	N.C.	-	No	103.52	bid	7.15	130.10	125.64	250.454	07/18/95	99.52
870845AC	sub deb 7.75 09/01/26	Baa1	M&S 01	N.C.	-	No	102.49	bid	7.51	133.70	130.03	217.728	08/27/96	99.61
87124VAF	[15] Sydney Arpt Fin Co Pty Ltd gtd sr nt rule 144a 3.625 04/28/26	Baa1	A&O 28	100.00	NoChange	No	---	---	---	---	900	04/21/16	99.95	
87124VAD	[15] Sydney Arpt Fin Co Pty Ltd gtd sr secd nt rule 144a 3.9 03/22/23	Baa1	M&S 22	---	-	No	---	---	---	---	825	10/16/12	99.82	
87124VAE	gtd sr secd nt rule 144a 3.375 04/30/25	Baa1	A&O 30	100.00	NoChange	No	---	---	---	---	500	04/23/15	99.08	
87164KAD	[15] Syngenta Fin N V gtd sr nt rule 144a 3.698 04/24/20	Ba2	A&O 24	---	-	No	---	---	---	---	750	04/17/18	100.00	
87164KAE	gtd sr nt rule 144a 3.933 04/23/21	Ba2	A&O 24	---	-	No	---	---	---	---	750	04/17/18	100.00	
87164KAH	gtd sr nt rule 144a 4.441 04/24/23	Ba2	A&O 24	100.00	NoChange	No	---	---	---	---	1000	04/17/18	100.00	
87164KAG	gtd sr nt rule 144a 4.892 04/24/25	Ba2	A&O 24	100.00	NoChange	No	---	---	---	---	750	04/17/18	100.00	
87164KAC	gtd sr nt rule 144a 5.182 04/24/28	Ba2	A&O 24	100.00	NoChange	No	---	---	---	---	1000	04/17/18	100.00	
87164KAJ	gtd sr nt rule 144a 5.676 04/24/48	Ba2	A&O 24	100.00	NoChange	No	---	---	---	---	500	04/17/18	100.00	
87163FAA	[15] Syniverse Hldgs Inc gtd sr nt 9.125 01/15/19	Caa2	J&J 15	100.00	NoChange	No	---	---	---	---	41.727	08/26/11	0.00	
871829AD	Sysco Corp deb 7.16 04/15/27	A3	A&O 15	N.C.	-	No	105.26	bid	6.68	121.36	117.08	44.276	04/22/97	100.00
871829AF	deb 6.5 08/01/28	A3	F&A 01	---	-	No	116.11	bid	5.22	117.03	112.65	163.054	07/22/98	99.69
871829BE	[15] Sysco Corp eur\$ gtd sr nt 1.25 06/23/23	A3	Jun 23	100.00	NoChange	No	---	---	---	---	500	06/14/16	99.61	
871829BB	global gtd sr nt 1.9 04/01/19	A3	A&O 01	---	-	No	---	---	---	---	500	03/22/16	99.94	
871829AX	[15] Sysco Corp global gtd sr nt 2.6 10/01/20	A3	A&O 01	100.00	NoChange	No	---	---	---	---	750	09/23/15	99.81	
871829BA	[15] Sysco Corp global gtd sr nt 2.5 07/15/21	A3	J&J 15	100.00	NoChange	No	---	---	---	---	500	03/22/16	99.95	
871829BG	global gtd sr nt 3.55 03/15/25	A3	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/08/18	99.48	
871829AZ	[15] Sysco Corp global gtd sr nt 3.75 10/01/25	A3	A&O 01	100.00	NoChange	No	---	---	---	---	750	09/23/15	100.00	
871829BF	Sysco Corp global gtd sr nt 3.25 07/15/27	A3	J&J 15	100.00	NoChange	No	---	---	---	---	750	06/19/17	99.46	
871829BH	[15] Sysco Corp global gtd sr nt 4.45 03/15/48	A3	M&S 15	100.00	NoChange	No	---	---	---	---	500	03/08/18	99.38	
871829BC	global gtd sr nt 3.3 07/15/26	A3	J&J 15	100.00	NoChange	No	---	---	---	---	1000	03/22/16	99.62	
871829AY	[15] Sysco Corp global gtd sr nt 4.85 10/01/45	A3	A&O 01	100.00	NoChange	No	---	---	---	---	500	09/23/15	99.92	
871829BD	[15] Sysco Corp global gtd sr nt 4.5 04/01/46	A3	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/22/16	99.66	
871829AQ	[15] Sysco Corp gtd sr nt 2.6 06/12/22	A3	J&D 12	---	-	No	---	---	---	---	450	06/06/12	98.72	
871829AJ	Sysco Corp nt 5.375 09/21/35	A3	M&S 21	---	-	No	103.29	bid	5.16	---	---	384.125	09/19/05	99.91
871829AM	Sysco Corp sr nt 5.375 03/17/19	A3	M&S 17	---	-	No	111.04	bid	3.97	---	---	250	03/12/09	99.32
871829AN	sr nt 6.625 03/17/39	A3	M&S 17	---	-	No	122.75	bid	5.25	---	---	203.007	03/12/09	98.06
87264AAU	[15] T Mobile USA Inc gtd sr nt 4.5 02/01/26	Ba2	F&A 01	102.25	fr 02/01/21	No	---	---	---	---	1000	01/22/18	100.00	
87264AAV	gtd sr nt 4.75 02/01/28	Ba2	F&A 01	102.38	fr 02/01/23	No	---	---	---	---	1500	01/22/18	100.00	
874060AK	Takeda Pharmaceutical Co Ltd sr nt rule 144a 3.8 11/26/20	Baa2	M&N 26	---	-	No	---	---	---	---	1000	11/19/18	99.94	
874060AN	sr nt rule 144a 4 11/26/21	Baa2	M&N 26	100.00	NoChange	No	---	---	---	---	1250	11/19/18	99.94	
874060AC	sr nt rule 144a 2.45 01/18/22	Baa2	J&J 18	100.00	NoChange	No	---	---	---	---	500	07/11/17	99.92	
874060AR	sr nt rule 144a 4.4 11/26/23	Baa2	M&N 26	100.00	NoChange	No	---	---	---	---	1500	11/19/18	99.96	
874060AU	sr nt rule 144a 5 11/26/28	Baa2	M&N 26	100.00	NoChange	No	---	---	---	---	1750	11/19/18	99.58	
87422VAD	[15] Talen Energy Supply LLC gtd sr nt 7 10/15/27	B3	A&O 15	N.C.	-	No	---	---	---	---	29.358	10/11/17	0.00	
87422VAC	gtd sr nt rule 144a 6.5 09/15/24	B3	M&S 15	N.C.	-	No	---	---	---	---	98.057	07/03/17	0.00	
87422VAA</														

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
87425EAB	Talisman Energy Inc nt 5.75 05/15/35	Baa1	M&N 15	---	---	No	96.30	bid	6.01	104.40	99.83	87.534	05/09/05	98.69
87425EAJ	nt 5.85 02/01/37	Baa1	F&A 01	---	---	No	98.28	bid	5.96	---	---	102.266	01/23/06	99.42
87425EAK	nt 6.25 02/01/38	Baa1	F&A 01	---	---	No	103.64	bid	6.01	---	---	115.158	11/07/06	98.34
87470LAE	144a 4.75 10/01/23 Tallgrass Energy Partners LP/Tallgrass Energy Fin Corp gtd sr nt rule	Ba3	A&O 01	102.38	fr 10/01/20	No	---	---	---	---	---	500	09/24/18	100.00
87470LAA	144a 5.5 09/15/24 Tallgrass Energy Partners LP/Tallgrass Energy Fin Corp gtd sr nt rule	Ba3	M&S 15	104.13	fr 09/15/19	No	---	---	---	---	---	750	08/18/16	100.00
87470LAD	gtd sr nt rule 144a 5.5 01/15/28	Ba3	J&J 15	102.75	fr 01/15/23	No	---	---	---	---	---	750	09/12/17	100.00
875127BE	Tampa Elec Co global nt 4.3 06/15/48	A3	J&D 15	100.00	NoChange	No	---	---	---	---	---	350	06/04/18	99.46
875127BF	global nt 4.45 06/15/49	A3	J&D 15	100.00	NoChange	No	---	---	---	---	---	375	10/01/18	99.49
875484AG	Tanger Ppty LP global sr nt 3.875 12/01/23	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	11/18/13	98.36
875484AH	global sr nt 3.75 12/01/24	Baa1	J&D 01	100.00	NoChange	No	---	---	---	---	---	250	11/12/14	99.43
875484AJ	global sr nt 3.125 09/01/26	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	---	350	08/01/16	99.61
875484AK	global sr nt 3.875 07/15/27	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	300	06/28/17	99.58
87610CAA	144a 9.75 06/01/22 Tapstone Energy LLC & Tapstone Fin Corp sr nt rule	Caa2	J&D 01	104.88	fr 06/01/20	No	---	---	---	---	---	300	05/12/17	99.02
87612BBH	144a 5.875 04/15/26 Targa Res Partners LP/Targa Res Partners Fin Corp gtd sr nt rule	Ba3	A&O 15	104.41	fr 04/15/21	No	---	---	---	---	---	1000	04/05/18	100.00
877249AC	144a 5.25 04/15/21 Taylor Morrison Cmnty Inc / Monarch Cmnty Inc sr nt rule	Ba3	A&O 15	---	---	No	---	---	---	---	---	550	04/11/13	100.00
877249AD	sr nt rule 144a 5.625 03/01/24	Ba3	M&S 01	---	---	No	---	---	---	---	---	350	02/28/14	100.00
87724LAA	144a 5.875 04/15/23 Taylor Morrison Cmnty Inc / Taylor Morrison Hdgs II Inc sr nt rule	Ba3	A&O 15	100.00	NoChange	No	---	---	---	---	---	350	04/01/15	100.00
877241AB	Tca Cable Tv Inc deb 6.53 02/01/28	Baa2	F&A 01	---	---	No	104.76	bid	6.12	108.07	104.16	200	02/02/98	100.00
872287AF	TCI Communications Inc sr deb 7.875 02/15/26	A3	F&A 15	N.C.	---	No	115.03	bid	6.46	125.12	121.03	418.445	02/07/96	99.92
872287AL	sr nt 7.125 02/15/28	A3	F&A 15	N.C.	---	No	107.73	bid	6.45	115.70	112.80	300	02/19/98	99.28
87236YAH	TD Ameritrade Hldg Corp global sr nt 3.75 04/01/24	A2	A&O 01	100.00	NoChange	No	---	---	---	---	---	400	10/30/18	99.78
87236YAG	global sr nt fltg rt 0.0 11/01/21	A2	F,M,A&N 01	100.00	NoChange	No	---	---	---	---	---	600	10/30/18	100.00
87854XAD	TechnipFMC plc sr nt 3.45 10/01/22	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	---	459.764	04/24/18	99.00
878742AY	Teck Cominco Ltd global gtd nt 3.75 02/01/23	Ba2	F&A 01	100.00	NoChange	No	---	---	---	---	---	219.943	07/30/12	99.19
878742AS	global gtd nt 6 08/15/40	Ba2	F&A 15	---	---	No	---	---	---	---	---	491	08/03/10	99.82
878742AZ	global gtd nt 5.4 02/01/43	Ba2	F&A 01	100.00	NoChange	No	---	---	---	---	---	377	07/30/12	99.81
878742BC	Teck Cominco Ltd gtd sr nt rule 144a 8.5 06/01/24	Baa3	J&D 01	106.38	fr 06/01/19	No	---	---	---	---	---	600	05/26/16	100.00
878742AT	Teck Cominco Ltd nt 4.5 01/15/21	Ba2	J&J 15	---	---	No	---	---	---	---	---	116.896	09/08/10	99.97
878742AV	Teck Cominco Ltd nt 4.75 01/15/22	Ba2	J&J 15	100.00	NoChange	No	---	---	---	---	---	201.856	06/29/11	99.84
878742AE	Teck Cominco Ltd nt 6.125 10/01/35	Ba2	A&O 01	---	---	No	85.75	bid	7.19	---	---	609	09/23/05	98.80
878742AW	Teck Cominco Ltd nt 6.25 07/15/41	Ba2	J&J 15	100.00	NoChange	No	---	---	---	---	---	795	06/29/11	99.72
878742AB	Teck Res Ltd global gtd nt 5.2 03/01/42	Ba2	M&S 01	100.00	NoChange	No	---	---	---	---	---	399	02/16/12	99.53
87901BAB	Teekay Offshore Partners L P / Teekay Offshore Fin Corp global sr nt rule	Caa2	J&J 15	104.25	fr 07/15/20	No	---	---	---	---	---	700	06/26/18	100.00
879240AQ	144a 8.5 07/15/23	A3	A&O 15	N.C.	---	No	127.56	bid	6.94	146.08	140.70	64.955	04/08/92	100.00
879240AR	sr deb 9.875 06/15/22	A3	J&D 15	N.C.	---	No	126.18	bid	6.89	144.85	140.49	43.425	06/17/92	99.09
87938WAV	Telefonica Emisiones S A U global gtd sr	Baa3	M&S 06	---	---	No	---	---	---	---	---	750	02/27/18	100.00
87938WAW	global gtd sr nt 4.895 03/06/48	Baa3	M&S 06	---	---	No	---	---	---	---	---	1250	02/27/18	100.00
87942UAC	Telekom Malaysia BHD nt rule 144a 7.875 08/01/25	A3	F&A 01	N.C.	---	No	120.30	bid	5.97	126.97	123.89	300	08/03/95	99.07
87971MBH	Telus Corp nt 4.6 11/16/48	Baa1	M&N 16	100.00	NoChange	No	---	---	---	---	---	750	06/07/18	98.76
87973PAE	144a 3.625 08/01/28 Temasek Fin I Ltd global gtd mtn rule	Aaa	F&A 01	100.00	NoChange	No	---	---	---	---	---	1350	07/25/18	99.58
88023UAD	144a 5.625 10/15/23 Tempur Sealy Intl Inc gtd sr nt	B1	A&O 15	102.81	fr 10/15/19	No	---	---	---	---	---	449	03/08/16	0.00
88023UAG	gtd sr nt 5.5 06/15/26	B1	J&D 15	102.75	fr 06/15/21	No	---	---	---	---	---	600	09/14/16	0.00
88033GAV	Tenet Healthcare Corp sr nt 6.875 11/15/31	Caa1	M&N 15	---	---	No	76.00	bid	9.05	87.75	82.50	429.5	12/14/01	0.00
88033GCJ	Tenet Healthcare Corp sr nt 5.5 03/01/19	Caa1	M&S 01	---	---	No	---	---	---	---	---	436.74	07/21/15	0.00
88033GBW	sr nt 6.75 02/01/20	Caa1	F&A 01	---	---	No	---	---	---	---	---	300	12/11/12	0.00
88033GCE	sr nt 8.125 04/01/22	Caa1	A&O 01	---	---	No	---	---	---	---	---	2799.35	10/18/13	0.00
88033GCN	sr nt 6.75 06/15/23	Caa1	J&D 15	---	---	No	---	---	---	---	---	1898.3	07/21/15	0.00
88033GCP	sr secd 2nd lien nt rule 144a 7.5 01/01/22	Ba3	J&J 01	101.88	fr 01/01/19	No	---	---	---	---	---	750	11/16/16	100.00
88033GBU	sr secd nt 4.75 06/01/20	Ba3	J&D 01	---	---	No	---	---	---	---	---	500	06/28/13	0.00
88033GBY	sr secd nt 4.5 04/01/21	Ba3	A&O 01	---	---	No	---	---	---	---	---	850	09/13/13	0.00
88033GCA	sr secd nt 4.375 10/01/21	B3	J&J 01	---	---	No	---	---	---	---	---	1050	12/10/13	0.00
880349AR	144a 4.25 01/31/23 Tenneco Automotive Inc global gtd sr nt 5 07/15/26	Ba2	J&J 15	102.50	fr 07/15/21	No	---	---	---	---	---	500	06/06/16	100.00
880370BP	Tenneco Inc deb 7.25 12/15/25	Baa2	J&D 15	N.C.	---	No	---	---	---	---	---	0.148	12/13/95	100.00
88037EAJ	144a 5.375 12/15/24 Tenneco Inc New global gtd sr nt 5.375 12/15/24	B2	J&D 15	102.69	fr 12/15/19	No	---	---	---	---	---	225	12/02/14	100.00
880451AS	Tennessee Gas Pipeline Co deb 7 03/15/27	Baa2	M&S 15	---	---	No	106.00	bid	6.46	105.00	103.25	300	03/04/97	99.38
880451AV	deb 7 10/15/28	Baa2	A&O 15	---	---	No	107.00	bid	6.41	102.75	102.00	400	10/06/98	98.64
880451AU	deb 7.625 04/01/37	Baa2	A&O 01	N.C.	---	No	114.00	bid	6.65	109.75	108.50	300	03/04/97	98.78
880451AW	nt 8.375 06/15/32	Baa2	J&D 15	---	---	No	120.50	bid	6.77	118.50	117.50	240	06/04/02	99.89
88047PAA	144a 6.375 02/01/25 Tennessee Merger Sub Inc gtd sr nt rule	Caa2	F&A 01	103.19	fr 02/01/20	No	---	---	---	---	---	865	01/12/17	100.00
88104UAC	144a 6.125 03/01/26 TerraForm Global Oper LLC gtd sr nt rule	Ba3	M&S 01	103.06	fr 03/01/21	No	---	---	---	---	---	400	02/08/18	100.00
88104LAC	144a 4.25 01/31/23 TerraForm Pwr Oper LLC gtd global sr nt rule	B1	J&J 31	100.00	NoChange	No	---	---	---	---	---	500	11/28/17	100.00
88104LAE	gtd global sr nt rule 144a 5 01/31/28	B1	J&J 31	100.00	NoChange	No	---	---	---	---	---	700	11/28/17	100.00
88104LAB	TerraForm Pwr Oper LLC sr nt rule 144a 6.125 06/15/25	B1	J&D 15	103.06	fr 06/15/20	No	---	---	---	---	---	300	07/14/15	100.00
88158UAA	Tervita Escrow Corp sr secd nt rule 144a 7.625 12/01/21	B2	J&D 01	101.91	fr 12/01/19	No	---	---	---	---	---	610	12/07/16	100.00
881575AC	Tesco PLC sr nt rule 144a 6.15 11/15/37	Ba1	M&N 15	---	---	No	104.09	bid	5.88	---	---	525	10/29/07	99.45
88160RAE	Tesla Inc sr nt rule 144a 5.3 08/15/25	Caa1	F&A 15	103.98	fr 08/15/20	No	---	---	---	---	---	1800	08/11/17	100.00
881609AZ	144a 5.375 10/01/22 Tesoro Pete Corp global gtd sr nt 5.375 10/01/22	Baa2	A&O 01	100.90	fr 10/01/19	No	---	---	---	---	---	138.18	09/13/12	100.00
881609BA	global gtd sr nt 5.125 04/01/24	Baa2	A&O 01	102.56	fr 04/01/19	No	---	---	---	---	---	58.717	03/04/14	100.00
88165FAF	144a 3.65 11/10/21 Teva Pharmaceutical Fin B V global gtd sr nt 3.65 11/10/21	Ba2	M&N 10	---	---	No	---	---	---	---	---	612.829	11/07/11	99.64
88165FAG	global gtd sr nt 2.95 12/18/22	Ba2	J&D 18	---	---	No	---	---	---	---	---	844.373	12/13/12	99.80
88167AAB	144a 1.7 07/19/19 Teva Pharmaceutical Fin III B V global gtd sr	Ba2	J&J 19	---	---	No	---	---	---	---	---	1700	07/18/16	99.99
88167AAC	global gtd sr nt 2.2 07/21/21	Ba2	J&J 21	---	---	No	---	---	---	---	---	3000	07/18/16	99.83
88167AAD	global gtd sr nt 2.8 07/21/23	Ba2	J&J 21	---	---	No	---	---	---	---	---	3000	07/18/16	99.67
88167AAE	global gtd sr nt 3.15 10/01/26	Ba2	M&S 01	---	---	No	---	---	---	---	---	3500	07/18/16	99.73
88167AAF														

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
88167AAJ	144a 6.75 03/01/28	Ba2	M&S 01	100.00	NoChange	No	---	---	---	---	3.655	03/07/18	100.00	
882384AD	Texas Eastn Transmission Corp sr nt rule 144a 3.5 01/15/28	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	400	01/04/18	99.48	
882384AE	sr nt rule 144a 4.15 01/15/48	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	400	01/04/18	99.12	
882508BD	Texas Instrs Inc global nt 4.15 05/15/48	A1	M&N 15	100.00	NoChange	No	---	---	---	---	1500	04/30/18	99.56	
88322MAB	Thai Oil Pub Co Ltd sr nt rule 144a 3.625 01/23/23	Baa1	J&J 23	N.C.	-	No	---	---	---	---	216.381	01/17/13	99.17	
88322MAB	sr nt rule 144a 4.875 01/23/43	Baa1	J&J 23	N.C.	-	No	---	---	---	---	172.413	01/17/13	97.13	
88322YAD	ThaiOil Treas Ctr Co Ltd gtd mtn rule 144a 5.375 11/20/48	Baa1	M&N 20	N.C.	-	No	---	---	---	---	600	11/15/18	98.85	
G8787BAJ	linked 3.375 07/21/21	A3	J&J 21	N.C.	-	No	0.00	---	69.96	67.56	175	02/06/02	99.47	
87243OAB	THC Escrow Corp sr secd nt 6 10/01/20	Ba3	A&O 01	---	-	No	---	---	---	---	1800	05/05/14	0.00	
884315AG	Thomas & Betts Corp global sr nt 5.625 11/15/21	A2	M&N 15	---	-	No	101.06	bid	5.51	---	250	11/16/09	99.19	
87246YAC	Tiaa Asset Mgmt Fin Co Llc sr nt rule 144a 4.125 11/01/24	Baa1	M&N 01	---	-	No	---	---	---	---	1000	10/27/14	99.89	
887389AK	Timken Co sr nt 4.5 12/15/28	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	400	08/22/18	99.87	
88827AAA	Titan Acquisition Ltd/ Titan Co-Borrower LLC sr nt rule 144a 7.75 04/15/26	Caa2	A&O 15	103.88	fr 04/15/21	No	---	---	---	---	650	03/16/18	100.00	
87261NAJ	TMX Fin LLC / Titlemax Fin Corp sr secd nt rule 144a 11.125 04/01/23	Caa1	A&O 01	105.56	fr 04/01/20	No	---	---	---	---	450	05/24/18	100.00	
87261PAD	TNK-BP Finance SA nt ser 8 rule 144a 7.25 02/02/20	Baa3	F&A 02	N.C.	-	No	---	---	---	---	500	01/27/10	98.26	
889175BE	Toledo Edison Co global sr secd nt 7.25 05/01/20	Baa1	M&N 01	---	-	No	119.51	bid	4.90	---	50	04/21/09	99.80	
889175BD	sr nt 6.15 05/15/37	Baa1	M&N 15	---	-	No	100.97	bid	6.09	---	300	11/13/06	99.85	
88947EAT	Toll Bros Fin Corp gtd sr nt 4.35 02/15/28	Ba1	F&A 15	100.00	NoChange	No	---	---	---	---	400	01/17/18	100.00	
88948AAU	Toll Rd Invs Partnership II LP bd zero cpn ser 1999b rule 144a 0 02/15/19	Baa2	---	---	-	No	---	---	---	---	41.6	04/23/99	100.00	
89054XAB	Topaz Solar Farms LLC ser a sr secd nt rule 144a 5.75 09/30/39	Baa2	M&S 30	---	-	Yes	---	---	---	---	717.885	02/16/12	100.00	
89055FAA	sr secd nt ser b rule 144a 4.875 09/30/39	Baa2	M&S 30	---	-	No	---	---	---	---	250	04/10/13	100.00	
891027AC	Topbuild Corp sr nt rule 144a 5.625 05/01/26	B1	M&N 01	102.81	fr 05/01/21	No	---	---	---	---	400	05/14/18	0.00	
891027AF	Torchmark Corp global sr nt 3.8 09/15/22	Baa1	M&S 15	---	-	No	---	---	---	---	300	09/17/12	99.70	
891027AS	global sr nt 4.55 09/15/28	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	550	09/25/18	99.64	
891027AF	sr nt 7.875 05/15/23	Baa1	M&N 15	N.C.	-	No	100.20	bid	7.85	129.03	124.85	169	05/21/93	98.92
891160MJ	Toronto Dominion Bk Ont global sub nt 3.625 09/15/31	A2	M&S 15	N.C.	-	No	---	---	---	---	1500	09/08/16	99.83	
891490AR	Tosco Corp deb 7.8 01/01/27	A3	J&J 01	N.C.	-	No	117.83	bid	6.20	132.66	128.00	203.268	05/21/97	0.00
891490AS	deb 7.9 01/01/47	A3	J&J 01	N.C.	-	No	132.26	bid	6.09	134.89	129.32	59.9	09/17/97	0.00
891490AT	nt 8.125 02/15/30	A3	F&A 15	---	-	No	124.51	bid	6.16	141.99	135.06	389.58	02/08/00	98.95
89152UAF	Total Cap global gtd nt 4.125 01/28/21	Aa3	J&J 28	---	-	No	---	---	---	---	500	01/21/11	99.25	
89152UAH	global gtd nt 3.883 10/11/28	Aa3	A&O 11	---	-	No	---	---	---	---	1000	10/03/18	100.00	
89152UAD	Total Cap global nt 4.45 06/24/20	Aa3	J&D 24	---	-	No	---	---	---	---	1250	06/17/10	99.60	
89152UAB	Total Cap gtd global nt 4.25 12/15/21	Aa3	J&D 15	---	-	No	---	---	---	---	500	12/08/09	98.90	
89153UAF	Total Cap CDA LTD global gtd nt 2.75 07/15/23	Aa3	J&J 15	---	-	No	---	---	---	---	1000	01/10/13	99.82	
89153VAK	Total Cap Intl global gtd nt 2.125 01/10/19	Aa3	J&J 10	---	-	No	---	---	---	---	750	01/08/14	99.61	
89153VAM	Total Cap Intl global gtd nt 2.1 06/19/19	Aa3	J&D 19	---	-	No	---	---	---	---	1000	06/16/14	99.87	
89153VAP	global gtd nt 2.75 06/19/21	Aa3	J&D 19	---	-	No	---	---	---	---	1000	06/16/14	99.81	
89153VAB	Total Cap Intl global gtd nt 2.875 02/17/22	Aa3	F&A 17	---	-	No	---	---	---	---	1000	02/14/12	99.95	
89153VAE	global gtd nt 2.7 01/25/23	Aa3	J&J 25	---	-	No	---	---	---	---	1000	09/18/12	99.79	
89153VAG	global gtd nt 3.7 01/15/24	Aa3	J&J 15	---	-	No	---	---	---	---	1000	08/05/13	99.75	
89153VAL	global gtd nt 3.75 04/10/24	Aa3	A&O 10	---	-	No	---	---	---	---	1250	01/08/14	99.25	
89153VAN	Total Cap Intl global gtd nt fltg rt 3.15363 06/19/19	Aa3	M.J.S&D 19	N.C.	-	No	---	---	---	---	250	06/16/14	100.00	
891906AE	Total Sys Svcs Inc global sr nt 4 06/01/23	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	550	05/09/18	99.92	
891906AF	global sr nt 4.45 06/01/28	Baa3	J&D 01	100.00	NoChange	No	---	---	---	---	450	05/09/18	99.76	
892329BB	Toyota Cr Canada Inc cad\$ nt 2.35 07/18/22	Aa3	J&J 18	N.C.	-	No	---	---	---	---	400	07/11/17	99.99	
892330AB	Toyota Inds Corp sr nt rule 144a 3.235 03/16/23	A1	M&S 16	---	-	No	---	---	---	---	500	03/12/18	100.00	
892330AC	sr nt rule 144a 3.566 03/16/28	A1	M&S 16	---	-	No	---	---	---	---	500	03/12/18	100.00	
892331AB	Toyota Mtr Corp global sr nt 3.183 07/20/21	Aa3	J&J 20	N.C.	-	No	---	---	---	---	750	07/10/18	100.00	
892331AC	global sr nt 3.419 07/20/23	Aa3	J&J 20	N.C.	-	No	---	---	---	---	750	07/10/18	100.00	
892331AD	global sr nt 3.669 07/20/28	Aa3	J&J 20	N.C.	-	No	---	---	---	---	500	07/10/18	100.00	
89236YAA	TPC Group Inc sr secd nt rule 144a 8.75 12/15/20	B3	J&D 15	100.00	fr 12/15/19	No	---	---	---	---	805	12/11/12	100.00	
89236YAA	Trans-Elect NTD Holdings Path 15, LLC sr sec bd 0.0 12/30/99	Baa1	---	N.C.	-	No	---	---	---	---	56	12/30/99	0.00	
89346DAF	Transalta Corp sr nt 4.5 11/15/22	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	400	11/02/12	98.27	
89346DAE	Transalta Corp sr nt 6.5 03/15/40	Ba1	M&S 15	---	-	No	---	---	---	---	300	03/09/10	98.65	
893526BY	Transcanada Pipelines Ltd deb 9.875 01/01/21	A3	J&J 01	N.C.	-	No	136.85	bid	5.62	149.88	145.33	400	01/04/91	99.88
89352HAC	global Jr sub nt fixed/fltg rt 4.82613 05/15/67	Baa1	M&N 15	100.00	NoChange	No	92.50	bid	5.15	---	1000	04/30/07	99.82	
893526BY	global sr nt 7.125 01/15/19	A3	J&J 15	---	-	No	119.36	bid	4.56	---	750	01/06/09	99.98	
893526DM	global sr nt 2.5 08/01/22	A3	F&A 01	---	-	No	---	---	---	---	1000	07/30/12	99.92	
89352HAK	global sr nt 3.75 10/16/23	A3	A&O 16	100.00	NoChange	No	---	---	---	---	625	10/02/13	99.37	
89352HAM	global sr nt 4.625 03/01/34	A3	M&S 01	100.00	NoChange	No	---	---	---	---	1250	02/25/14	99.55	
89352HAD	global sr nt 6.2 10/15/37	A3	A&O 15	---	-	No	108.99	bid	5.62	---	1000	10/02/07	99.56	
89352HAE	global sr nt 7.25 08/15/38	A3	F&A 15	---	-	No	122.40	bid	5.82	---	650	08/06/08	99.96	
893526BZ	global sr nt 7.625 01/15/39	A3	J&J 15	---	-	No	127.00	bid	5.90	---	1250	01/06/09	99.15	
893526DJ	Transcanada Pipelines Ltd global sr nt 6.1 06/01/40	A3	J&D 01	---	-	No	---	---	---	---	750	05/26/10	99.69	
89352HAL	Transcanada Pipelines Ltd global sr nt 5 10/16/43	A3	A&O 16	100.00	NoChange	No	---	---	---	---	625	10/02/13	99.29	
893526DF	Transcanada Pipelines Ltd sr nt 5.6 03/31/34	A3	M&S 30	---	-	No	102.83	bid	5.41	107.89	103.03	350	03/22/04	99.65
89352HAS	Transcanada Pipelines Ltd sr nt 3.125 01/15/19	A3	J&J 15	---	-	No	---	---	---	---	400	01/22/16	99.72	
89352HAV	sr nt 2.125 11/15/19	A3	M&N 15	N.C.	-	No	---	---	---	---	700	11/15/17	99.99	
893526DK	Transcanada Pipelines Ltd sr nt 3.8 10/01/20	A3	A&O 01	---	-	No	---	---	---	---	1000	09/20/10	99.74	
89352HAT	Transcanada Pipelines Ltd sr nt 4.875 01/15/26	A3	J&J 15	100.00	NoChange	No	---	---	---	---	850	01/22/16	99.58	
89352HAW	sr nt 4.25 05/15/28	A3	M&N 15	100.00	NoChange	No	---	---	---	---	1400	05/03/18	99.61	
89352HAB	sr nt 5.85 03/15/36	A3	M&S 15	---	-	No	103.09	bid	5.65	---	500	03/15/06	99.72	
89352HAX	sr nt 4.75 05/15/38	A3	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/03/18	99.63	
89352HAY	sr nt 4.875 05/15/48	A3	M&N 15	100.00	NoChange	No	---	---	---	---	1000	05/03/18	99.16	
89352HAZ	sr nt 5.1 03/15/49	A3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	10/10/18	99.73	
89352HAU	sr nt fltg rt 2.89113 11/15/19	A3	F.M.&N 15	N.C.	-	No	---	---	---	---	550	11/15/17	100.00	
89356BAB	TransCanada Tr gtd sub nt fixed/fltg rt 5.875 08/15/76	Baa2	F&A 15	N.C.	-	No	---	---	---	---	1200	08/08/16	100.00	
89356BAA	TransCanada Tr gtd sub nt fixed/fltg rt ser 2015-a 5.625 05/20/75	Baa2	M&N 20	100.00	NoChange	No	---	---	---	---	750	05/13/15	100.00	
89356BAC	TransCanada Tr gtd tr nt ser 2017-a fixed/fltg rt 5.3 03/15/77	Baa2	M&S 15	100.00	fr 03/15/27	No	---	---	---	---	1500	02/27/17	100.00	
893574AK	Transcontinental Gas Pipe Line Company LLC global sr nt 4 03/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	400	08/22/18	0.00	
893574AM	global sr nt 4.6 03/15/48	Baa2												

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
893647BB	Transdigm Inc gtd sr sub nt 6.375 06/15/26	B3	J&D 15	103.19	fr 06/15/21 No						949	01/25/17	0.00	
893647AR	sr sub nt 5.5 10/15/20	B3	A&O 15	100.00	fr 10/15/19 No						550	07/03/13	0.00	
893647AW	sr sub nt 6.07/15/22	B3	J&J 15	101.50	fr 07/15/19 No						1149.2	09/05/14	0.00	
893647AX	Transdigm Inc sr sub nt 6.5 07/15/24	B3	J&J 15	103.25	fr 07/15/19 No						1200	09/05/14	0.00	
89365DAA	TransDigm UK Hldgs PLC gtd sr sub nt rule 144a 6.875 05/15/26	B3	M&N 15	105.16	fr 05/15/21 No						500	05/02/18	99.24	
89376VAA	TransMontaigne Partners L P gtd sr nt 6.125 02/15/26	B2	F&A 15	104.59	fr 02/15/21 No						300	02/07/18	100.00	
893800AA	Transocean Guardian Ltd global gtd sr secd nt rule 144a 5.875 01/15/24	B1	J&J 15	102.94	fr 07/16/21 No						750	06/27/18	99.00	
893830AY	Transocean Inc gtd sr nt 6.5 11/15/20	Caa2	M&N 15			No					292.146	09/16/10	99.93	
893830BB	gtd sr nt 8.375 12/15/21	Caa2	J&D 15			No					331.676	11/30/11	99.95	
893830BC	gtd sr nt 5.8 10/15/22	Caa2	A&O 15	100.00	NoChange No						505.675	09/10/12	99.31	
893830AZ	gtd sr nt 9.35 12/15/41	Caa2	J&D 15			No					300	11/30/11	100.00	
893830BK	Transocean Inc gtd sr nt rule 144a 7.25 11/01/25	B3	M&N 01	103.63	fr 11/01/21 No						750	10/22/18	100.00	
893830BT	Transocean Inc gtd sr nt rule 144a 7.5 01/15/26	B3	J&J 15	105.63	fr 01/15/21 No						750	10/04/17	100.00	
893830AT	Transocean Inc sr nt 6.8 03/15/38	Caa2	M&S 15			No	114.53	bid	5.86		1000	12/05/07	99.87	
893830BE	sr nt rule 144a 9.07/15/23	B3	J&J 15	104.50	fr 07/15/20 No						1250	07/07/16	97.50	
893817AB	Transocean Offshore Inc deb 8.04/15/27	Caa2	A&O 15			No	108.60	bid	7.20	129.46	125.00	57.8	04/24/97	99.60
893817AA	nt 7.45 04/15/27	Caa2	A&O 15			No	91.38	bid	8.30	126.18	120.11	88	04/24/97	100.00
89382PAA	Transocean Pontus Ltd global gtd sr secd nt rule 144a 6.125 08/01/25	B1	F&A 01	104.59	fr 08/01/21 Yes						600	07/10/18	99.00	
893830AF	Transocean Sedco Forex Inc sr nt 7.5 04/15/31	Caa2	A&O 15			No	118.11	bid	6.10	130.57	126.26	588	03/30/01	0.00
893870AX	Transportadora de Gas Del Sur S A sr nt rule 144a 6.75 05/02/25	B1	M&N 02	100.00	NoChange No						500	04/26/18	99.72	
89387YAC	Transportadora de Gas Internacional SA E S P sr nt rule 144a 5.55 11/01/28	Baa3	M&N 01			No					750	10/17/18	100.00	
89400PAG	Transurban Fin Co Pty Ltd bd rule 144a 3.375 03/22/27	Baa1	M&S 22	100.00	NoChange No						550	09/15/16	99.27	
89400PAE	Transurban Fin Co Pty Ltd gtd sr secd nt rule 144a 4.125 02/02/26	Baa1	F&A 02	100.00	NoChange No						550	10/27/15	99.12	
89417EAN	Travelers Cos Inc global sr nt 4.05 03/07/48	Aa2	M&S 07	100.00	NoChange No						500	02/28/18	99.36	
89421UAA	Travelport Corporate Fin Plc gtd sr secd nt rule 144a 6.03/15/26	B1	M&S 15	103.00	fr 03/15/21 No						745	03/09/18	100.00	
89469AAB	Treehouse Foods Inc global gtd sr nt 4.875 03/15/22	B2	M&S 15	101.22	fr 03/15/19 No						400	02/25/14	100.00	
89469AAC	Treehouse Foods Inc gtd global sr nt rule 144a 6.02/15/24	B2	F&A 15	104.50	fr 02/15/19 No						775	01/21/16	100.00	
89616RAA	Trident Tpi Hldgs Inc sr rule 144a 6.625 11/01/25	Caa2	M&N 01	103.31	fr 11/01/20 No						260	10/12/17	100.00	
896215AG	Trimas Corp sr nt rule 144a 4.875 10/15/25	Ba3	A&O 15	102.44	fr 10/15/20 No						300	09/13/17	100.00	
896239AB	Trimble Nav Ltd global sr nt 4.15 06/15/23	Baa3	J&D 15	100.00	NoChange No						300	06/07/18	99.96	
896239AA	global sr nt 4.75 12/01/24	Baa3	J&D 01	100.00	NoChange No						400	11/19/14	99.20	
896239AC	Trimble Nav Ltd global sr nt 4.9 06/15/28	Baa3	J&D 15	100.00	NoChange No						600	06/07/18	99.87	
896356AE	Trinidad Drilling Ltd sr nt rule 144a 6.625 02/15/25	B3	F&A 15	104.97	fr 02/15/20 No						350	01/27/17	100.00	
896522AH	Trinity Inds Inc global gtd sr nt 4.55 10/01/24	B2	A&O 01	100.00	NoChange No						400	09/22/14	99.89	
89668OAE	Trinseo Matls Oper SCA / Trinseo Matls Fin Inc sr nt rule 144a 5.375 09/01/25	B2	M&N 03	102.69	fr 09/01/20 No						500	08/15/17	100.00	
896818AH	Triumph Group Inc gtd sr nt 4.875 04/01/21	Caa1	A&O 01	100.00	fr 04/01/19 No						375	06/27/13	0.00	
896818AP	Triumph Group Inc gtd sr nt 7.75 08/15/25	Caa1	F&A 15	105.81	fr 08/15/20 No						499.98	12/14/17	0.00	
896818AL	Triumph Group Inc sr nt 5.25 06/01/22	Caa1	J&D 01	101.31	fr 06/01/19 No						300	08/25/14	0.00	
89705PAA	Tronox Fin PLC sr nt rule 144a 5.75 10/01/25	B3	A&O 01	104.31	fr 10/01/20 No						450	09/14/17	100.00	
897051AA	Tronox Inc gtd sr nt rule 144a 6.5 04/15/26	B3	A&O 15	103.25	fr 04/15/21 No						615	03/27/18	100.00	
898813AQ	Tucson Elec Pwr Co sr nt 4.85 12/01/48	A3	J&D 01	100.00	NoChange No						300	11/26/18	99.62	
899415AC	Tullow Oil PLC gtd sr nt rule 144a 6.25 04/15/22	B3	A&O 15	101.56	fr 04/15/19 No						650	04/03/14	100.00	
899415AE	Tullow Oil PLC sr nt rule 144a 7.03/01/25	B3	M&S 01	103.50	fr 03/01/21 No						800	03/16/18	100.00	
900111AA	Turkcell Iletisim Hizmetleri A S sr nt rule 144a 5.75 10/15/25	Ba2	A&O 15			No					500	10/07/15	99.51	
900123CN	Turkey Rep eur\$ global sr nt 3.25 06/14/25	Ba3	Jun 14			No					1000	06/07/17	99.12	
900123BB	global nt 7.25 03/05/38	Ba3	M&S 05			No	106.50	bid	6.80		1000	02/27/08	96.46	
900151AE	Turkiye Garanti Bankasi A S nt rule 144a 5.5 04/21/19	B2	A&O 21			No					500	10/10/13	99.47	
900148AA	nt rule 144a 6.25 04/20/21	B1	A&O 20			No					500	04/14/11	99.09	
900148AD	nt rule 144a 5.25 09/13/22	B1	M&S 13			No					750	09/06/12	99.04	
90014QAA	sr nt rule 144a 4.75 10/17/19	B1	A&O 17			No					750	04/10/14	99.88	
900151AH	sr nt rule 144a 5.375 10/06/21	B2	A&O 06			No					750	03/30/16	99.54	
900151AB	sub nt rule 144a 6.10/24/22	Caa1	A&O 24			No					1000	10/18/12	100.00	
900148AE	sub nt rule 144a 6.125 05/24/27	B3	M&N 24	100.00	NoChange No						750	05/16/17	100.00	
900150AE	Turkiye Halk Bankasi As global sr nt rule 144a 5.07/13/21	B2	J&J 13			No					500	06/30/16	99.78	
90015LAD	mtn rule 144a 6.125 05/03/24	B1	M&N 03			No					500	04/26/18	99.34	
900150AD	nt rule 144a 4.75 02/11/21	B2	F&A 11			No					500	02/04/15	99.56	
90015MAB	Turkiye Petrol Rafinerileri A S sr nt rule 144a 4.5 10/18/24	Ba2	A&O 18	100.00	NoChange No						700	10/12/17	100.00	
90015NAB	Turkiye Vakiflar Bankasi TAO sub nt rule 144a 6.11/01/22	Caa1	M&N 01			No					672.395	10/24/12	100.00	
901109AF	Tutor Perini Corp sr nt rule 144a 6.875 05/01/25	B1	M&N 01	105.17	fr 05/01/20 No						500	04/12/17	100.00	
902494AW	Tyson Foods Inc gtd sr nt 2.65 08/15/19	Baa2	F&A 15	100.00	NoChange No						1000	08/05/14	99.93	
902494AT	Tyson Foods Inc gtd sr nt 4.5 06/15/22	Baa2	J&D 15	100.00	NoChange No						1000	06/06/12	99.46	
902494AX	Tyson Foods Inc gtd sr nt 3.95 08/15/24	Baa2	F&A 15	100.00	NoChange No						1250	08/05/14	99.70	
902494AZ	gtd sr nt 4.875 08/15/34	Baa2	F&A 15	100.00	NoChange No						500	08/05/14	99.99	
902494AY	gtd sr nt 5.15 08/15/44	Baa2	F&A 15	100.00	NoChange No						500	08/05/14	99.61	
902494AD	Tyson Foods Inc nt 7.01/15/28	Baa2	J&J 15			No	78.00	bid	9.22	112.04	109.45	18	01/15/98	99.59
902494BF	sr nt 2.25 08/23/21	Baa2	F&A 23	100.00	NoChange No						500	08/21/17	99.81	
902494BG	sr nt 3.9 09/28/23	Baa2	M&S 28	100.00	NoChange No						400	09/25/18	99.86	
902494BC	sr nt 3.55 06/02/27	Baa2	J&D 02	100.00	NoChange No						1350	05/23/17	99.83	
902494BD	sr nt 4.55 06/02/47	Baa2	J&D 02	100.00	NoChange No						750	05/23/17	99.42	
902494BH	sr nt 5.1 09/28/48	Baa2	M&S 28	100.00	NoChange No						500	09/25/18	99.57	
902494BA	sr nt fltgr 3.15663 05/30/19	Baa2	F,M,A&N 30			No					300	05/23/17	100.00	
902494BB	sr nt fltgr 3.28813 06/02/20	Baa2	M,J,S&D 02			No					350	05/23/17	100.00	
902494BE	sr nt fltgr 3.09581 08/21/20	Baa2	F,M,A&N 21			No					400	08/21/17	100.00	
90333LAP	U S Concrete Inc gtd sr nt 6.375 06/01/24	B3	J&D 01	104.78	fr 06/01/19 No						600	07/22/16	0.00	
58440JAD	U S West Cap Fdg Inc deb 7.9 02/01/27	A3	F&A 01			No	98.02	bid	8.10	100.38	97.27	2	01/16/97	100.00
912920AX	U S WEST Communications Inc deb 6.875 09/15/33	Baa2				No					8.065	09/21/93	0.00	
912920AR	ins 6.875 09/15/33	Baa2				No								
902674XN	UBS AG London Brh mtn rule 144a 4.5 06/26/48	Aa3	M&S 15	100.39	fr 09/15/19 No		86.25	bid	8.00	100.11	100.11	157.749	09/21/93	100.00
902674XH	sr nt fltgr rule 144a 3.02681 05/28/19	Aa3	J&D 26	100.00	NoChange No						1000	06/20/18	99.58	
902674XE	sr nt fltgr rule 144a 3.34713 06/08/20	Aa3	F,M,A&N 28			No					1500			

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
90351DAD	Ubs Group Fdg Jersey Ltd sr nt rule 144a 3 04/15/21	A3	A&O 15	N.C.	-	No	---	---	---	---	2000	03/29/16	99.92	
90351DAF	sr nt rule 144a 4.125 04/15/26	A3	A&O 15	N.C.	-	No	---	---	---	---	2000	03/29/16	99.78	
90352JAE	UBS Group Fdg Switz AG gtd sr nt fixed/fltg rt rule 144a 2.859 08/15/23	A3	F&A 15	100.00	NoChange	No	---	---	---	---	2000	08/07/17	100.00	
90352JAD	gtd sr nt fltg rt rule 144a 3.56613 08/15/23	A3	F,M,A&N 15	100.00	NoChange	No	---	---	---	---	1250	08/07/17	100.00	
90352JAB	UBS Group Fdg Switz AG sr nt fltg rt rule 144a 3.89694 05/23/23	A3	F,M,A&N 23	N.C.	-	No	---	---	---	---	1000	03/16/17	100.00	
90352JAA	sr nt rule 144a 3.491 05/23/23	A3	M&N 23	100.00	NoChange	No	---	---	---	---	2000	03/16/17	100.00	
90352JAC	sr nt rule 144a 4.253 03/23/28	A3	M&S 23	100.00	NoChange	No	---	---	---	---	2000	03/16/17	100.00	
902691AE	UGI Utilis Inc sr nt ser b 6.206 09/30/36	A2	M&S 30	---	-	No	96.53	bid	6.45	---	100	10/13/06	0.00	
90400GAA	Ultra Res Inc sr nt rule 144a 6.875 04/15/22	Caa3	A&O 15	103.44	fr 04/15/19	No	---	---	---	---	700	04/07/17	100.00	
90400GAB	sr nt rule 144a 7.125 04/15/25	Caa3	A&O 15	105.34	fr 04/01/20	No	---	---	---	---	500	04/07/17	98.51	
904000AB	Ultramar Diamond Shamrock Corp sr nt 6.75 10/15/37	Baa2	A&O 15	---	-	No	103.66	bid	6.50	121.65	116.43	24	10/08/97	99.52
904000AC	sr nt 7.45 10/15/97	Baa2	A&O 15	---	-	No	103.05	bid	7.30	106.20	102.20	100	10/08/97	99.84
904764AZ	Unilever Cap Corp global gtd sr nt 2.75 03/22/21	A1	M&S 22	---	-	No	---	---	---	---	400	03/19/18	99.49	
904764BD	global gtd sr nt 3 03/07/22	A1	M&S 07	---	-	No	---	---	---	---	500	09/04/18	99.52	
904764BF	Unilever Cap Corp global gtd sr nt 3 03/07/22	A1	M&S 07	---	-	No	---	---	---	---	500	09/04/18	99.52	
904764BA	Unilever Cap Corp global gtd sr nt 3.125 03/22/23	A1	M&S 22	100.00	NoChange	No	---	---	---	---	550	03/19/18	99.31	
904764BG	Unilever Cap Corp global gtd sr nt 3.25 03/07/24	A1	M&S 07	100.00	NoChange	No	---	---	---	---	500	09/04/18	99.28	
904764BE	Unilever Cap Corp global gtd sr nt 3.25 03/07/24	A1	M&S 07	100.00	NoChange	No	---	---	---	---	500	09/04/18	99.28	
904764BB	global gtd sr nt 3.375 03/22/25	A1	M&S 22	100.00	NoChange	No	---	---	---	---	350	03/19/18	99.03	
904764BC	global gtd sr nt 3.5 03/22/28	A1	M&S 22	100.00	NoChange	No	---	---	---	---	1300	03/19/18	98.49	
905572AD	Union Carbide Chemicals & Plastics Inc deb 7.875 04/01/23	Baa2	A&O 01	N.C.	-	No	90.00	bid	9.08	112.68	108.36	175	03/24/93	99.40
905581AB	Union Carbide Corp deb 7.5 06/01/25	Baa2	J&D 01	N.C.	-	No	91.93	bid	8.36	110.53	103.78	150	06/01/95	98.13
905581AQ	Union Carbide Corp deb 6.79 06/01/25	Baa2	J&D 01	N.C.	-	No	84.50	bid	8.44	100.00	99.00	12	06/01/95	100.00
905581AS	deb 7.75 10/01/96	Baa2	A&O 01	N.C.	-	No	73.50	bid	9.29	110.92	100.69	135.17	10/02/96	98.59
906548CN	Union Elec Co global 1st mtg bd 4 04/01/48	A2	A&O 01	100.00	NoChange	No	---	---	---	---	425	04/03/18	99.57	
906888AS	Union Lt Heat & Pwr Co deb ser b rule 144a 6.2 03/10/36	Baa1	M&S 10	N.C.	-	No	92.20	bid	6.76	---	---	65	03/07/06	99.43
907818BY	Union Pac Corp deb 7.125 02/01/28	Baa1	F&A 01	N.C.	-	No	116.99	bid	5.71	120.90	116.50	175.56	01/29/98	98.84
907818CF	deb 6.625 02/01/29	Baa1	F&A 01	---	-	No	113.86	bid	5.52	115.62	112.70	398.276	01/26/99	98.89
907818CS	deb 5.375 06/01/33	Baa1	J&D 01	---	-	No	99.08	bid	5.44	99.65	95.36	184.754	06/02/03	99.13
907818CU	deb 6.25 05/01/34	Baa1	M&N 01	---	-	No	108.22	bid	5.68	112.23	107.95	179.072	04/29/04	98.44
907818CX	deb 6.15 05/01/37	Baa1	M&N 01	---	-	No	107.67	bid	5.65	---	---	109.97	04/13/07	99.56
907818EY	global nt 3.2 06/08/21	Baa1	J&D 08	---	-	No	---	---	---	---	600	06/05/18	99.94	
907818EU	global nt 3.5 06/08/23	Baa1	J&D 08	100.00	NoChange	No	---	---	---	---	650	06/05/18	99.91	
907818ES	global nt 3.75 07/15/25	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	500	06/05/18	100.00	
907818EY	global nt 3.95 09/10/28	Baa1	M&S 10	100.00	NoChange	No	---	---	---	---	1500	06/05/18	99.75	
907818EV	global nt 4.375 09/10/38	Baa1	M&S 10	100.00	NoChange	No	---	---	---	---	750	06/05/18	99.85	
907818EW	global nt 4.5 09/10/48	Baa1	M&S 10	100.00	NoChange	No	---	---	---	---	1500	06/05/18	99.90	
907818EX	global nt 4.8 09/10/58	Baa1	M&S 10	100.00	NoChange	No	---	---	---	---	500	06/05/18	99.89	
907818DB	Union Pac Corp nt 7.875 01/15/19	Baa1	J&J 15	---	-	No	124.34	bid	4.64	---	---	158.531	10/02/08	99.82
907818DW	Union Pac Corp nt 2.25 02/15/19	Baa1	F&A 15	---	-	No	---	---	---	---	300	01/07/14	99.87	
907818EA	nt 1.8 02/01/20	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	250	01/26/15	99.79	
907818DG	Union Pac Corp nt 4 02/01/21	Baa1	F&A 01	---	-	No	---	---	---	---	500	07/28/10	99.53	
907818DK	Union Pac Corp nt 4.163 07/15/22	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	750	09/28/11	0.00	
907818DM	Union Pac Corp nt 2.95 01/15/23	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	300	06/06/12	99.94	
907818DN	Union Pac Corp nt 2.75 04/15/23	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	325	03/12/13	99.40	
907818DR	nt 3.646 02/15/24	Baa1	F&A 15	---	-	No	---	---	---	---	439.192	12/16/13	0.00	
907818DV	nt 3.75 03/15/24	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	400	01/07/14	99.25	
907818DY	nt 3.25 01/15/25	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	350	08/07/14	99.67	
907818EP	nt 3 04/15/27	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	500	03/29/17	98.61	
907818EB	nt 3.375 02/01/35	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	450	01/26/15	99.70	
907818DF	Union Pac Corp nt 5.78 07/15/40	Baa1	J&J 15	---	-	No	---	---	---	---	85.384	11/15/10	0.00	
907818DL	nt 4.3 06/15/42	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	300	06/06/12	99.88	
907818DP	Union Pac Corp nt 4.25 04/15/43	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	325	03/12/13	98.61	
907818DU	nt 4.75 12/15/43	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	295.676	10/22/13	99.96	
907818DT	nt 4.821 02/01/44	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	327.183	12/16/13	0.00	
907818DX	nt 4.85 06/15/44	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	146.053	01/07/14	99.37	
907818DZ	nt 4.15 01/15/45	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	350	08/07/14	98.47	
907818EN	nt 4 04/15/47	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	500	03/29/17	98.66	
907818EM	nt 3.799 10/01/51	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	1044.261	11/21/16	0.00	
907818EC	nt 3.875 02/01/55	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	450	01/26/15	99.63	
907818EE	sr nt 2.25 06/19/20	Baa1	J&D 19	100.00	NoChange	No	---	---	---	---	400	06/16/15	99.92	
907818EH	sr nt 2.75 03/01/26	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	650	02/25/16	99.06	
907818EQ	sr nt 3.6 09/15/37	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	500	09/12/17	99.90	
907818DJ	Union Pac Corp sr nt 4.75 09/15/41	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	324.606	08/04/11	98.03	
907818EF	Union Pac Corp sr nt 4.05 11/15/45	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	10/26/15	99.53	
907818EJ	sr nt 4.05 03/01/46	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	600	02/25/16	98.68	
907818EK	sr nt 3.35 08/15/46	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	300	08/01/16	99.61	
907818ER	sr nt 4.1 09/15/67	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	500	09/12/17	99.85	
907818ED	sr nt 3.25 08/15/25	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	500	06/16/15	99.38	
907818EG	sr nt 4.375 11/15/65	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	600	10/26/15	96.04	
90969QAA	United Business Media (Jersey) Ltd sr nt rule 144a 5.75 11/03/20	Baa3	M&N 03	---	-	No	---	---	---	---	350	10/27/10	98.30	
911312BG	United Parcel Svc Inc nt fltg rt 2.43819 11/15/67	A1	M,J,S&D 15	105.00	fr 11/15/47	No	---	---	---	---	63.893	11/09/17	100.00	
911365BB	United Rentals North Amer Inc gtd sr nt 5.75 11/15/24	Ba3	M&N 15	102.88	fr 05/15/19	No	---	---	---	---	850	03/12/14	100.00	
911365BH	gtd sr nt 4.625 10/15/25	Ba3	A&O 15	102.31	fr 10/15/20	No	---	---	---	---	750	09/08/17	100.00	
911365BE	gtd sr nt 5.875 09/15/26	Ba3	M&S 15	102.94	fr 09/15/21	No	---	---	---	---	1000	04/29/16	100.00	
911365BK	United Rentals North Amer Inc gtd sr nt 6.5 12/15/26	Ba3	J&D 15	103.25	fr 12/15/21	No	---	---	---	---	1100	10/24/18	100.00	
911365BF	United Rentals North Amer Inc gtd sr nt 5.5 05/15/27	Ba3	F&A 15	102.75	fr 05/15/22	No	---	---	---	---	1000	10/24/16	100.00	
911365BG	gtd sr nt 4.875 01/15/28	Ba3	J&J 15	102.44	fr 01/15/23	No	---	---	---	---	1669.241	07/28/17	100.00	
911365BD	United Rentals North Amer Inc sr nt 5.5 07/15/25	Ba3	J&J 15	102.75	fr 07/15/20	No	---	---	---	---	800	03/12/15	100.	

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
912828SA	United States Treas Inflation Indexed BDS inflation indexed bd ser a-2022 0.125 01/15/22	Aaa	J&J 15	N.C.	-	No	---	---	---	---	46041.04	801/19/12	0.00	
912828UH	inflation indexed bd ser a-2023 0.125 01/15/23	Aaa	J&J 15	N.C.	-	No	---	---	---	---	44836.35	401/24/13	0.00	
912828B2	inflation indexed bd ser a-2024 0.625 01/15/24	Aaa	J&J 15	N.C.	-	No	---	---	---	---	44333.94	201/23/14	0.00	
912828N7	inflation indexed bd ser a-2026 0.625 01/15/26	Aaa	J&J 15	N.C.	-	No	---	---	---	---	45065.30	701/21/16	0.00	
912828V4	inflation indexed bd ser a-2027 0.375 01/15/27	Aaa	J&J 15	N.C.	-	No	---	---	---	---	40210.05	101/19/17	0.00	
9128283R	inflation indexed bd ser a-2028 0.5 01/15/28	Aaa	J&J 15	N.C.	-	No	---	---	---	---	39727.04	301/18/18	0.00	
912828NM	inflation indexed bd ser d-2020 1.25 07/15/20	Aaa	J&J 15	N.C.	-	No	---	---	---	---	37477.20	207/08/10	0.00	
912828QV	inflation indexed bd ser d-2021 0.625 07/15/21	Aaa	J&J 15	N.C.	-	No	---	---	---	---	40141.17	307/21/11	0.00	
912828TE	inflation indexed bd ser d-2022 0.125 07/15/22	Aaa	J&J 15	N.C.	-	No	---	---	---	---	45003.06	607/19/12	0.00	
912828WU	inflation indexed bd ser d-2024 0.125 07/15/24	Aaa	J&J 15	N.C.	-	No	---	---	---	---	43592.31	07/24/14	0.00	
912828XL	inflation indexed bd ser d-2025 0.375 07/15/25	Aaa	J&J 15	N.C.	-	No	---	---	---	---	43641.63	907/23/15	0.00	
912828S5	inflation indexed bd ser d-2026 0.125 07/15/26	Aaa	J&J 15	N.C.	-	No	---	---	---	---	38796.93	407/21/16	0.00	
912828L2	inflation indexed bd ser d-2027 0.375 07/15/27	Aaa	J&J 15	N.C.	-	No	---	---	---	---	38095.4	607/20/17	0.00	
912828Y3	inflation indexed bd ser d-2028 0.75 07/15/28	Aaa	---	N.C.	-	No	---	---	---	---	36878.20	707/19/18	0.00	
912810PS	inflation indexed bd ser january 2027 2.375 01/15/27	Aaa	J&J 15	N.C.	-	No	109.63	bid	1.73	---	20631.45	301/23/07	0.00	
912810QF	2040 2.125 02/15/40	Aaa	F&A 15	N.C.	-	No	---	---	---	---	17718.53	802/22/10	0.00	
912810QP	2041 2.125 02/15/41	Aaa	F&A 15	N.C.	-	No	---	---	---	---	27646.87	402/17/11	0.00	
912810RA	2043 0.625 02/15/43	Aaa	F&A 15	N.C.	-	No	---	---	---	---	25252.40	602/21/13	0.00	
912810RF	2044 1.375 02/15/44	Aaa	F&A 15	N.C.	-	No	---	---	---	---	24930.71	402/20/14	0.00	
912810QV	2042 0.75 02/15/42	Aaa	F&A 15	N.C.	-	No	---	---	---	---	25836.84	202/16/12	0.00	
912828C9	inflation indexed bd ser x-2019 0.125 04/15/19	Aaa	A&O 15	N.C.	-	No	---	---	---	---	53864.07	404/17/14	0.00	
912828K3	inflation indexed bd ser x-2020 0.125 04/15/20	Aaa	A&O 15	N.C.	-	No	---	---	---	---	53966.19	204/23/15	0.00	
912828Q6	inflation indexed bd ser x-2021 0.125 04/15/21	Aaa	A&O 15	N.C.	-	No	---	---	---	---	47881.30	904/21/16	0.00	
912828X3	inflation indexed bd ser x-2022 0.125 04/15/22	Aaa	A&O 15	N.C.	-	No	---	---	---	---	46116.77	204/20/17	0.00	
9128284H	inflation indexed bd ser x-2023 0.625 04/15/23	Aaa	A&O 15	N.C.	-	No	---	---	---	---	47565.22	504/19/18	100.00	
912810FS	inflation indexed bd ser tips of january 2026 2.01/15/26	Aaa	J&J 15	N.C.	-	No	104.21	bid	1.70	---	25436.74	901/24/06	0.00	
912828VM	United States Treas Inflation Indexed Nts inflation indexed nt ser d-2023 0.375 07/15/23	Aaa	J&J 15	N.C.	-	No	---	---	---	---	44473.47	307/18/13	0.00	
913017AR	United Technologies Corp deb 8.875 11/15/19	Baa1	M&N 15	N.C.	-	No	135.10	bid	4.55	138.20	134.05	236.044	11/06/89	98.97
913017AS	deb 8.75 03/01/21	Baa1	M&S 01	N.C.	-	No	137.05	bid	4.60	138.14	133.87	250	02/22/91	97.52
U91301AD	United Technologies Corp eur\$ global nt 1.25 05/22/23	Baa1	May 22	100.00	NoChange	No	---	---	---	---	750	05/18/15	99.36	
913017CE	eur\$ nt 1.875 02/22/26	Baa1	Feb 22	100.00	NoChange	No	---	---	---	---	500	02/12/16	98.74	
913017BR	global nt 4.5 04/15/20	Baa1	A&O 15	---	No	---	---	---	---	---	1250	02/23/10	99.50	
913017DA	United Technologies Corp global nt 3.35 08/16/21	Baa1	F&A 16	---	No	---	---	---	---	---	1000	08/13/18	99.88	
913017BV	global nt 3.1 06/01/22	Baa1	J&D 01	---	No	---	---	---	---	---	2300	05/24/12	99.92	
913017DB	global nt 3.65 08/16/23	Baa1	F&A 16	100.00	NoChange	No	---	---	---	---	2250	08/13/18	99.99	
913017DD	global nt 3.95 08/16/25	Baa1	F&A 16	100.00	NoChange	No	---	---	---	---	1500	08/13/18	99.83	
913017BP	global nt 6.125 07/15/38	Baa1	J&J 15	---	No	---	113.03	bid	5.32	---	1000	05/13/08	99.71	
913017CW	global nt 4.45 11/16/38	Baa1	M&N 16	100.00	NoChange	No	---	---	---	---	750	08/13/18	99.41	
913017BS	United Technologies Corp global nt 5.7 04/15/40	Baa1	A&O 15	---	No	---	---	---	---	---	1000	02/23/10	99.77	
913017CA	United Technologies Corp global nt 4.15 05/15/45	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	850	04/29/15	99.86	
913017CX	global nt 4.625 11/16/48	Baa1	M&N 16	100.00	NoChange	No	---	---	---	---	1750	08/13/18	99.68	
913017BT	global nt 4.5 06/01/42	Baa1	J&D 01	---	No	---	---	---	---	---	3500	05/24/12	98.77	
913017CZ	global nt fltg rt 0.0 08/16/21	Baa1	F,M,A&N 16	100.00	NoChange	No	---	---	---	---	750	08/13/18	100.00	
913017CM	global sr nt 1.9 05/04/20	Baa1	M&N 04	---	No	---	---	---	---	---	1000	05/01/17	99.95	
913017CO	global sr nt 2.3 05/04/22	Baa1	M&N 04	100.00	NoChange	No	---	---	---	---	500	05/01/17	99.78	
913017CN	global sr nt 2.8 05/04/24	Baa1	M&N 04	100.00	NoChange	No	---	---	---	---	800	05/01/17	99.79	
913017CR	global sr nt 3.125 05/04/27	Baa1	M&N 04	100.00	NoChange	No	---	---	---	---	1100	05/01/17	100.00	
913017CY	global sr nt 4.125 11/16/28	Baa1	M&N 16	100.00	NoChange	No	---	---	---	---	3000	08/13/18	99.96	
913017CP	global sr nt 4.05 05/04/47	Baa1	M&N 04	100.00	NoChange	No	---	---	---	---	600	05/01/17	99.72	
913017AT	nt 6.7 08/01/28	Baa1	F&A 01	N.C.	-	No	118.53	bid	5.22	120.89	116.50	400	07/30/98	99.67
913017BA	nt 7.5 09/15/29	Baa1	M&S 15	---	No	---	128.66	bid	5.29	133.47	128.96	550	09/14/99	99.81
913017CH	nt 2.65 11/01/26	Baa1	M&N 01	---	No	---	---	---	---	---	1150	10/27/16	99.80	
913017BJ	nt 5.4 05/01/35	Baa1	M&N 01	---	No	---	101.72	bid	5.29	104.25	99.90	600	04/26/05	99.24
913017BK	United Technologies Corp nt 6.05 06/01/36	Baa1	J&D 01	---	No	---	111.95	bid	5.28	---	600	05/23/06	99.27	
913017CK	United Technologies Corp nt fltg rt 2.891 11/01/19	Baa1	F,M,A&N 01	N.C.	-	No	---	---	---	---	350	10/27/16	100.00	
913017CF	sr nt 1.5 11/01/19	Baa1	M&N 01	---	No	---	---	---	---	---	650	10/27/16	99.90	
913017CG	sr nt 1.95 11/01/21	Baa1	M&N 01	---	No	---	---	---	---	---	750	10/27/16	99.78	
913017CJ	sr nt 3.75 11/01/46	Baa1	M&N 01	---	No	---	---	---	---	---	1100	10/27/16	99.43	
91324PDH	UnitedHealth Group Inc global nt 3.15 06/15/21	A3	J&D 15	---	No	---	---	---	---	---	400	06/14/18	99.95	
91324PDJ	global nt 3.5 06/15/23	A3	J&D 15	---	No	---	---	---	---	---	750	06/14/18	99.95	
91324PDM	global nt 3.5 02/15/24	A3	F&A 15	---	No	---	---	---	---	---	750	12/13/18	99.75	
91324PDN	global nt 3.7 12/15/25	A3	J&D 15	---	No	---	---	---	---	---	300	12/13/18	99.80	
91324PDK	global nt 3.85 06/15/28	A3	J&D 15	---	No	---	---	---	---	---	1150	06/14/18	99.83	
91324PDP	global nt 3.875 12/15/28	A3	J&D 15	---	No	---	---	---	---	---	850	12/13/18	99.66	
91324PDL	global nt 4.25 06/15/48	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1350	06/14/18	99.31	
91324PDQ	global nt 4.45 12/15/48	A3	J&D 15	100.00	NoChange	No	---	---	---	---	1100	12/13/18	99.59	
91324PDG	global nt fltg rt 3.04819 06/15/21	A3	M,J,S&D 15	N.C.	-	No	---	---	---	---	350	06/14/18	100.00	
91412NAH	University Chicago bd ser 2012 b 4.683 10/01/42	Aa2	A&O 01	100.00	NoChange	Yes	---	---	---	---	154.99	01/24/12	100.00	
91412NAJ	bd ser 2013b 4.151 10/01/45	Aa2	A&O 01	100.00	NoChange	No	---	---	---	---	205	05/08/13	100.00	
91412NAK	bd ser 2014b 4.411 10/01/44	Aa2	A&O 01	---	No	---	---	---	---	---	175.685	08/06/14	99.99	
914744AD	University Notre Dame d Lac bd 3.438 02/15/45	Aaa	F&A 15	N.C.	-	No	---	---	---	---	400	01/13/15	100.00	
914744AC	bd ser 2012 3.72 03/01/43	Aaa	M&S 01	---	No	---	---	---	---	---	100	05/31/12	100.00	
91481CAA	University Pa Trustees bd 4.674 09/01/12	Aa1	M&S 01	---	No	---	---	---	---	---	300	03/29/12	100.00	
903192AA	UNUM Corp nt 6.75 12/15/28	Baa2	J&D 15	---	No	---	72.00	bid	9.55	99.00	93.00	183.947	12/15/98	99.11
91529Y60	Unum Group global jr sub nt 6.25 06/15/58	Baa3	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	300	05/21/18	100.00	
91529YAH	UnumProvident Corp global sr nt 5.625 09/15/20	Baa2	M&S 15	---	No	---	---	---	---	---	400	09/08/10	99.88	
91529YAM	UnumProvident Corp global sr nt 3.05/15/21	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	350	05/04/16	99.78	
91529YAK	global sr nt 4.03/15/24	Baa2	M&S 15	---	No	---	---	---	---	---	350	03/11/14	99.85	
91529YAL	global sr nt 3.875 11/05/25	Baa2	M&N 05	---	No	---	---	---	---	---	275	11/02/15	99.33	
91529YAJ	global sr nt 5.75 08/15/42	Baa2	F&A 15	---	No	---	---	---	---	---	500	08/20/12	99.44	
91529YAD	sr deb 7.375 06/15/32	Baa2	J&D 15	---	No	---	76.00							

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
903293BD	USG Corp sr nt rule 144a 5.5 03/01/25	Ba2	M&S 01	100.00	NoChange	No	---	---	---	---	350	02/17/15	100.00	
903293BE	sr nt rule 144a 4.875 06/01/27	Ba2	J&D 01	102.44	fr 06/01/22	No	---	---	---	---	500	05/01/17	100.00	
902905AL	USX-Marathon Group deb 9.375 05/15/22	Ba1	M&N 15	N.C.	-	No	120.75	bid	7.03	134.05	130.05	32.401	05/19/92	99.38
902905AN	deb 8.5 03/01/23	Ba1	M&S 01	N.C.	-	No	102.56	bid	8.20	131.37	127.22	70.36	02/24/93	99.27
902905AQ	deb 8.125 07/15/23	Ba1	J&J 15	N.C.	-	No	113.86	bid	6.65	129.84	123.83	131.217	06/29/93	98.72
918005AT	UtiliCorp Ltd Inc sr nt 8.27 11/15/21	Baa2	M&N 15	---	-	No	88.00	bid	9.82	102.00	96.75	80.9	03/01/99	0.00
918204AV	V F Corp global nt 3.5 09/01/21	A3	M&S 01	100.00	NoChange	No	---	---	---	---	---	500	08/17/11	99.69
918204AT	V F Corp global nt 6.45 11/01/37	A3	M&N 01	---	-	No	108.97	bid	5.87	---	---	350	10/10/07	99.39
918204AR	nt 6 10/15/33	A3	A&O 15	---	-	No	99.29	bid	6.05	122.86	117.20	299.75	03/31/04	0.00
91911TAE	Vale Overseas Ltd global gtd nt 8.25 01/17/34	Baa3	J&J 17	---	-	No	117.70	bid	6.91	111.88	110.72	800	01/09/04	98.90
91911TAM	global gtd nt 4.375 01/11/22	Baa3	J&J 11	---	-	No	---	---	---	---	---	1069.049	01/04/12	98.80
91911TAN	global gtd sr nt 5.875 06/10/21	Baa3	J&D 10	---	-	No	---	---	---	---	---	280.951	06/07/16	100.00
91911TAP	global gtd sr nt 6.25 08/10/26	Baa3	F&A 10	---	-	No	---	---	---	---	---	2000	08/03/16	100.00
91911TAH	gtd nt 6.875 11/21/36	Baa3	M&N 21	---	-	No	101.55	bid	6.77	---	---	1809.315	11/16/06	98.48
91911TAK	gtd nt 6.875 11/10/39	Baa3	M&N 10	---	-	No	102.41	bid	6.71	---	---	1594.805	11/03/09	98.56
91912EAA	Vale S A global nt 5.625 09/11/42	Baa3	M&S 11	---	-	No	---	---	---	---	---	520.405	09/04/12	99.20
91911XAW	Valeant Pharmaceuticals Intl global gtd sr nt rule 144a 8.5 01/31/27	B3	J&J 31	104.25	fr 07/31/22	No	---	---	---	---	---	750	05/17/18	100.00
91911XAV	gtd sr nt rule 144a 9.25 04/01/26	B3	A&O 01	104.63	fr 04/01/22	No	---	---	---	---	---	1500	03/12/18	100.00
91911KAP	Valeant Pharmaceuticals Intl Inc CDA gtd global sr nt rule 144a 9 12/15/25	B3	J&D 15	104.50	fr 12/15/21	No	---	---	---	---	---	1500	12/04/17	98.61
91911KAN	Valeant Pharmaceuticals Intl Inc CDA gtd sr secd nt rule 144a 5.5 11/01/25	Ba2	M&N 01	102.75	fr 11/01/20	No	---	---	---	---	---	1750	10/02/17	100.00
91911KAD	Valeant Pharmaceuticals Intl Inc CDA sr nt rule 144a 5.625 12/01/21	B3	J&D 01	100.00	fr 12/01/19	No	---	---	---	---	---	700	11/15/13	100.00
91911KAE	sr nt rule 144a 5.5 03/01/23	B3	M&S 01	101.38	fr 03/01/19	No	---	---	---	---	---	1000	01/15/15	100.00
91911KAJ	sr secd nt rule 144a 6.5 03/15/22	Ba2	M&S 15	103.25	fr 03/15/19	No	---	---	---	---	---	1250	03/10/17	100.00
91911KAK	sr secd nt rule 144a 7 03/15/24	Ba2	M&S 15	103.50	fr 02/15/20	No	---	---	---	---	---	2000	03/09/17	100.00
91913YAR	Valero Energy Corp global nt 6.125 02/01/20	Baa2	F&A 01	---	-	No	---	---	---	---	---	850	02/03/10	99.37
91913YAL	Valero Energy Corp global nt 6.625 06/15/37	Baa2	J&D 15	---	-	No	94.57	bid	7.01	---	---	1500	06/05/07	99.71
91913YAP	Valero Energy Corp global nt 10.5 03/15/39	Baa2	M&S 15	---	-	No	129.84	bid	8.25	---	---	250	03/12/09	99.75
91913YAS	Valero Energy Corp global sr nt 3.65 03/15/25	Baa2	M&S 15	---	-	No	---	---	---	---	---	600	03/10/15	99.71
91913YAU	global sr nt 3.4 09/15/26	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	---	1250	09/07/16	99.66
91913YAV	global sr nt 4.35 06/01/28	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	---	750	05/17/18	99.91
91913YAT	global sr nt 4.9 03/15/45	Baa2	M&S 15	---	-	No	---	---	---	---	---	650	03/10/15	99.59
91913YAB	nt 8.75 06/15/30	Baa2	J&D 15	---	-	No	113.86	bid	7.55	137.12	132.18	200	06/23/00	99.17
91913YAE	nt 7.5 04/15/32	Baa2	A&O 15	---	-	No	103.32	bid	7.23	123.45	119.64	750	04/10/02	99.14
91914JAB	Valero Energy Partners LP global sr nt 4.5 03/15/28	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	---	500	03/26/18	99.66
91915WAB	Validus Hldgs Ltd sr nt 8.875 01/26/40	Baa1	J&J 26	---	-	No	---	---	---	---	---	250	01/21/10	98.71
920253AF	Valmont Inds Inc global gtd sr nt 5 10/01/44	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	---	450	09/08/14	99.54
920253AE	global gtd sr nt 5.25 10/01/54	Baa3	A&O 01	100.00	NoChange	No	---	---	---	---	---	305	09/08/14	98.68
92210KAC	Vantage Drilling Intl gtd sr secd 1st lien nt rule 144a 9.25 11/15/23	Caa1	M&N 15	104.63	fr 05/15/20	No	---	---	---	---	---	350	11/15/18	100.00
92211WAA	Vantiv LLC/Vantiv Issuer Corp global sr nt rule 144a 4.375 11/15/25	B1	M&N 15	102.19	fr 11/15/20	No	---	---	---	---	---	500	12/07/17	100.00
92240MBJ	Vector Group Ltd gtd sr nt rule 144a 10.5 11/01/26	B2	M&N 01	105.25	fr 11/01/21	No	---	---	---	---	---	325	10/30/18	100.00
92240MBF	Vector Group Ltd sr secd nt rule 144a 6.125 02/01/25	B2	F&A 01	103.06	fr 02/01/20	No	---	---	---	---	---	850	01/19/17	100.00
92239MAG	Vectren Utili Hldgs Co Inc sr nt 6.1 12/01/35	A2	J&D 01	---	-	No	75.07	bid	8.06	---	---	75	11/16/05	99.78
92276MAB	Ventas Rly LP/Ventas Cap Corp gtd sr nt 2.7 04/01/20	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	---	500	03/14/13	99.94
92276MAX	gtd sr nt 4.25 03/01/22	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	---	600	02/01/12	99.21
92276MAZ	gtd sr nt 3.25 08/15/22	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	---	500	07/31/12	99.03
92276M20	gtd sr nt 5.45 03/15/43	Baa1	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	---	225	02/28/13	100.00
92277GAK	Ventas Rly Ltd Partnership global gtd sr nt 3.1 01/15/23	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	400	03/22/17	99.28
92277GAL	global gtd sr nt 3.85 04/01/27	Baa1	A&O 01	100.00	NoChange	No	---	---	---	---	---	400	03/22/17	99.20
92277GAM	global gtd sr nt 4 03/01/28	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	---	650	02/13/18	99.23
92277GAN	global gtd sr nt 4.4 01/15/29	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	750	08/06/18	99.95
92277GAH	Ventas Rly Ltd Partnership gtd sr nt 3.125 06/15/23	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	---	400	05/25/16	99.34
92277GAD	Ventas Rly Ltd Partnership gtd sr nt 3.75 05/01/24	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	---	400	04/10/14	99.30
92277GAE	Ventas Rly Ltd Partnership gtd sr nt 3.5 02/01/25	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	600	01/07/15	99.66
92277GAG	Ventas Rly Ltd Partnership gtd sr nt 4.125 01/15/26	Baa1	J&J 15	100.00	NoChange	No	---	---	---	---	---	500	07/09/15	99.21
92277GAJ	Ventas Rly Ltd Partnership gtd sr nt 3.25 10/15/26	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	---	450	09/14/16	99.82
92277GAB	Ventas Rly Ltd Partnership gtd sr nt 5.7 09/30/43	Baa1	M&S 30	100.00	NoChange	No	---	---	---	---	---	300	09/23/13	99.63
92277GAF	Ventas Rly Ltd Partnership gtd sr nt 4.375 02/01/45	Baa1	F&A 01	100.00	NoChange	No	---	---	---	---	---	300	01/07/15	99.50
92334NAC	Veolia Environnement global nt 6.75 06/01/38	Baa1	J&D 01	---	-	No	117.00	bid	5.67	---	---	400	05/21/08	98.97
92340LAD	Verit Oper Partnership Lp global gtd sr nt 4.625 11/01/25	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	---	550	10/04/18	99.33
92343EAF	Verisign Inc gtd sr nt 4.625 05/01/23	Ba2	M&N 01	101.54	fr 05/01/19	No	---	---	---	---	---	750	09/09/13	0.00
92343EAH	Verisign Inc sr nt 5.25 04/01/25	Ba2	A&O 01	100.00	NoChange	No	---	---	---	---	---	499.8	06/11/15	0.00
92343EAL	sr nt 4.75 07/15/27	Ba2	J&J 15	102.38	fr 07/15/22	No	---	---	---	---	---	549.984	08/16/17	0.00
92345YAB	Verisk Analytics Inc global gtd sr nt 4.875 01/15/19	Baa2	J&J 15	---	-	No	---	---	---	---	---	250	12/01/11	99.04
92345YAA	global gtd sr nt 5.8 05/01/21	Baa2	M&N 01	---	-	No	---	---	---	---	---	450	03/30/11	99.77
92345YAC	global gtd sr nt 4.125 09/12/22	Baa2	M&S 12	---	-	No	---	---	---	---	---	350	09/05/12	99.21
92345YAD	Verisk Analytics Inc global sr nt 4 06/15/25	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	900	05/11/15	99.46
92345YAE	global sr nt 5.5 06/15/45	Baa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	350	05/11/15	99.66
92343VEP	Verizon Communications Inc global nt flt gr 3.71613 05/15/25	Baa1	F,M,A&N 15	100.00	NoChange	No	---	---	---	---	---	1788.8	05/08/18	100.00
92343VER	nt 4.329 09/21/28	Baa1	M&S 21	---	-	No	---	---	---	---	---	4230.411	09/21/18	0.00
92343VEQ	sr nt rule 144a 4.329 09/21/28	Baa1	M&S 21	---	-	No	---	---	---	---	---	21.116	06/16/18	0.00
92535WAA	Verscend Escrow Corp sr nt rule 144a 9.75 08/15/26	Caa2	F&A 15	104.88	fr 08/15/21	No	---	---	---	---	---	1100	08/10/18	100.00
92536AAA	Vertiv Inter Hldg Corp sr pik toggle nt rule 144a 12 02/15/22	Caa2	F&A 15	106.00	fr 02/15/19	No	---	---	---	---	---	500	02/06/17	98.00
91823KAA	VFH Parent LLC/Orchestra Co Issuer Inc sr secd 2nd lien nt rule 144a 6.75 06/15/22	B1	J&D 15	N.C.	-	No	---	---	---	---	---	500	07/20/17	0.00
92676XAD	Viking Cruises Ltd sr nt rule 144a 5.875 09/15/27	B3	M&S 15	102.94	fr 09/15/22	No	---	---	---	---	---	825	09/13/17	100.00
927375AA	Vine Oil & Gas Lp/Vine Oil & Gas Fin Corp sr nt rule 144a 8.75 04/15/23	Caa1	A&O 15	106.56	fr 10/15/20	No	---	---	---	---	---	530	10/13/17	99.00
92765YAE														

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
927804FH	Virginia Elec & Pwr Co sr nt ser a 5 06/30/19	A2	J&D 30	100.00	-	No	105.31	bid	4.33	---	350	06/23/09	99.81	
927804FK	Virginia Elec & Pwr Co sr nt ser a 2.95 01/15/22	A2	J&J 15	100.00	NoChange	No	---	---	---	---	450	01/09/12	99.76	
927804FO	sr nt ser a 3.45 02/15/24	A2	F&A 15	100.00	NoChange	No	---	---	---	---	350	02/04/14	99.80	
927804FB	sr nt ser a 6 05/15/37	A2	M&N 15	---	-	No	108.76	bid	5.44	---	600	05/14/07	99.72	
927804FA	sr nt ser b 6 01/15/36	A2	J&J 15	---	-	No	107.25	bid	5.52	---	550	01/10/06	99.79	
927804FG	sr nt ser b 8.875 11/15/38	A2	M&N 15	---	-	No	144.83	bid	5.99	---	700	11/03/08	100.00	
927804FL	sr nt ser b 4 01/15/43	A2	J&J 15	100.00	NoChange	No	---	---	---	---	500	01/03/13	99.60	
927804FR	sr nt ser b 4.45 02/15/44	A2	F&A 15	100.00	NoChange	No	---	---	---	---	600	02/04/14	99.21	
927804FN	sr nt ser c 2.75 03/15/23	A2	M&S 15	100.00	NoChange	No	---	---	---	---	700	03/11/13	99.69	
927804FE	sr nt ser d 6.35 11/30/37	A2	M&N 30	---	-	No	114.94	bid	5.41	---	450	11/27/07	99.78	
927804FP	sr nt ser d 4.65 08/15/43	A2	F&A 15	100.00	NoChange	No	---	---	---	---	585	08/12/13	99.95	
928377AB	Vista Outdoor Inc gtd sr nt 5.875 10/01/23	B3	A&O 01	102.94	fr	10/01/19	No	---	---	---	350	08/30/16	0.00	
92840VAA	Vistra Operations Co LLC global gtd sr nt rule 144a 5.5 09/01/26	Ba3	M&S 01	102.75	fr	09/01/21	No	---	---	---	1000	08/07/18	100.00	
92849TAJ	Viterra Inc gtd sr nt rule 144a 5.95 08/01/20	Baa2	F&A 01	---	-	No	---	---	---	---	400	07/30/10	99.48	
92856JAA	Vizient Inc sr nt rule 144a 10.375 03/01/24	B3	M&S 01	107.78	fr	03/01/19	No	---	---	---	600	02/04/16	100.00	
91832VAA	VOC Escrow Ltd sr secd nt rule 144a 5 02/15/28	Ba2	F&A 15	102.50	fr	02/15/23	No	---	---	---	675	01/29/18	100.00	
92857WBH	Vodafone Group PLC global nt 3.75 01/16/24	Baa1	J&J 16	---	-	No	---	---	---	---	2000	05/23/18	99.15	
92857WBJ	global nt 4.125 05/30/25	Baa1	M&N 30	---	-	No	---	---	---	---	1500	05/23/18	99.03	
92857WBK	global nt 4.375 05/30/28	Baa1	M&N 30	---	-	No	---	---	---	---	3000	05/23/18	98.70	
92857WBL	global nt 5 05/30/38	Baa1	M&N 30	---	-	No	---	---	---	---	1000	05/23/18	98.10	
92857WBM	global nt 5.25 05/30/48	Baa1	M&N 30	---	-	No	---	---	---	---	3000	05/23/18	99.21	
92857WBN	global nt fltgr rt 3.42644 01/16/24	Baa1	J,A,J&O 16	N.C.	-	No	---	---	---	---	1000	05/23/18	100.00	
92863UAA	Volcan Compania Minera S A A gtd sr nt rule 144a 5.375 02/02/22	Ba2	F&A 02	---	-	No	---	---	---	---	600	01/26/12	100.00	
928668AP	Volkswagen Group Amer Fin Llc gtd nt 144a 4 11/12/21	A3	M&N 12	---	-	No	---	---	---	---	1500	11/07/18	99.62	
928668AT	gtd nt 144a 4.625 11/13/25	A3	M&N 13	---	-	No	---	---	---	---	750	11/07/18	99.76	
928668AV	gtd nt fltgr rt rule 144a 3.38813 11/13/20	A3	F,M,A&N 13	N.C.	-	No	---	---	---	---	1250	11/07/18	100.00	
928668AQ	gtd nt fltgr rt rule 144a 0.0 11/12/21	A3	F,M,A&N 12	N.C.	-	No	---	---	---	---	750	11/07/18	100.00	
928668AM	Volkswagen Group Amer Fin Llc gtd nt rule 144a 2.4 05/22/20	A3	M&N 22	---	-	No	---	---	---	---	750	05/19/15	99.86	
928668AR	gtd nt 144a 4.25 11/13/23	A3	M&N 13	---	-	No	---	---	---	---	1250	11/07/18	99.41	
928668AU	gtd nt rule 144a 4.75 11/13/28	A3	M&N 13	---	-	No	---	---	---	---	1250	11/07/18	98.88	
928668AN	gtd sr nt rule 144a 3.875 11/13/20	A3	M&N 13	---	-	No	---	---	---	---	1250	11/07/18	99.92	
928668AH	gtd sub nt rule 144a 2.45 11/20/19	A3	M&N 20	N.C.	-	No	---	---	---	---	750	11/12/14	99.78	
92911HAA	Votorantim Ltd sr nt rule 144a 6.75 04/05/21	Ba2	A&O 05	---	-	No	---	---	---	---	241	03/26/10	99.05	
92911QAA	Votorantim Cimentos Brasil SA gtd sr nt rule 144a 7.25 04/05/41	Ba2	A&O 05	---	-	No	---	---	---	---	1151	03/31/11	99.39	
929089AF	Voya Finl Inc global gtd jr sub nt fixed/ fltgr rt 4.7 01/23/48	Baa3	J&J 23	100.00	NoChange	No	---	---	---	---	350	11/19/18	0.00	
929089AE	Voya Finl Inc gtd jr sub nt fixed/ fltgr rt rule 144a 4.7 01/23/48	Baa3	J&J 23	100.00	NoChange	No	---	---	---	---	350	01/18/18	100.00	
91831AAB	VRX Escrow Corp sr nt rule 144a 5.875 05/15/23	B3	M&N 15	101.47	fr	05/15/19	No	---	---	---	3250	03/13/15	100.00	
91831AAC	sr nt rule 144a 6.125 04/15/25	B3	A&O 15	103.06	fr	04/15/20	No	---	---	---	3250	03/13/15	100.00	
92909MAB	VTB Cap S A In partn nt rule 144a 6.25 06/30/35	Ba1	J&D 30	N.C.	-	No	95.00	bid	6.61	98.93	1000	06/27/05	100.00	
929160AX	Vulcan Mats Co global nt fltgr rt 3.38813 03/01/21	Baa3	M,J,S&D 01	N.C.	-	No	---	---	---	---	500	02/20/18	100.00	
929160AY	global sr nt 4.7 03/01/48	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	460.949	11/08/18	0.00	
929160AW	nt rule 144a 4.7 03/01/48	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	460.949	02/20/18	99.89	
92922PAL	W & T Offshore Inc gtd sr secd 2nd lien nt rule 144a 9.75 11/01/23	B3	M&N 01	104.88	fr	11/01/20	No	---	---	---	625	10/05/18	100.00	
92936UAA	W P Carey Inc global sr nt 4.6 04/01/24	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	500	03/11/14	99.64	
92936UAC	sr nt 4 02/01/25	Baa2	F&A 01	100.00	NoChange	No	---	---	---	---	450	01/21/15	99.37	
92936UAE	sr nt 4.25 10/01/26	Baa2	A&O 01	100.00	NoChange	No	---	---	---	---	350	09/07/16	99.68	
92960PAA	W/S Packaging Hldgs Inc sr secd nt rule 144a 9 04/15/23	B3	A&O 15	104.50	fr	04/15/20	No	---	---	---	260	03/28/18	100.00	
929903AM	Wachovia Corp New sub deb 5.5 08/01/35	A3	F&A 01	N.C.	-	No	89.97	bid	6.20	101.31	800	07/27/05	99.74	
929771AE	sub nt 6.605 10/01/25	A3	A&O 01	N.C.	-	No	95.58	bid	7.04	117.53	250	10/02/95	100.00	
931009AA	Wake Fst Univ bd 2.604 01/15/24	Aa3	J&J 15	---	-	No	---	---	---	---	4.915	07/25/12	100.00	
931009AB	bd 2.754 01/15/25	Aa3	J&J 15	---	-	No	---	---	---	---	5.06	07/25/12	100.00	
931009AC	bd 2.954 01/15/26	Aa3	J&J 15	---	-	No	---	---	---	---	5.145	07/25/12	100.00	
931009AD	bd 3.104 01/15/27	Aa3	J&J 15	---	-	No	---	---	---	---	5.305	07/25/12	100.00	
931009AE	bd 3.451 01/15/32	Aa3	J&J 15	---	-	No	---	---	---	---	29.09	07/25/12	100.00	
931009AF	bd 3.701 01/15/42	Aa3	J&J 15	---	-	No	---	---	---	---	75.485	07/25/12	100.00	
931142AU	Wal Mart Stores Inc deb 6.75 10/15/23	Aa2	A&O 15	N.C.	-	No	121.09	bid	4.73	121.17	117.08	152.184	10/06/93	99.69
U9311EAB	gbp\$ nt 5.75 12/19/30	Aa2	J&D 19	---	-	No	0.00	---	---	114.41	109.58	500	12/05/00	99.32
U9311EAN	gbp\$ nt 5.25 09/28/35	Aa2	M&S 28	---	-	No	0.00	---	---	106.25	101.32	817.253	09/22/04	97.96
U9311EAV	gbp\$ nt 4.875 01/19/39	Aa2	J&J 19	N.C.	-	No	0.00	---	---	---	---	369.636	12/12/06	98.04
931142CP	Wal Mart Stores Inc global nt 4.125 02/01/19	Aa2	F&A 01	---	-	No	101.91	bid	3.88	---	---	363.735	01/15/09	99.56
931142CU	global nt 3.625 07/08/20	Aa2	J&J 08	---	-	No	---	---	---	---	---	839.494	06/30/10	99.91
931142CV	Wal Mart Stores Inc global nt 3.25 10/25/20	Aa2	A&O 25	N.C.	-	No	---	---	---	---	---	1197.009	10/18/10	99.62
931142DD	Wal Mart Stores Inc global nt 4.25 04/15/21	Aa2	A&O 15	---	-	No	---	---	---	---	---	508.88	04/11/11	99.35
931142DH	Wal Mart Stores Inc global nt 2.55 04/11/23	Aa2	A&O 11	100.00	NoChange	No	---	---	---	---	---	1750	04/04/13	99.77
931142DP	global nt 3.3 04/22/24	Aa2	A&O 22	100.00	NoChange	No	---	---	---	---	---	1500	04/15/14	99.61
931142CK	global nt 6.5 08/15/37	Aa2	F&A 15	---	-	No	116.12	bid	5.48	---	---	1299.508	08/17/07	99.92
931142CM	global nt 6.2 04/15/38	Aa2	A&O 15	---	-	No	113.11	bid	5.39	---	---	919.461	04/08/08	99.70
931142CS	Wal Mart Stores Inc global nt 5.625 04/01/40	Aa2	A&O 01	N.C.	-	No	---	---	---	---	---	751.454	03/24/10	99.16
931142CV	global nt 4.875 07/08/40	Aa2	J&J 08	---	-	No	---	---	---	---	---	377.67	06/30/10	98.47
931142CY	Wal Mart Stores Inc global nt 5 10/25/40	Aa2	A&O 25	N.C.	-	No	---	---	---	---	---	518.528	10/18/10	98.34
931142DB	Wal Mart Stores Inc global nt 5.625 04/15/41	Aa2	A&O 15	---	-	No	---	---	---	---	---	918.333	04/11/11	98.08
931142DG	Wal Mart Stores Inc global nt 4 04/11/43	Aa2	A&O 11	100.00	NoChange	No	---	---	---	---	---	709.361	04/04/13	99.65
931142DK	global nt 4.75 10/02/43	Aa2	A&O 02	100.00	NoChange	No	---	---	---	---	---	269.331	09/25/13	99.30
931142DQ	global nt 4.3 04/22/44	Aa2	A&O 22	100.00	NoChange	No	---	---	---	---	---	501.91	04/15/14	99.35
931142BF	nt 7.55 02/15/30	Aa2	F&A 15	N.C.	-	No	128.08	bid	5.40	133.27	129.69	588.473	02/09/00	99.83
931142DY	nt 1.75 10/09/19	Aa2	A&O 09	---	-	No	---	---	---	---	---	1200	10/11/17	100.00
931142EA	nt 1.9 12/15/20	Aa2	J&D 15	---	-	No	---	---	---	---	---	1250	10/11/17	99.86
931142DU	nt 2.35 12/15/22	Aa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	1250	10/11/17	99.99
931142DV	nt 2.65 12/15/24	Aa2	J&D 15	100.00	NoChange	No	---	---	---	---	---	1000	10/11/17	99.97
9311														

U.S. CORPORATE BONDS

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
931142EF	Walmart Inc global nt fltgr rt 2.86375 06/23/20	Aa2	M,J,S&D 23	N.C.	-	No	---	---	---	---	750	06/20/18	100.00	
931142EH	global nt fltgr rt 3.05375 06/23/21	Aa2	M,J,S&D 23	N.C.	-	No	---	---	---	---	750	06/20/18	100.00	
93369KAA	Wand Merger Corp global gtd sr nt rule	B2	J&J 15	104.06	fr 07/15/20	No	---	---	---	---	950	06/28/18	100.00	
93369KAB	144a 8.125 07/15/23	B2	J&J 15	104.56	fr 07/15/21	No	---	---	---	---	750	06/28/18	100.00	
93627CAA	Warrior Met Coal Inc gtd sr secd nt rule	B2	M&N 01	104.00	fr 11/01/20	No	---	---	---	---	475	10/26/17	100.00	
94106LAW	Waste Mgmt Inc global gtd sr nt 4.75 06/30/20	Baa1	J&D 30	---	-	No	---	---	---	---	600	06/03/10	99.39	
941063AO	global gtd sr nt 4.6 03/01/21	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	400	02/23/11	99.76	
94106LAY	global gtd sr nt 2.9 09/15/22	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	500	09/05/12	99.68	
94106LBD	global gtd sr nt 2.4 05/15/23	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	500	05/09/16	99.90	
94106LAZ	global gtd sr nt 3.5 05/15/24	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	350	05/05/14	99.75	
94106LAV	global gtd sr nt 6.125 11/30/39	Baa1	M&N 30	---	-	No	103.24	bid	5.92	---	274.575	11/12/09	99.47	
94106LBA	Waste Mgmt Inc global sr nt 3.125 03/01/25	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	600	02/18/15	99.57	
94106LBB	global sr nt 3.9 03/01/35	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	450	02/18/15	99.83	
94106LBC	global sr nt 4.1 03/01/45	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	750	02/18/15	99.79	
94106LAN	Waste Mgmt Inc gtd sr nt 7.75 05/15/32	Baa1	M&N 15	---	-	No	121.25	bid	6.15	128.71	122.03	212.785	11/27/02	0.00
94106LAG	Waste Mgmt Inc sr nt 7.375 05/15/29	Baa1	M&N 15	---	-	No	115.57	bid	6.10	121.02	116.55	139.152	12/23/99	0.00
94106LBE	Waste Mgmt Inc Del global gtd sr nt 3.15 11/15/27	Baa1	M&N 15	100.00	NoChange	No	---	---	---	---	750	10/30/17	99.98	
94107JAA	Waste Pro USA Inc sr nt rule 144a 5.5 02/15/26	B3	F&A 15	104.13	fr 02/15/21	No	---	---	---	---	500	01/25/18	100.00	
941130AA	Watco Cos LLC / Watco Fin Corp sr nt rule 144a 6.375 04/01/23	B3	A&O 01	102.13	fr 04/01/19	No	---	---	---	---	400	03/19/13	100.30	
92928OAE	WEA Fin LLC / WCI Fin LLC gtd sr nt rule	A2	M&S 20	100.00	NoChange	No	---	---	---	---	500	09/12/18	99.68	
92928OAD	144a 4.125 09/20/28	A2	M&S 20	100.00	NoChange	No	---	---	---	---	500	09/12/18	99.47	
92928OAC	gtd sr nt rule 144a 4.625 09/20/48	A2	M&S 20	100.00	NoChange	No	---	---	---	---	500	03/29/17	99.85	
92890HAB	WEA Fin LLC / WCI Fin LLC sr nt rule 144a 3.15 04/05/22	A2	A&O 05	100.00	NoChange	No	---	---	---	---	500	03/29/17	99.85	
92890HAB	Wea Fin Llc / Westfield UK & Europe Fin Plc gtd sr nt rule	A2	M&S 17	---	-	No	---	---	---	---	1250	09/10/14	99.80	
92890HAB	144a 2.7 09/17/19	A2	M&S 17	---	-	No	---	---	---	---	1250	09/10/14	99.80	
92890HAE	Wea Fin Llc / Westfield UK & Europe Fin Plc gtd sr nt rule	A2	A&O 05	100.00	NoChange	No	---	---	---	---	1000	09/28/15	99.66	
92890HAE	144a 3.25 10/05/20	A2	A&O 05	100.00	NoChange	No	---	---	---	---	1000	09/28/15	99.66	
92890HAC	Wea Fin Llc / Westfield UK & Europe Fin Plc gtd sr nt rule	A2	M&S 17	100.00	NoChange	No	---	---	---	---	1000	09/10/14	99.63	
92890HAC	144a 3.75 09/17/24	A2	M&S 17	100.00	NoChange	No	---	---	---	---	1000	09/10/14	99.63	
92890HAD	gtd sr nt rule 144a 4.75 09/17/44	A2	M&S 17	---	-	No	---	---	---	---	500	09/10/14	99.68	
947074AK	Weatherford Intl Inc New gtd sr nt 6.8 06/15/37	Caa3	J&D 15	---	-	No	101.56	bid	6.69	---	255	12/05/07	0.00	
94707JAA	Weatherford Intl LLC gtd sr nt rule 144a 9.875 03/01/25	Caa3	M&N 01	100.00	NoChange	No	---	---	---	---	600	02/21/18	99.34	
947075AG	Weatherford Intl Ltd global gtd sr nt 9.875 03/01/39	Caa3	M&S 01	---	-	No	129.50	bid	7.73	---	250	01/05/09	99.84	
947075AJ	Weatherford Intl Ltd gtd sr nt 7.75 06/15/21	Caa3	J&D 15	100.00	NoChange	No	---	---	---	---	750	06/10/16	100.00	
947075AK	Weatherford Intl Ltd gtd sr nt 8.25 06/15/23	Caa3	J&D 15	100.00	NoChange	No	---	---	---	---	750	06/10/16	100.00	
947075AN	Weatherford Intl Ltd gtd sr nt 9.875 02/15/24	Caa3	F&A 15	100.00	NoChange	No	---	---	---	---	789.702	09/22/17	0.00	
947075AE	Weatherford Intl Ltd gtd sr nt 7.03/15/38	Caa3	M&S 15	---	-	No	103.16	bid	6.78	---	461.3	03/19/08	99.66	
947075AB	sr nt 6.5 08/01/36	Caa3	F&A 01	---	-	No	100.19	bid	6.49	---	453.045	08/02/06	99.28	
947075AC	Weatherford Intl Ltd Bermuda global gtd sr nt 4.5 04/15/22	Caa3	A&O 15	100.00	NoChange	No	---	---	---	---	646.286	03/30/12	99.86	
94707VAA	Weatherford Intl Ltd Bermuda sr nt 5.125 09/15/20	Caa3	M&S 15	---	-	No	---	---	---	---	365.107	09/16/10	99.86	
94707VAB	sr nt 6.75 09/15/40	Caa3	M&S 15	---	-	No	---	---	---	---	462.601	09/16/10	99.59	
947890AH	Webster Finl Corp sr nt 4.375 02/15/24	Baa1	F&A 15	100.00	NoChange	No	---	---	---	---	150	02/04/14	99.21	
92939UAA	WEC Energy Group Inc sr nt 3.375 06/15/21	Baa1	J&D 15	---	-	No	---	---	---	---	600	06/04/18	99.96	
948626AA	Weight Watchers Intl Inc sr nt rule 144a 8.625 12/01/25	B2	J&D 01	104.31	fr 12/01/20	No	---	---	---	---	300	11/20/17	100.00	
94946TAD	Wellcare Health Plans Inc gtd sr nt rule	Ba2	F&A 15	104.03	fr 08/15/21	No	---	---	---	---	750	08/08/18	100.00	
U94974BW	144a 5.375 08/15/26	Ba2	F&A 15	104.03	fr 08/15/21	No	---	---	---	---	750	08/08/18	100.00	
949746SS	Wells Fargo & Co gbp\$ nt 4.625 11/02/35	A2	M&N 02	---	-	No	0.00	---	---	---	750	10/27/06	98.35	
949746SE	Wells Fargo & Co New aud\$ nt 3.25 04/27/22	A2	A&O 27	N.C.	-	No	---	---	---	---	400	04/19/17	99.94	
949746SE	aud\$ nt 3.7 07/27/26	A2	J&J 27	N.C.	-	No	---	---	---	---	250	07/21/16	99.92	
949746SQ	cad\$ sr nt 2.094 04/25/22	A2	A&O 25	N.C.	-	No	---	---	---	---	1000	04/18/17	100.00	
949746SA	global nt 2.1 07/26/21	A2	J&J 26	N.C.	-	No	---	---	---	---	3000	07/18/16	99.91	
949746RZ	global nt fltgr rt 3.58925 05/24/21	A2	F,M,A&N 24	N.C.	-	No	---	---	---	---	150	05/13/16	100.00	
949746SB	global nt fltgr rt 3.533 07/26/21	A2	J,A,J&O 26	N.C.	-	No	---	---	---	---	1200	07/18/16	100.00	
949746SP	global nt fltgr rt 3.54813 02/11/22	A2	F,M,A&N 11	100.00	NoChange	No	---	---	---	---	2000	02/06/17	100.00	
949746SJ	global nt fltgr rt 3.75663 10/31/23	A2	J&J 31	N.C.	-	No	---	---	---	---	2000	10/24/16	100.00	
949746RS	global sr nt 2.5 03/04/21	A2	M&S 04	N.C.	-	No	---	---	---	---	2750	02/26/16	99.98	
949746SK	global sr nt 3.069 01/24/23	A2	J&J 24	100.00	NoChange	No	---	---	---	---	3750	01/17/17	100.00	
949746RW	global sr nt 3.04/22/26	A2	A&O 22	N.C.	-	No	---	---	---	---	3500	04/15/16	99.66	
949746SH	global sr nt 3.10/23/26	A2	A&O 23	N.C.	-	No	---	---	---	---	3500	10/19/16	99.77	
949746RT	global sr nt fltgr rt 4.07613 03/04/21	A2	M,J,S&D 04	N.C.	-	No	---	---	---	---	1250	02/26/16	100.00	
949746SF	global sr nt fltgr rt 3.51813 08/10/21	A2	F,M,A&N 10	N.C.	-	No	---	---	---	---	200	08/03/16	100.00	
949746SL	global sr nt fltgr rt 3.59738 01/24/23	A2	J,A,J&O 24	100.00	NoChange	No	---	---	---	---	1250	01/17/17	100.00	
949746JM	nt 5.375 02/07/35	A2	F&A 07	N.C.	-	No	96.50	bid	5.61	102.86	98.99	750	01/31/05	99.88
949746NG	nt fltgr rt 2.15806 07/06/46	A2	J,A,J&O 06	105.00	fr 07/06/36	No	99.41	bid	2.18	---	59.703	06/28/06	100.00	
949746NH	nt fltgr rt 2.36813 08/10/46	A2	F,M,A&N 10	105.00	fr 08/10/36	No	97.25	bid	2.48	---	10	08/03/06	100.00	
949746NK	nt fltgr rt 2.69119 11/27/46	A2	F,M,A&N 27	N.C.	-	No	111.22	bid	2.27	---	35	11/02/06	100.00	
949746NN	nt fltgr rt 2.542 12/20/46	A2	M,J,S&D 20	105.00	fr 12/20/36	No	99.97	bid	2.54	---	55.372	12/13/06	100.00	
949746RE	sub nt 4.48 01/16/24	A3	J&J 16	N.C.	-	No	---	---	---	---	722.584	01/06/14	0.00	
949746RF	sub nt 5.606 01/15/44	A3	J&J 15	N.C.	-	No	---	---	---	---	2399.634	01/06/14	0.00	
95040QAE	Welltower Inc global nt 3.95 09/01/23	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	600	08/09/18	99.97	
95040QAD	global nt 4.25 04/15/28	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	750	04/03/18	99.96	
95040QAF	global nt 4.95 09/01/48	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	500	08/09/18	99.58	
95616AAA	West Str Merger Sub Inc sr nt rule 144a 6.375 09/01/25	Caa1	M&S 01	103.19	fr 09/01/20	No	---	---	---	---	770	08/10/17	100.00	
95709TAD	Westar Energy Inc 1st mtg bd 5.1 07/15/20	A2	J&J 15	---	-	No	102.27	bid	4.83	99.69	96.97	250	06/27/05	99.75
95709TAL	1st mtg bd 3.25 12/01/25	A2	J&D 01	100.00	NoChange	No	---	---	---	---	250	11/05/15	100.00	
95709TAN	1st mtg bd 2.55 07/01/26	A2	J&J 01	100.00	NoChange	No	---	---	---	---	350	06/13/16	99.86	
95709TAP	1st mtg bd 3.1 04/01/27	A2	A&O 01	100.00	NoChange	No	---	---	---	---	300	02/27/17	99.61	
95709TAH	Westar Energy Inc 1st mtg bd 4.125 03/01/42	A2	M&S 01	100.00	NoChange	No	---	---	---	---	550	02/27/12	99.91	
95709TAJ	Westar Energy Inc 1st mtg bd 4.1 04/01/43	A2	A&O 01	100.00	NoChange	No	---	---	---	---	430	03/21/13	99.62	
95709TAK	1st mtg bd 4.625 09/01/43	A2	M&S 01	100.00	NoChange	No	---							

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2018		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
960386AM	Westinghouse Air Brake Technologies Corp global gtd sr nt 4.7 09/15/28	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	1250	09/12/18	99.89	
960386AP	Westinghouse Air Brake Technologies Corp global sr gtd sr nt fltgr 3.83819 09/15/21	Baa3	M,J,S&D 15	100.00	NoChange	No	---	---	---	---	500	09/12/18	100.00	
960386AH	Westinghouse Air Brake Technologies Corp global sr nt 4.375 08/15/23	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	250	08/05/13	99.88	
960386AL	WestJet Airline Ltd sr nt rule 144a 3.5 06/16/21	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	750	07/26/17	0.00	
960410AC	WestJet Airline Ltd sr nt rule 144a 3.5 06/16/21	Baa3	J&D 16	100.00	NoChange	No	---	---	---	---	400	06/13/16	99.86	
960413AF	Westlake Chem Corp global gtd sr nt 3.6 07/15/22	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	250	07/10/12	99.53	
960413AU	Westlake Chem Corp global gtd sr nt 4.375 11/15/47	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/13/17	98.98	
960413AT	Westlake Chem Corp gtd sr nt 3.6 08/15/26	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	747.9	03/27/17	0.00	
960413AS	Westpac Bkg Corp gtd sr nt 5.08/15/46	Baa2	F&A 15	100.00	NoChange	No	---	---	---	---	697.48	03/27/17	0.00	
961214DX	Westpac Bkg Corp global sr nt 3.05 05/15/20	Aa3	M&N 15	N.C.	-	No	---	---	---	---	500	05/08/18	99.98	
961214DU	global sr nt 2.65 01/25/21	Aa3	J&J 25	N.C.	-	No	---	---	---	---	1000	01/17/18	99.93	
961214DZ	global sr nt 3.65 05/15/23	Aa3	M&N 15	N.C.	-	No	---	---	---	---	1000	05/08/18	99.97	
961214DW	global sr nt 3.4 01/25/28	Aa3	J&J 25	N.C.	-	No	---	---	---	---	1000	01/17/18	99.65	
961214DY	global sr nt fltgr 2.89613 05/15/20	Aa3	F,M,A&N 15	N.C.	-	No	---	---	---	---	750	05/08/18	100.00	
961214DV	global sr nt fltgr 2.82988 01/25/21	Aa3	J,A,J&O 25	N.C.	-	No	---	---	---	---	500	01/17/18	100.00	
961214EA	global sr nt fltgr 3.33613 05/15/23	Aa3	F,M,A&N 15	N.C.	-	No	---	---	---	---	750	05/08/18	100.00	
96145DAE	WestRock Co gtd sr nt rule 144a 3.75 03/15/25	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	600	03/01/18	99.72	
96145DAG	gtd sr nt rule 144a 4.03/15/28	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	600	03/01/18	99.83	
96208TAA	Wex Inc sr nt rule 144a 4.75 02/01/23	Baa3	F&A 01	101.58	fr 02/01/19	No	---	---	---	---	400	01/25/13	100.00	
92924FAA	WGL Hldgs Inc sr nt 2.25 11/01/19	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	100	10/22/14	99.79	
92924FAB	sr nt 4.6 11/01/44	Baa1	M&N 01	100.00	NoChange	No	---	---	---	---	150	10/22/14	99.23	
92924FAC	sr nt fltgr 3.10663 11/29/19	Baa1	F,M,A&N 28	N.C.	-	No	---	---	---	---	300	11/27/17	100.00	
92924FAD	sr nt fltgr 3.32594 03/12/20	Baa1	M,J,S&D 12	N.C.	-	No	---	---	---	---	250	03/12/18	100.00	
966387AA	Whiting Pete Corp gtd sr nt 5.75 03/15/21	B2	M&S 15	100.00	NoChange	No	---	---	---	---	873.609	09/09/13	100.00	
966387AB	gtd sr nt 6.25 04/01/23	B2	A&O 01	100.00	NoChange	No	---	---	---	---	407.296	06/03/15	0.00	
966387BG	gtd sr nt 6.625 01/15/26	B2	J&J 15	100.00	NoChange	No	---	---	---	---	999.607	06/06/18	0.00	
96647KAF	Whitman Corp nt 7.29 09/15/26	A1	M&S 15	N.C.	-	No	104.65	bid	6.87	126.92	122.40	0.918	09/17/96	100.00
966837AE	Whole Foods Mkt Inc gtd sr nt 5.2 12/03/25	A3	J&D 03	100.00	NoChange	No	---	---	---	---	128.098	09/26/16	0.00	
96812TAB	Wildhorse Resource Dev Corp gtd sr nt 6.875 02/01/25	Caa1	F&A 01	105.16	fr 02/01/20	No	---	---	---	---	700	10/12/17	0.00	
96926JAA	William Carter Co gtd sr nt 5.25 08/15/21	B2	F&A 15	100.00	fr 08/15/19	No	---	---	---	---	400	07/02/14	0.00	
96926DAH	William Lyon Homes Inc gtd sr nt 7.08/15/22	B2	F&A 15	100.00	fr 08/15/19	No	---	---	---	---	350	12/29/14	0.00	
96926DAU	William Lyon Homes Inc gtd sr nt 6.09/01/23	B2	M&S 01	103.00	fr 09/01/20	No	---	---	---	---	349.75	08/02/18	0.00	
96926DAR	William Lyon Homes Inc gtd sr nt 5.875 01/31/25	B2	J&J 31	102.94	fr 01/31/20	No	---	---	---	---	450	04/28/17	0.00	
96926DAS	gtd sr nt rule 144a 6.09/01/23	B2	M&S 01	103.00	fr 09/01/20	No	---	---	---	---	0.25	03/06/18	100.00	
969457BB	Williams Cos Inc deb ser a 7.5 01/15/31	Baa3	J&J 15	---	-	No	108.19	bid	6.83	111.25	108.38	338.872	05/30/01	0.00
969457BV	global nt 5.75 06/24/44	Baa3	J&D 24	100.00	NoChange	No	---	---	---	---	650	06/19/14	99.77	
969457BU	global sr nt 3.7 01/15/23	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	850	12/13/12	99.72	
969457BW	global sr nt 4.55 06/24/24	Baa3	J&D 24	100.00	NoChange	No	---	---	---	---	1250	06/19/14	99.74	
969457AW	nt 7.625 07/15/19	Baa3	J&J 15	---	-	No	109.50	bid	6.34	115.00	111.38	31.655	07/21/99	99.08
969457BG	nt 7.875 09/01/21	Baa3	M&S 01	---	-	No	113.00	bid	6.36	115.50	113.00	370.722	08/16/01	99.85
969457BD	nt 7.75 06/15/31	Baa3	J&D 15	---	-	No	107.50	bid	7.13	113.63	110.50	252.194	06/07/01	99.65
969457BM	nt 8.75 03/15/32	Baa3	M&S 15	---	-	No	117.00	bid	7.36	124.00	121.00	444.879	05/02/03	0.00
96950FAD	Williams Partners L P / Williams Partners Fin Corp global sr nt 5.25 03/15/20	Baa3	M&S 15	---	-	No	---	---	---	---	1500	06/01/10	0.00	
96950FAH	Williams Partners L P / Williams Partners Fin Corp global sr nt 4.11/15/21	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	500	11/14/11	99.59	
96950FAJ	Williams Partners L P / Williams Partners Fin Corp global sr nt 3.35 08/15/22	Baa3	F&A 15	100.00	NoChange	No	---	---	---	---	750	08/09/12	99.97	
96950FAL	Williams Partners L P / Williams Partners Fin Corp global sr nt 4.5 11/15/23	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	600	11/12/13	99.40	
96950FAM	global sr nt 4.3 03/04/24	Baa3	M&S 04	100.00	NoChange	No	---	---	---	---	1000	02/27/14	99.79	
96950FAQ	global sr nt 3.9 01/15/25	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	750	06/24/14	99.69	
96950FAF	Williams Partners L P / Williams Partners Fin Corp global sr nt 6.3 04/15/40	Baa3	A&O 15	---	-	No	---	---	---	---	1250	06/01/10	0.00	
96950FAK	Williams Partners L P / Williams Partners Fin Corp global sr nt 5.8 11/15/43	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	400	11/12/13	99.34	
96950FAN	global sr nt 5.4 03/04/44	Baa3	M&S 04	100.00	NoChange	No	---	---	---	---	500	02/27/14	99.68	
96950FAP	global sr nt 4.9 01/15/45	Baa3	J&J 15	100.00	NoChange	No	---	---	---	---	500	06/24/14	99.23	
96950FAG	Williams Partners L P / Williams Partners Fin Corp sr nt 4.125 11/15/20	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	600	11/02/10	99.99	
96949LAA	Williams Partners L P New global sr nt 3.6 03/15/22	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	1250	02/26/15	99.97	
96949LAB	global sr nt 4.09/15/25	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	750	02/26/15	99.67	
96949LAD	global sr nt 3.75 06/15/27	Baa3	J&D 15	100.00	NoChange	No	---	---	---	---	1450	05/31/17	99.95	
96949LAE	global sr nt 4.85 03/01/48	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	800	02/26/18	99.52	
96949LAC	global sr nt 5.1 09/15/45	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	02/26/15	99.52	
96950GAA	Williams Scotsman Intl Inc gtd sr secd nt rule 144a 7.875 12/15/22	B3	J&D 15	103.94	fr 12/15/19	No	---	---	---	---	300	11/21/17	100.00	
96950GAB	Williams Scotsman Intl Inc sr secd nt rule 144a 6.875 08/15/23	B3	F&A 15	103.44	fr 08/15/20	No	---	---	---	---	300	08/15/18	0.00	
970648AG	Willis North Amer Inc global gtd sr nt 4.5 09/15/28	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	600	09/05/18	99.97	
970648AH	global gtd sr nt 5.05 09/15/48	Baa3	M&S 15	100.00	NoChange	No	---	---	---	---	400	09/05/18	99.65	
973147AD	Wind Tre SPA gtd sr secd nt rule 144a 5.01/20/26	B1	J&J 20	102.50	fr 11/03/20	No	---	---	---	---	2000	10/24/17	100.00	
97381WAN	Windstream Corp gtd sr nt 7.75 10/15/20	Caa2	A&O 15	100.00	fr 10/15/19	No	---	---	---	---	78.07	10/27/10	0.00	
97381WAT	Windstream Corp gtd sr nt 7.75 10/01/21	Caa2	A&O 01	100.00	fr 10/01/19	No	---	---	---	---	70.113	04/08/11	0.00	
97381WAX	Windstream Corp gtd sr nt 7.5 06/01/22	Caa2	J&D 01	101.25	fr 06/01/19	No	---	---	---	---	36.2	02/28/12	0.00	
97381WAU	Windstream Corp gtd sr nt 7.5 04/01/23	Caa2	A&O 01	100.00	fr 04/01/19	No	---	---	---	---	34.385	04/08/11	0.00	
97381LAA	144a 6.375 08/01/23	Caa2	F&A 01	102.13	fr 02/01/19	No	---	---	---	---	333.77	10/18/17	0.00	
97381LAD	sr nt rule 144a 8.75 12/15/24	Caa2	J&D 15	102.50	fr 12/15/22	No	---	---	---	---	105.763	11/28/17	0.00	
97381LAB	sr secd 1st lien nt rule 144a 8.625 10/31/25	Caa1	A&O 30	106.47	fr 10/31/20	No	---	---	---	---	577.562	11/06/17	99.00	
976656CK	Wisconsin Elec Pwr Co deb 4.3 10/15/48	A2	A&O 15	100.00	NoChange	No	---	---	---	---	300	10/01/18	99.46	
976657AH	Wisconsin Energy Corp jr sub nt fixed fltgr rt ser a 4.72863 05/15/67	Baa2	M&N 15	100.00	fr 05/15/19	No	89.00	bid	5.21	---	---	500	05/08/07	99.73
976657AG	Wisconsin Energy Corp sr nt 6.2 04/01/33	Baa1	A&O 01	---	-	No	108.44	bid	5.60	113.05	108.28	200	03/17/03	99.46
976657AK	Wisconsin Energy Corp sr nt 2.45 06/15/20	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	400	06/04/15	99.82	
976657AL	sr nt 3.55 06/15/25	Baa1	J&D 15	100.00	NoChange	No	---	---	---	---	500	06/04/15	99.98	
97670MAA	Wisconsin Gas LLC deb 5.9 12/01/35	A2	J&D 01	---	-	No	119.79	bid	4.73	---	---	90	11/15/05	99.76
976843BL	Wisconsin Pub Svc Corp sr nt 3.35 11/21/21	A2	M&N 21	---	-	No	---	---	---	---	11	11/19/18	99.94	
976826BG	Wisconsin Pwr & Lt Co deb 5.07/15/19	A2	J&J 15	---	-	No	105.31	bid	4.33	---	---	250	07/07/09	9

U.S. Convertible Bonds

CUSIP	ISSUE	MOODY'S® RATING	INT. DATES	ANN. S.F. THOUS.	CURR. CALL PRICE	AMT. OUTS. MILL.	CONV. PRICE‡	SHS. \$1,000 DEB.	CURRENT			2018			LAT ANN. PER EARN\$	COM. ANN. DIV. j RATE			
									COM.	PRICE	DEB.	DEB.	YIELDS	CURR.			MAT.	CONV.	PRICE	RANGE	DEB.
007800AB	Aerojet Rocketdyne Hldgs Inc Sr Nt Conv - 2.25 12/15/23	B2	J&D 15 F,M,A&N 16	None	N.C.	300	26.00	38.46	33.70	-	-	-	100.00	38.92	-25.61	-	-	d0.13	-
05946KAF	Banco Bilbao Vizcaya Argentaria S.A. Perp Global Non-Conv Contingent Conv - 6.125 12/30/99	Ba2	M,J,S&D 15	None	100.00	1000	-	-	-	-	-	-	-	-	-	-	-	-	-
110122AN	Bristol Myers Squibb Co Sr Deb Fltg Rt Conv - 2.28819 09/15/23	A2	M&S 15	None	100.00	49.773	41.28	24.22	66.20	88.95b	2.57	3.25	100.00	70.05	-49.69	99.40	-98.48	0.61	1.64
165167CY	Chesapeake Energy Corp Sr Nt Conv - 5.5 09/15/26	B3	J&D 15	None	-	1250	8.57	116.71	3.51	-	-	-	100.00	5.60	-1.92	-	-	0.90	-
165167CB	Chesapeake Energy Corp Sr Nt Conv - 2.25 12/15/38	B3	J&D 15	None	100.00	0.923	85.89	11.64	3.51	73.55b	3.06	3.64	100.00	5.60	-1.92	-	-	0.90	-
21887LAA	Corium Intl Inc Sr Nt Conv Rule 144A - 5 03/15/25	B3	M&S 15	None	100.00	120	17.22	58.06	0.00	-	-	-	100.00	0.00	-0.00	-	-	d2.40	-
267475AB	Dycorn Inds Inc Sr Nt Conv - 0.75 09/15/21	B1	M&S 15	None	N.C.	485	96.89	10.32	67.88	-	-	-	100.00	123.99	-50.56	-	-	2.15	-
283695BH	El Paso Natural Gas Co Sub CV Deb - 4.75 03/31/28	Baa3	-	None	N.C.	325	-	-	-	-	-	-	-	-	-	-	-	-	-
345370CF	Ford Mtr Co Del Sr Nt Conv - 4.25 12/15/36	Baa3	J&D 15	None	100.00	0.818	8.77	114.05	9.48	115.38b	3.68	3.42	100.00	13.48	-7.85	-	-	1.90	0.60
346232AB	Forestar Group Inc Sr Nt Conv - 3.75 03/01/20	B2	M&S 01	None	N.C.	118.923	24.49	40.84	0.00	-	-	-	100.00	0.00	-0.00	-	-	-	-
302941AN	FTI Consulting Inc Sr Nt Conv Rule 144A - 2 08/15/23	Ba2	F&A 15	None	N.C.	316.25	101.38	9.86	70.25	-	-	-	100.00	81.91	-41.12	-	-	2.75	-
404280BN	HSBC Hldgs PLC Perp Global Sub Contingent Conv Secs - 6.25 12/30/99	Baa3	M&S 23	None	100.00	2350	-	-	-	-	-	-	-	-	-	-	-	-	-
404280BP	6.5 12/30/99 Perp Sub Contingent Conv Secs Fixed Fltg Rt -	Baa3	M&S 23	None	100.00	1800	-	-	-	-	-	-	-	-	-	-	-	-	-
404280AT	6.375 12/30/99 Perp Sub Secs Fixed Fltg Rt (Contingent Conv) -	Baa3	M&S 30	None	-	2450	-	-	-	-	-	-	-	-	-	-	-	-	-
404280BC	6.875 12/30/99 Perp Sub Secs Fixed Fltg Rt (Contingent Conv) -	Baa3	J&D 01	None	-	2000	-	-	-	-	-	-	-	-	-	-	-	-	-
45031UCA	iStar Finl Inc Sr Nt Conv Rule 144A - 3.125 09/15/22	Ba3	M&S 15	None	N.C.	287.5	15.54	64.36	9.17	-	-	-	100.00	11.48	-9.15	-	-	d0.25	0.36
48666KAS	KB Home Gtd Sr Nt Conv - 1.375 02/01/19	B1	F&A 01 M,J,S&D	None	100.00	230	27.37	36.53	26.34	-	-	-	100.00	38.80	-18.60	-	-	1.85	0.10
539439AU	Lloyds Banking Group PLC Perp Tier 1 Sub Sec Contingent Conv - 15 12/30/99	Baa3	27	None	100.00	1500	-	-	-	-	-	-	-	-	-	-	-	-	-
64110LAS	Netflix Inc Sr Nt - 4.875 04/15/28	Ba3	A&O 15	None	-	1600	-	-	-	-	-	-	-	-	-	-	-	-	-
62952QAB	NXP Semiconductors NV Sr Nt Conv - 1 12/01/19	Ba1	J&D 01	None	N.C.	1150	102.84	9.72	83.37	-	-	-	100.00	125.93	-70.50	-	-	-	-
88163VAE	Teva Pharm. Fin LLC Gtd Sr Deb Conv - 0.25 02/01/26	Ba2	F&A 01	None	100.00	514	46.81	21.36	0.00	117.25b	21	-	100.00	0.00	-0.00	-	-	-	-
958102AN	Western Digital Corp Sr Nt Conv Rule 144A - 1.5 02/01/24	Baa3	F&A 01	None	N.C.	1100	8.20	121.91	45.39	-	-	-	100.00	106.96	-36.35	-	-	2.20	2.00
966387AL	Whiting Pete Corp Gtd Sr Nt Conv - 1.25 04/01/20	B2	A&O 01	None	N.C.	562.075	156.00	6.41	53.04	-	-	-	100.00	56.47	-19.84	-	-	d13.65	-

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbrevia-

tions and symbols, see page 2.
FOOTNOTES:

International Corporate and Convertible Bonds

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT OUTST. MIL.	ISSUED	CURRENCY
Indonesia, Government of Govt Bds 10/02/15/28	Baa2	Monthly	0	08/21/07	IDR
2017 Popolare Bari RMBS SRL Pass-Thru Cif Cl A 04/30/58	Aa3	J.A.&O 31	597.21	07/31/17	EUR
Pass-Thru Cif Cl B 04/30/58	A2	J.A.&O 31	58.264	07/31/17	EUR
2017 Popolare Bari SME SRL Pass-Thru Cif Ser 2, Cl A1 12/28/57	Aa3	Monthly	20	02/28/18	EUR
Pass-Thru Cif Ser 2, Cl A2 12/28/57	Aa3	Monthly	150	02/28/18	EUR
Pass-Thru Cif Ser 1, Cl A1 12/28/57	Aa3	M.J.&S 28	329.544	02/28/18	EUR
Pass-Thru Cif Ser 2, Cl M 12/28/57	A3	M.J.&S 28	57.4	02/28/18	EUR
2018 Popolare Bari RMBS SRL Pass-Thru Cif 04/30/59	Baa1	J.A.&O 31	48.299	06/14/18	EUR
Pass-Thru Cif 04/30/59	Aa3	J.A.&O 31	684.237	06/14/18	EUR
Aareal Bank AG Covered Bds Ser 224 0.01 03/28/22	Aaa	Mar 28	70	09/28/18	EUR
Covered Bds Ser 223 1.5 06/16/22	Aaa	Jun 16	250	09/24/18	GBP
Covered Bds Ser 225 0.125 02/01/23	Aaa	Feb 01	500	12/04/18	EUR
Covered Bds Ser 222 0.125 07/31/23	Aaa	Jul 31	500	09/11/18	EUR
Covered Bds Ser 219 0.375 07/30/24	Aaa	Jul 30	500	03/27/18	EUR
Covered Bds Ser 220 0.375 07/15/25	Aaa	Jul 15	500	08/28/18	EUR
Covered Bds Ser 221 0.8 09/05/28	Aaa	Sep 05	30	09/05/18	EUR
AB Assel Fin Co SA Coll Nt Ser 1 11/15/21	Baa3	F.M.&A 15	172.8	12/06/18	USD
ABB Ltd Swiss Nt 2.25 10/11/21	A2	Oct 11	395.391	09/20/11	CHF
Abbott Ireland Financing Dac Gtd Nt 12/30/99	Baa1	---	0	09/14/18	EUR
Gtd Nt 12/30/99	Baa1	---	0	09/14/18	EUR
Gtd Nt Cl M2 12/30/99	Baa1	---	0	09/14/18	EUR
Abs Sme Lease Germany SA Compartment 5 Pass-Thru Cif 0.11 08/20/26	Aaa	Monthly	401.3	08/17/18	EUR
Abest 11 Ug Pass-Thru Cif Cl B 06/22/26	Aaa	Monthly	16.39	03/30/15	EUR
Pass-Thru Cif Cl A 06/22/26	Aaa	Monthly	496.061	03/30/15	EUR
Pass-Thru Cif Cl D 3 06/22/26	A1	Monthly	14.204	03/30/15	EUR
Pass-Thru Cif Cl C 2 06/22/26	Aaa	Monthly	16.39	03/30/15	EUR
ABN AMRO Bank NV Covered Bds Ser 5 0.14 11/22/22	Aaa	Nov 22	2000	11/22/18	EUR
Covered Bds Ser 6 0.46 11/22/24	Aaa	Nov 22	2000	11/22/18	EUR
Covered Bds Ser 7 0.89 11/22/27	Aaa	Nov 22	2000	11/22/18	EUR
Covered Bds Ser 1 0.88 06/25/28	Aaa	Jun 25	2000	06/25/18	EUR
Covered Bds Ser 2.1 1.08/29/30	Aaa	Aug 29	2000	08/29/18	EUR
Covered Bds Ser CBB19 1.25 01/10/33	Aaa	Jan 10	2000	01/10/18	EUR
Covered Bds Ser 3.1 3.4 08/29/33	Aaa	Aug 29	2000	08/29/18	EUR
Covered Bds Ser 4.1 4.199 08/29/35	Aaa	Aug 29	2000	08/29/18	EUR
Covered Bds Ser CBB20 1.45 04/12/38	Aaa	Apr 12	1250	04/12/18	EUR
Covered Bds Ser 8 1.6 11/22/38	Aaa	Nov 22	2000	11/22/18	EUR
Abruzzo 2015 Sme SRL Pass-Thru Cif Cl A 11/30/65	Aa3	F.M.&A 30	341.311	08/12/15	EUR
Absolut Bank Russian Bds 11/02/17/19	B2	F&A 17	19.921	02/17/14	RUB
Russian Bds 04/29/20	B2	---	76.189	09/29/15	RUB
Absolute Master Pass-Thru Cif Ser 1803 03/27/28	Aaa	Monthly	5400	03/30/18	JPY
Pass-Thru Cif Ser 1803 03/27/28	Aaa	Monthly	15000	03/30/18	JPY
Pass-Thru Cif Ser 1808 08/25/28	Aaa	Monthly	17800	08/31/18	JPY
Pass-Thru Cif Ser 1808, Cl 01/28/28	Aa1	Monthly	2000	08/31/18	JPY
Access Health Vancouver Ltd CAD\$ Bd 6.233 07/31/36	A1	Jul 31	54.379	03/31/05	CAD
Cad Bd 6.11 07/31/36	A1	Jul 31	26.071	04/14/05	CAD
Access Prairies Partnership Sr Sec Bds 4.232 03/01/48	A3	M&S 01	135.794	08/27/15	CAD
Accunia European CLO III Dac Coll Nt Cl C 01/20/31	A2	J.A.&O 20	25	08/02/18	EUR
Coll Nt Cl E 01/20/31	Ba2	J.A.&O 20	21.75	08/02/18	EUR
Coll Nt Cl F 01/20/31	B2	J.A.&O 20	10.2	08/02/18	EUR
Coll Nt Cl B2 2.1 01/20/31	Aa2	---	12	08/02/18	EUR
Coll Nt Cl B-1 01/20/31	Aa2	J.A.&O 20	20	08/02/18	EUR
Coll Nt Cl A 01/20/31	Aaa	J.A.&O 20	216	08/02/18	EUR
Coll Nt Cl D 01/20/31	Baa2	J.A.&O 20	19.5	08/02/18	EUR
Adagio CLO VII Dac Coll Nt Cl A 10/10/31	Aaa	J.A.&O 10	248	09/12/18	EUR
Coll Nt Cl F 10/10/31	B2	J.A.&O 10	12	09/12/18	EUR
Coll Nt Cl E 10/10/31	Ba2	J.A.&O 10	23.6	09/12/18	EUR
Coll Nt Cl D 10/10/31	Baa2	J.A.&O 10	21.4	09/12/18	EUR
Coll Nt Cl C-2 10/10/31	A2	J.A.&O 10	26.4	09/12/18	EUR
Coll Nt Cl C-1 10/10/31	A2	J.A.&O 10	5.6	09/12/18	EUR
Coll Nt Cl B2 2.1499 10/10/31	Aa2	---	10.6	09/12/18	EUR
Coll Nt Cl B-1 10/10/31	Aa2	J.A.&O 10	24.4	09/12/18	EUR
Adagio V CLO Designated Activity Co Coll Nt Cl F R 10/15/31	B2	J.A.&O 15	10.5	10/15/18	EUR
Coll Nt Cl E R 10/15/31	Ba2	J.A.&O 15	19.43	10/15/18	EUR
Coll Nt Cl D R 10/15/31	Baa3	J.A.&O 15	21	10/15/18	EUR
Coll Nt Cl C-1 R 10/15/31	A2	J.A.&O 15	6.31	10/15/18	EUR
Coll Nt Cl B-2 R 2.25 10/15/31	Aa2	---	9	10/15/18	EUR
Coll Nt Cl B-1 R 10/15/31	Aa2	J.A.&O 15	26.93	10/15/18	EUR
Coll Nt Cl A R 10/15/31	Aaa	J.A.&O 15	215.5	10/15/18	EUR
Coll Nt Cl X 10/15/31	Aaa	J.A.&O 15	2.9	10/15/18	EUR
Coll Nt Cl C-2 R 10/15/31	A2	J.A.&O 15	17	10/15/18	EUR
Adani Abbot Point Terminal Pty Ltd Gtd Australian Bds 12/30/99	Ba2	---	0.001	05/19/14	AUD
Gtd Sr Sec Nt Ser A 4.43 09/22/21	Ba2	M&S 22	140	08/13/14	USD
Gtd Sr Sec Nt Ser B 4.79 09/22/24	Ba2	M&S 22	10	08/13/14	USD
Adient Global Hldgs Ltd Gtd Sr Eurobonds 12/30/99	B1	---	0	07/29/16	EUR
Administrador de Infraestructuras Ferroviarias Spanish Bds 10.5 10/19/24	Baa1	Oct 19	40.754	10/18/94	EUR
Spanish Bds 10.55 12/19/24	Baa1	Dec 19	15.283	12/19/94	EUR
Spanish Bds 9.9 12/19/24	Baa3	Dec 19	76.413	07/27/17	EUR
Advantage Capital 2012 State Tax Credit Investor Coll Nt Ser C 02/15/20	Aa2	---	1.242	12/06/12	USD
Coll Nt Ser B-1 10/08/15/22	Aa2	---	0.471	08/20/12	USD
Coll Nt Ser B-2 10/08/15/22	Aa2	---	0.406	08/20/12	USD
Coll Nt Ser D 11/15/22	Aa2	---	0.191	12/06/12	USD
Advantage Capital 2013 State Tax Credit Investor Coll Nt Ser D 5.97 02/17/20	Aa2	---	1.619	02/21/14	USD
Coll Nt Ser C 5.78 11/16/20	Aa2	---	1.191	10/31/13	USD
Coll Nt Ser B 6.28 05/17/21	Aa2	---	0.158	10/31/13	USD
Coll Nt Ser A 5.87 05/17/21	Aa2	---	0.958	10/31/13	USD
Coll Nt Cl E 6.47 05/17/21	Aa2	---	0.207	02/21/14	USD
Aegea Saneamento E Participacoes SA Brazilian Debentures Cl 1-A-4 12/30/99	Ba2	---	600	06/29/18	BRL
Aeris Hldg Costa Rica SA Sr Nt 12/30/99	Ba3	---	127	11/30/15	USD
AES El Salvador Tr II Gtd Sr Nt 12/30/99	B2	---	0.001	03/14/13	USD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT OUTST. MIL.	ISSUED	CURRENCY
AES Gener SA Jr Sub Nt 12/30/99	Ba2	---	450	11/25/13	USD
AES Tiete Energia SA Brazilian Debentures 04/05/22	Ba2	---	500	03/20/17	BRL
Brazilian Debentures 04/05/24	Ba2	---	500	03/20/17	BRL
Brazilian Debentures 12/30/99	Ba2	---	180	11/08/16	BRL
Brazilian Debentures Cl B-4 12/30/99	Ba2	---	200	04/17/18	BRL
Brazilian Debentures Ser 168 12/30/99	Ba2	---	1100	01/11/18	BRL
AES Tiete SA Brazilian Debentures 12/30/99	Ba2	---	1100.499	10/30/15	BRL
Sr Unsec Nt 12/30/99	Ba2	---	252.305	04/15/13	BRL
Sr Unsec Nt 12/30/99	Ba2	---	123.875	02/03/14	BRL
AFC Sukuk Co Tr Cif 01/24/20	A3	J&J 24	150	01/17/17	USD
Affinity Water Programme Fin Ltd Fixed Rt Secd Nt Cl B 06/01/33	Baa3	---	150.698	02/01/13	GBP
Aflac Inc JPYS Global Sr Nt 1.75 10/18/38	A3	A&O 18	8900	10/12/18	JPY
Japan Bds 0.932 01/25/27	A3	J&J 25	60000	01/18/17	JPY
Sr Nt Ser 2018A 12/30/99	A3	---	550	10/30/18	USD
Africa Fin Corp Swiss Bds 0.85 12/27/19	A3	Dec 27	100	07/13/16	CHF
Ageas Capital (Asia) Ltd Gtd Eurobonds 4.125 04/25/23	Baa2	---	250	04/18/13	USD
Agency For Housing Mite Lending Joint Stock Co Fixed/Fltg Rt Russian Bds 9.35 12/22/49	Ba1	M.J.&S 22	5000	12/23/16	RUB
Fixed/Fltg Rt Russian Bds Cl C 7.65 11/07/50	Ba1	F.M.&A 07	5000	11/08/17	RUB
Fixed/Fltg Rt Russian Bds Cl D R 7.65 11/07/50	Ba1	F.M.&A 07	5000	11/08/17	RUB
Russian Bds 7.95 09/17/20	Ba1	M.J.&S 17	10000	09/21/17	RUB
Russian Bds Cl B 2 7.6 11/13/50	Ba1	F.M.&A 13	10000	11/14/17	RUB
Russian Bds Cl A 4 7.6 11/13/50	Ba1	F.M.&A 13	5000	11/14/17	RUB
Agency For Housing Mite Lending Open Joint Sto Gtd Amortizing Russian Bds Ser A30 9.5 03/01/33	Ba1	M.J.&S 01	167.075	04/28/14	RUB
Gtd Russian Bds 8.8 02/15/20	Ba1	F.M.&A 07	505.86	04/09/12	RUB
Gtd Russian Bds 8.2 09/15/20	Ba1	M.J.&S 15	408.072	01/24/08	RUB
Gtd Russian Bds 8.25 09/15/21	Ba1	M.J.&S 15	319.045	02/09/10	RUB
Gtd Russian Bds 9.05 04/15/22	Ba1	J.A.&O 15	273.22	02/09/11	RUB
Gtd Russian Bds Ser A24 11/01/22	Ba1	F.M.&A 01	195.244	11/21/12	RUB
Gtd Russian Bds 05/15/23	Ba1	M&N 15	222.973	08/24/09	RUB
Gtd Russian Bds 8 07/15/23	Ba1	J.A.&O 15	247.332	04/05/11	RUB
Gtd Russian Bds 7.7 07/15/24	Ba1	J.A.&O 15	508.582	03/29/12	RUB
Gtd Russian Bds Ser 25 7.75 10/01/26	Ba1	J.A.&O 01	194.041	02/29/13	RUB
Gtd Russian Bds 09/15/28	Ba1	M&S 15	222.973	08/24/09	RUB
Gtd Russian Bds Ser 28 10.16 01/15/29	Ba1	J.A.&O 15	115.88	05/19/14	RUB
Gtd Russian Bds Ser 26 6.65 11/01/29	Ba1	F.M.&A 01	182.209	06/25/13	RUB
Gtd Russian Bds 7.94 12/15/29	Ba1	M.J.&S 15	447.5	12/07/11	RUB
Gtd Russian Bds Ser A29 9.56 10/15/30	Ba1	J.A.&O 15	139.989	04/17/14	RUB
Gtd Russian Bds Ser 27 6.65 11/01/32	Ba1	F.M.&A 01	124.912	06/13/13	RUB
Russian Bds 8.6 12/15/27	Ba1	M.J.&S 15	164.943	12/28/10	RUB
Agile Property Hldgs Ltd Gtd Eurobonds Sr C-1 9.5 11/23/20	Ba3	M&N 23	400	11/23/18	USD
Gtd Eurobonds 8.5 07/18/21	Ba3	J&J 18	600	07/18/18	USD
Gtd Eurobonds 5.125 08/14/22	Ba3	F&A 14	200	08/14/17	USD
Perp Eurobonds Cl D 12/30/99	Ba3	---	0	02/27/18	USD
Agile Property Hldgs Ltd Gtd Eurobonds 9 05/21/20	Ba3	M&N 21	500	05/21/15	USD
Água Y Saneamientos Argentinos SA Sr Nt Ser 8 12/30/99	B2	---	500	01/18/18	USD
AHA Access Health Abbotford Ltd Canadian Bd 6.242 03/07/38	A1	Mar 07	120	12/07/05	USD
Canadian Bd 6.17 03/07/38	A1	Mar 07	209	12/07/04	USD
AIB Mtg Bank Covered Bds Ser 36 11/15/24	Aaa	Monthly	750	11/15/18	EUR
Covered Bds Ser 37 05/15/25	Aaa	Monthly	750	11/15/18	EUR
Covered Bds Ser 38 11/15/25	Aaa	Monthly	750	11/15/18	EUR
Covered Bds Ser 39 05/15/26	Aaa	Monthly	750	11/15/	

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Alberta Province of Flt R Canadian Bds 01/17/19	Aa1	J,A,J&O 17	457,226	10/14/14	CAD
Albireo Alpha Series 1812 Pass-Thru Cif Ser 1812 11/28/25	Aaa	Monthly	2400	12/25/18	JPY
Pass-Thru Cif Ser 1812 11/28/25	Aaa	Monthly	5600	12/25/18	JPY
Aldar Sukuk Ltd Tr Cif Cl X 12/30/99	Baa1	---	750	09/17/18	USD
Aldeia Financial Svcs SA Gtd Sr Sec Global Nt 7.25 04/01/21	B3	A&O 01	347,826	03/27/14	EUR
Alectra Fin PLC Pass-Thru Cif Ser A 04/15/21	Aa2	Monthly	1623,911	04/15/10	EUR
ALFA SAB de CV Global Nt 12/30/99	Baa3	---	1000	03/20/14	USD
Alfa-Bank Fixed/Flt R Russian Bds Cl A3 7.35 03/17/33	Ba1	M&S 17	10000	03/06/18	RUB
Russian Bds Cl A-2018-0 7.9 08/02/21	Ba1	F&A 02	10000	07/31/18	RUB
Russian Bds 8.95 11/01/21	Ba1	M&N 01	10000	10/30/18	RUB
Russian Bonds 9.2 06/24/22	Ba1	J&D 24	5000	12/21/18	RUB
Sr Unsec Nt Cl FR 7.35 03/04/33	Ba1	M&S 04	10000	02/27/18	RUB
Sub Loan Participation Global Fin Cl B-1 6.95 12/30/99	B2	---	500	01/30/18	USD
Algeco Scotsman Global Fin PLC Gtd Sr Sec Fltg Rt Nt 12/30/99	B2	---	0	01/25/18	EUR
Gtd Sr Sec Nt Cl F 02/15/23	B2	---	600	02/15/18	EUR
Allegro CLO IX Ltd Coll Nt Cl E 10/16/31	Ba3	J,A,J&O 16	29,975	10/31/18	USD
Coll Nt Cl A 10/16/31	Aaa	J,A,J&O 16	352	10/31/18	USD
Coll Nt Cl D 10/16/31	Baa3	J,A,J&O 16	37,675	10/31/18	USD
Coll Nt Cl C 10/16/31	A2	J,A,J&O 16	28,325	10/31/18	USD
Coll Nt Cl B 10/16/31	Aa2	J,A,J&O 16	17,985	10/31/18	USD
Coll Nt Cl B-1 10/16/31	Aa2	J,A,J&O 16	41,965	10/31/18	USD
Allergan Fdg SCS EUR\$ Global Gtd Nt 1.5 11/15/23	Baa3	Nov 15	500	11/08/18	EUR
EUR\$ Global Gtd Nt 2.625 11/15/28	Baa3	Nov 15	500	11/08/18	EUR
EUR\$ Global Gtd Nt Fltg Rt 11/15/20	Baa3	F,M,A&N 15	700	11/08/18	EUR
Allele Inc 1st Mtg Bds 8.17 01/15/19	A1	---	42	01/15/09	USD
1st Mtg Bds 5.28 08/01/20	A1	---	35	08/01/09	USD
1st Mtg Bds 6.02 05/01/23	A1	---	75	05/14/08	USD
1st Mtg Bds 5.99 02/01/27	A1	---	60	02/01/07	USD
1st Mtg Bds 5.69 03/01/36	A1	---	50	03/01/06	USD
Alliander NV Perp Sub Reset Eurobonds Ser 2018-2, Cl B 12/30/99	A2	---	500	01/29/18	EUR
Allied Properties Real Estate Investment Tr Canadian Debentures Cl DR 3 748 05/13/20	Baa3	M&N 13	225	06/25/18	CAD
Canadian Debentures Ser 2018 3 934 11/14/22	Baa3	M&N 14	150	06/25/18	CAD
Canadian Debentures Cl DR 3 636 04/21/25	Baa3	A&O 21	200	06/25/18	CAD
Ally Auto Receivables Tr 2018-2 Coll Nt Cl B 3.24 09/15/23	Aa3	Monthly	22,37	04/30/18	USD
Coll Nt Cl C 3.43 11/15/23	A3	Monthly	17,34	04/30/18	USD
Coll Nt Cl D 3.799 09/15/25	Baa3	Monthly	12,3	04/30/18	USD
Alme Loan Funding IV BV Coll Nt Cl XR 01/15/32	Aaa	J,A,J&O 15	2	01/16/18	EUR
Coll Nt Cl AR 01/15/32	Aaa	J,A,J&O 15	275,9	01/16/18	EUR
Coll Nt Cl BR 01/15/32	Aa2	J,A,J&O 15	43,6	01/16/18	EUR
Coll Nt Cl DR 01/15/32	Baa2	J,A,J&O 15	24,25	01/16/18	EUR
Coll Nt Cl FR 01/15/32	B2	J,A,J&O 15	12,65	01/16/18	EUR
Coll Nt Cl GR 01/15/32	Ba2	J,A,J&O 15	35,2	01/16/18	EUR
Coll Nt Cl CR 01/15/32	A2	J,A,J&O 15	28,2	01/16/18	EUR
ALME Loan Funding V BV Coll Nt Cl C-2 07/15/31	A2	J,A,J&O 15	9,474	07/23/18	EUR
Coll Nt Cl B-2 07/15/31	Aa2	J,A,J&O 15	21,053	07/23/18	EUR
Coll Nt Cl E 07/15/31	Ba2	J,A,J&O 15	22,7	07/23/18	EUR
Coll Nt Cl F 07/15/31	B2	J,A,J&O 15	10,6	07/23/18	EUR
Coll Nt Cl A 07/15/31	Aaa	J,A,J&O 15	223	07/23/18	EUR
Coll Nt Cl B-1 07/15/31	Aa2	J,A,J&O 15	47,947	07/23/18	EUR
Coll Nt Cl C-1 07/15/31	A2	J,A,J&O 15	15,526	07/23/18	EUR
Coll Nt Cl D 07/15/31	Baa2	J,A,J&O 15	19,7	07/23/18	EUR
Alpha 2 BV Sr Unsec Nt Cl F 12/30/99	Caal	---	300	05/22/18	USD
Alpha Bank Ae Covered Bds Ser 1 01/23/19	B	J,A,J&O 23	1000	10/26/17	EUR
Alpha Group Jersey Ltd Pfd SIK 6 12/30/99	C	---	600	01/21/05	EUR
Alpha Schools (Highland) Project PLC Sr Sec Nt 4.92 01/31/36	A2	J&J 31	175,289	03/30/06	GBP
Alternatibank AS Global Nt 8.75 04/16/26	B2	A&O 16	300	04/12/16	USD
Altice Financing SA Sr Sec Global Nt 5.25 02/15/23	B2	F&A 15	562,474	01/30/15	EUR
Altice Finco SA Gtd Sr Sec Global Nt 9 06/15/23	Caal	J&D 15	332,487	06/14/13	EUR
Gtd Sr Nt 01/28/28	Ba1	J&D 28	675	10/05/17	EUR
Altice France SA Gtd Sr Sec Global Nt 5.875 02/01/27	Caal	F&A 01	1000	07/31/18	EUR
Altice SA Sr Global Nt 7.25 05/15/22	Caal	M&N 15	2867,527	04/23/14	EUR
Sr Global Nt 6.25 02/15/25	Caal	F&A 15	850,765	01/30/15	EUR
Amber House Fund 2 (RF) Ltd Pass-Thru Cif 04/20/48	A3	J,A,J&O 20	1228,5	07/18/18	ZAR
Pass-Thru Cif Cl B 11/21/53	Ba2	J,A,J&O 20	62,1	07/18/18	ZAR
Pass-Thru Cif Cl A 04/20/48	Baa3	J,A,J&O 20	59,4	07/18/18	ZAR
Amber House Fund 5 (RF) Ltd Pass-Thru Cif Cl A1 11/21/53	A2	F,M,A&N 21	54,0	10/26/18	ZAR
Pass-Thru Cif Cl C 11/21/53	Ba3	F,M,A&N 21	57	10/26/18	ZAR
Pass-Thru Cif Cl B 11/21/53	Ba1	F,M,A&N 21	74	10/26/18	ZAR
Pass-Thru Cif Cl A2 11/21/53	A2	F,M,A&N 21	140	10/26/18	ZAR
Pass-Thru Cif Cl A3 9.8599 11/21/53	A2	F,M,A&N 21	935	10/26/18	ZAR
Ambev SA Brazilian Debentures 14.476 10/30/21	Baa3	Oct 30	237,753	10/30/15	BRL
Ambitious-1811 Pass-Thru Cif Cl B-1 11/30/33	Aaa	Monthly	2800	11/28/18	JPY
Pass-Thru Cif Cl B 11/30/33	Aaa	Monthly	2000	11/28/18	JPY
Pass-Thru Cif Cl A 11/30/33	Aaa	Monthly	7200	11/28/18	JPY
AMC Entmt Hldgs Inc GBPS Global Sr Sub Nt 6.375 11/15/24	B3	M&N 15	250	10/28/16	GBP
American Express Credit Account Master Tr Coll Nt Cl 1 3.54 02/15/24	Baa2	Monthly	67,143	07/23/18	USD
Coll Nt Cl 1 02/17/26	Baa2	Monthly	39,225	07/23/18	USD
American Greetings Corp (New) Sr Nt Cl D 12/30/99	Caal	---	325	03/16/18	USD
American Homes 4 Rent LP Gtd Sr Nt Cl A-1B 12/30/99	Baa3	---	400	01/31/18	USD
American Int'l Group Inc Eurobonds 1.5 06/08/23	Baa1	Jun 08	837,942	06/01/16	EUR
Sr Nt 4.35 03/20/45	Baa1	M&S 20	350	03/04/15	USD
Zero Cop Eurobonds Cl E 11/22/47	Baa1	---	400	11/22/17	USD
American Int'l Group Inc EURS Global Jr Sub Nt Fixed/Fltg Rt Ser A-3 4.875 03/15/67	Baa2	Mar 15	162,6	03/08/07	EUR
EURS Global Sr Nt 1.875 06/21/27	Baa1	Jun 21	1000	06/12/17	EUR
GBPS Global Jr Sub Nt Fixed/Fltg Rt Ser A-2 4.49319 03/15/67	Baa2	M,J,S&D 15	88,2	03/08/07	GBP
American Tower Corp EURS Global Sr Nt 1.95 05/22/26	Baa3	May 22	500	05/15/18	EUR
American Woodmark Corp Gtd Sr Nt Cl C-2 12/30/99	Ba3	---	350	01/29/18	USD
Amgen Inc EURS Sr Nt 2 02/25/26	Baa1	Feb 25	750	02/18/16	EUR
Amgen Inc Eurobonds 2.125 09/13/19	Baa1	Sep 13	863,05	09/10/12	EUR
Eurobonds 4 09/13/29	Baa1	Sep 13	1120,699	09/10/12	GBP
Global Nt 5.5 12/07/26	Baa1	Dec 07	747,079	11/30/11	GBP
Swiss Bds 0.41 03/08/23	Baa1	Mar 08	706,571	02/23/16	CHF
Amherst Dev Corp Nt Bds 10/01/35	Aa3	Oct 35	24	08/26/10	USD
AMP Finance Services Ltd Sub Nt 6.875 08/23/22	A3	Aug 23	130	08/23/99	GBP
Amphenol Technologies Hldg GmbH Gtd Nt Ser 557 12/30/99	Baa1	---	500	09/19/18	EUR

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Amsted Industries Inc Gtd Global Nt 12/30/99	Ba3	---	500	02/28/14	USD
AmWINS Group Inc Nt Cl B-1 12/30/99	Caal	---	300	06/25/18	USD
Anac Financial Europe SA SICAV-RAIF Gtd Sr Sec Fltg Rt Gbl Nt Cl A 08/01/24	B1	F,M,A&N 01	325	07/21/17	EUR
Anchorage Capital Europe CLO 1 Dac Coll Nt Cl D-2 3.7999 01/15/31	Baa2	---	6	07/26/18	EUR
Coll Nt Cl F 01/15/31	B2	J,A,J&O 15	11,7	07/26/18	EUR
Coll Nt Cl A-1 01/15/31	Aaa	J,A,J&O 15	218	07/26/18	EUR
Coll Nt Cl B 01/15/31	Aa2	J,A,J&O 15	39,2	07/26/18	EUR
Coll Nt Cl C 01/15/31	A2	J,A,J&O 15	23,6	07/26/18	EUR
Coll Nt Cl D-1 01/15/31	Baa2	J,A,J&O 15	13,6	07/26/18	EUR
Coll Nt Cl E 01/15/31	Ba2	J,A,J&O 15	27,6	07/26/18	EUR
Coll Nt Cl A-2 1.5 01/15/31	Aaa	---	30	07/26/18	EUR
Anchorage Capital Europe CLO 2 DAC Coll Nt Cl F 05/15/31	B2	F,M,A&N 15	11,5	10/18/18	EUR
Coll Nt Cl E 05/15/31	Ba2	F,M,A&N 15	26,5	10/18/18	EUR
Coll Nt Cl D-2 4.2999 05/15/31	Baa2	F,M,A&N 15	5	10/18/18	EUR
Coll Nt Cl D-1 05/15/31	Baa2	F,M,A&N 15	17	10/18/18	EUR
Coll Nt Cl C 05/15/31	A2	F,M,A&N 15	22	10/18/18	EUR
Coll Nt Cl B 05/15/31	Aa2	F,M,A&N 15	41	10/18/18	EUR
Coll Nt Cl A-2 1.5 05/15/31	Aaa	---	30	10/18/18	EUR
Coll Nt Cl A-1 05/15/31	Aaa	F,M,A&N 15	216	10/18/18	EUR
Anchorage Europe Credit Funding 1 Dac Coll Nt Cl D 5.5 10/27/36	Ba3	---	28	09/12/18	EUR
Coll Nt Cl C 4.5 10/27/36	Baa3	---	13	09/12/18	EUR
Coll Nt Cl A 2.7 10/27/36	Aa3	---	180	09/12/18	EUR
Coll Nt Cl B 4 10/27/36	A3	---	15	09/12/18	EUR
Andalucia Junta de Fixed Rt Nt 6.6 11/29/30	Baa2	Nov 29	26,176	11/26/10	EUR
Spanish Bd 5.15 05/24/34	Baa2	May 24	100	05/18/04	EUR
Spanish Bd 4.25 10/31/36	Baa2	Monthly	125,875	10/25/06	EUR
Spanish Bds 5 07/13/22	Baa2	Jul 13	137,195	07/10/07	EUR
Spanish Bds Cl 1-A-6 10/31/28	Baa2	---	600	10/17/18	EUR
Anglian Water Services Fin Plc GBPS Coll Nt 07/19/56	A3	Monthly	98,143	12/19/06	GBP
Anglian Water Services Financing plc coll nt 1.449 07/13/62	A3	M&S 13	152,053	09/13/07	GBP
Anglian Water Svcs Financing PLC Coll Nt Ser 13 07/30/37	Baa3	Monthly	100	07/30/02	USD
Coll Nt Ser A 3.22 05/07/38	A3	---	47,858	05/07/08	JPY
Coll Nt 07/30/46	A3	---	92,425	05/04/06	USD
Gtd Eurobonds 3.666 07/30/24	A3	J&J 30	117,814	07/30/02	GBP
Gtd Eurobonds 6.293 03/01/30	A3	Mar 01	386,429	06/25/02	GBP
Gtd Eurobonds Ser 13 07/30/37	Baa3	Monthly	100	07/30/02	USD
Angola Govt of Global Bds Cl A-3A-2 12/30/99	B3	---	2000	04/26/18	USD
Anheuser-Busch Inbev Fin Inc Canadian Bds 3.375 01/25/23	Baa1	J&J 25	608,859	01/17/13	CAD
Gtd Canadian Nt 12/30/99	Baa1	---	0	05/08/17	CAD
Gtd Canadian Nt 12/30/99	Baa1	---	0	05/08/17	CAD
Gtd Global Nt 4.6 07/23/45	Baa1	J&J 23	565	07/09/15	USD
Gtd Global Nt 4.915 01/29/46	Baa1	J&J 29	1470	01/20/16	USD
Anheuser-Busch Inbev Sar/Inv Sr Nt 09/30/21	Baa1	---	895,86	03/31/14	EUR
Sr Nt 03/31/26	Baa1	---	1378,248	03/31/14	EUR
Anheuser-Busch Inbev Worldwide Inc Gtd Fltg Rt Nt Cl B-R 12/30/99	A3	---	0	03/20/18	USD
Anhui Provincial Investment Group Hldg Co Ltd Eurobonds Cl A1 4.875 10/18/21	A3	A&O 18	400	10/18/18	USD
Anhui Transportation Hldg Group (HK) Ltd Gtd Eurobonds Cl A 12/30/99	Baa1	---	0	08/22/18	USD
Anixter Inc Gtd Nt Cl A2 6 12/01/25	Ba3	---	250	10/29/18	USD
Annethe SRL Pass-Thru Cif Cl A 2.3999 12/27/32	Aa3	Monthly	300	07/06/17	USD
Anthem Inc Sr Nt Ser 27 12/30/99	Baa2	---	1250	02/21/19	USD
Sr Nt Cl B-4 12/30/99	Baa2	---	0	02/27/18	USD
Anton Offfield Svcs Group Gtd Eurobonds Ser RCB, Cl 2017-14 9.75 12/05/20	B2	J&D 05	123,58	12/05/17	

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Ares European CLO X BV Coll Nt Cl C 10/15/31	A2	J.A.&J 15	31.5	09/06/18	EUR
Coll Nt Cl B 2.1 10/15/31	Aa2	---	17	09/06/18	EUR
Coll Nt Cl B 1 10/15/31	Aa2	J.A.&J 15	30.25	09/06/18	EUR
Coll Nt Cl A 10/15/31	Aaa	J.A.&J 15	274.5	09/06/18	EUR
Coll Nt Cl X 10/15/31	Aaa	J.A.&J 15	1.75	09/06/18	EUR
Coll Nt Cl E 10/15/31	Ba2	J.A.&J 15	26	09/06/18	EUR
Argentina Govt of Eurobonds Ser 13 3.375 10/12/20	B2	Oct 12	400	04/12/17	CHF
Eurobonds Cl B-3 6.25 11/09/47	B2	Nov 09	750	11/09/17	EUR
ARGO Mge 2 SRL Coll Nt Ser B 10/27/43	Aa3	J.A.&J 27	32.475	07/23/04	EUR
Argon Capital Limited Company coll nt Ser 700 8.16 10/04/99	Ba2	Monthly	10	10/04/07	GBP
Arkea Home Loans SFH Covered Bds 02/27/19	Aaa	F.M.A&N 27	10	02/27/12	EUR
Covered Bds 4.5499 04/13/21	Aaa	Apr 13	1000	04/13/11	EUR
Covered Bds 4.5499 04/13/21	Aaa	Apr 13	750	11/18/11	EUR
Covered Bds Ser 15 4.123 05/26/21	Aaa	May 26	41	05/26/11	EUR
Covered Bds Ser 16 4.1299 05/31/21	Aaa	May 31	12	05/30/11	EUR
Covered Bds 4.08 06/24/21	Aaa	Jun 24	30	06/24/11	EUR
Covered Bds 4.1299 07/09/21	Aaa	Jul 09	16	07/11/11	EUR
Covered Bds 3.5499 02/07/22	Aaa	Feb 07	10	02/07/12	EUR
Covered Bds 0.625 09/30/22	Aaa	Sep 30	500	09/30/15	EUR
Covered Bds Ser 39 2.375 07/11/23	Aaa	Jul 11	500	07/11/13	EUR
Covered Bds 0.375 03/04/24	Aaa	Mar 04	750	11/02/18	EUR
Covered Bds 1.29 06/24/25	Aaa	Jun 24	700	06/24/15	EUR
Covered Bds 4.45 01/19/26	Aaa	Jan 19	15	01/19/11	EUR
Covered Bds 4.62 02/17/26	Aaa	Feb 17	10	02/17/11	EUR
Covered Bds Ser 17 4.4 06/01/26	Aaa	Jun 01	10	06/01/11	EUR
Covered Bds 4.4249 07/06/26	Aaa	Jul 06	100	07/06/11	EUR
Covered Bds 3.8849 10/14/26	Aaa	Oct 14	55	10/14/11	EUR
Covered Bds 4.5599 12/21/26	Aaa	Dec 21	15	07/21/11	EUR
Covered Bds Ser 36 4.0499 02/02/27	Aaa	Feb 02	10	02/02/12	EUR
Covered Bds 0.75 10/05/27	Aaa	Oct 05	500	10/05/17	EUR
Covered Bds 1.2 06/08/28	Aaa	Jun 08	500	06/08/18	EUR
Covered Bds 4.3799 03/22/29	Aaa	Mar 22	10	01/20/11	EUR
Covered Bds 4.6399 02/11/31	Aaa	Feb 11	15	02/11/11	EUR
Covered Bds Ser 10 4.96 04/01/31	Aaa	Apr 01	20	03/28/11	EUR
Covered Bds 5.12 04/15/31	Aaa	Apr 15	16	04/12/11	EUR
Covered Bds Ser 14 4.8099 05/26/31	Aaa	May 26	21	05/26/11	EUR
Covered Bds Ser 20 4.54 07/07/31	Aaa	Jul 07	16	07/05/11	EUR
Covered Bds Ser 22 4.53 07/07/31	Aaa	Jul 07	10	07/07/11	EUR
Covered Bds Ser 28 4.19 09/22/31	Aaa	Sep 22	150	09/22/11	EUR
Covered Bds Ser 27 4.2 09/22/31	Aaa	Sep 22	155	09/22/11	EUR
Covered Bds 4.2599 11/15/31	Aaa	Nov 15	10	11/15/11	EUR
Covered Bds 1.5 06/01/33	Aaa	Jun 01	500	06/01/18	EUR
Covered Bds Ser 29 4.12 10/04/41	Aaa	Oct 04	20	10/04/11	EUR
Covered Bds 4.37 11/25/41	Aaa	Nov 25	10	11/23/11	EUR
Covered Bds 4.375 12/02/41	Aaa	Dec 02	20	12/01/11	EUR
Covered Bds Ser 34 4.65 12/13/41	Aaa	Dec 13	100	12/13/11	EUR
Covered Bds 4.5599 12/20/41	Aaa	Dec 20	25	12/20/11	EUR
Covered Bds 1.584 03/31/43	Aaa	Mar 31	50	03/29/18	EUR
Arkema Jr Sub Var Rt Eurots 4.75 12/30/99	Ba1	---	885.392	10/23/14	EUR
Arkema SA French Bds 3.85 04/30/20	Baa2	Apr 30	303.23	04/25/12	EUR
Armada Euro CLO II Designated Activity Co Coll Nt Cl A-1 11/17/31	Aaa	F.M.A&N 17	193	04/26/18	EUR
Coll Nt Cl A2 11/17/31	Aaa	F.M.A&N 17	25	04/26/18	EUR
Coll Nt Cl B 1 11/17/31	Aa2	F.M.A&N 17	28	04/26/18	EUR
Coll Nt Cl C 1 11/17/31	A2	F.M.A&N 17	20	04/26/18	EUR
Coll Nt Cl D 1 11/17/31	Baa2	F.M.A&N 17	22.5	04/26/18	EUR
Coll Nt Cl E 11/17/31	Ba2	F.M.A&N 17	23	04/26/18	EUR
Coll Nt Cl F 11/17/31	B2	F.M.A&N 17	12	04/26/18	EUR
Coll Nt Cl A3 1.5 11/17/31	Aaa	---	30	04/26/18	EUR
Coll Nt Cl B 2 11/17/31	Aa2	F.M.A&N 17	10	04/26/18	EUR
Coll Nt Cl C 2 11/17/31	A2	F.M.A&N 17	8.5	04/26/18	EUR
Armada Euro CLO III Designated Activity Co Coll Nt Cl X 07/15/31	Aaa	J.A.&J 15	2	12/17/18	EUR
Coll Nt Cl A 1 07/15/31	Aaa	J.A.&J 15	218	12/17/18	EUR
Coll Nt Cl A 2 07/15/31	Aaa	J.A.&J 15	30	12/17/18	EUR
Coll Nt Cl B 07/15/31	Aa2	J.A.&J 15	35	12/17/18	EUR
Coll Nt Cl C 07/15/31	A2	J.A.&J 15	27	12/17/18	EUR
Coll Nt Cl D 07/15/31	Baa3	J.A.&J 15	27	12/17/18	EUR
Coll Nt Cl F 07/15/31	B2	J.A.&J 15	10	12/17/18	EUR
Coll Nt Cl E 07/15/31	Ba2	J.A.&J 15	23	12/17/18	EUR
Arqiva Broadcast Fin PLC Gtd Sr Sec Euronotes Ser 70 6.75 09/30/23	B2	M&S 31	625	09/14/18	GBP
Arrow Global Fin PLC Gtd Sr Sec Fltg Rt Cbl Nts Cl B2 03/01/26	Ba3	M.J.S&D 01	285	03/07/18	EUR
Gtd Sr Sec Global Nt Cl D 5.125 09/15/24	Ba3	M&S 15	100	03/07/18	GBP
Gtd Sr Sec Global Nt 5.125 09/15/24	Ba3	M&S 15	220	09/01/16	GBP
Asahi Group Hldgs Ltd Eurobonds 0.321 09/19/21	Baa1	Sep 19	600	09/19/17	EUR
Eurobonds 1.151 09/19/25	Baa1	Sep 19	600	09/19/17	EUR
ASB Fin Ltd London Branch Covered Bds Ser 2018-1 0.75 10/09/25	Aaa	Oct 09	500	10/09/18	EUR
Ascent Resources Utica Hldgs LLC Gtd Sr Nt Ser 2018-XF1 12/30/99	B2	---	600	09/24/18	USD
ASML Hldg NV Sr Eurobonds 0.625 07/07/22	A3	Jul 07	500	07/04/16	EUR
Sr Eurobonds 1.375 07/07/26	A3	Jul 07	1000	07/04/16	EUR
Sr Eurobonds 3.375 09/19/23	A3	Sep 19	997.619	09/12/13	EUR
Sr Eurobonds 1.625 05/28/27	A3	May 28	750	11/23/16	EUR
Aspire Defence Fin PLC Sr Sec Euro Nt 4.674 03/31/40	A3	Mar 31	1533.468	03/30/06	GBP
ASSET-Backed European Securitisation Transaction Fifteen SR Coll Nt 1 04/15/31	Baa3	Monthly	0.001	05/15/17	EUR
Pass-Thru Cif 6.5 04/15/31	Ba1	Monthly	10	05/15/17	EUR
Pass-Thru Cif 0.6999 04/15/31	Aa3	Monthly	911	05/15/17	EUR
Pass-Thru Cif 1.1 04/15/31	A2	Monthly	5	05/15/17	EUR
Pass-Thru Cif 5 04/15/31	Baa3	Monthly	15	05/15/17	EUR
Pass-Thru Cif 3 04/15/31	Baa2	Monthly	43	05/15/17	EUR
Asset-Backed European Securitisation Transaction Sixteen Ug Pass-Thru Cif 12/21/28	Ba1	Monthly	11	12/03/18	EUR
Pass-Thru Cif 12/21/28	A1	Monthly	20	12/03/18	EUR
Pass-Thru Cif 12/21/28	Aaa	Monthly	540	12/03/18	EUR
Astaldi SPA Sr Global Nt 7.125 12/01/20	Caa2	J&D 01	1025.738	11/27/13	EUR
Asiti Fin SRL Coll Nt Ser A 05/27/50	Aa3	M&N 27	756.489	05/23/08	EUR
Coll Nt Ser A 05/17/52	Aa3	F.M.A&N 17	580.802	11/17/10	EUR
Asti Group PMI SRL Pass-Thru Cif 10/28/80	A2	J.A.&J 28	700	03/15/17	EUR
Asti Group RMB5 SRL Pass-Thru Cif Cl A 12/21/72	Aa3	M.J.S&D 21	504.43	08/11/15	EUR

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Asturias Principado de Sr Unsec Nt Cl A 0.238 01/31/20	Baa1	Jan 31	40	05/16/18	EUR
Sr Unsec Nt Cl A-1 S 0.654 12/28/21	Baa1	Dec 28	39.206	05/16/18	EUR
Sr Unsec Nt Cl A 0.989 10/31/23	Baa1	Oct 31	67	05/16/18	EUR
Sr Unsec Nt Cl A-1 1.175 04/30/24	Baa1	Apr 30	23	05/16/18	EUR
Sr Unsec Nt Cl A-1 R2 0.862 12/22/25	Baa1	Dec 22	95.625	05/16/18	EUR
AT Inc Fltg Rt Global Nt Cl D 09/05/23	Baa2	M.J.S&D 05	878.507	12/13/18	EUR
Global Nt Cl D 1.05 09/05/23	Baa2	Sep 05	450.273	12/13/18	EUR
Global Nt Cl D 1.8 09/05/26	Baa2	Sep 05	1489.219	12/13/18	EUR
Global Nt Cl D 2.35 09/05/29	Baa2	Sep 05	1260.469	12/13/18	EUR
Sr Global Nt 3.45 09/19/23	Baa2	M&S 19	0	09/13/18	AUD
Sr Global Nt 4.1 01/19/26	Baa2	J&J 19	0	09/13/18	AUD
Sr Global Nt 4.6 09/19/28	Baa2	M&S 19	0	09/13/18	AUD
AT&T Inc CAD\$ Global Nt 3.825 11/25/20	Baa2	M&N 25	1000	11/14/13	CAD
CAD\$ Global Nt 4.11/25/25	Baa2	M&N 25	1250	08/08/18	CAD
CAD\$ Global Nt 4.85 05/25/47	Baa2	M&N 25	750	05/17/17	CAD
CAD\$ Global Nt 5.1 11/25/48	Baa2	M&N 25	750	08/08/18	CAD
CAD\$ Global Sr Nt 2.85 05/25/24	Baa2	M&N 25	600	05/17/17	CAD
• AT&T Inc EUR\$ Global Nt 1.875 12/04/20	Baa2	Dec 04	1000	11/28/12	EUR
• AT&T Inc EUR\$ Global Nt 2.65 12/17/21	Baa2	Dec 17	1000	11/05/13	EUR
• AT&T Inc EUR\$ Global Nt 2.5 03/15/23	Baa2	Mar 15	1250	03/06/13	EUR
EUR\$ Global Nt 1.3 09/05/23	Baa2	Sep 05	1250	02/23/15	EUR
AT&T Inc EUR\$ Global Nt 3.5 12/17/25	Baa2	Dec 17	1000	11/05/13	EUR
• AT&T Inc EUR\$ Global Nt 2.6 12/17/29	Baa2	Dec 17	800	11/20/14	EUR
EUR\$ Global Nt Fltg Rt 0.318 06/04/19	Baa2	F.M.J.S&D 04	1500	11/20/14	EUR
EUR\$ Global Nt Fltg Rt 08/03/20	Baa2	F.M.A&N 03	2250	07/30/18	EUR
AT&T Inc EUR\$ Global Sr Nt 3.15 09/04/36	Baa2	Sep 04	1250	06/07/17	EUR
• AT&T Inc Eur\$ Global Nt 1.45 06/01/22	Baa2	Jun 01	1500	11/20/14	EUR
AT&T Inc Eurobonds 2.75 05/19/23	Baa2	May 19	473.737	02/19/16	EUR
Eurobonds 5.5 03/15/27	Baa2	Monthly	1158.017	03/08/07	GBP
Eurobonds 4.25 06/01/43	Baa2	Jun 01	1556.54	05/08/13	GBP
• AT&T Inc GBPS Global Nt 2.9 12/04/26	Baa2	Dec 04	750	09/06/18	GBP
GBPS Global Nt 1.0 10/20/30	Baa2	Apr 30	1100	04/24/09	GBP
AT&T Inc Global Nt 2.4 03/15/24	Baa2	M&S 15	2179.457	06/04/14	EUR
Global Nt 3.55 12/17/32	Baa2	Dec 17	1299.9	12/11/12	EUR
Global Nt 3.375 03/15/34	Baa2	Mar 15	681.078	06/04/14	EUR
Global Nt 4.875 06/01/44	Baa2	Jun 01	1974.817	05/22/12	GBP
Global Nt 4.7 11/10/44	Baa2	M&N 10	1295	10/21/14	USD
Global Nt 4.6 02/12/45	Baa2	F&A 12	2619	10/29/15	USD
Global Sr Nt 2.65 12/17/21	Baa2	Dec 17	1347.455	11/05/13	EUR
Global Sr Nt 3.5 12/17/25	Baa2	Dec 17	1347.455	11/05/13	EUR
Sr Global Nt 1.3 09/05/23	Baa2	Sep 05	1419.309	02/23/15	EUR
Sr Global Nt 2.45 03/15/35	Baa2	Mar 15	1419.309	02/23/15	EUR
Sr Nt 4.375 09/14/29	Baa2	Sep 14	1062.974	02/19/16	GBP
Sr Nt 5.2 11/18/33	Baa2	Nov 18	488.502	02/19/16	GBP
Swiss Nt 0.5 12/04/19	Baa2	Dec 04	467.096	11/12/14	CHF
Swiss Nt 1.375 12/04/24	Baa2	Dec 04	467.096	11/12/14	CHF
Swiss Nt 1.875 12/04/30	Baa2	Dec 04	155.699	11/12/14	CHF
Atlantes Mgtg No 1 PLC Fltg Rt Mtg Bkd Euro- notes Cl D 01/17/36	Ba1	J.A.&J 17	2.689	02/13/03	EUR
Fltg Rt Mtg Bkd Eurobonds Cl A 01/17/36	Aa3	J.A.&J 17	497.377	02/13/03	EUR
Fltg Rt Mtg Bkd Eurobonds Cl B 01/17/36	Aa3	J.A.&J 17	24.197	02/13/03	EUR
Fltg Rt Mtg Bkd Eurobonds Cl C 01/17/36	A1	J.A.&J 17	13.443	02/13/03	EUR
Atradius Fin BV Gtd Sub Fixed/Fltg Rt Nt 12/30/99	Baa2	---	0.001	09/04/14	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Australia Govt of Government Bds Ser 140 4.5 04/21/33	Aaa	A&O 21	5543.914	11/18/13	AUD
Government Bds 2.75 06/21/35	Aaa	J&D 21	3344.534	03/24/15	AUD
Government Bds Ser 35C1 2.08/21/35	Aaa	F,M,A&N 21	1965.28	09/26/13	AUD
Government Bds Ser 144 3.75 04/21/37	Aaa	A&O 21	6108.576	10/14/14	AUD
Government Bds 3.25 06/21/39	Aaa	J&D 21	2904.591	10/14/15	AUD
Government Bds 1.25 08/21/40	Aaa	F,M,A&N 21	912.003	08/11/15	AUD
Government Bds 3.03/21/47	Aaa	M&S 21	7600	10/12/16	AUD
Austria (Republic of) EuroBD 6.5 01/10/24	Aa1	Jan 10	1099.694	11/15/93	DEM
EuroBD 6.25 02/28/24	Aa1	Feb 28	487.999	01/27/94	NLG
EuroBD 6.25 07/15/27	Aa1	Jul 15	591.475	07/09/97	EUR
Step-Up EuroBD 4.75 10/19/29	Aa1	—	314.17	10/18/99	GBP
Austria Govt of Austrian Bds 1.95 06/18/19	Aa1	Jun 18	3741.307	06/26/12	EUR
Austrian Bds 1.95 06/18/19	Aa1	Jun 18	811.362	07/29/14	EUR
Austrian Bds 0.25 10/18/19	Aa1	Oct 18	5940.089	09/30/14	EUR
Austrian Bds 3.9 07/15/20	Aa1	Jul 15	8836.853	11/01/05	EUR
Austrian Bds 3.9 07/15/20	Aa1	Jul 15	1418.458	12/09/08	EUR
Austrian Bds 3.9 07/15/20	Aa1	Jul 15	1318.952	09/29/10	EUR
Austrian Bds 3.9 07/15/20	Aa1	Jul 15	973.858	07/06/10	EUR
Austrian Bds 3.9 07/15/20	Aa1	Jul 15	878.644	08/25/15	EUR
Austrian Bds CI DR 3.9 07/15/20	Aa1	Jul 15	950	11/06/17	EUR
Austrian Bds Ser 1 3.5 09/15/21	Aa1	Sep 15	688.542	03/31/15	EUR
Austrian Bds CI A-2R 3.5 09/15/21	Aa1	Sep 15	400	01/24/18	EUR
Austrian Bds 3.5 09/15/21	Aa1	Sep 15	2266.511	09/28/10	EUR
Austrian Bds 3.5 09/15/21	Aa1	Sep 15	1187.788	08/04/09	EUR
Austrian Bds 3.5 09/15/21	Aa1	Sep 15	10334.9	01/11/06	EUR
Austrian Bds 3.65 04/20/22	Aa1	Apr 20	5224.592	01/12/11	EUR
Austrian Bds 09/20/22	Aa1	Sep 20	4000	09/12/17	EUR
Austrian Bds 3.4 11/22/22	Aa1	Nov 22	3867.774	01/19/12	EUR
Austrian Bds 3.4 11/22/22	Aa1	Nov 22	741.29	01/29/13	EUR
Austrian Bds 3.4 11/22/22	Aa1	Nov 22	657.694	12/08/15	EUR
Austrian Bds CI B 07/15/23	Aa1	Jul 15	2037.5	02/06/18	EUR
Austrian Bds 07/15/23	Aa1	Jul 15	3000	10/25/16	EUR
Austrian Bds 1.75 10/20/23	Aa1	Oct 20	842.929	08/08/17	EUR
Austrian Bds 1.75 10/20/23	Aa1	Oct 20	543.586	04/28/15	EUR
Austrian Bds 1.75 10/20/23	Aa1	Oct 20	3925.52	04/10/13	EUR
Austrian Bds 1.65 10/21/24	Aa1	Oct 21	612.07	06/02/15	EUR
Austrian Bds Ser 1 1.65 10/21/24	Aa1	Oct 21	5438.995	05/28/14	EUR
Austrian Bds 1.2 10/20/25	Aa1	Oct 20	4493.778	06/16/15	EUR
Austrian Bds 1.2 10/20/25	Aa1	Oct 20	607.115	12/06/16	EUR
Austrian Bds CI A-2 4.85 03/15/26	Aa1	Mar 15	500	01/24/18	EUR
Austrian Bds 4.85 03/15/26	Aa1	Mar 15	2102.184	09/07/10	EUR
Austrian Bds 4.85 03/15/26	Aa1	Mar 15	531.629	03/31/15	EUR
Austrian Bds 0.75 10/20/26	Aa1	Oct 20	4278.656	02/16/16	EUR
Austrian Bds 0.5 04/20/27	Aa1	Apr 20	5974.923	04/20/17	EUR
Austrian Bds 0.75 02/20/28	Aa1	Feb 20	4000	01/18/18	EUR
Austrian Bds 2.4 05/23/34	Aa1	May 23	607.97	04/29/14	EUR
Austrian Bds 2.4 05/23/34	Aa1	May 23	1962.76	04/10/13	EUR
Austrian Bds CI A-2 2.4 05/23/34	Aa1	May 23	1087.628	01/24/18	EUR
Austrian Bds 2.4 05/23/34	Aa1	May 23	501.206	01/05/14	EUR
Austrian Bds 4.15 03/15/37	Aa1	Mar 15	986.125	02/01/11	EUR
Austrian Bds 4.15 03/15/37	Aa1	—	798.687	09/02/08	EUR
Austrian Bds CI A-2 4.15 03/15/37	Aa1	Mar 15	1663.69	09/05/17	EUR
Austrian Bds 4.15 03/15/37	Aa1	Mar 15	959.035	11/02/09	EUR
Austrian Bds 3.15 06/20/44	Aa1	Jun 20	2494.201	06/26/12	EUR
Austrian Bds 3.15 06/20/44	Aa1	Jun 20	1031.307	08/27/13	EUR
Austrian Bds 3.15 06/20/44	Aa1	Jun 20	546.358	07/28/15	EUR
Austrian Bds 1.5 02/20/47	Aa1	Feb 20	1671.682	02/16/16	EUR
Austrian Bds 1.5 02/20/47	Aa1	Feb 20	1100	05/09/17	EUR
Austrian Bds CI DR 3.8 01/26/62	Aa1	Jan 26	783.666	11/06/17	EUR
Austrian Bds 3.8 01/26/62	Aa1	Jan 26	2578.516	01/19/12	EUR
Austrian Bds 1.5 11/02/86	Aa1	Nov 02	2000	10/25/16	EUR
Austrian Bds 2.1 09/20/17	Aa1	Sep 20	300	11/14/18	EUR
Austrian Bds 2.1 09/20/17	Aa1	Sep 20	3500	09/12/17	EUR
Austrian Bds 6.25 07/15/27	Aa1	Jul 15	4645.358	07/09/97	EUR
Austrian Bds 6.25 07/15/27	Aa1	Jul 15	618.351	06/28/16	EUR
Eurobonds CI E-RR 6.25 07/15/27	Aa1	Jul 15	500	01/24/18	EUR
Eurobonds 6.25 07/15/27	Aa1	Jul 15	989.45	04/05/05	EUR
Eurobonds 6.25 07/15/27	Aa1	Jul 15	376.226	05/22/09	EUR
Global Bds 5 12/20/24	Aa1	J&D 20	201.597	12/14/04	CAD
Global Bds 5.375 12/01/34	Aa1	J&D 01	249.107	11/15/04	CAD
Government Bds 4.35 03/15/19	Aa1	Mar 15	6066.826	04/07/09	EUR
Government Bds 4.35 03/15/19	Aa1	Mar 15	7932.804	01/08/08	EUR
Government Bds 4.85 03/15/26	Aa1	Mar 15	4305.456	06/16/09	EUR
Austria Govt Austrian Bd 3.5 09/15/21	Aa1	Sep 15	1730.199	01/11/06	EUR
Eurobonds 4.15 03/15/37	Aa1	Monthly	7826.643	01/10/07	EUR
Austria Rep Austrian Bd 3.9 07/15/20	Aa1	Jul 15	112.715	01/11/05	EUR
EuroBD Fixed/Fltg Rt 4 06/22/22	Aa1	Jun 22	151.712	05/25/05	EUR
Auto ABS French Leases 2018 Pass-Thru Cif 05/28/30	Aaa	Monthly	450	11/23/18	EUR
Pass-Thru Cif 05/28/30	A1	Monthly	60	11/23/18	EUR
Auto ABS French Loan Master Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	111	03/29/18	EUR
Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	75.5	11/29/18	EUR
Pass-Thru Cif Ser A2018-08 0.2999 12/29/32	Aaa	Monthly	120	06/29/18	EUR
Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	95.3	08/29/18	EUR
Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	80.6	05/29/18	EUR
Pass-Thru Cif Ser A 2018-0 0.2999 12/29/32	Aaa	Monthly	137.6	04/30/19	EUR
Pass-Thru Cif Ser A2018-07 0.2999 12/29/32	Aaa	Monthly	35.8	06/29/18	EUR
Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	86.7	07/30/18	EUR
Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	77.1	10/29/18	EUR
Pass-Thru Cif 0.2999 12/29/32	Aaa	Monthly	122.1	09/28/18	EUR
Pass-Thru Cif 0.2999 12/31/32	Aaa	Monthly	113.4	12/31/18	EUR
Auto Loan ABS Program Pass-Thru Cif 03/18/24	Aaa	Monthly	830	01/15/18	JPY
Pass-Thru Cif 04/18/24	Aaa	Monthly	829	02/13/18	JPY
Pass-Thru Cif 05/20/24	Aaa	Monthly	830	03/13/18	JPY
Pass-Thru Cif 06/18/24	Aaa	Monthly	830	04/13/18	JPY
Pass-Thru Cif 07/18/24	Aaa	Monthly	836	05/14/18	JPY
Pass-Thru Cif 08/19/24	Aaa	Monthly	832	06/13/18	JPY
Pass-Thru Cif 09/18/24	Aaa	Monthly	822	07/13/18	JPY
Pass-Thru Cif 10/18/24	Aaa	Monthly	821	08/13/18	JPY
Pass-Thru Cif 11/18/24	Aaa	Monthly	818	09/13/18	JPY
Pass-Thru Cif 12/18/24	Aaa	Monthly	820	10/15/18	JPY

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru Cif 01/20/25	Aaa	Monthly	822	11/13/18	JPY
Pass-Thru Cif 02/18/25	Aaa	Monthly	820	12/13/18	JPY
Auto Loan Tr Receivable Abi No 180050 Pass-Thru Cif 12/25/23	Aaa	Monthly	40000	07/25/18	JPY
Auto Loan Tr Receivable Abi No 370-012330-0002 Pass-Thru Cif 04/25/23	Aaa	Monthly	40000	03/23/18	JPY
Auto Loan Tr Receivable Abi No 370-012330-0003 Pass-Thru Cif 01/25/24	Aaa	Monthly	50000	11/21/18	JPY
Autodis SA Gld Sr Sec Fltg Rt Gbl Nts CI A-3 05/01/22	B3	F,M,A&N 01	175	07/04/18	EUR
Gld Sr Sec Fltg Rt Gbl Nts 05/01/22	B3	F,M,A&N 01	260	11/03/16	EUR
Gld Sr Sec Global Nt 4.375 05/01/22	B3	M&N 01	300	11/03/16	EUR
Automotors Gldmeister SA Sr Nt 12/30/99	Caa3	—	300	01/02/13	USD
Autostrade Per L'Italia SPA Italian Nt 1.625 06/12/23	Baa2	Jun 12	842.583	06/10/15	EUR
Avantor Inc Gld Sr Sec 1st Lien Nt 4.75 10/01/24	B2	A&O 01	500	09/22/17	EUR
Avis Budget Fin PLC Global Nt Ser 2018XF1 12/30/99	B1	M&N 15	350	09/25/18	EUR
Gld Global Nt 4.125 11/15/24	B1	M&N 15	300	09/21/16	EUR
Gld Sr Nt 05/15/25	B1	—	250	03/08/17	EUR
Avoca CLO XIX Designated Activity Co Coll Nt CI C 10/15/31	Aa2	J,A,J&O 15	28	11/07/18	EUR
Coll Nt CI E 10/15/31	Ba2	J,A,J&O 15	21.25	11/07/18	EUR
Coll Nt CI F 10/15/31	B2	J,A,J&O 15	12	11/07/18	EUR
Coll Nt CI B-1 10/15/31	Aa2	J,A,J&O 15	14.5	11/07/18	EUR
Coll Nt CI A-2 10/15/31	Aaa	J,A,J&O 15	10	11/07/18	EUR
Coll Nt CI A-1 10/15/31	Aaa	J,A,J&O 15	242	11/07/18	EUR
Coll Nt CI X 10/15/31	Aaa	J,A,J&O 15	2	11/07/18	EUR
Coll Nt CI B-2 2.18 10/15/31	Aa2	—	20	11/07/18	EUR
Avoca CLO XV Designated Activity Co Coll Nt CI DR 04/15/31	Baa2	J,A,J&O 15	26.5	02/20/18	EUR
Coll Nt CI B-TR 1.8999 04/15/31	Aa2	—	9	02/20/18	EUR
Coll Nt CI E-TR 04/15/31	Ba2	J,A,J&O 15	34	02/20/18	EUR
Coll Nt CI X 04/15/31	Aaa	J,A,J&O 15	3	02/20/18	EUR
Coll Nt CI AR 04/15/31	Aaa	J,A,J&O 15	309.5	02/20/18	EUR
Coll Nt CI F-TR 04/15/31	B2	J,A,J&O 15	13.5	02/20/18	EUR
Coll Nt CI CR 04/15/31	A2	J,A,J&O 15	29	02/20/18	EUR
Coll Nt CI B-2R 04/15/31	Aa2	J,A,J&O 15	44.5	02/20/18	EUR
Avoca CLO XVI Designated Activity Co Coll Nt CI F-TR 07/15/31	B2	J,A,J&O 15	13.5	08/08/18	EUR
Coll Nt CI A-TR 07/15/31	Aaa	J,A,J&O 15	265.5	08/08/18	EUR
Coll Nt CI A-2R 07/15/31	Aaa	J,A,J&O 15	13.5	08/08/18	EUR
Coll Nt CI B-TR 2.1 07/15/31	Aa2	—	20	08/08/18	EUR
Coll Nt CI B-2R 07/15/31	Aa2	J,A,J&O 15	9	08/08/18	EUR
Coll Nt CI C-TR 07/15/31	A2	J,A,J&O 15	16.9	08/08/18	EUR
Coll Nt CI D-TR 07/15/31	Baa2	J,A,J&O 15	20.4	08/08/18	EUR
Coll Nt CI E-TR 07/15/31	Ba2	J,A,J&O 15	29.5	08/08/18	EUR
Coll Nt CI X 07/15/31	Aaa	J,A,J&O 15	3	08/08/18	EUR
Coll Nt CI C-2R 07/15/31	A2	J,A,J&O 15	15	08/08/18	EUR
Coll Nt CI B-3R 07/15/31	Aa2	J,A,J&O 15	16.3	08/08/18	EUR
Avoca CLO XVII Designated Activity Co Coll Nt CI E 04/15/31	Ba2	J,A,J&O 15	28	05/24/18	EUR
Coll Nt CI B-1 04/15/31	Aa2	J,A,J&O 15	45	05/24/18	EUR
Coll Nt CI F 04/15/31	B2	J,A,J&O 15	14.5	05/24/18	EUR
Coll Nt CI D 04/15/31	Baa2	J,A,J&O 15	25	05/24/18	EUR
Coll Nt CI A 04/15/31	Aaa	J,A,J&O 15	295	05/24/18	EUR
Coll Nt CI C 04/15/31	A2	J,A,J&O 15	31	05/24/18	EUR
Coll Nt CI B-2 2.0499 04/15/31	Aa2	—	25	05/	

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY	ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
AYT Hipotecario Mixto II Fondo de Titulizacion de Bds CI CH2 06/20/36	Aa1	M,J,S&D 20	15,545	06/05/04	EUR	Bancaja 9 Fondo de Titulizacion de Activos Pass-Thru Cif Ser A2 09/25/43	Aa1	M,J,S&D 25	2054.877	02/07/06	EUR
AYT Hipotecario Mixto II Fondo de Titulizacion de Activos Bd CI PH2 06/20/36	Ba1	Jun 20	0	06/05/04	EUR	Bancaja Bva Vpo 1 FTA Pass-Thru Cif Ser A 07/23/51	Aa1	J,A,J&O 23	493.109	04/07/09	EUR
AYT Hipotecario Mixto V Pass Thru Cif B 06/10/44	Baa2	Monthly	15,241	07/21/06	USD	Pass-Thru Cif Ser C 07/23/51	Aa1	J,A,J&O 23	6.771	04/07/09	EUR
Pass Thru Cif A 06/10/44	Aa2	Monthly	811.263	07/21/06	USD	Pass-Thru Cif Ser D 07/23/51	Aa1	J,A,J&O 23	7.568	04/07/09	EUR
Pass Thru Cif C 06/10/44	Caal	Monthly	16.74	07/21/06	USD	Pass-Thru Cif Ser B 07/23/51	Aa1	J,A,J&O 23	10.356	04/07/09	EUR
AYT Ico-Flyvo Caja Vital Kutva Pass-Thru Cif Ser C 10/18/60	Aa2	J,A,J&O 18	8.889	02/10/09	EUR	Banco Activer SA Institucion de Banca Multiple Grupo F Pass-Thru Cif 4.57 07/01/47	A3	Monthly	12000.5	03/23/18	MXN
Pass-Thru Cif Ser B 10/18/60	Aa1	J,A,J&O 18	9.919	02/10/09	EUR	Banco Bilbao Vizcaya Argentaria S A Cedulas Hipotecarias 3.5 01/24/21	Aa1	Jan 24	1815.08	01/20/06	EUR
Pass-Thru Cif Ser A 10/18/60	Aa1	J,A,J&O 18	180.863	02/10/09	EUR	Cedulas Hipotecarias 5.62 10/01/27	Aa1	Oct 01	184.196	06/21/07	NOK
AYT Ico-Flyvo 1 FTA Pass-Thru Cif Ser C 01/20/52	A1	J,A,J&O 20	15,903	03/16/09	EUR	Cedulas Hipotecarias 3.5 10/07/20	Aa1	Oct 07	2411.299	09/30/05	EUR
Pass-Thru Cif Ser B 01/20/52	Aa1	J,A,J&O 20	14,626	03/16/09	EUR	Banco Bilbao Vizcaya Argentaria SA Cedulas Hipotecarias 4 02/25/25	Aa1	Feb 25	2613.115	02/18/05	EUR
Pass-Thru Cif Ser A 01/20/52	Aa1	J,A,J&O 20	387.037	03/16/09	EUR	Covered Bds 5.62 10/01/27	Aa1	Monthly	184.196	06/21/07	NOK
Azor Mtges Pub Ltd Co Coll Nt CI A 09/20/47	Aa3	M,J,S&D 20	336.25	11/25/04	EUR	Covered Bds Ser 2011-2 4.75 03/04/19	Aa1	Mar 04	1147.804	03/04/11	EUR
Azure Fir No 1 PLC Pass-Thru Cif 06/30/27	Baa1	Monthly	23.7	07/12/18	GBP	Covered Bds 09/06/19	Aa1	Sep 06	1500	09/06/16	EUR
Pass-Thru Cif 06/30/27	Ba1	Monthly	11	07/12/18	GBP	Covered Bds 4.25 11/18/19	Aa1	Nov 18	134.146	11/18/04	EUR
Pass-Thru Cif 6 06/30/27	B1	Monthly	18.3	07/12/18	GBP	Covered Bds 4.125 11/27/19	Aa1	Nov 27	70	11/29/04	EUR
Pass-Thru Cif 06/30/27	Aaa	Monthly	242.7	07/12/18	GBP	Covered Bds Ser 2015/FEB 02/27/20	Aa1	Feb 27	3967.937	02/27/15	EUR
Pass-Thru Cif 06/30/27	Aa2	Monthly	69.3	07/12/18	GBP	Covered Bds 5.15 07/31/20	Aa1	Jul 31	50	05/11/10	EUR
Pass-Thru Cif 06/30/27	Caal	Monthly	40.2	07/12/18	GBP	Covered Bds 09/11/20	Aa1	Sep 11	3386.081	09/11/10	EUR
Azure Orbit III Int'l Fin Ltd Gtd Euronotes 2.125 03/21/19	A2	M&S 21	400	03/15/16	USD	Covered Bds 0.625 05/17/21	Aa1	May 17	1336.684	11/17/19	EUR
Gtd Euronotes 2.625 03/21/21	A2	M&S 21	600	03/15/16	USD	Covered Bds 05/31/21	Aa1	May 31	1669.871	05/31/16	EUR
Azure Orbit Int'l Fin Ltd Gtd Eurobonds 3.75 03/06/23	A3	M&S 06	500	02/26/13	USD	Covered Bds Ser 2011/SEP 4.5 09/23/21	Aa1	Sep 23	717.812	09/23/11	EUR
B3 Living Ltd Sr Sec UK Nt 4.823 01/29/38	A3	J&D 29	106.804	01/28/13	GBP	Covered Bds 10/18/21	Aa1	Oct 18	2000	10/17/16	EUR
BA-CA Fin 2 Ltd Pfd Siks 12/30/99	Ba3	---	150	02/06/05	EUR	Covered Bds 0.75 01/20/22	Aa1	Jan 20	1473.431	01/20/15	EUR
BA-CA Fin 2 Ltd Pfd Siks 12/30/99	Ba3	---	300	10/14/04	EUR	Covered Bds 4.5 02/21/22	Aa1	Feb 21	200	02/21/07	EUR
Babson Euro CLO 2014-1 BV Coll Nt CI X 07/15/31	Aaa	J,A,J&O 15	1.5	07/16/18	EUR	Covered Bds Ser 2011-3 5 03/07/22	Aa1	Mar 07	746.764	03/07/11	EUR
Coll Nt CI ARR 07/15/31	Aaa	J,A,J&O 15	232	07/16/18	EUR	Covered Bds Ser 3 06/27/22	Aa1	M,J,S&D 27	402.944	06/27/07	EUR
Coll Nt CI B-RR 07/15/31	Aa2	J,A,J&O 15	15.7	07/16/18	EUR	Covered Bds 3.75 12/14/22	Aa1	Dec 14	95	12/14/05	EUR
Coll Nt CI F-RR 07/15/31	B2	J,A,J&O 15	13.9	07/16/18	EUR	Covered Bds 3.875 01/30/23	Aa1	Jan 30	1329.15	01/30/13	EUR
Coll Nt CI G-RR 07/15/31	A2	J,A,J&O 15	24.7	07/16/18	EUR	Covered Bds 0.625 03/20/23	Aa1	Mar 20	1376.319	03/18/16	EUR
Coll Nt CI D-RR 07/15/31	Baa2	J,A,J&O 15	20.9	07/16/18	EUR	Covered Bds 08/03/23	Aa1	F,M,A&N 03	289.708	08/03/11	EUR
Coll Nt CI FRR 07/15/31	Ba2	J,A,J&O 15	31.5	07/16/18	EUR	Covered Bds 2.25 06/12/24	Aa1	Jun 12	1361.507	06/12/14	EUR
Coll Nt CI B-RR 2.1 07/15/31	Aa2	J,A,J&O 15	30	07/16/18	EUR	Covered Bds 05/14/25	Aa1	F,M,A&N 23	2276.012	05/14/15	EUR
Bacard Ltd Gtd Sr Euronotes 2.75 07/03/23	Ba1	Jul 03	862.847	06/19/13	EUR	Covered Bds 3.875 05/23/25	Aa1	May 23	120	05/23/05	EUR
Gtd Sr Nt CI 12/30/99	Ba1	---	0	04/24/18	USD	Covered Bds 0.875 11/22/26	Aa1	Nov 22	1000	11/22/16	EUR
Gtd Sr Nt CI A 12/30/99	Ba1	---	0	04/24/18	USD	Covered Bds 4.25 04/10/31	Aa1	Apr 10	150	04/10/06	EUR
Gtd Sr Nt CI C 12/30/99	Ba1	---	0	04/24/18	USD	Covered Bds 5.25 02/14/48	Aa1	Feb 14	20	02/14/08	EUR
Baic Inalfa HK Investment Co Ltd Gtd Eurobonds 1.9 11/02/20	Baa2	Nov 02	552.425	11/02/15	EUR	Banco Bilbao Vizcaya Argentina S A Sub Spanish Bd Fixed/Fltg Rt 4.5 02/16/22	Baa3	Feb 16	300	02/01/07	EUR
Baidu Inc Eurobonds CI D 12/30/99	A3	---	0	03/18/18	USD	Banco BPI SA Covered Bds Ser 12 08/25/21	Aa3	F,M,A&N 25	861.574	08/25/11	EUR
Eurobonds CI D 12/30/99	A3	---	0	03/18/18	USD	Covered Bds Ser 18 07/25/22	Aa3	J,A,J&O 25	1750	07/25/17	EUR
Bain Capital Euro CLO 2018-1 Designated Activity Co Coll Nt CI E 04/20/32	Ba2	J,A,J&O 20	23.8	05/25/18	EUR	Covered Bds Ser 3 09/26/22	A1	M,J,S&D 26	112.37	10/07/15	EUR
Coll Nt CI F 04/20/32	B2	J,A,J&O 20	11.2	05/25/18	EUR	Covered Bds Ser 5 10/20/22	A1	J,A,J&O 20	350	10/20/17	EUR
Coll Nt CI D 04/20/32	Baa2	J,A,J&O 20	20.3	05/25/18	EUR	Covered Bds Ser 21 12/13/22	Aa3	J&D 13	300	12/13/18	EUR
Coll Nt CI B-2 2.0499 04/20/32	Aa2	---	15	05/25/18	EUR	Covered Bds Ser 19 03/02/23	Aa3	M,J,S&D 02	300	03/02/18	EUR
Coll Nt CI A 04/20/32	Aaa	J,A,J&O 20	207.6	05/25/18	EUR	Covered Bds Ser 16 05/30/23	Aa3	F,M,A&N 31	556.898	05/30/16	EUR
Coll Nt CI B-1 04/20/32	Aa2	J,A,J&O 20	22.8	05/25/18	EUR	Covered Bds Ser 4 06/15/23	A1	M,J,S&D 15	168.524	06/15/16	EUR
Coll Nt CI C 04/20/32	A2	J,A,J&O 20	25.1	05/25/18	EUR	Covered Bds Ser 17 02/22/24	Aa3	F,M,A&N 22	700	02/22/17	EUR
Bain Capital Euro CLO 2018-2 Dac Coll Nt CI C 01/20/32	A2	J,A,J&O 20	29.1	11/15/18	EUR	Covered Bds Ser 14 03/19/25	Aa3	M,J,S&D 19	1321.94	03/19/15	EUR
Coll Nt CI D 01/20/32	Baa2	J,A,J&O 20	18.9	11/15/18	EUR	Covered Bds Ser 9 05/21/25	Aa3	F,M,A&N 21	350	05/21/10	EUR
Coll Nt CI E 01/20/32	Ba2	J,A,J&O 20	22.9	11/15/18	EUR	Covered Bds Ser 20 09/26/25	Aa3	M&S 26	250	09/26/18	EUR
Coll Nt CI F 01/20/32	B2	J,A,J&O 20	11.6	11/15/18	EUR	Banco BPM SPA Covered Bds Ser 11 06/30/20	A1	M,J,S&D 31	1500	01/25/18	EUR
Coll Nt CI A 01/20/32	Aaa	J,A,J&O 20	232.5	11/15/18	EUR	Covered Bds Ser 9 04/26/21	A1	J,A,J&O 26	2500	04/26/18	EUR
Coll Nt CI B-1 01/20/32	Aa2	J,A,J&O 20	13.8	11/15/18	EUR	Covered Bds Ser 12 06/30/21	A1	M,J,S&D 30	1000	03/28/18	EUR
Coll Nt CI B-2 2.9999 01/20/32	Aa2	---	20	11/15/18	EUR	Covered Bds Ser 10 11/23/22	A1	F,M,A&N 23	600	11/23/18	EUR
Balanz Capital Valores SAU Nt Ser EMTN 12/30/99	B3	---	25	01/12/18	USD	Covered Bds Ser 5 1.125 09/25/23	A1	Sep 25	500	07/25/18	EUR
Bail Corp Gtd Euronotes 3.5 12/15/20	Ba1	J&D 15	422.918	12/02/15	EUR	Covered Bds Ser 4 1 01/23/25	A1	Jan 23	750	01/23/18	EUR
Gtd Euronotes 4.375 12/15/23	Ba1	J&D 15	742.524	12/02/15	EUR	Banco Comercial Portuges SA Covered Bds Ser 7 04/22/19	Aa3	Monthly	1397.858	10/22/10	EUR
Banc of America Commercial Mtge Tr 2007-1 Pass-Thru Cif CI A-MFX2 01/15/49	Ba1	Monthly	40	12/10/13	USD	Covered Bds Ser 6 07/23/20	Aa3	Monthly	1301.507	07/23/10	EUR
Banca Carige SPA Covered Bds Ser 629 1.25 01/28/21	Baa3	Jan 28	553.275	10/28/15	EUR	Covered Bds Ser 5 05/18/21	Aa3	Monthly	950	01/18/17	EUR
Covered Bds Ser 635 03/01/21	Baa1	M,J,S&D 01	382.426	02/29/16	EUR	Covered Bds Ser 5 05/18/21	Aa3	Monthly	2165.359	05/18/10	EUR
Covered Bds Ser 637 05/25/22	A2	May 25	95	12/22/16	EUR	Covered Bds Ser 9 0.75 05/31/22	Aa3	May 31	1000	05/31/17	EUR
Covered Bds Ser 598 4.5 10/25/22	Baa3	Oct 25	194.371	10/31/12	EUR	Banco Dawiendi SA Sr Nt 7.5 10/24/22	Baa3	Oct 24	500	10/12/17	USD
Covered Bds Ser 639 0.9 05/25/23	A2	F,M,A&N 25	115	04/23/18	EUR	Banco Daycoval SA Sr CI A1-U1 04/13/20	Ba2	---	250	03/21/18	USD
Covered Bds Ser 641 10/18/23	A2	J,A,J&O 18	90	10/18/18	EUR	Sr Nt Ser 13 04/13/21	Ba2	---	250	03/21/18	BRL
Covered Bds 4.125 09/20/30	Baa3	Sep 20	101.07	09/20/10	EUR	Banco de Chile Chilean Bds 0.25 12/05/24	A1	Dec 05	150	11/11/16	CHF
Covered Bds Ser 522 4.3 11/25/30	Baa3	Nov 25	26.765	11/25/10	EUR	Fltg Rt Nt 08/16/21	A1	F,M,A&N 16	30	08/05/16	USD
Covered Bds 5.34 10/26/32	Baa3	Oct 26	12.783	11/06/12	EUR	Fltg Rt Nt 12/27/22	A1	M,J,S&D 27	115	12/19/17	USD
Covered Bds 5 11/02/32	Baa3	Nov 02	21.837	11/02/12	EUR	Sr Nt CI A2 0.568 11/21/23	A1	M&N 21	115	11/12/18	CHF
Covered Bds Ser 597 5.35 11/05/32	Baa3	Nov 05	63.915	11/05/12	EUR	Sr Nt 1.02 11/02/37	A1	M&N 02	10000	10/17/17	JPY
Covered Bds Ser 515 4.5 10/25/40	Baa3	Oct 25	27.801	10/25/10	EUR	Swiss Bds 1.25 03/21/19	A1	Mar 21	140.544	02/27/14	CHF
Banca March SA Covered Bds 07/26/19	Aa1	J,A,J&O 26	144.854	07/26/11	EUR	Swiss Bds 1.5 12/03/19	A1	Dec 03	192.086	11/06/13	CHF
Covered Bds Ser 2 3.51 06/10/20	Aa1	Jun 10	354.711	06/10/05	EUR	Banco de Credito E Inversiones Swiss Bds 1.125 06/26/19	A2	Jun 26	166.778	06/11/14	CHF
Covered Bds Ser 3 4.01 03/31/21	Aa1	Mar 31	354.711	03/31/08	EUR	Swiss Bds 0.25 06/17/20	A2	Jun 17	163.479	05/13/15	CHF
Covered Bds Ser 5 4.51 02/21/22	Aa1	Feb 21	354.711	02/21/07	EUR	Banco de LA Ciudad de Buenos Aires Fltg Rt Argentine Nt CI B-4 12/30/99	B2	---	500	10/09/18	ARS
Covered Bds 06/21/22	Aa1	M,J,S&D 27	273.83	06/27/14	EUR	Fltg Rt Argentine Nt Ser 2018-XF1 12/30/99	B2	---	500	10/09/18	ARS
Banca Monte Dei Paschi Di Siena SPA Covered Bds Ser 23 09/29/21	A1	M,J,S&D 29	750	08/01/18	EUR	Global Nt Ser 8CB 12/30/99	B2	---	500	04/12/18	USD
Covered Bds Ser 24 06/30/22	A1	M,J,S&D 30	750	08/01/18	EUR	Banco Del Estado de Chile Sr Notes 12/04/24	A1	---	125	11/06/18	CHF
Covered Bds Ser 25 06/30/23	A1	M,J,S&D 31	500	10/24/18	EUR	Banco Do Brasil SA (Cayman) Perp Sub Fixed/Fltg Rt Global Nt 8.5 12/30/99	B2	---	898.512		

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Banco Nacional de Comercio Exterior SNC Certificados Bursátiles 12/30/99	A3	---	247.965	12/05/14	MXN
Certificados Bursátiles Ser 12.3 12/30/99	A3	---	151.561	11/13/12	MXN
Banco Nacional de México SA Certificados Bursátiles 7.48 08/27/20	A3	F&A 27	102.798	09/06/10	MXN
Banco Nacional de Obras Y Servicios Pubos SN Certificados Bursátiles Ser 13 01/19/23	A3	---	236.21	01/28/13	MXN
Certificados Bursátiles Ser 13.2 5.16 04/10/23	A3	A&O 10	490.844	04/19/13	MXN
Certificados Bursátiles Ser BANOB 14 6.2 11/15/24	A3	M&N 15	436.292	11/27/14	MXN
Certificados Bursátiles 12/30/99	A3	---	146.408	06/29/12	MXN
Certificados Bursátiles 7.08 12/30/99	A3	---	106.201	11/23/11	MXN
Certificados Bursátiles 2.97 12/30/99	A3	---	35.4	11/23/11	MXN
Banco Nacional de Obras Y Servicios Pubos SNC Certificados Bursátiles 08/31/20	A3	---	5000	08/25/17	MXN
Certificados Bursátiles 08/26/24	A3	---	5000	08/25/17	MXN
Certificados Bursátiles 12/30/99	A3	---	0	02/12/18	MXN
Certificados Bursátiles CIA 12/30/99	A3	---	0	02/12/18	MXN
Banco Patagonia SA Argentine Bds Cl ER 12/30/99	Ba3	---	2000	04/26/18	ARS
Banco Popular Español SA Covered Bds Ser 1/2014 06/21/22	Aa1	J&D 21	183.586	07/21/14	EUR
Banco Regional SAECA Sr Global Nt Cl C 12/30/99	Ba1	---	300	04/24/18	USD
Banco Sabadell SA Covered Bds 01/11/19	Aa1	J,A,J&O 11	131.446	01/11/19	EUR
Covered Bds 01/19/19	Aa1	J,A,J&O 19	123.069	01/19/19	EUR
Covered Bds 06/07/19	Aa1	M,J,S&D 07	281.988	06/07/19	EUR
Covered Bds Ser II/2015 12/16/19	Aa1	---	437.742	12/16/19	EUR
Covered Bds Ser 5 4.6 07/31/20	Aa1	Jul 31	38.778	04/27/10	EUR
Covered Bds Ser 2/2018 09/18/20	Aa1	Sep 18	1000	12/18/18	EUR
Covered Bds Ser VII/2015 0.625 11/03/20	Aa1	Nov 03	1104.658	11/03/15	EUR
Covered Bds Ser BEI/12 12/10/20	Aa1	M,J,S&D 10	195.262	12/10/10	EUR
Covered Bds 12/28/20	Aa1	M,J,S&D 28	264.26	12/28/12	EUR
Covered Bds Ser II 05/08/21	Aa1	F,M,A&N 08	136.03	04/30/09	EUR
Covered Bds Ser II/2018 06/18/21	Aa1	Jun 18	1000	12/18/18	EUR
Covered Bds 07/13/21	Aa1	J,A,J&O 13	71.98	07/13/11	EUR
Covered Bds Ser III/2018 07/18/21	Aa1	Jul 18	1000	12/18/18	EUR
Covered Bds 0.875 11/12/21	Aa1	Nov 12	1559.634	11/12/14	EUR
Covered Bds 12/09/21	Aa1	M,J,S&D 09	271.209	12/09/13	EUR
Covered Bds 12/12/21	Aa1	M,J,S&D 12	200.024	12/12/11	EUR
Covered Bds 4.51 02/21/22	Aa1	Feb 21	246.139	02/13/07	EUR
Covered Bds 07/20/22	Aa1	Jul 20	246.139	07/17/07	EUR
Covered Bds 09/26/22	Aa1	M,J,S&D 26	323.989	09/26/14	EUR
Covered Bds 10/05/22	Aa1	J,A,J&O 05	124.047	10/05/12	EUR
Covered Bds Ser V/2014 12/05/22	Aa1	M,J,S&D 05	125.285	12/05/14	EUR
Covered Bds Ser II/2015 07/03/23	Aa1	J,A,J&O 03	55.325	07/03/15	EUR
Covered Bds 10/03/23	Aa1	J,A,J&O 03	48.003	10/03/14	EUR
Covered Bds Ser II/2016 0.125 10/20/23	Aa1	Oct 20	1000	10/20/16	EUR
Covered Bds Ser I/2016 01/26/24	Aa1	J,A,J&O 26	596.97	01/26/16	EUR
Covered Bds Ser BEI 05/24/24	Aa1	F,M,A&N 24	57.165	05/24/16	EUR
Covered Bds Ser II/2016 0.625 06/10/24	Aa1	Jun 10	1139.354	10/06/16	EUR
Covered Bds Ser I/2018 12/18/24	Aa1	Dec 18	800	12/18/18	EUR
Covered Bds Ser BEI 0.969 12/27/24	Aa1	Dec 27	250	12/29/16	EUR
Covered Bds Ser BEI 0.886 07/21/25	Aa1	Jul 21	500	07/21/17	EUR
Covered Bds Ser BEI 1.086 12/21/26	Aa1	Dec 21	390	12/21/18	EUR
Covered Bds Ser I/2017 1 04/26/27	Aa1	Apr 26	1000	04/26/17	EUR
Sub Flt Rt Spanish Nt 02/25/21	Ba3	F,M,A&N 25	54.382	02/15/11	EUR
Banco Santander (Mexico) SA Certificados Bursátiles Cl B-1 02/06/20	A3	Monthly	500	02/13/18	USD
Certificados Bursátiles 06/14/21	A3	Monthly	214.626	06/20/16	MXN
Certificados Bursátiles 12/30/99	A3	---	1000	09/06/16	MXN
Certificados Bursátiles 12/30/99	A3	---	83.512	03/11/11	MXN
Sub Nt Cl B 12/30/99	Baa3	---	1300	09/20/18	USD
Banco Santander Central Hispano SA Cédulas Hipotecarias 4 04/07/20	Aa1	Apr 07	1000	04/01/09	EUR
Banco Santander Rio SA Argentine Bds 12/30/99	Ba3	---	3000	01/16/18	ARS
Argentine Bds Ser 461 12/30/99	Ba3	---	5000	02/14/18	ARS
Argentine Bds 12/30/99	Ba3	---	3000	01/16/18	ARS
Sr Nt Cl A-1 12/30/99	Ba3	---	10250	03/27/18	ARS
Banco Santander SA (Spain) Cédulas Hipotecarias 4.625 05/04/27	Aa1	May 04	2043.374	04/24/07	EUR
Covered Bds Ser 2013-1 3.75 01/22/19	Aa1	Jan 22	600	01/22/13	EUR
Covered Bds Ser 23 02/11/19	Aa1	F,M,A&N 11	138.29	02/11/11	EUR
Covered Bds Ser 2010-2 4.2 06/17/19	Aa1	J&D 17	87.5	06/17/10	EUR
Covered Bds Ser 2011-2 06/24/19	Aa1	M,J,S&D 24	200	06/24/11	EUR
Covered Bds Ser 2014-3 2.125 10/08/19	Aa1	Oct 08	1000	04/08/14	EUR
Covered Bds Ser 5 04/13/20	Aa1	A&O 13	258.341	04/13/12	EUR
Covered Bds Ser 1 05/18/20	Aa1	M&N 18	200	05/18/12	EUR
Covered Bds Ser 8A 0.15 06/01/20	Aa1	Jun 01	2796.139	05/31/16	EUR
Covered Bds Ser 38A 06/29/20	Aa1	J&D 29	168.524	06/27/16	EUR
Covered Bds Ser 9A 0.098 07/13/20	Aa1	Jul 13	2500	07/12/16	EUR
Covered Bds Ser 12 4.5499 07/31/20	Aa1	Jul 31	40	04/26/10	EUR
Covered Bds Ser 2015-3 0.75 09/29/20	Aa1	Sep 29	1250	07/30/15	EUR
Covered Bds Ser 2013-2 04/05/21	Aa1	A&O 05	200	03/25/13	EUR
Covered Bds 05/20/21	Aa1	F,M,A&N 20	298.122	05/20/14	EUR
Covered Bds Ser 37A 0.129 06/21/21	Aa1	Jun 21	4508.414	06/13/16	EUR
Covered Bds Ser 3A 0.025 06/28/21	Aa1	Jun 28	2000	06/26/17	EUR
Covered Bds Ser 2015-4 0.875 09/28/21	Aa1	Sep 28	750	10/01/15	EUR
Covered Bds Ser 2016-2 10/27/21	Aa1	Oct 27	500	10/27/16	EUR
Covered Bds Ser 1A 0.45 12/20/21	Aa1	M,J,S&D 20	250	12/20/16	EUR
Covered Bds Ser 2013-9 12/20/21	Aa1	J&D 20	100	12/20/13	EUR
Covered Bds 01/08/22	Aa1	J,A,J&O 08	135.624	01/08/10	EUR
Covered Bds Ser 2016-1 1 03/03/22	Aa1	Mar 03	1500	03/03/16	EUR
Covered Bds Ser 2014-2 03/14/22	Aa1	M&S 14	200	03/14/14	EUR
Covered Bds Ser 1/2014 06/21/22	Aa1	J&D 21	135	07/21/14	EUR
Covered Bds Ser 2A 0.13 06/26/22	Aa1	M,J,S&D 26	350	06/26/17	EUR
Covered Bds Ser 4A 0.16 06/27/22	Aa1	Jun 27	2000	06/26/17	EUR
Covered Bds Ser 6 06/28/22	Aa1	J&D 28	224.757	06/28/12	EUR
Covered Bds Ser 33 0.75 09/09/22	Aa1	Sep 09	1116.744	09/09/15	EUR
Covered Bds Ser 2014-5 09/29/22	Aa1	M&S 29	250	09/29/14	EUR
Covered Bds 0.2949 10/05/22	Aa1	Oct 05	2000	10/05/18	EUR
Covered Bds Ser 1/2013 03/14/23	Aa1	M&S 14	95	03/14/13	EUR
Covered Bds Ser 2015-2 06/08/23	Aa1	J&D 08	575	06/08/15	EUR
Covered Bds Ser 6/2017 06/26/23	Aa1	M,J,S&D 26	350	06/26/18	EUR
Covered Bds Ser 9 0.4179 11/20/23	Aa1	F,M,A&N 20	200	11/20/18	EUR
Covered Bds Ser 2017-1 03/30/24	Aa1	M&S 30	1000	03/30/17	EUR

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Covered Bds Ser I/2016 0.7079 05/20/24	Aa1	May 20	250	05/18/16	EUR
Covered Bds Ser 31A 1.125 11/27/24	Aa1	Nov 27	2179.898	11/27/14	EUR
Covered Bds Ser 2016-1 1.133 12/23/24	Aa1	Dec 23	250	12/23/16	EUR
Covered Bds Ser 2015-1 1 04/07/25	Aa1	Apr 07	1000	04/07/15	EUR
Covered Bds Ser 34 1.5 01/26/26	Aa1	Jan 26	1083.248	01/25/16	EUR
Covered Bds Ser 2014-1 02/17/26	Aa1	F,M,A&N 17	1000	02/17/14	EUR
Covered Bds Ser 2013-5 09/30/26	Aa1	M,J,S&D 30	400	07/31/13	EUR
Covered Bds Ser 2017-2 04/26/27	Aa1	A&O 26	1600	04/26/17	EUR
Covered Bds Ser 2013-6 10/30/27	Aa1	J,A,J&O 31	500	07/31/13	EUR
Covered Bds Ser 36 1.517 03/22/28	Aa1	Mar 22	112.265	03/22/16	EUR
Covered Bds Ser 1-2014 07/17/28	Aa1	Jul 17	1000	07/17/14	EUR
Covered Bds Ser 8 1.125 10/25/28	Aa1	Oct 25	1000	10/25/18	EUR
Covered Bds Ser 2017 11/30/28	Aa1	F,M,A&N 30	1500	07/31/13	EUR
Covered Bds Ser 2013-5 2.8 06/28/29	Aa1	Jun 28	14.7	07/03/13	EUR
Covered Bds Ser 5A 11/29/29	Aa1	M&N 29	12.5	11/29/17	EUR
Covered Bds Ser 32A 2 11/27/34	Aa1	Nov 27	1557.07	11/27/14	EUR
Covered Bds Ser 35 2.038 02/29/36	Aa1	Feb 28	441.201	02/29/16	EUR
Banco Santander Totta SA Covered Bds Ser 13 1.625 06/11/19	Aa3	Jun 11	1015.806	06/11/14	EUR
Covered Bds Ser 15 0.875 10/27/20	Aa3	Oct 27	828.748	10/27/15	EUR
Covered Bds Ser 16 0.842 02/24/21	Aa3	Feb 24	495.988	02/24/16	EUR
Covered Bds Ser 14 0.754 03/04/22	Aa3	Mar 04	830.096	03/04/15	EUR
Covered Bds Ser 17 0.902 04/17/23	Aa3	Apr 17	750	04/15/16	EUR
Covered Bds Ser 18 0.652 07/26/23	Aa3	Jul 26	750	07/26/16	EUR
Covered Bds Ser 19 0.969 12/19/23	Aa3	Dec 19	1750	12/19/16	EUR
Covered Bds Ser 22 0.875 04/25/24	Aa3	Apr 25	1000	04/25/17	EUR
Covered Bds Ser 21 1.481 04/12/27	Aa3	Apr 12	1000	04/10/17	EUR
Covered Bds Ser 23 1.25 09/27/27	Aa3	Sep 27	1000	09/26/17	EUR
Covered Bds Ser 20 1.201 12/07/27	Aa3	Dec 07	750	12/07/17	EUR
Banco Santander Chile Sr Nt 5.5 12/30/99	A1	---	307.038	07/22/15	CLP
Sr Nt 5.95 12/30/99	A1	---	307.038	07/22/15	CLP
Sr Nt 12/30/99	A1	---	26	05/04/18	EUR
Swiss Bds 1.75 09/26/19	B2	Sep 26	159.923	09/03/13	CHF
Banco Supervielle SA Argentine Bds 12/30/99	Baa2	---	4759	01/26/17	ARS
Banif Merger Sub Inc Global Nt Cl ER 8.375 09/01/26	Caa2	M&S 01	301.5	08/09/18	USD
Sr Nt Cl C R 12/30/99	Caa2	---	1825	06/18/18	USD
Bank Austria AG BD 6.5 10/06/20	Baa2	Oct 06	21.508	01/22/01	EUR
Fxd/Flt Rt BD 10/04/19	A2	---	21.508	09/21/99	EUR
Gtd BD 6 11/30/21	Baa2	Nov 30	43.016	11/21/01	EUR
Gtd BD 6 12/21/26	Baa2	Dec 21	9.679	12/20/01	EUR
Sub Fxd/Flt Rt BD 08/01/20	Baa2	Aug 01	5.377	07/31/00	EUR
Bank Austria Creditanstalt AG Austrian Nt Flt Rt 09/16/24	Baa1	Sep 16	50	09/07/04	EUR
Fxd/Flt Rt BD 7.05 06/06/23	Baa1	Jun 06	11.87	05/27/03	EUR
Bank CentralCredit Lm Par Nt 12/30/99	Caa3	---	100	02/22/06	USD
Bank Montreal CAD Sr Dep Nt 2.7 09/11/24	Aa2	M&S 11	1750	09/07/17	CAD
Bank N S Halifax CAD Sub Dep 8.9 06/20/25	Baa1	Jun 20	250	05/30/95	CAD
Bank Nedderlandsche Gemeenten NV Dual Curr Eurobonds 6.05 12/11/25	Aaa	Dec 11	83.06	12/07/95	JPY
Dual Curr Eurobonds 05/21/26	Aaa	May 21	83.06	05/20/96	JPY
Dual Curr Eurobonds 06/27/26	Aaa	Jun 27	83.06	06/19/96	JPY
Eurobonds 1.776 02/19/20	Aaa	Feb 19	46.898	02/07/08	JPY
German Bds 4.765 06/04/29	Aaa	Jun 04	40.937	05/12/09	EUR</

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Bank of Montreal Sub Fixed/Fitg Rt Canadian Bd 12/08/25, ...	Baa1	---	747.775	12/01/15	CAD
Bank of New Zealand Covered Bds Ser 11 07/03/25, ...	Aaa	Jul 03	750	07/03/18	EUR
Bank of Nova Scotia Contingent Cap Secs 12/08/25, ...	Baa1	---	560.832	12/01/15	CAD
Contingent Cap Secs 2.58 03/30/27, ...	Baa1	M&S 30	999.121	03/23/15	CAD
Covered Bds Ser CBL17 09/30/21, ...	Aaa	Monthly	200	09/30/16	GBP
Covered Bds Ser CBL17 09/30/21, ...	Aaa	M,J,S&D 31	350	11/13/18	GBP
Covered Bds Ser CBL21 0.25 09/28/22, ...	Aaa	Sep 28	1250	03/28/18	EUR
Covered Bds Ser CBL19 01/10/23, ...	Aaa	J,A,J&O 10	550	01/10/18	GBP
Covered Bds Ser CBL22 0.375 10/23/23, ...	Aaa	Oct 23	1750	10/23/18	EUR
Covered Bds Ser CBL20 0.5 01/22/25, ...	Aaa	Jan 22	1000	01/22/18	EUR
Covered Bds Ser CBL23 0.2 11/19/25, ...	Aaa	Nov 19	250	11/19/18	CHF
Fitg Rt Nt Cl F 10/18/19, ...	Aa2	J,A,J&O 18	200	10/18/18	GBP
Fitg Rt Nt Cl B2 10/29/19, ...	Aa2	---	250	10/29/18	GBP
Fitg Rt Nt Cl B5 10/30/19, ...	Aa2	---	260	10/30/18	GBP
Fitg Rt Nt Cl A 10/31/19, ...	Aa2	J,A,J&O 31	200	10/31/18	GBP
Fitg Rt Nt Cl DR 11/09/19, ...	Aa2	F,M,A&N 09	200	11/09/18	GBP
Fitg Rt Nt 11/13/19, ...	Aa2	F,M,A&N 13	250	11/13/18	GBP
Sub Canadian Debentures 2.898 08/03/22, ...	Baa1	F&A 03	1496.558	07/31/12	CAD
Sub Fixed/Fitg Rt Canadian Bd 3 036 10/18/24, ...	Baa1	A&O 18	1788.178	10/12/12	CAD
Bank Otkrite Financial Corp PJSC Fixed/Fitg Rt Russian Bds 10.1 04/10/23, ...	B1	A&O 10	10000	03/24/17	RUB
Loan Participation Nt 4.5 11/11/19, ...	B1	M&N 11	400	09/06/16	USD
Bank Rakyat Indonesia (PT) Eurobonds Cl B 12/30/99, ...	Baa2	---	0	07/10/18	USD
Bank VTB JSC Fixed/Fitg Rt Russian Bds Ser BO-26 9.55 06/23/20, ...	Ba1	M,J,S&D 23	291.28	07/01/14	RUB
Fixed/Fitg Rt Russian Bds Ser BO43 7.6 09/29/23, ...	Ba1	M,J,S&D 29	619.411	10/11/13	RUB
Bank Zenit PJSC Fixed/Fitg Rt Russian Bds Ser BO-09 16.1 03/27/25, ...	Ba3	M&S 27	90.984	04/09/15	RUB
Fixed/Fitg Rt Russian Bds 11.5 04/03/26, ...	Ba3	A&O 03	5000	04/15/16	RUB
Fitg Rt Russian Nt 11/11/19, ...	Ba3	F,M,A&N 11	800	11/14/16	RUB
Fitg Rt Russian Nt 09/11/21, ...	Ba3	M,J,S&D 11	550	11/02/16	RUB
Bankia Covered Bds 05/24/19, ...	Aa1	F,M,A&N 24	71.292	05/23/07	EUR
Covered Bds 4.26 11/16/19, ...	Aa1	Nov 16	57.381	11/16/04	EUR
Covered Bds 4.25 11/18/19, ...	Aa1	Nov 18	66.945	11/18/04	EUR
Covered Bds 4.25 11/18/19, ...	Aa1	Nov 18	19.127	11/18/04	EUR
Covered Bds 4.25 11/18/19, ...	Aa1	Nov 18	38.254	11/18/04	EUR
Covered Bds 4.25 11/18/19, ...	Aa1	Nov 18	22.953	11/18/04	EUR
Covered Bds 4.13 11/27/19, ...	Aa1	Nov 27	149.713	11/29/04	EUR
Covered Bds 4.51 11/30/19, ...	Aa1	Nov 30	163.972	11/30/09	EUR
Covered Bds 4.5 12/02/19, ...	Aa1	Dec 02	109.79	11/30/09	EUR
Covered Bds 4 03/31/20, ...	Aa1	Mar 31	14.555	03/31/05	EUR
Covered Bds 4 03/31/20, ...	Aa1	Mar 31	124.761	03/31/05	EUR
Covered Bds 4 03/31/20, ...	Aa1	Mar 31	41.587	03/29/05	EUR
Covered Bds 4 03/24/21, ...	Aa1	Mar 24	71.292	03/24/06	EUR
Covered Bds 4 03/24/21, ...	Aa1	Mar 24	285.168	03/24/06	EUR
Covered Bds 4.13 04/10/21, ...	Aa1	Apr 10	213.876	04/10/06	EUR
Covered Bds 4.13 04/10/21, ...	Aa1	Apr 10	121.197	04/10/06	EUR
Covered Bds 3.75 12/12/22, ...	Aa1	Dec 12	55.449	12/12/05	EUR
Covered Bds 3.75 12/14/22, ...	Aa1	Dec 14	92.416	12/14/05	EUR
Covered Bds 3.75 12/14/22, ...	Aa1	Dec 14	73.933	12/14/05	EUR
Covered Bds 4.25 10/25/23, ...	Aa1	Oct 25	285.168	10/25/06	EUR
Covered Bds 4.25 10/25/23, ...	Aa1	Oct 25	178.23	10/25/06	EUR
Covered Bds 3.88 05/21/25, ...	Aa1	May 21	463.399	05/23/05	EUR
Covered Bds 3.75 06/30/25, ...	Aa1	Jun 30	47.528	06/30/05	EUR
Covered Bds 3.75 06/30/25, ...	Aa1	Jun 30	87.744	06/30/05	EUR
Covered Bds 3.75 06/30/25, ...	Aa1	Jun 30	146.24	06/30/05	EUR
Covered Bds 4.25 03/28/27, ...	Aa1	Mar 28	427.753	03/28/07	EUR
Covered Bds 4.75 05/24/27, ...	Aa1	May 24	185.359	05/23/07	EUR
Covered Bds 4.25 04/10/31, ...	Aa1	Apr 10	142.584	05/23/07	EUR
Covered Bds 4.25 04/10/31, ...	Aa1	Apr 10	784.213	04/10/06	EUR
Covered Bds 4.25 04/10/31, ...	Aa1	Apr 10	285.168	04/10/06	EUR
Covered Bds 4.125 03/24/36, ...	Aa1	Mar 24	712.921	04/17/07	EUR
Covered Bds 5.63 09/18/43, ...	Aa1	Sep 18	28.517	09/18/08	EUR
Covered Bds 5.24 01/27/48, ...	Aa1	Jan 27	32.794	01/25/08	EUR
Covered Bds 5.22 03/12/48, ...	Aa1	Mar 12	28.517	03/12/08	EUR
Covered Bds 5.23 03/13/48, ...	Aa1	Mar 13	17.11	03/13/08	EUR
Covered Bds 5.28 04/07/48, ...	Aa1	Apr 07	28.517	04/07/08	EUR
Covered Bds 5.5 05/22/48, ...	Aa1	May 22	28.517	05/22/08	EUR
BANKIA SA Covered Bds 0 01/10/19, ...	Aa1	Jan 10	3	07/08/11	EUR
Covered Bds 5 06/28/19, ...	Aa1	Jun 28	1500	07/08/11	EUR
Covered Bds 5 06/28/19, ...	Aa1	Jun 28	1500	07/08/11	EUR
Covered Bds 4.5 04/26/22, ...	Aa1	Apr 26	1500	07/08/11	EUR
Covered Bds Ser 2015-2 1.125 08/05/22, ...	Aa1	Aug 05	1358.312	08/05/15	EUR
Covered Bds 05/26/23, ...	Aa1	Monthly	3386.02	05/26/14	EUR
Covered Bds 4 02/03/25, ...	Aa1	Feb 03	2000	07/08/11	EUR
Covered Bds Ser 2015-1 1 09/25/25, ...	Aa1	Sep 25	1079.144	03/25/15	EUR
Covered Bds 05/26/27, ...	Aa1	Monthly	3386.02	05/26/14	EUR
Covered Bds 05/26/28, ...	Aa1	Monthly	3386.02	05/26/14	EUR
Covered Bds 4.125 03/24/36, ...	Aa1	Mar 24	500	07/08/11	EUR
Covered Bds 5.02 02/26/38, ...	Aa1	Monthly	50	07/08/11	EUR
Covered Bds 5.405 07/21/38, ...	Aa1	Jul 21	60	07/08/11	EUR
Bankinter 13 Fondo de Titulización de Activos Pass-Thru Cif Ser B 07/27/49, ...	A1	J,A,J&O 27	28.973	11/22/06	EUR
Pass-Thru Cif Ser A2 07/27/49, ...	A2	J,A,J&O 27	1807.458	11/22/06	EUR
Pass-Thru Cif Ser C 07/27/49, ...	Baa1	J,A,J&O 27	31.172	11/22/06	EUR
Pass-Thru Cif Ser D 07/27/49, ...	Ba3	J,A,J&O 27	26.516	11/22/06	EUR
Bankinter 3 FTPME FTA Pass-Thru Cif Ser B 02/18/46, ...	Aa1	F,M,A&N 18	33.452	11/12/07	EUR
Pass-Thru Cifs Cl C 02/18/46, ...	Baa1	F,M,A&N 18	8.699	11/12/07	EUR
Pass-Thru Cifs Cl A3 02/18/46, ...	Aa1	F,M,A&N 18	132.071	11/12/07	EUR
Pass-Thru Cifs Cl E 02/18/46, ...	C	F,M,A&N 18	25.198	11/12/07	EUR
Bankinter 9 Fondo de Titulización de Activos Pass-Thru Cif Cl B 07/16/42, ...	Baa2	Monthly	19.537	02/08/05	EUR
Pass-Thru Cif Ser B [T] 07/16/42, ...	Aa1	J,A,J&O 16	21.963	02/17/05	EUR
Bankinter SA Covered Bds 01/25/19, ...	Aa1	Jan 25	216.65	01/25/16	EUR
Covered Bds 11/06/19, ...	Aa1	F,M,A&N 06	1619.758	11/06/12	EUR
Covered Bds 0.625 10/09/20, ...	Aa1	Oct 09	851.586	10/09/15	EUR
Covered Bds 02/04/21, ...	Aa1	F,M,A&N 04	267.48	02/04/13	EUR
Covered Bds 01/27/22, ...	Aa1	J,A,J&O 27	273.28	01/27/14	EUR
Covered Bds 05/19/22, ...	Aa1	F,M,A&N 19	275.13	05/19/14	EUR
Covered Bds 0.875 08/03/22, ...	Aa1	Aug 03	1097.858	08/03/15	EUR
Covered Bds 01/30/23, ...	Aa1	J,A,J&O 30	57.003	01/30/15	EUR
Covered Bds 05/08/23, ...	Aa1	F,M,A&N 08	1687.72	05/08/13	EUR
Covered Bds 06/02/23, ...	Aa1	M,J,S&D 02	278.214	06/02/15	EUR
Covered Bds 09/16/23, ...	Aa1	M,J,S&D 16	1700	09/14/18	EUR
Covered Bds 03/11/24, ...	Aa1	M,J,S&D 11	380.294	03/11/16	EUR

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Covered Bds 1 02/05/25, ...	Aa1	Feb 05	1144.846	02/05/15	EUR
Covered Bds 12/04/25, ...	Aa1	M,J,S&D 04	300	12/04/17	EUR
Covered Bds 04/27/27, ...	Aa1	J,A,J&O 27	1000	04/27/17	EUR
Covered Bds 11/17/27, ...	Aa1	F,M,A&N 17	1000	11/17/17	EUR
Covered Bds 1.25 02/07/28, ...	Aa1	Feb 07	500	02/07/18	EUR
Sub Bd 6 12/18/28, ...	Ba1	Dec 18	14000	04/22/98	ESP
Sub Bds 2.5 04/06/27, ...	Ba1	Apr 06	500	03/30/17	EUR
Bankoa SA Covered Bds Ser 1 02/24/19, ...	Aa1	F,M,A&N 24	54.68	02/24/11	EUR
Covered Bds Ser 1-2013 01/25/21, ...	Aa1	J,A,J&O 25	46.329	01/25/13	EUR
Covered Bds 0.8499 05/23/25, ...	Aa1	May 23	100	05/24/17	EUR
Covered Bds 0.65 07/07/25, ...	Aa1	Jul 07	50	07/07/17	EUR
Banorise SA Coll Nt 05/15/37, ...	Baa3	Monthly	479.503	11/27/07	MMN
Banque Federative Du Credit Mutuel Fitg Rt Japan Bds Ser 6 10/16/19, ...	Aa3	J,A,J&O 16	66.722	10/09/14	JPY
Fitg Rt Japan Bds 10/15/20, ...	Aa3	J,A,J&O 15	37.544	10/08/15	JPY
Japan Bds Ser 12 0.71 03/20/19, ...	Aa3	M&S 20	220.766	03/14/14	JPY
Japan Bds Ser 13 0.41 10/16/19, ...	Aa3	A&O 16	157.539	10/09/14	JPY
Japan Bds 0.494 10/15/20, ...	Aa3	A&O 15	691.64	10/08/15	JPY
Japan Bds 0.16 10/14/21, ...	Aa3	A&O 14	36600	10/07/16	JPY
Japan Bds Ser 14 0.563 10/15/21, ...	Aa3	A&O 15	18.534	10/09/14	JPY
Japan Bds 0.217 10/12/22, ...	Aa3	A&O 12	26300	10/05/17	JPY
Japan Bds 0.718 10/14/22, ...	Aa3	A&O 14	33.372	10/08/15	JPY
Japan Bds Cl C 0.443 10/12/23, ...	Aa3	A&O 12	88800	10/04/18	JPY
Japan Bds 0.3 10/13/23, ...	Aa3	A&O 13	70300	10/07/16	JPY
Japan Bds 0.384 10/11/24, ...	Aa3	A&O 11	81600	10/05/17	JPY
Japan Bds Ser 15 0.869 10/16/24, ...	Aa3	A&O 16	35.215	10/09/14	JPY
Japan Bds Cl C 0.554 10/10/25, ...	Aa3	A&O 10	13800	10/04/18	JPY
Japan Bds 0.999 10/15/25, ...	Aa3	A&O 15	98.448	10/08/15	JPY
Japan Bds 0.44 10/14/26, ...	Aa3	A&O 14	14300	10/07/16	JPY
Japan Bds 0.51 10/12/27, ...	Aa3	A&O 12	19200	10/05/17	JPY
Japan Bds Cl C 0.733 10/12/28, ...	Aa3	A&O 12	5300	10/04/18	JPY
Banque Int'l e A LUX Jr Sr Eurobonds Cl D 1.5 09/28/23, ...	Baa3	Sep 28	300	09/26/18	EUR
Bantrab Senior Tr Gtd Global Bds 12/30/99, ...	Caa1	---	150	10/29/13	USD
Baosteel Financing 2015 Pty Ltd Gtd Eurobonds 3.875 01/28/20, ...	Aa1	J&J 28	400	01/21/15	USD
Barclays Africa Group Ltd Sub Reset Nt Cl A-16 04/25/28, ...	Ba2	---	400	03/29/18	USD
Barclays Bank PLC Covered Bds Ser 2018-1 01/09/23, ...	Aaa	J,A,J&O 09	1250	01/09/18	GBP
Fitg Rt Indx Lnkld Euronotes 03/26/21, ...	A2	M&S 26	121.715	03/17/06	EUR
Fitg Rt Japan Bds Ser 5 06/24/19, ...	A2	M,J,S&D 24	49.109	06/17/14	JPY
Japan Bds Ser 7 0.478 06/24/19, ...	A2	J&D 24	844.089	06/17/14	JPY
Japan Bds Ser 8 0.749 06/24/21, ...	A2	J&D 24	68.705	06/17/14	JPY
Japan Bds Ser 9 1.083 06/24/24, ...	A2	J&D 24	117.78	06/17/14	JPY
Perp Sub Fixed/Fitg Rt Euronotes 6 12/30/99, ...	Ba2	---	628.34	06/14/02	GBP
Barclays Bank Plc (United Kingdom) Jr Sub Fit Rt EuroNT 0 12/30/99, ...	Ba2	---	600	06/04/85	USD
Barclays BK PLC Perp Jr Sub Fix/Fit Rt					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Bayer Capital Corp BV Gtd Nt Cl E R 12/15/22	Baa1	---	1700	06/19/18	EUR
Gtd Nt Cl DR 06/26/26	Baa1	---	1500	06/19/18	EUR
Gtd Nt Cl C 12/15/29	Baa1	---	1500	06/19/18	EUR
Bayerische Hypo-Und Vereinsbank AG German Bds 5.46 12/14/22	Baa3	Dec 14	5.676	05/21/08	EUR
Bayerische Landesbank Covered Bds Ser 848 02/06/20	Aaa	F.M.&N 06	255	02/06/18	GBP
Covered Bds Ser 849 03/02/20	Aaa	M.J.&S 02	100	03/02/18	USD
Covered Bds 07/01/20	Aaa	Jul 01	100	10/04/10	EUR
Covered Bds 2.875 09/24/20	Aaa	Sep 24	100	09/24/10	EUR
Covered Bds Ser 855 12/14/20	Aaa	M.J.&S 14	150	12/14/18	USD
Covered Bds 1.75 07/23/21	Aaa	Jul 23	200	07/23/13	EUR
Covered Bds Ser 807 10/18/21	Aaa	Oct 18	10	10/18/11	EUR
Covered Bds 04/21/22	Aaa	J.A.&O 27	250	04/21/18	EUR
Covered Bds Ser 854 0.25 09/04/24	Aaa	Sep 04	500	09/04/18	EUR
Covered Bds Ser 850 0.5 03/19/25	Aaa	Mar 19	500	03/19/18	EUR
Covered Bds 0.8 04/22/26	Aaa	Apr 22	50	02/28/18	EUR
Covered Bds Ser 853 0.625 07/19/27	Aaa	Jul 19	500	07/17/18	EUR
Covered Bds Ser 847 0.75 01/19/28	Aaa	Jan 19	500	01/19/18	EUR
Covered Bds 0.8499 06/19/28	Aaa	Jun 19	250	06/18/18	EUR
Fltg Rt German Nt 04/17/19	A2	J.A.&O 17	264.599	04/08/09	EUR
Fltg Rt German Nt 05/20/19	A2	F.M.&N 20	264.599	04/08/09	EUR
Fltg Rt German Nt 06/03/19	A2	M.J.&S 03	278.839	05/28/09	EUR
Fltg Rt German Nt 08/09/19	A2	Aug 09	278.839	05/28/09	EUR
Fltg Rt German Nt 10/28/19	A2	J.A.&O 28	149.995	10/21/09	EUR
Fltg Rt German Nt 01/03/20	A2	J.A.&O 03	280.82	01/27/10	EUR
Fltg Rt German Nt 02/03/20	A2	F.M.&N 03	280.82	01/27/10	EUR
Fltg Rt German Nt 02/03/20	A2	F.M.&N 03	280.82	01/27/10	EUR
German Bds 5.25 01/15/19	A2	Jan 15	685.899	01/08/09	EUR
German Bds 3.75 01/18/19	A2	Jan 18	400.037	01/13/11	EUR
German Bds 5.125 01/29/19	A2	Jan 29	648.004	01/22/09	EUR
German Bds 4.75 03/20/19	A2	Mar 20	389.145	03/17/09	EUR
German Bds 3.5 11/05/20	A2	Nov 05	277.979	10/29/10	EUR
Bayerische Landesbodenkreditanstalt Gtd Fltg Rt German Bds 03/05/19	Aaa	M.J.&S 05	15	02/27/12	EUR
Gtd Fltg Rt German Bds 08/15/19	Aaa	F&A 15	25	08/08/12	EUR
Gtd Fltg Rt German Bds 10/26/20	Aaa	J.A.&O 26	150	10/20/14	EUR
Gtd Fltg Rt German Bds 11/24/20	Aaa	F.M.&N 24	200	05/21/13	EUR
Gtd Fltg Rt German Bds 09/05/22	Aaa	M.J.&S 05	100	08/29/14	EUR
Gtd Fltg Rt German Bds 01/26/28	Aaa	J&J 26	50	01/20/15	EUR
Gtd Fltg Rt German Bds 02/16/33	Aaa	F&A 16	40	02/11/15	EUR
Gtd German Bds 1.03/20/19	Aaa	Mar 20	50	03/30/12	EUR
Gtd German Bds 1.25 03/22/19	Aaa	Mar 22	375	03/15/12	EUR
Gtd German Bds 3.635 04/12/19	Aaa	Apr 12	20	04/08/11	EUR
Gtd German Bds 4.07/29/19	Aaa	Jul 29	50	07/22/09	EUR
Gtd German Bds 1.5 08/16/19	Aaa	Aug 16	40	08/07/12	EUR
Gtd German Bds 0.45 10/13/20	Aaa	Oct 13	20	10/08/14	EUR
Gtd German Bds 0.6 06/22/21	Aaa	Jun 22	60	06/30/14	EUR
Gtd German Bds 0.02 07/15/21	Aaa	Jul 15	100	07/08/16	EUR
Gtd German Bds 2.5 02/09/22	Aaa	Feb 09	550	02/01/12	EUR
Gtd German Bds 2.5 05/02/22	Aaa	May 02	20	04/25/12	EUR
Gtd German Bds 1.875 01/25/23	Aaa	Jan 25	600	01/22/13	EUR
Gtd German Bds Cl BRR 0.2 01/30/23	Aaa	Jan 30	10	01/30/18	EUR
Gtd German Bds 0.1 02/23/23	Aaa	Feb 23	10	02/16/17	EUR
Gtd German Bds 1.65 05/15/23	Aaa	May 15	25	05/08/13	EUR
Gtd German Bds 0.375 10/13/23	Aaa	Oct 13	30	10/13/17	EUR
Gtd German Bds Ser 66 0.3 12/01/23	Aaa	Dec 01	10	04/20/18	EUR
Gtd German Bds 1.75 04/24/24	Aaa	Apr 24	500	04/14/14	EUR
Gtd German Bds Ser 66 0.45 10/24/24	Aaa	Oct 24	10	04/24/18	EUR
Gtd German Bds 0.75 05/28/25	Aaa	May 28	500	05/19/15	EUR
Gtd German Bds 0.2 10/30/26	Aaa	Oct 30	75	08/24/16	EUR
Gtd German Bds 0.625 11/23/26	Aaa	Nov 23	500	11/15/16	EUR
Gtd German Bds Cl E 0.625 11/22/27	Aaa	Nov 22	50	11/14/17	EUR
Gtd German Bds Cl E 3.25 12/27/27	Aaa	Dec 27	20	01/29/18	EUR
Gtd German Bds Ser CBL 1.4 0.75 06/21/28	Aaa	Jun 27	250	06/27/18	EUR
Gtd German Bds 1.6 09/05/29	Aaa	Sep 05	75	09/03/14	EUR
Bayfront Infrastructure Capital Pte Ltd Coll Nt Cl A 01/11/38	Aaa	J&J 11	320.6	07/31/18	USD
Coll Nt Cl B 01/11/38	Aa3	J&J 11	72.6	07/31/18	USD
Coll Nt Cl C 01/11/38	Baa3	J&J 11	19	07/31/18	USD
Baytex Energy Corp Canadian Nt 6.625 07/19/22	B2	J&J 19	294.45	07/10/12	CAD
BBA US Hldgs Inc Gtd Sr Nt Cl A2-B 12/30/99	B2	---	500	04/16/18	USD
BBG Sukuk Ltd Tr Cf 10/18/19	A2	J.A.&O 18	100	10/05/14	USD
Tr Cf 11/15/19	A2	F.M.&N 15	130	11/08/14	USD
BBVA Bancomer S A Certificados Bursatiles 02/02/27	A3	Feb 02	8000	02/02/07	MXN
BBVA Bancomer SA Certificados Bursatiles 06/03/19	A3	---	216.597	06/08/16	MXN
Certificados Bursatiles 04/27/20	A3	---	3500	04/28/17	MXN
Certificados Bursatiles 7.83 08/24/20	A3	Aug 24	83.065	09/01/10	MXN
Certificados Bursatiles 04/21/22	A3	---	3500	04/28/17	MXN
Certificados Bursatiles Cl E 12/30/99	A3	---	3500	09/06/18	MXN
Certificados Bursatiles Cl E 12/30/99	A3	---	3500	09/06/18	MXN
Certificados Bursatiles 12/30/99	A3	---	369.886	09/08/10	MXN
BBVA Consumer Auto 2018-1 Fondo de Titulizacion Pass-Thru Cf 2.2999 07/21/31	Baa1	J.A.&O 21	32.8	06/21/18	EUR
Pass-Thru Cf 6.65 07/21/31	Ca	J.A.&O 21	4	06/21/18	EUR
Pass-Thru Cf 6.65 07/21/31	B3	J.A.&O 21	6	06/21/18	EUR
Pass-Thru Cf 1.1 07/21/31	A1	J.A.&O 21	23.2	06/21/18	EUR
Pass-Thru Cf 3.85 07/21/31	Ba2	J.A.&O 21	10	06/21/18	EUR
Pass-Thru Cf 0.27 07/21/31	A1	J.A.&O 21	728	06/21/18	EUR
BBVA Consumo 7 FTA Pass-Thru Cf Cl A 1 09/19/28	Aa1	M.J.&S 19	1376.252	07/29/15	EUR
BBVA Consumo 8 FTA Pass-Thru Cf Cl A 1 10/22/29	Aa1	J.A.&O 22	612.5	07/19/16	EUR
BBVA Empresas 4 FTA Pass-Thru Cf Ser A 02/23/45	Aa2	F.M.&N 23	2153.807	07/21/10	EUR
BBVA RMBS 1 Fondo de Titulizacion de Activos Pass-Thru Cf Ser B 12/19/46	Baa1	M.J.&S 19	157.685	02/20/07	EUR
Pass-Thru Cf Ser A3 12/19/46	Aa1	M.J.&S 19	650.451	02/20/07	EUR
Pass-Thru Cf Ser A2 12/19/46	Aa1	M.J.&S 19	1839.66	02/20/07	EUR
Pass-Thru Cf Ser C 12/19/49	Ca3	M.J.&S 19	111.694	02/20/07	EUR
BBVA RMBS 10 Fondo de Titulizacion de Activos Pass-Thru Cf Ser A 10/20/54	Aa1	J.A.&O 20	1966.445	06/22/11	EUR
Pass-Thru Cf Cl B 10/20/54	Baa3	J.A.&O 20	320.119	06/22/11	EUR
BBVA RMBS 11 Fondo de Titulizacion de Activos Pass-Thru Cf Ser C 10/22/55	Ba2	J.A.&O 22	96.334	06/20/12	EUR
Pass-Thru Cf Ser B 10/22/55	Aa2	J.A.&O 22	148.88	06/20/12	EUR

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru Cf Ser A 10/22/55	Aa1	J.A.&O 22	1506.318	06/20/12	EUR
BBVA RMBS 14 Fondo de Titulizacion de Activos Pass-Thru Cf Ser A 06/24/55	Aa1	M.J.&S 24	798.256	11/25/14	EUR
BBVA RMBS 15 Fondo de Titulizacion de Activos Pass-Thru Cf 05/20/58	Aa1	F.M.&N 20	3688.833	05/13/15	EUR
BBVA RMBS 16 Fondo de Titulizacion Pass-Thru Cf 08/18/64	Aa1	F.M.&N 18	1531.886	05/10/16	EUR
BBVA RMBS 17 Fondo de Titulizacion Pass-Thru Cf 08/16/66	Aa1	F.M.&N 16	1584	11/22/16	EUR
BBVA RMBS 18 Fondo de Titulizacion Pass-Thru Cf 03/18/64	Aa1	M.J.&S 18	1458	11/21/17	EUR
BBVA RMBS 2 Fondo de Titulizacion de Activos Pass-Thru Cf Ser A2 09/17/50	A2	M.J.&S 17	3200.043	03/29/07	EUR
Pass-Thru Cf Ser B 09/17/50	B2	M.J.&S 17	150.002	03/29/07	EUR
Pass-Thru Cf Ser A4 09/17/50	A2	M.J.&S 17	1400.019	03/29/07	EUR
Pass-Thru Cf Ser A3 09/17/50	A2	M.J.&S 17	516.674	03/29/07	EUR
BBVA RMBS 3 Fondo de Titulizacion de Activos Pass-Thru Cf Ser A3A 02/20/60	Aa1	F.M.&N 20	889.562	04/16/12	EUR
Pass-Thru Cf Ser A3B 02/20/60	Aa1	F.M.&N 20	177.912	04/16/12	EUR
Pass-Thru Cf Ser A3C 02/20/60	Ba2	F.M.&N 20	83.026	04/16/12	EUR
BBVA RMBS 5 Fondo de Titulizacion de Activos Pass-Thru Cf Ser A 03/20/61	Aa1	M.J.&S 20	6375.29	05/29/08	EUR
BBVA RMBS 9 FTA Pass-Thru Cf Ser A 09/20/53	Aa1	M.J.&S 20	1756.331	04/22/10	EUR
BBVA-10 Pyme Fondo de Titulizacion Pass-Thru Cf Cl A 01/20/48	Aa1	J.A.&O 20	651.654	12/15/15	EUR
BBVA-6 FTPEY FTA Pass-Thru Cf Ser C 03/22/46	Ca	M.J.&S 22	42.973	06/13/07	EUR
BCC NPLS 2018 SRL Pass-Thru Cf 06/30/38	Baa3	J&J 31	282	07/10/18	EUR
Pass-Thru Cf 06/30/38	Caa2	J&J 31	31.4	07/10/18	EUR
BCC Sme Fin 1 SRL Pass-Thru Cf Ser A 05/29/60	Aa3	M&S 29	1887.745	08/10/12	EUR
Pass-Thru Cf 05/31/60	Aa3	M&N 31	449.875	12/06/17	EUR
• Beclon Dickinson & Co EURS Global Sr Nt 1.401 05/24/23	Ba1	May 24	300	05/17/18	EUR
GBPS Global Sr Nt 3.02 05/24/25	Ba1	M&N 24	250	05/17/18	GBP
Bee First Fin SA Compartement Edelweiss 2013 Pass-Thru Cf 01/11/22	Aaa	J.A.&O 11	25.264	12/13/13	EUR
Pass-Thru Cf 01/11/22	Aaa	J.A.&O 11	12.769	12/13/13	EUR
Beijing State-Owned Assets Mgmt (Hong Kong) Eurobonds 3 05/26/20	A3	M&N 26	300	05/26/15	USD
Eurobonds 4 125 05/26/25	A3	M&N 26	700	05/26/15	USD
Belden Inc Gtd Sr Sub Global Bds Ser 219 3.875 03/15/28	Ba3	M&S 15	350	03/14/18	EUR
Bellus Bank SA/NV Covered Bds Ser 6 1.403 06/20/33	Aaa	Jun 20	10	06/20/18	EUR
Covered Bds Ser 8 1.2809 09/06/33	Aaa	Sep 06	10	09/06/18	EUR
Covered Bds Ser 9 1.294 09/13/33	Aaa	Sep 13	10	09/13/18	EUR
Covered Bds Ser 7 1.4339 09/10/36	Aaa	Sep 10	40	09/10/18	EUR
Covered Bds Ser 5 1.571 06/21/38	Aaa	Jun 21	91	06/21/18	EUR
Bell Canada CAD\$ Gtd Deb Ser M-27 3.25 06/17/20	Baa1	J&D 17	1000	06/12/13	CAD
Bell Canada CAD\$ Mtn Deb Ser M-26 3.35 03/22/23	Baa1	M&S 22	1000	03/19/13	CAD
Bell Canada CAD\$ Mtn Ser M-14 7.3 02/23/32	Baa1	F&A 23	400	02/19/02	CAD
CAD\$ Mtn Ser M-17 6.1 03/16/35	Baa1	M&S 16	450	03/11/04	CAD
Canadian Debentures 12/30/99	Baa1	---	750	02/22/17	CAD
Canadian Debentures 12/30/99	Baa1	---	750	02/22/17	CAD
Bell Canada (Canada) Deb 10.75 04/15/21	Baa1	Apr 15	125	03/27/91	CAD
Deb Ser EJ 9.7 12/15/32	Baa1	Dec 15	125	02/26/92	CAD
Deb 10 11/15/41	Baa1	Nov 15	400	10/23/91	CAD
Deb Ser EO 9.25 05/15/53	Baa1	M&N 15	150	02/11/93	CAD
Deb Ser EU 10 12/01/54	Baa1	J&D 01	150	11/16/94	CAD
Sub Deb Ser 1 8.87 04/17/26	Baa2	A&O 02	125	04/02/96	CAD
Belmont Green Funding 3 Ltd Pass-Thru Cf 10/23/56	A3	J.A.&O 23	172.5	06/13/17	GBP
Belvedere Spv SRL Pass-Thru Cf 12/31/38	Baa2	J&D 30	320	12/21/18	EUR
Berica ABS 5 SRL Pass-Thru Cf 11/30/67	Aa3	F.M.&N 31	507.2	03/01/17	EUR
Pass-Thru Cf 11/30/67	A2	F.M.&N 31	39.2	03/01/17	EUR
Pass-Thru Cf 11/30/67	A3	F.M.&N 31	20.6	03/01/17	EUR
Berkshire Hathaway Inc Sr Nt 0.75 03/16/23	Aa2	Mar 16	827		

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Bf Malls Participacoes SA Brazilian Debentures 12/30/99	Ba2	---	21,068	05/17/16	BRL
BR Properties SA Brazilian Debentures Ser 2018-XLO 12/30/99	Ba2	---	50	02/20/18	BRL
Brazilian Debentures CI F 12/30/99	Ba3	---	250	11/15/17	BRL
Brambles Fin Ltd Gtd Eurobonds 2.375 06/12/24	Baa1	Jun 12	681.078	06/04/14	EUR
Brambles Fin PLC Gtd Eurobonds 1.5 10/04/27	Baa1	Oct 04	200	10/04/17	EUR
Brambles Ltd Bds 05/07/19	Baa1	---	50	12/22/09	USD
Brandenburg Land German Bonds 1.125 07/04/33	Aaa	Jul 04	500	07/04/18	EUR
German Bonds 1.45 11/26/38	Aaa	Nov 26	500	11/27/18	EUR
Brandnew-1806A Pass-Thru Cfd 07/25/33	Aaa	Monthly	3500	06/27/18	JPY
Pass-Thru Cfd 07/25/33	Aaa	Monthly	8700	06/27/18	JPY
Brascan Corp CAD\$ Deb 5.95 06/14/35	Baa2	Jun 14	300	06/09/05	CAD
Brass No7 PLC Pass-Thru Cfd 10/16/59	Aaa	J.A.&O 16	2800	09/14/18	GBP
Brazil Govt of Brazilian Bd 6 08/15/22	Ba2	F&A 15	4370.364	10/11/11	BRL
Eurobonds 2.875 04/01/21	Ba2	Apr 01	1373.947	03/27/14	EUR
Government Bds Ser NTN6 6 05/15/19	Ba2	M&N 15	207.822	01/27/15	BRL
Government Bds Ser NTN6 6 05/15/19	Ba2	M&N 15	2685.456	01/14/14	BRL
Government Bds 6 05/15/21	Ba2	M&N 15	2591.301	01/05/16	BRL
Government Bds 10 01/01/23	Ba2	J&J 01	9990.247	01/28/16	BRL
Government Bds 10 01/01/23	Ba2	J&J 01	5021.9	03/09/12	BRL
Government Bds Ser NTN6 6 05/15/23	Ba2	M&N 15	1281.438	01/14/14	BRL
Government Bds Ser NTN6 6 05/15/23	Ba2	M&N 15	624.342	01/27/15	BRL
Government Bds Ser NTN6 10 01/01/25	Ba2	J&J 01	2273.602	01/22/15	BRL
Government Bds 10 01/01/25	Ba2	J&J 01	839.754	01/08/14	BRL
Government Bds 6 08/15/26	Ba2	F&A 15	578.184	01/05/16	BRL
Government Bds 10 01/01/27	Ba2	J&J 01	5110.427	01/14/16	BRL
Government Bds Ser NTN6 6 08/15/30	Ba2	F&A 15	1574.844	02/09/10	BRL
Government Bds Ser NTN6 6 08/15/30	Ba2	F&A 15	1140.411	12/02/14	BRL
Government Bds Ser NTN6 6 08/15/40	Ba2	F&A 15	483.82	12/02/14	BRL
Government Bds Ser NTN6 6 08/15/40	Ba2	F&A 15	2183.355	02/09/10	BRL
Government Bds 6 05/15/55	Ba2	M&N 15	149.84	01/19/16	BRL
Government Bds Ser NTN6 6 05/15/55	Ba2	M&N 15	286.231	01/13/15	BRL
Brazil Realty Companhia Securitizadora de Creditos Imobiliarios Pass-Thru Cfd 05/31/22	Ba2	M&N 30	405	06/05/18	BRL
Brazil Govt of Treas Bd 6 04/01/21	Ba2	Apr 01	8798.23	03/27/01	BRL
Treas Bd 12 01/01/31	Ba2	Jan 01	10375.01	10/10/03	BRL
Treas Bd 6 04/15/24	Ba2	A&O 15	10491	04/15/94	USD
Bremer Landesbank Kreditanstalt Oldenburg GZ German Bds 3.7 04/01/19	Ba1	Apr 01	66.715	03/25/10	EUR
Brera Sec SRL Pass-Thru Cfd 10/30/70	A1	J.A.&O 31	3750	12/14/18	EUR
Pass-Thru Cfd 11/25/71	Aa3	F.M.&N 25	6025	12/11/17	EUR
Bf SA Global Nt 2.75 06/03/22	Ba2	Jun 03	544.876	05/29/15	EUR
Bright Food Singapore Hldgs Pte Ltd Gtd Eurobonds 1.625 06/03/19	Baa3	Jun 03	400	06/03/16	EUR
Gtd Eurobonds 12/30/99	Ba3	---	0	06/27/17	EUR
Bristol Myers Squibb Co EURS Nt 1.75 05/15/35	A2	May 15	575	04/29/15	XEU
Bristol Water PLC Gtd Indk Linked Secd Bds 2.701 03/25/41	Baa1	M&S 25	64.642	03/18/11	GBP
Bristow Group Inc Gtd Sr Sec Global Nt CI C-R 8.75 03/01/23	B2	M&S 01	350	03/06/18	USD
British Columbia Province of Canadian Bds 2.95 06/18/50	Aaa	Jun 18	500	08/24/18	CAD
British Telecommunications PLC (United Kingdom) EuroBD 8.625 03/26/20	Baa2	Mar 26	300	07/19/94	GBP
EuroBD 5.75 12/07/28	Baa2	Dec 07	600	04/28/99	GBP
Broad Way Senior Beneficial Interests Series 3 Pass-Thru Cfd 09/30/30	Aaa	Monthly	30000	09/28/18	JPY
Broadcast Australia Fin Pty Ltd Gtd Australian Bds CI A-SB 4.97 12/14/27	Baa2	J&D 14	31.5	11/08/17	AUD
Gtd Australian Bds CI A3 4.97 12/14/27	Baa2	J&D 14	89.5	11/08/17	AUD
Gtd Australian Bds CI A-SB 5.17 12/14/29	Baa2	J&D 14	38	11/08/17	AUD
Broadstone Net Lease LLC Gtd Sr Nt 5.09 07/02/28	Baa3	J&J 02	225	06/28/18	USD
Gtd Sr Nt CI A1 5.19 07/02/30	Baa3	J&J 02	100	06/28/18	USD
Bromford Housing Group Ltd Gtd Sr Sec Bds Ser 2018-XGO 3.125 05/03/48	A1	M&N 03	300	05/03/18	GBP
Brookfield Asset Mgmt Inc Canadian Bds 5.3 03/01/21	Baa2	M&S 01	341.58	10/20/10	CAD
Canadian Debentures 5.95 06/14/35	Baa2	J&D 14	119.218	09/04/13	CAD
Brookfield Japan Hldgs Inc Sr Unsec Nt CI D 1.42 12/01/38	Baa2	J&D 01	10000	11/27/18	JPY
Bruce Power L P CABS Sr Nt Ser 2016-2 3.969 06/23/26	Baa2	J&D 23	600	06/06/14	CAD
Bruce Power LP Sr Nt CI A2 3.969 06/23/26	Baa2	J&D 23	200	02/27/18	CAD
Sr Nt Ser 2018-XX1 06/01/33	Baa2	---	550	02/28/18	CAD
Buckingham CDO II Ltd Coll Nt 04/05/41	C	Monthly	1170	12/01/05	USD
Buenos Aires Province of Notes 12/30/99	B2	---	250	12/14/18	USD
Notes 12/30/99	B2	---	250	12/14/18	USD
Notes 12/30/99	B2	---	210	12/14/18	USD
Bulgarian Energy Hldg Ead Eurobonds CI A2 3.5 06/28/25	Ba2	Jun 28	400	06/28/18	EUR
Sr Eurobonds 4.875 08/02/21	Ba2	Aug 02	550	07/26/16	EUR
Bumper 10 Pass-Thru Cfd 02/28/28	Aa3	Monthly	40.8	02/15/18	EUR
Pass-Thru Cfd 02/28/28	Aaa	Monthly	483.2	02/15/18	EUR
Bumper 7 SA Pass-Thru Cfd 03/23/26	Aaa	Monthly	500	04/28/16	EUR
Pass-Thru Cfd 03/23/26	Aaa	Monthly	49.1	04/28/16	EUR
Bunge Fin Europe BV Gtd Eurobonds 1.85 06/16/23	Baa3	Jun 16	677.851	06/09/16	EUR
Bunge Finance Europe B V EURS Global Gtd Sr Nt 1.85 06/16/23	Baa3	Jun 16	800	06/09/16	EUR
Bupa Fin PLC Gtd Eurobonds 3.375 06/17/21	A3	J&D 17	586.648	06/10/14	GBP
Gtd Eurobonds 12/30/99	A3	---	300	03/31/17	GBP
Sub Eurobonds 5 04/25/23	Baa1	A&O 25	764.596	04/18/13	GBP
Sub Eurobonds 5 12/08/26	Baa1	J&D 08	400	12/01/16	GBP
Burlington Northern Santa Fe LLC Sr Nt Ser 2018-XX1 4.05 12/30/99	A3	---	750	02/26/18	USD
Business Mfg Fin Plc Coll Nt CI A1 02/15/41	Aa2	F.M.&N 15	0.001	11/23/07	GBP
Coll Nt CI M1 02/15/41	Caa3	F.M.&N 15	80.001	11/23/07	GBP
Coll Nt CI A1 1.25 02/15/41	Aa2	F.M.&N 15	388.102	11/23/07	GBP
Business Mfg Fin plc Coll Nt CI B1 02/15/41	C	F.M.&N 15	25.615	11/23/07	GBP
Coll Nt CI M2 02/15/41	Caa3	F.M.&N 15	7.43	11/23/07	EUR
Business Mfg Fin & PLC Coll Nt CI A2 2.75 08/15/40	Aa2	F.M.&N 15	0.001	05/18/07	EUR
Coll Nt CI M2 08/15/40	Caa3	F.M.&N 15	75.03	05/18/07	EUR
Coll Nt CI B2 08/15/40	C	F.M.&N 15	52.764	05/18/07	EUR
Coll Nt CI A1 2.75 08/15/40	Aa2	F.M.&N 15	0.001	05/18/07	GBP
Coll Nt CI A2 08/15/40	Aa2	F.M.&N 15	540.727	05/18/07	GBP
Coll Nt CI A1 08/15/40	Aa2	F.M.&N 15	209.275	05/18/07	GBP
Coll Nt CI M1 08/15/40	Caa3	F.M.&N 15	75.023	05/18/07	GBP
Bustakreditri Sogn Og Fjordane AS Covered Bds 04/15/24	Aaa	J.A.&O 15	2500	03/15/18	NOK
Covered Bds 2.6749 08/31/33	Aaa	Aug 31	500	08/31/18	NOK
BIUJK Infrastructure Issuer PLC Gtd Sr Sec Global Nt CI AR 2.62 03/14/27	Baa2	M&S 14	400	01/15/18	GBP
Gtd Sr Sec Global Nt CI A 2.83 03/14/32	Baa2	M&S 14	55	01/15/18	GBP
Gtd Sr Sec Global Nt CI XRR 2.97 03/14/38	Baa2	M&S 14	105	01/15/18	GBP
Gtd Sr Sec Global Nt CI E R 3.04 03/14/48	Baa2	M&S 14	100	01/15/18	GBP

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
BWAY Hldg Co Inc Sr Nt CI E 4.75 04/15/24	B2	A&O 15	475	06/22/18	EUR
CA Immobilien Anlagen AG Austrian Bds 1.875 07/12/21	Baa2	Jul 12	140	07/05/16	EUR
Austrian Bds Ser 499 1.875 03/26/26	Baa2	Mar 26	150	09/26/18	EUR
Austrian Bds 12/30/99	Baa2	---	175	02/09/17	EUR
Sr Eurobonds 02/16/23	Baa2	Feb 16	0.001	02/17/16	EUR
CA Statewide Communities Dev Auth Bds Ser 2008A 08/15/47	Aa1	Monthly	63.75	07/02/08	USD
Bds Ser 2008B 08/15/47	Aa1	Monthly	63.75	07/02/08	USD
Cable Communications Systems NV Gtd Sr Sec Global Nt 5 10/15/23	B1	A&O 15	350	10/10/16	EUR
Gtd Sr Sec Global Nt 12/30/99	B1	---	451	10/10/16	RON
Cablevision SA Sr Global Nt 12/30/99	B1	---	500	05/30/16	USD
Cabot Financial (LUX) II SA Gtd Sr Sec Flgr Rt Nt 11/15/21	B1	F.M.&N 15	332.986	11/11/15	EUR
Cabot Financial (LUX) SA Gtd Sr Sec Global Nt 6.5 04/01/21	B1	A&O 01	291.278	03/21/14	GBP
Gtd Sr Sec Global Nt 7.5 10/01/23	B1	A&O 01	359	09/29/14	GBP
Cassa Loan Eurobonds Ser B 12/15/15	Ba1	J&D 15	96.787	02/25/00	EUR
Cadogan Square CLO VII BV Coll Nt CI C-1 05/26/31	A2	F.M.&N 26	20.5	05/25/18	EUR
Coll Nt CI B-1 05/26/31	Aa2	F.M.&N 26	14.5	05/25/18	EUR
Coll Nt CI E 05/26/31	Ba2	F.M.&N 26	27.5	05/25/18	EUR
Coll Nt CI B-2 05/26/31	Aa2	F.M.&N 26	15	05/25/18	EUR
Coll Nt CI A 05/26/31	Aaa	F.M.&N 26	272	05/25/18	EUR
Coll Nt CI B-3 2.1 05/26/31	Aa2	---	20	05/25/18	EUR
Coll Nt CI C-2 05/26/31	A2	F.M.&N 26	10	05/25/18	EUR
Coll Nt CI F 05/26/31	B2	F.M.&N 26	13.5	05/25/18	EUR
Coll Nt CI D 05/26/31	Baa2	F.M.&N 26	25.5	05/25/18	EUR
Cadogan Square CLO X Designated Activity Co Coll Nt CI B-1 10/25/30	Aa2	J.A.&O 25	22	01/17/18	EUR
Coll Nt CI D-2 10/25/30	Baa2	J.A.&O 25	7.37	01/17/18	EUR
Coll Nt CI F 10/25/30	B2	J.A.&O 25	12.15	01/17/18	EUR
Coll Nt CI C-1 10/25/30	A2	J.A.&O 25	17.82	01/17/18	EUR
Coll Nt CI B-2 1.95 10/25/30	Aa2	---	32	01/17/18	EUR
Coll Nt CI D-1 10/25/30	Baa2	J.A.&O 25	16.03	01/17/18	EUR
Coll Nt CI A-1 10/25/30	Aaa	J.A.&O 25	253.5	01/17/18	EUR
Coll Nt CI E 10/25/30	Ba2	J.A.&O 25	24.75	01/17/18	EUR
Coll Nt CI A-2 1.1598 10/25/30	Aaa	---	21	01/17/18	EUR
Coll Nt CI C-2 10/25/30	A2	J.A.&O 25	10.53	01/17/18	EUR
Cadogan Square CLO XI Designated Activity Co Coll Nt CI E 02/17/31	Ba2	F.M.&N 17	35.2	07/12/18	EUR
Coll Nt CI D 02/17/31	Baa2	F.M.&N 17	27.8	07/12/18	EUR
Coll Nt CI C 02/17/31	A2	F.M.&N 17	36.2	07/12/18	EUR
Coll Nt CI B-2 2.0499 02/17/31	Aa2	---	40	07/12/18	EUR
Coll Nt CI B-1 02/17/31	Aa2	F.M.&N 17	10	07/12/18	EUR
Coll Nt CI A-2 02/17/31	Aaa	F.M.&N 17	13.6	07/12/18	EUR
Coll Nt CI F 02/17/31	B2	F.M.&N 17	14.7	07/12/18	EUR
Coll Nt CI A-1 02/17/31	Aaa	F.M.&N 17	309.7	07/12/18	EUR
Cadogan Square CLO XII Designated Activity Co Coll Nt CI F 10/15/31	B2	J.A.&O 15	14.5	09/27/18	EUR
Coll Nt CI E 10/15/31	Ba2	J.A.&O 15	30.5	09/27/18	EUR
Coll Nt CI D 10/15/31	Baa2	J.A.&O 15	27	09/27/18	EUR
Coll Nt CI C 10/15/31	A2	J.A.&O 15	31.9	09/27/18	EUR
Coll Nt CI B-2 2.1 10/15/31	Aa2	---	45	09/27/18	EUR
Coll Nt CI B-1 10/15/31	Aa2	J.A.&O 15	10.5	09/27/18	EUR
Coll Nt CI A 10/15/31	Aaa	J.A.&O 15	304.4	09/27/18	EUR
Cairn CLO IX BV Coll Nt CI B-2 1.85 04/26/32	Aa2	---	10	03/21/18	EUR
Coll Nt CI B-1 04/26/32	Aa2	J.A.&O 26	31.5	03/21/18	EUR
Coll Nt CI C 04/26/32	Ba2	J.A.&O 26	23.5	03/21/18	EUR
Coll Nt CI D 0					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Caisse Francaise de Finment Local Covered Bds Ser RCB, Cl 2006-7 3.225 05/15/25,	Aaa	May 15	15	10/10/06	EUR
Covered Bds Ser RCB, Cl 2006-15 3.2349 08/15/25,	Aaa	Aug 15	15	10/10/06	EUR
Covered Bds Ser RCB, Cl 2006-16 3.24 11/17/25,	Aaa	Nov 17	15	10/10/06	EUR
Covered Bds Ser 2018-1 0.5 01/19/26,	Aaa	Jan 19	1000	01/19/18	EUR
Covered Bds Ser RCB 0.661 05/15/26,	Aaa	May 15	10	05/15/18	EUR
Covered Bds Ser RCB, Cl 51 6 08/14/26,	Aaa	Aug 14	75	08/14/07	EUR
Covered Bds Ser RCB, Cl 26 4.2999 01/22/27,	Aaa	Jan 22	15	01/22/07	EUR
Covered Bds Ser RCB, Cl 28 5 02/15/27,	Aaa	Feb 15	50	02/15/07	EUR
Covered Bds Ser RCB, Cl 27 5 02/15/27,	Aaa	Feb 15	50	02/15/07	EUR
Covered Bds Ser RCB, Cl 30 5 02/26/27,	Aaa	Feb 26	50	02/26/07	EUR
Covered Bds Ser RCB, Cl 29 5 02/26/27,	Aaa	Feb 26	50	02/26/07	EUR
Covered Bds Ser RCB, Cl 40 4.7149 06/04/27,	Aaa	Jun 04	15	06/04/07	EUR
Covered Bds Ser RCB, Cl 44 6 06/11/27,	Aaa	Jun 11	50	06/11/07	EUR
Covered Bds Ser RCB, Cl 45 6 06/11/27,	Aaa	Jun 11	50	06/11/07	EUR
Covered Bds Ser RCB, Cl 2018 0.883 04/24/28,	Aaa	Apr 24	10	04/24/18	EUR
Covered Bds Ser 2018-6 1 04/25/28,	Aaa	Apr 25	1500	04/25/18	EUR
Covered Bds Ser RCB, Cl 185 4.2199 03/20/29,	Aaa	Mar 20	10	12/14/10	EUR
Covered Bds Ser RCB, Cl 2014-28 2.6349 03/29/29,	Aaa	Mar 29	1	03/31/14	EUR
Covered Bds Ser RCB, Cl 2014-26 2.6349 03/29/29,	Aaa	Mar 29	22	03/31/14	EUR
Covered Bds Ser RCB, Cl 2014-27 2.6349 03/29/29,	Aaa	Mar 29	3	03/31/14	EUR
Covered Bds Ser RCB, Cl 2006-21 4.0209 11/26/29,	Aaa	Nov 26	15	11/20/06	EUR
Covered Bds Ser RCB, Cl 2006-22 4.0209 11/26/29,	Aaa	Nov 26	15	11/20/06	EUR
Covered Bds Ser RCB, Cl 2015-7 0.93 03/15/30,	Aaa	Mar 15	10	03/17/15	EUR
Covered Bds Ser 2016-2 1.5 01/13/31,	Aaa	Jan 13	542.476	01/13/16	EUR
Covered Bds Ser 2016-2 1.5 01/13/31,	Aaa	Jan 13	150	05/22/18	EUR
Covered Bds Ser RCB, Cl 2016-5 1.1798 03/17/31,	Aaa	Mar 17	15	03/17/16	EUR
Covered Bds Ser 2018-2 1.125 01/19/33,	Aaa	Jan 19	500	01/19/18	EUR
Covered Bds Ser RCB, Cl 2006-10 3.5099 02/15/33,	Aaa	Feb 15	23.684	10/10/06	EUR
Covered Bds Ser RCB, Cl 2006-11 3.468 05/16/33,	Aaa	May 16	22.5	10/10/06	EUR
Covered Bds Ser 2018-8 1.326 07/04/33,	Aaa	Jul 04	10	07/04/18	EUR
Covered Bds Ser RCB, Cl 2006-4 3.443 08/15/33,	Aaa	Aug 15	21.951	10/10/06	EUR
Covered Bds Ser RCB, Cl 2013-9 3.1499 08/30/33,	Aaa	Aug 30	5	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-13 3.1499 08/30/33,	Aaa	Aug 30	0.5	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-10 3.1499 08/30/33,	Aaa	Aug 30	5	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-11 3.1499 08/30/33,	Aaa	Aug 30	2	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-7 3.1499 08/30/33,	Aaa	Aug 30	100	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-12 3.1499 08/30/33,	Aaa	Aug 30	1	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-18 3.1499 08/30/33,	Aaa	Aug 30	5	08/30/13	EUR
Covered Bds Ser RCB, Cl 2013-6 3.1549 09/06/33,	Aaa	Sep 06	10	09/06/13	EUR
Covered Bds Ser RCB, Cl 2006-5 3.423 11/15/33,	Aaa	Nov 15	21.429	10/10/06	EUR
Covered Bds Ser RCB, Cl 2014-13 3.12 01/23/34,	Aaa	Jan 23	25	01/23/14	EUR
Covered Bds Ser RCB, Cl 2014-14 3.1 01/24/34,	Aaa	Jan 24	25	01/24/14	EUR
Covered Bds Ser RCB, Cl 2014-25 2.89 03/14/34,	Aaa	Mar 14	20	03/14/14	EUR
Covered Bds Ser RCB, Cl 2014-45 8 09/11/34,	Aaa	Sep 11	27	09/11/14	EUR
Covered Bds Ser RCB, Cl 2015-1 1.685 01/08/35,	Aaa	Jan 08	100	01/06/15	EUR
Covered Bds Ser RCB, Cl 2016-6 1.334 03/24/36,	Aaa	Mar 24	15	03/24/16	EUR
Covered Bds Ser 2018-3 1.466 02/01/38,	Aaa	Feb 01	25	02/01/18	EUR
Covered Bds Ser RCB 1.55 02/01/38,	Aaa	Feb 01	11	02/01/18	EUR
Covered Bds Ser 2018-5, Cl 2018-5 1.483 05/03/38,	Aaa	May 03	50	05/03/18	EUR
Covered Bds Ser 2018-7 1.5 06/28/38,	Aaa	Jun 28	500	06/28/18	EUR
Covered Bds Ser RCB 1.5367 07/02/38,	Aaa	Jul 02	23	07/02/18	EUR
Covered Bds Ser RCB 1.5367 07/02/38,	Aaa	Jul 02	23	07/02/18	EUR
Covered Bds Ser RCB 1.5367 07/02/38,	Aaa	Jul 02	2	07/02/18	EUR
Covered Bds Ser RCB 1.5367 07/02/38,	Aaa	Jul 02	2	07/02/18	EUR
Covered Bds Ser 2018-9 1.53 07/05/38,	Aaa	Jul 05	25	07/05/18	EUR
Covered Bds Ser 2018-11 07/26/38,	Aaa	Jul 26	10	07/24/18	EUR
Covered Bds Ser 2018-12 1.488 08/02/38,	Aaa	Aug 02	27	08/02/18	EUR
Covered Bds Ser RCB, Cl 2014-41 2.7309 04/25/39,	Aaa	Apr 25	40	05/16/14	EUR
Covered Bds Ser RCB, Cl 2015-2 1.4177 02/27/40,	Aaa	Feb 27	50	02/03/15	EUR
Covered Bds Ser RCB, Cl 2014-40 2.742 05/24/40,	Aaa	May 24	40	05/14/14	EUR
Covered Bds Ser RCB 1.5347 07/09/40,	Aaa	Jul 09	15	07/09/18	EUR
Covered Bds Ser RCB, Cl 2015-4 1.3149 11/27/40,	Aaa	Nov 27	25	02/10/19	EUR
Covered Bds Ser RCB 1.6559 05/23/42,	Aaa	May 23	15	05/23/18	EUR
Covered Bds Ser 2018-4 1.6679 02/23/43,	Aaa	Feb 23	80	02/23/18	EUR
Covered Bds Ser RCB, Cl 2016-4B 1.7 03/14/46,	Aaa	Mar 14	10	03/14/16	EUR
Covered Bds Ser RCB, Cl 2016-4A 1.7 03/14/46,	Aaa	Mar 14	20	03/14/16	EUR
Covered Bds Ser RCB, Cl 2016-4C 1.7 03/14/46,	Aaa	Mar 14	1	03/14/16	EUR
Covered Bds Ser RCB, Cl 2016-4D 1.7 03/14/46,	Aaa	Mar 14	1	03/14/16	EUR
Covered Bds Ser 2018-10 1.6396 07/10/48,	Aaa	Jul 10	80	07/10/18	EUR
Covered Bds Ser 2018-13 1.6698 12/07/48,	Aaa	Dec 07	10	12/07/18	EUR
Covered Bds Ser 2018-14 1.9299 12/14/48,	Aaa	Dec 14	10	12/14/18	EUR
Covered Bds Ser RCB, Cl 2014-15 02/03/49,	Aaa	Feb 03	25	02/03/14	EUR
Covered Bds Ser RCB, Cl 2014-16 02/03/49,	Aaa	Feb 03	3	02/03/14	EUR
Covered Bds Ser RCB, Cl 2014-17 02/03/49,	Aaa	Feb 03	22	02/03/14	EUR
Caisse Nationale des Autoroutes French Bds 3.75 07/15/25,	Aa2	Jul 15	404.296	06/29/05	EUR
Caixa Catalunya Spanish Bds 01/15/38,	A3	---	114.455	11/28/08	EUR
Zero Cpn Spanish Bds 10/25/38,	A3	---	16.865	10/31/08	EUR
Caixa D'Estalvis de Pollenca Covered Bds 08/09/19,	Aa1	Aug 09	123	08/17/12	EUR
Caixa Geral de Depositos Covered Bds Ser 4 06/28/23,	Aa3	M,J,S&D 28	336.614	06/28/07	EUR
Caixa Geral de Depositos SA Covered Bds Ser 16 3 01/15/19,	Aa3	Jan 15	1020.117	01/15/14	EUR
Covered Bds Ser 10 4.25 01/27/20,	Aa3	Jan 27	1447.408	01/27/10	EUR
Covered Bds Ser 17 1 01/27/22,	Aa3	Jan 27	1140.056	01/27/15	EUR
Covered Bds Ser 18 12/19/28,	Aa3	M,J,S&D 19	1500	12/19/18	EUR
Covered Bds Ser 8 5.38 10/01/38,	Aa3	Oct 01	28.948	10/01/08	EUR
Caixa Geral Fin Ltd Pfd/Pref Stk 12/30/99,	B2	Monthly	350	09/22/05	USD
Caixa Penedes 2 TDA FTA Coll Nt Cl C 10/28/45,	Ba1	M,J,S&D 27	23.35	09/27/07	USD
coll nt Cl B 10/28/45,	A3	M,J,S&D 27	10.189	09/27/07	EUR
coll nt Cl A 10/28/45,	Aa1	M&S 27	1027.822	09/27/07	EUR
Caixa Penedes Pymes 1 TDA Fondo de Titulizaci Pass-Thru Cif Ser B 09/15/45,	Aa1	M,J,S&D 15	59.891	06/22/07	EUR
Pass-Thru Cif Ser C 09/28/45,	B1	M,J,S&D 28	26.051	06/22/07	EUR
Caixabank Covered Bds 7 01/25/19,	Aa1	Jan 25	1851.006	01/25/12	EUR
Covered Bds 05/07/19,	Aa1	F,M,A&N 07	142.69	05/07/10	EUR
Covered Bds 4.625 06/04/19,	Aa1	Jun 04	3620.617	06/04/07	EUR
Covered Bds 4.26 11/16/19,	Aa1	Nov 16	24.831	11/16/04	EUR
Covered Bds 7.25 01/27/20,	Aa1	Jan 27	1234.004	01/27/12	EUR
Covered Bds 03/26/20,	Aa1	M&S 26	2086.957	03/26/14	EUR
Covered Bds 4 03/29/20,	Aa1	Mar 29	246.544	03/29/05	EUR
Covered Bds 6.25 06/07/20,	Aa1	Jun 07	1851.006	06/07/12	EUR
Covered Bds 3.5 06/15/20,	Aa1	Jun 15	132.645	06/15/05	EUR
Covered Bds 07/09/20,	Aa1	J,A,J&O 09	61.7	07/09/10	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Covered Bds 07/26/20,	Aa1	J&J 26	604.252	07/26/12	EUR
Covered Bds 0.625 11/12/20,	Aa1	Nov 12	1072.846	11/12/15	EUR
Covered Bds Ser 29 3.625 01/18/21,	Aa1	Jan 18	3620.617	01/18/06	EUR
Covered Bds 4 03/22/21,	Aa1	Mar 22	370.201	03/22/06	EUR
Covered Bds 4.01 03/29/21,	Aa1	Mar 29	339.351	03/29/06	EUR
Covered Bds 05/14/21,	Aa1	F,M,A&N 14	249.707	05/14/09	EUR
Covered Bds 06/21/21,	Aa1	J&D 21	1710.454	06/19/15	EUR
Covered Bds 4.5 01/26/22,	Aa1	Jan 26	1448.247	06/28/06	EUR
Covered Bds 4.51 02/17/22,	Aa1	Feb 17	185.101	02/21/07	EUR
Covered Bds 3.75 12/12/22,	Aa1	Dec 12	166.362	12/12/05	EUR
Covered Bds 1 02/08/23,	Aa1	Feb 08	1671.533	02/08/16	EUR
Covered Bds 4.25 10/23/23,	Aa1	Oct 23	246.801	10/23/06	EUR
Covered Bds 2.625 03/21/24,	Aa1	Mar 21	1392.506	03/21/14	EUR
Covered Bds Ser 24 3.875 02/17/25,	Aa1	Feb 17	3620.617	02/17/05	EUR
Covered Bds 0.625 03/27/25,	Aa1	Mar 27	1079.447	03/27/15	EUR
Covered Bds 3.75 06/28/25,	Aa1	Jun 28	158.206	06/28/05	EUR
Covered Bds 06/19/26,	Aa1	J&D 19	5346.318	06/19/12	EUR
Covered Bds 4.25 03/24/27,	Aa1	Mar 24	246.801	03/26/07	EUR
Covered Bds 4.76 05/23/27,	Aa1	May 23	308.501	05/23/07	EUR
Covered Bds 07/03/27,	Aa1	J&J 03	1269.053	07/03/12	EUR
Covered Bds Ser 14 07/17/27,	Aa1	J&J 17	913.798	07/17/12	EUR
Covered Bds 08/02/27,	Aa1	F,M,A&N 02	198.968	08/02/11	EUR
Covered Bds Ser 15 07/17/28,	Aa1	J&J 17	3655.193	07/17/12	EUR
Covered Bds 4.25 04/08/31,	Aa1	Apr 08	555.302	04/10/06	EUR
Covered Bds Ser 38 02/02/37,	Aa1	F,M,A&N 02	255	11/02/06	USD
Covered Bds 5.432 06/13/38,	Aa1	Jun 13	142.69	06/13/08	EUR
Caixabank Consumo 2 Fondo de Titulizaci Pass-Thru Cif Ser A 04/20/60,	Aa1	J,A,J&O 20	1300.52	06/27/16	EUR
Pass-Thru Cif Ser B 04/20/60,	B2	J,A,J&O 20	144.502	06/27/16	EUR
Caixabank Consumo 3 Fondo de Titulizaci Pass-Thru Cif Cl A 03/20/53,	Aa3	M,J,S&D 20	2278.5	07/25/17	EUR
Caixabank Consumo 4 Fondo de Titulizaci Pass-Thru Cif 2.5 07/24/56,	B1	J,A,J&O 24	136	05/30/18	EUR
Pass-Thru Cif 1.5 07/24/56,	Aa3	J,A,J&O 24	1564	05/30/18	EUR
Caixabank Pymes 10 Fondo de Titulizaci Pass-Thru Cif Ser A 10/25/51,	Aa2	J,A,J&O 25	2793	11/27/18	EUR
Pass-Thru Cif Ser B 10/25/51,	Caa2	J,A,J&O 25	532	11/27/18	EUR
Caixabank Pymes 8 Fondo de Titulizaci Pass-Thru Cif 01/19/54,	Aa1	J,A,J&O 19	1957.5	11/25/16	EUR
Pass-Thru Cif 01/19/54,	Caa1	J,A,J&O 19	292.5	11/25/16	EUR
Caixabank RMBS 1 Fondo de Titulizaci Pass-Thru Cif Cl A 03/19/63,	A1	M,J,S&D 19	14164.3	02/25/16	EUR
Pass-Thru Cif Ser B, Cl B 03/19/63,	Caa3	M,J,S&D 19			

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Canada Govt Treas BDS CAD\$ Bd 0.75 09/01/20,	Aaa	M&S 01	26000	04/08/15	CAD
CADS Bd 2 11/01/20,	Aaa	M&N 01	12000	08/08/18	CAD
CADS Bd 0.75 03/01/21,	Aaa	M&S 01	25500	10/14/15	CAD
CADS Bd 0.5 03/01/22,	Aaa	M&S 01	17000	10/05/16	CAD
CADS Bd 2.75 06/01/22,	Aaa	J&D 01	12700	07/27/11	CAD
CADS Bd 1.75 03/01/23,	Aaa	M&S 01	15000	10/04/17	USD
CADS Bd 1.5 06/01/23,	Aaa	J&D 01	14200	07/25/12	CAD
CADS Bd 2 09/01/23,	Aaa	M&S 01	12000	04/04/18	CAD
CADS Bd 2.25 03/01/24,	Aaa	M&S 01	6000	10/03/18	CAD
CADS Bd 2.25 06/01/25,	Aaa	J&D 01	13100	06/25/14	CAD
CADS Bd 1.5 06/01/26,	Aaa	J&D 01	13500	07/16/15	CAD
CADS Bd 1 06/01/27,	Aaa	J&D 01	15000	07/28/16	CAD
CADS Bd 8 06/01/27,	Aaa	J&D 01	4035.975	05/01/96	CAD
CADS Bd 2 06/01/28,	Aaa	J&D 01	13500	07/27/17	CAD
CADS Bd 2.25 06/01/29,	Aaa	J&D 01	6000	07/25/18	CAD
CADS Bd 3.5 12/01/45,	Aaa	J&D 01	16400	06/08/11	CAD
CADS Bd 2.75 12/01/48,	Aaa	J&D 01	14900	05/28/14	CAD
CADS Bd 2.75 12/01/64,	Aaa	J&D 01	4750	04/28/14	CAD
CADS Inflation Indexed Bd 2 12/01/41,	Aaa	J&D 01	6550	05/30/07	CAD
CADS Real Return Inflation Indexed Bd 4.25 12/01/21,	Aaa	J&D 01	5175	12/08/91	CAD
CADS Real Return Inflation Indexed Bd 3 12/01/36,	Aaa	J&D 01	5850	06/07/03	CAD
CADS Real Return Inflation Indexed Bd 1.5 12/01/44,	Aaa	J&D 01	7700	05/26/10	CAD
CADS Real Return Inflation Indexed Bd 1.25 12/01/47,	Aaa	J&D 01	7700	11/27/13	CAD
CADS Bd 3.5 06/01/20,	Aaa	J&D 01	13100	09/02/09	CAD
CADS Real Return Inflation Indexed Bd 4.25 12/01/26,	Aaa	J&D 01	5250	12/05/95	CAD
Canada Housing Tr No 1 Gtd Fltg Rt Global Nt Cl BRR 09/15/23,	Aaa	M,J,S&D 15	2250	05/24/18	CAD
Gtd Fltg Rt Global Nt Cl C 03/15/24,	Aaa	M,J,S&D 15	2500	11/21/18	CAD
Gtd Global Nt Cl B 2.35 06/15/23,	Aaa	J&D 15	5000	03/21/18	CAD
Gtd Global Nt 2.55 12/15/23,	Aaa	J&D 15	5500	09/21/18	CAD
Gtd Global Nt Cl A-13 2.65 03/15/28,	Aaa	M&S 15	2000	02/22/18	CAD
Gtd Global Nt Cl D 2.65 03/15/28,	Aaa	M&S 15	2250	05/16/18	CAD
Gtd Global Nt Cl A-1 2.65 12/15/28,	Aaa	J&D 15	2250	08/22/18	CAD
Canadian Imperial Bank of Commerce Contingent Cap Secs 3 10/28/24,	Baa1	A&O 28	890.908	10/21/14	CAD
Contingent Cap Secs 3.42 01/26/26,	Baa1	J,A,J&O 26	688.658	01/19/16	CAD
Contingent Cap Secs Cl A-4 12/30/99,	Baa1	---	0	03/29/18	CAD
Covered Bds Ser CBL15 01/10/22,	Aaa	J,A,J&O 10	325	01/10/17	GBP
Covered Bds Ser CBL15 01/10/22,	Aaa	J,A,J&O 10	300	01/18/18	GBP
Covered Bds Ser CBL19 0.25 01/24/23,	Aaa	Jan 24	1250	01/24/18	CHF
Covered Bds Ser CBL20 0.1 04/30/25,	Aaa	Apr 30	150	04/30/18	EUR
Covered Bds Ser CBL9 0.125 12/22/25,	Aaa	Dec 22	150	12/20/18	CHF
Covered Bds Ser CBL 0.125 12/22/25,	Aaa	Dec 22	202.398	12/22/15	CHF
Flt Rt Notes 09/19/21,	Aa2	M,J,S&D 19	175	09/19/18	EUR
Flt Rt Canadian Dep Nt 01/17/19,	Aa2	J,A,J&O 17	300	01/17/17	CAD
Flt Rt Canadian Dep Nt 03/23/21,	Aa2	M,J,S&D 23	3,029	03/23/16	CAD
Flt Rt Nt Ser 9 11/04/19,	Aa2	Monthly	25	11/02/18	GBP
Flt Rt Nt Ser 9 11/04/19,	Aa2	Monthly	250	11/02/18	GBP
Flt Rt Nt Cl A21 11/04/19,	Aa2	Monthly	250	11/02/18	GBP
Flt Rt Nt Cl D 11/09/19,	Aa2	Monthly	250	11/08/18	GBP
Flt Rt Nt Cl D R 11/09/19,	Aa2	Monthly	250	11/08/18	GBP
Flt Rt Nt Cl D R 11/09/19,	Aa2	F,M,A&N 09	210	11/09/18	GBP
Canadian Imperial Bank of Commerce Australia Branch Flt Rt Nt Ser 2018A 09/20/21,	Aa2	---	200	10/01/18	AUD
Canadian National Railway Co Sr Nt Cl A-2 01/20/49,	Aa2	---	300	10/31/18	USD
Sr Nt Ser 2018-2 12/30/99,	Aa2	---	0	07/26/18	CAD
Sr Nt Cl B-1B 12/30/99,	Aa2	---	0	07/26/18	CAD
Canadian Natl Ry Co CAD\$ Sr Nt 3.2 07/31/28,	Aa2	J&J 31	350	07/26/18	CAD
CADS Sr Nt 3.6 07/31/48,	A2	J&J 31	450	07/26/18	CAD
Canadian Natural Resources Ltd Canadian Nt 2.89 08/14/20,	Baa2	F&A 14	484.285	05/23/13	CAD
Canadian Pacific Railway Co Perp Deb 4 12/30/99,	Aa2	---	65	12/31/20	USD
Canary Wharf Fin Plc Pass-Thru Cif 6.8 10/31/33,	Aa3	M,J,S&D 30	133.522	06/06/00	GBP
Pass-Thru Cif Cl A1 6.455 10/31/33,	Aaa	J,A,J&O 31	377.004	05/31/00	GBP
Pass-Thru Cif Cl A1 6.455 10/31/33,	Aaa	J,A,J&O 31	377.004	05/31/00	GBP
Pass-Thru Cif Cl A1 6.455 10/31/33,	Aaa	J,A,J&O 31	869.613	05/25/05	GBP
Pass-Thru Cif 10/31/37,	A3	J,A,J&O 31	545.3	04/23/07	GBP
Pass-Thru Cif 10/31/37,	Aaa	J,A,J&O 31	440.205	04/23/07	GBP
Pass-Thru Cif 10/31/37,	Aa3	J,A,J&O 31	206.222	04/23/07	GBP
Pass-Thru Cif 5.952 10/31/37,	Aaa	M,J,S&D 30	314.17	06/01/01	GBP
Pass-Thru Cif 5.952 10/31/37,	Aaa	J,A,J&O 31	314.17	06/01/01	GBP
Pass-Thru Cif 10/31/37,	Baa3	J,A,J&O 31	247.863	04/23/07	GBP
Capital Hospitals (Issener) Plc Gtd Eurobonds 1.703 09/30/46,	A3	Sep 30	906.603	04/20/04	GBP
Capital Mgtc SRL Coll Nt Ser B 01/30/47,	Aa3	J,A,J&O 31	89.211	12/19/07	EUR
Coll Nt Ser A2 01/30/47,	Aa3	J,A,J&O 31	267.777	12/19/07	EUR
Coll Nt Ser C 01/30/47,	A1	J,A,J&O 31	20.643	12/19/07	EUR
Coll Nt Cl D 01/30/47,	Baa1	J,A,J&O 31	25.984	12/19/07	EUR
Coll Nt Cl E 01/30/47,	Baa3	J,A,J&O 31	7.939	12/19/07	EUR
Coll Nt Ser A1 01/30/47,	Aa3	J,A,J&O 31	961.833	12/19/07	EUR
Capital Source 15 LLC Bds Ser 2018 06/01/38,	A1	Monthly	25	06/29/18	USD
Cards II Tr Coll Nt Cl B 4.2969 04/17/23,	Baa1	Monthly	42.673	05/11/18	CAD
Pass-Thru Cif B 04/17/23,	Baa1	Monthly	57.734	05/11/18	CAD
Cargill Inc Global Nt Cl A-2A 12/30/99,	A2	---	500	04/17/18	USD
Sr Nt Ser 35 12/30/99,	A2	---	500	02/28/18	USD
Carlyle Euro CLO 2018-1 Dac Coll Nt Cl B 04/15/31,	A2	J,A,J&O 15	28.5	04/27/18	EUR
Coll Nt Cl D 04/15/31,	Ba2	J,A,J&O 15	22.1	04/27/18	EUR
Coll Nt Cl C 04/15/31,	Baa2	J,A,J&O 15	22.5	04/27/18	EUR
Coll Nt Cl A-2-B 2 04/15/31,	Aa2	J,A,J&O 15	30	04/27/18	EUR
Coll Nt Cl A-2-A 04/15/31,	Aa2	J,A,J&O 15	36.75	04/27/18	EUR
Coll Nt Cl A-1 04/15/31,	Aaa	J,A,J&O 15	240.95	04/27/18	EUR
Carlyle Euro CLO 2018-2 Designated Activity Co Coll Nt Cl A-2-C 08/28/31,	Aa2	F,M,A&N 30	12.632	08/30/18	EUR
Coll Nt Cl B-2 08/28/31,	A2	F,M,A&N 30	18.948	08/30/18	EUR
Coll Nt Cl E 08/28/31,	B2	F,M,A&N 30	12	08/30/18	EUR
Coll Nt Cl D 08/28/31,	Ba2	F,M,A&N 30	25.75	08/30/18	EUR
Coll Nt Cl C 08/28/31,	Baa2	F,M,A&N 30	20	08/30/18	EUR
Coll Nt Cl B-1 08/28/31,	Aa2	F,M,A&N 30	7.802	08/30/18	EUR
Coll Nt Cl A-2-B 2.0499 08/28/31,	Aa2	---	20	08/30/18	EUR
Coll Nt Cl A-2-A 08/28/31,	Aa2	F,M,A&N 30	7.868	08/30/18	EUR
Coll Nt Cl A-1-B 08/28/31,	Aaa	F,M,A&N 30	16	08/30/18	EUR
Coll Nt Cl A-1-A 08/28/31,	Aaa	F,M,A&N 30	232	08/30/18	EUR
Coll Nt Cl X 08/28/31,	Aaa	F,M,A&N 30	2	08/30/18	EUR
Carlyle Global Market Strategies CLO 2015-2 Ltd Coll Nt Cl D-R 04/27/27,	Ba3	J,A,J&O 27	36	05/31/18	USD
Coll Nt Cl A-1R 04/27/27,	Aaa	J,A,J&O 27	384	05/31/18	USD
Coll Nt Cl C-R 04/27/27,	Baa3	J,A,J&O 27	34.1	05/31/18	USD

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Coll Nt Cl E-R 04/27/27,	B1	J,A,J&O 27	3.7	05/31/18	USD
Carlyle Global Market Strategies Euro CLO 2014-1 Designated Coll Nt Cl C-2-R 07/15/31,	A2	J,A,J&O 15	15.8	07/05/18	EUR
Coll Nt Cl B-1-R 07/15/31,	Aa2	J,A,J&O 15	16	07/05/18	EUR
Coll Nt Cl A-R 07/15/31,	Aaa	J,A,J&O 15	300	07/05/18	EUR
Coll Nt Cl B-3-R 07/15/31,	Aa2	J,A,J&O 15	6	07/05/18	EUR
Coll Nt Cl C-1-R 07/15/31,	A2	J,A,J&O 15	17.2	07/05/18	EUR
Coll Nt Cl F-R 07/15/31,	B2	J,A,J&O 15	14.5	07/05/18	EUR
Coll Nt Cl E-R 07/15/31,	Ba2	J,A,J&O 15	33.5	07/05/18	EUR
Coll Nt Cl D-R 07/15/31,	Baa2	J,A,J&O 15	24.5	07/05/18	EUR
Coll Nt Cl B-2-R 2.0499 07/15/31,	Aa2	---	23	07/05/18	EUR
Carlyle Global Market Strategies Euro CLO 2014-2 Designated Coll Nt Cl E-R 11/17/31,	B2	F,M,A&N 17	11.7	11/16/18	EUR
Coll Nt Cl C-R 11/17/31,	Baa2	F,M,A&N 17	19.5	11/16/18	EUR
Coll Nt Cl D-R 11/17/31,	Ba2	F,M,A&N 17	29	11/16/18	EUR
Coll Nt Cl X 11/17/31,	Aaa	F,M,A&N 17	4	11/16/18	EUR
Coll Nt Cl A-1-R 11/17/31,	Aaa	F,M,A&N 17	239.4	11/16/18	EUR
Coll Nt Cl A-2-R 11/17/31,	Aa2	F,M,A&N 17	10.4	11/16/18	EUR
Coll Nt Cl A-2-B-R 2.35 11/17/31,	Aa2	---	26.4	11/16/18	EUR
Coll Nt Cl B-1-R 11/17/31,	A2	F,M,A&N 17	13.8	11/16/18	EUR
Coll Nt Cl B-2-R 11/17/31,	A2	F,M,A&N 17	10	11/16/18	EUR
Carlyle Global Market Strategies Euro CLO 2015-3 DAC Coll Nt Cl X 07/15/30,	Aaa	J,A,J&O 15	6	01/16/18	EUR
Coll Nt Cl A-2-B 1.8999 07/15/30,	Aa2	---	15	01/16/18	EUR
Coll Nt Cl B 07/15/30,	A2	J,A,J&O 15	57.6	01/16/18	EUR
Coll Nt Cl D 07/15/30,	Ba2	J,A,J&O 15	33.6	01/16/18	EUR
Coll Nt Cl A-1-A 07/15/30,	Aaa	J,A,J&O 15	344	01/16/18	EUR
Coll Nt Cl A-2-A 07/15/30,	Aa2	J,A,J&O 15	52.2	01/16/18	EUR
Coll Nt Cl C-2 07/15/30,	Baa2	J,A,J&O 15	10	01/16/18	EUR
Coll Nt Cl A-1-B 1.1499 07/15/30,	Aaa	---	10	01/16/18	EUR
Coll Nt Cl C-1 07/15/30,	Baa2	J,A,J&O 15	16.4	01/16/18	EUR
Carlyle Global Market Strategies Euro CLO 2016-1 Designated Coll Nt Cl D-R 05/19/31,	Ba2	F,M,A&N 19	30	05/17/18	EUR
Coll Nt Cl A-2-A-R 05/19/31,	Aa2	F,M,A&N 19	11.2	05/17/18	EUR
Coll Nt Cl C-R 05/19/31,	Baa2	F,M,A&N 19	21.9	05/17/18	EUR
Coll Nt Cl X 05/19/31,	Aaa	F,M,A&N 19	3	05/17/18	EUR
Coll Nt Cl A-2-C-R 05/19/31,	Aa2	F,M,A&N 19	9.3	05/17/18	EUR
Coll Nt Cl E-R 05/19/31,	B2	F,M,A&N 19	13	05/17/18	EUR
Coll Nt Cl B-2-R 05/19/31,	A2	F,M,A&N 19	17	05/17/18	EUR
Coll Nt Cl A-1-R 05/19/31,	Aaa	F,M,A&N 19	269.7	05/17/18	EUR
Coll Nt Cl A-2-B-R 2.0499 05/19/31,	Aa2	---	20	05/17/18	EUR
Coll Nt Cl B-1-R 05/19/31,	A2	F,M,A&N 19	12.5	05/17/18	EUR
Carlyle Global Mkt Strategies Euro CLO 2014-3 Coll Nt Cl A-2-A-R 01/26/32,	Aa2	J,A,J&O 26	22	01/31/18	EUR
Coll Nt Cl E-R 01/26/32,	B2	J,A,J&O 26	13	01/31/18	EUR
Coll Nt Cl A-1-B-R 1.1 01/26/32,	Aaa	---	5.25	01/31/18	EUR
Coll Nt Cl A-2-B-R 1.85 01/26/32,	Aa2	---	20	01/31/18	EUR
Coll Nt Cl X 01/26/32,	Aaa	J,A,J&O 26	3	01/31/18	EUR
Coll Nt Cl C-R 01/26/32,</					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Castilla y Leon, Junta de Spanish Bonds 4.65 11/08/22,	Baa1	Monthly	158.659	10/30/07	USD
Castilla-La Mancha Junta de Comunidades de Bds 7.705 02/15/33,	Ba1	Feb 15	25.596	04/14/11	EUR
Eurobonds 4.875 03/18/20,	Ba1	Mar 18	546.964	03/11/10	EUR
Eurobonds 5.8 01/30/21,	Ba1	Monthly	20.081	11/29/10	EUR
Fixed Rt Nt 2.81 10/14/22,	Ba1	A&O 14	122.88	10/14/10	JPY
Spanish Bds 6 01/15/21,	Ba1	Jan 15	80.358	11/25/10	EUR
Castilla-La Mancha, Junta de Comunidades de Spanish Bd 4.625 11/30/22,	Ba1	Monthly	222.008	11/23/07	EUR
Catalunya Banc SA Covered Bds 5.15 07/31/20,	Aa1	Jul 31	67.085	05/11/10	EUR
Catalunya Generalitat de Fitg Rt Spanish Bds 02/17/26,	Ba3	Feb 17	26.448	01/28/09	EUR
Fitg Rt Spanish Bds 02/17/27,	Ba3	Feb 17	26.448	01/28/09	EUR
Fitg Rt Spanish Bds 02/17/28,	Ba3	Feb 17	26.343	01/27/09	EUR
Spanish Bds 4.95 02/11/20,	Ba3	Feb 11	1116.118	02/02/10	EUR
Catalyst Healthcare (Manchester) Financing PLC Gtd Indx Linked Eurobonds 09/30/40,	Baa3	M&S 31	338.765	12/08/04	GBP
CB 1st RMBS Pass-Thru Cif 04/30/55,	Aa2	Monthly	186800	07/21/15	USD
Cdbl (Cayman) Corp Ltd Gtd Eurobonds 3.25 07/28/20,	Aa2	J&J 28	500	07/21/15	USD
CCF Hldgs LLC Sr Pay-In-Kind Global Nt 10.75 12/30/99,	Caa2	---	277	12/14/18	USD
CDL Industries Inc Global Nt Cl D.R. 12/30/99,	Baa2	---	300	04/11/18	CAD
CD 2017 CD5 Mgt Tr Pass-Thru Cif Cl A 1.06 08/17/50,	Aa1	Monthly	0.001	08/15/17	USD
Cea I - Centrais Elctricas Assurua I Spe S/A Brazilian De- bentures 12/30/99,	Ba2	---	35	10/03/16	BRL
Cea II - Centrais Elctricas Assurua II Spe S/A Brazilian De- bentures Ser 219 12/30/99,	Ba2	---	158	03/06/18	BRL
Celanece Hldgs LLC EURs Global Gtd Sr Nt 1.25 02/11/25,	Baa3	Feb 11	700	12/04/17	EUR
EURs Gtd Sr Nt 1.125 09/26/23,	Baa3	M&S 26	350	09/19/16	EUR
Celanece US Hldgs LLC Gtd Eurobonds 3.25 10/15/19,	Baa3	A&O 15	388.455	10/09/14	EUR
Sr Nt Cl A1A 12/30/99,	Baa3	---	500	09/29/18	EUR
Cemig Distribuicao SA Gtd Brazilian Debentures 06/03/20,	B1	---	550	12/11/18	BRL
Gtd Brazilian Debentures 02/15/21,	B1	---	0.001	01/22/13	BRL
Gtd Brazilian Debentures 02/15/25,	B1	---	0.001	01/22/13	BRL
Gtd Brazilian Debentures Cl B 12/30/99,	B1	---	1575	12/22/17	BRL
Cemig Geracao e Transmissao SA Gtd Brazilian De- bentures 02/15/19,	B1	Feb 15	0.001	01/25/12	BRL
Gtd Brazilian Debentures 02/15/22,	B1	Feb 15	0.001	01/25/12	BRL
Gtd Brazilian Debentures 12/30/99,	B1	---	0.001	06/17/15	BRL
Gtd Brazilian Debentures 12/30/99,	B1	---	2240	12/28/16	BRL
Central American Bank For Economic Integration Bds 02/03/20,	A1	---	2000	07/21/16	MXN
Fixed Rt Nt Cl C 0.314 09/05/24,	A1	M&S 05	200	01/29/18	CHF
Fltg Rt Bds 07/19/19,	A1	---	198.782	07/24/15	MXN
Fltg Rt Nt 01/15/20,	A1	---	96.564	09/17/15	MXN
Fltg Rt Nt 04/17/22,	A1	J,A,J&O 17	167	03/27/17	USD
Global Bds 4.2 09/21/21,	A1	M&S 21	1000	09/02/14	CNY
Global Nt 3.95 09/21/19,	A1	M&S 21	700	09/21/14	CNY
Japan Bds 0.66 12/04/20,	A1	J&D 04	44.801	11/27/15	JPY
Japan Bds 0.96 12/04/25,	A1	J&D 04	36.655	11/27/15	JPY
Sr Nt 8.4 08/13/20,	A1	F&A 13	1032	07/29/16	ZAR
Sr Nt 10/20/20,	A1	---	2000	08/07/17	MXN
Sr Nt 06/01/21,	A1	Jun 01	2000	05/04/18	MXN
Sr Nt 7.05 08/26/21,	A1	F&A 26	328.7	08/08/17	ZAR
Sr Nt 2.2 08/26/21,	A1	F&A 26	36.7	08/08/17	ZAR
Sr Nt Cl A2A 06/02/28,	A1	---	2000	05/04/18	MXN
Swiss Bds 1.5 12/16/19,	A1	Dec 16	157.712	11/11/13	CHF
Swiss Bds 1.5 02/04/20,	A1	Feb 04	164.429	01/11/13	CHF
Central Bank of Tunisia Euro Sr Nt 5.625 02/17/24,	B2	Feb 17	850	02/17/17	EUR
Global BD 4.2 03/17/31,	B2	---	20000	03/09/01	JPY
Global Bds Cl D.R 6.75 12/30/99,	B2	---	500	10/18/18	EUR
Japanese Yen Spec BD 4.3 08/02/30,	B2	Aug 02	15000	12/30/99	USD
Central China Real Estate Ltd Eurobonds 8.75 01/23/21,	B1	J&J 23	300	04/14/15	JPY
Gtd Eurobonds 8 01/28/20,	B1	J&J 28	200	01/21/13	USD
Gtd Eurobonds Cl B4 6.875 10/23/20,	B1	A&O 23	300	04/23/18	USD
Gtd Eurobonds Ser A/Ci Cl D 6.5 03/05/21,	B1	M&S 05	300	03/05/18	USD
Gtd Eurobonds 12/30/99,	B1	---	0	10/31/13	USD
Central Japan Railway Co Eurobonds Ser 1808 3.4 09/06/23,	Aa3	M&S 06	350	08/30/18	USD
Central Nippon Expressway Co Ltd Sr Sec Japan Bds Cl F 0.001 11/30/20,	A1	M&N 31	40000	11/22/18	JPY
Sr Sec Japan Bds Ser 2018ZMO 0.05 05/30/22,	A1	M&N 30	50000	05/23/18	JPY
Sr Sec Japan Bds 0.04 07/29/22,	A1	J&J 29	30000	07/24/18	JPY
Sr Sec Japan Bds Cl A 0.05 09/20/22,	A1	M&S 20	70000	09/19/18	JPY
Sr Sec Japan Bds Ser 201 0.09 12/20/22,	A1	J&D 20	15000	02/16/18	JPY
Central Nottinghamshire Hospitals Plc Sr Sec Nt 1.877 09/30/42,	A3	Sep 30	625.289	10/28/05	GBP
Central Plains Energy Project Bds Ser 2018C 11/01/49,	A3	Monthly	25	11/09/18	USD
Bds Ser 2018A 3 11/01/49,	A3	M&N 01	500	11/09/18	USD
Bds Ser 2018B 11/01/49,	A3	Monthly	25	11/09/18	USD
Central Storage Safety Project Tr Sr Sec Nt Ser 60 12/30/99,	Aa2	Monthly	250	01/18/18	USD
Centres Hospitaliers Regionaux Universitaires Coll Nt 4.38 05/20/19,	Baa2	---	378.119	04/30/09	EUR
Centrovias Sistemas Rodoviaros SA Brazilian De- bentures 12/30/99,	Ba2	---	100	02/24/17	BRL
Cequel Communications Hldgs I LLC Sr Global Nt Cl A-1 12/30/99,	Caa1	---	1050	03/26/18	USD
Cerberus Aus Levered II LP Coll Nt 07/17/28,	Aaa	J,A,J&O 17	30.7	07/26/18	USD
Cerberus Loan Funding XXII LP Coll Nt Cl A 04/15/30,	Aaa	J,A,J&O 15	22	03/06/18	USD
Ceva Logistics Fin BV Gtd Sr Sec Global Nt Cl A 08/01/25,	B1	F&A 01	300	07/24/18	EUR
CFCRE Commercial Mgt Tr 2011-C1 Pass-Thru Cif Cl D 5.553 04/15/44,	Ba1	Monthly	14.276	04/28/11	USD
Pass-Thru Cif Cl C 5.553 04/15/44,	Aa2	Monthly	19.036	04/28/11	USD
Pass-Thru Cif Cl B 5.233 04/15/44,	Aa2	Monthly	16.656	04/28/11	USD
Pass-Thru Cif Cl E 5.553 04/15/44,	Ca	Monthly	26.967	04/28/11	USD
Pass-Thru Cif Cl A4 4.961 04/15/44,	Aaa	Monthly	153.586	04/28/11	USD
CFCRE Commercial Mgt Tr 2011-C1 Pass-Thru Cif Cl X-B 04/15/44,	Ca	Monthly	0.001	04/28/11	USD
Pass-Thru Cif Cl A 04/15/44,	Aaa	Monthly	0.001	04/28/11	USD
CFE Fideicomiso No F/411 (BOFA) Certificados Bursatiles 12/30/99,	Baa1	---	0.001	07/09/10	MXN
Certificados Bursatiles 8.85 12/30/99,	Baa1	---	303.809	07/24/09	MXN
Certificados Bursatiles 12/30/99,	Baa1	---	208.176	09/18/09	MXN
Certificados Bursatiles 12/30/99,	Baa1	---	303.809	07/24/09	MXN
CFHL-2 2015 Pass-Thru Cif Ser A2A 06/28/55,	Aaa	M,J,S&D 28	450.96	08/05/15	EUR
Pass-Thru Cif Ser C 06/28/55,	Aa1	M,J,S&D 28	35.316	08/05/15	EUR
Pass-Thru Cif Ser D 06/28/55,	Aa1	M,J,S&D 28	29.34	08/05/15	EUR
Pass-Thru Cif Ser E 06/28/55,	Ba3	M,J,S&D 28	29.883	08/05/15	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
CGG Hldg (US) Inc Gtd Sr Sec 1st Lien Nt Cl A-2 9 05/01/23,	B2	M&N 01	300	04/24/18	USD
Gtd Sr Sec 1st Lien Nt Cl D 7.875 05/01/23,	B2	M&N 01	280	03/24/18	EUR
CGG SA Sr Sec 2nd Lien Nt Cl E-R 02/21/24,	Caa1	F,M,A&N 21	451.58	02/21/18	USD
Copco Intl Ltd Gtd Eurobonds 4 05/19/25,	A3	M&N 19	600	05/12/15	USD
Gtd Eurobonds Cl D 3.75 12/11/27,	A3	J&D 11	550	12/08/17	USD
Gtd Eurobonds Ser 8 4.8 09/11/48,	A3	M&S 11	100	08/22/18	USD
Gtd Eurobonds Ser 20 12/30/99,	A3	---	0	08/22/18	EUR
Gtd Eurobonds Cl A4 12/30/99,	A3	---	0	11/22/17	EUR
Gtd Eurobonds Cl C 12/30/99,	A3	---	0	11/22/17	USD
Gtd Eurobonds Ser 20 12/30/99,	A3	---	0	08/22/18	USD
Chang Dev Intl Ltd Gtd Eurobonds 3.625 01/20/20,	Baa1	J&J 20	300	01/20/17	USD
Gtd Eurobonds Cl A-2 12/30/99,	Baa1	---	0	10/28/18	USD
Gtd Fltg Rt Eurobond 4 03/22/21,	Baa1	M&S 22	400	03/08/16	USD
Charles River Laboratories Intl Inc Gtd Sr Global Nt Cl C 12/30/99,	B1	---	500	03/26/18	USD
Charles Street Conduit ABS 1 Ltd Pass-Thru Cif 12/12/50,	Aa2	Monthly	702.849	11/12/07	GBP
Pass-Thru Cif 12/14/65,	Aa2	Monthly	446.085	09/13/18	GBP
Pass-Thru Cif 12/14/65,	Ba1	Monthly	34.849	09/13/18	GBP
Pass-Thru Cif 12/14/65,	Baa1	Monthly	69.697	09/13/18	GBP
Charter Communications Operating LLC Gtd Sr Sec Global Nt Cl X2-A 12/30/99,	Ba1	---	0	06/28/18	USD
Sr Sec Fltg Rt Global Nt Cl B 12/30/99,	Ba1	---	0	06/28/18	USD
Charter Hall Funds Mgmt Ltd Gtd Bds Ser 2018-2 4.61 08/24/28,	Baa1	F&A 24	175	06/21/18	USD
Charter Hall Retail Refl Gtd Bds 3.76 05/12/26,	Baa1	M&N 12	125	05/12/16	USD
Gtd Bds 3.55 07/22/27,	Baa1	J&J 22	200	07/22/15	USD
Charter Mgt Funding 2018-1 PLC Pass-Thru Cif Cl E 06/14/55,	Ba1	M,J,S&D 14	2.86	06/08/18	GBP
Pass-Thru Cif Cl D 06/14/55,	Baa1	M,J,S&D 14	7.15	06/08/18	GBP
Pass-Thru Cif Cl X 06/14/55,	B1	M,J,S&D 14	12.87	06/08/18	GBP
Pass-Thru Cif Cl A 06/14/55,	Aaa	M,J,S&D 14	261.69	06/08/18	GBP
Pass-Thru Cif Cl C 06/14/55,	A1	M,J,S&D 14	7.15	06/08/18	GBP
Charter Style Intl Ltd Gtd Eurobonds 5.8 09/15/24,	Baa1	M&S 15	328.49	08/03/14	CNY
Chemical X - FIDC Industria Petroquimica Pass- Thru Cif 06/30/23,	B2	Jun 30	50.4	06/18/18	BRL
Pass-Thru Cif 06/30/23,	Baa3	Jun 30	635.6	06/18/18	BRL
Chemours Co (The) Gtd Nt Cl A-1 4 05/15/26,	Ba3	M&N 15	450	06/06/18	EUR
Chengdu Economic Technological Dev Zone State Owned Eurobonds Cl A-1 12/30/99,	Ba2	---	0	11/19/18	USD
Chengdu High-Tech Investment Group Co Ltd Eurobonds Cl F 6.28 11/14/21,	Baa3	M&N 14	300	11/14/18	USD
Chevron Phillips Chemical Co LLC Sr Nt Cl B4 12/30/99,	A2	---	0	02/27/18	USD
Sr Nt 12/30/99,	A2	---	0	02/27/18	USD
Chevy Chase Funding Tr 2005-2 Pass-Thru Cif 05/25/36,	C	Monthly	0.001	06/16/05	USD
Chevy Chase Funding Tr 2004-B Pass-Thru Cif Cl D 10/25/35,	B2	Monthly	0.001	12/22/04	USD
Chevy Chase Funding Tr 2007-1 Pass-Thru Cif Cl MIO 02/25/48,	C	Monthly	0.001	03/15/07	USD
Chicago Parking Meters LLC Sr Sec Global Nt 4.52 07/15/24,	Baa3	Jul 15	200	07/16/14	USD
Chile (Republic of) Govt BD 5 09/01/22,	A1	Sep 01	0.01	09/01/02	CLP
Chile Govt of Chilean Bds 1.5 03/01/21,	A1	M&S 01	0.041	03/01/15	CLP
Dual Curr Global Bds 3 01/01/24,	A1	J&J 01	0.005	05/13/14	CLP
Dual Curr Global Bds 6 01/01/34,	A1	J&J 01	36.42	05/13/14	CLP
Dual Curr Global Bds 3 01/01/44,	A1	J&J 01	0.002	05/13/14	CLP
Eurobonds 1.75 01/20/26,	A1	Jan 20	1299.123	01/12/16	EUR
Government Bds 3.8 12/04/19,	A1	J&D 04	116.735	12/03/14	EUR
Government Bds 4.5 03/01/21,	A1	M&S 01	700000	03/01/16	CLP
Government Bds 1.5 03/01/21,	A1	M&S 01	37.5	05/11/16	CLP
Government Bds 3 01/01/24,	A1	J&D 01	0.037	05/13/14	CLP
Government Bds 4.4 12/04/24,	A1	J&D 04	122.836	12/03/14	CLP
Government Bds 3 01/01/34,	A1	J&J 01	0.028	05/13/14	CLP
Government Bds 3 05/23/34,	A1	M&N 23	0.009	05/22/14	CLP
Government Bds 6 05/23/34,</					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
China Overseas Fin (Cayman) VII Ltd Gtd Eurobonds Cl B 4.25 04/26/23, Gtd Eurobonds 4.75 04/26/28	Baa1	A&O 26	750	04/26/18	USD
China Overseas Grand Oceans Fin IV (Cayman) Ltd Gtd Eurobonds Cl M-1 4.875 06/01/21, China See Property Hldgs Ltd Gtd Eurobonds 7.45 04/17/21, China Southern Power Grid Int'l Fin (BVI 2018) C Gtd Eurobonds 3.875 09/18/23	Baa2	J&D 01	600	06/01/18	USD
Gtd Eurobonds 4.25 09/18/28	A1	M&S 18	400	09/18/18	USD
China State Construction Fin (Cayman) I Ltd Perp Gtd Bds Ser 2029 12/30/99	Baa2	---	500	12/03/18	USD
China State Construction Fin (Cayman) II Ltd Gtd Eurobonds Ser 556 3.875 11/29/27, Gtd Eurobonds Cl D 12/30/99	Baa2	M&N 29	250	11/29/17	USD
Chobani LLC Gtd Sr Nt 12/30/99	Caa2	---	530	03/27/17	USD
Chong Hing Bank Ltd Sub Euronotes 11/03/20	Baa3	M&N 03	000	10/25/10	USD
Chongqing Grain Group Co Ltd Coll Nt 4.02 07/14/19, Chorus Ltd Gtd New Zealand Bds Ser 10 4.35 12/06/28, Chouzhou Int'l Investment Ltd Gtd Eurobonds Cl A18 12/30/99, Gtd Eurobonds Cl A5B 12/30/99	Baa2	M&N 03	1000	07/14/16	USD
CHS/Community Health Systems Inc Jr Nt Cl A-2A 9.875 06/30/23	Baa3	J&D 31	1.77	06/20/18	USD
Sr Sec 1st Lien Nt Ser 20187 8.625 12/30/99	B3	---	1.033	06/27/18	USD
Chu 2015 Coll Nt 12/29/25	A3	---	109.175	12/15/19	EUR
Chu Joint Issuance Coll Nt Cl A 3.63 04/29/20	Baa1	---	224.964	04/09/10	EUR
Chu Eurobonds Cl A5B 12/30/99	A3	Mar 15	900	03/01/18	EUR
EURS Gtd Sr Nt 2.5 03/15/38	A3	Mar 15	900	03/01/18	EUR
Chubu Electric Power Co Inc Sr Sec Japan Bds Cl B4B 11/24/23, Sr Sec Japan Bds Cl F 11/24/28	A3	M&N 24	10000	11/22/18	JPY
Chugoku Electric Power Co Inc Eurobonds 2.701 03/16/20, Japan Bds 1.665 04/25/19	A3	M&S 16	500	03/08/17	USD
Japan Bds 1.099 08/25/20, Sr Sec Japan Bds 1.405 12/25/19, Sr Sec Japan Bds 1.39 05/25/20	A3	F&A 25	231.736	08/04/10	JPY
Chugoku Electric Power Co Inc (The) (Japan) BD Ser 319 2.44 05/14/19	A3	J&D 25	222.346	12/04/09	JPY
BD Ser 330 2.1 03/25/21	A3	M&N 25	217.391	05/14/10	JPY
BD Ser 322 11/22/29	A3	M&N 14	40000	05/07/99	JPY
CIA de Gas de Sao Paulo - Comgas Brazilian Debentures 12/30/99	A3	---	15000	02/22/01	JPY
Brazilian Debentures 12/30/99	Ba1	---	202	03/05/13	BRL
Cibanco SA Instit de Banca Multi Fiduc Coll Nt 5.5 03/01/39, CIF EuroMTGage Covered Bds Ser 74 4.1829 06/27/20	Ba1	---	131.917	11/10/15	BRL
CIF EuroMTGage Covered Bds Ser 74 4.1829 06/27/20	Aa2	Monthly	166.46	02/24/09	MXN
CIF EuroMTGage Covered Bds Ser 74 4.1829 06/27/20	Aa2	Jun 27	20	04/27/12	EUR
CIF Hldgs (Group) Co Ltd Gtd Eurobonds Cl X 6.875 04/23/21, Gtd Eurobonds Ser 15276 5.5 01/23/23	B1	A&O 23	500	04/24/18	USD
Compress NV Global Nt Ser 2018B 12/30/99	B1	J&J 23	300	01/23/18	USD
CIF Group Inc Sr Nt 12/30/99	Ba1	---	400	05/29/18	USD
Citic Group Corp Japan Bds 0.48 10/25/19	A3	---	0.001	05/21/10	USD
Japan Bds 0.67 10/27/21, Japan Bds 0.85 10/27/23, Japan Bds 1.05 10/27/26	A3	A&O 25	28200	10/20/16	JPY
Citigroup Commercial Mtge Tr 2017-C4 Pass-Thru Cif Cl A-S 3.7639 10/14/50	Aa3	A&O 27	46800	10/20/16	JPY
Citigroup Commercial Mtge Tr 2017-P8 Pass-Thru Cif Cl Y3AC 09/16/50	Baa1	A&O 27	20000	10/20/16	JPY
Citizen Irish Auto Receivables Tr 2017 DAC Pass-Thru Cif 06/17/24	A2	Monthly	0.001	09/29/17	USD
Pass-Thru Cif 06/17/24	Aa1	Monthly	2.4	06/22/17	EUR
Pass-Thru Cif 06/17/24	Aaa	Monthly	8.7	06/22/17	EUR
Citizen Irish Auto Receivables Tr 2018 DAC Pass-Thru Cif 12/15/27	Aa3	Monthly	9.63	12/10/18	EUR
Pass-Thru Cif 12/15/27	Aaa	Monthly	114.57	12/10/18	EUR
Pass-Thru Cif 12/15/27	A2	Monthly	3.66	12/10/18	EUR
Pass-Thru Cif 12/15/27	Baa2	Monthly	4.05	12/10/18	EUR
Citycon EY Eurobonds 3.75 06/24/20, Citycon Treas BV Gtd Sr Global Nt 2.375 09/16/22, Gtd Sr Global Nt 2.5 10/01/24	Baa2	Jun 24	218.674	06/20/13	EUR
Gtd Sr Global Nt 12/30/99	Baa2	Sep 16	337.754	08/28/15	EUR
Ciudad de Mexico Certificados Bursatiles 12/30/99	A3	Oct 01	448.804	09/22/14	EUR
Certificados Bursatiles Cl B4 12/30/99	A3	---	1000	08/30/16	MXN
Civitas Spv SRL Pass-Thru Cif Ser 2012-A 10/25/60, CJSic Mtge Agent Pbd 2 Pass-Thru Cif Ser A 8.9 10/01/46	Aa3	---	1500	11/01/16	MXN
CJSC Mtge Agent Akbars Pass-Thru Cif 3 05/10/47	Baa2	J,A,J&O 25	405.579	03/14/12	RUB
Pass-Thru Cif 9 05/10/47	Baa2	J,A,J&O 01	72.513	02/18/14	RUB
CJSC Mortgage Agent Vozrozhdenie 3 Pass-Thru Cif 9 10/26/46, CJSC Mtge Agent Mtsb Pass-Thru Cif Ser A 9.3 11/26/41, CJSC Mtge Agent of Ahml 2010-1 Pass-Thru Cif Ser A2 6.5 11/20/42	Baa2	Monthly	14.082	12/19/14	RUB
Pass-Thru Cif 9 05/10/47	Baa2	Monthly	28.164	12/19/14	RUB
CJSC Mortgage Agent Vozrozhdenie 3 Pass-Thru Cif 9 10/26/46	Baa2	Monthly	84.504	03/26/14	RUB
CJSC Mtge Agent Mtsb Pass-Thru Cif Ser A 9.3 11/26/41	Baa2	F,M,A&N 26	95.53	06/25/14	RUB
CJSC Mtge Agent of Ahml 2010-1 Pass-Thru Cif Ser A2 6.5 11/20/42	Baa2	F,M,A&N 20	200.25	07/16/10	RUB
CJSC Mtge Agent of Ahml 2011-2 Pass-Thru Cif Cl A2 6 09/15/43, Cjsc Mtge Agent of Ahml 2012-1 Pass-Thru Cif Ser A2 5.5 01/22/44	Baa2	M,J,S&D 15	246.228	09/12/11	RUB
CJSC Mtge Agent of Ahml 2013-1 Pass-Thru Cif Ser A2 3 09/09/45, CJSC Mtge Agent of Ahml 2014-1 Pass-Thru Cif Ser A3 3 06/11/46, Cjsc Mtge Agent of Ahml 2014-2 Pass-Thru Cif 6 06/13/47	Baa2	J,A,J&O 22	186.022	07/27/12	RUB
Pass-Thru Cif 10 05/06/13/47	Baa3	M,J,S&D 09	150.362	09/09/13	RUB
CJSC Mtge Agent Petrocommerce-1 Pass-Thru Cif 8.75 12/10/46	Baa2	M,J,S&D 11	181.273	06/02/14	RUB
CK Hutchison Europe Fin (18) Ltd Gtd Eurobonds Cl C-2 1.25 04/13/25, CK Hutchison Europe Fin (18) Ltd Gtd Eurobonds 2 04/13/30, Clariant AG Swiss Bds 3.25 04/24/19	Ba1	M,J,S&D 13	102.183	02/17/15	RUB
Swiss Bds 3.5 09/26/22, Swiss Bds 2.125 10/17/24	Ba1	Apr 13	750	04/13/18	EUR
Clarif Finance 2005 SRL Coll Nt 12/31/37, Clarif Finance Srl Coll Nts Ser 2005, Cl A 12/31/37, Clarif RMB5 2011 SRL Pass-Thru Cif Ser A3 11/28/60	Aa3	Oct 17	168.111	09/25/14	CHF
Clarif Finance 2005 SRL Coll Nt 12/31/37	Aa3	Dec 31	28.814	06/30/05	EUR
Clarif RMB5 2011 SRL Pass-Thru Cif Ser A3 11/28/60	Aa3	Monthly	535.956	06/30/05	EUR
Clarif RMB5 2011 SRL Pass-Thru Cif Ser A3 11/28/60	Aa3	F,M,A&N 31	820.587	03/16/11	EUR
Closed Joint Stock Co Mtge Agent Itb 2014 Pass-Thru Cif 9 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Clover 2016 LLC Coll Nt Ser ONE, Cl B 04/30/19, Coll Nt Ser ONE, Cl A 04/30/19, Coll Nt Ser ONE, Cl C 04/30/19	Aaa	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.381	08/27/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Oct 17	168.111	09/25/14	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Dec 31	28.814	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Monthly	535.956	06/30/05	EUR
Pass-Thru Cif 3 03/04/47	Baa2	F,M,A&N 31	820.587	03/16/11	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	750	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 13	500	04/13/18	EUR
Pass-Thru Cif 3 03/04/47	Baa2	Apr 24	313.29	03/13/12	CHF
Pass-Thru Cif 3 03/04/47	Baa2	Sep 26	185.3		

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Commerzbank AG (Germany Fed Rep) Flt Rt EuroNT Ser 137 0 08/30/19	A1	Aug 30	250	07/20/99	EUR
Commonwealth Bank of Australia Covered Bds Ser 68 07/30/21	Aaa	J.A.&O 31	6100	04/24/18	HKD
Covered Bds Ser 69 0.375 04/24/23	Aaa	Apr 24	1000	04/24/18	EUR
Covered Bds Ser 66 01/19/38	Aaa	Jan 19	187	01/19/18	EUR
Covered Bds Ser 71 1.474 08/02/38	Aaa	Aug 02	50	08/02/18	EUR
Covered Bds Ser 72 1.602 10/04/38	Aaa	Oct 04	42	10/04/18	EUR
Covered Bds Ser 67 03/30/43	Aaa	Mar 30	35	03/28/18	EUR
Communautes Urbaine de France No 1 Bds 12/17/28	A2	Dec 17	140.492	12/17/04	EUR
Communautes Urbaine de France No 3 Coll Nt 12/15/26	A2	Dec 15	136.239	12/18/06	EUR
Communautes Urbaine de France No 4 Coll Nt 12/20/27	A2	Dec 20	131.828	12/20/07	EUR
Compagnia Assicuratrice Unipol SpA (Italy) Fxd/Flt Rt EuroNT 5.66 07/28/23	Ba2	Jul 28	344.555	07/24/03	EUR
Compagnie de Finment Foncier Covered Bds Ser 652 0.25 04/11/23	Aaa	Apr 11	1500	04/11/18	EUR
Covered Bds Ser 504 4 10/24/25	Aaa	Oct 24	50	06/08/18	EUR
Covered Bds Ser 655 0.75 05/29/26	Aaa	May 29	1250	05/29/18	EUR
Covered Bds Ser 649 0.75 01/11/28	Aaa	Jan 11	1000	01/11/18	EUR
Covered Bds Ser 658 0.875 09/11/28	Aaa	Sep 11	1000	09/11/18	EUR
Covered Bds Ser 654 1.1 04/16/29	Aaa	Apr 16	10	05/09/18	EUR
Covered Bds Ser 650 2.02 05/33	Aaa	Feb 05	35	02/05/18	EUR
Covered Bds Ser 651 1.59 04/05/38	Aaa	Apr 05	50	04/03/18	EUR
Covered Bds Ser 653 1.58 05/07/38	Aaa	May 07	50	05/07/18	EUR
Covered Bds Ser 657 07/20/38	Aaa	Jul 20	15	07/20/18	EUR
Covered Bds Ser 660 1.76 11/15/48	Aaa	Nov 15	10	11/15/18	EUR
Compagnie Generale Des Etablissements Michelin Sr Bds Cl B 12/30/99	A3	---	750	08/29/18	EUR
Sr Bds Cl B 12/30/99	A3	---	750	08/29/18	EUR
Sr Bds Cl B 12/30/99	A3	---	1000	08/29/18	EUR
Companhia de Saneamento de Minas Gerais SA - Cop Brazilian Bd 12/30/99	Ba3	---	0.001	01/17/12	BRL
Brazilian Bd 12/30/99	Ba3	---	107.17	03/21/14	BRL
Brazilian Debentures 12/30/99	Ba3	---	99.835	08/10/15	BRL
Companhia de Saneamento Do Parana - Sanepar Brazilian Debentures 12/30/99	Ba2	---	100.756	05/15/15	BRL
Debentures 12/30/99	Ba2	---	138.284	10/23/13	BRL
Debentures Cl B 12/30/99	Ba2	---	125	05/24/18	BRL
Debentures Cl A-2-R 12/30/99	Ba2	---	125	05/24/18	BRL
Companhia de Saneamento Do Tocantins - Saneatins Gtd Brazilian Debentures Ser 20187- Cl A 12/30/99	Ba2	---	50	11/09/18	BRL
Gtd Brazilian Debentures Ser 9 12/30/99	Ba2	---	140	11/09/18	BRL
Companhia Paulista de Forca E Luz - CPFL Paulista Gtd Brazilian Debentures 12/30/99	Ba1	---	700	08/23/17	BRL
Gtd Brazilian Debentures 12/30/99	Ba1	---	1	08/23/17	BRL
Gtd Brazilian Debentures 12/30/99	Ba1	---	1	08/23/17	BRL
Companhia Siderurgica Nacional (Csn) Debentures Ser 2018-F0 12/30/99	B3	---	2000	12/20/18	BRL
Conaga Brands Inc Fltg Rt Nt Cl ER 12/30/99	Ba3	---	0	10/15/18	USD
Conc Da Rodovia Dos Lagos SA (Vialagos) Brazilian Debentures Cl E 12/30/99	Ba2	---	41	04/25/18	BRL
Sr Debentures 12/30/99	Ba2	---	47.815	07/20/15	BRL
Concessionaria de Rodovias Do Interior Paulista S Brazilian Debentures 12/30/99	Ba2	---	149.841	10/16/14	BRL
Concessionaria de Rodovias Do Interior Paulista SA Brazilian Debentures Cl B 12/30/99	Ba2	---	200	04/26/18	BRL
Brazilian Debentures Cl A1SR 12/30/99	Ba2	---	300	04/26/18	BRL
Brazilian Debentures 12/30/99	Ba2	---	150	04/26/18	BRL
Brazilian Debentures 12/30/99	Ba2	---	150	04/26/18	BRL
Concessionari Autosradial Venete - Cav SPA Sr Sec Euro Nt 2.115 12/31/30	Baa1	J&D 30	430	04/05/16	EUR
Sr Sec Euro Nt 2.115 12/31/30	Baa1	J&D 30	400	04/05/16	EUR
Concessionaria de Rodovias Integradas Do Oeste SA Brazilian Debentures 12/30/99	Ba2	---	61.625	04/15/15	BRL
Concordia Intl Corp (New) Sr Sec Nt Cl C 12/30/99	B3	---	300	07/30/18	USD
Connecteast Fin Ply Ltd Global Bds 4.305 07/26/27	Baa2	J&J 26	165	07/26/17	AUD
Global Bds 3.77 09/27/32	Baa2	M&S 27	71	07/26/17	USD
Global Bds 12/30/99	Baa2	---	300	06/01/17	USD
Global Bds 12/30/99	Baa2	---	0	06/01/17	USD
Consorcio Del Mayab SA de CV Certificados Bursatiles 12/30/99	Baa2	---	231.992	10/04/12	MXN
Certificados Bursatiles 12/30/99	Baa2	---	115.996	10/04/12	MXN
Consort Healthcare Birmingham Fdg PLC Gtd Sec Index Linked EuroBd 1.972 08/14/44	Baa3	Aug 14	398.68	06/08/06	USD
Constantin Investissement 3 SAS Sr Global Nt Cl A 5.375 04/15/25	Caal	A&O 15	60	07/20/18	EUR
Sr Global Nt Cl A4A 5.375 04/15/25	Caal	A&O 15	180	03/02/17	EUR
Constellium NV Gtd Sr Global Nt 4.625 05/15/21	B2	M&N 15	415.968	04/30/14	EUR
Gtd Sr Global Nt Cl A-1A 4.25 12/30/99	B2	---	400	11/09/17	EUR
Consumer Loan Receivables Abi(2018-5) Pass-Thru Cif Cl A 03/25/30	Aaa	Monthly	4300	05/18/18	JPY
Pass-Thru Cif Cl B 03/25/30	A3	Monthly	1400	05/18/18	JPY
Consumer Three SRL Pass-Thru Cif 1.7 12/31/40	Aa3	M,J,S&D 30	3015	04/21/16	EUR
Contego CLO I BV Coll Nt Cl ER 11/16/26	Baa2	F.M.A.&N 16	23.4	08/15/17	EUR
Coll Nt Cl DR 11/16/26	Baa2	F.M.A.&N 16	16.25	08/15/17	EUR
Coll Nt Cl BR 11/16/26	Aa1	F.M.A.&N 16	37.6	08/15/17	EUR
Coll Nt Cl AR 11/16/26	Aaa	F.M.A.&N 16	209.5	08/15/17	EUR
Coll Nt Cl FR 11/16/26	B1	F.M.A.&N 16	10.8	08/15/17	EUR
Coll Nt Cl CR 11/16/26	A1	F.M.A.&N 16	24.25	08/15/17	EUR
Contego CLO II BV Coll Nt Cl X 10/15/30	Aaa	J.A.&O 15	2	04/16/18	EUR
Coll Nt Cl CR 10/15/30	A2	J.A.&O 15	18.24	04/16/18	EUR
Coll Nt Cl AR 10/15/30	Aaa	J.A.&O 15	181.5	04/16/18	EUR
Coll Nt Cl B-2-R 10/15/30	Aa2	J.A.&O 15	28.16	04/16/18	EUR
Coll Nt Cl ER 10/15/30	Ba2	J.A.&O 15	19.95	04/16/18	EUR
Coll Nt Cl DR 10/15/30	Baa2	J.A.&O 15	15.9	04/16/18	EUR
Coll Nt Cl B-1-R 1.8999 10/15/30	Aa2	J.A.&O 15	7	04/16/18	EUR
Coll Nt Cl F 10/15/30	B2	J.A.&O 15	8.25	04/16/18	EUR
Contego CLO V Designated Activity Co Coll Nt Cl D 01/15/31	Baa2	J.A.&O 15	20	07/19/18	EUR
Coll Nt Cl F 01/15/31	B2	J.A.&O 15	28	07/19/18	EUR
Coll Nt Cl A 01/15/31	Aaa	J.A.&O 15	248	07/19/18	EUR
Coll Nt Cl B 01/15/31	Aa2	J.A.&O 15	30	07/19/18	EUR
Coll Nt Cl C 01/15/31	Ba2	J.A.&O 15	24	07/19/18	EUR
Coll Nt Cl C 01/15/31	A2	J.A.&O 15	28	07/19/18	EUR
Coll Nt Cl B-1 2.1 01/15/31	Aa2	---	10	07/19/18	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Contego CLO VI Designated Activity Co Coll Nt Cl C 01/15/32	A2	J.A.&O 15	28	12/03/18	EUR
Coll Nt Cl B-2 01/15/32	Aa2	J.A.&O 15	29.5	12/03/18	EUR
Coll Nt Cl B-1 2.35 01/15/32	Aa2	---	10.5	12/03/18	EUR
Coll Nt Cl A-2 01/15/32	Aaa	J.A.&O 15	233	12/03/18	EUR
Coll Nt Cl A-1 1.51 01/15/32	Aaa	---	15	12/03/18	EUR
Coll Nt Cl F 01/15/32	B2	J.A.&O 15	12	12/03/18	EUR
Coll Nt Cl E 01/15/32	Ba2	J.A.&O 15	22	12/03/18	EUR
Coll Nt Cl D 01/15/32	Baa3	J.A.&O 15	22	12/03/18	EUR
Coll Nt Cl X 01/15/32	Aaa	J.A.&O 15	1.5	12/03/18	EUR
Conuma Coal Resources Ltd Sr Sec 1st Lien Nt Cl C-R 12/30/99	B2	---	200	04/17/18	USD
Cooperativa Muratori E Cementisti CMC Di Ravenna (Cmc) Sr Global Nt 6.875 08/01/22	Ca	F&A 01	250	07/14/17	EUR
Sr Global Nt 6.02/15/23	Ca	F&A 15	325	11/16/17	EUR
Cordelio Amalco CP I Sr Nt Ser CBL23 12/30/99	Baa1	---	433.419	11/07/18	CAD
Sr Nt Ser CBL23 12/30/99	Baa1	---	424.807	11/07/18	CAD
Cordoba Municipality of Argentine Bds Cl X 12/30/99	B2	---	800	06/19/18	ARS
Cordoba RMB3 S - Ubcasa 1 SRL Pass-Thru Cif Ser B 11/30/42	Aa3	F.M.A.&N 28	96.124	11/20/06	EUR
Pass-Thru Cif Ser C 11/30/42	Aa3	F.M.A.&N 28	32.041	11/20/06	EUR
Pass-Thru Cif Ser A2 11/30/42	Aa3	F.M.A.&N 28	2223.678	11/20/06	EUR
Pass-Thru Cif Ser D 11/30/42	Baa1	F.M.A.&N 28	61.52	11/20/06	EUR
Corning Inc JPY Global Nt 0.722 06/06/25	Baa1	J&D 07	10000	05/31/18	JPY
JPYS Global Nt 1.043 06/07/28	Baa1	J&D 07	30500	05/31/18	JPY
JPYS Global Nt 1.219 06/07/30	Baa1	J&D 07	25000	05/31/18	JPY
Corporacion Nacional Del Cobre de Chile Global Bds 2.25 07/09/24	A3	Jul 09	814.233	07/02/14	EUR
Corsair (Jersey) No 3 Ltd Coll Nt Ser 37 11/05/30	Aaa	F.M.A.&N 05	20700	05/29/18	JPY
Coll Nt Ser 39 12/13/30	Aaa	M,J,S&D 13	22700	04/27/18	JPY
Coll Nt Ser 42 05/09/31	Aaa	F.M.A.&N 09	28200	10/11/18	JPY
Coll Nt Ser 40 08/05/31	Aaa	F.M.A.&N 05	16400	07/17/18	JPY
Coll Nt Ser 38 08/12/31	Aaa	F.M.A.&N 12	20000	06/27/18	JPY
Coll Nt Ser 41 11/05/31	Aaa	F.M.A.&N 05	19600	09/13/18	JPY
Coll Nt Ser 43 11/12/31	Aaa	F.M.A.&N 12	28100	10/22/18	JPY
Coll Nt Ser 44 01/06/32	Aaa	J.A.&O 06	20000	11/05/18	JPY
Coslan LUX SA Gtd Sr Global Nt 12/30/99	Ba3	---	400	02/28/13	USD
Coslan Overseas Ltd Gtd Global Nt 8.25 12/30/99	Ba3	---	300	10/29/10	USD
Costa Rica Govt of Global Bds Cl D 12/30/99	B1	---	1500	02/19/18	USD
Government Bds 9.57 09/08/21	B1	M&S 08	15015.4	03/02/14	CRC
Government Bds 9.66 03/09/22	B1	M&S 09	284.364	03/09/12	CRC
Cote D'Ivoire Govt of Global Nt 5.125 06/15/25	Ba3	Jun 15	625	06/08/17	EUR
Cott Corp Sr Unsec Nt 12/30/99	B1	---	508.521	06/13/16	EUR
Coty Inc Gtd EuroNotes Cl A 12/30/99	B3	---	0	03/21/18	EUR
Gtd EuroNotes Cl A-ZFX 12/30/99	B3	---	0	03/21/18	EUR
Gtd Sr Nt Cl F 12/30/99	B2	---	0	03/21/18	USD
Covenry and Rugby Hospital Co Plc Gtd Sec Index Lkd Eurobonds 3.246 06/30/40	A2	Monthly	628.777	11/28/02	GBP
Covenry Building Society Covered Bds Ser 9 11/13/23	Aaa	F.M.A.&N 13	500	11/13/18	GBP
CPFL Geracao de Energia SA Gtd Brazilian Debentures Cl A-6 12/30/99	Ba1	---	700	05/28/18	BRL
Gtd Brazilian Debentures Cl C 12/30/99	Ba1	---	700	05/28/18	BRL
Crane Co Sr Nt 12/30/99	Baa2	---	350	01/30/18	USD
Credito Fin 7 SRL Coll Nt Ser B 03/15/39	Aa3	M,J,S&D 15	21.821	12/18/06	EUR
Coll Nt Ser A 03/15/39	Aa3	M,J,S&D 15	590.145	06/18/06	EUR
Credito Fin 8 SRL Coll Nt Ser A 07/27/46	Aa3	J.A.&O 27	468.966	02/27/09	EUR
Credito Fin 9 SRL Coll Nt Ser A 11/15/50	Aa3	F.M.A.&N 15	400	07/06/11	EUR
Credito Fin SRL Pass-Thru Cif Ser A 10/18/50	Aa3	J.A.&O 18	1764.566	04/30/12	EUR
Credit Agricole CariparmasPA Covered Bds Ser 6 1.125 03/21/25	Aa3	Mar 21	750	03/21/17	EUR
Covered Bds Ser 8 0.625 01/13/26	Aa3	Jan 13	750	12/17/17	EUR
Covered Bds Ser 7 1.625 03/21/29	Aa3	Mar 21	750	03/21/17	EUR
Covered Bds Ser 9 1.75 01/15/38	Aa3	Jan 15	500	01/15/18	EUR
Credit Agricole Home Loan SFH Covered Bds Ser 68 0.05 08/29/22	Aaa	Aug 29	500	09/28/18	EUR
Covered Bds Ser 65 0.25 12/08/25	Aaa	Dec 08	200	03/08/18	CHF
Covered Bds Ser 64 0.5 02/19/26	Aaa	Feb 19	1250	01/19/18	EUR
Covered Bds Ser 66 0.875 08/11/28	Aaa	Aug 11	1500	07/12/18	EUR
Covered Bds Ser 67 0.5 10/03/28	Aaa	Oct 03	150	10/03/18	CHF
Covered Bds Ser 69 1.5 09/28/38	Aaa	Sep 28	1000	09/28/18	EUR
Credit Agricole Pub Sector SCF Covered Bds Ser 5 0.5 10/10/25	Aa1	Oct 10	500	09/10/18	EUR
Credit Agricole SA French Bds 3.15 12/23/23	Aa1	M,J,S&D 23			

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Credit Suisse AG (Tokyo) Branch Japan Bds 1.008 07/17/25, ...	A1	J&J 17	46,157	07/10/15	JPY
Japan Bds 0.899 12/18/25, ...	A1	J&D 18	76,042	12/11/15	JPY
Japan Bds 1.278 12/18/30, ...	A1	J&D 18	46,287	12/11/15	JPY
Japan Bds Ser 2 12/30/99, ...	A1	---	0.001	12/05/14	JPY
Japan Bds Ser 4 12/30/99, ...	A1	---	0.001	12/05/14	JPY
Japan Bds Ser 3 12/30/99, ...	A1	---	0.001	12/05/14	JPY
CreditanstaltBankenverein (Austria) Dual-Curr EuroBD 6.3 03/12/21, ...	Baa2	Mar 12	10,000	01/04/96	JPY
Credito Emiliano-Credem SPA Covered Bds Ser 8 1.875 02/27/19, ...	Aa3	Feb 27	1026.118	02/27/14	EUR
Covered Bds Ser 6 3.25 07/09/20, ...	Aa3	Jul 09	643.227	07/09/13	EUR
Covered Bds Ser 9 0.875 11/05/21, ...	Aa3	Nov 05	936.634	11/06/14	EUR
Covered Bds Ser 7 4.15 08/30/28, ...	Aa3	Aug 30	131.86	08/30/13	EUR
Croatia Govt of Eurobonds Ser CB36 2.7 06/15/28, ...	Ba2	Jun 15	750	06/15/18	EUR
Crown European Hldgs SA Sr Unsec Nt 12/30/99, ...	Ba2	---	335	01/08/18	EUR
Sr Unsec Nt 12/30/99, ...	Ba2	---	600	01/08/18	EUR
Crusade ABS Series 2015-1 Tr Pass-Thru Cif Cl E 05/14/25, ...	Baa3	Monthly	12,555	03/23/15	AUD
Pass-Thru Cif Cl C 05/14/25, ...	Aa3	Monthly	22,756	03/23/15	AUD
CSAIL 2017-C8 Commercial Mtge Tr Pass-Thru Cif Cl V1-A 06/17/50, ...	Aa1	Monthly	0.001	06/29/17	USD
CSC Hldgs LLC Gtd Sr Global Nt 5.5 05/15/26, ...	Ba2	M&N 15	1500	11/30/18	USD
Gtd Sr Global Nt 5.375 12/30/99, ...	Ba2	---	1100	11/30/18	USD
Sr Global Nt 5.125 12/30/99, ...	B2	---	750	11/30/18	USD
Sr Global Nt 5.125 12/30/99, ...	B2	---	500	11/30/18	USD
Cscec Fin (Cayman) I Ltd Gtd Eurobonds 2.95 11/19/20, ...	A2	M&N 19	500	11/19/15	USD
Cscec Fin (Cayman) II Ltd Gtd Eurobonds 2.25 06/14/19, ...	A2	J&D 14	500	06/14/16	USD
Gtd Eurobonds 2.7 06/14/21, ...	A2	J&D 14	500	06/14/16	USD
Gtd Eurobonds 3.5 07/05/27, ...	A2	J&J 05	500	07/05/17	USD
Gtd Eurobonds 12/30/99, ...	A2	---	0	06/21/17	USD
CSFB Commercial Mtge Tr 2004-C1 Comm Mtg Pass-Thru Cif 01/11/37, ...	Aaa	Monthly	0.001	03/12/04	USD
CSMC 2018 SITE Pass-Thru Cif Cl D 4.782 04/17/36, ...	Baa3	Monthly	40.8	12/19/18	USD
Pass-Thru Cif Cl A 4.2839 04/17/36, ...	Aaa	Monthly	136.69	12/19/18	USD
Pass-Thru Cif Cl HRR 4.782 04/17/36, ...	B1	Monthly	18.1	12/19/18	USD
Pass-Thru Cif Cl X 0.453 04/17/36, ...	Aa1	Monthly	0.001	12/19/18	USD
Pass-Thru Cif Cl B 4.535 04/17/36, ...	Aa3	Monthly	29.67	12/19/18	USD
Pass-Thru Cif Cl E 4.782 04/17/36, ...	Ba3	Monthly	55.22	12/19/18	USD
Pass-Thru Cif Cl C 4.782 04/17/36, ...	A3	Monthly	33.84	12/19/18	USD
CSSC Capital One Ltd Coll Nt 4.12 09/27/21, ...	A1	---	485	09/27/18	USD
CSSC Capital Two Ltd Coll Nt 1.75 09/27/23, ...	A1	---	300	09/27/18	USD
CVC Cordatus Loan Fund III Designated Activity Co Coll Nt Cl D 08/16/32, ...	Baa2	F,M,A&N 16	28	06/20/18	EUR
Coll Nt Cl A2 1.75 08/16/32, ...	Aa2	---	19	06/20/18	EUR
Coll Nt Cl B1 08/16/32, ...	Aa2	F,M,A&N 16	19	06/20/18	EUR
Coll Nt Cl B2 2.0499 08/16/32, ...	Aa2	---	16	06/20/18	EUR
Coll Nt Cl F 08/16/32, ...	B2	F,M,A&N 16	13	06/20/18	EUR
Coll Nt Cl X 08/16/32, ...	Aaa	F,M,A&N 16	2	06/20/18	EUR
Coll Nt Cl A1 08/16/32, ...	Aaa	F,M,A&N 16	250.5	06/20/18	EUR
Coll Nt Cl E 08/16/32, ...	Ba2	F,M,A&N 16	27.5	06/20/18	EUR
Coll Nt Cl C 08/16/32, ...	A2	F,M,A&N 16	32	06/20/18	EUR
CVC Cordatus Loan Fund IV Designated Activity Co Coll Nt Cl A 01/24/28, ...	Aaa	J&J 24	225.4	04/05/17	EUR
Coll Nt Cl B1 01/24/28, ...	Aa1	J&J 24	22.6	04/05/17	EUR
Coll Nt Cl B2 01/24/28, ...	Aa1	---	24	04/05/17	EUR
Coll Nt Cl C 01/24/28, ...	A1	J&J 24	24.9	04/05/17	EUR
Coll Nt Cl D 01/24/28, ...	Baa1	J&J 24	18.6	04/05/17	EUR
CVC Cordatus Loan Fund V Designated Activity Co Coll Nt Cl F.R. 04/15/32, ...	B2	J,A,J&O 15	11.6	04/16/18	EUR
Coll Nt Cl E.R. 04/15/32, ...	Ba2	J,A,J&O 15	24	04/16/18	EUR
Coll Nt Cl D.R. 04/15/32, ...	Baa2	J,A,J&O 15	20.4	04/16/18	EUR
Coll Nt Cl C.R. 04/15/32, ...	A2	J,A,J&O 15	24	04/16/18	EUR
Coll Nt Cl B2.R. 2.1 04/15/32, ...	Aa2	---	35	04/16/18	EUR
Coll Nt Cl B1.R. 04/15/32, ...	Aa2	J,A,J&O 15	9	04/16/18	EUR
Coll Nt Cl A.R. 04/15/32, ...	Aaa	J,A,J&O 15	248	04/16/18	EUR
Coll Nt Cl X. 04/15/32, ...	Aaa	J,A,J&O 15	5	04/16/18	EUR
CVC Cordatus Loan Fund VII Designated Activity Co Coll Nt Cl F.R. 09/15/31, ...	B2	M,J,S&D 15	13.2	09/14/18	EUR
Coll Nt Cl E.R. 09/15/31, ...	Ba2	M,J,S&D 15	27.5	09/14/18	EUR
Coll Nt Cl X. 09/15/31, ...	Aaa	M,J,S&D 15	2.5	09/14/18	EUR
Coll Nt Cl A.R. 09/15/31, ...	Aaa	M,J,S&D 15	270.6	09/14/18	EUR
Coll Nt Cl B1.R. 09/15/31, ...	Aa2	M,J,S&D 15	26.2	09/14/18	EUR
Coll Nt Cl B2.R. 2.1299 09/15/31, ...	Aa2	---	20	09/14/18	EUR
Coll Nt Cl C.R. 09/15/31, ...	A2	M,J,S&D 15	30.8	09/14/18	EUR
Coll Nt Cl D.R. 09/15/31, ...	Baa3	M,J,S&D 15	20.9	09/14/18	EUR
CVC Cordatus Loan Fund X Designated Activity Co Coll Nt Cl A-2 1.1499 01/27/31, ...	Aaa	---	30	01/31/18	EUR
Coll Nt Cl A-1 01/27/31, ...	Aaa	J,A,J&O 27	206	01/31/18	EUR
Coll Nt Cl F 01/27/31, ...	B2	J,A,J&O 27	12	01/31/18	EUR
Coll Nt Cl B-1 01/27/31, ...	Aa2	J,A,J&O 27	45.6	01/31/18	EUR
Coll Nt Cl C 01/27/31, ...	A2	J,A,J&O 27	22.8	01/31/18	EUR
Coll Nt Cl B-2 1.8999 01/27/31, ...	Aa2	---	10	01/31/18	EUR
Coll Nt Cl D 01/27/31, ...	Baa2	J,A,J&O 27	21.6	01/31/18	EUR
Coll Nt Cl E 01/27/31, ...	Ba2	J,A,J&O 27	23.2	01/31/18	EUR
CVC Cordatus Loan Fund XI DAC Coll Nt Cl F 10/15/31, ...	B2	J,A,J&O 15	14.625	09/07/18	EUR
Coll Nt Cl C 10/15/31, ...	A2	J,A,J&O 15	31.5	09/07/18	EUR
Coll Nt Cl A 10/15/31, ...	Aaa	J,A,J&O 15	271.125	09/07/18	EUR
Coll Nt Cl D 10/15/31, ...	Baa2	J,A,J&O 15	22.5	09/07/18	EUR
Coll Nt Cl E 10/15/31, ...	Ba2	J,A,J&O 15	30.375	09/07/18	EUR
Coll Nt Cl B2 2.25 10/15/31, ...	Aa2	---	24.75	09/07/18	EUR
Coll Nt Cl B1 10/15/31, ...	Aa2	J,A,J&O 15	22.5	09/07/18	EUR
CVC Cordatus Loan Fund XII Designated Activity Co Coll Nt Cl A-2 01/23/32, ...	Aaa	J,A,J&O 23	6	12/14/18	EUR
Coll Nt Cl A-1 01/23/32, ...	Aaa	J,A,J&O 23	242	12/14/18	EUR
Coll Nt Cl F 01/23/32, ...	B2	J,A,J&O 23	12	12/14/18	EUR
Coll Nt Cl B-1 01/23/32, ...	Aa2	J,A,J&O 23	17	12/14/18	EUR
Coll Nt Cl B-2 2.2999 01/23/32, ...	Aa2	---	20	12/14/18	EUR
Coll Nt Cl C-1 01/23/32, ...	A2	J,A,J&O 23	12.2	12/14/18	EUR
Coll Nt Cl X 01/23/32, ...	Aaa	J,A,J&O 23	1.6	12/14/18	EUR
Coll Nt Cl C-2 01/23/32, ...	A2	J,A,J&O 23	15	12/14/18	EUR
Coll Nt Cl E 01/23/32, ...	Ba2	J,A,J&O 23	23.7	12/14/18	EUR
Coll Nt Cl D 01/23/32, ...	Baa3	J,A,J&O 23	24.1	12/14/18	EUR
CVS Lease-Backed Pass-Th Cert Ser 2010-B Tr Pass-Thru Cif 01/10/33, ...	Baa2	Monthly	338.1	12/17/10	USD
Cyprus Govt of Government Bds 3.25 01/18/23, ...	Ba2	Jan 18	221.873	01/12/16	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Government Bds 6 07/01/23, ...	Ba2	Jul 01	129.636	07/01/13	EUR
Government Bds 4 12/18/25, ...	Ba2	Dec 18	90	12/17/15	EUR
Cyprus Rep Secd Nt 5.35 06/09/20, ...	Ba2	Jun 09	40	06/07/05	CYP
Sr Secd Nt 6.1 04/20/20, ...	Ba2	Apr 20	50	04/18/05	CYP
Cyrela Brazil Realty SA Empreend E Part Brazilian Debentures Cl B 12/30/99, ...	Ba2	---	405	05/11/18	BRL
Czech Republic Govt Bd Treasury Bd 4.85 11/26/57, ...	A1	Monthly	18000	11/15/07	CZK
D Annunzio SRL Coll Nt 01/15/21, ...	Ba1	Jan 15	327.38	04/15/05	EUR
DAE Funding LLC Gtd Sr Nt Cif 12/30/99, ...	Ba2	---	1250	10/31/18	USD
Daegu Bank Ltd Eurobonds Cl B 3.75 08/13/23, ...	A2	F&A 13	300	02/13/18	USD
DAH Sing Bank Ltd Contingent Cap Secs 11/30/26, ...	Baa1	M&N 31	250	11/22/16	USD
Daiichi Sankyo Co Ltd Japan Bds 0.81 07/25/36, ...	A2	J&J 25	75000	07/15/16	JPY
Japan Bds 1.2 07/25/46, ...	A2	J&J 25	25000	07/15/16	JPY
Daikin Industries Ltd Japan Bds 1.861 07/30/19, ...	A2	J&J 30	421.785	07/23/09	JPY
Japan Bds Ser 18 0.72 12/12/19, ...	A2	J&D 12	121.529	12/05/12	JPY
Japan Bds Ser 20 0.381 07/30/21, ...	A2	J&J 30	98.246	07/24/14	JPY
Japan Bds Ser 19 1.204 12/12/22, ...	A2	J&D 12	364.586	12/05/12	JPY
Japan Bds Ser 21 0.681 07/30/24, ...	A2	J&J 30	98.246	07/24/14	JPY
Japan Bds 0.21 09/30/26, ...	A2	M&S 31	10000	09/09/16	JPY
Dairy Farmers of America Inc Sr Nt 3.69 01/06/25, ...	Baa2	---	150	07/07/15	USD
Sr Nt 3.79 01/06/27, ...	Baa2	---	50	07/07/15	USD
Danmarks Skibskredit A/S Danish Bd 2 11/15/24, ...	Baa2	Nov 15	224.766	07/15/05	USD
Danish Bds 2.01 01/22, ...	Baa2	Jan 01	134.837	01/07/15	DKK
Flt Rt Danish Bd 01/01/21, ...	Baa2	J&J 01	212.917	09/24/12	DKK
Flt Rt Danish Bd Ser SK22 01/01/22, ...	Baa2	J&J 01	241.914	01/07/15	DKK
Flt Rt Danish Bd Ser SK23 01/01/23, ...	Baa2	J&J 01	0.001	05/14/13	DKK
Danmarks Skibskreditfond (Denmark) Mtg Bd 6 12/01/20, ...	Baa2	Dec 01	107.496	06/15/00	DKK
Danske Mtge Bank PLC Covered Bds Ser 1 0.375 11/21/23, ...	Aaa	Nov 21	750	11/21/18	EUR
Da Ar-Arkan Sukuk Co Ltd Tr Cif 6.5 05/28/19, ...	B1	M&N 28	400	05/26/14	USD
Tr Cif 6.875 04/10/22, ...	B1	A&O 10	500	04/07/17	USD
Tr Cif Ser H320 6.875 03/21/23, ...	B1	M&S 21	500	03/21/18	USD
Darling Global Fin BV Gtd Global Nt Cl B-2R 3.625 05/15/26, ...	Ba3	M&N 15	515	05/02/18	EUR
DBRR 2011-LC2 Tr Pass-Thru Cif Cl AAA 07/10/44, ...	Aaa	Monthly	112.217	09/30/11	USD
Pass-Thru Cif Cl A4C 07/10/44, ...	Aaa	Monthly	3.2	09/30/11	USD
Pass-Thru Cif Cl A4B 07/10/44, ...	Aaa	Monthly	39.275	09/30/11	USD
DBUBS 2011-LC2 Comm1 Mtge Tr Pass-Thru Cif Cl A-1C 3.64 07/10/44, ...	Aaa	Monthly	0.001	06/28/11	USD
de Volksbank NV Covered Bds 1 03/08/28, ...	Aaa	Mar 08	500	03/08/18	EUR
Covered Bds Ser 35 1.5 07/19/38, ...	Aaa	Jul 19	25	07/19/18	EUR
Covered Bds Ser 36 1.5 07/23/38, ...	Aaa	Jul 23	10	07/23/18	EUR
Covered Bds Ser 37 1.495 07/26/38, ...	Aaa	Jul 26	15	07/26/18	EUR
Covered Bds Ser 38 1.603 10/01/38, ...	Aaa	Oct 01	25	10/01/18	EUR
Covered Bds Ser 44 1.62 11/15/38, ...	Aaa	Nov 15	25	11/15/18	EUR
Covered Bds Ser 45 1.51 12/13/38, ...	Aaa	Dec 13	25	12/13/18	EUR
Covered Bds Ser 46 1.5289 12/20/38, ...	Aaa	Dec 20	25	12/20/18	EUR
Covered Bds Ser 47 1.5309 12/20/38, ...	Aaa	Dec 20	7	12/20/18	EUR
Debenhams PLC Gtd Sr Global Nt 5.25 07/15/21, ...	Ca1	J&J 15	225	06/25/14	GBP
Dedalo Fin SRL Coll Nt Ser A 10/30/48, ...	Aa3	A&O 31	239.133	07/25/11	EUR
Deer Park Refining LP Sr Notes 4.07 07/23/25, ...	Baa2	J&J 23	140	12/12/18	USD
Sr Notes 4.15 07/23/28, ...	Baa2	J&J 23	120	12/12/18	USD
Sr Notes 4.21 07/23/30, ...	Baa2	J&J 23	100	12/12/18	USD
Dekabank Deutsche Girozentrale Covered Bds 07/21/20, ...	Aaa	J,A,J&O 27	200	07/27/18	EUR
Covered Bds Ser A143 0.125 01/30					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Deutsche Hypothekbank (Actien-Gesellschaft) Covered Bds Ser 496 0.5 06/29/26	Aa1	Jun 29	500	06/29/18	EUR
Deutsche Hypothekbank AG Covered Bds Ser 445 0.125 04/20/22	Aa1	Apr 20	557.501	04/20/15	EUR
Deutsche Kreditbank AG Covered Bds Ser 108 0.875 10/02/28	Aaa	Oct 02	558.628	10/02/18	EUR
German Bds 0.625 06/08/21	A2	Jun 08	500	06/01/16	EUR
German Bds 0.75 09/26/24	A2	Sep 26	500	09/19/17	EUR
Deutsche Pfandbriefbank AG Covered Bds Ser 15279 05/04/20	Aa1	May 04	2000	05/03/18	SEK
Covered Bds Ser 15285 3.375 11/22/21	Aa1	Nov 22	600	11/20/18	USD
Covered Bds Ser 15284 1.5 12/16/21	Aa1	Dec 16	300	09/26/18	GBP
Covered Bds Ser 15277 0.25 03/15/23	Aa1	Mar 15	750	03/15/18	EUR
Covered Bds Ser 15280 0.5 05/22/24	Aa1	May 22	500	05/22/18	EUR
Covered Bds Ser 15278 0.5 12/18/24	Aa1	Dec 18	5	05/03/18	EUR
Covered Bds Ser 15281 1.03/31/25	Aa1	Mar 31	10	05/29/18	EUR
Covered Bds Ser 15282 06/07/27	Aa1	M.J.S&D 07	10	06/07/18	EUR
Covered Bds Ser 15283 0.625 08/30/27	Aa1	Aug 30	500	08/29/18	EUR
Covered Bds Ser 15276 0.9699 01/24/28	Aa1	Jan 24	10	01/22/18	EUR
Deutsche Postbank AG Pfd Stk 12/30/99	B1	---	300	01/09/06	EUR
Sub EuroBd 2.84 02/22/36	B2	Feb 22	3000	02/22/06	JPY
Deutsche Stadt- und Landesrentenbank (DSL Bank) (Germany) Fed Bd Ser 364 8.75 10/02/23	Aaa	Oct 02	54.985	10/02/93	DEM
BD Ser 365 6.25 11/02/23	Aaa	Nov 02	54.985	10/27/93	DEM
StepUp BD Ser 387 4.805 07/24/28	Aaa	Jul 24	687.31	07/09/98	DEM
Dev and Investment Projects Fund of The Jo Gtd Eurobonds 6.14 12/16/19	B1	J&D 16	145	12/07/04	USD
Dev Bank of Japan Inc Gtd Japan Bds Ser 2 02/26/21	A1	F&A 26	50000	02/20/18	JPY
Gtd Japan Bds 03/26/21	A1	M&S 26	50000	03/19/18	JPY
Gtd Japan Bds Ser 201802, Cl A 02/20/24	A1	F&A 20	30000	02/14/18	JPY
Gtd Japan Bds Cl A&R 0.001 06/07/24	A1	J&D 07	30000	06/04/18	JPY
Gtd Japan Bds Cl F 11/27/24	A1	M&N 27	30000	11/20/18	JPY
Gtd Japan Bds Cl A&R 03/14/28	A1	M&S 14	20000	03/05/18	JPY
Gtd Japan Bds Cl F 2009/09/28	A1	M&S 19	20000	09/07/18	JPY
Gtd Japan Bds Ser 20181 0.16 12/18/28	A1	J&D 18	20000	12/06/18	JPY
Japan Bds Cl A 2 0.001 03/19/21	A1	M&S 19	20000	01/12/18	JPY
Japan Bds Cl B 06/18/21	A1	J&D 18	20000	04/06/18	JPY
Japan Bds Ser 78 0.001 09/17/21	A1	M&S 17	20000	07/06/18	JPY
Japan Bds Cl A 2 0.001 12/20/21	A1	J&D 20	20000	10/05/18	JPY
Japan Bds Cl A 2 0.06 03/20/23	A1	M&S 20	20000	01/12/18	JPY
Japan Bds Cl D 06/20/23	A1	J&D 20	40000	04/06/18	JPY
Japan Bds Cl B 1 0.04 09/20/23	A1	M&S 20	20000	07/06/18	JPY
Japan Bds Cl A 2 0.03 12/20/23	A1	J&D 20	20000	10/05/18	JPY
Japan Bds Cl A 2 0.26 01/18/28	A1	J&J 18	25000	01/12/18	JPY
Japan Bds Cl A 2 04/12/28	A1	A&O 12	30000	04/06/18	JPY
Japan Bds Ser A 1.195 07/12/28	A1	J&J 12	20000	07/06/18	JPY
Japan Bds Cl A 2 0.309 10/12/28	A1	A&O 12	30000	10/05/18	JPY
Japan Bds Cl 1-A1 0.536 07/12/38	A1	J&J 12	10000	07/06/18	JPY
Japan Bds Ser 64 0.723 03/20/43	A1	M&S 20	15000	04/18/18	JPY
Japan Bds Cl A 1.183 03/19/58	A1	M&S 19	15000	08/22/18	JPY
Dexia Credit Local Coll Nt 0.6 10/15/58	Aa2	---	2817.723	12/21/04	GBP
Dexia Credit Local de France EURS Perp Nt Fixed/Ftg Rt 1.401 12/30/99	C	Nov 18	700	11/03/05	EUR
Dexia Credit Local Mexico SA de CV Mexican Bds 01/30/48	A3	---	645.019	01/29/08	MXN
Diamond Resorts Int'l Inc (New) Sr Sec Nt 12/30/99	B2	---	500	08/15/16	USD
Sr Unsec Nt 12/30/99	Caa2	---	600	07/25/16	USD
Diamondback Energy Inc Sr Nt Cl B 2 5.375 05/31/25	B1	M&N 31	250	01/24/18	USD
Dianjin Haining Ltd Perp Gtd Bds 4.05 12/30/99	Baa1	---	500	10/14/14	USD
Dianjin Int'l Fin Ltd Perp Gtd Bds Cl X 4.6 12/30/99	Baa1	---	300	03/13/18	USD
Diaz Securitisation SRL Pass-Thru Cif 12/27/34	Aa3	M.J.S&D 27	126.8	09/28/17	EUR
DB Sukuk Ltd Tr Cif 3.625 02/06/23	A3	F&A 06	1000	01/30/18	USD
Digital Group One Ltd Sr Unsec Nt Ser 221 09/30/22	Caa2	---	2000	08/31/18	USD
Digital Group Two Ltd Sr Unsec Nt Ser 221 04/01/24	Caa2	---	1000	08/31/18	USD
Digital Soft Hldg LLC Gtd Nt Cl D 3.75 10/17/30	Baa2	A&O 17	400	10/11/18	GBP
Dilosk RMB5 No2 Dac Pass-Thru Cif 12/20/57	Aaa	M.J.S&D 20	180.457	11/16/18	EUR
Pass-Thru Cif 12/20/57	Caa3	M.J.S&D 20	8.993	11/16/18	EUR
Pass-Thru Cif 12/20/57	B3	M.J.S&D 20	25.779	11/16/18	EUR
Pass-Thru Cif 12/20/57	Baa3	M.J.S&D 20	17.186	11/16/18	EUR
Pass-Thru Cif 12/20/57	Aa1	M.J.S&D 20	18.618	11/16/18	EUR
Pass-Thru Cif 12/20/57	A1	M.J.S&D 20	14.322	11/16/18	EUR
Discovery Communications LLC Sr Nt Cl A-1 2.75 11/15/19	Baa3	M&N 15	400	03/26/18	USD
Sr Nt Cl E 2.8 06/15/20	Baa3	J&D 15	400	03/26/18	USD
Sr Nt Cl B 3.9 06/15/22	Baa3	J&D 15	400	03/26/18	USD
Sr Nt Cl B 3.9 06/15/25	Baa3	M&N 15	400	03/26/18	USD
Sr Nt Cl B1 3.95 06/15/25	Baa3	J&D 15	400	03/26/18	USD
Distrito Federal Mexico Bds 12/30/99	A3	---	156.75	10/22/12	MXN
Certificados Bursatiles 12/30/99	A3	---	156.521	07/22/15	MXN
Certificados Bursatiles 12/30/99	A3	---	188.313	09/25/14	MXN
Certificados Bursatiles 12/30/99	A3	---	313.042	07/22/15	MXN
Certificados Bursatiles 12/30/99	A3	---	230.092	11/21/13	MXN
DKT Fin Aps Gtd Sr Sec Global Nt Cl 2 7 06/17/23	B3	J&D 17	1050	07/02/18	USD
DME Airport Dac Gtd Loan Participation Nt Cl A-1-R 12/30/99	Ba1	---	0	01/31/18	USD
DNB Boligkredit AS Covered Bds Ser 184 04/16/21	Aaa	J.A.&O 16	10000	04/16/18	NOK
Covered Bds Ser 176 0.25 01/23/23	Aaa	Jan 23	1500	01/23/18	EUR
Covered Bds Ser 194 0.375 11/14/23	Aaa	Nov 14	1750	11/14/18	EUR
Covered Bds Ser 3.85 11/15/23	Aaa	Nov 15	257	11/15/13	EUR
Covered Bds Ser 188 0.625 06/19/25	Aaa	Jun 19	1500	06/19/18	EUR
Covered Bds Ser 174 1.452 01/19/38	Aaa	Jan 19	20	01/19/18	EUR
Covered Bds Ser 175 1.5 01/22/38	Aaa	Jan 22	100	01/22/18	EUR
Covered Bds Ser 189 1.57 09/27/38	Aaa	Sep 27	30	09/27/18	EUR
Covered Bds Ser 179 1.594 01/29/43	Aaa	Jan 29	30	01/29/18	EUR
DNB Naeringskredit Covered Bds 3.85 11/15/23	Aaa	Nov 15	163.204	11/15/13	NOK
Dominican Republic Govt of Global Bds Cl C 12/30/99	Ba3	---	500	02/08/18	DOP
Dongfeng Motor (Hong Kong) Int'l Co Ltd Gtd Eurobonds Ser 2018.XX1 1.15 10/23/21	A2	Oct 23	100	10/23/18	EUR
Gtd Eurobonds Ser UCIBF 1.606 10/23/21	A2	Oct 23	100	10/23/18	EUR
Doosan Power Systems SA Perp Eurobonds Cl B-3 12/30/99	Aa2	---	300	10/25/18	USD
Dormitory Authority of The State of NY Bds Ser 2012 07/01/39	Aa3	Monthly	15.2	09/12/12	USD
Douglas Cnty Housing Auth GA Bds Ser 2018A 0.9499 04/01/34	Aaa	A&O 01	8.975	03/01/18	USD
Douro Mfg No 2 Pass-Thru Cif Cl A1 04/15/59	Aa3	M.J.S&D 15	399.027	09/30/06	EUR
Dover Corp EURS Global Nt 1.25 12/01/20	Baa1	Dec 01	500	11/26/13	EUR
Dow Chemical Co (The) Sr Nt Cl B 4.55 11/30/25	Baa2	---	500	11/28/18	USD
Dr Peng Hldg Hongkong Ltd Gtd Eurobonds 5.05 06/01/20	B2	J&D 01	500	06/01/17	USD

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Dresdner Bank AG BD 0 08/05/38	Baa1	---	270	07/16/98	DEM
German Bds 5 03/11/20	Baa1	Monthly	20.689	09/10/07	EUR
German Bds 5.45 09/11/47	Baa1	Monthly	8.276	09/10/07	EUR
German Bds 5.45 10/02/47	Baa1	Monthly	27.585	09/10/07	EUR
Sub Eurobonds 7.35 06/13/28	Baa3	Jun 13	15.536	06/11/08	EUR
Sub German Bds 7.16 08/14/24	Baa3	Aug 14	7.455	08/12/08	EUR
Driver China Eight Tr Pass-Thru Cif Cl B 5.999 08/26/24	A1	Monthly	132	12/07/17	CNY
Driver China Six Tr Pass-Thru Cif Cl B 5.5 03/26/24	A2	Monthly	168	05/24/17	CNY
Driver Espana Five FT Pass-Thru Cif Cl A 12/21/28	Aa1	Monthly	888	02/27/18	EUR
Pass-Thru Cif Cl B 12/21/28	A2	Monthly	26	02/27/18	EUR
Driver Espana Four FT Pass-Thru Cif 04/21/28	Aa1	Monthly	888	06/23/17	EUR
Pass-Thru Cif 04/21/28	Aa2	Monthly	26	06/23/17	EUR
Driver Espana Three FT Pass-Thru Cif Cl A 12/21/26	Aa1	Monthly	946.633	02/26/16	EUR
Pass-Thru Cif Ser B, Cl B 1.484 12/21/26	Aa1	Monthly	31.885	02/26/16	EUR
Driver Espana Two FT Pass-Thru Cif 08/21/26	Aa1	Monthly	800.521	10/14/15	EUR
Pass-Thru Cif 0.94 08/21/26	Aa1	Monthly	26.989	10/14/15	EUR
Driver Italia One SRL Pass-Thru Cif 04/23/29	Aa3	Monthly	441	05/29/18	EUR
Pass-Thru Cif 04/23/29	A1	Monthly	14	05/29/18	EUR
Driver Japan Seven Pass-Thru Cif 06/29/26	Aaa	Monthly	41500	02/27/18	JPY
Pass-Thru Cif 06/29/26	Aaa	Monthly	13500	02/27/18	JPY
Driver Multi-Compartment SA Compartment Driver Fifteen Pass-Thru Cif 07/21/26	Aaa	Monthly	694.5	09/25/18	EUR
Pass-Thru Cif 07/21/26	A1	Monthly	21.7	09/25/18	EUR
Driver Multi-Compartment SA Compartment Driver Fourteen Pass-Thru Cif 02/23/26	A1	Monthly	20.7	03/26/18	EUR
Pass-Thru Cif 02/23/26	Aaa	Monthly	833.4	03/26/18	EUR
Driver Turkey Master SA Pass-Thru Cif Ser 2018-1, Cl A 15.2899 03/25/26	Ba1	Monthly	566.5	02/28/18	TRY
Pass-Thru Cif Ser 2018-2, Cl A 15.2899 03/25/26	Ba1	Monthly	250	02/28/18	TRY
Driver UK Master SA Compartment 2 Pass-Thru Cif Ser 2016-2, Cl A 05/26/25	Aaa	Monthly	116.886	06/27/16	GBP
Pass-Thru Cif Ser 2016-1, Cl A 05/26/25	Aaa	Monthly	222.07	06/27/16	GBP
Pass-Thru Cif Ser 2013-3, Cl A 05/26/25	Aaa	Monthly	130.691	06/27/16	GBP
Pass-Thru Cif Ser 2016-2, Cl B 05/26/25	A1	Monthly	14.594	06/27/16	GBP
Pass-Thru Cif Ser 2016-1, Cl B 05/26/25	A1	Monthly	27.742	06/27/16	GBP
Pass-Thru Cif Ser 2013-1, Cl B 05/26/25	A1	Monthly	84.279	06/27/16	GBP
Pass-Thru Cif Ser 2013-3, Cl B 05/26/25	A1	Monthly	184.861	06/27/16	GBP
Pass-Thru Cif Ser 2015-1, Cl B 05/26/25	A1	Monthly	197.221	06/27/16	GBP
Pass-Thru Cif Ser 2013-2, Cl B 05/26/25	A1	Monthly	84.279	06/27/16	GBP
Pass-Thru Cif Ser 2013-4, Cl A 05/26/25	Aaa	Monthly	262.961	06/27/16	GBP
Pass-Thru Cif Ser 2013-5, Cl A 05/26/25	Aaa	Monthly	558.791	06/27/16	GBP
Pass-Thru Cif Ser 2013-2, Cl A 05/26/25	Aaa	Monthly	375.902	06/27/16	GBP
Pass-Thru Cif Ser 2013-1, Cl A 05/26/25	Aaa	Monthly	375.902	06/27/16	GBP
Pass-Thru Cif Ser 2013-1, Cl A 05/26/25	Aaa	Monthly	394.441	06/27/16	GBP
Pass-Thru Cif Ser 2014-3, Cl A 05/26/25	Aaa	Monthly	460.181	06/27/16	GBP
Pass-Thru Cif Ser 2014-2, Cl A 05/26/25	Aaa	Monthly	262.961	06/27/16	GBP
Pass-Thru Cif Ser 2014-1, Cl A 05/26/25	Aaa	Monthly	131.48	06/27/16	GBP
Pass-Thru Cif Ser 2013-8, Cl A 05/26/25	Aaa	Monthly	230.091	06/27/16	GBP
Pass-Thru Cif Ser 2018-1, Cl A 05/26/26	Aaa	Monthly	133.4	02/26/18	GBP
Pass-Thru Cif Ser 2018-2, Cl B 05/26/26	A1	Monthly	44.4	05/25/18	GBP
Pass-Thru Cif Ser 2018-3, Cl B 05/26/26	A1	Monthly	11	05/25/18	GBP
Pass-Thru Cif Ser 2018-3, Cl A 05/26/26	Aaa	Monthly	28.5	05/25/18	GBP
Pass-Thru Cif Ser 2018-1, Cl B 05/26/26	A1	Monthly	16.6	02/26/18	GBP
Pass-Thru Cif Ser 2018-2, Cl A 05/26/26	Aaa				

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Dryden 62 Euro CLO 2017 BV Coll Nt Cl E 07/15/31	Ba2	J.A.&O 15	32.625	07/12/18	EUR
Dryden 63 Gbp CLO 2018 BV Coll Nt Cl C-2 4.48 10/15/32	A2	---	0.911	09/20/18	GBP
Coll Nt Cl A-1 10/15/32	Aaa	J.A.&O 15	171	09/20/18	GBP
Coll Nt Cl A-2 2.56 10/15/32	Aaa	---	9	09/20/18	GBP
Coll Nt Cl B-1 10/15/32	Aa2	J.A.&O 15	29.1	09/20/18	GBP
Coll Nt Cl B-2 3.7999 10/15/32	Aa2	---	14.4	09/20/18	GBP
Coll Nt Cl C-1 10/15/32	A2	J.A.&O 15	17.3	09/20/18	GBP
Coll Nt Cl D 10/15/32	Baa2	J.A.&O 15	16.45	09/20/18	GBP
Coll Nt Cl E 10/15/32	B2	J.A.&O 15	11.4	09/20/18	GBP
Coll Nt Cl F 10/15/32	Ba2	J.A.&O 15	23.8	09/20/18	GBP
Dryden 66 Euro CLO 2018 BV Coll Nt Cl F 01/19/32	B2	J.A.&O 19	10.5	12/18/18	EUR
Coll Nt Cl A 01/19/32	Aaa	J.A.&O 19	238	12/18/18	EUR
Coll Nt Cl B 01/19/32	Aa2	J.A.&O 19	12.4	12/18/18	EUR
Coll Nt Cl B-2 2.2999 01/19/32	Aa2	---	31.6	12/18/18	EUR
Coll Nt Cl C 01/19/32	A2	J.A.&O 19	27	12/18/18	EUR
Coll Nt Cl D 01/19/32	Baa3	J.A.&O 19	25	12/18/18	EUR
Coll Nt Cl E 01/19/32	Ba3	J.A.&O 19	23.5	12/18/18	EUR
DTC Two Funding Ltd Sec Fltg Rt Nt Cl J 06/25/35	Aa2	Monthly	74.039	07/23/03	JPY
Sec Fltg Rt Nt Cl D 06/25/35	Aa2	Monthly	3.238	07/23/03	JPY
Dublin Bay Secs 2018-1 DAC Pass-Thru Cif 06/29/55	B3	M.J.&S&D 29	0.001	09/28/18	EUR
Pass-Thru Cif 06/29/55	Aaa	M.J.&S&D 29	0.001	09/28/18	EUR
Pass-Thru Cif 06/29/55	Baa2	M.J.&S&D 29	0.001	09/28/18	EUR
Pass-Thru Cif 06/29/55	Aa1	M.J.&S&D 29	0.001	09/28/18	EUR
Pass-Thru Cif 06/29/55	A1	M.J.&S&D 29	0.001	09/28/18	EUR
Dublin Bay Secs 2018-MA1 DAC Pass-Thru Cif Ser F 09/29/53	B3	M.J.&S&D 29	9	10/30/18	EUR
Pass-Thru Cif Ser E 09/29/53	Ba2	M.J.&S&D 29	9	10/30/18	EUR
Pass-Thru Cif Ser D 09/29/53	Baa3	M.J.&S&D 29	13.1	10/30/18	EUR
Pass-Thru Cif Ser C 09/29/53	A2	M.J.&S&D 29	11.1	10/30/18	EUR
Pass-Thru Cif Ser Z1 09/29/53	B3	M.J.&S&D 29	11.1	10/30/18	EUR
Pass-Thru Cif Ser S 09/29/53	Aaa	M.J.&S&D 29	6	10/30/18	EUR
Pass-Thru Cif Ser A2B 09/29/53	Aaa	M.J.&S&D 29	157.9	10/30/18	EUR
Pass-Thru Cif Ser B 09/29/53	Aa3	M.J.&S&D 29	17	10/30/18	EUR
Pass-Thru Cif Ser A2A 09/29/53	Aaa	M.J.&S&D 29	105.27	10/30/18	EUR
Pass-Thru Cif Ser A1 09/29/53	Aaa	M.J.&S&D 29	50.3	10/30/18	EUR
Duchess VII CLO BV Coll Nt 12/14/23	Aaa	M.J.&S&D 14	197.558	12/14/06	EUR
Coll Nt Cl E 12/14/23	Baa1	M.J.&S&D 14	19.756	12/14/06	EUR
Coll Nt Cl D 12/14/23	Aa1	M.J.&S&D 14	42.804	12/14/06	EUR
Coll Nt Cl C 12/14/23	Aaa	M.J.&S&D 14	32.926	12/14/06	EUR
Coll Nt Cl B 12/14/23	Aaa	M.J.&S&D 14	13.171	12/14/06	EUR
Duke Energy Carolinas LLC 1st Ref Mtg Bds Ser 255 12/30/99	Aa2	---	500	02/26/18	USD
1st Ref Mtg Bds Ser 1802 12/30/99	Aa2	---	500	02/26/18	USD
Duke Energy Indiana Inc Secd Nt 07/15/29	Aa3	---	0.001	03/26/99	USD
Duke Energy Int'L Geracao Parapananema SA Brazilian Debentures 12/30/99	Ba1	---	117.321	06/10/13	BRL
Sr Nt Ser 2 12/30/99	Ba1	---	109.247	04/11/14	BRL
Sr Nt Ser 1 12/30/99	Ba1	---	108.792	04/11/14	BRL
Dukinfield PLC Pass-Thru Cif Ser B 08/16/45	Aaa	F.M.&A&N 16	58.802	09/17/15	GBP
Pass-Thru Cif Ser C 08/16/45	Aa1	F.M.&A&N 16	51.665	09/17/15	GBP
Pass-Thru Cif Ser D 08/16/45	A1	F.M.&A&N 16	24.979	09/17/15	GBP
Pass-Thru Cif Ser E 08/16/45	Ba1	F.M.&A&N 16	39.253	09/17/15	GBP
Pass-Thru Cif Ser A 08/16/45	Aaa	F.M.&A&N 16	506.408	09/17/15	GBP
Durham Mtges A PLC Pass-Thru Cif 03/31/53	Aaa	M.J.&S&D 30	2173.886	05/23/18	GBP
Pass-Thru Cif 03/31/53	Aa1	M.J.&S&D 30	133.368	05/23/18	GBP
Pass-Thru Cif 03/31/53	Ba3	M.J.&S&D 30	46.679	05/23/18	GBP
Pass-Thru Cif 03/31/53	A1	M.J.&S&D 30	160.041	05/23/18	GBP
Pass-Thru Cif 03/31/53	Ca1	M.J.&S&D 30	26.673	05/23/18	GBP
Pass-Thru Cif 03/31/53	Ca	M.J.&S&D 30	46.67	05/23/18	GBP
Pass-Thru Cif 03/31/53	Baa2	M.J.&S&D 30	60.016	05/23/18	GBP
Durham Mtges B PLC Pass-Thru Cif 03/31/54	Ca	M.J.&S&D 30	45.99	05/23/18	GBP
Pass-Thru Cif 03/31/54	B3	M.J.&S&D 30	17.246	05/23/18	GBP
Pass-Thru Cif 03/31/54	Aa1	M.J.&S&D 30	183.97	05/23/18	GBP
Pass-Thru Cif 03/31/54	Baa2	M.J.&S&D 30	45.992	05/23/18	GBP
Pass-Thru Cif 03/31/54	A2	M.J.&S&D 30	114.98	05/23/18	GBP
Pass-Thru Cif 03/31/54	Aaa	M.J.&S&D 30	1805.18	05/23/18	GBP
Pass-Thru Cif 03/31/54	Ba3	M.J.&S&D 30	51.74	05/23/18	GBP
Durham Ont Reg Munc CDS CADS Deb 4.65 02/21/19	Aaa	Monthly	1.268	02/05/07	CAD
CADS Deb 4.65 02/21/20	Aaa	Monthly	0.845	02/05/07	CAD
CADS Deb 4.75 02/21/21	Aaa	Monthly	0.845	02/05/07	CAD
CADS Deb 4.75 02/21/22	Aaa	Monthly	0.845	02/05/07	CAD
Cdn Deb 5.12 07/12/21	Aaa	Monthly	9.33	06/19/12	USD
Durham Regional Municipality of Canadian Bds 2.7 07/12/19	Aaa	J&J 12	2.21	06/19/12	CAD
Canadian Bds 3.8 10/15/19	Aaa	A&O 15	2.535	09/24/10	CAD
Canadian Bds 2.9 10/16/19	Aaa	A&O 16	3.577	10/02/13	CAD
Canadian Bds 2.9 07/12/20	Aaa	J&J 12	2.262	06/19/12	CAD
Canadian Bds 3.95 10/15/20	Aaa	A&O 15	3.522	09/24/10	CAD
Canadian Bds 3.15 10/16/20	Aaa	A&O 16	3.678	10/02/13	CAD
Canadian Bds 3.05 07/12/21	Aaa	J&J 12	2.316	06/19/12	CAD
Canadian Bds 3.35 10/16/21	Aaa	A&O 16	3.794	10/02/13	CAD
Canadian Bds 3.2 07/12/22	Aaa	J&J 12	2.371	06/19/12	CAD
Canadian Bds 3.55 10/16/22	Aaa	A&O 16	3.921	10/02/13	CAD
Canadian Bds 3.7 10/16/23	Aaa	A&O 16	4.061	10/02/13	CAD
Canadian Bds 3.8 10/15/24	Aaa	A&O 15	1.748	10/02/13	CAD
Canadian Bds 3.85 10/15/25	Aaa	A&O 15	1.815	10/02/13	CAD
Canadian Bds 3.95 10/16/26	Aaa	A&O 16	1.884	10/02/13	CAD
Canadian Bds 4.1 10/16/27	Aaa	A&O 16	1.959	10/02/13	CAD
Canadian Bds 4.1 10/16/28	Aaa	A&O 16	2.035	10/02/13	CAD
Canadian Bds 4.15 10/16/29	Aaa	A&O 16	1.488	10/02/13	CAD
Canadian Bds 4.2 10/16/30	Aaa	A&O 16	1.55	10/02/13	CAD
Canadian Bds 4.25 10/16/31	Aaa	A&O 16	1.614	10/02/13	CAD
Canadian Bds 4.3 10/16/32	Aaa	A&O 16	1.683	10/02/13	CAD
Canadian Bds 4.3 10/16/33	Aaa	A&O 16	1.755	10/02/13	CAD
Canadian Debentures 2.25 07/02/19	Aaa	J&J 02	6.425	06/12/14	CAD
Canadian Debentures 5.05 12/23/19	Aaa	J&J 23	0.24	12/06/04	CAD
Canadian Debentures 1.95 07/02/20	Aaa	J&J 02	1.66	06/12/14	CAD
Canadian Debentures 1.95 07/02/21	Aaa	J&J 02	1.71	06/12/14	CAD
Canadian Debentures 1.95 07/02/22	Aaa	J&J 02	1.765	06/12/14	CAD
Canadian Debentures 1.95 07/02/23	Aaa	J&J 02	1.82	06/12/14	CAD
Canadian Debentures 1.95 07/02/24	Aaa	J&J 02	1.875	06/12/14	CAD
Canadian Debentures 5.64 07/15/24	Aaa	J&J 15	23.423	07/05/04	CAD
Canadian Debentures 4.987 12/23/24	Aaa	J&J 23	12.426	12/06/04	CAD
Canadian Debentures 1.95 07/02/25	Aaa	J&J 02	1.784	06/12/14	CAD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Canadian Debentures 1.95 07/02/26	Aaa	J&J 02	1.841	06/12/14	CAD
Canadian Debentures 1.95 07/02/27	Aaa	J&J 02	1.898	06/12/14	CAD
Canadian Debentures 5.334 07/12/27	Aaa	J&J 12	19.622	06/29/06	CAD
Canadian Debentures 1.95 07/02/28	Aaa	J&J 02	1.959	06/12/14	CAD
Canadian Debentures 4.588 10/06/28	Aaa	A&O 06	28.129	09/09/05	CAD
Canadian Debentures 1.95 07/02/29	Aaa	J&J 02	4.47	06/12/14	CAD
Dutch MBS XIX BV Pass-Thru Cif 11/25/50	Aa1	F.M.&A&N 25	8.1	11/30/18	EUR
Pass-Thru Cif 11/25/50	Aa1	F.M.&A&N 25	10.9	11/30/18	EUR
Pass-Thru Cif 11/25/50	Aaa	F.M.&A&N 25	447.3	11/30/18	EUR
Pass-Thru Cif 11/25/50	Aa1	F.M.&A&N 25	9.9	11/30/18	EUR
DWR Cymru (Financing) Ltd Asset Bkd Euro Nt 2.5 03/31/36	A2	Mar 31	300	01/24/18	GBP
Asset Bkd Euro Nt 1.859 03/31/48	A2	M&S 30	193.439	07/06/11	GBP
Asset Bkd Euro Nt 1.859 03/31/48	A2	M&S 30	210.217	03/19/10	GBP
• DXC Technology Co EURS Global Sr Nt 1.75 01/15/26	Baa2	Jan 15	650	09/19/18	EUR
GP\$ Nt 2.75 01/15/25	Baa2	Jan 15	250	03/07/18	GBP
DXC Technology Co Sr Nt Cl B-1-R 01/15/25	Baa2	---	400	03/01/18	GBP
Dyneig Inc Sr Global Nt 12/30/99	Ba3	---	210	02/09/17	USD
Dyret Spr SRL Pass-Thru Cif 1.1 12/22/38	A3	Monthly	210.6	12/22/17	EUR
DZ Bank AG Deutsche Zentral Genossenschaftsb German Bd Zero Cpn 0 09/25/19	A1	Sep 25	50	09/14/06	EUR
DZ Bank AG Deutsche Zentral Genossenschaftsbank Covered Bds Cl 155 0.01 03/19/21	Aaa	Mar 19	60	05/02/18	EUR
Covered Bds Cl 142 0.1 09/01/21	Aaa	Sep 01	25	03/01/18	EUR
Covered Bds Cl 141 0.135 10/14/21	Aaa	Oct 14	10	02/14/18	EUR
Covered Bds Cl 140 0.155 11/15/21	Aaa	Nov 15	15	02/15/18	EUR
Covered Bds Cl 143 0.1499 12/01/21	Aaa	Dec 01	10	03/01/18	EUR
Covered Bds 05/09/22	Aaa	F.M.&A&N 09	10	05/09/18	EUR
Covered Bds 0.2 06/15/22	Aaa	Jun 15	25	01/30/18	EUR
Covered Bds Cl 139 0.375 02/07/23	Aaa	Feb 07	25	02/07/18	EUR
Covered Bds 0.4148 03/06/23	Aaa	Mar 06	10	03/06/18	EUR
Covered Bds Ser C159 0.3498 05/25/23	Aaa	May 25	40	06/19/18	EUR
Covered Bds 0.1499 06/26/23	Aaa	Jun 26	10	05/07/18	EUR
Covered Bds 11/20/23	Aaa	F.M.&A&N 20	20	11/20/18	EUR
Covered Bds 0.5998 03/24/24	Aaa	Mar 24	10	03/24/18	EUR
Covered Bds Cl 153 0.1 06/24/24	Aaa	Jun 24	10	04/17/18	EUR
Covered Bds 0.625 01/30/25	Aaa	Jan 30	25	01/30/18	EUR
Covered Bds 06/23/25	Aaa	M.J.&S&D 23	7.5	03/29/18	EUR
Covered Bds 0.5999 10/17/25	Aaa	Oct 17	10	10/17/18	EUR
Covered Bds Cl 152 0.5998 04/13/26	Aaa	Apr 13	30	04/13/18	EUR
Covered Bds 0.5999 05/29/26	Aaa	May 29	30	05/29/18	EUR
Covered Bds Cl 154 0.05 06/30/26	Aaa	Jun 30	40	04/26/18	EUR
Covered Bds 0.4299 07/27/26	Aaa	Jul 27	10	07/27/18	EUR
Covered Bds Cl 138 0.75 02/21/28	Aaa	Feb 21	50	02/21/18	EUR
Covered Bds 0.8 03/20/28	Aaa	Mar 20	30	03/20/18	EUR
Covered Bds 0.5998 03/20/30	Aaa	Mar 20	30	03/20/18	EUR
Covered Bds Ser C160 1.09 06/28/30	Aaa	Jun 28	14	06/28/18	EUR
Covered Bds 07/15/30	Aaa	J.A.&J&O 15	7.5	03/29/18	EUR
Covered Bds 1.1698 11/13/30	Aaa	Nov 13	75	11/13/18	EUR
Covered					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
EDML 2018-1 BV Pass-Thru Cfr 01/29/57	Aaa	J,A,J&O 29	452.5	03/28/18	EUR
Pass-Thru Cfr 01/29/57	Baa1	J,A,J&O 29	7	03/28/18	EUR
Pass-Thru Cfr 01/29/57	Baa1	J,A,J&O 29	2.5	03/28/18	EUR
Pass-Thru Cfr 01/29/57	Baa3	J,A,J&O 29	3	03/28/18	EUR
EDP - Energias Do Brasil SA Brazilian Debentures 8.3479 04/15/22	Ba3	A&O 15	250	03/22/16	BRL
Brazilian Debentures 12/30/99	Ba3	---	224.605	07/31/15	BRL
Edreams Odigeo SA Gld Sr Sec Global Nt Ser 06 5.5 12/30/99	B2	---	425	09/25/18	EUR
Eika Boligkredit AS Covered Bds Ser 55 08/18/23	Aaa	F,M,A&N 18	5000	04/18/18	NOK
Covered Bds Ser 56 0.5 08/28/25	Aaa	Aug 28	500	08/28/18	EUR
Covered Bds Ser 54 2.6699 02/08/33	Aaa	Feb 08	600	02/08/18	NOK
El Corte Ingles SA Gld Sr Nt 12/30/99	Ba1	---	600	09/21/18	EUR
Electric Power Dev Co Ltd Japan Bds Ser RCB 0.375 05/19/20	A1	M&N 19	20000	05/17/18	JPY
Japan Bds CI A-10 0.355 07/20/28	A1	J&J 20	20000	07/05/18	JPY
Japan Bds CI D 0.414 09/20/28	A1	M&S 20	20000	09/12/18	JPY
Japan Bds Ser RCB 0.54 05/20/33	A1	M&N 20	10000	05/17/18	JPY
Japan Bds CI A 0.705 07/20/38	A1	J&J 20	10000	07/05/18	JPY
Japan Bds CI DR 0.804 09/17/38	A1	M&S 17	10000	09/12/18	USD
Electricite de France Sr Global Nt Ser 18 5 09/21/48	A3	M&S 21	1300	09/17/18	USD
Elering AS Global Bds CI A-3AR2 0.875 05/03/23	A2	May 03	225	04/30/18	EUR
Elanl RWBS 2018 PLC Pass-Thru Cfr 12/12/63	Aaa	Monthly	1634	12/12/18	GBP
Pass-Thru Cfr 12/12/63	Aaa	Monthly	1634	12/12/18	GBP
Pass-Thru Cfr 12/12/63	Aaa	Monthly	1634	12/12/18	GBP
Pass-Thru Cfr 12/12/63	Aaa	Monthly	272.59	06/14/12	GBP
Ellis Investments Ltd Sr Global Nt 12.25 06/15/20	C	J&D 15	272.59	06/14/12	GBP
Ellison Infrastructure Rih General Partnership Sr Sec Bds Ser D 10/31/38	A3	---	64.664	10/24/18	CAD
Sr Sec Bds CI A-17 12/30/99	A3	---	90.189	10/24/18	CAD
Ellison Infrastructure Wphc General Partnership Sr Sec Bds CI E 12/30/99	A3	---	49.594	07/18/18	CAD
Sr Sec Bds CI E 12/30/99	A3	---	169.47	07/18/18	CAD
Elm BV Coll Nt Ser 171 2.5 09/24/20	Baa1	---	710.356	09/13/12	EUR
Elm Park CLO Designated Activity Co Coll Nt CI E R 04/16/29	B1	J,A,J&O 16	14	04/16/18	EUR
Coll Nt CI A-1R 04/16/29	Aaa	J,A,J&O 16	324.5	04/16/18	EUR
Coll Nt CI DR 04/16/29	Ba2	J,A,J&O 16	33.5	04/16/18	EUR
Coll Nt CI CR 04/16/29	Baa2	J,A,J&O 16	26.25	04/16/18	EUR
Coll Nt CI BR 04/16/29	A2	J,A,J&O 16	42.5	04/16/18	EUR
Coll Nt CI A-2R 04/16/29	Aa1	J,A,J&O 16	60.5	04/16/18	EUR
Elsevier Fin SA Gld Loan Participation Nt 2.5 09/24/20	Baa1	Sep 24	709.888	10/13/12	EUR
Elvet Mtges 2018-1 PLC Pass-Thru Cfr Ser A 10/22/58	Aaa	J,A,J&O 22	486.2	10/17/18	GBP
Elz Fin SA Global Bds 12/30/99	Baa2	---	83	11/25/16	EUR
Global Bds 12/30/99	Baa2	---	125	11/25/16	EUR
Emeco Ply Ltd Gld Sr Sec Global Nt 9.25 12/30/99	B2	---	0	04/07/17	USD
Empresa de Telecomunicaciones de Bogota SA ESP Sr Global Nt 12/30/99	Ba3	---	0.001	01/03/13	USD
Empresas Pabas de Medellin ESP Global Nt 8.375 02/01/21	Baa3	F&A 01	677.507	01/25/11	COP
Global Nt 7.625 09/10/24	Baa3	Sep 10	501.725	09/03/14	COP
Sr Global Nt 12/30/99	Baa3	---	2957	10/18/17	COP
Enagas SA Spanish Bds 3.23 09/15/39	Baa1	M&S 15	219.142	09/15/09	JPY
Enbridge Inc CADs Sub Nt Fixed/Fltg Rt Ser 2017- B 5.375 09/27/77	Ba2	M&S 27	1000	09/21/17	CAD
ENBW Energie Baden-Wuerttemberg AG Sub Fixed/Fltg Rt Euro- notes 3.375 04/05/77	Baa2	Apr 05	725	09/26/16	EUR
Sub Reset Nt 3.625 04/02/76	Baa2	Apr 02	1386.658	03/11/14	EUR
Sub Reset Nt 12/30/99	Baa2	---	0	09/05/16	USD
Endeavour SCH Plc Indx-Ltd EuroBD 3.607 03/28/31	A1	Mar 28	215.992	08/11/99	GBP
Enel Chile SA Sr Nt B 12/30/99	Baa2	---	1000	05/30/18	USD
Enel SPA Sub Reset Nt CI E R 11/24/78	Ba1	---	750.019	05/10/18	EUR
Sub Reset Nt CI F R2 11/24/81	Ba1	---	750	05/24/18	EUR
Energost SA Brazilian Debentures 04/20/20	Ba2	---	90	04/19/16	BRL
Energizer Gamma Acquisition BV Gld Sr Euro Notes Ser 2016-4 12/30/99	B2	---	635	06/13/18	EUR
Energizer Hldgs Inc Gld Sr Nt Ser 2016-4 12/30/99	B2	---	500	06/13/18	USD
Energy Ventures Gorn LLC Gld Sr Sec 2nd Lien Nt Ser 59 12/30/99	Caa1	---	325	01/30/18	USD
Engie SA Jr Sub Nt CI A-9 1.375 12/30/99	Baa1	---	1000	01/10/18	EUR
Sr Unsec Nt CI DR 07/16/38	A2	---	75	07/06/18	EUR
Enhanced Capital Connecticut Fund V LLC Coll Nt Ser 2015 8.2 12/15/25	Aaa	---	42.289	11/18/15	USD
Enhanced Capital Georgia Rural Note Issuer LLC Coll Nt Ser 2018 8 12/20/23	A1	---	12	06/22/18	USD
Enhanced Capital Ohio Rural Fund LLC Coll Nt Ser 2018 9 06/30/25	A1	---	15	08/14/18	USD
Enova Int'l Inc Gld Global Nt Ser 1.2014 12/30/99	B3	---	375	09/25/18	USD
Enquest PLC Gld Sr Global Nt CI A 7 04/15/22	B3	A&O 15	677.482	11/17/17	USD
ENTE - Empresa Norte de Transmissao de Energia SA Brazilian Debentures 12/30/99	Ba1	---	111.807	07/18/14	BRL
Enterprise Merger Sub Inc Gld Nt Ser CE-2018 10/15/26	Caa1	---	1225	09/24/18	USD
Entertainment One Ltd Gld Sr Sec Global Nt CI D- RR 6.875 12/15/22	B1	J&D 15	70	02/08/18	GBP
Gld Sr Sec Global Nt 12/30/99	B1	---	481.167	12/01/15	GBP
Envigo Laboratories Inc Gld Sr Sec 2nd Lien Term Loan 12/30/99	Caa3	---	130	10/31/16	USD
EP Infrastructure AS Sr Unsec Nt CI M-1 1.659 04/28/24	Baa3	Apr 26	750	04/23/18	EUR
Epirho PLC Coll Nt CI A 01/20/35	B2	J&J 20	2236.892	05/20/09	EUR
Equinix Inc EURS Sr Nt 2.875 10/01/25	B1	A&O 01	1000	09/06/17	EUR
EURS Sr Nt 2.875 02/01/26	B1	F&A 01	1000	12/05/17	EUR
Euronotes CI A-18 12/30/99	B1	---	750	02/27/18	EUR
Equity Release Funding (No 1) PLC Mtg Bkd Euro- notes 5.7 02/25/31	Aaa	F,M,A&N 25	197	03/15/01	GBP
Mtg Bkd Euronotes CI A2 5.7 02/25/31	Aaa	F,M,A&N 25	373.205	03/15/01	GBP
Eridano Spv SRL Pass-Thru Cfr CI A 12/28/32	Aa3	Monthly	200	07/27/17	EUR
Erste Group Bank AG Austrian Bds 2 06/20/19	A2	Jun 20	64.425	11/22/12	EUR
Covered Bds Ser 1597 0.25 06/26/24	Aaa	Jun 26	750	06/26/18	EUR
Covered Bds Ser 1589 0.625 04/17/26	Aaa	Apr 17	750	04/17/18	EUR
Covered Bds Ser 1572 0.75 01/17/28	Aaa	Jan 17	1000	01/17/18	EUR
ESKOM (South Africa) Zero Cpn BD 0 12/31/32	B2	J&D 30	965.785	08/11/97	ZAR
Zero Cpn EuroBD 0 08/18/27	B2	---	1030.17	07/14/97	ZAR
Esselunga SPA Sr Unsec Nt 0.875 10/25/23	Baa2	Oct 25	500	10/18/17	EUR
Sr Unsec Nt 1.875 10/25/27	Baa2	Oct 25	500	10/18/17	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Estia Mtge Fin II PLC Coll Nt Ser A 08/03/54	Ba3	F,M,A&N 03	1572.544	07/25/07	EUR
Etep - Emp Pararensa Trans Energia SA Brazilian De- bentures 12/30/99	Ba1	---	30.864	07/18/14	BRL
Euro-Galaxy VI CLO Designated Activity Co Coll Nt CI A Coll Nt CI C 04/11/31	Aaa	J,A,J&O 11	245.5	03/28/18	EUR
Coll Nt CI C 04/11/31	Ba2	J,A,J&O 11	27.5	03/28/18	EUR
Coll Nt CI D 04/11/31	Baa2	J,A,J&O 11	22.5	03/28/18	EUR
Coll Nt CI C 04/11/31	A2	J,A,J&O 11	22	03/28/18	EUR
Coll Nt CI B-2 1.85 04/11/31	Aa2	---	12	03/28/18	EUR
Coll Nt CI F 04/11/31	B2	J,A,J&O 11	12	03/28/18	EUR
Coll Nt CI B-1 04/11/31	Aa2	J,A,J&O 11	30.5	03/28/18	EUR
Eurobank Ergasias SA Covered Bds Ser 5 03/20/19	Ba2	M,J,S&D 20	200	03/19/18	EUR
Covered Bds Ser 6 07/22/19	Ba2	J,A,J&O 22	350	07/11/18	EUR
Covered Bds Ser 5 2.75 11/02/20	Ba2	Nov 02	500	11/02/17	EUR
Eurohypo AG Europäische Hypothekbank der Deutschen Bank BD 5.56 08/18/23	Baa3	Aug 18	15	08/14/03	EUR
European Bank For Reconstruction and Dev Matador Bds 8.46 12/01/25	Aaa	Dec 01	69.116	07/23/96	EUR
Var Rt Italian Bds 03/05/24	Aaa	Mar 05	100	02/08/99	EUR
Var Rt Italian Bds 03/05/24	Aaa	Mar 05	107.541	02/08/99	EUR
Zero Cpn Eurobonds 04/07/27	Aaa	---	6000	03/10/97	ZAR
Zero Cpn Eurobonds 04/07/27	Aaa	---	772.628	03/10/97	ZAR
Zero Cpn Eurobonds 04/07/27	Aaa	---	1500	07/07/99	ZAR
European Coal and Steel Community Eurobonds 6.875 01/25/19	Aaa	Jan 25	78.543	01/06/94	GBP
Eurobonds 6.875 01/25/19	Aaa	Jan 25	50	01/06/94	GBP
Eurobonds 8.938 07/18/19	Aaa	Jul 18	73.83	06/27/94	GBP
Eurobonds 8.9375 07/18/19	Aaa	Jul 18	47	06/27/94	GBP
European Investment Bank Euro Area Reference Nt CI B-4 0.2 07/15/24	Aaa	Jul 15	3000	09/19/18	EUR
Euro Area Reference Nt CI C-RR 0.375 07/16/25	Aaa	Jul 16	4000	07/03/18	EUR
Euro Area Reference Nt CI E 0.875 01/14/28	Aaa	Jan 14	5000	03/14/18	EUR
Euro Area Reference Nt Ser 100 1.5 10/16/48	Aaa	Oct 16	2500	01/18/18	EUR
European Invnt Bk CADs Mtn Rate 144A 2.25 07/30/21	Aaa	J&J 30	1000	07/24/18	CAD
European Residential Loan Securitisation 2018-1	Ba3	Monthly	18.69	03/21/18	EUR
Dac Pass-Thru Cfr 01/24/61	A2	Monthly	215.377	03/21/18	EUR
European Union Eurobonds 3.375 05/10/19	Aaa	May 10	2034.009	03/02/10	EUR
Eurosall Pass Thru Cfr Ser 2006-1, CI C1A 0 05/10/44	Aa3	Monthly	13.6	05/24/06	EUR
Pass Thru Cfr Ser 2006-1, CI E 0 06/10/44	Ca	Monthly	4.78	05/24/06	GBP
Pass Thru Cfr Ser 2006-1, CI D1C 0 06/10/44	Caa1	Monthly	3	05/24/06	EUR
Pass Thru Cfr Ser 2006-1, CI D1A 0 06/10/44	Caa1	Monthly	26.4	05/24/06	EUR
Pass Thru Cfr Ser 2006-1, CI B1C 0 06/10/44	Aa1	Monthly	32.676	05/24/06	GBP
Pass Thru Cfr Ser 2006-1, CI C1C 0 06/10/44	Aa3	Monthly	16.5	05/24/06	GBP
Pass Thru Cfr Ser 2006-1, CI A2C 0 06/10/44	Aa1	Monthly	599.746	05/24/06	GBP
Pass Thru Cfr Ser 2006-1, CI B1A 0 06/10/44	Aa1	Monthly	26.416	05/24/06	GBP
Eurosall PLC Coll Nt Ser 2006-3NC, CI D1A 09/10/44	Caa3	F,M,A&N 10	6.05	11/09/06	EUR
Coll Nt Ser 2006-3NC, CI B1A 09/10/44	Aa1	F,M,A&N 10	48.8	11/09/06	EUR
Coll Nt Ser 2006-3NC, CI A3C 09/10/44	Aa1	F,M,A&N 10	152.304	11/09/06	GBP
Coll Nt Ser 2006-3NC, CI D1C 09/10/44	Caa3	F,M,A&N 10	11	11/09/06	GBP
Coll Nt Ser 2006-3NC, CI C1C 09/10/44	Ba3	F,M,A&N 10	9.85	11/09/06	EUR
Coll Nt Ser 2006-3NC, CI C1A 09/10/44	Ba3	F,M,A&N 10	20	11/09/06	EUR
Coll Nt Ser 2006-3NC, CI A3A 09/10/44	Aa1	F,M,A&N 10	163.756	11/09/06	EUR
Eurosall PLC Pass Thru Cfr Ser 2007-5NP 09/13/45	A3	F,M,A&N 19	917.817	11/19/07	EUR
Pass Thru Cfr Ser 2007-5NP 09/13/45	A3	M,J,S&D 19	153.897	11/19/07	GBP
Pass Thru Cfr Ser 2007-5NP 09/13/45	Caa3	F,M,A&N 19	60.452	11/19/07	GBP
Eutelsat SA French Bds Ser 2018-XF1 12/30/99	Baa3	---	0	09/25/18	EUR
Even Construtora E Incorporadora S/A Fltg Rt Brazilian Debentures 10/06/19	B1	A&O 06	87	04/06/17	BRL
Eversholt Funding PLC Gld Sr Sec Nt CI B-1S 5.831 12/02/20	Baa2	J&D 02	300	12/02/10	GBP
Gld Sr Sec Nt CI X2 6.359 12/02/25	Baa2	J&D 02	400	11/23/10	GBP
Gld Sr Sec Nt CI E S 6.697 02/22/35	Baa2	F&A 22	400	02/22/11	GBP
Gld Sr Sec Nt CI E S 3.529 08/07/42	Baa2	F&A 07	400	07/24/17	GBP
Exceed-1809 Pass-Thru Cfr 08/28/34	Aaa	Monthly	8700	09/27/18	JPY
Pass-Thru Cfr 08/28/34	Aaa	Monthly	1700	09/27/18	JPY
Exchequer Partnership (No 2) Plc Gld EuroBD 5.396 07/13/36	Aa1	Jul 13	259.417	01/15/03	GBP
Export-Import Bank of Korea (The) Japan Bds CI A-24 12/27/19	A2	J&D 27	70000	06/21/18	JPY
Japan Bds CI A-24 06/28/21</					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
FCA Capital Suisse SA Gtd Swiss Bds 0.2 07/24/20	Baa1	Jul 24	175	07/25/17	CHF
Gtd Swiss Bds 0.75 11/29/21	Baa1	Nov 29	100.583	03/31/16	CHF
FCC 130 SaneL Ln Repack Coll Nt CI H 05/11/25	A2	Monthly	66.053	11/26/07	USD
Coll Nt CI C 05/11/25	A2	Monthly	110.089	11/26/07	USD
Coll Nt CI 05/11/25	A2	Monthly	14.678	11/26/07	USD
Coll Nt CI E 05/11/25	A2	Monthly	146.785	11/26/07	EUR
Coll Nt CI A 5.32 05/11/25	A2	Monthly	58.714	11/27/07	EUR
Coll Nt CI D 05/11/25	A2	Monthly	293.569	11/26/07	EUR
Coll Nt CI B 05/11/25	A2	Monthly	44.035	11/26/07	EUR
Coll Nt CI F 05/11/25	A2	Monthly	293.569	11/26/07	EUR
Coll Nt CI G 05/11/25	A2	Monthly	73.392	11/26/07	EUR
FCC Blat - Credimmo 2 Coll Nt 04/28/20	Ba2	J.A.&O 28	3,074	05/29/07	TND
FCC Surf Coll Nt Ser A2 11/26/24	A2	M&N 26	228.001	08/14/07	EUR
Coll Nt Ser B1 11/26/24	A2	M&N 26	228.001	08/14/07	EUR
Coll Nt Ser B2 11/26/24	A2	M&N 26	228.001	08/14/07	EUR
Coll Nt Ser A1 11/26/24	A2	M&N 26	280.929	08/14/07	EUR
FCT Cars Alliance Dfp France Pass-Thru Ctf Ser 2018-1 12/30/99	Aa2	Monthly	1000	07/20/18	EUR
FCT Credit Agricole Habitat 2018 Pass-Thru Cfi A 04/28/53	Aa2	J.A.&O 28	1000	04/26/18	EUR
FCT GIAC Obligations Long Terme Coll Nt 07/31/22	Aa1	J.A.&O 31	49.262	07/31/12	EUR
Coll Nt Ser P2 07/31/22	Baa1	J.A.&O 31	12.316	07/31/12	EUR
FCT Laffitte 2016 Pass-Thru Cfi A 0.4 06/30/33	Aa3	M.J.&S 30	2900.66	05/24/16	EUR
FCT Sapphironne Auto 2017-1 Pass-Thru Cfi 01/24/34	Aa3	Monthly	36.9	11/30/17	EUR
Pass-Thru Cfi 01/24/34	Aa3	Monthly	36.9	11/30/17	EUR
Pass-Thru Cfi 01/24/34	Aa3	Monthly	390.1	11/30/17	EUR
Pass-Thru Cfi 01/24/34	Baa3	Monthly	15.8	11/30/17	EUR
Federal Grid Fin Ltd Loan Participation Nt Ser 1 8.446 03/13/19	Ba1	M&S 13	567.27	12/04/12	RUB
FederalMoqul Hldgs LLC Sr Sec Nt 12/30/99	Ba2	---	365	03/20/17	EUR
Sr Sec Nt 12/30/99	Ba2	---	350	03/20/17	EUR
FederalMoqul LLC Gtd Sr Global Nt 5 07/15/24	Ba2	---	350	06/22/17	EUR
Fedex Corp Gtd Sr Nt 12/30/99	Baa2	---	1000	01/29/18	USD
Ferguson Fin PLC Gtd Nt CI B3 4.5 10/24/28	Baa2	A&O 24	750	10/09/18	USD
FIDC Global Tr Pass-Thru Cfi 11/29/21	A3	Monthly	400	11/29/18	BRL
FIDC Mercantis Auto Pecas Pass-Thru Cfi 05/21/21	A3	Monthly	180	11/09/18	BRL
Fideicomiso Financiero Ames XII Coll Nt 11/16/21	Ba2	Monthly	42.042	04/16/18	ARS
Coll Nt 11/16/21	Caa2	Monthly	5.045	04/16/18	ARS
Coll Nt 11/16/21	C	Monthly	20.18	04/16/18	ARS
Fideicomiso Financiero Cuotas Cencosud Serie I Coll Nt 04/20/20	Ca	Monthly	0.945	06/28/18	ARS
Coll Nt 04/20/20	Caa3	Monthly	21.318	06/28/18	ARS
Coll Nt 04/20/20	Caa2	Monthly	5.397	06/28/18	ARS
Coll Nt 04/20/20	Ba2	Monthly	420.972	06/28/18	ARS
Fideicomiso Financiero Tinuviel Serie XXIV Coll Nt 04/19/20	B3	Monthly	6.679	04/18/18	ARS
Coll Nt 04/19/20	C	Monthly	12.913	04/18/18	ARS
Coll Nt 39 04/19/20	Caa3	Monthly	21.374	04/18/19	ARS
Fideicomiso Irrevocable de Administracion Garantia Y Fuente Pass-Thru Cfi 4.2999 06/27/40	A3	Monthly	2087.07	04/30/18	MXN
Fin For Residential Social Housing PLC Jr Sub Asset Bkd Premium Yield Global Nt Ser 1 8.769 10/10/58	Ba1	A&O 10	58.262	03/26/97	GBP
Jr Sub Var Rt Asset Bkd Global Nt Ser 2 10/10/58	Ba1	---	4.89	03/26/97	GBP
Financial Risk US Hldgs Inc Sr Nt CI F 12/30/99	Caa2	---	425	09/05/18	EUR
Sr Sec Nt CI F 12/30/99	Ba2	---	1000	09/05/18	EUR
Finland Govt of Finnish Bds 4.375 07/04/19	Aa1	Jul 04	1364.554	05/12/09	EUR
Finland Govt 4.375 07/04/19	Aa1	Jul 04	6367.399	04/21/08	EUR
Finland Bds 3.375 04/15/20	Aa1	Apr 15	5432.79	03/09/10	EUR
Finland Bds 4.07/04/25	Aa1	Jul 04	5387.754	10/12/09	EUR
Finland Bds 4.07/04/25	Aa1	Jul 04	1384.143	10/12/10	EUR
Finland Serial Bds 0.375 09/15/20	Aa1	Sep 15	5281.228	08/27/14	EUR
Finland Serial Bds 0.415/22	Aa1	Apr 15	3000	02/15/17	EUR
Finland Serial Bds 2.04/15/24	Aa1	Apr 15	5469.412	01/27/14	EUR
Finland Serial Bds 0.5 09/15/27	Aa1	Sep 15	3000	09/06/17	EUR
Finland Serial Bds 0.75 04/15/31	Aa1	Apr 15	3212.267	03/10/15	EUR
Finland Serial Bds 0.75 04/15/31	Aa1	Apr 15	1001	10/18/16	EUR
Finland Serial Bds 1.375 04/15/47	Aa1	Apr 15	1500	02/15/17	EUR
Finland Serial Bonds 0.5 09/15/28	Aa1	Sep 15	4000	09/04/18	EUR
Finland Serial Bonds 1.125 04/15/34	Aa1	Apr 15	3986	02/13/18	EUR
Finland Serial Bonds 1.375 04/15/47	Aa1	Apr 15	500	11/22/18	EUR
Government Bds 3.5 04/15/21	Aa1	Apr 15	5405.408	02/15/11	EUR
Government Bds 1.625 09/15/22	Aa1	Sep 15	5026.578	08/28/12	EUR
Government Bds 1.5 04/15/23	Aa1	Apr 15	5252.033	04/16/13	EUR
Government Bds 0.915/23	Aa1	Sep 15	3000	08/31/16	EUR
Government Bds 0.875 09/15/25	Aa1	Sep 15	3377.542	09/01/15	EUR
Government Bds 0.5 04/15/26	Aa1	Apr 15	4346.22	02/29/16	EUR
Government Bds 2.75 07/04/28	Aa1	Jul 04	3927.164	01/31/12	EUR
Government Bds 2.75 07/04/28	Aa1	Jul 04	1266.753	10/14/14	EUR
Government Bds 2.625 07/04/42	Aa1	Jul 04	1870.657	06/26/12	EUR
Government Bds 2.625 07/04/42	Aa1	Jul 04	688.478	10/29/13	EUR
Government Bds 2.625 07/04/42	Aa1	Jul 04	557.252	09/23/15	EUR
Government Bonds 09/15/23	Aa1	Sep 15	475	11/22/18	EUR
Finmeccanica Fin SA Gtd Eurobonds 5.25 01/21/22	Ba1	Jan 21	894.095	10/14/09	EUR
Finsbury Square 2016-1 PLC Pass-Thru Cfi 02/18/58	Caa2	F.M.A.&N 18	10.56	04/28/16	GBP
Pass-Thru Cfi 02/18/58	Aa3	F.M.A.&N 18	10.56	04/28/16	GBP
Pass-Thru Cfi 02/18/58	Aaa	F.M.A.&N 18	15.84	04/28/16	GBP
Pass-Thru Cfi 02/18/58	Aaa	F.M.A.&N 18	15.84	04/28/16	GBP
Pass-Thru Cfi 02/18/58	Aaa	F.M.A.&N 18	299.2	04/28/16	GBP
Finsbury Square 2016-2 Pass-Thru Cfi CI B 08/16/58	Aaa	F.M.A.&N 16	14.66	10/13/16	GBP
Pass-Thru Cfi CI A 08/16/58	Aaa	F.M.A.&N 16	296.7	10/13/16	GBP
Finsbury Square 2018-1 PLC Pass-Thru Cfi 09/14/65	Aaa	M.J.&S 14	522.75	10/29/18	GBP
Pass-Thru Cfi 09/14/65	Aa1	M.J.&S 14	30.75	10/29/18	GBP
Finsbury Square 2018-2 PLC Pass-Thru Cfi 09/12/68	Aa2	M.J.&S 12	30	11/15/18	GBP
Pass-Thru Cfi 09/12/68	A1	M.J.&S 12	33	11/15/18	GBP
Pass-Thru Cfi 09/12/68	Baa1	M.J.&S 12	6	11/15/18	GBP
Pass-Thru Cfi 09/12/68	Aaa	M.J.&S 12	513	11/15/18	GBP
Pass-Thru Cfi 09/12/68	Caa2	M.J.&S 12	13.5	11/15/18	GBP
Pass-Thru Cfi 09/12/68	Caa2	M.J.&S 12	18	11/15/18	GBP
Fire (BC) SPA Sr Sec Fltg Rt Nt CI B 12/30/99	B3	---	410	09/18/18	USD
First Industrial LP Gtd Sr Nt 4.3 04/20/27	Baa2	A&O 20	125	02/21/17	USD
Gtd Sr Nt CI A-2A 3.86 02/15/28	Baa2	F&A 15	150	12/21/17	USD
Gtd Sr Nt 4.4 04/20/29	Baa2	A&O 20	75	02/21/17	USD
Gtd Sr Nt CI F 3.96 02/15/30	Baa2	F&A 15	150	12/21/17	USD
First Nations Fin Auth Canadian Debentures 3.4 06/26/24	Aa2	J&D 26	38.67	07/16/15	CAD
Flexi ABS Tr 2018-1 Pass-Thru Cfi CI B G 06/23/23	Aa2	Monthly	15.3	05/09/18	AUD
Pass-Thru Cfi CI A2 G 06/23/23	Aa1	Monthly	66	05/09/18	AUD
Pass-Thru Cfi CI C 06/23/23	A2	Monthly	17.7	05/09/18	AUD

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru Cfi CI D 06/23/23	Baa2	Monthly	12	05/09/18	AUD
Pass-Thru Cfi CI E 06/23/23	Aaa	Monthly	66.5	05/09/18	AUD
Pass-Thru Cfi CI F 06/23/23	Ba1	Monthly	7.5	05/09/18	AUD
Flowserve Corp EURS Global Gtd Sr Nt 1.25 03/17/22	Baa3	Mar 17	500	03/10/15	EUR
FMG Resources (August 2006) Pty Ltd Gtd Global Bds CI E-R 12/30/99	Ba1	---	500	03/02/18	USD
FMS Wertmanagement Fltg Rt Eurobonds CI A-1 09/16/19	Aaa	M.J.&S 16	1200	03/16/18	GBP
Flg Rt German Nt CI CRR 11/27/20	Aaa	F.M.A.&N 27	2000	11/28/18	EUR
Flg Rt German Nt 01/22/21	Aaa	J.A.&O 22	2000	01/15/18	EUR
Flg Rt German Nt CI ARR 02/26/21	Aaa	F.M.A.&N 26	2000	11/28/18	EUR
Foncaixa Figeacat 4 Fondo de Titulizacin de Activ Pass-Thru Cfi CI E 03/10/49	C	M.J.&S 10	7.581	07/17/06	EUR
Pass-Thru Cfi Ser C 03/10/49	Baa1	M.J.&S 10	9.097	07/17/06	EUR
Pass-Thru Cfi Ser B 03/10/49	Aa1	M.J.&S 10	12.129	07/17/06	EUR
Pass-Thru Cfi Ser A (G) 03/10/49	Aa1	M.J.&S 10	411.887	07/17/06	EUR
Foncaixa Figeacat 5 Fondo de Titulizacin de Activos Pass-Thru Cfi CI C 04/01/53	Ba2	J.A.&O 01	24.236	11/27/07	EUR
Pass-Thru Cfi CI B 04/01/53	A1	J.A.&O 01	30.846	11/27/07	EUR
Pass-Thru Cfi CI D 04/01/53	C	J.A.&O 01	38.925	11/27/07	EUR
Foncaixa Figeacat 5 FTA Pass-Thru Cfi Ser A (G) 04/01/53	Aa1	M.J.&S 10	660.106	11/27/07	EUR
Foncaixa Pymes 7 FI Pass-Thru Cfi CI A 12/18/48	Aa1	M.J.&S 18	2283.612	11/27/15	EUR
Fondo de Titulizacin de Activos Pymes Banest Pass-Thru Cfi Ser B 12/31/31	Aa1	M.J.&S 31	31.47	11/23/06	EUR
Fondo de Titulizacin Del Deficit Del Sistema Pass-Thru Cfi Ser 27 12/17/19	Baa1	Dec 17	70	10/13/16	EUR
Pass-Thru Cfi Ser 31 0.031 06/17/20	Baa1	Jun 17	1000	06/14/17	EUR
Pass-Thru Cfi Ser 31, CI 2017-1 0.031 06/17/20	Baa1	Jun 17	120	11/03/17	EUR
Pass-Thru Cfi Ser 29 0.625 03/17/22	Baa1	Mar 17	1000	02/07/17	EUR
Pass-Thru Cfi Ser 29 0.625 03/17/22	Baa1	Mar 17	53	11/03/17	EUR
Pass-Thru Cfi Ser 28 0.75 03/18/24	Baa1	Mar 18	188	10/13/16	EUR
Pass-Thru Cfi Ser 21 0.85 01/25/34	Baa1	Jan 25	1464.508	06/03/15	EUR
Pass-Thru Cfi Ser 18 3.375 01/25/34	Baa1	Jan 25	2707.312	10/02/13	EUR
Fondo de Titulizacin Pymes Santander 13 Pass-Thru Cfi CI A 05/15/43	Aa1	F.M.A.&N 15	2254.5	01/22/18	EUR
Pass-Thru Cfi 05/15/43	Caa3	F.M.A.&N 15	135	01/22/18	EUR
Pass-Thru Cfi 05/15/43	B1	F.M.A.&N 15	445.5	01/22/18	EUR
Fondo de Titulizacin Pymes Santander 14 Pass-Thru Cfi Ser B 11/01/57	B1	F.M.A.&N 01	258.5	11/28/18	EUR
Pass-Thru Cfi Ser C 11/01/57	Caa3	F.M.A.&N 01	110	11/28/18	EUR
Pass-Thru Cfi Ser A 11/01/57	A2	F.M.A.&N 01	194.51	11/28/18	EUR
Fondo de Titulizacin RMB Prado V Pass-Thru Cfi CI A 03/15/55	Aa1	M.J.&S 15	339	11/16/17	EUR
Fondo de Titulizacin Santander Consumo 2 Pass-Thru Cfi CI A 0.6 04/18/31	Aa1	J.A.&O 18	865	12/09/16	EUR
Pass-Thru Cfi CI F 12.5 04/18/31	Ba3	J.A.&O 18	15	12/09/16	EUR
Pass-Thru Cfi CI B 2 04/18/31	A1	J.A.&O 18	50	12/09/16	EUR
Fondo de Titulizacin de Activos Santander Em Pass-Thru Cfi Ser E 06/23/50	Aa1	M.J.&S 23	38.195	12/14/06	EUR
Pass-Thru Cfi Ser D 06/23/50	Aa1	M.J.&S 23	78.365	12/14/06	EUR
Fondo de Titulizacin de Activos Santander Hipotec Pass-Thru Cfi Ser C 01/18/49	A2	J.A.&O 18	41.352	07/03/06	EUR
Pass-Thru Cfi Ser A 01/18/49	Aa1	J.A.&O 18	2306.363	07/03/06	EUR
Pass-Thru Cfi CI D 01/18/49	B1	J.A.&O 18	63.756	07/03/06	EUR
Pass-Thru Cfi Ser B 01/18/49	Aa1	J.A.&O 18	66.317	07/03/06	EUR
Fondo de Titulizacin Del Deficit Del Sistema Coll Nt Ser 10 6.46 03/17/27	Baa1	Mar 17	761.595	02/15/12	EUR
Coll Nt Ser 3 5.9 01/25/34	Baa1	Jan 25	2839.98	03/25/11	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
FP Turbo Series 2016-1 Tr Pass-Thru Cfr	Aa2	07/20/26	15.51	12/20/16	AUD
Pass-Thru Cfr C1 B 07/20/26	Aa1	Monthly	31.02	12/20/16	AUD
Pass-Thru Cfr C1 07/20/26	Aa2	Monthly	12.87	12/20/16	AUD
France (Republic of) BD 3.15 07/25/32	Aa2	Jul 25	5008	10/23/02	EUR
Treas Bd 4.25 04/25/19	Aa2	Apr 25	3066	05/19/03	EUR
Treas Bd 2.25 07/25/20	Aa2	Jul 25	4000	01/15/04	EUR
Treas Bd 3.4 07/25/29	Aa2	Jul 28	2800	09/21/99	XEU
Treas Bd 5.75 10/25/32	Aa2	Oct 25	3199	05/23/01	EUR
Treas Bd 4.75 04/25/35	Aa2	Apr 25	3699	03/19/04	EUR
France Govt of Government Bds 2.5 10/25/20	Aa2	Oct 25	14352.6	10/10/10	EUR
Government Bds 3.25 10/25/21	Aa2	Oct 25	13610.6	05/27/11	EUR
Government Bds 1.75 05/25/23	Aa2	May 25	5230.316	04/26/13	EUR
Government Bds 1.85 07/25/27	Aa2	Jul 25	4101.611	02/08/11	EUR
France Govt Treasury Bd 1.8 07/25/40	Aa2	Monthly	0.001	03/01/07	EUR
Zero Cpn Treasury Bd 03/28/28	Aa2	Monthly	46.23	03/26/99	EUR
France Rep Treas Bd (OAT) 3.75 04/25/21	Aa2	Apr 25	4343	04/29/05	EUR
France, Govt of Treasury Bd (OAT) 4.10/25/38	Aa2	Monthly	8453	08/25/06	EUR
Freddie Mac Stacrr 2015-DNA1 Pass-Thru Cfr Cl M-12.1 557 10/25/27	Aa2	Oct 25	0.001	04/28/15	USD
Pass-Thru Cfr Cl MA 2.297 10/25/27	A2	Oct 25	0.001	04/28/15	USD
Pass-Thru Cfr Cl M-1F 10/25/27	Aaa	Oct 25	0.001	04/28/15	USD
Pass-Thru Cfr Cl M-2 10/25/27	Aa2	Oct 25	280	04/28/15	USD
Pass-Thru Cfr Cl M-2F 10/25/27	Aa2	Oct 25	0.001	04/28/15	USD
Pass-Thru Cfr Cl M-2 0.75 10/25/27	Aa2	Oct 25	0.001	04/28/15	USD
Pass-Thru Cfr Cl M-3 10/25/27	A3	Oct 25	350	04/28/15	USD
Pass-Thru Cfr Cl M-3F 10/25/27	A3	Oct 25	0.001	04/28/15	USD
Pass-Thru Cfr Cl M-3 1 10/25/27	A3	Oct 25	0.001	04/28/15	USD
Freddie Mac Structured Pass-Through Cfrs (Spccs) Pass-Thru Cfr Cl A-1 3.75 09/25/51	Aaa	Monthly	27.181	11/09/18	USD
Pass-Thru Cfr Cl XAM 0.129 09/25/51	A1	Monthly	0.001	11/09/18	USD
Pass-Thru Cfr Cl X1 0.129 09/25/51	Aaa	Monthly	0.001	11/09/18	USD
Pass-Thru Cfr Cl AM 3.75 09/25/51	Aaa	Monthly	53.93	11/09/18	USD
Pass-Thru Cfr Cl A-2 3.75 09/25/51	Aaa	Monthly	781.771	11/09/18	USD
Pass-Thru Cfr Cl XAM 0.1019 11/27/51	Aa3	Monthly	0.001	11/27/18	USD
Pass-Thru Cfr Cl AM 3.8799 11/27/51	Aaa	Monthly	66.906	11/27/18	USD
Pass-Thru Cfr Cl X1 0.202 11/27/51	Aaa	Monthly	0.001	11/27/18	USD
Pass-Thru Cfr Cl A-2 3.7799 11/27/51	Aaa	Monthly	1111.89	11/27/18	USD
Pass-Thru Cfr Cl A-1 3.7799 11/27/51	Aaa	Monthly	99.835	11/27/18	USD
Freddie Mac Structured Pass-Through Cfrs (Spccs) K-0 Pass-Thru Cfr Cl X1 0.1208 08/25/50	Aaa	Monthly	0.001	09/26/18	USD
Pass-Thru Cfr Cl XAM 0.0431 08/25/50	A1	Monthly	0.001	09/26/18	USD
Pass-Thru Cfr Cl AM 3.986 08/25/50	Aaa	Monthly	65.956	09/26/18	USD
Pass-Thru Cfr Cl A-2 3.926 08/25/50	Aaa	Monthly	969.15	09/26/18	USD
Pass-Thru Cfr Cl A-1 3.736 08/25/50	Aaa	Monthly	99.336	09/26/18	USD
Freddie Mac Structured Pass-Through Cfrs (Spccs) Ser Pass-Thru Cfr Cl X 10/25/44	B3	Monthly	0.001	10/25/12	USD
Pass-Thru Cfr Cl AM 3.2 11/25/49	Aa1	Monthly	67.996	12/22/17	USD
Pass-Thru Cfr Cl XAM 0.275 11/25/49	A1	Monthly	0.001	12/22/17	USD
Pass-Thru Cfr Cl A-2 3.136 11/25/49	Aaa	Monthly	965.331	12/22/17	USD
Pass-Thru Cfr Cl A-1 2.951 11/25/49	Aaa	Monthly	166.203	12/22/17	USD
Pass-Thru Cfr Cl X1 0.3669 11/25/49	Aaa	Monthly	0.001	12/22/17	USD
Pass-Thru Cfr Cl XAM 0.136 02/25/50	A1	Monthly	0.001	03/13/18	USD
Pass-Thru Cfr Cl X1 0.155 02/25/50	Aaa	Monthly	0.001	03/13/18	USD
Pass-Thru Cfr Cl AM 3.5899 02/25/50	Aaa	Monthly	68.012	03/13/18	USD
Pass-Thru Cfr Cl A-1 3.452 02/25/50	Aaa	Monthly	166.561	03/13/18	USD
Pass-Thru Cfr Cl A-2 3.5899 02/25/50	Aaa	Monthly	1030.09	03/13/18	USD
Pass-Thru Cfr Cl XAM 0.064 12/26/50	A1	Monthly	0.001	12/10/18	USD
Pass-Thru Cfr Cl X1 0.078 12/26/50	Aaa	Monthly	0.001	12/10/18	USD
Pass-Thru Cfr Cl AM 4.0599 12/26/50	A1	Monthly	77.922	12/10/18	USD
Pass-Thru Cfr Cl A-2 4.0599 12/26/50	Aaa	Monthly	1153	12/10/18	USD
Pass-Thru Cfr Cl A-1 3.9049 12/26/50	Aaa	Monthly	109.341	12/10/18	USD
Pass-Thru Cfr Cl AM 3.7 05/25/51	Aaa	Monthly	63.592	06/28/18	USD
Pass-Thru Cfr Cl X1 0.16 05/25/51	Aaa	Monthly	0.001	06/28/18	USD
Pass-Thru Cfr Cl XAM 0.155 05/25/51	A1	Monthly	0.001	06/28/18	USD
Pass-Thru Cfr Cl A-2 3.7 05/25/51	Aaa	Monthly	811.736	06/28/18	USD
Pass-Thru Cfr Cl A-1 3.6269 05/25/51	Aaa	Monthly	55.559	06/28/18	USD
Freemf 2013-K30 Mite Tr Pass-Thru Cfr Cl B 3.666 06/26/45	Aa3	Monthly	110.391	08/07/13	USD
Pass-Thru Cfr Cl C 3.666 06/26/45	A3	Monthly	40.886	08/07/13	USD
Pass-Thru Cfr Cl X2A 0.1 06/26/45	Aaa	Monthly	0.001	08/07/13	USD
Pass-Thru Cfr Cl X1 0.34 06/26/45	Aaa	Monthly	0.001	08/07/13	USD
Pass-Thru Cfr Cl A-2 3.25 06/26/45	Aaa	Monthly	1120.478	08/07/13	USD
Pass-Thru Cfr Cl A-1 2.779 06/26/45	Aaa	Monthly	241.015	08/07/13	USD
Freemf 2013-K31 Mite Tr Pass-Thru Cfr Cl B 3.738 07/25/46	Aa3	Monthly	99.996	08/27/13	USD
Pass-Thru Cfr Cl X2A 0.1 07/25/46	Aaa	Monthly	0.001	08/27/13	USD
Pass-Thru Cfr Cl X1 0.382 07/25/46	Aaa	Monthly	0.001	08/27/13	USD
Pass-Thru Cfr Cl C 3.738 07/25/46	Baa1	Monthly	39.214	08/27/13	USD
Pass-Thru Cfr Cl A-1 2.778 07/25/46	Aaa	Monthly	260.708	08/27/13	USD
Pass-Thru Cfr Cl A-2 3.3 07/25/46	Aaa	Monthly	1051	08/27/13	USD
Freemf 2017-K729 Mite Tr Pass-Thru Cfr Cl C 3.6749 11/25/49	Baa3	Monthly	34.87	12/22/17	USD
Pass-Thru Cfr Cl A-1 2.951 11/25/49	Aaa	Monthly	166.203	12/22/17	USD
Pass-Thru Cfr Cl X2A 0.1 11/25/49	Aaa	Monthly	0.001	12/22/17	USD
Pass-Thru Cfr Cl B 3.6749 11/25/49	Baa1	Monthly	55.793	12/22/17	USD
Pass-Thru Cfr Cl A-2 3.136 11/25/49	Aaa	Monthly	965.331	12/22/17	USD
Pass-Thru Cfr Cl XAM 0.275 11/25/49	A1	Monthly	0.001	12/22/17	USD
Pass-Thru Cfr Cl X1 0.3669 11/25/49	Aaa	Monthly	0.001	12/22/17	USD
Pass-Thru Cfr Cl AM 3.2 11/25/49	A1	Monthly	67.996	12/22/17	USD
Freemf Mite Tr 2011-K12 Pass-Thru Cfr Cl B 12/25/20	Aa3	Monthly	81.713	04/27/11	USD
Pass-Thru Cfr Cl X2 0.125/21	Ba3	Monthly	0.001	04/27/11	USD
FS Energy and Power Fund Sr Sec Nt Cl 2 12/30/99	Ba3	---	500	07/31/18	USD
FT Santander Consumer Spain Auto 2016-2 Pass-Thru Cfr Ser E 6.3 09/05/33	Ba1	M,J,S&D 05	16.3	12/09/16	EUR
Pass-Thru Cfr Ser D 5.1 09/05/33	Baa3	M,J,S&D 05	19.5	12/09/16	EUR
Pass-Thru Cfr Ser C 3.1 09/05/33	Baa1	M,J,S&D 05	35.8	12/09/16	EUR
Pass-Thru Cfr Ser B 2.1 09/05/33	A1	M,J,S&D 05	26	12/09/16	EUR
Pass-Thru Cfr Ser A 0.9 09/05/33	Aa1	M,J,S&D 05	552.4	12/09/16	EUR
FTA RMBS Prado 1 Pass-Thru Cfr 06/01/55	Aa1	M,J,S&D 01	374.951	06/01/15	EUR
FTA RMBS Santander 1 Pass-Thru Cfr Ser A 03/19/57	Aa1	M,J,S&D 19	1305.487	06/23/14	EUR
Pass-Thru Cfr Ser B 03/19/57	Caal	M,J,S&D 19	458.684	06/23/14	EUR
FTA RMBS Santander 2 Pass-Thru Cfr 02/18/57	Caal	F,M,A&N 18	652.608	07/14/14	EUR
Pass-Thru Cfr 02/18/57	Aa1	F,M,A&N 18	3426.194	07/14/14	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
FTA RMBS Santander 3 Pass-Thru Cfr Ser B 11/18/64	Caal	F,M,A&N 18	1374.241	11/17/14	EUR
Pass-Thru Cfr Ser A 11/18/64	Aa1	F,M,A&N 18	6709.531	11/17/14	EUR
FTA Santander Consumer Spain Auto 2013-1 Pass-Thru Cfr Cl A 3 09/21/26	Aa1	M,J,S&D 21	654.267	10/18/13	EUR
FTA Santander Consumer Spain Auto 2016-1 Pass-Thru Cfr 1.25 04/19/32	Aa3	Apr 19	734.175	03/18/16	EUR
FTA Santander Hipotecario 7 Pass-Thru Cfr Ser B 03/16/54	Ba3	M,J,S&D 16	520.705	07/26/11	EUR
Pass-Thru Cfr Ser A 03/16/54	Aa1	M,J,S&D 16	2082.821	07/26/11	EUR
FTA Santander Hipotecario 8 Pass-Thru Cfr Cl A 11/15/54	Aa1	F,M,A&N 15	837.565	12/15/11	EUR
FTA Santander Hipotecario 9 Pass-Thru Cfr Cl B 02/18/56	B1	F,M,A&N 18	216.898	06/25/13	EUR
Pass-Thru Cfr Cl A 02/18/56	Aa1	F,M,A&N 18	650.694	06/25/13	EUR
FTPYME TDA CAM 4 FTA Coll Nt Ser C 09/28/45	Caal	M,J,S&D 28	50.048	12/14/06	EUR
Coll Nt Ser A3 09/28/45	Aa1	M,J,S&D 28	167.266	12/14/06	EUR
Coll Nt Ser A2 09/28/45	Aa1	M,J,S&D 28	1226.836	12/14/06	EUR
Coll Nt Ser D 09/28/45	C	M,J,S&D 28	38.59	12/14/06	EUR
Fuerstenberg Capital GmbH Perp Jr Sub Eurobonds 5.625 12/30/99	Caal	---	550	05/10/05	EUR
Fukoku Mutual Life Ins Co Perp Sub Fixed/Fitg Rt Euro-notes 6.5 12/30/99	Baa1	---	500	09/04/13	USD
Perp Sub Fixed/Fitg Rt Euro-notes 12/30/99	Baa1	---	500	07/22/15	USD
Fukuoka City Japan Bds Cl A 2.8 03/16/23	A1	M&S 16	10000	03/16/18	JPY
Japan Bds Cl E 06/28/23	A1	J&D 28	10000	06/22/19	JPY
Japan Bds 0.03 08/17/23	A1	F&A 17	10000	08/08/18	JPY
Japan Bds Ser 2018-YX1 0.03 09/28/23	A1	M&S 28	10000	09/21/19	JPY
Japan Bds 0.1 03/17/28	A1	M&S 17	599	03/29/18	JPY
Japan Bds Ser 2018-A 03/28/28	A1	M&S 28	10000	03/22/18	JPY
Japan Bds Ser A 0.098 07/18/28	A1	J&J 18	10000	07/06/18	JPY
Japan Bds Cl A-2 0.289 10/30/28	A1	A&O 30	10000	10/05/18	JPY
Japan Bds Cl A 03/19/38	A1	M&S 19	360	05/18/18	JPY
Japan Bds Cl A2 04/23/38	A1	A&O 23	15000	04/12/18	JPY
Japan Bds Ser 2018-1 0.416 10/19/38	A1	A&O 19	10000	10/03/18	JPY
Japan Bds Ser 2018-1 0.701 10/19/38	A1	A&O 19	10000	10/03/18	JPY
Japan Bds Ser 205 0.622 03/19/48	A1	M&S 19	3000	03/29/18	JPY
Japan Bds Cl E 0.635 03/19/48	A1	M&S 19	3000	03/29/18	JPY
Japan Bds Ser 2018B 0.661 06/18/48	A1	J&D 18	10000	06/07/18	JPY
Japan Bonds 0.02 12/26/23	A1	J&D 26	10000	12/07/18	JPY
Fukuoka Prefecture Japan Bds 01/23/23	A1	J&J 23	15000	01/12/18	JPY
Japan Bds Cl A R 0.03 07/20/23	A1	J&J 20	15000	07/10/18	JPY
Japan Bds Ser 322 02/25/28	A1	F&A 25	15000	02/16/18	JPY
Japan Bds Cl E 06/22/28	A1	J&D 22	20000	06/14/18	JPY
Japan Bds Cl E 08/24/28	A1	F&A 24	20000	08/10/18	JPY
Japan Bds Cl F 0.271 09/21/28	A1	M&S 21	20000	09/07/18	JPY
Japan Bds Ser 2011-2 0.289 10/24/28	A1	A&O 24	15000	10/16/18	JPY
Japan Bds Ser A 07/19/38	A1	J&J 19	10000	07/06/18	JPY
Japan Bds Ser 2018FR 0.542 10/17/33	A1	A&O 17	10000	10/05/18	JPY
Japan Bds Cl A-21 02/22/38	A1	F&A 22	10000	02/09/18</	

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Gazprom Neft JSC Loan Participation Nt 4.375 09/19/22	Baa3	M&S 19	1500	09/13/12	USD
Gazprombank Fixed/Fitg Rt Russian Bds Ser 11 8.5 10/10/19	Ba2	A&O 10	324.939	10/18/12	RUB
Fixed/Fitg Rt Russian Bds Ser 12 8.5 10/06/22	Ba2	---	324.939	10/18/12	RUB
Loan Participation Nt 7.25 05/03/19	B2	M&N 03	500	04/27/12	USD
Loan Participation Nt Ser 17 4.07/01/19	Ba2	Jul 01	1367.952	07/01/14	EUR
GC Figeac Caixa Tarragona 1 FTA Pass-Thru Cif 06/17/63	C	M.J.S&D 17	21.518	07/03/08	EUR
Pass-Thru Cif 06/17/63	Ba1	M.J.S&D 17	26.196	07/03/08	EUR
Pass-Thru Cif 06/17/63	Aa1	M.J.S&D 17	40.073	07/03/08	EUR
GC Repackaging 2017-2 Ltd Coll Nt CI A 07/24/30	Aaa	Monthly	22540	01/12/18	JPY
GC Repackaging 2018-1 Ltd Coll Nt CI A 05/09/31	Aaa	Monthly	15915	03/28/18	JPY
GC Repackaging 2018-10 Ltd Coll Nt CI A 08/02/30	Aaa	Monthly	27500	08/22/18	JPY
GC Repackaging 2018-2 Ltd Coll Nt CI A 05/09/31	Aaa	Monthly	21300	03/28/18	JPY
GC Repackaging 2018-3 Ltd Coll Nt CI A 05/09/31	Aaa	F.M.&N 09	26700	05/30/18	JPY
GC Repackaging 2018-4 Ltd Coll Nt CI A 08/07/31	Aaa	Monthly	22800	07/26/18	JPY
GC Repackaging 2018-5 Ltd Coll Nt CI A 02/27/31	Aaa	Monthly	29400	07/13/18	JPY
GC Repackaging 2018-6 Ltd Coll Nt CI A 09/09/31	Aaa	Monthly	28400	08/31/18	JPY
GC Repackaging 2018-7 Ltd Coll Nt CI A 08/08/31	Aaa	F.M.&N 08	29800	07/24/18	JPY
GC Repackaging 2018-8 Ltd Coll Nt CI A 08/08/31	Aaa	F.M.&N 08	22200	07/26/18	JPY
GC Repackaging 2018-9 Ltd Coll Nt CI A 07/27/31	Aaa	Monthly	30000	08/16/18	JPY
GC Treas Center Co Ltd Global Bds CI B2 4.25 09/19/22	Baa2	M&S 19	0	05/29/18	USD
GCL New Energy Hldgs Ltd Gtd Euronotes CI B1 7.1 01/30/21	B2	J&J 30	500	01/30/18	USD
GCP Applied Technologies Inc Gtd Global Nt CI B2 5.5 12/30/99	B1	---	350	03/26/18	USD
GE Capital Mtge Svcs Inc Interest Only Certificates 06/25/29	B3	Monthly	0.001	06/25/99	USD
Var Rt Mtg Pass-Thru Cif 04/25/29	Ca2	Monthly	0.001	03/25/99	USD
GE SCF Covered Bds Ser 4 4.25 02/05/25	Aa2	Feb 05	34.339	02/05/10	EUR
Covered Bds Ser 9 4.328 06/16/25	Aa2	Jun 16	32.861	12/16/10	EUR
Covered Bds Ser 3 7.5 11/17/25	Aa2	Nov 17	23.021	11/17/10	EUR
Covered Bds Ser 8 4 11/26/25	Aa2	Nov 26	29.442	11/26/10	EUR
Covered Bds Ser 5 4 07/09/26	Aa2	Jul 09	130.151	07/09/10	EUR
Covered Bds Ser 2 4.25 02/02/27	Aa2	Feb 02	68.678	02/02/10	EUR
Covered Bds Ser 6 4 07/12/28	Aa2	Jul 12	39.045	07/12/10	EUR
Covered Bds Ser 1 4.25 02/02/29	Aa2	Feb 02	41.207	02/02/10	EUR
Covered Bds Ser 6 4 11/09/29	Aa2	Nov 09	13.669	11/09/10	EUR
Covered Bds Ser 3 4.375 12/18/29	Aa2	Dec 18	64.246	12/18/09	EUR
Covered Bds Ser 4 4.375 12/18/30	Aa2	Dec 18	28.554	12/18/09	EUR
Covered Bds Ser 3 4.375 02/05/35	Aa2	Feb 05	13.736	02/05/10	EUR
Geldlux-Ts2015 SA Pass-Thru Cif 04/10/23	Aaa	Monthly	2018.865	07/29/15	EUR
Gemdale Ever Prosperity Investment Ltd Gtd Euronotes Ser 1 12/30/99	Ba3	---	0	08/30/18	USD
Gemport 2015-1 PLC Pass-Thru Cif 02/18/47	Aaa	F.M.&N 18	29.475	06/08/15	GBP
Pass-Thru Cif 02/18/47	B2	F.M.&N 18	22.145	06/08/15	GBP
Pass-Thru Cif 02/18/47	Aa1	F.M.&N 18	33.293	06/08/15	GBP
Pass-Thru Cif 02/18/47	Aaa	F.M.&N 18	29.475	06/08/15	GBP
Gemport 2018-1 PLC Pass-Thru Cif 09/16/65	Aaa	M.J.S&D 16	210	07/30/18	GBP
Pass-Thru Cif 09/16/65	Ca	M.J.S&D 16	8.75	07/30/18	GBP
Pass-Thru Cif 09/16/65	Ca3	M.J.S&D 16	7.5	07/30/18	GBP
Gemstones Intl Ltd Gtd Euronotes 8.5 08/15/20	Ca1	F&A 15	225	02/15/18	USD
General Elec Cap Corp Japan Bd 2.215 11/20/20	Baa1	Dec 20	170.343	11/09/09	JPY
General Elec Co EURS Nt 1.25 05/26/23	Baa1	May 26	1250	05/20/15	XEU
EURS Nt 1.875 05/28/27	Baa1	May 28	1250	05/20/15	XEU
EURS Nt Flt Rt 3.00681 05/28/20	Baa1	F.M.&N 28	650	05/20/15	XEU
EURS Sr Nt 1.5 05/17/29	Baa1	May 17	2250	05/10/17	EUR
EURS Sr Nt 2.125 05/17/37	Baa1	May 17	2000	05/10/17	EUR
General Electric Capital Corp Japan Bds Ser 24 0.807 09/18/20	Baa1	M&S 18	74.665	09/12/13	JPY
Japan Bds Ser 25 1.244 09/20/23	Baa1	M&S 20	111.997	09/12/13	JPY
Swiss Bds 3.125 12/06/19	Baa1	Dec 06	139.224	04/22/10	CHF
Swiss Bds 3.125 12/06/19	Baa1	Dec 06	250.889	11/03/04	CHF
Var Denom Flt Rt Dem 12/30/99	Baa1	---	8000	08/10/98	USD
General Electric Co SF Flt Rt Nt 05/28/20	Baa1	F.M.&N 31	721.661	05/20/15	EUR
Sr Nt 1.25 05/26/23	Baa1	May 26	1387.809	05/20/15	EUR
Sr Nt 1.875 05/28/27	Baa1	May 28	1387.809	05/20/15	EUR
General Mills Inc Euronotes 2.1 11/16/20	Baa2	Nov 16	676.379	11/07/13	EUR
Flt Rt Euronotes 01/15/20	Baa2	J.A.&J 15	542.7	01/11/16	EUR
Sr Global Nt 1.5 04/27/27	Baa2	Apr 27	430.182	04/20/15	EUR
General Motors Financial of Canada Ltd Gtd Canadian Bds 3.08 05/22/20	Baa3	M&N 22	408.33	05/19/15	CAD
Gtd Canadian Bds 2.6 06/01/22	Baa3	Jun 01	400	05/24/17	CAD
Gtd Sr Nt Ser 19 3 02/26/21	Ba3	F&A 26	500	02/21/18	CAD
General Shopping Investments Ltd Gtd Sub Global Bds 12/30/99	Baa3	---	115.58	03/21/12	USD
Genifrance II PLC Gtd Sr Sec Global Nt 6.064 12/21/39	Baa1	J&D 21	405.811	12/11/09	GBP
Genneia SA Sr Nt Ser 323 01/20/22	B2	---	150	02/06/18	USD
Germany Govt of Bndsschtznsgn (Bko) 06/14/19	B2	---	13000	05/23/17	EUR
Bndsschtznsgn (Bko) 09/13/19	Aaa	---	13000	08/29/17	EUR
Bndsschtznsgn (Bko) CI A2R 03/13/20	Aaa	Mar 13	5000	12/19/17	EUR
Bndsschtznsgn (Bko) 06/12/20	Aaa	---	12000	05/23/18	EUR
Bndsschtznsgn (Bko) 09/11/20	Aaa	---	12000	08/21/18	EUR
Bundesobligation (Obl) 10/07/22	Aaa	---	17000	07/05/17	EUR
Bundesobligation (Obl) Ser CBL21 04/14/23	Aaa	Apr 14	16000	01/31/18	EUR
Bundesobligation (Obl) Ser 2018-XMO 10/13/23	Aaa	Oct 13	4000	07/27/18	EUR
Bundesobligation (Obl) CI ER 0.5 02/15/28	Aaa	Feb 15	21000	01/10/18	EUR
Government Bonds 0.25 08/15/28	Aaa	Aug 15	21000	07/11/18	EUR
Government Bonds 1.25 08/15/48	Aaa	Aug 15	12000	09/20/17	EUR
Gestamp Automocion SA Gtd Sr Sec Global Nt CI B-3 12/30/99	Ba3	---	400	04/19/18	EUR
Gestamp Funding LUX SA Gtd Sr Sec Global Nt 3.5 05/15/23	Ba3	M&N 15	569.976	05/04/16	EUR
GFL Environmental Inc Global Nt Ser 2018C 12/30/99	Ca1	---	400	05/02/18	USD
Gtd Sr Nt CI 139 12/30/99	B3	---	400	02/21/18	USD
GIE PSA Tresorerie Gtd Bd 6 09/19/33	Ba1	Sep 19	600	09/04/03	EUR
Gilex Hldg SARL Sr Sec Nt Ser CBL15 12/30/99	B2	---	0	04/26/18	USD
Gln Hldgs PLC Euronotes 6.75 10/28/19	Ba2	Oct 28	71.935	04/11/02	GBP
GKN PLC EuroBd 6.75 10/28/19	Ba2	Oct 28	300	10/12/99	GBP
Glenbridge Secs 2018-1 Designated Activity Co Pass-Thru Cif 11/22/57	Aaa	F.M.&N 22	434.693	11/19/18	EUR
Pass-Thru Cif 11/22/57	Aa2	F.M.&N 22	161.457	11/19/18	EUR
Pass-Thru Cif 11/22/57	Baa2	F.M.&N 22	130.408	11/19/18	EUR
Pass-Thru Cif 11/22/57	B2	F.M.&N 22	93.148	11/19/18	EUR
Pass-Thru Cif 11/22/57	Ca	F.M.&N 22	62.099	11/19/18	EUR
GLG Euro CLO IV Designated Activity Co Coll Nt CI B-1 05/15/31	Aa2	F.M.&N 15	29	03/21/18	EUR
Coll Nt CI E 05/15/31	Ba2	F.M.&N 15	19	03/21/18	EUR
Coll Nt CI D 05/15/31	Baa2	F.M.&N 15	20	03/21/18	EUR
Coll Nt CI C 05/15/31	A2	F.M.&N 15	23.5	03/21/18	EUR
Coll Nt CI B2 1.8999 05/15/31	Aa2	---	20	03/21/18	EUR
Coll Nt CI A2 1.2 05/15/31	Aaa	---	30	03/21/18	EUR
Coll Nt CI A1 05/15/31	Aaa	F.M.&N 15	173	03/21/18	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Global Prime Capital Pte Ltd Gtd Euronotes 6.75 04/27/20	Ba3	A&O 27	225	04/20/15	USD
Gtd Euronotes CI A7 12/30/99	Ba3	---	0	03/13/18	USD
Gtd Euronotes 12/30/99	Ba3	---	0	09/27/16	USD
Globaldrive Auto Receivables 2016-A BV Pass-Thru Cif Ser B 0.97 01/22/24	Aaa	Monthly	22.188	01/21/16	EUR
Pass-Thru Cif CI A 01/22/24	Aaa	Monthly	682.094	01/21/16	EUR
Global North Real Estate Investments Ltd Sr Nt 2.875 06/20/22	Ba1	Jun 20	550	06/19/17	EUR
GMBF Canada Leasing Tr Coll Nt CI B 2.293 02/20/19	Aaa	Monthly	16.4	11/09/16	CAD
Coll Nt CI C 2.491 05/20/19	Aaa	Monthly	15.12	11/09/16	CAD
Coll Nt CI A1 2.498 06/22/20	Aaa	Monthly	122.125	11/15/18	CAD
Coll Nt CI A2 3.0299 06/21/21	Aaa	Monthly	117.125	11/15/18	CAD
Coll Nt CI B 2.785 09/20/22	Aaa	Monthly	15.253	10/18/17	CAD
Coll Nt CI C 2.8959 09/20/22	Aa2	Monthly	14.063	10/18/17	CAD
Coll Nt CI C 3.898 07/20/23	A2	Monthly	13.15	11/15/18	CAD
Coll Nt CI A3 3.262 07/20/23	A2	Monthly	61	11/15/18	CAD
Coll Nt CI B 3.794 07/20/23	Aa2	Monthly	14.281	11/15/18	CAD
GOHL Capital Ltd Gtd Euronotes 4.25 01/24/27	Baa1	J&J 24	1000	01/24/17	USD
Golden Bar (Securitisation) SRL Pass-Thru Cif Ser A-2018-1 03/20/37	Aa3	M.J.S&D 20	395.7	04/27/18	EUR
Golden Energy and Resources Ltd Euronotes CI DR 12/30/99	B1	---	0	01/18/18	USD
Golden Nugget Inc (New) Sr Nt 12/30/99	B3	---	745	09/07/17	USD
Golden Wheel Tandi Hldgs Co Ltd Gtd Euronotes 7 01/08/21	B2	J&J 08	200	01/18/18	USD
Goldentree Loan Mgmt Eur CLO 1 Designated Activity Com Coll Nt CI B-1B 10/21/30	Aa2	J.A.&J 21	14	03/22/18	EUR
Coll Nt CI B-1A 10/21/30	Aa2	J.A.&J 21	26	03/22/18	EUR
Coll Nt CI A2 1.37 10/21/30	Aaa	---	30	03/22/18	EUR
Coll Nt CI A-1A 10/21/30	Aaa	J.A.&J 21	162	03/22/18	EUR
Coll Nt CI A-1B 10/21/30	Aaa	J.A.&J 21	49	03/22/18	EUR
Coll Nt CI C-1A 10/21/30	A2	J.A.&J 21	14	03/22/18	EUR
Coll Nt CI C-1B 10/21/30	A2	J.A.&J 21	11.5	03/22/18	EUR
Coll Nt CI D 10/21/30	Baa2	J.A.&J 21	25	03/22/18	EUR
Coll Nt CI X 10/21/30	Aaa	J.A.&J 21	2	03/22/18	EUR
Coll Nt CI F 10/21/30	B2	J.A.&J 21	12	03/22/18	EUR
Coll Nt CI E 10/21/30	Ba2	J.A.&J 21	27.5	03/22/18	EUR
Goldentree Loan Mgmt Eur CLO 2 Dac Coll Nt CI B-1B 01/20/32	Aa2	J.A.&J 20	12	12/20/18	EUR
Coll Nt CI F 01/20/32	B2	J.A.&J 20	9.9	12/20/18	EUR
Coll Nt CI E 01/20/32	Ba2	J.A.&J 20	24.3	12/20/18	EUR
Coll Nt CI D 01/20/32	Baa3	J.A.&J 20	28	12/20/18	EUR
Coll Nt CI C-1A 01/20/32	A2	J.A.&J 20	15.7	12/20/18	EUR
Coll Nt CI B-2 2.6 01/20/32	Aa2	---	15	12/20/18	EUR
Coll Nt CI B-1A 01/20/32	Aa2	---	10.5	12/20/18	EUR
Coll Nt CI A 01/20/32	Aaa	J.A.&J 20	240	12/20/18	EUR
Coll Nt CI X 01/20/32	Aaa	J.A.&J 20	2	12/20/18	EUR
Coll Nt CI C-1B 01/20/32	A2	J.A.&J 20	12	12/20/18	EUR
Goldman Sachs Group Inc CADs Global Nt 3.55 02/12/21	A3	F&A 12	64.99	02/05/14	CAD
Japan Bd 2.45 12/28/21	A3	Monthly	80.499	12/20/06	JPY
Goldman Sachs Group Inc (The) Euronotes 7.125 08/07/25	A3	F&A 07	693.316	07/31/08	GBP
Fixed/Fitg Rt Euronotes 5 10/14/20	A3	Oct 14	120.655	09/30/05	EUR
Goodyear Dunlop Tires Europe BV Sr Global Nt 3.75 12/					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Griffith Park CLO Designated Activity Co Coll Nt Cl C-R	Baa3	F.M.&N 21	26.9	11/21/18	EUR
Coll Nt Cl ER 11/21/31	B2	F.M.&N 21	11.25	11/21/18	EUR
Coll Nt Cl DR 11/21/31	Ba3	F.M.&N 21	24.45	11/21/18	EUR
Coll Nt Cl A-1BR 11/21/31	Aaa	F.M.&N 21	8.75	11/21/18	EUR
Griffon Funding Ltd Pass-Thru Cif Cl A1 07/28/28	Aaa	Monthly	1822.337	09/26/16	GBP
Pass-Thru Cif Cl A2 07/28/28	Aa2	Monthly	328.021	09/26/16	GBP
Pass-Thru Cif Cl A3 07/28/28	Baa1	Monthly	133.638	09/26/16	GBP
Pass-Thru Cif Cl B1 07/28/28	Ba2	Monthly	85.042	09/26/16	GBP
Grifonas Finance No 1 Plc Pass-Thru Cif Cl B 08/28/39	Caa1	F&A 28	30.358	08/29/06	EUR
Grosvenor Place CLO 2015-1 BV Coll Nt Cl X 10/30/29	Aaa	J.A.&J 31	2	04/30/18	EUR
Coll Nt Cl ER 10/30/29	B2	J.A.&J 31	11.5	04/30/18	EUR
Coll Nt Cl DR 10/30/29	Ba2	J.A.&J 31	20.3	04/30/18	EUR
Coll Nt Cl CR 10/30/29	Baa2	J.A.&J 31	18.9	04/30/18	EUR
Coll Nt Cl BR 10/30/29	A2	J.A.&J 31	19.95	04/30/18	EUR
Coll Nt Cl A-2BR 1.85 10/30/29	Aa2	---	20	04/30/18	EUR
Coll Nt Cl A-2AR 10/30/29	Aa2	J.A.&J 31	28.65	04/30/18	EUR
Coll Nt Cl A-1BR 1.1 10/30/29	Aaa	---	5	04/30/18	EUR
Coll Nt Cl A-1AR 10/30/29	Aaa	J.A.&J 31	201.5	04/30/18	USD
Grouppoint Properties Int'l (Pty) Ltd Gld Sr Nt Cl B 12/30/99	Baa3	---	0	04/13/18	USD
Grupo Aeroportuario Del Pacifico SAB de CV Certificados Bursatiles 07/02/21	A3	---	79.523	06/22/16	MXN
Certificados Bursatiles 03/31/22	A3	---	1500	03/11/17	MXN
Certificados Bursatiles Cl A2 12/30/99	A3	---	0	11/12/18	MXN
Certificados Bursatiles 12/30/99	A3	---	66.937	02/19/16	MXN
Certificados Bursatiles Cl A2 12/30/99	A3	---	0	11/12/18	MXN
Certificados Bursatiles 12/30/99	A3	---	2300	10/26/17	MXN
Certificados Bursatiles 12/30/99	A3	---	0.001	01/28/19	MXN
Grupo Antolin-rausa SA Gld Sr Sec Nt Cl B-2S 12/30/99	Ba3	---	250	04/17/18	EUR
Sr Sec Global Nt 3.25 04/30/24	Ba3	A&O 31	400	04/04/17	EUR
Grupo Bimbo SAB de CV Perp Sub Nt 12/30/99	Ba1	---	500	04/12/18	USD
Grupo Financiero Santander SAB de CV Contingent Cap Secs 12/30/99	Ba1	---	10250	12/02/16	MXN
Grupo Fleury SA Sr Nt 12/30/99	Ba2	---	247.005	01/08/13	BRL
Grupo Supervielle SA Sr Nt Ser 13 12/30/99	B3	---	15.091	01/10/14	ARS
GS Calteq Corp Swiss Bds Cl A23 0.633 01/31/24	Baa1	Jan 31	100	05/02/18	CHF
GS Mtge Secs Tr 2010 C2 Pass-Thru Cif Cl E 4.548 12/10/43	Ba2	Monthly	12.051	12/28/10	USD
Pass-Thru Cif Cl F 4.548 12/10/43	B2	Monthly	9.86	12/28/10	USD
Pass-Thru Cif Cl X B 12/10/43	Ba3	Monthly	0.001	12/28/10	USD
Pass-Thru Cif Cl B 12/10/43	Aaa	Monthly	26.293	12/28/10	USD
Pass-Thru Cif Cl C 12/10/43	Aa2	Monthly	29.58	12/28/10	USD
Pass-Thru Cif Cl D 12/10/43	Baa3	Monthly	47.11	12/28/10	USD
Pass-Thru Cif Cl XA 12/10/43	Aaa	Monthly	0.001	12/28/10	USD
Pass-Thru Cif Cl A2 5.162 12/10/43	Aaa	Monthly	376.072	12/28/10	USD
Pass-Thru Cif Cl A1 3.849 12/10/43	Aaa	Monthly	347	12/28/10	USD
GS Mtge Secs Tr 2013-GC16 Pass-Thru Cif Cl C 5.314 11/12/46	A2	Monthly	38.03	11/20/13	USD
Pass-Thru Cif Cl PEZ 11/12/46	Aa3	Monthly	0.001	11/20/13	USD
Pass-Thru Cif Cl B 5.161 11/12/46	Aa2	Monthly	69.268	11/20/13	USD
Pass-Thru Cif Cl A 5.649 11/12/46	Aaa	Monthly	88.283	11/20/13	USD
Pass-Thru Cif Cl X B 0.153 11/12/46	Aa2	Monthly	0.001	11/20/13	USD
Pass-Thru Cif Cl XA 1.569 11/12/46	Aaa	Monthly	0.001	11/20/13	USD
Pass-Thru Cif Cl AAB 3.813 11/12/46	Aaa	Monthly	74.195	11/20/13	USD
Pass-Thru Cif Cl A3 4.244 11/12/46	Aaa	Monthly	98	11/20/13	USD
Pass-Thru Cif Cl A4 4.271 11/12/46	Aaa	Monthly	304.943	11/20/13	USD
GTK Europe Dac Gld Global Nt 5.125 05/31/24	Ba3	M&N 30	500	05/31/13	EUR
GTK Europe Ltd Gld Global Nt 5.95 07/19/21	Ba3	J&J 19	500	07/12/16	EUR
Guala Closures SPA Gld Sr Sec Fltg Rt Gbl Nts Cl B 12/30/99	B1	---	450	09/24/18	EUR
Guangxi Communications Investment Group Corp Ltd Eurobonds 3 11/04/19	Baa3	M&N 04	300	10/27/16	USD
Guangxi Financial Investment Group Co Ltd Eurobonds Cl B-1 5.75 01/23/21	Ba1	J&J 23	500	01/23/18	USD
Guardian Royal Exchange PLC (United Kingdom) Gld EuroBD 6.625 08/21/23	A2	Aug 21	150	07/30/98	GBP
Guercino Solutions SRL Pass-Thru Cif 10/31/45	Aa3	A&O 30	394.272	10/24/08	EUR
Guinness Tr (London Fund) Founded 1890 (The) 1st Mtg Debenture Stock 7.5 11/30/37	A2	M&N 31	100	11/28/97	GBP
Guitar Center Inc Sr Nt 12/30/99	Caa3	---	325	03/14/18	USD
Gwynn Y Mor Otto PLC Gld Sr Sec Bds 2.778 02/17/34	A3	F&A 17	522.191	02/12/15	GBP
Hadian Merger Sub Inc Gld Sr Nt Cl A 12/30/99	Caa2	---	310	04/12/18	USD
Halcyon Loan Advisors European Funding 2016 Designated Act Coll Nt Cl D 10/20/31	Baa3	J.A.&J 20	26	10/22/18	EUR
Coll Nt Cl C 10/20/31	A2	J.A.&J 20	23	10/22/18	EUR
Coll Nt Cl B 2.45 10/20/31	Aa2	---	11.4	10/22/18	EUR
Coll Nt Cl B-1 10/20/31	Aa2	J.A.&J 20	23.1	10/22/18	EUR
Coll Nt Cl E 10/20/31	Ba2	J.A.&J 20	20.5	10/22/18	EUR
Coll Nt Cl X 10/20/31	Aaa	J.A.&J 20	3	10/22/18	EUR
Coll Nt Cl A2 10/20/31	Aaa	J.A.&J 20	10	10/22/18	EUR
Coll Nt Cl F 10/20/31	B2	J.A.&J 20	11	10/22/18	EUR
Coll Nt Cl A-1 10/20/31	Aaa	J.A.&J 20	219	10/22/18	EUR
Halcyon Loan Advisors European Funding 2018-1 Dac Coll Nt Cl A-1 10/20/31	Aaa	J.A.&J 20	206.5	08/08/18	EUR
Coll Nt Cl A2 10/20/31	Aaa	J.A.&J 20	9.5	08/08/18	EUR
Coll Nt Cl B-1 10/20/31	Aa2	J.A.&J 20	16.5	08/08/18	EUR
Coll Nt Cl B-2 1.1 10/20/31	Aa2	---	15	08/08/18	EUR
Coll Nt Cl C 10/20/31	A2	J.A.&J 20	25.25	08/08/18	EUR
Coll Nt Cl E 10/20/31	Ba2	J.A.&J 20	20.25	08/08/18	EUR
Coll Nt Cl D 10/20/31	Baa3	J.A.&J 20	22	08/08/18	EUR
Coll Nt Cl F 10/20/31	B2	J.A.&J 20	10.5	08/08/18	EUR
Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt Cl A-R 04/20/26	Aaa	J.A.&J 20	50	07/18/17	USD
Hallmoon Parent Inc Gld Fltg Rt Nt Cl E 0.35 03/17/20	Baa1	M.J.S&D 17	1000	09/04/18	USD
Gld Fltg Rt Nt Cl E 0.65 09/17/21	Baa1	M.J.S&D 17	1000	09/04/18	USD
Gld Fltg Rt Nt Cl E 0.89 07/15/23	Baa1	J.A.&J 15	700	09/04/18	USD
Gld Sr Nt Cl E 3.2 09/17/20	Baa1	Sep 17	1750	09/04/18	USD
Gld Sr Nt Cl E 3.4 09/17/21	Baa1	Sep 17	1250	09/04/18	USD
Gld Sr Nt Cl E 3.75 07/15/23	Baa1	Jul 15	3100	09/04/18	USD
Gld Sr Nt Cl E 4.125 11/15/25	Baa1	Nov 15	2200	09/04/18	USD
Gld Sr Nt Cl E 4.375 10/15/28	Baa1	Oct 15	3800	09/04/18	USD
Gld Sr Nt Cl E 4.8 08/15/38	Baa1	Aug 15	2200	09/04/18	USD
Gld Sr Nt Cl E 4.9 12/15/48	Baa1	Dec 15	3000	09/04/18	USD
Hallon Regional Municipality of Canadian Bds 3.15 04/06/45	Aaa	A&O 06	167.5	03/16/15	CAD
Canadian Debentures 4 03/15/19	Aaa	M&S 15	5.284	02/23/11	CAD
Canadian Debentures 4.35 09/15/19	Aaa	M&S 15	0.206	08/30/05	CAD
Canadian Debentures 5.4 09/24/19	Aaa	M&S 24	0.645	09/08/04	CAD
Canadian Debentures 2.95 10/11/19	Aaa	A&O 11	1.359	09/27/11	CAD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Canadian Debentures 4.2 03/15/20	Aaa	M&S 15	5.472	02/23/11	CAD
Canadian Debentures 4.45 09/15/20	Aaa	M&S 15	0.215	08/30/05	CAD
Canadian Debentures 4.35 03/15/21	Aaa	M&S 15	5.666	02/23/11	CAD
Canadian Debentures 4.05 10/11/41	Aaa	A&O 11	103.048	09/22/11	CAD
Halyk Savings Bank of Kazakhstan Sr Unsec Nt Ser 18 7.5 11/29/24	Ba3	M&N 29	552.593	11/18/14	KZT
Hamamatsu City Japan Bds Cl A-2 01/25/28	A1	J&J 25	20000	01/18/18	JPY
Hamburger Sparkasse AG Covered Bds Ser 309 2.04 05/11/20	Aaa	May 11	12.5	05/11/12	EUR
Covered Bds Ser 246 3.6749 02/08/21	Aaa	Feb 08	20	02/08/11	EUR
Covered Bds Ser 312 2.12/01/22	Aaa	Dec 01	20	06/01/12	EUR
Covered Bds Ser 34 0.2 06/12/23	Aaa	Jun 12	500	06/12/18	EUR
Covered Bds Ser 120 4.815 10/17/23	Aaa	Oct 17	15	10/17/11	EUR
Covered Bds Ser 104 4.25 12/15/23	Aaa	Dec 15	10	12/15/08	EUR
Covered Bds Ser 119 4.825 08/12/24	Aaa	Aug 12	10	08/12/11	EUR
Covered Bds Ser 257 4.08 04/21/26	Aaa	Apr 21	1	04/21/11	EUR
Covered Bds 4.08 04/21/26	Aaa	Apr 21	1464	04/21/11	EUR
Covered Bds 4.28 12/23/27	Aaa	Dec 23	5	12/22/17	EUR
Covered Bds Ser 336 2.62 08/01/28	Aaa	Aug 01	5	08/01/13	EUR
Covered Bds Ser 223 4.12/08/28	Aaa	Dec 08	9	12/08/10	EUR
Covered Bds Ser 225 4.12/08/28	Aaa	Dec 08	5	12/08/10	EUR
Covered Bds Ser 224 4.12/08/28	Aaa	Dec 08	6	12/08/10	EUR
Covered Bds 4.28 12/23/28	Aaa	Dec 23	5	12/21/18	EUR
Covered Bds Ser 194 4.0499 08/16/30	Aaa	Aug 16	5	08/16/10	EUR
Covered Bds Ser 227 4.12/16/30	Aaa	Dec 16	5	12/16/10	EUR
Covered Bds Ser 189 4.7199 12/20/30	Aaa	Dec 20	5	12/20/10	EUR
Covered Bds Ser 236 4.0049 12/23/30	Aaa	Dec 23	5	12/23/10	EUR
Covered Bds Ser 237 4.0049 12/23/30	Aaa	Dec 23	0.5	12/23/10	EUR
Covered Bds Ser 256 4.5099 04/21/31	Aaa	Apr 21	10	04/21/11	EUR
Covered Bds Ser 278 3.2599 10/13/31	Aaa	Oct 13	5	10/13/11	EUR
Covered Bds Ser 276 3.2599 10/13/31	Aaa	Oct 13	25	10/13/11	EUR
Covered Bds Ser 277 3.2599 10/13/31	Aaa	Oct 13	15	10/13/11	EUR
Covered Bds Ser 294 4.62 02/16/32	Aaa	Feb 16	5	02/16/12	EUR
Covered Bds Ser 255 4.32 04/15/32	Aaa	Apr 15	10	04/15/11	EUR
Covered Bds Ser 308 4.2 05/17/32	Aaa	May 17	20	05/17/12	EUR
Covered Bds Ser 322 2.7 03/25/33	Aaa	Mar 25	20	03/25/13	EUR
Covered Bds Ser 323 2.68 03/25/33	Aaa	Mar 25	20	03/25/13	EUR
Covered Bds Ser 511 1.3898 06/01/33	Aaa	Jun 01	2	06/01/18	EUR
Covered Bds Ser 392 1.45 03/27/35	Aaa	Mar 27	3	03/27/15	EUR
Covered Bds Ser 390 1.36 04/02/35	Aaa	Apr 02	1	04/02/15	EUR
Covered Bds Ser 396 1.155 05/07/35	Aaa	May 07	5	05/07/15	EUR
Covered Bds Ser 404 1.9198 06/11/35	Aaa	Jun 11	5	06/11/15	EUR
Covered Bds 1.6799 11/29/38	Aaa	Nov 29	5	11/28/18	EUR
Covered Bds Ser 358 2.9399 02/07/39	Aaa	Feb 07	2	02/07/14	EUR
Covered Bds Ser 140 4.3498 10/14/39	Aaa	Oct 14	3	10/14/09	EUR
Covered Bds 1.7 12/06/40	Aaa	Dec 06	5.05	12/06/18	EUR
Covered Bds Ser 233 4.2999 01/03/41	Aaa	Jan 03	1	01/03/11	EUR
Covered Bds Ser 231 4.2999 01/03/41	Aaa	Jan 03	20	01/03/11	EUR
Covered Bds Ser 232 4.2999 01/03/41	Aaa	Jan 03	2	01/03/11	EUR
Covered Bds Ser 234 4.2999 01/03/41	Aaa	Jan 03	1	01/03/11	EUR
Covered Bds Ser 429 1.76 03/10/42	Aaa	Mar 10	25	03/10/16	EUR
Covered Bds Ser 387 1.83 01/27/45	Aaa	Jan 27	5	01/27/15	EUR
Covered Bds 1.895 01/10/48	Aaa	Jan 10	5	01/10/18	EUR
Covered Bds 2.8399 01/29/48	Aaa	Jan 29	5	01/29/18	EUR
Covered Bds Ser 502 3.03/02/48	Aaa				

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Harvest CLO XVII Dac Coll Nt CI A2 1.1499 10/15/30	Aaa	---	30	01/24/18	EUR
Coll Nt CI C 10/15/30	A2	J.A.&O 15	33.5	01/24/18	EUR
Coll Nt CI X 10/15/30	Aaa	J.A.&O 15	3	01/24/18	EUR
Coll Nt CI E 10/15/30	Baa2	J.A.&O 15	21	01/24/18	EUR
Coll Nt CI A 10/15/30	Aaa	J.A.&O 15	197	01/24/18	EUR
Coll Nt CI D 10/15/30	Baa2	J.A.&O 15	22	01/24/18	EUR
Harvest CLO XX Dac Coll Nt CI F 10/20/31	B2	J.A.&O 20	12	11/28/18	EUR
Coll Nt CI E 10/20/31	Baa2	J.A.&O 20	24	11/28/18	EUR
Coll Nt CI D 10/20/31	Baa3	J.A.&O 20	20.9	11/28/18	EUR
Coll Nt CI C 10/20/31	A2	J.A.&O 20	27.5	11/28/18	EUR
Coll Nt CI B2 2.2999 10/20/31	Aa2	---	30	11/28/18	EUR
Coll Nt CI B1 10/20/31	Aa2	J.A.&O 20	12	11/28/18	EUR
Coll Nt CI X 10/20/31	Aaa	J.A.&O 20	1.5	11/28/18	EUR
Coll Nt CI A 10/20/31	Aaa	J.A.&O 20	246	11/28/18	EUR
Haven Funding (32) PLC Mtg Bkd British Nt 7 11/30/32	A3	M&N 30	157.87	06/24/99	GBP
Haven Funding PLC Secd Eurobonds 8.125 09/30/37	Baa1	M&S 30	517.438	03/11/97	GBP
Hawksmoor Mtges 2016-1 PLC Pass-Thru Cif Cl D 05/26/53	Aa1	F.M.&A&N 26	67.5	08/16/16	GBP
Pass-Thru Cif Cl C 05/26/53	Aa3	F.M.&A&N 26	90	08/16/16	GBP
Pass-Thru Cif Cl B 05/26/53	Aa1	F.M.&A&N 26	146.25	08/16/16	GBP
Pass-Thru Cif Cl A 05/26/53	Aaa	F.M.&A&N 26	1766.24	08/16/16	GBP
Pass-Thru Cif Cl E 05/26/53	Baa2	F.M.&A&N 26	33.75	08/16/16	GBP
Hawksmoor Mtges 2016-2 PLC Pass-Thru Cif Cl D 05/26/53	Baa1	F.M.&A&N 26	33.71	10/25/16	GBP
Pass-Thru Cif Cl C 05/26/53	Aa3	F.M.&A&N 26	44.94	10/25/16	GBP
Pass-Thru Cif Cl B 05/26/53	Aa1	F.M.&A&N 26	73.04	10/25/16	GBP
Pass-Thru Cif Cl M 05/26/53	Aaa	F.M.&A&N 26	16.4	10/25/16	GBP
Pass-Thru Cif Cl A 05/26/53	Aaa	F.M.&A&N 26	865.7	10/25/16	GBP
Pass-Thru Cif Cl E 05/26/53	Baa2	F.M.&A&N 26	16.85	10/25/16	GBP
Hayfin Emerald CLO I Dac Coll Nt CI X 09/08/31	Aaa	M.J.&S&D 08	2	09/06/18	EUR
Coll Nt CI A1 09/08/31	Aaa	M.J.&S&D 08	173	09/06/18	EUR
Coll Nt CI A2 09/08/31	Aaa	M.J.&S&D 08	60	09/06/18	EUR
Coll Nt CI A3 1.7 09/08/31	Aaa	---	15	09/06/18	EUR
Coll Nt CI F 09/08/31	B2	M.J.&S&D 08	10.5	09/06/18	EUR
Coll Nt CI G 09/08/31	A2	M.J.&S&D 08	25	09/06/18	EUR
Coll Nt CI D 09/08/31	Baa3	M.J.&S&D 08	27.75	09/06/18	EUR
Coll Nt CI E 09/08/31	Baa2	M.J.&S&D 08	23.5	09/06/18	EUR
Coll Nt CI B 09/08/31	Aa2	M.J.&S&D 08	34	09/06/18	EUR
HC2 Hldgs Inc Gtd Sr Sec Global Nt CI F 12/30/99	Caal1	---	535	10/23/18	USD
Healthcare Support Fin Plc Indx Lkd Eurobd 2.067 02/19/43	A2	Feb 19	374.226	06/13/07	GBP
Sr Secd Euro Nt 2.187 09/30/41	Baa2	Sep 30	197.82	04/14/05	GBP
Heathrow Fin PLC Sr Sec Nt CI E R 4.75 03/01/24	Baa3	M&S 01	300	10/02/18	EUR
Hefesto Sfc SA Pass-Thru Cif 11/30/38	Baa3	M&N 31	84	11/16/18	EUR
Pass-Thru Cif 11/30/38	Ca3	M&N 31	14	11/16/18	EUR
Heidelbergermag AG Gtd Eurobonds 7.5 04/03/20	Baa3	A&O 03	1090.497	02/12/10	GBP
Heinz (HJ) Finance (UK) Plc Gtd EuroBD 6.25 02/18/30	Baa2	---	125	02/04/00	EUR
Helgeland Bolikredit AS Covered Bds 06/20/23	Aaa	M.J.&S&D 20	300	03/20/18	NOK
Covered Bds 12/20/23	Aaa	M.J.&S&D 20	200	06/20/18	NOK
Covered Bds 03/07/24	Aaa	M.J.&S&D 07	300	08/30/18	NOK
Covered Bds 06/12/24	Aaa	M.J.&S&D 12	300	12/21/18	NOK
Hella Fin Inv Btd Eurobonds 12/30/99	Baa1	---	0	04/28/17	EUR
Hella KG Hueck & Co (Germany) EuroBD 0 09/17/32	Baa1	Sep 17	12000	09/23/02	EUR
Hella Kga Hueck&Co Fixed Rt EuroNotes 2.375 01/24/20	Baa1	Jan 24	664.823	01/17/13	EUR
Helmerich Payne Inc Gtd Sr Nt CI C-1 R 12/30/99	Baa1	---	500	11/19/18	USD
Hengian Int'l Investment Ltd Gtd Eurobonds 12/30/99	A3	---	0	06/22/17	USD
Hera SPA Eurobonds 4.5 12/03/19	Baa2	Dec 03	742.324	11/30/09	EUR
Italian Bds 2.925 08/05/24	Baa2	F&A 05	211.528	08/05/09	JPY
Herefordshire Capital PLC Sr Sec Euro Nt 4.193 11/28/49	Baa1	M&N 28	187.788	11/20/14	GBP
Hertz Hldgs Netherlands BV Gtd Sr Global Nt CI A-2 R 5.5 12/30/99	B3	---	500	03/23/18	GBP
Heta Funding Designated Activity Co Coll Nt CI A2 08/19/48	Aaa	F.M.&A&N 19	2900	10/11/18	GBP
Coll Nt CI B2 08/19/48	A2	F.M.&A&N 19	480	10/11/18	GBP
Coll Nt CI B1 08/19/48	A2	F.M.&A&N 19	480	10/11/18	GBP
Heta Funding Ltd Coll Nt Ser A 08/19/26	Aaa	F.M.&A&N 19	1550.533	08/11/10	GBP
HeungKuk Fire & Marine Ins Co Ltd Sub Eurobonds 12/30/99	Baa3	---	0	06/07/18	USD
Hi-Crush Partners LP Sr Global Nt CI E R 12/30/99	B3	---	450	07/23/18	USD
Hindustan Petroleum Corp Ltd Eurobonds 12/30/99	Baa2	---	0	06/27/17	USD
HIPOCAT 10 FONDO DETITULIZACION DE AC TIVOS Bd CI A3 04/25/39	A3	Monthly	381.524	07/05/06	EUR
Hipocot 6 Fltg Rt Mtg Bkd EuroNotes Ser A 12/31/34	Aa1	M.J.&S&D 31	889.716	09/15/03	EUR
Fltg Rt Mtg Bkd EuroNotes Ser C 12/31/34	Aa1	M.J.&S&D 31	38.408	09/15/03	EUR
Fltg Rt Mtg Bkd EuroNotes Ser B 12/31/34	Aa1	M.J.&S&D 31	17.73	09/15/03	EUR
Hipocot 7 Fondo de Titulizacion de Activos Bds Ser A2 07/15/36	Aa1	J.A.&O 15	1472.973	05/24/04	EUR
Hipocot 7 Fondo Titulizacion de Activos Bd 07/15/36	Aa3	Jul 15	50.242	05/24/04	EUR
Hipocot 9 Fondo de Titulizacion de Activos Pass-Thru Cif Ser A2A 07/15/38	Aa1	J.A.&O 15	588.125	11/30/05	EUR
Pass-Thru Cif Ser A2B 07/15/38	Aa1	J.A.&O 15	277.83	11/30/05	EUR
Pass-Thru Cif Ser B 07/15/38	A1	J.A.&O 15	25.877	11/30/05	EUR
Pass-Thru Cif Ser C 07/15/38	Ba3	J.A.&O 15	21.525	11/30/05	EUR
Pass-Thru Cif Cl D 07/15/38	Ca3	J.A.&O 15	27.642	11/30/05	EUR
Hipototta No 5 PLC Coll Nt Ser D 02/15/60	Baa2	F.M.&A&N 15	34.732	03/22/07	EUR
Coll Nt Ser E 02/15/60	Ba2	F.M.&A&N 15	41.411	03/22/07	EUR
Coll Nt Ser C 02/15/60	A1	F.M.&A&N 15	32.06	03/22/07	EUR
Coll Nt Ser B 02/15/60	Aa3	F.M.&A&N 15	34.732	03/22/07	EUR
Coll Nt Ser A2 02/15/60	Aa3	F.M.&A&N 15	2261.589	03/22/07	EUR
Hiroshima Prefecture Japan Bds CI CRR 0.04 02/23/23	A1	F&A 23	7000	02/16/18	JPY
Japan Bds CI A2 0.245 01/25/28	A1	J&J 25	10000	01/19/18	JPY
Japan Bds CI A 0.2 03/23/28	A1	M&S 23	10000	03/15/18	JPY
Japan Bds CI BRR 0.2 05/25/28	A1	M&N 25	10000	05/18/18	JPY
Japan Bds Ser 2018-1 07/25/28	A1	J&J 25	10000	07/04/18	JPY
Japan Bds CI F 09/25/28	A1	M&S 25	10000	09/18/18	JPY
Japan Bds Ser 2018-7, CI A 11/22/28	A1	M&N 22	10000	11/14/18	JPY
Japan Bds CI C 0.568 05/17/38	A1	M&N 17	20000	05/10/18	JPY
Japan Bds CI F 09/17/38	A1	M&S 17	10000	09/04/18	JPY
Hiti Fin BV Gtd Eurobonds 4.875 10/27/21	Baa3	Oct 27	1882.27	10/11/04	EUR
Hitachi Ltd Japan Bds Ser 16 0.813 12/13/23	A3	J&D 13	292.099	12/06/13	JPY
Japan Bds Ser 17 1.371 12/13/28	A3	J&D 13	194.732	12/06/13	JPY
HJ Heinz Co Gtd Eurobonds 2 06/30/23	Baa3	Jun 30	838.842	06/24/15	EUR
HJ Eurobonds 4.125 07/01/27	Baa3	Jul 01	628.763	06/24/15	EUR
HJ Heinz Fin UK PLC Gtd Eurobonds 6.25 02/18/30	Baa2	Feb 18	196.356	02/04/00	GBP
Hkt Capital N 1 Ltd Gtd Zero Cpn Eurobonds 01/15/30	Baa2	---	300	01/05/15	USD
Hkt Capital No 2 Ltd Gtd Eurobonds 3.625 04/02/25	Baa2	A&O 02	500	04/02/15	USD
Hkt Capital No 4 Ltd Gtd Eurobonds 3 07/14/26	Baa2	J&J 14	750	07/07/16	USD
Hkt Capital No3 Ltd Eurobonds 04/10/27	Baa2	A&O 10	214.8	03/31/15	EUR
Hldg D/Infrastructures de Transport Eurobonds 2.25 03/24/25	Baa3	Mar 24	581.245	09/10/14	EUR

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Hokkaido Electric Power Co Inc (Japan) BD 2.49 02/25/20	A3	Feb 25	15000	01/31/00	JPY
Hokuriku Electric Power Co Inc (Japan) BD Ser 260 2.33 05/25/20	A3	May 25	20000	04/20/00	JPY
Holcim Fin (LUX) SA Gtd Sub Nt CI B-R 12/30/99	Ba1	---	1000	05/17/18	CHF
Holland Park CLO Designated Activity Co Coll Nt CI C-R 05/14/27	Baa1	F.M.&A&N 14	23.75	05/15/17	EUR
Coll Nt CI A2-R 05/14/27	Aa1	F.M.&A&N 14	58.75	05/15/17	EUR
Coll Nt CI A1-R 05/14/27	Aaa	F.M.&A&N 14	291.875	05/15/17	EUR
Coll Nt CI B-R 05/14/27	A1	F.M.&A&N 14	30	05/15/17	EUR
Holland Park CLO Ltd Coll Nt CI D 05/14/27	Ba2	F.M.&A&N 14	51.437	04/29/14	EUR
Coll Nt CI E 05/14/27	B2	F.M.&A&N 14	24.004	04/29/14	EUR
Holmes Master Issuer PLC Pass-Thru Cif 10/15/54	Aaa	J.A.&O 15	800	08/30/18	USD
Pass-Thru Cif 10/15/54	Aaa	J.A.&O 15	250	10/04/17	GBP
Pass-Thru Cif 10/15/54	Aaa	J.A.&O 15	750	03/16/18	USD
Pass-Thru Cif 10/15/54	Aaa	J.A.&O 15	300	03/16/18	GBP
Pass-Thru Cif 10/15/54	Aaa	J.A.&O 15	250	10/04/17	GBP
Pass-Thru Cif Cl A2 10/15/54	Aaa	J.A.&O 15	500.375	05/26/16	GBP
Pass-Thru Cif Cl A5 10/15/54	Aaa	J.A.&O 15	257.523	09/21/11	GBP
Holyrood Student Accommodation PLC Gtd Sr Sec Bds 5.533 08/28/48	Baa2	F&A 28	48.425	07/24/13	GBP
Sr Sec Indx Linked Amortizing Bds 1.968 08/28/48	Baa2	F&A 28	48.425	07/24/13	GBP
Home Depot Inc (The) Fltg Rt Nt CI E-R 03/01/22	A2	---	300	11/27/18	USD
Honda Canada Fin Inc Canadian Bds Ser 2015-1 1.631 08/12/19	A2	F&A 12	320.269	02/03/15	CAD
Canadian Bds 2.155 02/18/21	A2	F&A 18	287.346	02/10/16	CAD
Canadian Bds 1.823 12/07/21	A2	J&D 07	400	08/30/16	CAD
Canadian Bds 2.268 07/15/22	A2	J&J 15	400	01/10/17	CAD
Canadian Debentures Ser 70 2.488 12/19/22	A2	J&D 19	300	12/14/17	CAD
Canadian Debentures CI E 3.176 08/28/23	A2	F&A 28	550	08/23/17	CAD
Fltg Rt Canadian Bds 02/19/19	A2	F.M.&A&N 19	143.673	02/10/16	CAD
Fltg Rt Canadian Bds 06/07/19	A2	M.J.&S&D 07	200	08/30/16	CAD
Fltg Rt Canadian Bds 04/17/20	A2	J.A.&O 17	200	01/10/17	CAD
Fltg Rt Canadian Debentures CI C 12/18/20	A2	M.J.&S&D 18	300	12/14/17	CAD
Honda Cda Fin Inc CAD\$ Sr Nt 2.537 03/01/23	A2	M&S 01	500	08/22/17	CAD
CAD\$ Sr Nt 3.444 05/23/25	A2	M&N 23	500	05/15/18	CAD
CAD\$ Sr Nt Fltg Rt 1.782 08/28/20	A2	F.M.&A&N 28	250	08/22/17	CAD
Honda Fin Auto Credit Securitization Series 5 Pass-Thru Cif 07/31/25	Aaa	Monthly	40000	03/29/18	JPY
Honda Fin Auto Credit Securitization Series 5 Pass-Thru Cif 07/31/25	A2	J&D 18	25000	06/08/18	JPY
Japan Bds CI F 0.01 09/17/21	A2	M&S 17	15000	09/07/18	JPY
Japan Bds CI E 0.09 06/19/23	A2	J&D 19	20000	06/08/18	JPY
Japan Bds CI F 0.1 09/19/23	A2	J&D 19	20000	09/07/18	JPY
Japan Bds CI E 0.19 06/19/25	A2	J&D 19	5000	06/08/18	JPY
Japan Bds CI F 0.2 09/19/25	A2	M&S 19	5000	09/07/18	JPY
Japan Bonds 0.05 12/20/21	A2	J&D 20	20000	12/07/18	JPY
Japan Bonds 0.1 12/20/23	A2	J&D 20	10000	12/07/18	JPY
Hongkong and Shanghai Banking Corp Ltd Jr Sub Perp Flt Rt EuroNT 0 12/30/99	A2	Variable	400	11/06/85	USD
Hongkong and Shanghai Banking Corp Ltd (The) Japan Bds Ser 2					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
HSH Nordbank AG Covered Bds Ser 1271 3.78 06/30/21	A3	Jun 30	7.198	06/30/11	EUR	Covered Bds Ser 4 06/30/21	Aa1	M,J,S&D 30	13.654	06/30/14	EUR
Covered Bds Ser 2234 0.75 10/07/21	Aa2	Oct 07	631.449	10/07/14	EUR	Covered Bds Ser 6 0.75 09/22/21	Aa1	Sep 22	628.449	09/22/14	EUR
Covered Bds Ser 2249 1.125 10/28/21	A3	Oct 28	6.311	10/28/14	EUR	Covered Bds 0.375 04/04/23	Aa1	Apr 04	500	04/04/17	EUR
Covered Bds Ser 2695 0.25 04/25/22	Aa2	Apr 25	500	10/25/18	EUR	Covered Bds Ser 1 2.21 01/24/24	Aa1	Jan 24	16.373	01/24/14	EUR
Covered Bds Ser 2152 1.41 06/20/22	Aa2	Jun 20	13.576	06/20/14	EUR	Covered Bds 2.25 01/29/24	Aa1	Jan 29	20.278	01/29/14	EUR
Covered Bds Ser 2419 0.75 06/22/22	Aa2	Jun 22	569.827	06/22/15	EUR	Covered Bds 2.55 10/14/25	Aa1	Oct 14	40.51	10/14/13	EUR
Covered Bds Ser 2172 07/18/22	Aa2	J&J 18	13.535	07/18/14	EUR	Covered Bds 2.73 10/25/27	Aa1	Oct 25	65.353	10/25/12	EUR
Covered Bds Ser 2580 0.375 04/27/23	Aa2	Apr 27	500	04/27/16	EUR	Covered Bds Ser 280 1.395 01/29/31	Aa1	Jan 29	10.821	01/29/16	EUR
Covered Bds Ser 2693 0.375 07/12/23	Aa2	Jul 12	500	07/12/18	EUR	Covered Bds Ser 10, Cl 2017-203 1.413 08/16/32	Aa1	Aug 16	10	08/16/17	EUR
Covered Bds 2.625 10/09/23	Aa2	Oct 09	13.59	10/03/13	EUR	Covered Bds 2.66 01/17/33	Aa1	Jan 17	1329.15	01/17/13	EUR
Covered Bds Ser 2001 2.25 10/30/23	Aa2	Oct 30	41.411	10/30/13	EUR	Covered Bds Ser 273 0.85 09/29/34	Aa1	Sep 29	11.15	04/29/15	EUR
Covered Bds Ser 2009 2.25 11/13/23	Aa2	Nov 13	40.223	11/13/13	EUR	Covered Bds Ser 278 2 10/22/35	Aa1	Oct 22	22.321	10/22/15	EUR
Huachen Energy Co Ltd Eurobonds 6.625 05/18/20	Ca	M&N 18	500	05/18/17	USD	Covered Bds Ser 281 1.66 11/19/35	Aa1	Nov 19	5.368	11/19/15	EUR
Huarong Fin Co Ltd Gtd Bds 12/30/99	Baa1	---	0.001	07/04/14	USD	Covered Bds Ser 281 1.605 08/23/46	Aa1	Aug 23	100	08/23/16	EUR
Huarong Fin II Co Ltd Perp Gtd Fixed/Fitg Rt Eurobonds 2.875 12/30/99	Baa1	---	500	09/14/16	USD	Hypo Noe Landesbank Fuer Niederosterreich Und Wien AG Covered Bds Ser 283 09/04/25	Aa1	---	500	09/04/18	EUR
Huayi Fin I Ltd Gtd Eurobonds 4 12/02/19	Ba2	J&D 02	350	12/02/14	USD	Hypo Tirol Bank AG Covered Bds Ser 198 0.1 02/15/21	Aa1	Feb 15	50	02/15/18	EUR
Huayuan Property Co Ltd Eurobonds Cl A2 12/30/99	B2	---	0	10/31/18	USD	Covered Bds 0.5 01/15/26	Aa2	Jan 15	3	01/15/18	EUR
Hubbell Inc Sr Nf 12/30/99	Baa1	---	0	01/31/18	USD	Covered Bds 0.6099 01/07/27	Aa2	Jan 07	0.077	01/07/19	EUR
Hubei Science Technology Investment Group (HK) Co Ltd Gtd Eurobonds Cl A-R 12/30/99	Baa3	---	0	01/31/18	USD	Covered Bds 0.9498 10/05/27	Aa2	Oct 05	2.5	10/05/18	EUR
Hunan Xiangjiang New Area Dev Group Co Ltd Eurobonds Cl C 12/30/99	Baa3	---	0	10/24/18	USD	Covered Bds 1.12 02/16/28	Aa2	Feb 16	10	02/16/18	EUR
Hungary Govt BD 7.5 11/12/20	Baa3	Nov 12	39999.83	01/29/04	HUF	Covered Bds 1.1 06/19/28	Aa2	Jun 19	5	03/19/18	EUR
Hungary Govt Eurobonds Ser 67 1.25 10/22/25	Baa3	Oct 22	1000	09/25/18	EUR	Covered Bds 1.05 10/05/28	Aa2	Oct 05	2.5	10/05/18	EUR
Eurobonds 1.75 10/10/27	Baa3	Oct 10	1000	10/04/17	EUR	Covered Bds Ser 200 1.185 10/19/28	Aa2	Oct 19	20	10/19/18	EUR
Government Bds 6 01/11/19	Baa3	Jan 11	1488.25	05/04/11	EUR	Covered Bds 1.5409 02/01/38	Aa2	Feb 01	20	02/01/18	EUR
Government Bds Ser 19/B 4.26 05/20/19	Baa3	F,M,A&N 20	273.358	01/17/13	HUF	Covered Bds 1.53 04/10/43	Aa2	Apr 10	15	04/10/18	EUR
Government Bds Ser 22/A 7 06/24/22	Baa3	Jun 24	2593.885	01/13/11	HUF	Hypo Vorarlberg Bank AG Covered Bds Ser 162 0.25 11/12/25	Aaa	Nov 12	100	11/12/18	CHF
Government Bds 6 11/24/23	Baa3	Nov 24	1498.646	12/29/06	HUF	Covered Bds Ser 157 0.625 07/17/26	Aaa	Jul 17	500	07/17/18	EUR
Government Bds 12/30/99	Baa3	---	0.001	06/08/11	USD	Ibercaja Banco SA Covered Bds 03/13/28	A1	M,J,S&D 13	1000	12/13/18	EUR
Japan Bds Ser C00015 0.37 03/22/21	Baa3	M&S 22	30000	03/14/18	JPY	Iberdrola Int'l BV Gtd Cpn Eqty Lnkd Eurobonds 11/11/22	Baa1	---	537.074	11/06/15	EUR
Hungary Govt Eurobond 3.875 02/24/20	Baa3	Monthly	1000	02/15/05	EUR	Perp Gtd Sub Reset Bds Ser 5 12/30/99	Baa3	---	0	03/19/18	EUR
Govt Bd 05/29/24	Baa3	Monthly	29100	05/29/94	HUF	Perp Gtd Sub Reset Bds Cl D 1.875 12/30/99	Baa3	---	1000	11/15/17	EUR
Govt Bds 6.5 06/24/19	Baa3	Jun 24	285.311	01/25/08	HUF	lbi Fin SRL Pass-Thru Cif 1.25 12/28/40	Aa3	Monthly	216.48	05/20/15	EUR
Hunt Companies Inc Sr Sec Nt Ser 591 12/30/99	B2	---	550	01/22/18	USD	IBLA SRL Pass-Thru Cif 04/30/37	Baa3	A&O 30	85	10/05/18	EUR
Hunt Oil Co of Peru LLC Sucursal Del Peru Global Nt Cl C 12/30/99	Ba1	---	600	05/18/18	USD	Icahn Enterprises LP Gtd Global Nt Cl A4 5.875 02/01/22	Ba3	FAA 01	510	12/04/17	USD
Huntsman Int'l LLC Gtd Global Bds 5.125 04/15/21	Ba1	A&O 15	413.713	11/21/13	EUR	Icbcfi Fin Co Ltd Eurobonds 12/30/99	A2	---	0.001	03/06/15	USD
Gtd Global Nt 4.25 04/01/25	Ba1	A&O 01	318.134	03/19/15	EUR	ICCREA Sme Cart 2016 SRL Pass-Thru Cif Ser A2 09/17/42	Aa3	M,J,S&D 17	480	08/10/16	EUR
Hvl Bolzano SRL Pass-Thru Cif Ser 2015-1B 10/23/48	A3	J,A,J&O 23	74.263	12/16/15	EUR	Pass-Thru Cif Cl A1 09/17/42	Aa3	M,J,S&D 17	202.3	08/10/16	EUR
Pass-Thru Cif Ser 2015-1A 10/23/48	Aa3	J,A,J&O 23	326.537	12/16/15	EUR	Pass-Thru Cif Ser B 09/17/42	A1	M,J,S&D 17	65	08/10/16	EUR
Hydro Quebec CAD\$ Sr Bd 4 02/15/55	Aa2	F&A 15	1000	10/30/14	CAD	Iceland Govt of Treasury Bd 8.75 02/26/19	A3	Feb 26	15250	02/08/08	ISK
Hydro-Quebec Gtd Canadian Debentures Ser 2018 4 02/15/55	Aa2	F&A 15	500	07/10/18	CAD	IDB Tr Svcs Ltd Fltg Rt Cif 09/20/20	Aaa	M,J,S&D 20	249.977	09/20/10	SAR
Hypo Investmentbank AG Covered Bds Ser 206 04/28/19	Aa1	---	17.791	06/29/09	EUR	Gtd Tr Cif Ser 16 1.813 03/06/19	Aaa	M&S 06	1000	02/27/14	USD
Covered Bds 05/21/19	Aa1	M&N 21	25.516	05/21/12	EUR	Gtd Tr Cif Ser 18 1.812 07/17/19	Aaa	J&J 17	1000	07/17/14	USD
Covered Bds 2.626 07/26/19	Aa1	Jul 26	72.415	08/26/09	CHF	Gtd Tr Cif Ser 19 2.111 09/25/19	Aaa	M&S 25	1500	09/18/14	USD
Covered Bds 1.625 09/17/19	Aa1	Sep 17	657.376	09/17/12	EUR	Gtd Tr Cif Ser 21 1.831 03/12/20	Aaa	M&S 12	1000	03/12/15	USD
Covered Bds 4.36 01/30/20	Aa1	Jan 30	19.901	04/30/09	EUR	Gtd Tr Cif 1.775 03/10/21	Aaa	M&S 10	1500	03/10/16	USD
Covered Bds 3.245 11/16/20	Aa1	Nov 16	33.456	11/16/10	EUR	Gtd Tr Cif 2.263 12/07/21	Aaa	J&D 07	1250	11/30/16	USD
Covered Bds 4.46 07/13/21	Aa1	Jul 13	21.127	07/13/09	EUR	Tr Cif 2.55 09/20/20	Aaa	M&S 20	249.977	09/20/10	SAR
Covered Bds 3.35 09/06/21	Aa1	Sep 06	39.211	09/05/11	EUR	Tr Cif 2.393 04/12/22	Aaa	A&O 12	1250	04/10/17	USD
Covered Bds Ser 209 11/01/21	Aa1	---	42.254	11/10/09	EUR	Tr Cif 2.261 09/26/22	Aaa	M&S 26	1250	09/22/17	USD
Covered Bds 3 05/09/22	Aa1	May 09	657.626	05/09/12	EUR	lbbi Bank Ltd Bds 12/30/99	B1	---	0.001	01/21/10	USD
Covered Bds 4.02 12/07/22	Aa1	Dec 07	4.449	12/07/09	EUR	IDH Fin PLC Gtd Sr Sec 2nd Lien Nt 12/30/99	Caa3	---	130	08/11/16	GBP
Covered Bds 4.01 12/07/22	Aa1	Dec 07	7.414	12/07/09	EUR	Gtd Sr Sec Fltg Rt Gbl Nts 08/15/22	Caa1	F,M,A&N 15	150	07/22/16	GBP
Covered Bds Ser 212 5.05 12/12/22	Aa1	Dec 12	28.169	07/16/09	EUR	Gtd Sr Sec Global Nt 6.25 08/15/22	Caa1	F&A 15	275	07/22/16	GBP
Covered Bds 4.56 02/13/23	Aa1	Feb 13	12.774	02/12/08	EUR	If Property Casualty Ins Hldg Ltd Fixed/Fitg Rt Euro- notes 2.415 12/01/46	Baa1	Dec 01	500	11/24/16	SEK
Covered Bds 3.94 07/28/23	Aa1	Jul 28	17.062	07/28/11	EUR	Fltg Rt Eurobonds 12/01/46	Baa1	M,J,S&D 01	1500	11/24/16	SEK
Covered Bds 4.9 08/21/23	Aa1	Aug 21	13.412	08/21/03	EUR	IGD Siliq SPA Eurobonds 2.5 05/31/21	Baa3	May 31	334.336	05/25/16	EUR
Covered Bds 4.705 01/29/24	Aa1	Jan 29	13.11	01/30/09	EUR	IL Fin Auth Bds Ser 2018B 05/15/48	Aa1	Monthly	65.7	10/17/18	USD
Covered Bds 4.5 03/14/24	Aa1	Mar 14	13.11	03/16/09	EUR	Bds Ser 2018C 05/15/48	Aa2	Monthly	65.635	10/17/18	USD
Covered Bds 5 03/19/24	Aa1	Mar 19	13.11	03/20/09	EUR	Illinois Tool Works Inc Eurobonds 1.75 05/20/22	A2	May 20	687.777	05/12/14	EUR
Covered Bds 06/10/24	Aa1	M,J,S&D 10	3.727	07/10/09	EUR	Eurobonds 1.25 05/22/23	A2	May 22	556.378	05/19/15	EUR
Covered Bds 4.08 07/15/24	Aa1	Jul 15	14.161	07/13/11	EUR	Eurobonds 2.125 05/22/30	A2	May 22	556.378	05/19/15	EUR
Covered Bds 4.875 07/17/24	Aa1	Jul 17	14.085	07/17/09	EUR	IM BCC Cajamar 1 Ft Pass-Thru Cif Ser B 03/21/59	B3	Monthly	147.11	01/20/16	EUR
Covered Bds 4.9 09/09/24	Aa1	Sep 09	25.547	09/08/04	EUR	Pass-Thru Cif Ser A 03/21/59	Aa1	Monthly	670.168	01/20/16	EUR
Covered Bds Ser 223 4.2 10/21/24	Aa1	Oct 21	7.41	10/21/09	EUR	IM BCC Cajamar Pyme 2 Ft Pass-Thru Cif 0.5 06/22/57	B3	Monthly	760	05/03/18	EUR
Covered Bds Ser 238/2011, Cl 2026 4.12 01/26/26	Aa1	Jan 26	6.813	10/16/11	EUR	Pass-Thru Cif 0.5 06/22/57	Aa1	Monthly	240	05/03/18	EUR
Covered Bds 4.28 02/09/26	Aa1	Feb 09	27.035	02/09/11	EUR	IM Caja Laboral 1 Fondo de Titulizacion de Ac Coll Nt Ser A 10/18/49	Aa1	J,A,J&O 18	1131.639	12/11/06	EUR
Covered Bds 3.5 09/29/26	Aa1	Sep 29	4.095	09/29/11	EUR	Coll Nt Ser B 10/18/49	Aa3	J,A,J&O 18	14.273	12/11/06	EUR
Covered Bds 3.526 12/01/26	Aa1	Dec 01	6.734	12/01/11	EUR	Coll Nt Cl D 10/18/49	Ba3	J,A,J&O 18	23.788	12/11/06	EUR
Covered Bds 3.51 04/05/27	Aa1	Apr 05	7.838	04/05/12	EUR	Coll Nt Ser C 10/18/49	A2	J,A,J&O 18	19.691	12/11/06	EUR
Covered Bds 2.756 08/06/27	Aa1	Aug 06	12.413	08/06/12	EUR	IM Caja Laboral 2 Fondo de Titulizacion de Activo Coll Nt Ser A 01/24/51	Aa1	J,A,J&O 24	724.299	06/02/08	EUR
Covered Bds 5.06 07/24/28	Aa1	Jul 24	1.277	07/24/08	EUR	IM Cajamar 6 Fondo de Titulizacion de Activos Pass Thru Cif Ser A 12/22/50	Aa2	M,J,S&D 22	2721.708	02/08/08	EUR
Covered Bds Ser 237/2011, Cl 2029 4.18 01/23/29	Aa1	Jan 23	6.813	01/24/11	EUR	IM CAJAMAR 6 Fondo de Titulizacion de Activos Pass Thru Cif Ser B 12/22/50	B3	M,J,S&D 22	46.246	02/08/08	EUR
Covered Bds 4 01/24/29	Aa1	Jan 24	356.772	01/24/12	EUR	Pass Thru Cif Ser D 12/22/50	A3	M,J,S&D 22	92.492	02/08/08	EUR
Covered Bds 2.78 08/08/29	Aa1	Aug 08	62.065	08/08/12	EUR	Pass Thru Cif Ser C 12/22/50	Ba1	M,J,S&D 22	28.904	02/08/08	EUR
Covered Bds 3.63 10/21/29	Aa1	Oct 21	6.952	10/21/11	EUR	Pass-Thru Cif Ser A 12/16/52	Aa1	Monthly	666.242	11/16/10	EUR
Covered Bds Ser 221 4.375 11/02/29	Aa1	Nov 02	29.879	11/02/09	EUR	Pass-Thru Cif Ser B 12/16/52	Aa1	Monthly	166.561		

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
JAB Hldgs BV Gtd German Bds 1.75 05/25/23, Gtd German Bds 1.625 04/30/25	Baa1 Baa1	May 25 Apr 30	854.847 648.088	05/19/16 04/23/15	EUR
Jaguar Land Rover Automotive PLC Gtd Sr Global Nt 2.75 01/24/21	Ba3 Ba3 Ba3	J&J 24 F&A 15 M&S 01	300 663.383 617.598	01/24/17 01/28/14 02/19/15	GBP GBP GBP
Gtd Sr Global Nt 2.2 01/15/24, Gtd Sr Global Nt CI X 4.5 01/15/26	Ba3 Ba3	J&J 15 J&J 15	650 500	01/12/17 09/11/18	EUR
Jamaica Govt Treas Bds 09/01/34, Jamaica Govt Treas Bd 12/30/26, Treas Bd 06/30/35	B3 B3 B3	Sep 01 --- ---	2.48 60 433	03/01/84 12/30/95 06/30/95	USD JMD USD
Treas Bd 12/31/36, James Hardie Int'l Fin Designated Activity Compa Sr Unsec Nt CI B 3.625 10/01/26	B3 Ba1	--- ---	1470 400	12/31/95 09/21/18	EUR USD
Janauba Transmissora de Energia Eletrica SA Gtd Brazilian Debentures CI A-2R 12/30/99, Japan (Government of) Govt Bd 2.06/20/25, Japan Expressway Hldg and Debt Repayment Agency Sr Sec Japan Bds 12/18/37	Ba1 A1 A1	--- Jun 20 J&D 18	224 699600 20000	11/22/18 07/26/05 01/24/18	BRL JPY JPY
Sr Sec Japan Bds CI A-4 0.64 12/18/37, Sr Sec Japan Bds Ser 2018XLD 03/19/38, Sr Sec Japan Bds CI E R 03/19/38, Sr Sec Japan Bds Ser EMTN 0.652 06/18/38, Sr Sec Japan Bds CI A-R 0.677 09/17/38	A1 A1 A1 A1 A1	M&S 19 M&S 19 M&S 19 J&D 18 M&S 17	10000 10000 10000 10000 10000	05/23/18 03/02/18 03/02/18 08/17/18 11/16/19	JPY JPY JPY JPY JPY
Sr Sec Japan Bds CI A-SB 03/19/48, Sr Sec Japan Bds CI D-R 03/19/48, Sr Sec Japan Bds CI A 0.912 06/19/48, Sr Sec Japan Bds Ser 671 1.229 09/18/48, Sr Sec Japan Bds CI B-2 0.957 09/18/48	A1 A1 A1 A1 A1	M&S 19 M&S 19 J&D 19 M&S 18 M&S 18	10000 10000 10000 10000 10000	05/23/18 03/02/18 08/22/18 10/24/18 11/21/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds Ser 2018FR/ 1.193 03/19/57, Sr Sec Japan Bds CI B-2R 1.193 03/19/57, Sr Sec Japan Bds CI A-R 1.082 03/19/57, Sr Sec Japan Bds CI A-2B 1.373 03/19/57, Sr Sec Japan Bds CI A-R 1.272 03/19/57	A1 A1 A1 A1 A1	M&S 19 M&S 19 M&S 19 M&S 19 M&S 19	10000 10000 15000 30000 25000	02/07/18 11/21/18 04/20/18 02/07/18 04/20/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds 1.234 03/19/58, Sr Sec Japan Bds CI F 1.373 03/19/58, Sr Sec Japan Bds CI F 1.183 03/19/58, Sr Sec Japan Bds CI A 0.319/58, Sr Sec Japan Bds CI B-4 0.319/58	A1 A1 A1 A1 A1	M&S 19 M&S 19 M&S 19 M&S 19 M&S 19	10000 15000 15000 25000 15000	07/20/18 09/12/18 09/12/18 06/06/18 06/06/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds CI C-1 1.044 03/19/58, Sr Sec Japan Bonds 1.343 03/19/58, Sr Sec Japan Bonds 1.143 03/19/58	A1 A1 A1	M&S 19 M&S 19 M&S 19	20000 15000 15000	07/20/18 12/05/18 12/05/18	JPY JPY JPY
Japan Fin Corp Sr Sec Japan Bds CI D 0.001 05/11/20, Sr Sec Japan Bds CI D 0.001 08/12/20	A1 A1	M&N 11 F&A 12	60000 50000	04/26/18 07/26/18	JPY JPY
Sr Sec Japan Bds CI A-3 0.001 11/12/20, Sr Sec Japan Bds Ser 2018XX1 0.001 03/12/21, Sr Sec Japan Bds CI A-3 0.001 08/09/21, Sr Sec Japan Bds 0.03 03/11/22, Sr Sec Japan Bds Ser 205 0.03 03/11/22	A1 A1 A1 A1 A1	M&N 12 M&S 12 F&A 09 M&S 11 M&S 11	30000 15000 25000 6800 6800	10/25/18 03/02/18 07/26/18 03/02/18 03/02/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds Ser 2018-6 0.02 05/09/22, Sr Sec Japan Bds CI A-2B 0.255 08/09/28	A1 A1	M&N 09 F&A 09	30000 25000	04/26/18 07/26/18	JPY JPY
Japan Fin Organization For Municipalities Sr Sec Japan Bds CI C-R 0.04 04/28/23, Sr Sec Japan Bds Ser B 0.02 11/28/23, Sr Sec Japan Bds CI C-R 0.255 01/28/28	A1 A1 A1	A&O 28 M&N 28 J&D 28	10000 10000 15000	04/10/18 11/08/18 01/17/18	JPY JPY JPY
Sr Sec Japan Bds CI R 0.25 02/28/28, Sr Sec Japan Bds CI A-2 0.215 03/28/28, Sr Sec Japan Bds CI R 0.2 04/28/28, Sr Sec Japan Bds CI E 0.526/28, Sr Sec Japan Bds 0.22 06/28/28	A1 A1 A1 A1 A1	F&A 31 M&S 28 A&O 28 M&N 26 J&D 28	15000 15000 25000 20000 20000	02/08/18 03/08/18 04/10/18 05/11/18 06/08/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds CI C 0.195 07/28/28, Sr Sec Japan Bds CI B-3 0.264 08/28/28, Sr Sec Japan Bds CI F 0.269 09/28/28, Sr Sec Japan Bds Ser 2018A 10/27/28, Sr Sec Japan Bds Ser CBL23 0.279 11/28/28	A1 A1 A1 A1 A1	J&J 28 F&A 28 M&S 28 A&O 27 M&N 28	20000 25000 30000 30000 25000	07/10/18 08/09/18 09/12/18 10/10/18 11/08/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds Ser 2018-13 0.2 12/28/28, Sr Sec Japan Bds Ser 59 0.635 01/28/38, Sr Sec Japan Bds Ser 107 0.559 04/28/38, Sr Sec Japan Bds CI E 0.564 06/28/38, Sr Sec Japan Bds 0.53 07/28/38	A1 A1 A1 A1 A1	J&D 28 J&J 28 A&O 28 J&D 28 J&J 28	25000 10000 15000 15000 15000	12/11/18 01/17/18 04/10/18 06/08/18 07/10/18	JPY JPY JPY JPY JPY
Sr Sec Japan Bds CI D 0.654 09/28/38, Sr Sec Japan Bds CI A-2 0.729 10/28/38, Sr Sec Japan Bds CI E R 0.635 12/28/38, Sr Sec Japan Bds CI D-R 0.85 04/28/48, Sr Sec Japan Bds CI A-2 1.029 10/28/48	A1 A1 A1 A1 A1	M&S 28 A&O 28 J&D 28 A&O 28 A&O 28	15000 15000 15000 10000 10000	09/12/18 10/05/18 12/07/18 04/10/18 10/05/18	JPY JPY JPY JPY JPY
Japan Gov't of Government Bds CI E 0.1 03/15/19, Government Bds CI E 0.1 04/15/19, Government Bds CI E 0.1 05/15/19, Government Bds Ser 1808 0.1 07/15/19, Government Bds CI A-2R 0.1 07/15/19	A1 A1 A1 A1 A1	M&S 15 A&O 15 M&N 15 J&J 15 J&J 15	2373.8 2277.1 2528.2 22500 2503.1	02/28/17 03/30/17 04/28/17 07/20/18 06/20/17	JPY JPY JPY JPY JPY
Government Bds Ser 2018XGO 0.1 09/15/19, Government Bds CI A 0.1 09/15/19, Government Bds Ser 1808 0.2 09/20/19, Government Bds Ser 1805 2.9 09/20/19, Government Bds CI M-2 0.1 12/15/19	A1 A1 A1 A1 A1	M&S 15 M&S 15 M&S 20 M&S 20 J&D 15	101500 2453.2 400 400 2199100	09/07/18 08/24/17 07/20/18 05/02/18 11/30/17	JPY JPY JPY JPY JPY
Government Bds Ser 1808 0.1 12/20/19, Government Bds Ser CBL23 0.1 01/15/20, Government Bds Ser CBL23 0.1 02/15/20, Government Bds Ser 2018XGO 0.1 03/15/20, Government Bds CI A-2 0.5 03/15/20	A1 A1 A1 A1 A1	J&D 20 J&J 15 F&A 15 M&S 15 M&S 15	1300 2722.4 2395.3 2386.7 0	07/20/18 12/26/17 01/30/18 03/15/18 03/15/18	JPY JPY JPY JPY JPY
Government Bds CI E 0.1 03/20/20, Government Bds Ser 2018FR/ 2.4 03/20/20, Government Bds Ser 1808 1.3 03/20/20, Government Bds 0.1 04/15/20, Government Bds 0.1 05/15/20	A1 A1 A1 A1 A1	M&S 20 M&S 20 M&S 20 A&O 15 M&N 15	5400 1000 100 2099900 2299000	05/02/18 07/20/18 07/20/18 03/29/18 04/24/18	JPY JPY JPY JPY JPY
Government Bds CI D 0.1 06/01/20, Government Bds CI A-2 0.05 06/15/20, Government Bds Ser 1808 1.3 06/20/20, Government Bds Ser 1808 0.1 06/20/20, Government Bds CI A-2 0.1 06/20/20	A1 A1 A1 A1 A1	J&D 01 J&D 15 J&D 20 J&D 20 J&D 20	2114400 0 7800 15000 100	05/31/18 06/15/17 07/20/18 07/20/18 05/02/18	JPY JPY JPY JPY JPY
Government Bds Ser 157 0.1 07/01/20, Government Bds 0.1 08/01/20, Government Bds 0.1 09/01/20, Government Bds CI E 0.8 09/20/20, Government Bds CI E 1 09/20/20	A1 A1 A1 A1 A1	J&J 01 F&A 01 M&S 01 M&S 20 M&S 20	2142800 210850 2307.5 40400 33300	06/28/18 07/26/18 08/30/18 05/02/18 05/02/18	JPY JPY JPY JPY JPY

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Government Bds Ser 1808 0.1 09/20/20, Government Bds Ser CBL23 0.1 10/01/20, Government Bds Ser A-1 0.1 11/01/20, Government Bds CI E 0.1 12/20/20, Government Bds Ser 1805 1.2 12/20/20	A1 A1 A1 A1 A1	M&S 20 A&O 01 M&N 01 J&D 20 J&D 20	100 2099.3 2325.6 12000 3600	07/20/18 09/28/18 10/25/18 05/02/18 05/02/18	JPY JPY JPY JPY JPY
Government Bds Ser 2018XGO 2.5 12/21/20, Government Bds CI A-8 0.05 01/15/21, Government Bds CI A-2 0.05 02/15/21, Government Bds CI A-2 0.5 03/15/21, Government Bds Ser 1808 0.1 03/20/21	A1 A1 A1 A1 A1	J&D 21 J&J 15 F&A 15 M&S 15 M&S 20	100000 0 0 0 10500	09/07/18 01/15/18 02/15/18 03/15/18 07/20/18	JPY JPY JPY JPY JPY
Government Bds Ser 1988 1.1 03/20/21, Government Bds CI E 1.3 03/20/21, Government Bds Ser 2018FR/ 1.9 03/22/21, Government Bds Ser 2018FR/ 2.1 03/22/21, Government Bds CI A-3 0.05 04/15/21	A1 A1 A1 A1 A1	M&S 20 M&S 20 M&S 22 M&S 22 A&O 15	2200 36800 7800 12800 0	05/02/18 05/02/18 07/20/18 07/20/18 04/15/18	JPY JPY JPY JPY JPY
Government Bds CI CR 0.05 05/15/21, Government Bds CI CR 0.05 06/15/21, Government Bds Ser 1808 0.1 06/20/21, Government Bds Ser 1808 1.2 06/20/21, Government Bds Ser 2018FR/ 1.1 06/20/21	A1 A1 A1 A1 A1	M&N 15 J&D 15 J&D 20 J&D 20 J&D 20	0 0 32000 300 25000	05/15/18 06/15/18 07/20/18 07/20/18 07/20/18	JPY JPY JPY JPY JPY
Government Bds 0.1 06/20/21, Government Bds Ser 2018FR/ 2.06/21/21, Government Bds CI A-2 0.05 07/15/21, Government Bds CI E R 0.05 08/15/21, Government Bds CI A-2 0.05 09/15/21	A1 A1 A1 A1 A1	J&D 20 J&D 21 J&J 15 F&A 15 M&S 15	24214.5 17400 0 0 0	06/09/16 07/20/18 07/15/18 08/15/18 09/15/18	JPY JPY JPY JPY JPY
Government Bds 0.1 09/20/21, Government Bds CI 2018A6 1 09/20/21, Government Bds Ser 1808 0.1 09/20/21, Government Bds CI A-2 0.05 10/15/21, Government Bds CI B-4C 0.05 11/15/21	A1 A1 A1 A1 A1	M&S 20 M&S 20 M&S 20 A&O 15 M&N 15	2399200 51000 31900 0 0	09/08/18 07/20/18 07/20/18 10/15/18 10/03/18	JPY JPY JPY JPY JPY
Government Bds CI A-21 2.2 12/20/21, Government Bds CI 2018A6 1 12/20/21, Government Bds 0.05 03/15/22, Government Bds Ser 2018XGO 0.9 03/20/22, Government Bds CI 2018A6 0.1 03/20/22	A1 A1 A1 A1 A1	J&D 20 J&D 20 M&S 15 M&S 20 M&S 20	1600 1300 207580 300 725200	07/20/18 07/20/18 03/15/17 09/07/18 07/20/18	JPY JPY JPY JPY JPY
Government Bds Ser 2018FR/ 2.03/21/22, Government Bds CI 2018A6 0.9 06/20/22, Government Bds Ser 2018XGO 0.8 06/20/22, Government Bds CI A-1R2 1.9 09/20/22, Government Bds Ser 2018FR/ 0.8 09/20/22	A1 A1 A1 A1 A1	M&S 21 J&D 20 J&D 20 M&S 20 M&S 20	2000 8200 900 9500 3900	07/20/18 07/20/18 09/07/18 09/07/18 07/20/18	JPY JPY JPY JPY JPY
Government Bds CI E 0.1 12/20/22, Government Bds Ser 2018XGO 1.7 12/20/22, Government Bds 0.05 01/15/23, Government Bds CI C-1 0.05 02/15/23, Government Bds 0.05 03/15/23	A1 A1 A1 A1 A1	J&D 20 J&D 20 J&J 15 F&A 15 M&S 15	252.84 1500 20043.2 15802.9 12648.9	12/05/17 09/07/18 01/15/18 02/15/18 03/15/18	JPY JPY JPY JPY JPY
Government Bds Ser 2018FR/ 1.03/20/23, Government Bds CI B-R 0.6 03/20/23, Government Bds CI E R 0.1 03/20/23, Government Bds 0.05 04/15/23, Government Bds 0.05 05/15/23	A1 A1 A1 A1 A1	M&S 20 M&S 20 M&S 20 A&O 15 M&N 15	22500 406900 2199.3 14322.4 15774.3	07/20/18 03/20/18 03/13/18 04/15/18 05/15/18	JPY JPY JPY JPY JPY
Government Bds 0.05 06/15/23, Government Bds CI A 1.8 06/20/23, Government Bds Ser 2018FR/ 0.8 06/20/23, Government Bds CI B-4 0.1 06/20/23, Government Bds 0.05 07/15/23	A1 A1 A1 A1 A1	J&D 15 J&D 20 J&D 20 J&J 15 J&J 15	17592.6 24000 40800 4123800 23574.4	06/15/18 04/10/18 07/20/18 07/03/18 07/15/18	JPY JPY JPY JPY JPY
Government Bds Ser CB38 0.05 08/15/23, Government Bds 0.05 09/15/23, Government Bds 0.1 09/20/23, Government Bds Ser 15283 1.9 09/20/23, Government Bds CI B-1 0.05 10/15/23	A1 A1 A1 A1 A1	F&A 15 M&S 15 M&S 20 M&S 20 A&O 15	0 0.001 1998.9 484800 0.001	08/15/18 09/15/18 10/16/18 08/23/18 10/15/18	JPY JPY JPY JPY JPY
Government Bds 0.05 11/15/23, Government Bds CI D 0.6 12/20/23, Government Bds CI E R 1.8 12/20/23, Government Bds Ser 15283 1.9 12/20/23, Government Bds CI B-1 1.9 03/20/24	A1 A1 A1 A1 A1	M&N 15 M&J S&D 20 M&J S&D 20 J&D 20 M&S 20	0.001 10000 1100 6600 3000	11/15/18 01/22/18 03/20/18 08/23/18 02/20/18	JPY JPY JPY JPY JPY
Government Bds CI F 2.1 03/20/24, Government Bds Ser 2018XF1 0.6 03/20/24, Government Bds CI A-2 2.4 06/20/24, Government Bds CI A-1 2.2 06/20/24, Government Bds CI A-2 0.6 06/20/24	A1 A1 A1 A1 A1	M&S 20 M&S 20 J&D 20 J&D 20 J&D 20	700 300 275000 50400 3400	02/20/18 07/18/18 02/20/18 02/20/18 02/20/18	JPY JPY JPY JPY JPY
Government Bds CI D 2.1 09/20/24, Government Bds CI B-4 0.5 09/20/24, Government Bds CI XCP 2 12/20/24, Government Bds 2.1 12/20/24, Government Bds Ser GR-4B 2 03/20/25	A1 A1 A1 A1 A1	M&S 20 M&S 20 J&D 20 J&D 20 M&S 20	43000 5100 9800 51300 0.2	02/20/18 05/24/18 02/20/18 02/20/18 02/20/18	JPY JPY JPY JPY JPY
Government Bds CI A 1.9 03/20/25, Government Bds CI E R 2.1 03/20/25, Government Bds CI E R 0.4 03/20/25, Government Bds 0.4 06/20/25, Government Bds CI B-4 0.4 06/20/25	A1 A1 A1 A1 A1	M&S 20 M&S 20 M&S 20 J&D 20 J&D 20	25000 34900 900 44284.9 16100	04/10/18 04/10/18 03/20/18 06/02/15 05/24/18	JPY JPY JPY JPY JPY
Government Bds CI B 1.9 06/20/25, Government Bds Ser 20181 2 06/20/25, Government Bds Ser 2018 1.2 1 06/20/25, Government Bds CI E R 2 09/20/25, Government Bds Ser 15283 2.1 09/20/25	A1 A1 A1 A1 A1	J&D 20 J&D 20 J&D 20 M&S 20 M&S 20	31900 7000 6600 12300 900	05/24/18 05/24/18 05/24/18 03/20/18 08/23/18	JPY JPY JPY JPY JPY
Government Bds 0.4 09/20/25, Government Bds CI C 0.4 09/20/25, Government Bds 0.3 12/20/25, Government Bds CI A 0.3 12/20/25, Government Bds Ser GR-5B 2 12/20/25	A1 A1 A1 A1 A1	M&S 20 M&S 20 J&D 20 J&D 20 J&D 20	45802.6 1600 66330 5400 5200	09/01/18 04/10/18 12/01/15 04/10/18 02/20/18	JPY JPY JPY JPY JPY
Government Bds CI B-4 2.2					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Japan Govt of Government Bds CI C 05/15/27	A1	M&N 15	124606	05/15/17	JPY
Government Bds Ser 2018 06/15/27	A1	J&D 15	184032	06/15/17	JPY
Government Bds Ser 1594 2.1 06/20/27	A1	J&D 20	13200	05/24/18	JPY
Government Bds Ser 454 2.3 06/20/27	A1	J&D 20	11800	05/24/18	JPY
Government Bds Ser 10 07/15/27	A1	J&J 15	242826	07/18/17	JPY
Government Bds 0.1 12/20/27	A1	J&D 20	245,926	11/28/17	JPY
Government Bds Ser 10 01/15/28	A1	J&J 15	291932	01/15/18	JPY
Government Bds Ser 10 02/15/28	A1	F&A 15	278273	02/15/18	JPY
Government Bds CI F 03/10/28	A1	M&S 10	447100	05/11/18	JPY
Government Bds Ser B 03/15/28	A1	M&S 15	284501.4	03/15/18	JPY
Government Bds CI A-1B-R 0.1 03/20/28	A1	M&S 20	2638.96	03/01/18	JPY
Government Bds Ser H/CI, CI B 2.2 03/20/28	A1	M&S 20	1500	01/22/18	JPY
Government Bds Ser 10 04/15/28	A1	A&O 15	347384	04/16/18	JPY
Government Bds Ser 10 05/15/28	A1	M&N 15	312361	05/15/18	JPY
Government Bds Ser 10 06/15/28	A1	J&D 15	297150.3	06/15/18	JPY
Government Bds Ser 2018-1 2.1 06/20/28	A1	J&D 20	5100	05/24/18	JPY
Government Bds Ser 2693 0.1 06/20/28	A1	J&D 20	2478313	07/03/18	JPY
Government Bds Ser 10 07/15/28	A1	J&J 15	356314.8	07/17/18	JPY
Government Bds Ser CB38 08/15/28	A1	F&A 15	0	08/15/18	JPY
Government Bds Ser 10 09/15/28	A1	M&S 15	0.001	11/16/18	JPY
Government Bds Ser B 0.1 09/20/28	A1	M&S 20	4949.132	10/02/18	JPY
Government Bds Ser 10 10/15/28	A1	A&O 15	0	10/15/18	JPY
Government Bds Ser 2018B 11/15/28	A1	M&N 15	0	11/15/18	JPY
Government Bds Ser CBL23 12/15/28	A1	J&D 15	0.001	11/02/18	JPY
Government Bds Ser 2018-1 1.9 12/20/28	A1	J&D 20	100	05/24/18	JPY
Government Bds CI C-R 2.1 12/20/28	A1	J&D 20	1200	05/24/18	JPY
Government Bds Ser H/CI, CI A 1.9 03/20/29	A1	M&S 20	400	02/20/18	JPY
Government Bds Ser 15283 2.1 06/20/29	A1	J&D 20	5400	08/23/18	JPY
Government Bds 2.1 06/20/29	A1	J&D 20	35038.4	07/22/09	JPY
Government Bds CI E 2.1 09/20/29	A1	M&S 20	2200	04/10/18	JPY
Government Bds Ser 2018XF1 2.1 12/20/29	A1	J&D 20	1300	07/18/18	JPY
Government Bds Ser 2018-07, CI A 2.2 12/20/29	A1	J&D 20	100	05/24/18	JPY
Government Bds Ser 2018-1 2.1 03/20/30	A1	M&S 20	4000	05/24/18	JPY
Government Bds Ser 2016 2.2 03/20/30	A1	M&S 20	2100	05/24/18	JPY
Government Bds CI C 2 06/20/30	A1	J&D 20	100	05/24/18	JPY
Government Bds CI E 1.6 06/20/30	A1	J&D 20	12100	04/10/18	JPY
Government Bds CI E 1.8 09/20/30	A1	M&S 20	13800	03/20/18	JPY
Government Bds CI B-2-R 2.9 11/20/30	A1	M&N 20	54000	01/22/18	JPY
Government Bds CI B-R 2.1 12/20/30	A1	J&D 20	4600	02/20/18	JPY
Government Bds CI D 2 12/20/30	A1	J&D 20	7100	02/20/18	JPY
Government Bds CI E 2 03/20/31	A1	M&S 20	10600	04/10/18	JPY
Government Bds 2.2 05/20/31	A1	M&N 20	300	09/03/18	JPY
Government Bds Ser 2018XF1 1.9 06/20/31	A1	J&D 20	18700	07/18/18	JPY
Government Bds CI E 1.8 09/20/31	A1	M&S 20	100	03/20/18	JPY
Government Bds CI D 2.4 11/20/31	A1	M&N 20	28200	01/22/18	JPY
Government Bds CI A-1 1.8 03/20/32	A1	M&S 20	251100	04/10/18	JPY
Government Bds Ser 2018XF1 2.3 05/20/32	A1	M&N 20	3700	07/18/18	JPY
Government Bds Ser A 1.7 06/20/32	A1	J&D 20	5000	02/20/18	JPY
Government Bds 1.5 06/20/32	A1	J&D 20	16700	09/03/18	JPY
Government Bds 1.7 09/20/32	A1	M&S 20	36300	09/03/18	JPY
Government Bds CI D 1.5 03/20/33	A1	M&S 20	18500	01/22/18	JPY
Government Bds CI A 3 1.7 06/20/33	A1	J&D 20	15200	01/22/18	JPY
Government Bds CI D 1.7 06/20/33	A1	J&D 20	26700	01/22/18	JPY
Government Bds 1.7 09/20/33	A1	M&S 20	500	09/03/18	JPY
Government Bds 1.6 12/20/33	A1	J&D 20	500	09/03/18	JPY
Government Bds Ser A 2 12/20/33	A1	J&D 20	16500	02/20/18	JPY
Government Bds CI B-3 1.5 06/20/34	A1	J&D 20	12300	02/20/18	JPY
Government Bds CI B 1.4 09/20/34	A1	M&S 20	55500	02/20/18	JPY
Government Bds CI BRR 1.2 03/20/35	A1	M&S 20	13400	02/20/18	JPY
Government Bds CI E 2.5 09/20/35	A1	M&S 20	800	12/21/17	JPY
Government Bds Ser A 1.2 09/20/35	A1	M&S 20	24400	02/20/18	JPY
Government Bds Ser 20 2.5 09/20/35	A1	M&S 20	308.153	01/18/13	JPY
Government Bds 1 12/20/35	A1	J&D 20	22857.9	12/17/13	JPY
Government Bds 2.3 12/20/35	A1	J&D 20	14700	02/20/18	JPY
Government Bds Ser 13 1.2 12/20/35	A1	J&D 20	55500	02/20/18	JPY
Government Bds CI B 2.5 03/20/36	A1	M&S 20	1500	04/05/18	JPY
Government Bds 0.4 03/20/36	A1	M&S 20	2468400	03/17/16	JPY
Government Bds CI A-2-R 0.4 03/20/36	A1	M&S 20	5500	02/20/18	JPY
Government Bds CI B 2.5 09/20/37	A1	M&S 20	51000	04/05/18	JPY
Government Bds CI A 3 0.6 09/20/37	A1	M&S 20	1075.9	09/07/17	JPY
Government Bds 0.6 12/20/37	A1	J&D 20	113.86	12/07/17	JPY
Government Bds CI E 0.5 03/20/38	A1	M&S 20	1126.7	03/15/18	JPY
Government Bds CI A 2.5 03/20/38	A1	M&S 20	1300	04/05/18	JPY
Government Bds 0.5 06/20/38	A1	J&D 20	3253300	07/12/18	JPY
Government Bds CI A 2.4 09/20/38	A1	M&S 20	4300	04/05/18	JPY
Government Bds CI E 0.7 09/20/38	A1	M&S 20	1074.8	10/18/18	JPY
Government Bds Ser 13 2.3 03/20/39	A1	M&S 20	13600	02/20/18	JPY
Government Bds Ser 13 2.2 09/20/39	A1	M&S 20	8300	02/20/18	JPY
Government Bds CI A 2.3 03/20/40	A1	M&S 20	43200	02/20/18	JPY
Government Bds CI A 2 09/20/40	A1	M&S 20	1800	02/20/18	JPY
Government Bds CI B 2 09/20/41	A1	M&S 20	2500	04/05/18	JPY
Government Bds 1.6 06/20/45	A1	J&D 20	10400	12/21/17	JPY
Government Bds 1.6 06/20/45	A1	J&D 20	7190.876	06/04/15	JPY
Government Bds CI A 4 09/20/45	A1	M&S 20	5000	04/05/18	JPY
Government Bds 1.4 12/20/45	A1	J&D 20	15011.2	12/08/15	JPY
Government Bds CI A 3 1.4 12/20/45	A1	J&D 20	25900	04/05/18	JPY
Government Bds 0.3 06/20/46	A1	J&D 20	8563.838	06/07/16	JPY
Government Bds CI A 0.3 06/20/46	A1	J&D 20	13000	02/20/18	JPY
Government Bds 0.5 09/20/46	A1	M&S 20	300	02/20/18	JPY
Government Bds 0.5 09/20/46	A1	M&S 20	827.1	09/06/16	JPY
Government Bds Ser 1943 0.8 12/20/47	A1	J&D 20	917.5	11/30/17	JPY
Government Bds CI E 0.8 03/20/48	A1	M&S 20	887.3	03/06/18	JPY
Government Bds Ser 39 2.4 03/20/48	A1	M&S 20	4000	04/05/18	JPY
Government Bds CI E 0.7 06/20/48	A1	J&D 20	780600	07/05/18	JPY
Government Bds Ser 123 0.9 09/20/48	A1	M&S 20	1464.7	10/11/18	JPY
Government Bds CI A 3 2.2 03/20/49	A1	M&S 20	21000	04/05/18	JPY
Government Bds 2.2 03/20/50	A1	M&S 20	600	12/21/17	JPY
Government Bds CI A 2.2 03/20/51	A1	M&S 20	5000	04/05/18	JPY
Government Bds Ser 13 2 03/20/52	A1	M&S 20	1000	02/20/18	JPY
Government Bds CI A 1.9 03/20/53	A1	M&S 20	15400	04/05/18	JPY

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Government Bds Ser 63 1.7 03/20/54	A1	M&S 20	20800	02/20/18	JPY
Government Bds 0.4 03/20/56	A1	M&S 20	4117.62	05/26/16	JPY
Government Bds 0.4 03/20/56	A1	M&S 20	34500	02/20/18	JPY
Government Bds CI A-R 0.8 03/20/58	A1	M&S 20	1255400	05/29/18	JPY
Government Bonds 2.2 06/22/20	A1	J&D 22	100	10/04/18	JPY
Government Bonds 2.5 06/20/34	A1	J&D 20	62300	10/04/18	JPY
Government Bonds 2.5 09/20/34	A1	M&S 20	11700	10/04/18	JPY
Government Bonds 2.3 03/20/35	A1	M&S 20	500	10/04/18	JPY
Government Bonds 2.5 06/20/36	A1	J&D 20	4800	10/04/18	JPY
Government Bonds 2.3 12/20/36	A1	J&D 20	23300	10/04/18	JPY
Government Bonds 2.4 03/20/37	A1	M&S 20	2200	10/04/18	JPY
Government Bonds 0.6 09/20/37	A1	M&S 20	5000	10/04/18	JPY
Government Bonds 2.2 03/20/41	A1	M&S 20	300	11/06/18	JPY
Government Bonds 2 03/20/42	A1	M&S 20	22400	10/04/18	JPY
Government Bonds 2 03/20/42	A1	M&S 20	7500	10/04/18	JPY
Government Bonds 1.8 03/20/43	A1	M&S 20	2200	10/04/18	JPY
Government Bonds 1.7 09/20/44	A1	M&S 20	2000	10/04/18	JPY
Japan Railway Construction Transport Tech Agency Sr Sec Japan Bds Ser UCJBV 03/20/23	A1	M&S 20	10000	02/07/18	JPY
Sr Sec Japan Bds CI A 09/20/23	A1	M&S 20	10000	08/08/18	JPY
Sr Sec Japan Bds CI D-2 0.03 12/20/23	A1	J&D 20	10000	11/06/18	JPY
Sr Sec Japan Bds CI 138 02/25/28	A1	F&A 25	17000	02/07/18	JPY
Sr Sec Japan Bds CI E-5 05/30/28	A1	M&N 30	16000	05/11/18	JPY
Sr Sec Japan Bds CI A-1AR 08/25/28	A1	F&A 25	16000	08/08/18	JPY
Sr Sec Japan Bds CI D-2 0.289 11/28/28	A1	M&N 28	16000	11/06/18	JPY
Sr Sec Japan Bds CI D-R 05/30/33	A1	M&N 30	8000	05/11/18	JPY
Sr Sec Japan Bds CI D-2 0.515 11/28/33	A1	M&N 28	8000	11/06/18	JPY
Sr Sec Japan Bds Ser 2012 02/26/38	A1	F&A 26	24500	02/07/18	JPY
Sr Sec Japan Bds CI A 08/27/38	A1	F&A 27	20000	08/08/18	JPY
Japan Real Estate Investment Corp Japan Bdl 2.56 09/29/25	A1	Sep 29	89.666	09/13/05	JPY
Japan Tobacco Inc Sr Sec Japan Bds 1.3 12/09/20	Aa3	J&D 09	241.97	12/03/10	JPY
Jasa Marga (Persero) Tbk (Pt) Global Bds Ser 2017 12/30/99	Baa2	---	0	11/22/17	IDR
JP Bondindex Co Inc Sr Nt CI A 12/30/99	B2	---	350	04/12/18	USD
JMZ Series 2006-1 Tr Coll Nt CI A-2 0.63 03/01/97	Caa2	---	27.5	11/09/06	USD
JC Penney Series 2007-1 Tr Coll Nt CI A-2 0.63 03/01/97	Caa2	---	55	01/31/07	USD
Coll Nt CI A-1 7/03/01/97	Caa2	---	55	01/31/07	USD
Jewel UK Bondco PLC Gtd Sr Sec Nt CI B 12/30/99	B2	---	265	04/09/18	GBP
JFE Hldgs Inc Japan Bds CI B 03/01/23	Baa2	M&S 01	10000	02/23/18	JPY
Japan Bds CI CRR 0.15 11/22/23	Baa2	M&N 22	10000	11/16/18	JPY
Japan Bds CI B-2-R 0.26 05/21/25	Baa2	M&N 21	20000	05/15/18	JPY
Jgc Ventures Pte Ltd Gtd Eurobonds CI B 12/30/99	B2	---	0	08/20/18	USD
Jiangsu Nantong Sanjian Int'l Co Ltd Gtd Eurobonds CI E-R 7.8 10/26/20	B3	A&O 26	300	10/26/17	USD
Jiaxing City Investment and Dev Group Co Ltd Eurobonds 12/30/99	Baa3	---	0	12/18/17	USD
Jiayuan Int'l Group Ltd Gtd Eurobonds CI B 12 10/22/20	B3	A&O 22	225	10/22/18	USD
JMZ Series7 Pass-Thru Cfi CI A 04/15/52	Aaa	Monthly	8200	02/15/18	JPY
JMZ Series7 Pass-Thru Cfi CI B 04/15/52	Aaa	Monthly	3800	02/15/18	JPY
Jingru Hldgs Ltd Gtd Eurobonds 7.75 04/12/20	B3	A&O 12	400	04/05/17	USD
Gtd Eurobonds CI A-11 9.45 04/23/21					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Kyoto City of Japan Bonds 0.625 12/18/48,	A1	J&D 18	10000	12/07/18	JPY
Kyushu Electric Power Co Inc Sr Sec Japan Bds Ser	A3	F&A 24	10000	02/23/18	JPY
UCJBV 0.18 02/24/23,	A3	F&A 25	20000	08/24/18	JPY
Sr Sec Japan Bds Cl A-1 08/25/23,	A3	A&O 24	20000	10/17/18	JPY
Sr Sec Japan Bds Ser 1-2014 0.3 10/24/25,	A3	J&J 25	10000	01/18/18	JPY
Sr Sec Japan Bds 0.445 01/25/28,	A3	M&N 25	20000	05/18/18	JPY
Sr Sec Japan Bds Cl E R 0.42 05/25/28,	A3	J&J 25	20000	07/06/18	JPY
Sr Sec Japan Bds Ser 6 07/25/28,	A3	F&A 25	20000	08/24/18	JPY
Sr Sec Japan Bds Cl A-1 08/25/28,	A3	M&N 24	20000	11/15/18	JPY
Sr Sec Japan Bds Cl E 0.455 11/24/28,	A3	A&O 25	10000	10/17/18	JPY
Sr Sec Japan Bds Ser 1-2014 0.799 10/25/35,	A3	F&A 25	10000	02/23/18	JPY
Sr Sec Japan Bds Cl B 0.802 02/25/38,	A3	M&N 25	10000	05/18/18	JPY
Sr Sec Japan Bds Ser RCB 0.792 05/25/38,	A3	J&J 23	10000	07/06/18	JPY
Sr Sec Japan Bds Cl C 0.723/38,	A3	M&N 25	10000	11/15/18	JPY
Sr Sec Japan Bds Ser 2018C 0.883 11/25/38,	A3	A&O 25	10000	10/17/18	JPY
L Brands Inc Gld Sr Nt Cl D 3.75 01/15/27,	Ba1	J&J 15	700	06/04/18	USD
L Stars One Funding Ltd 2006-1 Pass-Thru Cif Ser E 10/31/43,	A3	---	0.858	11/22/06	JPY
L3 Technologies Inc Gld Global Nt Cl A 5 12/30/99,	Baa3	---	1000	05/30/18	USD
Gld Global Nt Cl A15 12/30/99,	Baa3	---	800	05/30/18	USD
LA Financiere Atllan SAS Gld Sr Global Nt 12/30/99,	B3	---	0	04/23/18	GBP
Gld Sr Global Nt 12/30/99,	B3	---	0	04/23/18	EUR
Gld Sr Global Nt 12/30/99,	B3	---	600	04/25/18	EUR
LA Gateway Partners LLC Sr Sec Bds Ser A-1 12/30/99,	A3	---	456	11/26/18	USD
LA Trobe Financial Capital Markets Tr 2017-2 Pass-	Aaa	Monthly	37.4	09/22/17	AUD
Thru Cif Cl B 01/12/49,	Aaa	Monthly	133.5	04/12/18	AUD
LA Trobe Financial Capital Markets Tr 2018-1 Pass-Thru	Aaa	Monthly	375	04/12/18	AUD
Cif Cl A2 07/12/49,	Aaa	Monthly	150	04/12/18	AUD
Pass-Thru Cif Cl A1L 07/12/49,	Aaa	Monthly	6	11/22/18	AUD
LA Trobe Financial Capital Markets Tr 2018-2 Pass-	B2	Monthly	13.5	11/22/18	AUD
Thru Cif Cl F 03/12/50,	Baa2	Monthly	9	11/22/18	AUD
Pass-Thru Cif Cl D 03/12/50,	A2	Monthly	59.25	11/22/18	AUD
Pass-Thru Cif Cl B 03/12/50,	Aa2	Monthly	125.25	11/22/18	AUD
Pass-Thru Cif Cl A2 03/12/50,	Aaa	Monthly	375	11/22/18	AUD
Pass-Thru Cif Cl A1L 03/12/50,	Aaa	Monthly	75	11/22/18	AUD
Pass-Thru Cif Cl A1S-L 03/12/50,	Aaa	Monthly	75	11/22/18	AUD
Pass-Thru Cif Cl A1S-S 03/12/50,	Aaa	Monthly	250	11/22/18	AUD
LafargeHolcim Helvetia Fin Ltd Sub Reser Nt Ser A-1 12/30/99,	Ba1	---	75	11/26/18	CHF
Lajeado Energia SA Debentures 12/30/99,	Ba2	---	201.568	09/27/13	BRL
Lakehead University Canadian Debentures 5.301 11/15/45,	A1	M&N 15	85.291	11/04/05	CAD
Lanark Master Issuer PLC Pass-Thru Cif Cl 1A 12/22/54,	Aaa	M,J,S&D 22	750	08/04/16	GBP
Pass-Thru Cif 12/22/54,	Aaa	M,J,S&D 22	431.643	12/11/14	GBP
Pass-Thru Cif 12/22/54,	Aaa	M,J,S&D 22	305.563	08/06/15	GBP
Pass-Thru Cif Ser 2018-1 12/23/69,	Aaa	M,J,S&D 23	285	02/01/18	GBP
Pass-Thru Cif Ser 2018-1 12/23/69,	Aaa	M,J,S&D 23	300	02/01/18	USD
Pass-Thru Cif Ser 2017-1, Cl 1A 12/23/69,	Aaa	M,J,S&D 23	0.75	07/05/17	USD
Pass-Thru Cif Ser 2017-1, Cl 2A 12/23/69,	Aaa	M,J,S&D 23	0.8	07/05/17	USD
Pass-Thru Cif Ser 2018-2 12/23/69,	Aaa	M,J,S&D 23	400	07/05/18	USD
Pass-Thru Cif Ser 2018-2 12/23/69,	Aaa	M,J,S&D 23	250	07/05/18	GBP
Lancaster Indl Dev Agcy NY Bds Ser 2016 12/29/36,	Aa3	Monthly	3.5	12/29/16	USD
Landesbank Baden-Wuerttemberg Covered Bds Ser	Aaa	Aug 12	50	08/12/09	EUR
6329 3.75 08/12/19,	Aaa	Jan 18	250	01/15/18	EUR
Covered Bds 1.75 01/18/21,	Aaa	Mar 22	750	05/18/18	GBP
Covered Bds Ser 794 05/18/21,	Aaa	Feb 10	10	03/19/18	EUR
Covered Bds 0.0299 03/22/22,	Aaa	Dec 12	10	12/12/12	EUR
Covered Bds 1.6 12/12/22,	Aaa	Jun 27	500	06/27/18	EUR
Covered Bds Ser 798 0.125 06/27/23,	Aaa	Aug 22	5	02/20/18	EUR
Covered Bds 0.3599 08/22/23,	Aaa	Jan 15	10	01/15/14	EUR
Covered Bds 1.8 01/15/24,	Aaa	---	1	05/02/18	EUR
Covered Bds 01/02/25,	Aaa	Jan 10	1000	01/10/18	EUR
Covered Bds Ser 791 0.25 01/10/25,	Aaa	---	1	06/01/18	EUR
Covered Bds 01/02/26,	Aaa	---	1	01/31/18	EUR
Covered Bds 01/02/27,	Aaa	---	1	06/01/18	EUR
Covered Bds 01/02/31,	Aaa	---	1	06/01/18	EUR
Fltg Rt German Nt 01/16/19,	A2	J&J 16	65.82	01/14/09	EUR
Fltg Rt German Nt 02/16/22,	Aa3	Feb 16	38.992	02/09/07	EUR
Fltg Rt German Nt 01/12/24,	Aa3	Jan 12	67.545	01/09/09	EUR
Fltg Rt German Nt 12/23/28,	Aa3	Dec 23	69.662	12/19/08	EUR
Fltg Rt German Nt 01/19/29,	Aa3	Jan 19	32.88	01/19/09	EUR
Fltg Rt German Nt 02/10/29,	Aa3	Feb 10	67.545	01/10/09	EUR
Fltg Rt German Nt 03/06/29,	Aa3	Mar 06	63.302	03/06/09	EUR
German Bds 4.65 01/29/19,	A2	Jan 29	131.325	01/26/09	EUR
German Bds 3.5 03/22/19,	A2	Mar 22	135.305	03/22/10	EUR
German Bds Ser 0001 1.75 04/12/19,	A2	Apr 12	131.86	08/30/13	EUR
German Bds 4.61 09/16/19,	A2	Sep 16	13.272	04/07/09	EUR
German Bds 3.75 12/13/19,	A2	Dec 13	133.874	12/13/10	EUR
German Bds 3.75 03/23/20,	A2	Mar 23	135.325	03/23/10	EUR
German Bds 3.4 06/22/20,	A2	Jun 22	122.82	06/22/10	EUR
German Bds 2.5 01/30/34,	A2	Jan 30	86.932	01/27/09	EUR
Sr Fltg Rt German Nt 03/09/29,	Aa3	Mar 09	50	03/09/09	EUR
Step Up German Bds 2 06/27/19,	A2	Jun 27	7.866	06/15/05	CHF
Zero Cpn German Bds 03/31/20,	Aa2	---	12.654	11/19/08	EUR
Landesbank Berlin AG Covered Bds Ser 557 0.875 09/15/28,	Aa2	Sep 15	250	09/17/18	EUR
German Bds 3.2 10/05/20,	A2	Oct 05	111.737	09/30/10	EUR
Landesbank Hessen-Thueringen Girozentrale (Helaba) (Germany),	Aaa	Sep 17	112.918	01/05/00	EUR
Fed BD Ser H 0307 6.08 09/17/24,	Aaa	Mar 20	500	03/20/18	EUR
Landesbank Hessen-Thueringen GZ Covered Bds Ser	Aa3	J,A,J&O 20	100	04/07/16	EUR
H320 0.875 03/20/28,	Aa3	Mar 16	100	05/04/16	EUR
Fltg Rt German Nt 01/20/20,	Aa3	J,A,J&O 08	100	06/03/16	EUR
Fltg Rt German Nt 03/16/20,	Aa3	---	100	05/04/16	EUR
Fltg Rt German Nt 04/08/21,	Aa3	---	100	06/03/16	EUR
Fltg Rt German Nt 05/23/24,	Aa3	May 23	100	04/12/16	EUR
Fltg Rt German Nt 06/24/24,	Aa3	Jun 24	100	05/06/16	EUR
Fltg Rt German Nt 06/27/24,	Aa3	Jun 27	100	06/16/16	EUR
Fltg Rt German Nt 07/08/24,	Aa3	J,A,J&O 08	100	06/02/16	EUR
Fltg Rt German Nt 06/27/25,	Aa3	M,J,S&D 27	100	06/16/16	EUR
Fltg Rt German Nt 07/29/25,	Aa3	J,A,J&O 29	100	06/22/16	EUR
Fltg Rt German Nt 02/05/29,	Aa3	Feb 05	64.41	02/04/09	EUR
German Bds 4.5 02/04/19,	A2	Feb 04	324.002	01/22/09	EUR
German Bds 3.5 07/30/20,	A2	Jul 30	322.689	07/22/10	EUR
German Bds 3.5 09/15/20,	A2	Sep 15	64.42	07/20/10	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
German Bds 0.4 10/06/20,	A2	Oct 06	100	11/20/15	EUR
German Bds 0.5 02/17/21,	A2	Feb 17	100	01/07/16	EUR
German Bds 0.35 03/29/21,	A2	Mar 29	100	03/21/16	EUR
German Bds 0.44 04/27/21,	A2	Apr 27	100	04/19/16	EUR
German Bds 0.35 05/21/21,	A2	May 21	100	05/10/16	EUR
German Bds 0.5 06/15/22,	A2	Jun 15	100	05/02/16	EUR
German Bds 0.5 07/06/22,	A2	Jul 06	100	05/30/16	EUR
German Bds 0.4 07/20/22,	A2	Jul 20	100	06/13/16	EUR
German Bds 0.75 08/17/22,	A2	Aug 17	100	01/07/16	EUR
German Bds 0.3 11/03/22,	A2	Nov 03	100	06/30/16	EUR
German Bds 0.55 07/13/23,	A2	Jul 13	100	06/09/16	EUR
German Bds 0.425 08/03/23,	A2	Aug 03	100	06/29/16	EUR
German Bds 1.03/04/24,	A2	Mar 04	100	01/22/16	EUR
German Bds 1.05/17/24,	A2	May 17	100	01/07/16	EUR
German Bds 0.85 06/17/24,	A2	Jun 17	100	05/02/16	EUR
German Bds 0.7 07/08/24,	A2	Jul 08	100	06/02/16	EUR
German Bds 0.65 02/03/25,	A2	Feb 03	100	06/27/16	EUR
German Bds 0.9 07/07/25,	A2	Jul 07	100	05/24/16	EUR
German Bds 0.8 07/21/25,	A2	Jul 21	100	06/13/16	EUR
German Bds 1.4 02/17/26,	A2	Feb 17	100	01/08/16	EUR
German Bds 1.2 02/17/26,	A2	Feb 17	100	01/07/16	EUR
German Bds 1.02/18/26,	A2	Feb 18	100	02/11/16	EUR
German Bds 1.2 04/20/26,	A2	Apr 20	100	03/17/16	EUR
German Bds 1.04/20/26,	A2	Apr 20	100	06/09/16	EUR
German Bds 1.05/13/26,	A2	May 13	100	04/01/16	EUR
German Bds 1.1 06/15/26,	A2	Jun 15	100	05/02/16	EUR
German Bds 1.15 07/06/26,	A2	Jul 06	100	05/27/16	EUR
German Bds 1.07/06/26,	A2	Jul 06	100	05/23/16	EUR
German Bds 0.95 07/13/26,	A2	Jul 13	100	06/09/16	EUR
German Bds 1.05 08/03/26,	A2	Aug 03	100	06/27/16	EUR
German Bds 1.6 06/23/31,	A2	Jun 23	100	05/10/16	EUR
German Bds 1.5 07/21/31,	A2	Jul 21	100	06/14/16	EUR
German Bds 1.4 08/04/31,	A2	Aug 04	100	07/04/16	EUR
German Bds 1.3 08/11/31,	A2	Aug 11	100	07/08/16	EUR
Step Down German Bds 2 04/27/26,	A2	Apr 27	100	03/23/16	EUR
Step Up German Bds 2 06/17/26,	A2	Jun 17	100	05/06/16	EUR
Step Up German Bds 2 07/13/26,	A2	Jul 13	100	06/03/16	EUR
Step Up German Bds 0.5 10/26/20,	A2	Oct 26	100	10/16/15	EUR
Step Up German Bds 0.5 04/27/22,	A2	Apr 27	100	03/23/16	EUR
Step Up German Bds 0.55 06/10/22,	A2	Jun 10	100	05/04/16	EUR
Step Up German Bds 0.5 07/06/22,	A2	Jul 06	100	11/23/15	EUR
Step Up German Bds 0.4 01/27/23,	A2	Jan 27	100	06/22/16	EUR
Step Up German Bds 0.5 03/27/23,	A2	Mar 27	100	03/18/16	EUR
Step Up German Bds 0.5 06/22/23,	A2	Jun 22	100	05/09/16	EUR
Step Up German Bds 0.4 07/20/23,	A2	Jul 20	100	06/14/16	EUR
Step Up German Bds 0.3 08/17/23,	A2	Aug 17	100	07/11/16	EUR
Step Up German Bds 0.6 11/20/23,	A2	Nov 20	100	04/07/16	EUR
Step Up German Bds 0.6 12/22/23,	A2	Dec 22	100	05/09/16	EUR
Step Up German Bds 0.5 01/22/24,	A2	Jan 22	100	06/10/16	EUR
Step Up German Bds 0.7 05/23/24,	A2	May 23	100	04/08/16	EUR
Step Up German Bds 0.7 06/24/24,	A2	Jun 24	100	05/06/16	EUR
Step Up German Bds 0.6 07/22/24,	A2	Jul 22	100	06/10/16	EUR
Step Up German Bds 0.75 01/08/25,	A2	Jan 08	100	06/03/16	EUR
Step Up German Bds 1.02/24/25,					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
LFA Foerderbank Bayern German Bds CI A-2 0.1 04/02/20	Aaa	Apr 02	5	03/01/18	EUR
German Bds 0.1 04/02/20	Aaa	Apr 02	31.952	10/29/15	EUR
German Bds 0.1 04/02/20	Aaa	Apr 02	30	01/19/17	EUR
German Bds CI A2 0.75 07/15/20	Aaa	Jul 15	10	06/13/18	EUR
German Bds CI FRR 0.3 11/16/20	Aaa	Nov 16	55	07/13/18	EUR
German Bds CI A2RR 0.05 04/01/21	Aaa	Apr 01	10	04/18/18	EUR
German Bds 0.05 04/01/21	Aaa	Apr 01	223.501	03/23/17	EUR
German Bds 0.05 04/01/21	Aaa	Apr 01	25	04/04/17	EUR
German Bds 0.05 11/30/21	Aaa	Nov 30	15	01/18/17	EUR
German Bds CI A1 0.05 11/30/21	Aaa	Nov 30	5	03/14/18	EUR
German Bds CI A2 0.5 04/01/22	Aaa	Apr 01	5	06/13/18	EUR
German Bds Ser 3 0.5 04/05/23	Aaa	Apr 05	35	04/05/18	EUR
German Bds Ser 2018/03, CI A 1.5 06/16/23	Aaa	Jun 16	17	01/31/19	EUR
German Bds CI A 0.5 02/05/24	Aaa	Feb 05	10	05/08/18	EUR
German Bds CI B2R 2.125 04/02/24	Aaa	Apr 02	3	01/31/19	EUR
German Bds CI B1 1.25 10/01/24	Aaa	Oct 01	10	03/22/18	EUR
German Bds CI FRR 0.75 04/02/25	Aaa	Apr 02	30	04/09/18	EUR
German Bds CI D 0.75 03/13/26	Aaa	Mar 13	35	04/16/18	EUR
German Bds CI A2 0.75 01/04/27	Aaa	Jan 04	50	04/06/18	EUR
German Bds CI A3 1.05 08/31/27	Aaa	Aug 31	5	03/12/18	EUR
German Bds 04/03/29	Aaa	---	25	01/26/17	EUR
German Bds CI B 1 04/03/29	Aaa	Apr 03	10	09/06/18	EUR
German Bonds 1.375 11/30/36	Aaa	Nov 30	20	12/13/18	EUR
LGI Homes Inc Gtd Sr Nt CI D 12/30/99	B1	---	300	06/21/18	USD
LHMC Finco S A RL Gtd Sr Sec Fltg Rt Nt CI D 12/30/99	B2	---	425	06/15/18	EUR
Gtd Sr Sec Nt CI D 6.25 12/30/99	B2	---	663	06/15/18	EUR
LI & Fung Ltd Eurobonds 5.25 05/13/20	Baa2	M&N 13	400	05/06/10	USD
Liberbank Covered Bds 4.26 11/16/19	A1	Nov 16	35.171	11/16/04	EUR
Covered Bds 4.13 04/08/21	A1	Apr 08	98.318	04/08/09	EUR
Covered Bds 5.14 07/20/22	A1	Jul 20	262.182	07/17/07	EUR
Covered Bds 3.75 12/12/22	A1	Dec 12	144.443	12/12/05	EUR
Covered Bds 12/19/25	A1	M,J,S&D 19	1500	12/19/18	EUR
Covered Bds 4.76 05/23/27	A1	May 23	262.182	05/23/07	EUR
Liberty Fidelity Pty Ltd Pass-Thru Cif CI C 08/27/46	Aaa	Monthly	8.516	04/28/15	AUD
Pass-Thru Cif CI C 08/27/46	Baa1	Monthly	2.71	04/28/15	AUD
Pass-Thru Cif CI D 08/27/46	A1	Monthly	4.258	04/28/15	AUD
Pass-Thru Cif CI F 08/27/46	Ba2	Monthly	1.935	04/28/15	AUD
Pass-Thru Cif 07/12/49	Ba3	Monthly	12.5	09/01/17	AUD
Pass-Thru Cif 07/12/49	A2	Monthly	15	09/01/17	AUD
Pass-Thru Cif 07/12/49	Aa2	Monthly	17.5	09/01/17	AUD
Pass-Thru Cif CI F 07/11/50	B1	Monthly	9	08/16/18	AUD
Pass-Thru Cif CI D 07/11/50	A3	Monthly	13.5	08/16/18	AUD
Pass-Thru Cif CI E 07/11/50	Aa3	Monthly	15.75	08/16/18	AUD
Pass-Thru Cif CI B 07/11/50	Aa1	Monthly	27	08/16/18	AUD
Pass-Thru Cif CI A2 07/11/50	Aaa	Monthly	90	08/16/18	AUD
Pass-Thru Cif CI A1 07/11/50	Aaa	Monthly	270	08/16/18	AUD
Pass-Thru Cif CI E 07/11/50	Baa3	Monthly	11.25	08/16/18	AUD
Liberty Prime Series 2016-1 Tr Pass-Thru Cif CI F 06/25/47	Ba2	Monthly	1.487	06/30/14	AUD
Pass-Thru Cif CI D 06/25/47	A2	Monthly	4.462	06/30/14	AUD
Pass-Thru Cif CI C 06/25/47	A1	Monthly	5.577	06/30/14	AUD
Pass-Thru Cif CI B 06/25/47	Aa1	Monthly	18.739	06/30/14	AUD
Pass-Thru Cif CI E 06/25/47	Baa3	Monthly	3.718	06/30/14	AUD
Liberty Prime Series 2017-1 Tr Pass-Thru Cif CI D 01/25/49	A2	Monthly	8.4	03/02/17	AUD
Pass-Thru Cif CI C 01/25/49	Aa3	Monthly	10.5	03/02/17	AUD
Pass-Thru Cif CI B 01/25/49	Aaa	Monthly	38.8	03/02/17	AUD
Liberty Series 2015-1 Auto Pass-Thru Cif CI E 02/10/24	A2	Monthly	4.376	12/04/15	AUD
Pass-Thru Cif CI B 02/10/24	Aaa	Monthly	11.668	12/04/15	AUD
Pass-Thru Cif CI C 02/10/24	Aa1	Monthly	8.751	12/04/15	AUD
Pass-Thru Cif CI D 02/10/24	Aa3	Monthly	7.293	12/04/15	AUD
Liberty Series 2016-1 Tr Pass-Thru Cif CI B 05/10/47	Aaa	Monthly	16.285	03/16/16	AUD
Liberty Series 2016-2 Tr Pass-Thru Cif CI C 08/25/48	Aa3	Monthly	15	10/25/16	AUD
Pass-Thru Cif CI D 08/25/48	A3	Monthly	11.5	10/25/16	AUD
Pass-Thru Cif CI E 08/25/48	Ba1	Monthly	10	10/25/16	AUD
Pass-Thru Cif CI F 08/25/48	Ba3	Monthly	3	10/25/16	AUD
Liberty Series 2016-3 Tr Pass-Thru Cif CI C 09/15/48	Aa3	Monthly	9.5	12/21/16	AUD
Pass-Thru Cif CI D 09/15/48	Baa1	Monthly	8	12/21/16	AUD
Pass-Thru Cif CI E 09/15/48	Ba1	Monthly	5.5	12/21/16	AUD
Liberty Series 2017-1 Tr Pass-Thru Cif CI E 01/25/49	Baa3	Monthly	8.8	03/27/17	AUD
Pass-Thru Cif CI C 01/25/49	Aa3	Monthly	15.2	03/27/17	AUD
Pass-Thru Cif CI B 01/25/49	Aa1	Monthly	15.8	05/17/17	AUD
Pass-Thru Cif CI D 01/25/49	Baa1	Monthly	5.3	05/17/17	AUD
Pass-Thru Cif CI C 01/25/49	Aa1	Monthly	10.1	05/17/17	AUD
Liberty Series 2017-3 Tr Pass-Thru Cif CI C 04/12/49	A1	Monthly	24	07/26/17	AUD
Pass-Thru Cif CI B 04/12/49	Aa1	Monthly	58.8	07/26/17	AUD
Liberty Series 2017-4 Tr Pass-Thru Cif CI D 04/26/49	Baa1	Monthly	15.6	11/17/17	AUD
Pass-Thru Cif CI C 04/26/49	Aa3	Monthly	21.6	11/17/17	AUD
Pass-Thru Cif CI B 04/26/49	Aa1	Monthly	57.6	11/17/17	AUD
Liberty Series 2018-1 Auto Pass-Thru Cif CI E 03/25/26	Ba2	Monthly	13.3	12/12/18	AUD
Pass-Thru Cif CI F 03/25/26	Ba3	Monthly	5	12/12/18	AUD
Pass-Thru Cif CI D 03/25/26	Baa2	Monthly	13	12/12/18	AUD
Pass-Thru Cif CI C 03/25/26	A1	Monthly	18.7	12/12/18	AUD
Pass-Thru Cif CI B 03/25/26	Aa1	Monthly	22.5	12/12/18	AUD
Pass-Thru Cif CI A 03/25/26	Aaa	Monthly	175	12/12/18	AUD
Liberty Series 2018-1 Tr Pass-Thru Cif CI B 10/12/49	Aa2	Monthly	55.5	05/08/18	AUD
Pass-Thru Cif CI A2 10/12/49	Aaa	Monthly	372	05/08/18	AUD
Pass-Thru Cif CI C 10/12/49	A2	Monthly	28.5	05/08/18	AUD
Pass-Thru Cif CI A1C 10/12/49	Aaa	Monthly	83.4	05/08/18	EUR
Pass-Thru Cif CI A1B 10/12/49	Aaa	Monthly	691.5	05/08/18	AUD
Liberty Series 2018-2 Tr Pass-Thru Cif CI A 02/10/50	Aaa	Monthly	255	08/08/18	AUD
Pass-Thru Cif CI B 02/10/50	Aaa	Monthly	262	10/09/18	AUD
Pass-Thru Cif CI A1C 10/25/50	Aaa	J,A,J&O 25	60.3	10/09/18	EUR
Pass-Thru Cif CI B 10/25/50	Aa2	Monthly	27.75	10/09/18	AUD
Pass-Thru Cif CI C 10/25/50	A2	Monthly	14.25	10/09/18	AUD
Pass-Thru Cif CI D 10/25/50	Baa2	Monthly	9	10/09/18	AUD
Pass-Thru Cif CI E 10/25/50	Ba2	Monthly	8.25	10/09/18	AUD
Pass-Thru Cif CI A2 10/25/50	Aaa	Monthly	187.5	10/09/18	AUD
Pass-Thru Cif CI A1A 10/25/50	Aaa	Monthly	127.5	10/09/18	AUD
Pass-Thru Cif CI F 10/25/50	B2	Monthly	3	10/09/18	AUD
Liberty Series 2018-4 Pass-Thru Cif CI E 10/25/50	Ba1	Monthly	6	11/02/18	AUD
Pass-Thru Cif CI D 10/25/50	Baa2	Monthly	6.6	11/02/18	AUD
Pass-Thru Cif CI F 10/25/50	B1	Monthly	2.2	11/02/18	AUD
Pass-Thru Cif CI A1 10/25/50	Aaa	Monthly	345	11/02/18	AUD
Pass-Thru Cif CI A2 10/25/50	Aaa	Monthly	150	11/02/18	AUD
Pass-Thru Cif CI B 10/25/50	Aa2	Monthly	20.3	11/02/18	AUD
Pass-Thru Cif CI C 10/25/50	A2	Monthly	10.4	11/02/18	AUD

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Libra (Longhurst Group) Treas No 2 PLC Sr Sec Bds Ser 2018-ZMO 3.25 05/15/43	A3	M&N 15	250	05/15/18	GBP
Light Energia SA Gtd Sr Nt CI A-1 12/30/99	Ba3	---	200	04/16/18	USD
Light Servicios de Electricidad SA Gtd Sr Nt CI A-1 12/30/99	Ba3	---	400	04/16/18	USD
Langfang Wings Inc Gtd Eurobonds CI B 4.625 09/05/21	Baa1	M&S 05	300	09/05/18	USD
Linha Amarela SA Sr Sec Debentures 12/30/99	Ba3	---	225.336	06/18/12	BRL
Lions Gate Capital Hlds LLC Global Nt CI A-1RR 5.875 12/30/99	B2	---	520	03/12/18	USD
Livestock Capital PLC Sr Sec Bds Ser 70 5.576 10/02/48	A2	A&O 02	100	09/27/13	GBP
LKQ European Hldgs BV Gtd Sr Nt CI FRR 12/30/99	Ba2	---	750	03/19/18	EUR
Gtd Sr Nt CI A-2A 12/30/99	Ba2	---	250	03/19/18	EUR
LKQ Italia Bondco SPA Gtd Global Nt 3.875 04/01/24	Ba3	A&O 01	500	04/07/16	EUR
LLC Mgt Agent Absolut 3 Pass-Thru Cif 10.1 09/11/42	Baa2	M,J,S&D 11	109.067	12/12/14	RUB
LLC Mgt Agent Absolut 4 Pass-Thru Cif CI A 9.85 12/11/43	Baa2	M,J,S&D 11	4592.7	09/28/16	RUB
LLC Mgt Agent Absolut 2 Pass-Thru Cif CI A 10 12/30/47	Baa2	M,J,S&D 31	131.373	01/22/18	RUB
LLC Mgt Agent MKB 2 Pass-Thru Cif 10.15 12/07/43	Baa2	M,J,S&D 07	3328.384	12/02/14	RUB
LLC Mgt Agent Tkb 3 Pass-Thru Cif 9.0999 05/15/45	Baa2	F.M.&A&N 15	4095.548	06/23/17	RUB
Lloyds Bank PLC Covered Bds Ser 2018-1 01/10/21	Aaa	J,A,J&O 10	1250	01/10/18	GBP
Covered Bds Ser 2018-4 09/13/21	Aaa	M,J,S&D 13	750	09/13/18	GBP
Covered Bds Ser 2018-5 3.375 11/15/21	Aaa	M&N 15	750	11/15/18	USD
Covered Bds Ser 2018-3 03/27/23	Aaa	M,J,S&D 27	1000	03/27/18	GBP
Covered Bds Ser 2018-2 0.625 03/26/25	Aaa	Mar 26	1000	03/26/18	EUR
Lloyds Banking Group PLC Japan Bds CI A 0.65 05/30/23	A3	M&N 30	131900	05/31/18	JPY
Japan Bds CI A 0.968 05/30/28	A3	M&N 30	31300	05/31/18	JPY
Japan Bds 1.182 05/30/33	A3	M&N 30	5800	05/31/18	USD
LLPI Capital Pte Ltd Gtd Global Bds CI F 12/30/99	Baa3	---	0	11/02/18	USD
LMREC 2015-CRE1 Inc Coll Nt CI B-R 02/24/32	A3	Monthly	18.632	04/24/18	USD
LMREC 2015-CRE1 Inc Coll Nt CI A-R 02/24/32	Aaa	Monthly	260.841	04/24/18	USD
Localiza Rent A Car SA Fltg Rt Brazilian Debentures Ser 17 09/30/21	Ba2	M&S 31	226.316	09/30/13	BRL
Local SR SRL Pass-Thru Cif 12/12/42	B1	M,J,S&D 12	2667.8	11/14/16	EUR
Locaf Developers Intl Ltd Gtd Eurobonds 12 03/13/20	A1	M&S 13	200	03/13/15	USD
Gtd Eurobonds CI A2 12 03/13/20	B2	M&S 13	125	11/27/17	USD
Logan Property Hldgs Co Ltd Gtd Eurobonds 5.75 01/03/22	B1	J&J 03	50	01/09/19	USD
Gtd Eurobonds 5.75 01/03/22	B1	J&J 03	200	12/22/16	USD
London Quadrant Housing Tr Sr Sec Bds Ser 2018-A 2.625 02/28/28	A3	F&A 31	250	02/21/18	GBP
Sr Sec Bds Ser 205 3.125 02/28/53	A3	F&A 31	250	02/21/18	GBP
London City of Canadian Bds 3.65 09/03/22	Aaa	M&S 03	5.292	08/14/13	CAD
Canadian Bds 3.8 09/03/23	Aaa	M&S 03	5.433	08/14/13	CAD
Canadian Debentures 2.35 05/09/19	Aaa	M&N 09	2.649	04/22/14	CAD
Canadian Debentures 2.95 09/03/19	Aaa	M&S 03	4.894	08/14/13	CAD
Canadian Debentures 3.15 12/15/19	Aaa	J&D 15	6.813	11/29/11	CAD
Canadian Debentures 2.65 05/09/20	Aaa	M&N 09	2.713	04/22/14	CAD
Canadian Debentures 3.2 09/03/20	Aaa	M&S 03	5.023	08/14/13	CAD
Canadian Debentures 3.35 12/15/20	Aaa	J&D 15	7.025	11/29/11	CAD
Canadian Debentures 2.9 05/09/21	Aaa	M&N 09	2.784	04/22/14	CAD
Canadian Debentures 3.45 09/03/21	Aaa	M&S 03	5.157	08/14/13	CAD
Canadian Debentures 3.55 12/15/21	Aaa	J&D 15	3.098	11/29/11	CAD
Canadian Debentures 3.15 05/09/22	Aaa	M&N 09	2.865	04/22/14	CAD

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Madison Avenue Tr 2013-650M Pass-Thru Ctf Cl X-A 0.325 10/14/32	Aaa	Monthly	0.001	10/21/13	USD
Madrid Residential I FTA Pass-Thru Ctf 08/22/51	Aa1	F.M.&A 22	789.067	12/23/08	EUR
Madrid Residential II FTA Pass-Thru Ctf Ser A 02/22/52	Aa1	F.M.&A 22	564.531	06/28/10	EUR
Madrid RBMS II Fondo de Titulacion de Activos Pass-Thru Ctf Ser A2 08/22/49	Aa1	F.M.&A 22	1225.179	12/15/06	EUR
Madrid RBMS III FTA Pass-Thru Ctf Ser A2 02/01/50	A1	F.M.&A 01	2174.844	07/16/07	EUR
Pass-Thru Ctf Ser A3 02/01/50	A1	F.M.&A 01	686.284	07/16/07	EUR
Pass-Thru Ctf Ser B 02/01/50	B2	F.M.&A 01	76.637	07/16/07	EUR
Madrid RBMS IV FTA Pass-Thru Ctf Ser A2 11/22/50	Aa1	F.M.&A 22	1084.464	12/19/07	EUR
Magellan Mtg No 3 plc Pass-Thru Ctf Cl D 05/15/58	B2	Monthly	44.423	06/24/05	EUR
Magellan Mtg's No 1 Pub Ltd Co Mtg Bkd Euro-notes Cl B 12/15/36	Aa3	M.J.&S 15	39.79	12/20/01	EUR
Mtg Bkd Euronotes Cl C 12/15/36	A2	M.J.&S 15	22.046	12/20/01	EUR
Mtg Bkd Euronotes Cl A 12/15/36	Aa3	M.J.&S 15	1013.573	12/20/01	EUR
Magellan Mtg's No 4 PLC Pass-Thru Ctf Cl D 07/20/59	Caal	J.A.&J 20	42.841	07/18/06	EUR
Pass-Thru Ctf Ser A 07/20/59	A2	J.A.&J 20	1794.554	07/18/06	EUR
Pass-Thru Ctf Ser B 07/20/59	Ba2	J.A.&J 20	42.841	07/18/06	EUR
Pass-Thru Ctf Ser C 07/20/59	B1	J.A.&J 20	23.8	07/18/06	EUR
Magsee SRL Pass-Thru Ctf 07/27/37	Baa3	J&J 27	170.809	07/26/18	EUR
Main Street Natural Gas Inc Bds Ser 2018F 5 05/15/20	A3	M&N 15	3.415	12/20/18	USD
Bds Ser 2018F 5 05/15/21	A3	M&N 15	6.515	12/20/18	USD
Bds Ser 2018F 5 05/15/21	A3	M&N 15	6.405	12/20/18	USD
Bds Ser 2018F 5 05/15/23	A3	M&N 15	6.855	12/20/18	USD
Bds Ser 2018F 5 05/15/24	A3	M&N 15	7.345	12/20/18	USD
Bds Ser 2018F 5 05/15/25	A3	M&N 15	8.575	12/20/18	USD
Bds Ser 2018F 5 05/15/26	A3	M&N 15	9.005	12/20/18	USD
Bds Ser 11 5 05/15/27	A3	M&N 15	9.455	12/20/18	USD
Bds Ser 2018F 5 05/15/28	A3	M&N 15	18.675	12/20/18	USD
Bds Ser 2018F 5 05/15/29	A3	M&N 15	19.85	12/20/18	USD
Bds Ser 2018F 5 05/15/30	A3	M&N 15	20.775	12/20/18	USD
Bds Ser 2018F 5 05/15/31	A3	M&N 15	21.81	12/20/18	USD
Bds Ser 2018F 5 05/15/32	A3	M&N 15	23.08	12/20/18	USD
Bds Ser 2018F 5 05/15/33	A3	M&N 15	24.62	12/20/18	USD
Bds Ser 2018F 5 05/15/34	A3	M&N 15	27.795	12/20/18	USD
Bds Ser 2018F 5 05/15/35	A3	M&N 15	26.525	12/20/18	USD
Bds Ser 2018F 5 05/15/36	A3	M&N 15	28.03	12/20/18	USD
Bds Ser 2018F 5 05/15/37	A3	M&N 15	29.25	12/20/18	USD
Bds Ser 2018F 5 05/15/39	A3	M&N 15	32.25	12/20/18	USD
Bds Ser 2018F 5 05/15/44	A3	M&N 15	149.905	12/20/18	USD
Bds Ser 2018, Cl C 4 04/01/48	Aa2	A&O 01	450	05/16/18	USD
Bds Ser 2018, Cl D 04/01/48	Aa2	J.A.&J 01	200	05/16/18	USD
Bds Ser 2018, Cl E 04/01/48	Aa2	J.A.&J 01	100	05/16/18	USD
Bds Ser 2018F 5 05/15/49	A3	M&N 15	192.15	12/20/18	USD
Malaysia (Govt Of) Govt Bd 3.502 05/31/27	A3	May 31	1755.669	05/24/07	MYR
Govt Bds 4.837 07/15/25	A3	Jul 15	263.158	07/08/05	MYR
Malaysia Govt of Government Bds 3.759 03/15/19	A3	M&S 15	4177.897	09/10/15	MYR
Government Bds 3.91 08/13/19	A3	F&A 13	1664.588	02/05/09	MYR
Government Bds 3.654 10/31/19	A3	A&O 31	11800	04/25/14	MYR
Government Bds 4.378 11/29/19	A3	M&N 29	1087.991	02/22/09	MYR
Government Bds 3.492 03/31/20	A3	M&S 31	11000	09/21/12	MYR
Government Bds 4.492 04/30/20	A3	A&O 30	1034.738	10/23/09	MYR
Government Bds 4.284 06/15/20	A3	J&D 15	1682.729	06/08/10	MYR
Government Bds 3.889 07/31/20	A3	J&J 31	7973.06	07/26/13	MYR
Government Bds 3.659 10/15/20	A3	A&O 15	11742.1	04/10/15	MYR
Government Bds 4.048 09/30/21	A3	M&S 30	15200	03/26/14	MYR
Government Bds 3.62 11/30/21	A3	M&N 30	7000	05/26/16	MYR
Government Bds 3.882 03/10/22	A3	M&S 10	4000	03/10/17	MYR
Government Bds 3.418 08/15/22	A3	F&A 15	10500	02/03/12	MYR
Government Bds 3.795 09/30/22	A3	M&S 30	11000	03/26/15	MYR
Government Bds 3.48 03/15/23	A3	M&S 15	11420	03/12/13	MYR
Government Bds 3.8 08/17/23	A3	F&A 17	10000	02/12/16	MYR
Government Bds 4.181 07/15/24	A3	J&J 15	14020	01/07/14	MYR
Government Bds 3.955 09/15/25	A3	M&S 15	10172.2	03/10/15	MYR
Government Bds 3.9 11/30/26	A3	M&N 30	9000	05/19/16	MYR
Government Bds 3.892 03/15/27	A3	M&S 15	5500	03/08/12	MYR
Government Bds 3.899 11/16/27	A3	M&N 16	3000	07/28/17	MYR
Government Bds 3.733 06/15/28	A3	J&D 15	5000	06/11/13	MYR
Government Bds 5.248 09/15/28	A3	M&S 15	582.157	09/08/08	MYR
Government Bds 4.498 04/15/30	A3	A&O 15	624.512	04/08/10	MYR
Government Bds 4.232 06/30/31	A3	J&D 31	8750	06/23/11	MYR
Government Bds 4.127 04/15/32	A3	A&O 15	5500	04/05/12	MYR
Government Bds 3.844 04/15/33	A3	A&O 15	6500	04/10/13	MYR
Government Bds 4.254 05/31/35	A3	M&N 30	7161	05/19/15	MYR
Government Bds 4.736 03/15/46	A3	M&S 15	5000	03/08/16	MYR
Malaysian Bds 4.16 07/15/21	A3	J&J 15	2128.709	01/07/11	MYR
Malaysia, Government of Government Bd 4.709 09/15/26	A3	Monthly	819.336	09/08/06	MYR
Maldives Govt of Eurobonds 7.06/07/22	B2	J&D 07	200	06/07/17	USD
Malta Hill No2 PLC Pass-Thru Ctf Cl A 11/29/55	Aaa	F.M.&A 31	317.5	06/27/18	GBP
Malta Govt of Government Bds 4.6 04/25/20	A3	A&O 25	67.085	11/09/09	EUR
Malta Govt of Government Bds 5 08/08/21	A3	F&A 08	46.259	02/08/09	EUR
Man GLG Euro CLO I Designated Activity Co Coll Nt Cl C 10/15/30	A2	J.A.&J 15	26	04/16/18	EUR
Coll Nt Cl B 2.0499 10/15/30	Aa2	---	13	04/16/18	EUR
Coll Nt Cl B 1 10/15/30	Aa2	J.A.&J 15	42	04/16/18	EUR
Coll Nt Cl A 1 10/15/30	Aaa	J.A.&J 15	219	04/16/18	EUR
Coll Nt Cl X 10/15/30	Aaa	J.A.&J 15	3	04/16/18	EUR
Coll Nt Cl A 2 1.55 10/15/30	Aaa	---	15	04/16/18	EUR
Coll Nt Cl D 10/15/30	Baa2	J.A.&J 15	22	04/16/18	EUR
Coll Nt Cl E 10/15/30	Ba2	J.A.&J 15	22	04/16/18	EUR
Man GLG Euro CLO V Dac Coll Nt Cl A 2 12/15/31	Aa2	M.J.&S 15	14	11/05/18	EUR
Coll Nt Cl B 1 12/15/31	Aa2	M.J.&S 15	8	11/05/18	EUR
Coll Nt Cl B 2 2.18 12/15/31	Aa2	M.J.&S 15	20	11/05/18	EUR
Coll Nt Cl A 1 12/15/31	Aaa	M.J.&S 15	234	11/05/18	EUR
Coll Nt Cl D 2 4.2 12/15/31	Baa2	---	2	11/05/18	EUR
Coll Nt Cl C 3 12/15/31	A2	M.J.&S 15	8	11/05/18	EUR
Coll Nt Cl C 2 3.1 12/15/31	A2	---	8	11/05/18	EUR
Coll Nt Cl B 3 12/15/31	Aa2	M.J.&S 15	10	11/05/18	EUR
Coll Nt Cl F 12/15/31	B2	M.J.&S 15	12	11/05/18	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Coll Nt Cl E 12/15/31	Ba2	M.J.&S 15	26	11/05/18	EUR
Coll Nt Cl C 1 12/15/31	A2	M.J.&S 15	4.25	11/05/18	EUR
Coll Nt Cl D 1 12/15/31	Baa2	M.J.&S 15	18	11/05/18	EUR
Manitoba Province of Canadian Debentures Ser 2018-A 3.2 03/05/50	Aa2	M&S 05	0	09/13/18	CAD
ManpowerGroup Inc Nt 06/22/26	Baa1	---	500	06/12/18	EUR
Maple Escrow Subsidiary Inc Gld Sr Nt Cl A-1 05/25/21	Baa2	---	1750	05/11/18	USD
Gld Sr Nt Cl A-9 05/25/23	Baa2	---	2000	05/11/18	USD
Gld Sr Nt Cl A-5 05/25/25	Baa2	---	1000	05/11/18	USD
Gld Sr Nt Cl A-9 05/25/28	Baa2	---	2000	05/11/18	USD
Gld Sr Nt Cl D 05/25/38	Baa2	---	500	05/11/18	USD
Gld Sr Nt Cl A-11 05/25/48	Baa2	---	750	05/11/18	USD
Marche Mutui 2 SRL Coll Nt Ser B 05/25/38	A1	F.M.&A 25	15.061	10/23/04	EUR
Coll Nt Ser C 05/25/38	A1	F.M.&A 25	19.83	10/23/04	EUR
Coll Nt Ser A2 05/25/38	Aa3	F.M.&A 25	641.896	10/23/04	EUR
Marketplace Originated Consumer Assets 2016-1 PLC Pass-Thru Ctf Cl C 10/21/24	Aa2	Monthly	7.5	10/04/16	GBP
Pass-Thru Ctf Ser D 10/21/24	Aa3	Monthly	9	10/04/16	GBP
Marlay Park CLO Designated Activity Co Coll Nt Cl A-2B 1.95 10/15/30	Aa2	---	10	03/29/18	EUR
Coll Nt Cl B 10/15/30	A2	J.A.&J 15	24.8	03/29/18	EUR
Coll Nt Cl C 10/15/30	Baa2	J.A.&J 15	20	03/29/18	EUR
Coll Nt Cl D 10/15/30	Ba2	J.A.&J 15	23.6	03/29/18	EUR
Coll Nt Cl E 10/15/30	B2	J.A.&J 15	11.6	03/29/18	EUR
Coll Nt Cl A-1B 1.37 10/15/30	Aaa	---	30	03/29/18	EUR
Coll Nt Cl A-1A 10/15/30	Aaa	J.A.&J 15	218	03/29/18	EUR
Coll Nt Cl A-2A 10/15/30	Aa2	J.A.&J 15	34	03/29/18	EUR
Marriott Ownership Resorts Inc Gld Sr Nt Cl D 12/30/99	Ba3	---	0	07/26/18	USD
Mars 2600 SRL Pass-Thru Ctf Ser A1 10/25/50	Aa3	J.A.&J 25	294.094	06/12/14	EUR
Pass-Thru Ctf Ser A2 1.8 10/25/50	Aa3	J.A.&J 25	294.094	06/12/14	EUR
Marsh McLennan Companies Inc Sr Nt Ser 35 12/30/99	Baa1	---	600	02/27/18	USD
Marubeni Corp Eurobonds Ser 2016-C2 3.75 04/17/23	Baa2	A&O 17	500	04/17/18	USD
Marzio Fin SRL Pass-Thru Ctf Cl A 0.25 10/28/39	Aa3	Monthly	288.1	01/29/18	EUR
Pass-Thru Ctf 0.5 05/28/42	Aa3	Monthly	398.6	09/28/17	EUR
Pass-Thru Ctf 01/28/43	Aa3	Monthly	421.9	05/24/18	EUR
Pass-Thru Ctf 08/28/43	Aa3	Monthly	305.9	11/21/18	EUR
Pass-Thru Ctf 1 08/28/43	A2	Monthly	54.2	11/21/18	EUR
Master Credit Card Tr Coll Nt Ser 2017-2, Cl B 1.5629 04/21/20	Aa3	Monthly	28	04/26/17	CAD
Coll Nt Ser 2013-4, Cl B 3.223 05/21/20	Aa3	M&N 21	20.151	11/14/13	CAD
Coll Nt Ser 2018-4, Cl C 3.636 06/21/22	Baa1	---	61.25	10/22/18	CAD
Coll Nt Ser 2018-4, Cl A 2.946 06/21/22	Aaa	Monthly	1653.75	10/22/18	CAD
Coll Nt Ser 2018-4, Cl B 3.242 06/21/22	Aa3	Monthly	35	10/22/18	CAD
Coll Nt Ser 2018-2, Cl C 2.954 07/22/24	Baa1	Monthly	20.371	01/30/18	CAD
Coll Nt Ser 2018-2, Cl B 2.459 07/22/24	Aa3	Monthly	11.64	01/30/18	CAD
Coll Nt Ser 2018-2, Cl A 2.212 07/22/24	Aaa	Monthly	550	01/30/18	CAD
Mastercard Inc Sr Nt Ser 2018-1, Cl B 12/30/99	A2	---	0	02/21/18	USD
Matalan Fin PLC Gld Sr Sec 1st Lien Global Nt Cl A 6.75 01/31/23	B2	J&J 31	350	01/18/18	GBP
Gld Sr Sec 2nd Lien Global Nt Ser F/Cl, Cl E 9.5 01/31/24	Caal	J&J 31	130	01/18/18	GBP
Matterhorn Telecom Hldg SA Gld Sr Global Nt 4.875 05/01/23	Caal	M&N 01	117	03/10/17	EUR
Gld Sr Global Nt 4.875 05/01/23	Caal	M&N 01	267.488	04/15/15	EUR
Matterhorn Telecom SA Gld Sr Sec Flt Rt Gbl Nt 02/01/23	B2	F.M.&A 01	525	03/10/17	EUR
Gld Sr Sec Global Nt 3.625 05/01/22	B2	M&N 01	468.214	04/15/15	CHF
Gld Sr Sec Global					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Metro Fin 2018-1 Tr Pass-Thru Cfi C D 05/01/26	Baa2	Monthly	6.6	06/15/18	AUD
Metro Fin 2018-2 Tr Pass-Thru Cfi C A-L 11/17/26	Aaa	Monthly	87	12/04/18	AUD
Pass-Thru Cfi C E 11/17/26	B2	Monthly	3.3	12/04/18	AUD
Pass-Thru Cfi C E 11/17/26	Baa2	Monthly	9	12/04/18	AUD
Pass-Thru Cfi C D 11/17/26	Baa2	Monthly	6.6	12/04/18	AUD
Pass-Thru Cfi C C 11/17/26	A2	Monthly	10.2	12/04/18	AUD
Pass-Thru Cfi C B 11/17/26	Aa2	Monthly	26.7	12/04/18	AUD
Pass-Thru Cfi C A-S 11/17/26	Aaa	Monthly	150	12/04/18	AUD
Metropolitan Expressway Co Ltd Sr Sec Japan Bds Cl A 12/20/22	A1	J&D 20	40000	02/02/18	JPY
Sr Sec Japan Bds Cl C R 0.07 09/20/23	A1	M&S 20	30000	10/05/18	JPY
Metsa Board Corp Finnish Bds 4 03/13/19	Ba1	Mar 13	311.894	03/06/14	EUR
United States of Mexico Bd 10.2 12/05/24	A3	Dec 05	4433.17	01/14/05	MXN
Mexico Govt of Fltg Rt Mexican Bds 02/21/19	A3	Monthly	145.679	02/19/14	MXN
Fltg Rt Mexican Bds Sr IQ 08/22/19	A3	F.M.A&N 22	1481.894	08/22/14	MXN
Fltg Rt Mexican Bds Ser LD 10/03/19	A3	Monthly	806.762	10/03/14	MXN
Fltg Rt Mexican Bds Ser LD 12/05/19	A3	Monthly	819.714	12/05/14	MXN
Fltg Rt Mexican Bds Ser IQ 12/19/19	A3	M.J.S&D 19	871.153	12/19/14	MXN
Fltg Rt Mexican Bds 09/24/20	A3	Monthly	1033.378	09/25/15	MXN
Fltg Rt Mexican Bds 11/26/20	A3	Monthly	636.9	11/27/15	MXN
Fltg Rt Mexican Bds 12/24/20	A3	M.J.S&D 24	75.237	12/24/15	MXN
Fltg Rt Mexican Bds 12/24/20	A3	Monthly	912.231	11/05/15	MXN
Fltg Rt Mexican Bds Ser IS 09/09/21	A3	M&S 09	2492.838	09/12/14	MXN
Fltg Rt Mexican Bds 09/08/22	A3	M&S 08	894.14	09/11/15	MXN
Global Nt 6.25 12/31/19	A3	J&D 30	10541.3	03/28/90	USD
Global Nt 1.375 01/15/25	A3	Jan 15	1200	10/25/16	EUR
Government Bds 6.5 06/10/21	A3	---	1957.428	02/01/11	MXN
Government Bds 6.5 06/10/21	A3	J&D 10	3225.76	12/24/15	MXN
Government Bds Cl A-2B 7.25 12/09/21	A3	J&D 09	25000	04/26/18	MXN
Government Bds 6.5 06/09/22	A3	J&D 09	1957.26	02/10/12	MXN
Japan Bds 0.4 06/14/19	A3	J&D 14	431.128	06/09/16	JPY
Japan Bds Ser 18 0.8 07/24/19	A3	J&D 24	332.383	07/15/14	JPY
Japan Bds Ser 17 1.54 08/08/19	A3	F&A 08	173.372	07/30/13	JPY
Japan Bds Cl B-R 04/20/21	A3	A&O 20	0	04/12/18	JPY
Japan Bds 0.7 06/16/21	A3	J&D 16	478.091	06/09/16	JPY
Japan Bds Cl A 04/20/23	A3	A&O 20	0	04/12/18	JPY
Japan Bds Ser 19 1.44 07/24/24	A3	J&D 24	136.69	07/15/14	JPY
Japan Bds Ser 64 04/18/25	A3	A&O 18	0	04/12/18	JPY
Japan Bds 1.09 06/16/26	A3	J&D 16	153.102	06/09/16	JPY
Japan Bds Ser 64 04/20/28	A3	A&O 20	0	04/12/18	JPY
Japan Bds Ser 20 2.57 07/24/34	A3	J&D 24	120.956	07/15/14	JPY
Japan Bds 2.4 06/16/36	A3	J&D 16	205.701	06/09/16	JPY
Mexican Bds 4 06/13/19	A3	J&D 13	405.34	01/09/15	MXN
Mexican Bds 4 06/13/19	A3	J&D 13	43.561	02/05/16	MXN
Mexican Bds 4 06/13/19	A3	J&D 13	501.595	07/17/09	MXN
Mexican Bds Ser M 5 12/11/19	A3	J&D 11	3473.811	11/04/14	MXN
Mexican Bds 8 06/11/20	A3	J&D 11	1952.622	02/22/10	MXN
Mexican Bds 2.5 12/10/20	A3	J&D 10	1223.474	02/28/11	MXN
Mexican Bds 2 06/09/22	A3	J&D 09	226.313	08/31/12	MXN
Mexican Bds 8 12/07/23	A3	J&D 07	2552.151	10/24/03	MXN
Mexican Bds Ser M20 10 12/05/24	A3	J&D 05	9090.728	12/22/14	MXN
Mexican Bds 10 12/05/24	A3	J&D 05	3220.43	01/14/05	MXN
Mexican Bds 5.75 03/05/26	A3	M&S 05	926.4	11/20/15	MXN
Mexican Bds 8.5 05/31/29	A3	M&N 31	1861.814	01/09/09	MXN
Mexican Bds 7.75 05/29/31	A3	M&N 29	2343.633	09/02/11	MXN
Mexican Bds Ser M 7.75 11/23/34	A3	M&N 23	1151.994	04/07/14	MXN
Mexican Bds 10 11/20/36	A3	M&N 20	3136.028	06/18/09	MXN
Mexican Bds 8.5 11/18/38	A3	M&N 18	1187.593	01/23/09	MXN
Mexican Bds 4 11/15/40	A3	M&N 15	1471.798	03/22/10	MXN
Mexican Bds 7.75 11/13/42	A3	M&N 13	1143.467	04/11/12	MXN
Mexican Bds Ser S 4 11/08/46	A3	M&N 08	546.69	06/06/14	MXN
Mexican Bds 11/07/47	A3	---	15	03/23/17	MXN
Nt 3.875 02/23/22	A3	Feb 23	1671.682	02/16/16	EUR
Nt 3.375 02/23/31	A3	Feb 23	1114.454	02/16/16	EUR
Mexico United Mexican Sis Eur's MTN 4 03/15/15	A3	Mar 15	1500	04/08/15	EUR
Michelin LUX SCS Gtd Euronotes 2.75 06/20/19	A3	Jun 20	503.183	06/18/12	EUR
Gtd Sr Euronotes 1.125 05/28/22	A3	May 28	337.845	05/19/15	EUR
Gtd Sr Euronotes 1.75 05/28/27	A3	May 28	337.845	05/19/15	EUR
Gtd Sr Euronotes 3.25 09/30/45	A3	Sep 30	233.974	09/21/15	USD
Michigan Consolidated Gas Co 1st Mtg Bds 6.36 09/01/20	Aa3	---	50	08/20/08	USD
Sr Sec Nt 6.44 12/30/99	Aa3	---	75	04/11/08	USD
Sr Sec Nt 6.78 12/30/99	Aa3	---	25	04/11/08	USD
Microchip Technology Inc Gtd Sr Sec Global Nt Cl F 3.922 06/01/21	Baa3	---	1000	05/29/18	USD
Midland Heart Capital PLC Sr Sec Bds 5.087 09/20/44	A1	---	236.131	09/10/12	GBP
Milan City of Euronote 4.019 06/29/35	Baa3	Jun 29	2037.239	06/24/05	EUR
Milione SPA Sr Sec Bds Cl A-1 2.47 12/20/26	Baa3	Dec 20	300	12/17/18	EUR
Millar Western Forest Products Ltd Sr Sec Global Nt Cl B-5 9.5 06/20/23	B2	J&D 20	150	06/20/18	CAD
Milltown Park CLO DAC Coll Nt Cl E 01/15/31	B2	J.A.J&O 15	12	06/12/18	EUR
Coll Nt Cl X 01/15/31	Aaa	J.A.J&O 15	1.75	06/12/18	EUR
Coll Nt Cl C 01/15/31	Baa2	J.A.J&O 15	19	06/12/18	EUR
Coll Nt Cl A-2B 2 01/15/31	Aaa	---	20	06/12/18	EUR
Coll Nt Cl A-1 01/15/31	Aaa	J.A.J&O 15	248	06/12/18	EUR
Coll Nt Cl D 01/15/31	Ba2	J.A.J&O 15	25	06/12/18	EUR
Coll Nt Cl A-2A 01/15/31	Aa2	J.A.J&O 15	22	06/12/18	EUR
Coll Nt Cl B 01/15/31	A2	J.A.J&O 15	26	06/12/18	EUR
Ministry of Fin of ROC Govt Bd Ser 2005-A3 2.375 02/25/25	Aa3	Feb 25	949.367	02/03/05	TWD
Minor Int'l Pub Co Ltd Perp Gtd Global Nt Ser A-1 12/30/99	Baa2	---	0	11/23/18	USD
Minsur SA Global Nt 12/30/99	Ba3	---	400	01/20/14	USD
Mirae Asset Daewoo Co Ltd Euronote Cl F 12/30/99	Baa2	---	0	10/16/18	USD
Mitsubishi Corp Japan Bds 3.18 02/25/19	A2	Feb 25	6000	01/29/99	JPY
Japan Bds 1.657 07/29/19	A2	J&D 29	320.222	07/22/09	JPY
Japan Bds 1.231 07/29/20	A2	J&D 29	400.962	07/23/10	JPY
Japan Bds 1.303 05/24/21	A2	M&N 24	614.062	05/17/11	JPY
Japan Bds 1.155 03/09/22	A2	M&S 09	367.872	03/02/12	JPY
Japan Bds 1.022 05/20/22	A2	M&N 20	499.313	05/15/12	JPY
Japan Bds Cl A1-U2 0.1 10/19/23	A2	A&O 19	40000	10/12/18	JPY
Japan Bds Ser 80 1.485 09/08/28	A2	M&S 08	307.047	09/03/13	JPY
Japan Bds Ser 81 1.518 06/25/32	A2	J&D 25	391.562	06/20/14	JPY
Sub Fixed/Fltg Rt Japan Bds 06/18/75	Baa1	---	326.065	06/12/15	JPY
Sub Fixed/Fltg Rt Japan Bds 06/18/75	Baa1	---	749.949	06/12/15	JPY
Sub Fixed/Fltg Rt Japan Bds 09/13/76	Baa1	---	30000	09/07/16	JPY

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Sub Fixed/Fltg Rt Japan Bds 09/13/76	Baa1	---	---	09/13/76	JPY
Sub Fltg Rt Japan Bds 09/13/76	Baa1	M.J.S&D 13	130000	09/07/16	JPY
Sub Japan Bds 06/18/75	Baa1	M.J.S&D 13	554.31	06/12/15	JPY
Mitsubishi Corp (Japan) Bd Ser 23 3.05 04/08/19	A2	A&O 08	6000	03/12/99	JPY
Mitsubishi Estate Co Ltd Japan Bds Cl D 0.09 06/26/23	A2	J&D 26	20000	06/20/18	JPY
Japan Bds Cl B 03/14/25	A2	M&S 14	10000	03/08/18	JPY
Japan Bds Cl B 03/14/58	A2	M&S 14	10000	03/08/18	JPY
Mizuho Finl Group Inc AUDS Global Sr Nt 3.752 07/19/23	A1	J&J 19	275	07/11/18	AUD
AUDS Global Sr Nt Fltg Rt 07/19/23	A1	J.A.J&O 19	350	07/11/18	AUD
MM SPA Sr Sec Bds 3.15 12/23/35	Baa3	Dec 23	100	12/20/16	EUR
MMC Diamond Fin Auto Credit Tr Series 19 Pass-Thru Cfi Cl A 02/29/28	Aaa	Monthly	12000	02/23/18	JPY
Pass-Thru Cfi Cl B 02/29/28	Aaa	Monthly	8000	02/23/18	JPY
MMC Diamond Fin Auto Credit Tr Series 20 Pass-Thru Cfi Cl A 08/31/28	Aaa	Monthly	9000	08/24/18	JPY
Pass-Thru Cfi Cl B 08/31/28	Aaa	Monthly	6000	08/24/18	JPY
MNC Investama Tbk (PT) Eurobonds Cl A2 9 05/11/21	Caa1	M&N 11	231	05/11/18	USD
Modern Land (China) Co Ltd Gtd Eurobonds 15.5 07/02/20	B3	J&J 02	150	01/02/19	USD
Gtd Eurobonds Cl C 2 7.95 03/05/21	B3	M&S 05	350	03/05/18	USD
Modernland Overseas Pte Ltd Gtd Eurobonds 12/30/99	B2	---	0	04/03/17	USD
Monash University Bds Cl CR 3.64 01/10/32	Aa1	J&J 10	37	01/10/17	USD
Bds 4.738 01/10/32	Aa1	J&J 10	30	01/10/17	AUD
Bds 3.8 07/10/34	Aa1	J&J 10	50.025	01/10/17	USD
Bds Cl E 4.898 03/28/37	Aa1	M&S 28	70	03/28/17	USD
Bds 5.39 02/24/40	Aa1	F&A 24	50	02/24/15	USD
Bds 3.76 02/24/40	Aa1	F&A 24	85	02/24/15	USD
Bds 4.71 12/13/42	Aa1	J&D 13	66	12/13/17	USD
Bds Cl A-1R 12/30/99	Aa1	---	0	07/10/18	AUD
Mondelez Intl Inc CADS Global Nt 3.25 03/07/25	Baa1	M&S 07	600	03/05/18	CAD
Mondomutu Caripama SRL Coll Nt Ser A 01/31/58	Aa3	J&J 31	5871.743	11/11/09	EUR
Montenegro Govt of Global Bds 5.375 05/20/19	B1	May 20	383.472	05/20/14	EUR
Global Bds 5.75 03/10/21	B1	Mar 10	329.504	03/08/16	EUR
Global Bds Cl C S 3.375 04/21/25	B1	Apr 21	500	04/19/18	EUR
Montreal City of Canadian Bds Cl VRR 3.5 12/01/38	Aa2	J&D 01	250	05/31/18	CAD
Nt Cl A-11 1.15 12/01/19	Aa2	J&D 01	10.13	07/06/17	CAD
Nt Cl A-8 1.35 12/01/20	Aa2	J&D 01	9.984	07/06/17	CAD
Nt Cl A-3 1.5 12/01/21	Aa2	J&D 01	9.933	07/06/17	CAD
Nt Cl A-14 1.7 12/01/22	Aa2	J&D 01	9.372	07/06/17	CAD
Nt Ser 3.2 3.15 12/01/36	Aa2	J&D 01	300	06/01/17	CAD
Montreal Intl Fuel Facilities Corp Sr Sec Nt 12/30/99	A1	---	0.001	07/03/13	CAD
Mood Media Borrower LLC Sr Sec 2nd Lien Nt Cl A-16 12/30/99	Ca	---	17.9	07/26/18	USD
Sr Sec 2nd Lien Nt 12/30/99	Ca	---	175	06/22/17	USD
More Boligkredit AS Covered Bds Ser 19 0.375 06/19/23	Aaa	Jun 19	250	06/19/18	EUR
Covered Bds Ser 13 03/20/24	Aaa	M.J.S&D 20	2500	03/20/18	NOK
Covered Bds Ser 20 2.75 11/23/28	Aaa	Nov 23	1000	11/23/18	NOK
Morgan Guaranty Trust Co of New York Zero Cpn EuroBD 0 01/21/27	Aa2	---	0.001	12/05/96	ITL
Morgan Stanley Dual Curr Global Bds 7.2 09/28/19	A3	M&S 28	215.169	09/28/10	PEN
Eurobonds 1.88 12/09/35	A3	Dec 09	50	12/02/15	EUR
Fixed/Fltg Rt Eurobonds 3.01 26/31	A3	Jan 26	115	01/26/16	EUR
Fltg Rt Eurobonds 07/26					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Muenchener Hypothekenbank EG Covered Bds Ser 1795 1.5 09/27/38	Aaa	Sep 27	5	09/27/18	EUR
Covered Bds Ser 1797 1.5 10/11/38	Aaa	Oct 11	75	10/11/18	EUR
Covered Bds Ser 1785 1.463 04/23/41	Aaa	Apr 23	20	04/23/18	EUR
Covered Bds Ser 1793 1.86 08/17/48	Aaa	Aug 17	5	08/17/18	EUR
Covered Bds Ser 1805 1.5429 11/16/48	Aaa	Nov 16	10	11/16/18	EUR
Munich Reinsurance Co Sub Fixed/Fltg Rt Euro-nortica Cf F 3.25 05/26/49	A2	F.M.&N 26	1250	11/20/18	EUR
Murcia Comunidad Autonoma de Spanish Bds 4.695 03/30/20	Ba1	Mar 30	342.224	03/28/10	EUR
Murray Energy Corp Sr Sec Exch Nt Cl D 12/30/99	Caa2	---	0	06/28/18	USD
Muskoka Dist Municipality of Canadian Bds 3.05 10/17/19	Aa2	A&O 17	0.514	10/03/11	CAD
Canadian Bds 4.65 11/20/19	Aa2	M&N 20	6.105	10/27/09	CAD
Canadian Bds Cl A 2.1 8 11/27/19	Aa2	Nov 27	0.259	11/27/17	CAD
Canadian Bds Cl A 2.2 4 11/27/20	Aa2	A&O 17	0.535	10/03/11	CAD
Canadian Bds Cl E R 1.95 11/27/20	Aa2	Nov 27	0.264	11/27/17	CAD
Canadian Bds Cl A 2.1 10/17/21	Aa2	A&O 17	5.325	10/03/11	CAD
Canadian Bds Cl E 2.1 11/27/21	Aa2	Nov 27	0.269	11/27/17	CAD
Canadian Bds Cl B 2.25 11/27/22	Aa2	Nov 27	0.275	11/27/17	CAD
Canadian Bds Cl A 2.2 4 11/27/23	Aa2	Nov 27	0.281	11/27/17	CAD
Canadian Bds Ser 628 2.5 11/27/24	Aa2	Nov 27	0.288	11/27/17	CAD
Canadian Bds Cl E 2.6 11/27/25	Aa2	Nov 27	0.296	11/27/17	CAD
Canadian Bds Cl A 2.2 7 11/27/26	Aa2	Nov 27	0.303	11/27/17	CAD
Canadian Bds Cl E 2.75 11/27/27	Aa2	Nov 27	0.312	11/27/17	CAD
Canadian Bds Cl D R 2.85 11/27/28	Aa2	Nov 27	0.321	11/27/17	CAD
Canadian Bds Cl D-1R 2.9 11/27/29	Aa2	Nov 27	0.331	11/27/17	CAD
Canadian Bds Cl A-18 2.95 11/27/30	Aa2	Nov 27	0.341	11/27/17	CAD
Canadian Bds Cl A 2.3 11/27/31	Aa2	Nov 27	0.351	11/27/17	CAD
Canadian Bds Cl A-3 3.05 11/27/32	Aa2	Nov 27	0.362	11/27/17	CAD
Canadian Bds Cl A-3 3.1 11/27/33	Aa2	Nov 27	0.373	11/27/17	CAD
Canadian Bds Cl A-18 3.15 11/27/34	Aa2	Nov 27	0.385	11/27/17	CAD
Canadian Bds Cl E 3.2 11/27/35	Aa2	Nov 27	0.398	11/27/17	CAD
Canadian Bds Cl E 3.2 11/27/36	Aa2	Nov 27	0.411	11/27/17	CAD
Canadian Bds Cl D R 3.2 11/27/37	Aa2	Nov 27	0.425	11/27/17	CAD
Mylan Inc Gtd Global Nt Cl E 12/30/99	Baa3	---	0	03/28/18	USD
Gtd Global Nt Cl A 12/30/99	Baa3	---	0	03/28/18	USD
Gtd Nt Ser 2018A 12/30/99	Baa3	---	500	05/16/18	EUR
Mylan NV Gtd Fltg Rt Nt 12/30/99	Baa3	---	500	05/17/18	EUR
Gld Sr Global Nt 1.25 11/23/20	Baa3	Nov 23	750	11/15/16	EUR
Gld Sr Global Nt 2.25 11/22/24	Baa3	Nov 22	1000	11/15/16	EUR
Gld Sr Global Nt 3.125 11/22/28	Baa3	Nov 22	750	11/15/16	EUR
N Global Vending SPA Gtd Sr Sec Global Nt 7 10/15/23	B2	A&O 15	300	10/07/16	EUR
Nacional Financiera SNC Certificados Bursatiles 04/17/19	A3	Monthly	1000	04/21/16	MXN
Certificados Bursatiles 09/01/23	A3	M&S 01	2000	08/19/16	MXN
Certificados Bursatiles 6.2 09/25/26	A3	M&S 25	5000	04/21/16	MXN
Certificados Bursatiles Ser 37 12/30/99	A3	---	4500	04/23/18	MXN
Certificados Bursatiles 12/30/99	A3	---	5000	04/04/17	MXN
Certificados Bursatiles 12/30/99	A3	---	4000	07/17/17	MXN
Nagacora Ltd Gtd Global Bds Ser 201804, Cl A 12/30/99	B1	---	0	04/30/18	USD
Nagoya City of Japan Bds Cl E 05/23/23	A1	M&N 23	10000	05/11/18	JPY
Japan Bds Ser 2018XX1 10/12/23	A1	A&O 12	20000	10/03/18	JPY
Japan Bds Cl B 4 03/24/28	A1	M&S 24	20000	03/09/18	JPY
Japan Bds Cl B 4 06/20/28	A1	J&D 20	10000	06/06/18	JPY
Japan Bds Cl F 0.259 09/28/28	A1	M&S 28	20000	09/21/18	JPY
Japan Bds Cl BRR 05/18/38	A1	M&N 18	20000	05/10/18	JPY
Japan Bds Cl E 0.712 11/13/48	A1	M&N 13	10000	11/06/18	JPY
Japan Bonds 12/20/28	A1	J&D 20	10000	12/05/18	JPY
Japan Bonds 12/20/28	A1	J&D 20	20000	12/05/18	JPY
Namibia Govt of Government Bds 10.5 10/15/24	Ba1	A&O 15	25.135	07/20/04	NAD
Nan Fung Treys (I) Ltd Gtd Cap Secs 5.5 12/30/99	Baa3	---	500	05/29/17	USD
Naranjal/Litoral Uruguay Issuer 1 Sr Nt Ser 2016-4 06/15/42	Baa3	---	97.757	06/13/18	USD
Naranjal/Litoral Uruguay Issuer 2 Sub Nt Ser 06/15/33	Ba2	---	10.376	06/13/18	USD
Nassa Topco AS Gtd Sr Global Nt 2.875 04/06/24	B1	A&O 06	400	04/06/17	EUR
Natium Financial Products PLC Coll Nt Ser 2008-02 5.45 12/27/19	A1	---	40.921	01/15/08	EUR
Coll Nt 03/15/22	A1	M.J.S&D 15	500	11/16/07	USD
National Australia Bank Ltd Coll Nt 02/03/30	Aa3	---	50	02/09/15	USD
Coll Nt 02/03/30	Aa3	---	50	02/09/15	USD
Covered Bds Ser 31 03/16/23	Aaa	M.J.S&D 16	1050	03/16/18	AUD
Covered Bds Ser 30 3 03/16/23	Aaa	M&S 16	325	03/16/18	AUD
Covered Bds Ser 32 3.6 03/16/28	Aaa	M&S 16	125	03/16/18	AUD
Japan Bds Ser 2016-XGO 0.325 07/19/23	Aa3	J&J 19	77200	07/19/18	JPY
Japan Bds Cl C 2.0 558 07/19/28	Aa3	J&J 19	27700	07/19/18	JPY
National Bank of Canada Contingent Cap Secs Ser 1943 12/30/99	Baa2	---	750	01/30/18	CAD
Covered Bds Ser CBL9 12/14/20	Aaa	M.J.S&D 14	270	12/14/18	USD
Covered Bds Ser CBL8 0.25 07/24/23	Aaa	Jul 24	750	07/24/18	EUR
Covered Bds Ser CBL7 0.75 03/13/25	Aaa	Mar 13	750	03/13/18	EUR
Fltg Rt Canadian Dep Nt 04/02/19	Aa3	Monthly	100.669	04/02/12	CAD
Fltg Rt Canadian Dep Nt 05/22/20	Aa3	F.M.&N 22	0.819	05/21/15	CAD
Fltg Rt Canadian Dep Nt 06/19/20	Aa3	M.J.S&D 19	4.056	06/09/15	CAD
Fltg Rt Canadian Dep Nt 09/19/20	Aa3	Monthly	3.199	09/19/13	CAD
Fltg Rt Canadian Dep Nt 03/01/21	Aa3	Monthly	0.001	02/27/14	CAD
Fltg Rt Canadian Dep Nt 05/04/21	Aa3	F.M.&N 04	0.79	04/25/16	CAD
Sub Flt Rt EuroNT 0 08/29/87	Baa2	F&A 28	350	02/29/88	USD
National Bank of Greece SA Covered Bds Ser 9 0.75 08/14/19	Ba2	Aug 14	600	08/14/18	EUR
Covered Bds Ser 7 2.75 10/19/20	Ba2	A&O 19	750	10/19/17	EUR
Covered Bds Ser 8 1.85 07/28/23	Ba2	Jul 28	200	07/30/18	EUR
National Co Kazakhstan Temir Zholy JSC (KTZ) Gtd Nt Cl A-1 3.25 12/05/23	Baa3	Dec 05	170	12/04/18	CHF
National Fin Auth Bds Ser 2018A 10/01/28	Aa3	Monthly	80	10/25/18	USD
National Rmb Tr 2018-1 Pass-Thru Cf Cl A1-G 08/24/49	Aaa	Monthly	300	02/15/18	AUD
Pass-Thru Cf Cl E 08/24/49	Ba2	Monthly	8	02/15/18	AUD
Pass-Thru Cf Cl D 08/24/49	Baa2	Monthly	14	02/15/18	AUD
Pass-Thru Cf Cl B 08/24/49	Aa2	Monthly	46	02/15/18	AUD
Pass-Thru Cf Cl A2 08/24/49	Aaa	Monthly	70	02/15/18	AUD
Pass-Thru Cf Cl C 08/24/49	A2	Monthly	16	02/15/18	AUD
Pass-Thru Cf Cl A1-A 08/24/49	Aaa	Monthly	1540	02/15/18	AUD
National Rural Utilities Cooperative Fin Corp Coll Tr Bds 4.023 11/01/32	A1	M&N 01	379.372	10/12/12	USD
National Westminster Bank Plc (United Kingdom) Flt Rt EuroNT 12/30/99	Baa3	---	500	11/14/85	USD

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Jr Sub Perp Flt Rt EuroNT 12/30/99	Baa3	---	500	07/09/85	USD
Perp EuroBd 11.5 12/30/99	Baa3	---	200	12/17/92	GBP
Sub EuroBd 6.5 09/07/21	Baa2	Sep 07	300	08/17/98	GBP
Nationwide Building Society Covered Bds Ser 2018-01 04/12/23	Aaa	J.A.&O 12	1000	04/12/18	GBP
Covered Bds Ser 2018-02 1.125 05/31/28	Aaa	May 31	500	05/31/18	EUR
Covered Bds Ser 2018-03 1.6 10/04/38	Aaa	Oct 04	30	10/04/18	EUR
Natixis Pfandbriefbank AG Covered Bds Ser 32 0.375 05/03/23	Aaa	May 03	250	05/03/18	EUR
NBL-1806 Pass-Thru Cf Cl A 06/27/33	Aaa	Jun 27	10600	06/27/18	JPY
Pass-Thru Cf Cl B 06/27/33	Aaa	Monthly	5200	06/27/18	JPY
Pass-Thru Cf Cl A 06/27/33	Aaa	Monthly	1500	06/27/18	JPY
Pass-Thru Cf Cl B 06/27/33	Aaa	Monthly	2800	06/27/18	JPY
NCG Banco SA Covered Bds 4.37 01/23/19	Aa2	Jan 23	1991.688	01/23/07	EUR
Covered Bds 05/22/19	Aa2	F.M.&N 22	66.39	05/23/07	EUR
Covered Bds 4.25 11/16/19	Aa2	Nov 16	35.624	11/16/04	EUR
Covered Bds 4.03/31/20	Aa2	Mar 31	77.455	03/31/05	EUR
Covered Bds 4.03/31/20	Aa2	Mar 31	132.779	03/31/05	EUR
Covered Bds 4.9 07/31/20	Aa2	Jul 31	66.39	05/06/10	EUR
Covered Bds 4.03/24/21	Aa2	Mar 24	132.779	03/24/06	EUR
Covered Bds 4.03/24/21	Aa2	Mar 24	265.558	03/24/06	EUR
Covered Bds 3.75 12/14/22	Aa2	Dec 14	172.121	12/14/05	EUR
Covered Bds 4.25 10/23/23	Aa2	Oct 23	1023/206	10/23/06	EUR
Covered Bds 3.88 05/21/25	Aa2	May 21	265.558	11/16/05	EUR
Covered Bds 3.75 06/28/25	Aa2	Jun 28	544.735	06/28/05	EUR
Covered Bds 4.75 05/23/27	Aa2	May 23	265.558	05/23/07	EUR
Covered Bds 4.25 04/08/31	Aa2	Apr 08	265.558	04/08/07	EUR
NE Property Cooperatief UA Gtd EuroNotes 3.75 02/26/21	Baa3	Feb 26	424.741	11/23/15	EUR
Nederlandse Waterschapsbank NV Dual Curr Fixed/Fltg Rt Euro Nt 8 02/15/38	Aaa	Feb 15	4.837	02/15/08	JPY
Nemak SAB de CV Sr EuroNotes 12/30/99	Ba1	---	500	03/09/17	EUR
Neptuno CLO III BV coll nt Cl C 11/28/24	Aaa	M&N 26	40.512	11/26/07	EUR
coll nt Cl E 11/28/24	Aaa	M&N 26	91.634	11/26/07	EUR
coll nt Cl E 11/28/24	Caa3	M&N 26	40.512	11/26/07	EUR
coll nt Cl D 11/28/24	Ba2	M&N 26	41.476	11/26/07	EUR
Nestle SA Fixed Rt Nt Ser 201808, Cl A 0.25 06/28/24	Aa2	Jun 28	900	06/25/18	CHF
Fixed Rt Nt Ser 201808, Cl A 0.75 06/28/28	Aa2	Jun 28	600	06/25/18	CHF
Netfilx Inc Euro Sr Nt 12/30/99	Ba3	---	1000	04/24/17	EUR
Sr Global Nt Cl F 4.625 05/15/29	Ba3	M&N 15	1100	10/23/18	EUR
Sr Nt Cl X2 12/30/99	Ba3	---	1900	04/23/18	USD
Network Fin Co Pty Ltd Gtd Bds Cl E R 4.36 12/13/28	Baa1	J&D 13	260	07/13/18	AUD
New Brunswick (Province of) (Canada) Deb 9.75 05/15/20	Aa2	May 15	25.5	08/05/02	USD
Deb 8.75 05/01/22	Aa2	May 01	21.1	05/31/02	USD
New Brunswick Municipal Fin Corp Canadian Debentures 3.9 11/20/25	Aa2	M&N 20	1.441	11/07/13	CAD
Gtd Canadian Debentures 3.9 05/27/19	Aa2	M&N 27	3.218	05/27/11	CAD
Gtd Canadian Debentures 4.35 06/02/19	Aa2	J&D 02	4.423	06/02/10	CAD
Gtd Canadian Debentures 5.06/11/19	Aa2	J&D 11	18.702	06/11/09	CAD
Gtd Canadian Debentures 2.45 06/14/19	Aa2	J&D 14	4.522	06/14/13	CAD
Gtd Canadian Debentures 4.5 11/06/19	Aa2	M&N 06	36.668	07/05/13	CAD
Gtd Canadian Debentures 3.65 11/19/19	Aa2	M&N 19	4.401	11/19/10	CAD
Gtd Canadian Debentures 2.8 11/20/19	Aa2	M&N 20	3.082	11/07/13	CAD
Gtd Canadian Debentures 2.6 11/30/19	Aa2	M&N 31	4.439	11/30/12	CAD
Gtd Canadian Debentures 3.1 12/05/19	Aa2	J&D 05	3.264	12/05/11	CAD
Gtd Canadian Debentures 4.1 05/27/20	Aa2	M&N 27	3.347	05/27/11	CAD
Gtd Canadian Debentures 4.55 06/02/20	Aa2	J&D 02	15.367	06/02/10	CAD
Gtd Canadian Debentures 2.7 06/14/20	Aa2	J&D 14	4.605	06/14/13	CAD
Gtd Canadian Deb					

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New Brunswick Prov CDA CAD\$ Deb 4.55 03/26/37	Aa2	Mar 26	564.002	02/23/07	CAD
CADS Deb 4.8 09/26/39	Aa2	Monthly	300	11/15/07	USD
CDA Deb 4.65 09/26/35	Aa2	Sep 26	339.256	09/19/05	CAD
Canadian Deb 5.5 01/27/34	Aa2	Jan 27	550	01/20/04	CAD
New Brunswick Province of Canadian Bds 4.4 06/03/19	Aa2	J&D 03	547.545	04/27/09	CAD
Canadian Bds 1.55 05/04/22	Aa2	M&N 04	79.564	02/04/15	CAD
Canadian Bds 1.55 05/04/22	Aa2	M&N 04	300	04/21/16	CAD
Canadian Bds 2.85 06/02/23	Aa2	J&D 02	1000	11/07/12	CAD
Canadian Bds 3.65 06/03/24	Aa2	J&D 03	700	12/06/13	CAD
Canadian Bds 2.6 08/14/26	Aa2	F&A 14	300	04/19/16	CAD
Canadian Bds 3.55 06/03/43	Aa2	J&D 03	291.418	10/21/13	CAD
Canadian Bds 3.55 06/03/43	Aa2	J&D 03	292.697	06/13/12	CAD
Canadian Bds 3.8 08/14/45	Aa2	F&A 14	307.102	07/22/15	CAD
Canadian Bds 3.8 08/14/45	Aa2	F&A 14	276.485	06/16/14	CAD
Canadian Bds 3.1 08/14/48	Aa2	F&A 14	250	07/15/16	CAD
Canadian Debentures 4.8 09/26/39	Aa2	M&S 26	248.231	04/15/09	CAD
Canadian Debentures 4.5 06/01/40	Aa2	J&D 01	400.42	04/15/10	CAD
Canadian Debentures 4.8 06/03/41	Aa2	J&D 03	294.45	03/29/10	CAD
Canadian Debentures 4.8 06/03/41	Aa2	J&D 03	100.04	01/26/12	CAD
Canadian Nt 3.35 12/03/21	Aa2	J&D 03	290.966	10/11/11	CAD
Canadian Nt 3.55 06/03/55	Aa2	J&D 03	161.67	01/05/12	CAD
Flt Rt Canadian Bds 02/12/19	Aa2	F.M.&A&N 12	180.584	02/05/16	CAD
Flt Rt Canadian Bds 08/01/19	Aa2	F.M.&A&N 01	350	06/20/14	CAD
Swiss Bds 0.25 01/19/29	Aa2	Jan 19	200	01/05/17	CHF
Swiss Bds 0.2 11/07/31	Aa2	Nov 07	400	10/28/16	CHF
New Enterprise Stone Lime Co Inc Gtd Sr Sec Nt Ser 2018-1, Cl A2 12/30/99	B2	---	450	02/26/18	USD
New Kansai Int'l Airport Co Ltd Sr Sec Japan Bds Cl F 0.05 09/20/23	A1	M&S 20	15000	09/07/18	JPY
Sr Sec Japan Bds Cl F 1.017 09/18/48	A1	M&S 18	20000	09/07/18	JPY
New Metro Global Ltd Gtd Eurobonds Ser RCB, Cl 2014-27 6.5 04/23/21	Ba2	A&O 23	300	04/23/18	USD
Gtd Eurobonds Cl A-1-R 7.125 05/23/21	Ba2	M&N 23	300	05/23/18	USD
Gtd Eurobonds Ser 2016-4, Cl 3 7.5 03/20/22	Ba2	M&S 20	200	06/12/17	USD
Gtd Eurobonds 12/30/99	Ba2	---	0	07/31/17	USD
New Zealand Govt of Government Bds 5.5 04/15/23	Aaa	A&O 15	315.979	06/07/11	NZD
New Zealand Bds Ser C00015 3 04/20/29	Aaa	A&O 20	2000	03/13/18	NZD
New Zealand Bds 2.5 09/20/40	Aaa	M.J.S&D 20	1500	03/03/17	NZD
New Zealand Bonds 2.5 09/20/40	Aaa	M.J.S&D 20	900	04/10/18	NZD
Newell Brands Global Nt 3.75 10/01/21	Baa3	A&O 01	308.102	03/21/16	EUR
Newfoundland & Labrador (Province of) Deb 5.6 10/17/33	Aa3	Oct 17	218.07	05/29/03	CAD
Deb 5.7 10/17/35	Aa3	Oct 17	300	09/13/04	CAD
Newfoundland (Province of) (Canada) Deb 6.55 10/17/30	Aa3	Oct 17	250	06/11/06	CAD
Newfoundland and Labrador Province CAD\$ Deb 4.5 04/17/37	Aa3	Monthly	304.732	11/21/06	CAD
Newfoundland and Labrador Province of CAD\$ Canadian Bds 3.7 10/17/48	Aa3	A&O 17	800	11/30/16	CAD
Canadian Bds 1.125 01/30/19	Aa3	J&J 30	166.078	01/08/16	CAD
Canadian Bds 1.75 03/24/21	Aa3	M&S 24	500	03/24/16	CAD
Canadian Bds 1.95 06/02/22	Aa3	J&D 02	675	05/21/16	CAD
Canadian Bds Ser C00016 1.81 02/27/23	Aa3	F.M.&A&N 27	675	02/27/18	CAD
Canadian Bds 3 06/02/26	Aa3	J&D 02	453.07	03/11/16	CAD
Canadian Debentures 2.3 06/02/25	Aa3	J&D 02	395.789	03/10/15	CAD
Canadian Debentures 4.65 10/17/40	Aa3	A&O 17	611.851	05/08/07	CAD
Canadian Debentures 3.3 10/17/46	Aa3	A&O 17	308.356	07/20/15	CAD
Newfoundland Prov CDA CAD\$ Deb 10.95 04/15/21	Aa3	Monthly	147.89	03/18/02	CAD
CADS Deb 6.24 10/17/42	Aa3	Monthly	250	08/02/02	CAD
Newgate FDG PLC PASS THRU CTF\$ Ser 2006-1, Cl A4 12/01/50	Aaa	---	235.697	03/30/04	USD
PASS THRU CTF\$ Ser 2006-1, Cl BA 12/01/50	Aaa	---	34.918	03/30/04	USD
PASS THRU CTF\$ Ser 2006-1, Cl CA 12/01/50	Aa3	---	17.459	03/30/04	USD
PASS THRU CTF\$ Ser 2006-1, Cl CB 12/01/50	Aa3	M.J.S&D 28	12.145	03/28/06	USD
PASS THRU CTF\$ Ser 2006-1, Cl MB 12/01/50	Aaa	M.J.S&D 01	12.084	03/28/06	EUR
PASS THRU CTF\$ Ser 2006-1, Cl MA 12/01/50	Aa2	M.J.S&D 01	13.094	03/30/06	GBP
Pass thru cfs Ser 2006-2, Cl CA 12/01/50	Aa2	M.J.S&D 01	18.259	06/27/06	GBP
Newgate Funding PLC pass thru ctf\$ Ser 2006-2, Cl BB 12/01/50	Aa1	M.J.S&D 01	15.046	06/27/06	USD
pass thru cfs Ser 2006-2, Cl BA 12/01/50	Aa1	M.J.S&D 01	44.634	06/27/06	USD
pass thru cfs Ser 2006-2, Cl A3B 12/01/50	Aaa	M.J.S&D 01	42.631	06/29/06	USD
pass thru cfs Ser 2006-2, Cl A3A 12/01/50	Aaa	M.J.S&D 01	386.59	06/27/06	GBP
pass thru cfs Ser 2006-2, Cl M 12/01/50	Aaa	M.J.S&D 01	22.75	06/27/06	USD
pass thru cfs Ser 2006-2, Cl DB 12/01/50	B1	M.J.S&D 01	18.452	06/27/06	EUR
pass thru cfs Ser 2006-2, Cl DA 12/01/50	B1	M.J.S&D 01	9.064	06/29/06	GBP
pass thru cfs Ser 2006-2, Cl E 12/01/50	Caa1	M.J.S&D 01	4.194	06/27/06	USD
Newhaven II CLO Designated Activity Co Coll Nt Cl B-1-R 02/16/32	Aa2	F.M.&A&N 16	41.47	02/16/18	EUR
Coll Nt Cl A-2-R 1.32 02/16/32	Aaa	---	36.85	02/16/18	EUR
Coll Nt Cl C-R 02/16/32	A2	F.M.&A&N 16	21	02/16/18	EUR
Coll Nt Cl FR 02/16/32	B1	F.M.&A&N 16	13.2	02/16/18	EUR
Coll Nt Cl ER 02/16/32	Ba2	F.M.&A&N 16	29.2	02/16/18	EUR
Coll Nt Cl DR 02/16/32	Baa2	F.M.&A&N 16	22.2	02/16/18	EUR
Coll Nt Cl A-1-R 02/16/32	Aaa	F.M.&A&N 16	198.75	02/16/18	EUR
Coll Nt Cl B-2-R 1.8999 02/16/32	Aa2	---	10.53	02/16/18	EUR
Nexi Capital SPA Gtd Sec Flt Rt Nt Ser 2018-1 12/30/99	B1	---	1100	04/30/18	EUR
Gtd Sr Sec Nt Cl B-2 12/30/99	B1	---	1100	04/30/18	EUR
Next PLC Bds 5.375 10/26/21	Baa2	Oct 26	531.993	05/17/11	GBP
Eurobonds 4.375 10/26/26	Baa2	Oct 26	401.703	09/25/13	GBP
Eurobonds 3.625 05/18/28	Baa2	May 18	433.934	05/11/16	GBP
NH Hotel Group SA Gtd Sr Sec 1st Lien Global Nt 3.75 10/01/23	Ba3	A&O 01	285	09/23/16	EUR
Niagara Mohawk Power Corp Sr Notes 4.278 12/15/28	A2	J&D 15	500	12/04/18	USD
Nidda Bondco GMBH Gtd Sr Sec 2nd Lien Global Nt Cl B 5 09/30/25	Caa2	M&S 31	340	09/22/17	EUR
Sr Nt Ser 10 5 12/30/99	Caa2	---	250	11/16/18	EUR
Nidda Healthcare Hldg AG Sr Sec Global Nt Cl C 3.5 09/30/24	B2	M&S 31	735	09/27/17	EUR
Nidco Corp Eurobonds 0.487 09/27/21	A3	Sep 27	300	09/27/18	EUR
Niigata Prefecture Japan Bds Cl E 0.23 02/28/28	A1	F&A 31	20000	02/16/18	JPY
Japan Bds Cl B 0.264 11/30/28	A1	M&N 31	20000	11/20/18	JPY
Japan Bds Cl B-3 0.653 08/20/38	A1	F&A 20	20000	08/09/18	JPY
Nine Energy Service Inc Sr Global Nt Cl B-7 8.75 11/01/23	B3	M&N 01	400	10/25/18	USD
Nippon Telegraph and Telephone Corp Japan Bds 1.69 06/20/19	Aa3	J&D 20	1044.44	06/03/09	JPY
Sr Sec Japan Bds 1.31 12/18/20	Aa3	J&D 18	852.982	01/19/11	JPY
Sr Sec Japan Bds 1.21 03/19/21	Aa3	M&S 19	1229.483	05/24/11	JPY
Sr Sec Japan Bds 1.02 09/17/21	Aa3	M&S 17	910.273	11/18/11	JPY
Sr Sec Japan Bds Ser 63 0.69 03/20/23	Aa3	M&S 20	1024.748	04/18/13	JPY

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Nissan Canada Financial Svcs Inc Canadian Bds 1.584 10/07/19	A2	A&O 07	500	09/29/16	CAD
Canadian Bds 1.75 04/09/20	A2	A&O 09	350	03/07/17	CAD
Canadian Bds 2.42 10/19/20	A2	A&O 19	500	10/11/17	CAD
Canadian Bds Cl 143 2.606 03/05/21	A2	M&S 05	500	02/26/18	CAD
Canadian Bds 3.15 09/14/21	A2	M&S 14	500	09/11/18	CAD
Flt Rt Canadian Bds 04/09/19	A2	J.A.J&O 09	150	03/07/17	CAD
NMC Healthcare Sukuk Ltd Tr Cf Cl C 12/30/99	Ba1	---	600	11/07/18	USD
NMG Finco PLC Gtd Sr Sec Global Nt Cl E 5 08/01/22	B2	F&A 01	370	07/13/17	GBP
NN Group NV Sub Fixed/Flt Rt Dutch Nt 04/08/44	Baa2	---	1376.804	03/24/14	EUR
Sub Fixed/Flt Rt Eur Notes 4.5 12/30/99	Baa2	---	1361.398	07/08/14	EUR
NOE Verwaltungszentrum-Verwertungs GMBH Pass-Thru Cl F 1.36 12/31/31	Aa3	Dec 31	475	08/02/17	CHF
Nord/Lb LUX SA Covered Bond Bank Covered Bds Ser 102 2.875 02/16/21	Aa3	Feb 16	650	02/16/18	USD
Norwegian Creditanstalt Bank GZ Covered Bds Ser 123 0.65 07/31/19	Aa1	Jul 31	100	08/07/14	EUR
Covered Bds 0.75 01/18/28	Aa1	Jan 18	1000	10/12/18	EUR
Flt Rt German Notes 10/02/28	Baa2	Oct 02	10	01/08/18	EUR
Flt Rt German Nt 05/20/19	Ba1	M&N 20	136.03	05/13/09	EUR
Flt Rt German Nt 07/08/19	Ba1	J&J 08	140.176	07/02/09	EUR
Flt Rt German Nt 09/16/19	Ba1	M&S 16	145.815	09/09/09	EUR
Flt Rt German Nt 10/21/19	Ba1	J.A.J&O 21	298.032	10/14/09	EUR
Flt Rt German Nt 01/21/20	Ba1	J&J 21	142.814	01/19/10	EUR
Flt Rt German Nt 02/24/20	Baa2	F.M.&A&N 24	4.088	02/18/10	EUR
Flt Rt German Nt Ser 1809 03/09/20	Baa2	M&S 09	131.375	09/03/14	EUR
Flt Rt German Nt 03/26/20	Baa2	M.J.S&D 26	6.766	03/23/10	EUR
Flt Rt German Nt 04/23/20	Ba1	A&O 23	269.23	04/20/10	EUR
Flt Rt German Nt Ser 1648 02/01/23	Ba1	F&A 01	269.56	01/29/13	EUR
German Bds 5 01/14/19	Ba1	Jan 14	274.36	01/08/09	EUR
German Bds 3.75 03/18/19	Ba1	Mar 18	273.03	03/15/10	EUR
German Bds 4.75 05/08/19	Ba1	May 08	266.969	05/05/09	EUR
German Bds 5 05/10/19	Ba1	May 10	269.691	05/08/09	EUR
German Bds 3 06/14/19	Ba1	Jun 14	119.3	06/07/10	EUR
German Bds 5 09/07/19	Ba1	Jul 01	140.694	06/26/09	EUR
German Bds 3.625 07/15/19	Ba1	Jul 15	145.796	12/16/09	EUR
German Bds 4.125 08/06/19	Ba1	Aug 06	144.161	08/03/09	EUR
German Bds 4.5 08/14/19	Ba1	Aug 14	282.829	08/11/09	EUR
German Bds Ser 1798 0.75 09/10/19	Ba1	Sep 10	129.485	09/08/14	EUR
German Bds Ser 1812 1 09/16/19	Ba1	Sep 16	258.769	09/15/14	EUR
German Bds 3.25 06/10/20	Ba1	Jun 10	119.3	06/07/10	EUR
German Bds 3.5 06/25/20	Ba1	Jun 25	245.64	06/22/10	EUR
German Bds 5.5 08/03/20	Ba1	Aug 03	77.968	07/29/08	EUR
German Bds Ser 1799 0.875 09/10/20	Ba1	Sep 10	129.166	09/10/14	EUR
German Bds Ser 1833 0.75 12/03/20	Ba1	Dec 03	124.665	11/28/14	EUR
German Bds 3.5 03/10/21	Ba1	Mar 10	131.446	01/05/11	EUR
German Bds 5.5 08/02/21	Ba1	Aug 02	77.968	07/29/08	EUR
German Bds Ser 1800 1 09/10/21	Ba1	Sep 10	129.485	09/08/14	EUR
German Bds Ser 1813 1.25 09/15/21	Ba1	Sep 15	258.769	09/15/14	EUR
German Bds Ser 1801 1.125 09/08/22	Ba1	Sep 08	129.485	09/08/14	EUR
German Bds Ser 1815 1.3 09/26/22	Ba1	Sep 26	126.96	09/26/14	EUR
German Bds 3.5 12/30/22	Ba1	Dec 30	128.695	09/13/10	EUR

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Nordea Kredit Realkreditaktieselskab Covered Bds	Aaa	J,A,J&O 01	0.001	05/08/18	DKK
Covered Bds 1 10/01/23	Aaa	Oct 01	0.001	03/09/18	DKK
Covered Bds 1 01/01/24	Aaa	Jan 01	0.001	06/27/18	DKK
Covered Bds 1 01/01/24	Aaa	Jan 01	0.001	11/16/18	EUR
Covered Bds 1 04/01/24	Aaa	Apr 01	0.001	06/27/18	DKK
Covered Bds 1 01/01/27	Aaa	Jan 01	0.001	10/31/16	DKK
Covered Bds 1 01/01/29	Aaa	Jan 01	0.001	06/27/18	DKK
Covered Bds 2.5 10/01/50	Aaa	J,A,J&O 01	0.001	02/20/18	DKK
Nordea Mtge Bank PLC Covered Bds Ser NMB3 0.25 02/28/23	Aaa	Feb 28	1250	02/28/18	EUR
Covered Bds 0.625 05/23/33	Aaa	May 23	1000	05/23/18	EUR
Covered Bds Ser NMB4 1.375 02/28/33	Aaa	Feb 28	750	02/28/18	EUR
Nordest SE Gtd Sr Global Nt Cl A 12/30/99	B3	---	275	01/22/18	EUR
Nordrhein-Westfalen Land of German Bds 01/14/22	Aa1	Jan 14	400	12/13/17	EUR
German Bds 0.4 06/03/25	Aa1	Jun 03	50	11/22/17	EUR
German Bds Cl A3 2.375 05/13/33	Aa1	May 13	1235	06/13/17	EUR
German Bonds 3.568 02/02/22	Aa1	Feb 02	379.3	12/10/18	EUR
German Bonds 4.65 11/18/24	Aa1	Nov 18	20	11/15/18	EUR
German Bonds 2.65 09/30/25	Aa1	Sep 30	25	11/15/18	EUR
German Bonds 2.375 05/13/33	Aa1	May 13	390	11/15/18	EUR
German Bonds 1.5 05/25/33	Aa1	May 25	20	11/15/18	EUR
German Bonds 1.5 06/28/33	Aa1	Jun 28	20	11/15/18	EUR
Zero Cpn German Bonds 06/17/20	Aa1	---	1500	11/15/18	EUR
Norfolk Southern Corp Sr Nt Cl E 08/01/25	Baa1	---	300	07/31/18	USD
Sr Nt Cl A 08/01/28	Baa1	---	400	07/31/18	USD
Sr Nt Cl A2 08/01/18	Baa1	---	600	07/31/18	USD
Noria 2018-1 Pass-Thru Cfr Cl A 0.17 06/25/38	Aaa	Monthly	1216	06/25/18	EUR
Pass-Thru Cfr Cl B 06/25/38	Aa2	Monthly	100	06/25/18	EUR
Pass-Thru Cfr Cl C 06/25/38	A2	Monthly	88	06/25/18	EUR
Pass-Thru Cfr Cl D 06/25/38	B3	Monthly	40	06/25/18	EUR
Pass-Thru Cfr Cl E 06/25/38	Baa3	Monthly	40	06/25/18	EUR
Pass-Thru Cfr Cl G 6.3499 06/25/38	Aaa	Monthly	68	06/25/18	EUR
Norinchukin Bank Japan Bds 0.1 01/27/23	Caa3	J&J 27	10000	01/09/18	JPY
Japan Bds Cl A 0.1 02/27/23	A1	F&A 27	10000	02/08/18	JPY
Japan Bds Cl B 0.1 03/27/23	A1	M&S 27	10000	03/08/18	JPY
Japan Bds Cl F-R 0.1 04/27/23	A1	A&O 27	10000	04/09/18	JPY
Japan Bds Cl CR 0.09 05/26/23	A1	M&N 26	10000	05/09/18	JPY
Japan Bds Cl D 0.09 06/27/23	A1	J&D 27	10000	06/07/18	JPY
Japan Bds 0.08 07/27/23	A1	J&J 27	10000	07/10/18	JPY
Japan Bds Cl B 0.09 08/25/23	A1	F&A 25	10000	08/10/18	JPY
Japan Bds Cl A 0.09 09/27/23	A1	M&S 27	10000	09/11/18	JPY
Japan Bds Cl A-21 0.09 10/27/23	A1	A&O 27	10000	10/09/18	JPY
Japan Bds Cl F 0.09 11/27/23	A1	M&N 27	10000	11/08/18	JPY
Japan Bonds 12/27/23	A1	J&D 27	10000	12/11/18	JPY
Norsk Hydro ASA (Norway) EuroBd 6.5 06/07/21	Aa2	Jun 07	225	01/13/99	GBP
North American Dev Bank Swiss Bds Cl E 0.3 07/24/26	Aa1	Jul 24	125	07/27/18	CHF
Swiss Bds Cl 154 0.2 10/26/27	Aa1	Oct 26	125	04/26/18	CHF
North Cove CDO III Ltd Coll Nt 03/10/45	C	---	2700	08/10/06	USD
North Western V BV Coll Nt Cl F 04/21/31	B2	J,A,J&O 21	11.6	08/17/18	EUR
Coll Nt Cl D 04/21/31	Ba2	J,A,J&O 21	26	08/17/18	EUR
Coll Nt Cl E 04/21/31	Ba2	J,A,J&O 21	20.5	08/17/18	EUR
Coll Nt Cl C 04/21/31	A2	J,A,J&O 21	29.5	08/17/18	EUR
Coll Nt Cl B-1 04/21/31	Aa2	J,A,J&O 21	21	08/17/18	EUR
Coll Nt Cl B-2 1.499 04/21/31	Aa2	J,A,J&O 21	15	08/17/18	EUR
Coll Nt Cl A 04/21/31	Aa3	J,A,J&O 21	248	08/17/18	EUR
Northern California Energy Auth CA Bds Ser 2018C 07/01/49	A3	J&J 01	54.365	12/12/18	USD
Bds Ser 2018B 07/01/49	A3	J&J 01	100	12/12/18	USD
Bds Ser 2018A 07/01/49	A3	J&J 01	400	12/12/18	USD
Northern Lights III BV Coll Nt 08/19/19	B3	F,M,A&N 19	1000	08/16/12	USD
Northern Territory Treas Corp Gtd Australian Bds 2.5 11/21/22	Aa2	M&N 21	500	08/21/17	AUD
Gtd Australian Bds 6 03/15/24	Aa2	M&S 15	59.046	04/19/01	AUD
Gtd Australian Bds 6 03/15/24	Aa2	M&S 15	496.015	08/16/12	AUD
Gtd Australian Bds 2.75 10/21/24	Aa2	A&O 21	300	10/17/16	AUD
Gtd Australian Bds 6 03/15/26	Aa2	M&S 15	63.761	12/16/08	AUD
Gtd Australian Bds Cl A-1 3.5 05/21/30	Aa2	M&N 21	500	08/15/18	AUD
Gtd Australian Bds Cl A-R 3.75 04/21/33	Aa2	A&O 21	150	02/20/18	AUD
Gtd Australian Bds Ser 2017-2A 4.1 11/21/42	Aa2	M&N 21	155	11/03/17	AUD
Notting Hill Housing Tr Sr Sec UK Nt 3.75 12/20/32	Baa1	J&D 20	400.699	12/13/12	GBP
Sr Sec UK Nt 5.25 07/07/42	Baa1	J&J 07	196.473	08/02/11	GBP
Sr Sec UK Nt 4.375 02/20/54	Baa1	F&A 20	407.365	02/05/14	GBP
Sr Sec UK Nt 12/30/99	Baa1	---	250	09/27/17	GBP
Nova Gas Transmission Ltd (Canada) Deb Ser 23 9.9 12/16/24	A3	Dec 16	100	12/02/94	CAD
Nova Scotia (Province of) (Canada) Deb 8.875 07/01/19	Aa2	Jul 01	5	06/21/89	CAD
Deb 6.6 12/01/31	Aa2	Dec 01	300	06/05/01	CAD
Nova Scotia Power Corp (Canada) Gtd Deb 9.4 04/01/21	Aa2	Apr 01	18	03/28/01	USD
Nova Scotia Prov CDA CAD\$ Deb 4.9 06/01/35	Aa2	Jun 01	200	05/24/05	CAD
Nova Scotia Province of Canadian Bds 4.15 11/25/19	Aa2	M&N 25	477.281	11/18/09	CAD
Canadian Bds 2.15 06/01/25	Aa2	J&D 01	236.602	01/30/15	CAD
Canadian Bds 2.1 06/01/27	Aa2	J&D 01	400	09/29/16	CAD
Canadian Bds 4.7 06/01/41	Aa2	J&D 01	380.572	12/07/09	CAD
Canadian Bds 4.4 06/01/42	Aa2	J&D 01	609.539	05/26/11	CAD
Canadian Bds 3.45 06/01/45	Aa2	J&D 01	177.431	10/20/14	CAD
Canadian Debentures 4.1 06/01/21	Aa2	J&D 01	411.226	03/02/11	CAD
Fltg Rt Canadian Bds 0.5/1/20	Aa2	M,J,S&D 15	563.734	06/09/15	CAD
Nova Securizaci3n SA Pass-Thru Cfr 03/01/23	Ba2	M,J,S&D 01	50	03/09/18	BRL
Novaflex SAS Sr Sec Fltg Rt Global Nt Cl A-12 12/30/99	B3	---	275	04/26/18	EUR
Sr Sec Global Nt Cl A-23 5 12/30/99	B3	---	325	04/26/18	EUR
Novartis AG Swiss Bds 1.05 05/11/35	A1	May 11	351.713	02/03/15	CHF
Swiss Nt 0.25 05/13/25	A1	May 13	541.096	02/03/15	CHF
Swiss Nt 0.625 11/13/29	A1	Nov 13	594.37	02/05/15	CHF
Novartis Fin SA Gtd Sr Global Nt 03/31/21	A1	Mar 31	1250	03/31/17	EUR
Gtd Sr Global Nt 0.75 11/09/21	A1	Nov 09	751.738	10/31/14	EUR
Gtd Sr Global Nt 1.125 09/20/23	A1	Sep 20	1250	09/13/16	EUR
Gtd Sr Global Nt 1.625 11/09/26	A1	Nov 09	751.738	10/31/14	EUR
Gtd Sr Global Nt 1.125 09/30/27	A1	Sep 30	600	03/31/17	EUR
Gtd Sr Global Nt 0.625 09/20/28	A1	Sep 20	500	09/13/16	EUR
Gtd Sr Nt Ser 2018-XL0 0.5 08/14/23	A1	F&A 14	750	02/08/18	EUR
Gtd Sr Nt Ser 205 1.375 08/14/30	A1	Aug 14	750	02/08/18	EUR
Gtd Sr Nt Ser 2018-XX1 1.7 08/14/38	A1	Aug 14	750	02/08/18	EUR
Novo Banco SA Covered Bds Ser 2 10/07/19	A3	J,A,J&O 07	1123.691	10/07/19	EUR
Covered Bds Ser 3 10/07/20	A3	J,A,J&O 07	1123.691	10/07/19	EUR
Covered Bds Ser 4 10/07/22	A3	J,A,J&O 07	786.588	10/07/19	EUR
Covered Bds Ser 5 12/22/23	A3	M,J,S&D 22	450	12/22/16	EUR
Nqaba Fin 1 (Rt) Ltd Pass-Thru Cfr 05/23/50	Baa2	F,M,A&N 23	5	11/30/16	ZAR
Pass-Thru Cfr 05/23/50	Baa2	F,M,A&N 23	8	11/30/16	ZAR
Pass-Thru Cfr 05/22/51	A3	F,M,A&N 22	210	11/30/16	ZAR

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru Cfr 05/22/51	Baa3	F,M,A&N 22	24	11/30/16	ZAR
Pass-Thru Cfr 2.1 05/22/52	A3	F,M,A&N 22	115	11/30/16	ZAR
Pass-Thru Cfr 05/22/52	Baa3	F,M,A&N 22	5	11/30/16	ZAR
Pass-Thru Cfr 2.3 05/22/52	Baa2	F,M,A&N 22	11	11/30/16	ZAR
Pass-Thru Cfr 2.5 05/22/52	Baa2	F,M,A&N 22	5	11/30/16	ZAR
Pass-Thru Cfr 05/22/52	A3	F,M,A&N 22	310	05/22/17	ZAR
Pass-Thru Cfr 05/22/54	A3	F,M,A&N 22	150	05/22/17	ZAR
Pass-Thru Cfr 05/24/55	Baa2	F,M,A&N 24	159	05/22/18	ZAR
Pass-Thru Cfr 05/24/55	A3	F,M,A&N 24	658	05/22/18	ZAR
NR Fin Mexico SA de CV Sofom ENR Certificados Bursatiles 12/30/99	A2	---	3000	08/09/17	MXN
Certificados Bursatiles Ser A 12/30/99	A2	Monthly	3000	01/12/18	MXN
Nsw Electricity Networks Fin Pty Ltd Gtd Sr Sec Bds 3.08 09/16/26	Baa2	M&S 16	200	09/16/16	USD
Gtd Sr Sec Bds 3.55 10/16/27	Baa2	A&O 16	390	08/18/17	USD
Gtd Sr Sec Bds 3.18 03/16/29	Baa2	M&S 16	250	09/16/16	USD
Gtd Sr Sec Bds 3.65 10/16/29	Baa2	A&O 16	134	08/18/17	USD
Gtd Sr Sec Bds 3.33 09/16/31	Baa2	M&S 16	250	09/16/16	USD
Gtd Sr Sec Bds 3.8 10/16/32	Baa2	A&O 16	203	08/18/17	USD
Gtd Sr Sec Bds 4.35 09/16/33	Baa2	M&S 16	75	09/16/16	AUD
Gtd Sr Sec Bds 5.2 10/16/34	Baa2	A&O 16	25	08/18/17	AUD
NTT Docomo Inc Japan Bds Ser 20 0.73 09/20/23	Aa3	M&S 20	507.382	11/15/13	JPY
Nucor Corp Sr Nt Ser 1030 12/30/99	Baa1	---	1000	04/23/18	USD
Numericable-Sfr SA Gtd Sr Sec 1st Lien Global Nt 5.625 05/15/24	B2	M&N 15	1728.692	04/23/14	EUR
Nuveen LLC Gtd Sr Nt Cl F 12/30/99	Aa2	---	1000	10/15/18	USD
NXP BV Sr Nt 12/30/99	Baa3	---	500	07/27/16	USD
NY (City of) NY Bds Ser E 03/01/48	Aa1	Monthly	50	03/13/18	USD
NY State Hsg Fin Agcy Bds Ser 2014A 05/01/48	Aa1	Monthly	30.5	12/03/14	USD
Bds Ser 2014B 05/01/48	Aa1	Monthly	37.5	12/03/14	USD
Bds Ser A 11/01/48	Aa1	Monthly	100	11/17/15	USD
Bds Ser A 05/01/49	Aa1	Monthly	100	02/13/18	USD
Bds Ser 2016A 05/01/51	Aa1	Monthly	37	05/24/16	USD
Nystrar Netherlands (Hldgs) BV Gtd Sr Global Nt 6.875 03/15/24	Caa2	M&S 15	400	03/10/17	EUR
O1 Properties Fin JSC Gtd Russian Bds 13 10/09/20	B3	A&O 09	15000	10/09/15	RUB
Gtd Russian Bds 12/30/99	B3	---	150	05/17/17	USD
Gtd Russian Bds 12/30/99	B3	---	335	01/31/17	USD
Oak Hill European Credit Partners IV Designated Activity Com Coll Nt Cl X 01/20/32	Aaa	J,A,J&O 20	2	01/22/18	EUR
Coll Nt Cl CR 01/20/32	A2	J,A,J&O 20	24	01/22/18	EUR
Coll Nt Cl A-1R 01/20/32	Aaa	J,A,J&O 20	222	01/22/18	EUR
Coll Nt Cl E-R 01/20/32	Ba2	J,A,J&O 20	25.8	01/22/18	EUR
Coll Nt Cl B-1R 01/20/32	Aa2	J,A,J&O 20	30.55	01/22/18	EUR
Coll Nt Cl F-R 01/20/32	B2	J,A,J&O 20	12	01/22/18	EUR
Coll Nt Cl DR 01/20/32	Baa2				

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Onorato Armatori SPA Gtd Sr Sec Global Nt 7.75 02/15/23, ...	Caa1	F&A 15	326.264	02/05/16	EUR
Ontario (Province of) (Canada) BD Ser HC 9.5 07/13/22, ...	Aa3	Jul 13	600	08/04/94	CAD
BD 8.5 12/02/25, ...	Aa3	Dec 02	500	11/08/95	CAD
BD 8.06/02/26, ...	Aa3	Jun 02	500	12/12/95	CAD
BD 5.85 03/08/33, ...	Aa3	Mar 08	1000	02/12/03	CAD
Deb 8.1 09/08/23, ...	Aa3	Sep 08	1350	08/25/93	USD
Deb 9.5 06/02/25, ...	Aa3	Jun 02	500	12/06/94	CAD
Deb 6.2 03/02/31, ...	Aa3	Mar 02	500	02/24/00	CAD
Deb 5.65 07/13/39, ...	Aa3	J&J 13	141	01/27/99	CAD
Deb 6.2 12/02/41, ...	Aa3	Dec 02	500	08/15/01	CAD
Global BD 7.5 02/07/24, ...	Aa3	Feb 07	1250	01/24/94	USD
Ontario Hydro (Canada) BD 8.9 08/18/22, ...	Aa2	Aug 18	1250	07/28/92	CAD
BD 9.05/26/25, ...	Aa2	May 26	500	08/21/95	CAD
BD 8.5 05/26/25, ...	Aa2	May 26	500	05/10/95	CAD
Global BD Ser 4.0 04/11/31, ...	Aa2	Apr 11	831	03/25/91	CAD
Ontario Infrastructure Projects Corp Cdn Bd 4.7 06/01/37, ...	Aa3	Jun 01	266.016	04/19/07	CAD
Ontario Prov Cda CADs Bd 4.7 06/02/37, ...	Aa3	Jun 02	3563.474	02/17/06	CAD
CADS Deb 2 12/01/36, ...	Aa3	Dec 01	700	09/29/05	CAD
CADS Bd 1.95 01/27/23, ...	Aa3	J&J 27	1550	01/22/16	CAD
Canadian Bd 4.6 06/02/39, ...	Aa2	Monthly	2374.944	01/10/08	CAD
Global Bd 1.875 05/21/20, ...	Aa3	M&N 21	2000	05/13/15	USD
Global Bd 2.4 02/08/22, ...	Aa3	F&A 08	2500	02/01/17	USD
Ontario Province of Bds 9.5 01/12/35, ...	Aa3	J&J 12	141.02	01/12/95	CAD
CADS Bd 2.8 06/02/48, ...	Aa3	J&D 02	12700	06/16/16	CAD
CADS Sr Bd 2.6 06/02/27, ...	Aa3	J&D 02	5250	02/06/17	CAD
CADS Sr Bds 1.35 03/08/22, ...	Aa3	M&S 08	5000	08/18/14	CAD
Canadian Bds 4.4 06/02/19, ...	Aa3	J&D 02	981.74	10/18/11	CAD
Canadian Bds 4.4 06/02/19, ...	Aa2	J&D 02	970.756	04/14/09	CAD
Canadian Bds 4.2 06/02/20, ...	Aa3	J&D 02	720.15	02/18/10	CAD
Canadian Bds 4.2 06/02/20, ...	Aa3	J&D 02	949.704	09/03/15	CAD
Canadian Bds 4.2 06/02/20, ...	Aa3	J&D 02	1126.288	12/03/13	CAD
Canadian Bds 4.06/02/21, ...	Aa3	J&D 02	756.926	01/07/11	CAD
Canadian Bds 3.15 06/02/22, ...	Aa3	J&D 02	1161.213	10/16/15	CAD
Canadian Bds 2.85 06/02/23, ...	Aa3	J&D 02	1047.641	11/13/15	CAD
Canadian Bds 2.85 06/02/23, ...	Aa3	J&D 02	2512.433	11/01/12	CAD
Canadian Bds 3.5 06/02/24, ...	Aa3	J&D 02	718.081	11/20/13	CAD
Canadian Bds 2.6 06/02/25, ...	Aa3	J&D 02	2299.812	01/06/15	CAD
Canadian Bds 5.2 06/02/31, ...	Aa3	J&D 02	130.552	11/19/10	CAD
Canadian Bds 4.6 06/02/39, ...	Aa2	J&D 02	118.85	02/18/09	CAD
Canadian Bds 4.6 06/02/39, ...	Aa3	J&D 02	242.377	03/04/10	CAD
Canadian Bds 4.65 06/02/41, ...	Aa3	J&D 02	581.17	06/10/10	CAD
Canadian Bds 4.65 06/02/41, ...	Aa3	J&D 02	762.002	09/08/11	CAD
Canadian Bds 3.5 06/02/43, ...	Aa3	J&D 02	2095.284	01/26/12	CAD
Canadian Bds 3.5 06/02/43, ...	Aa3	J&D 02	2315.841	02/07/13	CAD
Canadian Bds 3.45 06/02/45, ...	Aa3	J&D 02	6950	05/14/14	CAD
Canadian Bds 2.9 12/02/46, ...	Aa3	J&D 02	1597.958	01/28/15	CAD
Canadian Bds 2.9 12/02/46, ...	Aa3	J&D 02	1039.74	03/02/16	CAD
Canadian Bds 2.8 06/02/48, ...	Aa3	J&D 02	1200	02/06/18	CAD
Canadian Nt CI C 2.6 09/08/23, ...	Aa3	M&S 08	1500	02/06/18	CAD
Canadian Nt 6 10/01/29, ...	Aa3	A&O 01	350.493	04/28/98	CAD
Flt Rt Canadian Bds 08/26/19, ...	Aa3	F.M.&N 26	1754.738	08/20/14	CAD
Flt Rt Canadian Bds CI E 08/21/23, ...	Aa3	F.M.&N 21	2650	08/21/18	CAD
Global Bds CI XRR 2.9 06/02/28, ...	Aa3	J&D 02	3600	04/06/18	CAD
Global Bds CI E 2.9 06/02/49, ...	Aa3	J&D 02	1350	11/30/17	CAD
Global Nt 2.4 06/02/26, ...	Aa3	J&D 02	532.954	01/29/16	CAD
Ontario Sch Boards Fing Corp Global Bd 5.07 04/18/31, ...	A1	Apr 18	245	04/06/06	CAD
Ontario Sch Brds Fing Corp CADs Deb 5.483 11/26/29, ...	A1	Nov 26	493.17	11/09/04	CAD
Ontario School Boards Financing Corp CAD\$ Deb 4.789 08/08/30, ...	A1	Aug 08	122.9	07/20/05	CAD
Deb 7.2 06/09/25, ...	A1	Jun 09	200	05/26/01	CAD
Deb 6.55 10/19/26, ...	A1	Oct 19	309.05	10/03/01	CAD
Deb 5.9 10/11/27, ...	A1	Oct 11	260	09/26/02	CAD
OP Mfg Bank Covered Bds Ser 19 0.625 09/01/25, ...	Aaa	Sep 01	1000	06/01/18	EUR
Opas Funding II LLC Pass-Thru Cfi C1 10/27/25, ...	Aaa	Monthly	10100	09/26/18	JPY
Pass-Thru Cfi C1 10/27/25, ...	Aaa	Monthly	2000	09/26/18	JPY
Pass-Thru Cfi C1 D 11/17/25, ...	Aaa	Monthly	1600	09/26/18	JPY
Pass-Thru Cfi C1 E 11/17/25, ...	Aaa	Monthly	1400	09/26/18	JPY
Pass-Thru Cfi C1 G 11/17/25, ...	Aaa	Monthly	1200	09/26/18	JPY
Pass-Thru Cfi C1 H 11/17/25, ...	Aaa	Monthly	1200	09/26/18	JPY
Pass-Thru Cfi C1 I 11/17/25, ...	Aaa	Monthly	1500	09/26/18	JPY
Pass-Thru Cfi C1 B 11/17/25, ...	Aaa	Monthly	1800	09/26/18	JPY
Pass-Thru Cfi C1 A 11/17/25, ...	Aaa	Monthly	2200	09/26/18	JPY
Pass-Thru Cfi C1 F 11/17/25, ...	Aaa	Monthly	1400	09/26/18	JPY
Optimum Three Ltd Pass-Thru Cfi C1 A 10/23/20, ...	A2	Monthly	1	07/26/17	GBP
Pass-Thru Cfi 11/25/53, ...	A2	Monthly	11.219	11/01/18	GBP
Optivo Fin PLC Sr Sec Bds CI C 12/30/99, ...	A2	---	250	02/09/18	GBP
Oracle Corp Euro Notes 2.25 01/10/21, ...	A1	Jan 10	1621.503	07/02/13	EUR
Euro Notes 3.125 07/10/25, ...	A1	Jul 10	972.901	07/02/13	EUR
Orange Lion Hsq Fin Auth FL Bds Ser A-1 12/01/34, ...	Aaa	Monthly	17.95	11/29/18	USD
Orange Lion XVI RMBS BV Pass-Thru Cfi C1 A2 02/20/57, ...	Aaa	Monthly	4914.9	01/26/18	USD
Pass-Thru Cfi C2 02/20/57, ...	Aaa	F.M.&N 20	6149.4	01/26/18	USD
Orbit Capital PLC Sec Euro Notes Ser 1805 3.375 06/14/48, ...	A2	J&D 14	450	06/14/18	GBP
Sr Sec Euro Nt 3.5 03/24/45, ...	A2	M&S 24	368.677	03/17/15	GBP
Orient Huizhi Ltd Gtd Eurobonds 3.625 11/30/22, ...	Baa3	M&N 31	750	11/30/17	USD
Origin Energy Fin Ltd Gtd Global Bds 3.5 10/04/21, ...	Baa3	Oct 04	1083.321	09/27/13	EUR
Origin Energy Ltd Global Bds 06/29/20, ...	Baa3	---	99.36	06/23/05	NZD
Osaka City Govt Japan Bds 0.04 01/24/23, ...	A1	J&J 24	10000	01/12/18	JPY
Japan Bds CI F 05/22/23, ...	A1	M&N 22	15000	05/10/18	JPY
Japan Bds CI F 0.03 09/20/23, ...	A1	M&S 20	10000	09/06/18	JPY
Japan Bds CI F 0.02 11/13/23, ...	A1	M&N 13	10000	11/02/18	JPY
Japan Bds 0.24 01/24/28, ...	A1	J&J 24	10000	01/12/18	JPY
Japan Bds CI D 05/22/28, ...	A1	M&N 22	15000	05/10/18	JPY
Japan Bds CI F 2.5 05/24 09/20/28, ...	A1	M&S 20	10000	09/06/18	JPY
Japan Bds CI F 0.264 11/13/28, ...	A1	M&N 13	10000	11/02/18	JPY
Japan Bds CI A2 0.544 04/20/38, ...	A1	A&O 20	10000	04/12/18	JPY
Japan Bds CI DR 0.381 05/28/38, ...	A1	M&N 28	20000	05/11/18	JPY
Japan Bds CI A-1 0.746 08/20/48, ...	A1	F&A 20	15000	08/09/18	JPY
Oscar 2018-1 Pass-Thru Cfi 04/25/25, ...	Aaa	Monthly	500	03/23/18	JPY
Oscar 2018-2 Pass-Thru Cfi 08/25/25, ...	Aaa	Monthly	500	07/27/18	JPY
Oscar US Funding IX LLC Pass-Thru Cfi CI M 09/10/25, ...	Aa2	Monthly	3200	07/27/18	JPY
Oscar US Funding VI LLC Pass-Thru Cfi CI M 05/10/24, ...	Aa2	Monthly	2400	03/23/17	JPY

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Oscar US Funding VIII LLC Pass-Thru Cfi CI M 05/12/25, ...	Aa3	Monthly	3000	03/23/18	JPY
Ottawa (City of) Ontario, Canada Deb 5.73 07/16/24, ...	Aaa	Jul 16	18.607	06/28/04	CAD
Ottawa City of Canadian Bds 3.1 07/27/48, ...	Aaa	J&J 27	170	07/19/16	CAD
Canadian Debentures 4.5 04/19/19, ...	Aaa	A&O 19	4.952	04/07/10	CAD
Canadian Debentures 1.2 04/23/19, ...	Aaa	A&N 23	4.884	04/08/15	CAD
Canadian Debentures 2.85 05/31/19, ...	Aaa	M&M 30	3.317	05/15/12	CAD
Canadian Debentures 4.85 07/10/19, ...	Aaa	J&J 10	10.303	06/25/09	CAD
Canadian Debentures 4.2 08/13/19, ...	Aaa	F&A 13	7.093	07/28/10	CAD
Canadian Debentures 3.05 10/19/19, ...	Aaa	A&O 19	7.631	10/05/11	CAD
Canadian Debentures 2.9 10/22/19, ...	Aaa	A&O 22	4.898	10/08/13	CAD
Canadian Debentures 4.65 04/19/20, ...	Aaa	A&O 19	5.164	04/07/10	CAD
Canadian Debentures 1.4 04/23/20, ...	Aaa	A&O 23	4.958	04/08/15	CAD
Canadian Debentures 3.05 05/31/20, ...	Aaa	M&N 30	3.403	05/15/12	CAD
Canadian Debentures 4.35 08/13/20, ...	Aaa	F&A 13	7.396	07/28/10	CAD
Canadian Debentures 3.25 10/19/20, ...	Aaa	A&O 19	7.841	10/05/11	CAD
Canadian Debentures 3.15 10/22/20, ...	Aaa	A&O 22	5.052	10/08/13	CAD
Canadian Debentures 1.6 04/23/21, ...	Aaa	A&O 23	5.033	04/08/15	CAD
Canadian Debentures 3.2 05/31/21, ...	Aaa	M&N 30	3.491	05/15/12	CAD
Canadian Debentures 3.4 10/19/21, ...	Aaa	A&O 19	8.057	10/05/11	CAD
Canadian Debentures 3.4 10/22/21, ...	Aaa	A&O 22	5.212	10/08/13	CAD
Canadian Debentures 1.8 04/23/22, ...	Aaa	A&O 23	5.11	04/08/15	CAD
Canadian Debentures 3.35 05/31/22, ...	Aaa	M&N 30	3.581	05/16/12	CAD
Canadian Debentures 3.6 10/22/22, ...	Aaa	A&O 22	5.375	10/08/13	CAD
Canadian Debentures 2.04/23/23, ...	Aaa	A&O 23	5.187	04/08/15	CAD
Canadian Debentures 3.75 10/22/23, ...	Aaa	A&O 22	5.545	10/08/13	CAD
Canadian Debentures 2.15 04/23/24, ...	Aaa	A&O 23	5.266	04/08/15	CAD
Canadian Debentures 2.25 04/23/25, ...	Aaa	A&O 23	5.347	04/08/15	CAD
Canadian Debentures 4.462 07/18/25, ...	Aaa	J&J 18	81.536	06/29/05	CAD
Canadian Debentures 4.824 01/28/26, ...	Aaa	J&J 28	24.344	01/17/08	CAD
Canadian Debentures 4.859 01/28/28, ...	Aaa	J&J 28	73.032	01/17/08	CAD
Canadian Debentures 5.3 04/19/30, ...	Aaa	A&O 19	36.755	04/07/10	CAD
Canadian Debentures 5.05 08/13/30, ...	Aaa	F&A 13	58.821	07/28/10	CAD
Canadian Debentures 4.05/31/32, ...	Aaa	M&N 30	43	05/15/12	CAD
Canadian Debentures 4.4 10/22/33, ...	Aaa	A&O 22	96.838	10/08/13	CAD
Canadian Debentures 4.6 07/14/42, ...	Aaa	J&J 14	175	08/21/12	CAD
Canadian Debentures 3.05 04/23/46, ...	Aaa	A&O 23	100	04/07/15	CAD
Canadian Debentures 4.2 07/30/53, ...	Aaa	J&J 30	147.686	07/17/13	CAD
Ottawa-Carleton (Regional Municipality of) (Canada) BD 09/10/19, ...	Aaa	---	44.702	08/25/99	CAD
Outokumpu Oy Gtd Sr Sec					

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Paragon Mtges (No 23) PLC Pass-Thru Cfr Cl A2 01/15/43	Aaa	J.A.&O 15	294.858	07/23/15	GBP
Pass-Thru Cfr Cl B 01/15/43	Aaa	J.A.&O 15	23.138	07/23/15	GBP
Pass-Thru Cfr Cl A1 01/15/43	Aaa	J.A.&O 15	114.36	07/23/15	EUR
Pass-Thru Cfr Cl C 01/15/43	Aa1	J.A.&O 15	24.702	07/23/15	GBP
Paragon Mtges (No 24) PLC Pass-Thru Cfr Cl A2 07/15/43	Aaa	J.A.&O 15	316.825	11/19/15	EUR
Pass-Thru Cfr Cl A1 07/15/43	Aaa	J.A.&O 15	133.088	11/19/15	GBP
Pass-Thru Cfr Cl B 07/15/43	Aaa	J.A.&O 15	29.355	11/19/15	GBP
Pass-Thru Cfr Cl C 07/15/43	Aa1	J.A.&O 15	38.634	11/19/15	GBP
Paragon Mtges (No 25) PLC Pass-Thru Cfr Cl B 05/16/50	Aa1	F.M.A.&N 16	33.5	04/26/18	GBP
Pass-Thru Cfr Cl C 05/16/50	A1	F.M.A.&N 16	30.0	04/26/18	GBP
Pass-Thru Cfr Cl D 05/16/50	Baa1	F.M.A.&N 16	24.7	04/26/18	GBP
Pass-Thru Cfr Cl A 05/16/50	Aa2	F.M.A.&N 16	600	04/26/18	GBP
Paragon Mtges (No 9) PLC Coll Nt Cl CB 05/15/41	A1	Monthly	0.001	03/22/12	EUR
Park Aerospace Hldgs Ltd Sr Unsec Nt 12/30/99	Ba2	Monthly	3000	11/11/17	USD
Parapublica Eurobond Fltg Rt 12/28/20	Baa3	Dec 28	179.301	02/02/05	USD
Portugal Bd 3.567 09/22/20	Baa3	Sep 14	624.072	09/14/05	EUR
Parapublica-Participacoes Pubas (Sgpps) SA Portugal Bd 4.2 11/16/26	Baa3 B1	Nov 16	312.911	07/03/08	EUR
Party City Hldgs Inc Gld Sr Global Nt Cl ER 12/30/99	B1	Nov 16	500	07/23/18	USD
PBD Germany Auto 2018 Ug (Haftungsbeschränkt) Pass-Thru Cfr Cl A 03/19/31	Aaa	Monthly	600	10/25/18	EUR
PCWHkt Capital No 5 Ltd Gld Eurobonds 3.75 03/08/23	Baa2	M&S 08	450	03/08/13	GBP
Peabody Capital No 2 PLC Sr Sec Bds Cl A 3.25 09/14/48	A3	M&S 14	500	09/28/18	GBP
Pearson Int'l Fuel Facilities Corp Amortizing Debentures 5.09 03/09/32	A1	---	107.774	10/27/11	CAD
CADS Bd Ser E 4.43 03/09/32	A1	M&S 09	81.204	11/24/11	CAD
Peel Regional Municipality of Canadian Bds 1.3 06/01/19	Aa1	J&D 01	3.81	05/16/16	CAD
Canadian Bds 2.25 06/10/19	Aaa	J&D 10	3.82	05/21/14	CAD
Canadian Bds 2.55 06/20/19	Aaa	J&D 20	4.721	06/13/13	CAD
Canadian Bds 1.3 08/20/19	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 1.45 06/01/20	Aaa	J&D 01	3.81	05/16/16	CAD
Canadian Bds 2.5 06/10/20	Aaa	J&D 10	3.5	05/21/14	CAD
Canadian Bds 2.8 06/20/20	Aaa	J&D 20	4.623	06/13/13	CAD
Canadian Bds 1.5 08/20/20	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 1.6 06/01/21	Aaa	J&D 01	4.31	05/16/16	CAD
Canadian Bds 2.75 06/10/21	Aaa	J&D 10	3.5	05/21/14	CAD
Canadian Bds 1.7 08/20/21	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 1.8 06/01/22	Aaa	J&D 01	3.81	05/16/16	CAD
Canadian Bds 3.06 10/22	Aaa	J&D 10	3.5	05/21/14	CAD
Canadian Bds 1.95 08/20/22	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 2.03 06/01/23	Aaa	J&D 01	3.81	05/16/16	CAD
Canadian Bds 3.2 06/10/23	Aaa	J&D 10	3	05/21/14	CAD
Canadian Bds 2.1 08/20/23	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 2.2 06/01/24	Aaa	J&D 01	3.81	05/16/16	CAD
Canadian Bds 3.3 06/10/24	Aaa	J&D 10	3	05/21/14	CAD
Canadian Bds 2.25 08/20/24	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 2.35 06/01/25	Aaa	J&D 01	3.81	05/16/16	CAD
Canadian Bds 2.4 08/20/25	Aaa	F&A 20	3.038	08/06/15	CAD
Canadian Bds 2.5 06/01/26	Aaa	J&D 01	5.31	05/16/16	CAD
Canadian Bds 4.25 12/02/33	Aaa	J&D 02	242.683	08/09/13	CAD
Canadian Bds 3.85 10/30/42	Aaa	A&O 30	302.786	10/19/12	CAD
Canadian Bds 3.95 06/20/53	Aaa	J&D 20	32.45	06/14/13	CAD
Canadian Debentures 4.35 06/29/19	Aaa	J&D 29	1	06/17/10	CAD
Canadian Debentures 6.65 12/14/19	Aaa	J&D 14	2.47	11/30/99	CAD
Canadian Debentures 4.5 06/29/20	Aaa	J&D 29	1	06/17/10	CAD
Canadian Debentures 3.06 20/21	Aaa	J&D 20	4.525	06/13/13	CAD
Canadian Debentures 3.5 12/01/21	Aaa	J&D 01	195.628	09/28/11	CAD
Canadian Debentures 3.15 06/20/22	Aaa	J&D 20	4.23	06/13/13	CAD
Canadian Debentures 3.3 06/20/23	Aaa	J&D 20	3.934	06/13/13	CAD
Canadian Debentures 2.3 11/02/26	Aaa	M&N 02	150	11/03/16	CAD
Canadian Debentures 5.1 06/29/40	Aaa	J&D 29	514.06	06/16/20	CAD
Pelabuhan Indonesia II (Persero) (PT) Global Bds Cl F 12/30/99	Baa3	---	0	04/24/18	USD
Penarth Master Issuer PLC Coll Nt Ser 20141, Cl A2 03/18/21	Aaa	Monthly	838.771	10/04/14	GBP
Coll Nt Ser 2015-1, Cl A2 03/18/22	Aaa	Monthly	740.203	03/18/15	GBP
Coll Nt Ser 2015-2 05/18/22	Aaa	Monthly	309.991	06/11/15	GBP
Coll Nt Ser 2018-2 09/19/22	Aaa	Monthly	650	10/10/18	USD
Coll Nt Ser 2014-2 10/18/23	Aa2	Monthly	960.476	10/15/14	GBP
Coll Nt Ser 2014-2 10/18/23	A3	Monthly	192.095	10/15/14	GBP
Coll Nt Ser 2018-1 03/18/25	Aaa	Monthly	300	03/26/18	GBP
Coll Nt Ser 2018-2 09/20/27	Aaa	Monthly	500	10/10/18	GBP
Coll Nt Ser 2013-1, Cl A2 12/30/99	Aaa	Monthly	2070.59	11/21/13	USD
Pennsylvania Housing Fin Agency Pass-Thru Cfr Ser 2018, 08/01/35	Aaa	Monthly	47.519	07/27/18	GBP
Penta CLO 4 Dac Coll Nt Cl X 12/17/30	Aaa	M.J.S&D 17	2.5	06/14/18	EUR
Coll Nt Cl F 12/17/30	B2	M.J.S&D 17	10.45	06/14/18	EUR
Coll Nt Cl B 2.1 12/17/30	Aa2	M.J.S&D 17	10	06/14/18	EUR
Coll Nt Cl C 12/17/30	A2	M.J.S&D 17	30.05	06/14/18	EUR
Coll Nt Cl E 12/17/30	Ba2	M.J.S&D 17	27.1	06/14/18	EUR
Coll Nt Cl A 12/17/30	Ba2	M.J.S&D 17	236	06/14/18	EUR
Coll Nt Cl D 12/17/30	Baa2	M.J.S&D 17	20.55	06/14/18	EUR
Coll Nt Cl B-1 12/17/30	Aa2	M.J.S&D 17	38	06/14/18	EUR
Penta CLO 5 Designated Activity Co Coll Nt Cl F 10/20/32	B2	J.A.&O 20	12.9	12/20/18	EUR
Coll Nt Cl E 10/20/32	Ba2	J.A.&O 20	22.5	12/20/18	EUR
Coll Nt Cl D 10/20/32	Baa3	J.A.&O 20	26.6	12/20/18	EUR
Coll Nt Cl C 10/20/32	A2	J.A.&O 20	23.9	12/20/18	EUR
Coll Nt Cl B-2 2.5499 10/20/32	Aa2	---	5	12/20/18	EUR
Coll Nt Cl B-1 10/20/32	Aa2	J.A.&O 20	32.9	12/20/18	EUR
Coll Nt Cl A-1 10/20/32	Aaa	J.A.&O 20	158	12/20/18	EUR
Coll Nt Cl A-2 10/20/32	Aaa	J.A.&O 20	90	12/20/18	EUR
Coll Nt Cl X 10/20/32	Aaa	J.A.&O 20	1.5	12/20/18	EUR
Pentafin Fin SA Eur's Gld Sr Nt 2.45 09/17/19	Baa3	Sep 17	136.631	09/14/15	EUR
Pepper (Prime 2018-2 Tr Pass-Thru Cfr Cl A1A 03/13/50	Aaa	Monthly	132	10/11/18	USD
Pepper Residential Secs Tr No 14 Pass-Thru Cfr Cl D 07/12/57	Aa3	Monthly	8.491	06/12/15	AUD
Pass-Thru Cfr Cl F 07/12/57	Ba1	Monthly	6.33	06/12/15	AUD
Pass-Thru Cfr Cl E 07/12/57	Baa2	Monthly	5.095	06/12/15	AUD
Pass-Thru Cfr Cl C 07/12/57	Aaa	Monthly	20.9	06/12/15	AUD
Pass-Thru Cfr Cl B 07/12/57	Aaa	Monthly	41.608	06/12/15	AUD
Pepper Residential Secs Tr No 15 Pass-Thru Cfr Cl F 03/19/57	Ba1	Monthly	2.568	11/02/15	AUD
Pass-Thru Cfr Cl D 03/19/57	Aa3	Monthly	4.281	11/02/15	AUD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru Cfr Cl E 03/19/57	Baa1	Monthly	2.782	11/02/15	AUD
Pepper Residential Secs Tr No 16 Pass-Thru Cfr Cl E 08/13/57	Baa1	Monthly	7.7	03/31/16	AUD
Pass-Thru Cfr Cl D 08/13/57	Aa3	Monthly	12.6	03/31/16	AUD
Pepper Residential Secs Tr No 17 Pass-Thru Cfr Cl D 03/11/58	Aa3	Monthly	14.4	10/13/16	AUD
Pass-Thru Cfr Cl C 03/11/58	Aa1	Monthly	15.2	10/13/16	AUD
Pass-Thru Cfr Cl B 03/11/58	Aaa	Monthly	76	10/13/16	AUD
Pepper Residential Secs Tr No 18 Pass-Thru Cfr Cl C 08/12/58	Aa2	Monthly	19.8	03/29/17	AUD
Pass-Thru Cfr Cl D 08/12/58	Aa1	Monthly	17.1	03/29/17	AUD
Pepper Residential Secs Tr No 19 Pass-Thru Cfr Cl B 03/12/59	Aa1	Monthly	57	11/02/17	AUD
Pepper Residential Secs Tr No 20 Pass-Thru Cfr Cl A1-S 09/16/59	Aaa	---	205	03/28/18	USD
Pass-Thru Cfr Cl A1A 09/16/59	Aaa	Monthly	300	03/28/18	AUD
Pass-Thru Cfr Cl A2 09/16/59	Aaa	Monthly	130	03/28/18	AUD
Pepper Residential Secs Tr No 21 Pass-Thru Cfr Cl A1-S 01/16/60	Aaa	Monthly	150	07/31/18	AUD
Pass-Thru Cfr Cl A1A 01/16/60	Aaa	Monthly	210	07/31/18	AUD
Pass-Thru Cfr Cl A2 01/16/60	Aaa	Monthly	141	07/31/18	AUD
Pepper Residential Secs Tr No 22 Pass-Thru Cfr Cl A2 06/20/60	Aaa	Monthly	185	12/06/18	AUD
Pass-Thru Cfr Cl A1-GA 06/20/60	Aaa	Monthly	75	12/06/18	AUD
Pass-Thru Cfr Cl A1-A 06/20/60	Aaa	Monthly	120.5	12/06/18	AUD
Pass-Thru Cfr Cl A1-G 06/20/60	Aaa	M.J.S&D 20	110	12/06/18	EUR
PepsiCo Inc Flt Rt Perp Bd 0 12/30/99	A1	---	200	03/04/88	CHF
Perp Bond 7.5 12/30/99	A1	Apr 18	400	04/18/86	CHF
Perform Group Financing PLC Gld Sr Sec Global Nt B 5 11/15/20	B3	M&N 15	265.852	11/11/15	GBP
Gld Sr Sec Global Nt Cl C R 8.5 11/15/20	B3	M&N 15	40	05/10/18	GBP
Perkinelmer Inc EURS Global Sr Nt 0.6 04/09/21	Baa3	Apr 09	300	04/04/18	EUR
Permanent Master Issuer PLC Pass-Thru Cfr 07/15/42	Aa2	J.A.&O 15	572.056	10/20/15	GBP
Pass-Thru Cfr 07/15/42	Aaa	J.A.&O 15	1547.94	10/20/15	EUR
Pass-Thru Cfr 07/15/42	Aaa	J.A.&O 15	567.125	10/20/15	EUR
Pass-Thru Cfr 07/15/42	A2	J.A.&O 15	417.446	10/20/15	GBP
Pass-Thru Cfr 07/15/42	Baa2	J.A.&O 15	572.056	10/20/15	GBP
Pass-Thru Cfr Ser 3, Cl A 07/15/42	Aaa	Monthly	798.594	11/01/15	GBP
Pass-Thru Cfr 07/15/58	Aaa	J.A.&O 15	250	11/28/16	GBP
Pass-Thru Cfr Ser 1, Cl A2 07/15/58	Aaa	J.A.&O 15	500	06/28/18	GBP
Pass-Thru Cfr 07/15/58	Aaa	J.A.&O 15	1750	11/28/16	GBP
Pass-Thru Cfr Ser 1, Cl A3 07/15/58	Aaa	J.A.&O 15	1000	06/28/18	GBP
Perpetual Energy Gld Canadian Nt 8.75 07/23/19	Caa3	J&J 23	116.382	07/18/14	CAD
Perpetual Energy Inc Sr Unsec Nt 8.75 12/30/99	Caa3	---	17	01/17/17	CAD
Perpetual Trees Victoria Ltd Pass-Thru Cfr Cl AB 10/17/38	Aaa	J.A.&O 17	27.915	10/26/05	USD
Pesquera Exalmar SAA Sr Cl F 12/30/99	B3	---	61	05/29/18	USD
Petrobras Global Fin BV Gld Global Nt 3.75 01/14/21	Ba2	Jan 14	283.29	01/07/14	EUR
Gld Global Nt 4.25 10/02/23	Ba2	Oct 02	454.807	09/24/12	EUR
Gld Global Nt 4.75 01/14/25	Ba2	Jan 14	1088.524	01/07/14	EUR
Gld Global Nt 5.375 10/01/29	Ba2	Oct 01	450	09/24/12	GBP
Gld Global Nt 6.625 01/16/34	Ba2	Jan 16	983.945	01/07/14	GBP
Petrobras Int'l Fin Co Gld Global Nt 6.25 12/14/26	Ba2	Dec 14	1099.557	12/05/11	GBP
Gld Sr Global Nt 5.875 03/07/22	Ba2	Mar 07	808.201	12/01/11	EUR
Petroleos de Venezuela SA Gld Sr Nt 12/30/99	C	---	3000	05/14/12	USD
Petroleos Mexicanos Certificados Bursatiles Ser 13 02/27/19	Baa3	Monthly	382.292	09/10/13	MXN
Certificados Bursatiles 11/19/20	Baa3	Monthly	367.681	11/07/14	MXN
Certificados Bursatiles 7.65 11/24/21	Baa3	M&N 24	517.824	12/07/11	MXN
Certificados Bursatiles Ser 132 09/04/24	Baa3	M&S 04	1146.877	09/10/13	MXN
Certificados Bursatiles 12/30/99	Baa3	---	367.681	11/07/14	MXN
Certificados Bursatiles 12/30/99	Baa3	---	0.001	09/25/15	MXN
Certificados Bursatiles					

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pfandbriefbank Schweizerischer Hypothekarinstitute Covered Bds Ser 546 2.19 10/16/20	Aaa	Oct 16	113.642	02/16/11	CHF
Covered Bds 2.75 10/16/20	Aaa	Oct 16	241.336	02/02/09	CHF
Covered Bds Ser 622 11/25/20	Aaa	Nov 25	194.392	12/03/15	CHF
Covered Bds Ser 539 2.125 11/25/20	Aaa	Nov 25	239.031	01/25/11	CHF
Covered Bds Ser 547 2.2 11/26/20	Aaa	Nov 26	103.311	02/16/11	CHF
Covered Bds Ser 542 2.14 12/16/20	Aaa	Dec 16	159.354	01/25/11	CHF
Covered Bds Ser 399 2.375 01/27/21	Aaa	Jan 27	377.626	09/01/09	CHF
Covered Bds Ser 588 1.125 03/03/21	Aaa	Mar 03	589.408	01/20/14	CHF
Covered Bds Ser 642 02/14/22	Aaa	Mar 26	400	09/02/16	CHF
Covered Bds Ser 583 1.25 05/10/21	Aaa	May 10	251.189	07/15/13	CHF
Covered Bds Ser 626 07/02/21	Aaa	Jul 02	396	04/25/16	CHF
Covered Bds Ser 597 0.375 07/02/21	Aaa	Jul 02	136	08/15/18	CHF
Covered Bds Ser 597 0.375 07/02/21	Aaa	Jul 02	371.673	10/10/14	CHF
Covered Bds Ser 571 0.8/13/21	Aaa	Aug 13	269.827	08/15/12	CHF
Covered Bds Ser 594 0.875 10/05/21	Aaa	Oct 05	336.568	05/20/14	CHF
Covered Bds Ser 558 1.375 11/30/21	Aaa	Nov 30	373.984	11/30/11	CHF
Covered Bds Ser 590 1.01/14/22	Aaa	Jan 14	781.073	03/17/14	CHF
Covered Bds Ser 642 02/14/22	Aaa	Feb 14	300	11/21/16	CHF
Covered Bds Ser 415, Cl 2 2.875 02/14/22	Aaa	Feb 14	302.639	11/20/09	CHF
Covered Bds Ser 557 1.625 03/15/22	Aaa	Mar 15	187.553	09/15/11	CHF
Covered Bds Ser 592 1.05/10/22	Aaa	May 10	579.216	04/28/14	CHF
Covered Bds Ser 630 07/05/22	Aaa	Jul 05	365	11/15/17	CHF
Covered Bds Ser 630 07/05/22	Aaa	Jul 05	282.173	05/20/16	CHF
Covered Bds Ser 585 1.375 08/15/22	Aaa	Aug 15	1108.018	08/15/13	CHF
Covered Bds Ser 3.375 10/10/22	Aaa	Oct 10	400.25	01/09/09	CHF
Covered Bds Ser 650 11/22/22	Aaa	Nov 22	410	08/15/18	CHF
Covered Bds Ser 650 11/22/22	Aaa	Nov 22	175	06/27/17	CHF
Covered Bds Ser 586 1.5 01/16/23	Aaa	Jan 16	216.96	11/28/13	CHF
Covered Bds Ser 595 1.03/21/23	Aaa	Mar 21	605.042	07/09/14	CHF
Covered Bds Ser 638 05/16/23	Aaa	May 16	143	04/20/18	CHF
Covered Bds Ser 638 05/16/23	Aaa	May 16	240	09/23/18	CHF
Covered Bds Ser 514 2.125 06/28/23	Aaa	Jun 28	252.851	06/28/10	CHF
Covered Bds Ser 580 1.25 09/29/23	Aaa	Sep 29	550.069	04/29/13	CHF
Covered Bds Ser 576 1.125 11/16/23	Aaa	Nov 16	138.107	11/16/12	CHF
Covered Bds Ser 609 0.125 12/04/23	Aaa	Dec 04	219.601	05/07/15	CHF
Covered Bds Ser 609 0.125 12/04/23	Aaa	Dec 04	155	10/19/18	CHF
Covered Bds Ser 540 2.375 01/25/24	Aaa	Jan 25	269.087	01/25/11	CHF
Covered Bds Ser 564 1.375 02/14/24	Aaa	Feb 14	168.003	02/14/12	CHF
Covered Bds Ser 648 0.125 03/25/24	Aaa	Mar 25	270	05/24/17	CHF
Covered Bds Ser 658 0.125 04/26/24	Aaa	Apr 26	575	03/15/18	CHF
Covered Bds Ser 596 1.05/21/24	Aaa	May 21	343.605	07/29/14	CHF
Covered Bds Ser 600 0.75 08/23/24	Aaa	Aug 23	207.555	11/10/14	CHF
Covered Bds Ser 591 1.375 11/14/24	Aaa	Nov 14	294.334	03/31/14	CHF
Covered Bds Ser 591 1.375 11/14/24	Aaa	Nov 14	310	01/19/18	CHF
Covered Bds Ser 613 0.5 01/24/25	Aaa	Jan 24	755.572	06/19/15	CHF
Covered Bds Ser 603 0.625 03/19/25	Aaa	Mar 19	423.21	12/19/14	CHF
Covered Bds Ser 603 0.625 03/19/25	Aaa	Mar 19	313	12/12/18	CHF
Covered Bds Ser 643 0.125 05/06/25	Aaa	May 06	270	01/23/17	CHF
Covered Bds Ser 554 2.375 06/27/25	Aaa	Jun 27	318.077	06/27/11	CHF
Covered Bds Ser 584 1.75 07/15/25	Aaa	Jul 15	230.515	07/15/13	CHF
Covered Bds Ser 618 0.375 10/15/25	Aaa	Oct 15	342	12/15/18	CHF
Covered Bds Ser 618 0.375 10/15/25	Aaa	Oct 15	225.954	09/28/15	CHF
Covered Bds Ser 593 1.5 12/15/25	Aaa	Dec 15	173.765	04/28/14	CHF
Covered Bds Ser 616 0.375 01/26/26	Aaa	Jan 26	220	02/15/17	CHF
Covered Bds Ser 616 0.375 01/26/26	Aaa	Jan 26	414.874	08/13/15	CHF
Covered Bds Ser 552 2.5 03/30/26	Aaa	Mar 30	498.105	03/30/11	CHF
Covered Bds Ser 657 0.25 04/27/26	Aaa	Apr 27	540	12/12/17	CHF
Covered Bds Ser 598 1.07/07/26	Aaa	Jul 07	185.837	10/10/14	CHF
Covered Bds Ser 625 0.25 08/05/26	Aaa	Aug 05	305	03/17/17	CHF
Covered Bds Ser 625 0.25 08/05/26	Aaa	Aug 05	226.411	01/25/16	CHF
Covered Bds Ser 654 0.25 09/18/26	Aaa	Sep 18	190	10/18/17	CHF
Covered Bds Ser 651 0.25 10/20/26	Aaa	Oct 20	410	06/27/17	CHF
Covered Bds Ser 667 0.25 11/16/26	Aaa	Nov 16	600	12/12/18	CHF
Covered Bds Ser 553 2.75 12/15/26	Aaa	Dec 15	342.173	04/29/11	CHF
Covered Bds Ser 647 0.25 01/18/27	Aaa	Jan 18	260	04/20/18	CHF
Covered Bds Ser 647 0.25 01/18/27	Aaa	Jan 18	164	04/13/17	CHF
Covered Bds Ser 544 2.5 02/16/27	Aaa	Feb 16	413.244	02/16/11	CHF
Covered Bds Ser 2.99 03/15/27	Aaa	Mar 15	40.466	02/20/07	CHF
Covered Bds Ser 566 1.5 04/27/27	Aaa	Apr 27	267.787	07/09/14	CHF
Covered Bds Ser 566 1.5 04/27/27	Aaa	Apr 27	225.858	04/27/12	CHF
Covered Bds Ser 666 0.375 05/12/27	Aaa	May 12	210	11/19/18	CHF
Covered Bds Ser 424, Cl 2 3.25 06/15/27	Aaa	Jun 15	224.32	03/05/10	CHF
Covered Bds Ser 572 1.375 08/13/27	Aaa	Aug 13	296.501	08/15/12	CHF
Covered Bds Ser 653 0.25 10/12/27	Aaa	Oct 12	200	08/31/17	CHF
Covered Bds Ser 631 0.125 12/15/27	Aaa	Dec 15	210.622	05/20/16	CHF
Covered Bds Ser 562 1.5 01/21/28	Aaa	Jan 21	230.885	01/23/12	CHF
Covered Bds Ser 644 0.375 03/21/28	Aaa	Mar 21	400	02/22/18	CHF
Covered Bds Ser 644 0.375 03/21/28	Aaa	Mar 21	223	01/23/17	CHF
Covered Bds Ser 605 0.5 05/05/28	Aaa	May 05	235	05/22/18	CHF
Covered Bds Ser 605 0.5 05/05/28	Aaa	May 05	147.884	02/23/15	CHF
Covered Bds Ser 661 0.375 07/10/28	Aaa	Jul 10	351	09/07/18	CHF
Covered Bds Ser 627 0.125 09/06/28	Aaa	Sep 06	135	09/21/17	CHF
Covered Bds Ser 627 0.125 09/06/28	Aaa	Sep 06	177	04/25/16	CHF
Covered Bds Ser 663 0.625 10/09/28	Aaa	Oct 09	430	10/09/18	CHF
Covered Bds Ser 533 2.125 12/01/28	Aaa	Dec 01	204.876	12/03/10	CHF
Covered Bds Ser 621 0.5 06/15/29	Aaa	Jun 15	265	11/21/16	CHF
Covered Bds Ser 621 0.5 06/15/29	Aaa	Jun 15	290.785	11/10/15	CHF
Covered Bds Ser 574 1.375 09/20/29	Aaa	Sep 20	274.439	09/20/12	CHF
Covered Bds Ser 574 1.375 09/20/29	Aaa	Sep 20	167.289	06/06/14	CHF
Covered Bds Ser 646 0.5 12/12/29	Aaa	Dec 21	350	02/15/17	CHF
Covered Bds Ser 604 0.375 01/21/30	Aaa	Jan 21	327.904	01/30/15	CHF
Covered Bds Ser 512 2.625 03/27/30	Aaa	Mar 27	159.042	03/30/10	CHF
Covered Bds Ser 581 1.625 07/03/30	Aaa	Jul 03	212.382	04/29/13	CHF
Covered Bds Ser 655 0.625 10/18/30	Aaa	Oct 18	145	10/18/17	CHF
Covered Bds Ser 548 2.625 02/14/31	Aaa	Feb 14	258.278	02/19/11	CHF
Covered Bds Ser 617 0.625 05/16/31	Aaa	May 16	164.896	08/28/15	CHF
Covered Bds Ser 635 0.125 07/15/31	Aaa	Jul 15	318	09/02/16	CHF
Covered Bds Ser 524 1.875 09/15/31	Aaa	Sep 15	378.591	09/15/10	CHF
Covered Bds Ser 524 1.875 09/15/31	Aaa	Sep 15	374.292	12/28/11	CHF
Covered Bds Ser 628 0.375 01/26/32	Aaa	Jan 26	151	11/15/17	CHF

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Covered Bds Ser 628 0.375 01/26/32	Aaa	Jan 26	200	04/25/16	CHF
Covered Bds Ser 614 1.05/12/32	Aaa	May 12	200	03/15/18	CHF
Covered Bds Ser 614 1.05/12/32	Aaa	May 12	242.863	06/19/15	CHF
Covered Bds Ser 519 2.25 08/13/32	Aaa	Aug 13	213.831	12/03/15	CHF
Covered Bds Ser 519 2.25 08/13/32	Aaa	Aug 13	243.751	08/13/10	CHF
Covered Bds Ser 519 2.25 08/13/32	Aaa	Aug 13	381.874	08/24/11	CHF
Covered Bds Ser 639 0.125 09/23/32	Aaa	Sep 23	200	09/23/16	CHF
Covered Bds Ser 599 1.375 12/10/32	Aaa	Dec 10	157.489	10/10/14	CHF
Covered Bds Ser 608 0.625 04/25/33	Aaa	Apr 25	108	05/22/18	CHF
Covered Bds Ser 608 0.625 04/25/33	Aaa	Apr 25	220	11/03/16	CHF
Covered Bds Ser 608 0.625 04/25/33	Aaa	Apr 25	356.108	04/10/15	CHF
Covered Bds Ser 569 1.5 08/02/33	Aaa	Aug 02	144.906	08/02/12	CHF
Covered Bds Ser 587 2.125 11/28/33	Aaa	Nov 28	330.396	11/28/13	CHF
Covered Bds Ser 610 0.625 01/25/34	Aaa	Jan 25	291.352	05/07/15	CHF
Covered Bds Ser 623 0.75 11/28/34	Aaa	Nov 28	198.28	12/03/15	CHF
Covered Bds Ser 649 0.625 01/25/35	Aaa	Jan 25	177	05/24/17	CHF
Covered Bds Ser 606 0.875 05/07/35	Aaa	May 07	439.457	02/23/15	CHF
Covered Bds Ser 629 0.5 10/05/35	Aaa	Oct 05	230	04/25/16	CHF
Covered Bds Ser 601 1.5 11/09/35	Aaa	Nov 09	166.044	11/10/14	CHF
Covered Bds Ser 619 1.01/25/36	Aaa	Jan 25	308.119	09/28/15	CHF
Covered Bds Ser 641 0.25 10/14/36	Aaa	Oct 14	250	10/14/16	CHF
Covered Bds Ser 645 0.625 01/23/37	Aaa	Jan 23	350	01/23/17	CHF
Covered Bds Ser 611 0.875 06/25/37	Aaa	Jun 25	95	10/19/18	CHF
Covered Bds Ser 611 0.875 06/25/37	Aaa	Jun 25	155.888	05/26/15	CHF
Covered Bds Ser 633 0.25 08/04/38	Aaa	Aug 04	276	08/04/16	CHF
Covered Bds Ser 656 0.75 10/18/38	Aaa	Oct 18	200	10/18/17	CHF
Covered Bds Ser 632 0.375 07/08/39	Aaa	Jul 08	158.18	07/08/16	CHF
Covered Bds Ser 652 0.625 10/18/39	Aaa	Oct 18	250	06/27/17	CHF
Covered Bds Ser 565 1.5 02/14/40	Aaa	Feb 14	457.89	02/14/12	CHF
Covered Bds Ser 636 0.25 05/17/40	Aaa	May 17	200	09/02/16	CHF
Covered Bds Ser 636 0.25 05/17/40	Aaa	May 17	167	11/15/17	CHF
Covered Bds Ser 602 1.5 12/05/40	Aaa	Dec 05	232	08/04/16	CHF
Covered Bds Ser 602 1.5 12/05/40	Aaa	Dec 05	253.413	12/05/14	CHF
Covered Bds Ser 559 1.625 11/29/41	Aaa	Nov 29	121.409	11/30/11	CHF
Covered Bds Ser 559 1.625 11/29/41	Aaa	Nov 29	191.865	12/12/12	CHF
Covered Bds Ser 615 1.125 06/19/42	Aaa	Jun 19	196	08/04/16	CHF
Covered Bds Ser 615 1.125 06/19/42	Aaa	Jun 19	166.385	06/19/15	CHF
Covered Bds Ser 662 0.1/23/43	Aaa	Jan 23	265	09/07/18	CHF
Covered Bds Ser 640 0.375 09/23/43	Aaa	Sep 23	200	09/23/16	CHF
Covered Bds Ser 640 0.375 09/23/43	Aaa	Sep 23	200	01/19/18	CHF
Covered Bds Ser 589 2.125 03/03/44	Aaa	Mar 03	112.829	03/03/14	CHF
Covered Bds Ser 612 0.1/25/45	Aaa	Jan 25	100	12/12/18	

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pfandbriefzentrale Der Schweizerischen Kantonalbanken Covered Bds Ser 473 0.125 02/25/26	Aaa	Feb 25	106.012	12/15/15	CHF
Covered Bds Ser 410 2.375 04/06/26	Aaa	Apr 06	430.601	04/06/11	CHF
Covered Bds Ser 445 1.625 06/17/26	Aaa	Jun 17	462.836	02/17/14	CHF
Covered Bds Ser 413 1.75 09/02/26	Aaa	Sep 02	277.024	09/02/11	CHF
Covered Bds Ser 480 0.05 11/06/26	Aaa	Nov 06	285.522	06/07/16	CHF
Covered Bds Ser 420 1.375 03/19/27	Aaa	Mar 19	587.845	03/19/12	CHF
Covered Bds Ser 466 0.625 06/30/27	Aaa	Jun 30	315.66	06/30/15	CHF
Covered Bds Ser 429 1.375 11/05/27	Aaa	Nov 05	249.314	02/05/13	CHF
Covered Bds Ser 475 0.25 02/11/28	Aaa	Feb 11	141.8	02/11/16	CHF
Covered Bds Ser 422 1.625 04/17/28	Aaa	Apr 17	432.362	04/17/12	CHF
Covered Bds Ser 433 1.5 06/21/28	Aaa	Jun 21	172.73	06/21/13	CHF
Covered Bds Ser 459 1.09/22/28	Aaa	Sep 22	720.612	12/22/14	CHF
Covered Bds Ser 450 1.5 02/05/29	Aaa	Feb 05	225.53	06/20/14	CHF
Covered Bds Ser 423 1.5 05/21/29	Aaa	May 21	484.411	05/21/12	CHF
Covered Bds Ser 462 0.625 07/16/29	Aaa	Jul 16	363.402	03/16/15	CHF
Covered Bds Ser 457 1.25 11/16/29	Aaa	Nov 16	316.554	11/18/14	CHF
Covered Bds Ser 460 0.625 02/12/30	Aaa	Feb 12	734.176	02/12/15	CHF
Covered Bds Ser 464 0.5 04/30/30	Aaa	Apr 30	355.427	04/30/15	CHF
Covered Bds Ser 474 0.5 09/20/30	Aaa	Sep 20	235.247	12/15/15	CHF
Covered Bds Ser 471 0.625 11/01/30	Aaa	Nov 01	494.743	11/02/15	CHF
Covered Bds Ser 481 0.3 06/06/31	Aaa	Jun 06	219.314	06/07/16	CHF
Covered Bds Ser 476 0.6 12/11/35	Aaa	Dec 11	403.822	02/11/16	CHF
Pfandbriefzentrale Der Schweizerischen Kantonalbanken Covered Bds Ser 451 0.25 07/15/19	Aaa	Jul 15	210	11/21/16	CHF
Covered Bds Ser 444 1.02/17/21	Aaa	Feb 17	124	06/08/18	CHF
Covered Bds Ser 447 0.875 06/10/21	Aaa	Jun 10	84	11/21/16	CHF
Covered Bds Ser 477 12/15/21	Aaa	Dec 15	336	03/30/16	CHF
Covered Bds Ser 449 1.125 04/28/23	Aaa	Apr 28	175	06/08/18	CHF
Covered Bds Ser 452 1.12/18/23	Aaa	Dec 18	104	11/21/16	CHF
Covered Bds Ser 491 0.01 02/05/24	Aaa	Feb 05	89	06/08/18	CHF
Covered Bds Ser 491 0.01 02/05/24	Aaa	Feb 05	312	04/12/17	CHF
Covered Bds Ser 454 0.75 04/15/24	Aaa	Apr 15	143	06/21/18	CHF
Covered Bds Ser 482 06/14/24	Aaa	Jun 14	310	09/02/18	CHF
Covered Bds Ser 470 0.125 07/17/24	Aaa	Jul 17	404	03/28/18	CHF
Covered Bds Ser 486 0.125 12/02/24	Aaa	Dec 02	487	11/28/16	CHF
Covered Bds Ser 461 0.375 02/14/25	Aaa	Feb 14	707	02/15/18	CHF
Covered Bds Ser 488 0.25 05/21/25	Aaa	May 21	475	12/15/16	CHF
Covered Bds Ser 469 0.375 09/15/25	Aaa	Sep 15	108	11/21/16	CHF
Covered Bds Ser 469 0.375 09/15/25	Aaa	Sep 15	313	05/02/18	CHF
Covered Bds Ser 496 0.25 12/01/25	Aaa	Dec 01	452	07/17/17	CHF
Covered Bds Ser 473 0.125 02/25/26	Aaa	Feb 25	426	10/31/17	CHF
Covered Bds Ser 495 0.25 05/12/26	Aaa	May 12	161	06/06/17	CHF
Covered Bds Ser 485 10/02/26	Aaa	Oct 02	277	10/21/16	CHF
Covered Bds Ser 492 0.375 12/07/26	Aaa	Dec 07	250	04/12/17	CHF
Covered Bds Ser 492 0.375 12/07/26	Aaa	Dec 07	295	06/08/18	CHF
Covered Bds Ser 483 01/27/27	Aaa	Jan 27	270	09/02/16	CHF
Covered Bds Ser 494 0.25 05/26/27	Aaa	May 26	370	05/04/17	CHF
Covered Bds Ser 466 0.625 06/30/27	Aaa	Jun 30	167	10/06/17	CHF
Covered Bds Ser 489 0.375 09/21/27	Aaa	Sep 21	407	02/21/17	CHF
Covered Bds Ser 498 0.25 12/06/27	Aaa	Dec 06	542	12/01/17	CHF
Covered Bds Ser 631 0.125 12/15/27	Aaa	Dec 15	226	08/02/17	CHF
Covered Bds Ser 499 0.5 05/19/28	Aaa	May 19	373	02/15/18	CHF
Covered Bds Ser 497 0.375 07/24/28	Aaa	Jul 24	374	10/31/17	CHF
Covered Bds Ser 487 0.375 10/24/28	Aaa	Oct 24	330	06/08/18	CHF
Covered Bds Ser 487 0.375 10/24/28	Aaa	Oct 24	412	11/28/16	CHF
Covered Bds Ser 458 0.625 07/16/29	Aaa	Jul 16	98	05/03/17	CHF
Covered Bds Ser 462 0.625 07/16/29	Aaa	Jul 16	98	05/03/17	CHF
Covered Bds Ser 493 0.5 10/12/29	Aaa	Oct 12	150	04/12/17	CHF
Covered Bds Ser 457 1.25 11/16/29	Aaa	Nov 16	199	10/06/17	CHF
Covered Bds Ser 474 0.5 09/20/30	Aaa	Sep 20	141	09/15/17	CHF
Covered Bds Ser 481 0.2999 05/06/31	Aaa	May 06	341	07/17/17	CHF
Covered Bds Ser 484 0.125 09/02/31	Aaa	Sep 02	183	09/02/16	CHF
Covered Bds Ser 490 0.5 02/20/32	Aaa	Feb 20	285	02/21/17	CHF
Covered Bds Ser 500 0.65 02/15/33	Aaa	Feb 15	222	02/15/18	CHF
Covered Bds Ser 502 0.75 06/21/33	Aaa	Jun 21	176	06/21/18	CHF
Covered Bds Ser 478 Cl 2 0.5 03/30/34	Aaa	Mar 30	130	10/31/17	CHF
Covered Bds Ser 478 0.5 03/30/34	Aaa	Mar 30	485	03/30/16	CHF
Pfandbriefzentrale Der Schweizerischen Kantonalbanken AG Covered Bds Ser 463 0.125 03/12/24	Aaa	Mar 12	297	12/03/18	CHF
Covered Bds Ser 506 0.125 10/31/24	Aaa	Oct 31	235	11/06/18	CHF
Covered Bds Ser 503 0.125 04/16/25	Aaa	Apr 16	314	07/24/18	CHF
Covered Bds Ser 504 0.25 07/20/26	Aaa	Jul 20	195	10/02/18	CHF
Covered Bds Ser 497 0.375 07/24/28	Aaa	Jul 24	297	12/03/18	CHF
Covered Bds Ser 501 0.5 11/24/28	Aaa	Nov 24	185	05/02/18	CHF
Covered Bds Ser 507 0.625 03/08/29	Aaa	Mar 08	164	11/06/18	CHF
Covered Bds Ser 505 0.75 10/01/32	Aaa	Oct 01	129	10/02/18	CHF
Covered Bds Ser 478 0.5 03/30/34	Aaa	Mar 30	93	12/03/18	CHF
PGT Innovations Inc Sr Nt Cl A2 12/30/99	B3	---	315	07/31/18	USD
Philippines (Republic of) Treas Bd 12.75 10/17/22	Baa2	Oct 17	1000	10/15/02	PHP
Treas Bd 12.375 06/03/24	Baa2	Jun 03	33252	06/01/04	PHP
Treas Bd 12.875 08/05/24	Baa2	Aug 05	2948	08/03/04	PHP
Treas Bd 18.25 11/29/25	Baa2	Nov 29	5286	11/22/00	PHP
Treas Bds 13.75 11/11/24	Baa2	Nov 11	3.33	11/09/04	PHP
Philippines Govt of Government Bds 3.875 11/22/19	Baa2	M&N 22	25000	03/29/16	PHP
Government Bds Ser 7.56 3.875 11/22/19	Baa2	M&N 22	432.299	06/09/14	PHP
Government Bds Ser 7.56 3.875 11/22/19	Baa2	M&N 22	836.82	11/14/12	PHP
Government Bds 3.375 08/20/20	Baa2	F&A 20	109732	08/18/15	PHP
Government Bds Ser 7.57 3.5 03/20/21	Baa2	M&S 20	1149.099	03/18/14	PHP
Government Bds 3.5 03/20/21	Baa2	M&S 20	25000	05/11/16	PHP
Government Bds Ser 1058 4 12/06/22	Baa2	J&D 06	836.975	12/03/12	PHP
Government Bds 3.5 04/21/23	Baa2	A&O 21	100000	04/19/16	PHP
Government Bds 2.75 06/04/23	Baa2	J&D 04	500	11/28/12	USD
Government Bds Ser R104 3.25 08/15/23	Baa2	F.M.&N 15	2303.882	07/30/13	PHP
Government Bds 4.125 08/20/24	Baa2	F&A 20	140392	08/20/14	PHP
Government Bds 3.5 09/20/26	Baa2	M.J.&S 20	100000	09/06/16	PHP
Government Bds Ser 2019 5.75 09/27/32	Baa2	M&S 27	216.035	09/21/12	PHP
Government Bds Ser 2020 3.625 03/21/33	Baa2	M&S 21	917.441	09/16/14	PHP
Government Bds Ser R251 6.125 10/24/37	Baa2	J.A.&O 24	1513.953	10/03/12	PHP
Japan Bds Cl A 0.38 08/13/21	Baa2	F&A 13	107200	08/08/18	JPY
Japan Bds Cl A 0.54 08/15/23	Baa2	F&A 15	6200	08/08/18	JPY
Japan Bds Cl A 0.99 08/15/28	Baa2	F&A 15	40800	08/08/18	JPY
Philippines Govt Global Bds 4.95 01/15/21	Baa2	J&J 15	999.751	09/09/10	PHP

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Government Bds 5.04/26/19	Baa2	A&O 26	86.814	04/20/12	PHP
Government Bds 4.75 07/19/19	Baa2	J&J 19	215.646	07/17/12	PHP
Government Bds 4.75 08/30/19	Baa2	F&A 28	213.65	08/23/12	PHP
Government Bds 6.125 09/16/20	Baa2	M&S 16	163.71	09/14/10	PHP
Government Bds 5.875 12/16/20	Baa2	J&D 16	764.755	12/14/10	PHP
Government Bds 5.75 10/20/21	Baa2	J.A.&O 20	230.574	10/10/11	PHP
Government Bds 5.75 11/24/21	Baa2	M&N 24	208.105	11/22/11	PHP
Government Bds 4.875 08/02/22	Baa2	F&A 02	215.595	07/31/12	PHP
Government Bds 4.75 09/13/22	Baa2	M&S 13	214.951	09/06/12	PHP
Government Bds 6.25 10/20/26	Baa2	J.A.&O 20	230.574	10/10/11	PHP
Government Bds 5.375 03/01/27	Baa2	M.J.&S 01	382.421	02/21/12	PHP
Government Bds 5.75 05/27/30	Baa2	M&N 27	366.458	05/25/10	PHP
Government Bds 8.875 02/02/32	Baa2	F&A 02	209.864	01/31/12	PHP
Government Bds 5.875 03/01/32	Baa2	M.J.&S 01	780.499	02/21/12	PHP
Government Bds 9.25 11/05/34	Baa2	M&N 05	272.422	11/03/09	PHP
Government Bds 8.09/30/35	Baa2	M&S 31	192.809	09/28/10	PHP
Government Bds 8.125 12/16/35	Baa2	J&D 16	3794.297	12/14/10	PHP
Government Bds 7.625 09/29/36	Baa2	M&S 29	420.07	09/28/11	PHP
Government Bds 5.75 08/16/37	Baa2	F&A 16	215.466	08/09/12	PHP
Treas Bd 7.875 02/19/19	Baa2	Feb 19	22.4	02/17/09	PHP
Treas Bds 11.875 05/29/23	Baa2	May 29	6.972	05/27/03	PHP
Treas Bds 11.375 10/23/23	Baa2	Oct 23	3	10/21/03	PHP
Treas Bds 8.625 09/06/27	Baa2	Sep 06	5.925	08/31/07	PHP
Treas Bds 12.5 07/28/30	Baa2	Jul 28	7	07/27/05	PHP
Treas Bds 9.375 10/05/31	Baa2	Oct 05	8	10/03/06	PHP
Treas Bds 8.5 12/09/32	Baa2	Nov 29	7	11/27/07	PHP
Treas Bds 13 12/30/99	Baa2	May 04	4.5	05/14/02	PHP
Philippines Rep Treas Bd 12.125 04/14/25	Baa2	Apr 14	4500	04/12/05	PHP
Treas Bd 12.125 10/20/25	Baa2	Oct 20	4000	10/18/05	PHP
Treas Bd 10.25 01/19/26	Baa2	Jan 19	4000	01/17/06	PHP
Treas Bd 11.25 01/26/31	Baa2	Jan 26	3104	01/24/06	PHP
Phoenix Park CLO Designated Activity Co Coll Nt Cl A-2A1 10/29/31	Aa2	J.A.&O 29	22	10/30/18	EUR
Coll Nt Cl A-1B 10/29/31	Aa2	J.A.&O 29	7	10/30/18	EUR
Coll Nt Cl A-1A 10/29/31	Aa2	J.A.&O 29	240	10/30/18	EUR
Coll Nt Cl X 10/29/31	Aa2	J.A.&O 29	1.6	10/30/18	EUR
Coll Nt Cl A-2B 2.5 10/29/31	Aa2	---	10	10/30/18	EUR
Coll Nt Cl B-1 10/29/31	A2	J.A.&O 29	9	10/30/18	EUR
Coll Nt Cl C 10/29/31	Baa3	J.A.&O 29	26.8	10/30/18	EUR
Coll Nt Cl D 10/29/31	Ba3	J.A.&O 29	20.2	10/30/18	EUR
Coll Nt Cl E 10/29/31	B2	J.A.&O 29	11.8	10/30/18	EUR
Coll Nt Cl A-2A2 10/29/31	Aa2	J.A.&O 29	10	10/30/18	EUR
Coll Nt Cl B-2 10/29/31	A2	J.A.&O 29	15	10/30/18	EUR
Phosagor Bond Funding Ltd Loan Participation Nt 12/30/99	Baa3	---	0	04/18/17	USD
Plaggio C SPA Sr Nt Cl D R 12/30/99	B1	---	250	04/09/18	

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Praco Pty Ltd Coll Nt 6 07/30/22	Baa1	J,A,J&S 30	215.69	07/30/07	AUD
Prague City of Global Bds 12/30/99	Aa1	---	261.09	05/31/13	EUR
Precise Mgt Funding 2015-2B PLC Pass-Thru Cfi Cl B 06/12/48	Aaa	M,J,S&D 12	8.715	07/22/15	GBP
Pass-Thru Cfi Cl A 06/12/48	Aaa	M,J,S&D 12	280.739	07/22/15	GBP
Pass-Thru Cfi Cl E 06/12/48	Baa2	M,J,S&D 12	9.648	07/22/15	GBP
Pass-Thru Cfi Cl D 06/12/48	Baa2	M,J,S&D 12	20.075	07/22/15	GBP
Pass-Thru Cfi Cl C 06/12/48	Aa1	M,J,S&D 12	27.856	07/22/15	GBP
Precise Mgt Funding 2015-3R PLC Pass-Thru Cfi Cl B 11/16/50	Aaa	Monthly	42.564	11/06/15	GBP
Pass-Thru Cfi Ser A 11/16/50	Aaa	Monthly	648.07	11/06/15	GBP
Precise Mgt Funding 2018-1B PLC Pass-Thru Cfi 12/14/54	Aaa	M,J,S&D 14	222.74	01/24/18	GBP
Pass-Thru Cfi 12/14/54	B2	M,J,S&D 14	3.692	01/24/18	GBP
Pass-Thru Cfi 12/14/54	Aa1	M,J,S&D 14	7.38	01/24/18	GBP
Precise Mgt Funding 2018-2B PLC Pass-Thru Cfi 03/12/55	Aa1	M,J,S&D 12	11.23	03/20/18	GBP
Pass-Thru Cfi 03/12/55	Aaa	M,J,S&D 12	338.9	03/20/18	GBP
Pass-Thru Cfi 03/12/55	Az	M,J,S&D 12	11.23	03/20/18	GBP
Premier Foods Fin PLC Gld Sr Sec Nt Cl D 12/30/99	B2	---	300	05/15/18	GBP
Prima Capital Cre Securitization 2012-II Ltd Coll Nt Cl C 4.75 12/26/39	A1	Monthly	30.061	12/11/12	USD
Coll Nt Cl A 3.35 12/26/39	Aaa	Monthly	91.073	12/11/12	USD
Coll Nt Cl B 3.85 12/26/39	Aa1	Monthly	40.081	12/11/12	USD
Prima Capital Cre Securitization 2013-III Ltd Coll Nt Cl B 4.379 10/26/35	Aaa	Monthly	39.27	09/30/13	USD
Coll Nt Cl C 5 10/26/35	Aa3	Monthly	38.543	09/30/13	USD
Coll Nt Cl A 2.214 10/26/35	Aaa	Monthly	165.807	09/30/13	USD
Prima Capital Cre Securitization 2015-V Ltd Coll Nt Cl C 4.5 12/27/50	Baa1	Monthly	100	12/11/15	USD
Coll Nt Cl B 3.5 12/27/50	Aaa	Monthly	125	12/11/15	USD
Prime Bloom Hldgs Ltd Eurobonds Cl B1 6.95 07/05/22	B3	J&J 05	300	07/05/17	EUR
Prime Estate Alpha TMK Pass-Thru Cfi Ser C 03/26/39	Aaa	Monthly	8.481	03/29/07	JPY
Pass-Thru Cfi Cl D 03/26/39	A1	Monthly	7.464	03/29/07	JPY
Private Export Funding Corp Coll Nt Ser 2018A 12/30/99	Aaa	---	200	10/30/18	USD
Pro-Gest SPA Gld Sr Global Nt Cl A-2A 3.25 12/15/24	B2	J&D 15	250	12/07/17	EUR
Procter & Gamble Co EURS Global Nt 4.875 05/11/27	Aa3	May 11	1000	05/03/07	EUR
Procter & Gamble Co EURS Global Sr Nt 0.625 10/30/24	Aa3	Oct 30	800	10/24/18	EUR
EURS Global Sr Nt 1.2 10/30/28	Aa3	Oct 30	800	10/24/18	EUR
EURS Global Sr Nt 1.875 10/30/38	Aa3	Oct 30	500	10/24/18	EUR
EURS Nt 0.5 10/25/24	Aa3	Oct 25	500	10/23/17	EUR
EURS Nt 1.25 10/25/29	Aa3	Oct 25	500	10/23/17	EUR
EURS Sr Nt 1.125 11/02/23	Aa3	Nov 02	1250	10/27/15	EUR
Procter & Gamble Co GBPS Nt 1.375 05/03/25	Aa3	May 03	375	04/27/17	GBP
GBPS Nt 1.8 05/03/29	Aa3	May 03	375	04/27/17	GBP
Procter & Gamble Co (The) Eurobonds 4.125 12/07/20	Aa3	Dec 07	600	11/29/05	EUR
Eurobonds 2 11/05/21	Aa3	Nov 05	1032.717	10/29/13	EUR
Sr Nt 2 08/16/22	Aa3	Aug 16	1230.908	08/09/12	EUR
Programa Cedula TDA FTA Covered Bd 04/10/24	Aa2	Monthly	1350	04/10/06	EUR
Covered Bd 4.25 03/21/31	Aa2	Monthly	151.894	03/15/07	EUR
Covered Bd Ser A6 04/10/34	Aa2	Monthly	1100	04/10/06	EUR
Covered Bds Cl A41 4.125 04/10/24	Aa2	Apr 10	345.165	06/26/06	EUR
Covered Bds Ser A4-3 4.125 04/10/24	Aa2	Apr 10	496.781	03/15/07	EUR
Covered Bds Ser A44 4.125 04/10/24	Aa2	Apr 10	271.868	04/20/07	EUR
Covered Bds Cl A4 4.125 04/10/24	Aa2	Apr 10	1634.104	04/10/06	EUR
Covered Bds Ser A42 4.125 04/10/24	Aa2	Apr 10	65.618	11/27/06	EUR
Covered Bds Ser A52 4.25 03/21/31	Aa2	Mar 21	138.085	07/18/07	EUR
Covered Bds Ser A51 4.25 03/21/31	Aa2	Mar 21	134.315	06/27/07	EUR
Covered Bds Ser A5 4.25 03/21/31	Aa2	Mar 21	1324.749	03/15/07	EUR
Covered Bds Ser A61 4.25 04/10/34	Aa2	Apr 10	524.941	11/27/06	EUR
Covered Bds Ser A63 4.25 04/10/34	Aa2	Apr 10	1007.36	06/27/07	EUR
Covered Bds Ser A62 4.25 04/10/34	Aa2	Apr 10	1821.53	03/15/07	EUR
Covered Bds Cl A6 4.25 04/10/34	Aa2	Apr 10	1331.493	04/10/06	EUR
Programa Cedula TDA FTA Coll Nts Ser A4 4.125 04/10/24	Aa2	J,A,J&S 01	81.561	04/10/06	EUR
Coll Nts Ser A6 4.25 04/10/34	Aa2	J,A,J&S 01	241.767	04/10/06	EUR
Coll Nts Ser A6 04/10/34	Aa2	J,A,J&S 10	1100	04/10/06	EUR
Progress 2018-1 Tr Pass-Thru Cfi Cl A 06/11/49	Aaa	---	920	06/28/18	AUD
Progress Residential 2018-SFR2 Tr Pass-Thru Cfi Cl A 3.712 08/17/35	Aaa	Monthly	167.897	08/02/18	USD
Pass-Thru Cfi Cl D 4.338 08/17/35	Baa2	Monthly	18.902	08/02/18	USD
Pass-Thru Cfi Cl B 3.841 08/17/35	Aa2	Monthly	30.021	08/02/18	USD
Pass-Thru Cfi Cl C 4.04 08/17/35	A2	Monthly	24.462	08/02/18	USD
Progrop AG Gld Sr Sec Fltg Rt Gbl Nts 03/31/24	Ba3	M,J,S&D 30	150	03/27/17	EUR
Gld Sr Sec Global Nt Cl B 12/30/99	Ba3	---	450	03/12/18	EUR
Prologis Euro Fin LLC EURS Gld Sr Nt 1.875 01/05/29	A3	Jan 05	700	07/25/18	EUR
Prologis Yen Fin LLC JPY's Global Gld Nt 0.652 09/25/25	A3	M&S 25	5000	09/13/18	JPY
JPY's Global Gld Nt 0.972 09/25/28	A3	M&S 25	40000	09/13/18	JPY
JPY's Global Gld Nt 1.077 09/25/30	A3	M&S 25	5100	09/13/18	JPY
JPY's Global Gld Nt 1.47 09/24/38	A3	M&S 25	5000	09/13/18	JPY
Promontoria Hldg 264 BV Gld Sr Sec Fltg Rt Gbl Nts Cl B 12/30/99	B2	---	330	07/23/18	EUR
Gld Sr Sec Global Nt Cl B 12/30/99	B2	---	330	07/23/18	EUR
Promsvyazbank Fixed/Fltg Rt Russian Bds Ser BO-06 12 10/02/19	B2	A&O 02	126.11	10/02/14	RUB
Loan Participation Nt 5.25 10/19/19	B2	A&O 19	250	10/12/14	USD
Prospra Tr Series 2018-1 Pass-Thru Cfi Cl A 04/13/23	A3	Monthly	64.8	04/13/18	AUD
Pass-Thru Cfi Cl B 04/13/23	Ba2	Monthly	14.67	04/13/18	AUD
Pass-Thru Cfi Cl C 04/13/23	B3	Monthly	3.78	04/13/18	AUD
Providus CLO I Designated Activity Co Coll Nt Cl B-2 2 1 05/14/31	Aa2	---	15	04/11/18	EUR
Coll Nt Cl C-2 05/14/31	A2	F,M,A&N 14	10	04/11/18	EUR
Coll Nt Cl B-3 05/14/31	Aa2	F,M,A&N 14	17.75	04/11/18	EUR
Coll Nt Cl F 05/14/31	B2	F,M,A&N 14	9.5	04/11/18	EUR
Coll Nt Cl E 05/14/31	Ba2	F,M,A&N 14	18.75	04/11/18	EUR
Coll Nt Cl D 05/14/31	Baa2	F,M,A&N 14	19	04/11/18	EUR
Coll Nt Cl C-1 05/14/31	A2	F,M,A&N 14	12.25	04/11/18	EUR
Coll Nt Cl B-1 05/14/31	Aa2	F,M,A&N 14	18.5	04/11/18	EUR
Coll Nt Cl A 05/14/31	Aaa	F,M,A&N 14	203	04/11/18	EUR
Providus CLO II Designated Activity Co Coll Nt Cl E 07/15/31	Ba2	J,A,J&S 15	201	12/20/18	EUR
Coll Nt Cl A 07/15/31	Aaa	J,A,J&S 15	21.7	12/20/18	EUR
Coll Nt Cl B 07/15/31	Aa2	J,A,J&S 15	22.5	12/20/18	EUR
Coll Nt Cl B-2 2.999 07/15/31	Aa2	---	9	12/20/18	EUR
Coll Nt Cl D 07/15/31	Ba3	J,A,J&S 15	20.1	12/20/18	EUR
Coll Nt Cl F 07/15/31	B2	J,A,J&S 15	10.1	12/20/18	EUR
Coll Nt Cl C 07/15/31	A2	J,A,J&S 15	26.3	12/20/18	EUR
Prudential Plc (United Kingdom) EuroBd 6.875 01/20/23	A2	Jan 20	300	01/07/98	GBP

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Prudential Pub Ltd Co Perp Sub Nt 6.75 12/30/99	Baa1	---	250	07/30/04	USD
Sr Sub EuroNt Fltg Rt 07/10/23	A3	Jul 10	22.688	07/10/03	EUR
Prunelli Issuer ISA RL Acting IN Respect of Its Compartm Coll Nt Ser 2018-1 06/15/20	Aaa	Monthly	750	12/27/18	USD
PSA Fin Argentina Compania Financiera SA Argentine Bds Cl A4C 12/30/99	Ba3	---	500	01/08/18	ARS
Argentine Bds Ser 18 12/30/99	Ba3	---	8.859	08/29/13	ARS
Argentine Bds Ser 17 12/30/99	Ba3	---	28.349	08/29/13	ARS
Argentine Bds Cl A-1 12/30/99	Ba3	---	500	05/02/18	ARS
Argentine Bds Cl C 12/30/99	Ba3	---	500	01/08/18	ARS
Argentine Bds 12/30/99	Ba3	---	300	04/07/17	ARS
Argentine Bds 12/30/99	Ba3	---	6.776	05/07/12	ARS
Argentine Bds Ser 16 12/30/99	Ba3	---	7.537	06/17/13	ARS
Argentine Bds Ser 15 12/30/99	Ba3	---	28.262	06/17/13	ARS
Global Nt 12/30/99	Ba3	---	450	09/14/17	ARS
PSP Capital Inc Gtd Canadian Bds Cl F 11/05/25	Aaa	M&N 05	0	10/31/18	CAD
PSPIBRe Summit Inc Pass-Thru Cfi 3.266 06/12/20	A1	J&D 12	212.859	06/12/13	CAD
Pub Energy Auth of Kentucky Bds Ser B 2 12/01/48	A1	J&D 01	996	09/27/18	USD
Bds Ser C-1 3 12/01/49	A3	J&D 01	700	12/12/18	USD
Bds Ser C-2 12/01/49	A3	J&D 01	100	12/12/18	USD
Bds Ser C-3 12/01/49	A3	J&D 01	100	12/12/18	USD
Bds Ser C-4 12/01/49	A3	J&D 01	100	12/12/18	USD
Pubis Groupe SA Eurobonds 0.5 11/03/23	Baa2	Nov 03	700	10/27/16	EUR
Sr Global Nt 12/30/99	Baa2	---	744.149	12/05/14	EUR
Sr Global Nt 12/30/99	Baa2	---	744.149	12/05/14	EUR
Puma Int'l Financing SA Gld Sr Global Nt Cl DR 5 01/24/26	Ba2	J&J 24	750	01/24/18	USD
Gld Sr Global Nt 12/30/99	Ba2	---	0	09/18/17	USD
Purple Fin CLO 1 Designated Activity Co Coll Nt Cl A 01/27/31	Aaa	J,A,J&S 27	173.7	01/10/18	EUR
Coll Nt Cl B 01/27/31	Aa2	J,A,J&S 27	45.7	01/10/18	EUR
Coll Nt Cl D 01/27/31	Baa2	J,A,J&S 27	15	01/10/18	EUR
Coll Nt Cl E 01/27/31	Ba2	J,A,J&S 27	13.8	01/10/18	EUR
Coll Nt Cl C 01/27/31	A2	J,A,J&S 27	20.4	01/10/18	EUR
Purple Master Credit Cards Fonds Commun de Titrisation Pass-Thru Cfi Ser A 2018-1 10/25/30	Aaa	Monthly	550	10/25/18	EUR
Purple Storm 2016 BV Pass-Thru Cfi 08/22/52	Aaa	F,M,A&N 22	940	07/20/16	EUR
Pass-Thru Cfi Cl C 08/22/52	Aa3	F,M,A&N 22	12.5	07/20/16	EUR
Pass-Thru Cfi Cl B 08/22/52	Aa1	F,M,A&N 22	32.5	07/20/16	EUR
Pass-Thru Cfi Cl D 08/22/52	A2	F,M,A&N 22	10	07/20/16	EUR
PVH Corp Sr Global Nt 3.625 07/15/24	Ba2	J&J 15	395.413	06/14/16	EUR
Sr Global Nt Cl C 3.125 12/30/99	Ba2	---	600	12/21/17	EUR
Obex Capital Funding IV Ltd Gtd Sub Fixed/Fltg Rt Globl Nt 7.5 05/24/41	Baa1	M&N 24	524.744	05/18/11	GBP
Quadrant Housing Fin Ltd Gtd Sec Step-Up Eurobonds 02/10/33	Aa3	F&A 10	204.211	02/10/98	GBP
Quadrivio RMBS 2011 SRL Coll Nt Ser A2 07/25/60	Aa3	J,A,J&S 25	241.75	12/01/11	EUR
Quadrivio Sme 2018 SRL Pass-Thru Cfi 01/20/50	Aa3	J,A,J&S 20	400	07/30/18	EUR
Pass-Thru Cfi 01/20/50	Aa3	J,A,J&S 20	200	07/30/18	EUR
Pass-Thru Cfi 01/20/50	Aa3	J,A,J&S 20	102.2	07/30/18	EUR
Pass-Thru Cfi 01/20/50	Baa3	J,A,J&S 20	100	07/30/18	EUR
Pass-Thru Cfi 01/20/50	Baa3	J,A,J&S 20	89.8	07/30/18	EUR
Pass-Thru Cfi 01/20/50	Aa3	J,A,J&S 20	320	07/30/18	EUR
Quarzo Cqs SRL Pass-Thru Cfi 11/15/30	Aa3	F,M,A&N 15	801.581	04/01/15	EUR
Pass-Thru Cfi 11/18/33	Aa3	Monthly	598	03/27/18	EUR
Quarzo SRL Pass-Thru Cfi 04/16/35	Aa3	J,A,J&S 16	600	12/06/18	EUR
Pass-Thru Cfi 04/16/35	Aa3	J,A,J&S 16	147	12/06/18	EUR
Quebec City of Canadian Bds 2.25 02/12/19	Aa2	F&A 12	20.278	02/12/14	CAD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Quebec City of Canadian Bds 1.65 06/15/21	Aa2	J&D 15	9.103	05/31/16	CAD
Canadian Bds CI B-3R 2.3 06/20/21	Aa2	J&D 20	3.07	07/09/18	CAD
Canadian Bds 06/28/21	Aa2	---	3.22	06/28/17	CAD
Canadian Bds 3.6 08/26/21	Aa2	F&A 26	10.61	08/16/11	CAD
Canadian Bds CI B 2.4 09/26/21	Aa2	M&S 26	6.534	11/05/18	CAD
Canadian Bds 1.65 10/05/21	Aa2	A&O 05	24.017	09/19/16	CAD
Canadian Bds 2.1 10/19/21	Aa2	Oct 19	14.142	10/19/17	CAD
Canadian Bds 3.7 10/28/21	Aa2	A&O 28	15.753	11/01/11	CAD
Canadian Bds 1.75 12/14/21	Aa2	J&D 14	24.469	11/28/16	CAD
Canadian Bds CI X.A 12/20/21	Aa2	---	4.778	12/20/17	CAD
Canadian Bds CI B 2.3 02/14/22	Aa2	---	18.552	02/09/18	CAD
Canadian Bds 3.2 02/14/22	Aa2	F&A 14	21.104	01/31/12	CAD
Canadian Bds 1.7 04/05/22	Aa2	Apr 05	7.785	04/05/17	CAD
Canadian Bds CI A.2 04/25/22	Aa2	---	3.07	04/30/18	CAD
Canadian Bds 3.4 04/26/22	Aa2	A&O 26	13.95	04/16/12	CAD
Canadian Bds CI E 2.45 06/20/22	Aa2	J&D 20	3.193	07/09/18	CAD
Canadian Bds 3.2 06/28/22	Aa2	J&D 28	0.001	06/20/12	CAD
Canadian Bds 06/28/22	Aa2	---	16.814	06/28/17	CAD
Canadian Bds CI A2 2.55 09/26/22	Aa2	M&S 26	11.274	11/05/18	CAD
Canadian Bds 2.25 10/19/22	Aa2	Oct 19	6.75	10/19/17	CAD
Canadian Bds 1.9 11/07/22	Aa2	M&N 07	5.067	10/23/12	CAD
Canadian Bds 3.25 11/07/22	Aa2	M&N 07	17.532	10/25/12	CAD
Canadian Bds CI A 12/20/22	Aa2	---	26.918	12/20/17	CAD
Canadian Bds CI B 2.4 02/14/23	Aa2	---	8.067	02/09/18	CAD
Canadian Bds 3.3 03/06/23	Aa2	M&S 06	24.726	02/19/13	CAD
Canadian Bds CI A.2 04/25/23	Aa2	---	15.957	04/30/18	CAD
Canadian Bds CI B-3R 2.55 06/20/23	Aa2	J&D 20	17.988	07/09/18	CAD
Canadian Bds 3.25 06/27/23	Aa2	J&D 27	10.767	06/27/13	CAD
Canadian Bds 4.0 09/25/23	Aa2	M&S 25	33.498	09/18/13	CAD
Canadian Bds Ser 2015-XF1 2.6 09/26/23	Aa2	M&S 26	22.98	11/05/18	CAD
Canadian Bds 1.6 10/19/23	Aa2	Oct 19	2.873	10/19/17	CAD
Canadian Bds 3.65 12/04/23	Aa2	J&D 04	36.517	11/19/13	CAD
Canadian Bds 1.8 02/12/24	Aa2	F&A 12	3.68	04/16/13	CAD
Canadian Bds 2.3 02/12/24	Aa2	F&A 12	0.001	06/20/12	CAD
Canadian Bds 3.65 02/12/24	Aa2	F&A 12	23.691	01/28/14	CAD
Canadian Bds 3.02/12/24	Aa2	F&A 12	28.855	04/16/13	CAD
Canadian Bds 3.5 04/08/24	Aa2	A&O 08	10.628	04/08/14	CAD
Canadian Bds 3.3 06/10/24	Aa2	J&D 10	39.732	05/27/14	CAD
Canadian Bds 3.05 09/03/24	Aa2	M&S 03	30.576	08/18/14	CAD
Canadian Bds 1.6 10/19/24	Aa2	Oct 19	2.991	10/19/17	CAD
Canadian Bds 3.1 11/12/24	Aa2	M&N 12	45.507	10/27/14	CAD
Canadian Bds 2.6 03/03/25	Aa2	M&S 03	41.248	02/20/15	CAD
Canadian Bds 2.35 05/05/25	Aa2	M&N 05	19.954	04/20/15	CAD
Canadian Bds 2.9 07/07/25	Aa2	J&J 07	10.453	06/29/15	CAD
Canadian Bds 2.95 10/06/25	Aa2	A&O 06	30.302	09/21/15	CAD
Canadian Bds 1.6 10/19/25	Aa2	Oct 19	3.113	10/19/17	CAD
Canadian Bds 3.15 12/08/25	Aa2	J&D 08	41.68	11/23/15	CAD
Canadian Bds 2.8 02/23/26	Aa2	F&A 23	8.138	02/10/16	CAD
Canadian Bds 2.6 06/15/26	Aa2	J&D 15	14.692	05/31/16	CAD
Canadian Bds 2.5 10/05/26	Aa2	A&O 05	20.986	09/19/16	CAD
Canadian Bds 1.6 10/19/26	Aa2	Oct 19	3.24	10/19/17	CAD
Canadian Bds 2.7 12/14/26	Aa2	J&D 14	34.108	11/28/16	CAD
Canadian Bds 2.6 04/05/27	Aa2	Apr 05	6.455	04/05/17	CAD
Canadian Bds 06/28/27	Aa2	---	21.03	06/28/17	CAD
Canadian Bds 3 10/19/27	Aa2	Oct 19	3.374	10/19/17	CAD
Canadian Bds CI A 12/20/27	Aa2	---	41.042	12/20/17	CAD
Canadian Bds CI A.2 04/25/28	Aa2	---	17.453	04/30/18	CAD
Canadian Bds CI B-2R 3.1 06/20/28	Aa2	J&D 20	26.958	07/09/18	CAD
Canadian Bds CI B 3.15 09/26/28	Aa2	M&S 26	20.22	11/05/18	CAD
Canadian Bds 1.6 10/19/28	Aa2	Oct 19	2.059	10/19/17	CAD
Canadian Bds 1.6 10/19/29	Aa2	Oct 19	2.142	10/19/17	CAD
Canadian Bds 1.6 10/19/30	Aa2	Oct 19	2.227	10/19/17	CAD
Canadian Bds 1.6 10/19/31	Aa2	Oct 19	2.317	10/19/17	CAD
Canadian Bds 1.6 10/19/32	Aa2	Oct 19	2.409	10/19/17	CAD
Canadian Bds 1.6 10/19/33	Aa2	Oct 19	0.188	10/19/17	CAD
Canadian Bds 1.6 10/19/34	Aa2	Oct 19	0.195	10/19/17	CAD
Canadian Bds 1.6 10/19/35	Aa2	Oct 19	0.203	10/19/17	CAD
Canadian Bds 1.6 10/19/36	Aa2	Oct 19	0.211	10/19/17	CAD
Canadian Bds 1.6 10/19/37	Aa2	Oct 19	0.22	10/19/17	CAD
Canadian Bds 12/30/99	Aa2	---	63.703	02/21/14	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	1.878	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	1.806	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	1.737	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	1.67	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	1.606	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	4.543	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	4.368	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	4.201	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	4.039	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	29.731	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	3.624	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	3.484	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	3.35	10/15/13	CAD
Canadian Bds 1.6 12/30/99	Aa2	---	13.68	10/15/13	CAD
Canadian Bonds 2.2 11/28/19	Aa2	M&N 28	3.402	11/28/18	CAD
Canadian Bonds 2.4 11/28/20	Aa2	M&N 28	3.537	11/28/18	CAD
Canadian Bonds 2.6 11/28/21	Aa2	M&N 28	3.679	11/28/18	CAD
Canadian Bonds 2.8 11/28/22	Aa2	M&N 28	3.826	11/28/18	CAD
Canadian Bonds 2.95 11/28/23	Aa2	M&N 28	21.551	11/28/18	CAD
Canadian Bonds 3.2 11/28/28	Aa2	M&N 28	31.005	11/28/18	CAD
Canadian Debentures 3.7 12/30/99	Aa2	---	79.217	09/23/09	CAD
Canadian Debentures 4.399 12/30/99	Aa2	---	59.552	05/06/09	CAD
Canadian Debentures 4.627 12/30/99	Aa2	---	51.614	02/19/09	CAD
Canadian Debentures 4.486 12/30/99	Aa2	---	73.165	11/26/08	CAD
Canadian Debentures 4.67 12/30/99	Aa2	---	17.288	12/18/06	CAD
Canadian Debentures 5.199 12/30/99	Aa2	---	29.588	12/20/02	CAD
Canadian Debentures 3.894 12/30/99	Aa2	---	89.699	12/16/09	CAD
Canadian Debentures 3.866 12/30/99	Aa2	---	76.475	02/17/10	CAD
Canadian Debentures 3.92 12/30/99	Aa2	---	102.717	03/01/11	CAD
Canadian Debentures 3.59 12/30/99	Aa2	---	35.308	12/01/10	CAD
Canadian Debentures 3.061 12/30/99	Aa2	---	68.557	11/23/10	CAD
Canadian Debentures 4.338 12/30/99	Aa2	---	76.075	05/28/10	CAD
Canadian Debentures 3.28 12/30/99	Aa2	---	187.478	11/01/10	CAD
Quebec Prov CDA CADS Global Nt Ser QT 2.45 03/01/23	Aa2	M&S 01	500	02/22/18	CAD
Quickfood SA Gtd Fltg Rt Nt 11/24/22	Ba2	M&N 24	18.53	11/17/13	ARS

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Gtd Sr Nt 07/20/20	Ba2	J,A,J&O 20	21.365	07/24/15	ARS
Gtd Sr Nt 12/30/99	Ba2	---	50	11/16/17	ARS
Gtd Sr Nt CI D 12/30/99	Ba2	---	150	11/16/17	ARS
Quintiles IMS Inc Sr Eurobonds 12/30/99	Ba3	---	853	02/22/17	EUR
Sr Global Nt 2.875 09/15/25	Ba3	M&S 15	420	09/14/17	EUR
Quinto Sistema Sec 2017 SRL Pass-Thru CFI B1 0.5 12/01/34	Ba1	Monthly	60	04/26/17	EUR
Pass-Thru CFI A 0.4 12/01/34	Aa3	Monthly	504	04/26/17	EUR
Raboband Nederland Swiss Bd 3.125 09/15/26	Aa3	Monthly	414.938	08/07/06	USD
Rabobank Covered Bds Ser 9CB 0.625 04/26/26	Aaa	Apr 26	750	04/26/18	EUR
Covered Bds 0.875 02/08/28	Aaa	Feb 08	1250	02/08/18	EUR
Covered Bds Ser 2CB 1.25 05/31/32	Aaa	May 31	150	07/13/18	EUR
Covered Bds 1.25 05/31/32	Aaa	May 31	1000	05/31/17	EUR
Covered Bds Ser 4CB 1.5649 02/12/38	Aaa	Feb 12	90	02/12/18	EUR
Covered Bds Ser 5CB 1.514 02/22/38	Aaa	Feb 22	50	02/22/18	EUR
Covered Bds Ser 6CB 1.595 03/08/38	Aaa	Mar 08	25	03/08/18	EUR
Covered Bds Ser 8CB 1.5 04/26/38	Aaa	Apr 26	1250	04/26/18	EUR
Covered Bds Ser 10CB 1.485 09/03/41	Aaa	Sep 03	75	08/31/18	EUR
Covered Bds 1.52 09/07/43	Aaa	Sep 07	50	09/07/18	EUR
Rabobank Nederland Cap Indexed Bds 2.805 08/28/20	Aa3	F,M,A&N 31	454.777	02/19/07	USD
Contingent Cap Secs 6.875 03/19/20	Baa1	Mar 19	1719.56	03/12/10	EUR
Extendible Short-Term Nt 12/30/99	Aa3	---	0.001	10/20/06	USD
Fltg Rt Japan Bds Ser 19 05/22/19	Aa3	F,M,A&N 22	180.162	05/15/14	JPY
Japan Bds Ser 25 0.434 05/22/19	Aa3	M&N 22	591.681	05/15/14	JPY
Japan Bds 1.8 02/18/20	Aa3	F&A 18	186.999	02/10/10	JPY
Japan Bds 0.38 05/22/20	Aa3	M&N 22	913.663	05/15/15	JPY
Japan Bds 1.67 07/23/20	Aa3	J&J 23	197.882	07/16/10	JPY
Japan Bds 1.81 01/28/21	Aa3	J&J 28	222.599	01/21/11	JPY
Japan Bds 1.61 06/09/21	Aa3	J&D 09	98.802	05/27/11	JPY
Japan Bds 11/02/22	Aa3	M&N 02	120.664	10/25/12	JPY
Japan Bds Ser 0.6 0.953 05/22/24	Aa3	M&N 22	76.791	05/15/14	JPY
Japan Bds 0.814 05/22/25	Aa3	M&N 22	62.867	05/15/15	JPY
Perp Jr Sub Eurobonds 6.567 12/30/99	Baa3	---	493.71	05/27/08	GBP
Sub Eurobonds 4.125 09/14/22	Baa1	Sep 14	1256.203	09/04/12	EUR
Sub Eurobonds 5.25 09/14/27	Baa1	Sep 14	794.256	09/04/12	GBP
Sub Eurobonds 3.875 07/25/23	Baa1	Jul 25	1309.346	07/17/13	EUR
Sub Fixed/Fltg Rt Australian Bds 07/02/25	Baa1	---	173.002	06/24/15	AUD
Sub Fltg Rt Australian Bds 07/02/25	Baa1	J,A,J&O 02	365.227	06/24/15	AUD
Sub Japan Bds Ser 1 1.429 12/19/24	Baa1	J&D 19	425.354	12/12/14	JPY
Sub Nt 2.5 05/21/26	Baa1	May 21	2742.092	05/14/14	EUR
Sub Nt 4.625 05/23/29	Baa1	May 23	1677.74	05/14/14	GBP
Zero Cpn Eurobonds 02/11/19	Aa3	---	42.56	02/04/04	EUR
Rabobank Nederland (Netherlands) Zero Cpn EuroBD 0 10/28/26	Aa3	---	274.924	10/15/96	DEM
Zero Cpn EuroNt Ser 240 0 07/23/27	Aa3	---	257.543	06/25/97	ZAR
Radisson Hotel Hldgs AB Gtd Sr Sec Global Nt CI A 12/30/99	B1	---	250	06/25/18	EUR
Raffinerie Heide GMBH Gtd Sr Sec Global Nt CI A3 6.375 12/01/22	B3	J&D 01	250		

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Raiffeisenverband Salzburg Covered Bds Ser 12 0.31 05/04/29	Aaa	May 04	4	05/04/17	EUR
Covered Bds Ser 6 1 08/03/29	Aaa	Aug 03	10	08/03/16	EUR
Covered Bds Ser 1 1.335 01/17/33	Aaa	Jan 17	3	01/17/18	EUR
Covered Bds Ser 06 1.3899 02/09/33	Aaa	Feb 09	10	02/09/18	EUR
Covered Bds Ser 18 5.37 05/24/34	Aaa	May 24	10	11/09/17	EUR
Covered Bds Ser 5 1.74 02/01/38	Aaa	Feb 01	20	02/01/18	EUR
Covered Bds Ser 2 1.5 02/01/38	Aaa	Feb 01	15	02/01/18	EUR
Covered Bds Ser 3 1.617 01/29/48	Aaa	Jan 29	10	01/29/18	EUR
Rail Transit Int'l Dev Co Ltd Gld Eurobonds 12/30/99	Baa1	---	0	02/27/18	EUR
Rail Transit Int'l Investment Co Limi Gld Eurobonds 2.85 05/13/21	Baa1	M&N 13	300	05/13/16	USD
Rail Transit Int'l Investment Co Ltd Gld Eurobonds 12/30/99	Baa1	---	0	04/26/16	USD
Raizer Energia SA Gld Sr Nt 12/30/99	Ba1	---	170.43	04/30/15	BRL
Rayo Fin Ireland (No1) Ltd Pass-Thru Cfd Ser 5 04/15/21	Aa2	Monthly	556.413	03/22/12	EUR
Pass-Thru Cfd Ser 1 04/15/21	Aa2	Monthly	99.806	10/20/08	EUR
Pass-Thru Cfd Ser 2 04/15/21	Aa2	Monthly	675.529	10/20/08	EUR
Pass-Thru Cfd Ser 3 04/15/21	Aa2	Monthly	365.169	03/26/09	EUR
Pass-Thru Cfd Ser 4 05/10/21	Aa2	Monthly	623.786	07/23/09	EUR
Rb Capital Securitizadora SA Pass-Thru Cfd 05/12/20	Ba3	Monthly	201.67	04/29/11	BRL
Re-Performing Loan Remic Tr 2002-1 Pass-Thru Cfd Cl 2A/3A/IO 07/25/32	C	Monthly	0.001	05/30/02	USD
Ready Capital Mtge Tr 2015-2 Pass-Thru Cfd Cl IO-B 0.47 07/26/55	Aa3	Monthly	0.001	11/30/15	USD
Pass-Thru Cfd Cl IOA 1.46 07/26/55	Aaa	Monthly	0.001	11/30/15	USD
Real Estate Asset Liquidity Tr Pass-Thru Cfd 04/01/24	Ca2	A&O 01	0.001	06/26/07	CAD
Pass-Thru Cfd Cl 5.102 04/01/24	Ba3	A&O 01	2.736	06/26/07	CAD
Pass-Thru Cfd Cl 5.102 04/01/24	B2	A&O 01	1.677	06/26/07	CAD
Pass-Thru Cfd Cl H 5.102 04/01/24	Ca1	A&O 01	0.882	06/26/07	CAD
Pass-Thru Cfd Cl J 5.102 04/01/24	Ca2	A&O 01	0.882	06/26/07	CAD
Pass-Thru Cfd Cl K 5.102 04/01/24	Ca3	A&O 01	0.441	06/26/07	CAD
Pass-Thru Cfd Cl L 5.102 04/01/24	Ca3	A&O 01	1.059	06/26/07	CAD
Pass-Thru Cfd 04/01/24	Ca2	A&O 01	0.001	06/26/07	CAD
Red & Black Auto Germany 5 Ug (Haftungsbeschraenkt) Pass-Thru Cfd 01/15/27	Aaa	Monthly	932.5	03/07/18	EUR
Red Sea Spv SRL Pass-Thru Cfd Cl A 10/29/38	Baa1	A&O 29	1656.504	06/15/18	EUR
Rede Ferroviaria Nacional Refr EP Portugal Bd 4.25 12/13/21	Ba1	Dec 13	662.778	11/30/06	EUR
Redetz Tr Series 2017-2 Pass-Thru Cfd Cl B 07/09/59	Aa1	Monthly	23.75	12/06/17	AUD
Pass-Thru Cfd Cl C 07/09/59	A1	Monthly	4.75	12/06/17	AUD
Pass-Thru Cfd Cl D 07/09/59	Baa1	Monthly	4.75	12/06/17	AUD
Redetz Tr Series 2018-1 Pass-Thru Cfd Cl A-2 03/09/50	Aaa	Monthly	88.125	09/20/18	AUD
Pass-Thru Cfd Cl B 03/09/50	Aa2	Monthly	32.25	09/20/18	AUD
Pass-Thru Cfd Cl C 03/09/50	Aa2	Monthly	6.375	09/20/18	AUD
Pass-Thru Cfd Cl D 03/09/50	Baa2	Monthly	7.125	09/20/18	AUD
Pass-Thru Cfd Cl E 03/09/50	Ba2	Monthly	6	09/20/18	AUD
Pass-Thru Cfd Cl A-15 03/09/50	Aaa	Monthly	50	09/20/18	AUD
Pass-Thru Cfd Cl C 03/09/50	B2	Monthly	3.375	09/20/18	AUD
Pass-Thru Cfd Cl A-1 03/09/50	Aaa	Monthly	175	09/20/18	AUD
Reed Elsevier (Investments) PLC Gld Eurobonds 2.75 08/01/19	Baa1	Aug 01	509.234	07/25/14	GBP
Regionalcare Hospital Partners Hldgs Inc Sr Nt Ser 2018-2 12/30/99	Ca1	---	1.575	10/30/18	USD
• RELX Capital Inc EURS Nt 1.3 05/12/25	Baa1	May 12	600	05/05/15	EUR
Relx Capital Inc Gtd Sr Euronotes 1.3 05/12/25	Baa1	May 12	672.329	05/05/15	EUR
RELX Fin Bv Gtd Euronotes Cl A 5.1 05/13/27	Baa1	May 13	500	03/22/18	EUR
Gtd Sr Euronotes 1.375 05/12/26	Baa1	May 12	833.398	03/15/16	EUR
Gtd Sr Euronotes Cl F 12/30/99	Baa1	---	600	04/19/18	EUR
Gtd Sr Nt 0.375 03/22/21	Baa1	Mar 22	500	03/13/17	EUR
Gtd Sr Nt 1 03/22/21	Baa1	Mar 22	500	03/13/17	EUR
Renior CDO Bv Coll Nt Cl D-2 04/08/95	B1	J,A,J&O 08	6.488	04/12/09	EUR
Coll Nt Cl C 04/08/95	Aa1	J,A,J&O 08	19.018	04/12/09	EUR
Coll Nt 04/08/95	Ca	---	10.951	04/12/09	EUR
Renior Master Pass-Thru Cfd Ser 1803 03/28/33	Aaa	Monthly	11100	03/23/18	JPY
Pass-Thru Cfd Ser 1812 Cl 1 12/26/33	Aaa	Monthly	1000	12/28/18	JPY
Pass-Thru Cfd Ser 1812 12/26/33	Aaa	Monthly	9500	12/28/18	JPY
Repackaged Asset-Backed Secs Designated Activity Compa Coll Nt Ser 2018-9, Cl A 02/10/31	Aaa	F,M,A&N 10	30000	12/28/18	JPY
Coll Nt Ser 2018-8, Cl A 11/03/31	Aaa	F,M,A&N 03	30000	12/05/18	JPY
Coll Nt Ser 2018-7, Cl A 11/10/31	Aaa	F,M,A&N 10	29964	11/02/18	JPY
Repos Int'l Fin Bv Perp Gld Global Nt 4.5 03/25/75	Baa3	Mar 25	1064.35	03/18/15	EUR
Perp Gld Global Nt 3.875 12/30/99	Baa3	---	1061.65	03/12/15	EUR
Republique Francaise Treas Bd 4 04/25/55	Aa2	Apr 25	6000	02/23/05	EUR
Reseau Ferre de France French Bds 4.7 06/01/35	Aa2	J&D 01	265.71	11/08/06	CAD
Residential Mtge Secs 28 PLC Pass-Thru Cfd Cl E 06/15/46	Ba2	M,J,S&D 15	22.681	03/20/15	GBP
Pass-Thru Cfd Cl D 06/15/46	Ba2	M,J,S&D 15	20.89	03/20/15	GBP
Pass-Thru Cfd Cl A 06/15/46	Aaa	M,J,S&D 15	552.845	03/20/15	GBP
Pass-Thru Cfd Cl B 06/15/46	Aa3	M,J,S&D 15	56.702	03/20/15	GBP
Pass-Thru Cfd Cl C 06/15/46	Aaa	M,J,S&D 15	81.472	03/20/15	GBP
Resideo Funding Inc Sr Nt Cl B 12/30/99	B1	---	400	09/21/18	USD
Resimac Bastille Tr - Resimac Series 2018-1NC Pass-Thru Cfd Cl A2 12/05/59	Aaa	Monthly	175	08/16/18	AUD
Resimac Bastille Tr 2016-1NC Pass-Thru Cfd Ser B 08/06/57	Aaa	Monthly	78.75	08/11/16	AUD
Pass-Thru Cfd Ser C 08/06/57	Aa1	Monthly	11.25	08/11/16	AUD
Pass-Thru Cfd Ser D 08/06/57	A1	Monthly	15	08/11/16	AUD
Pass-Thru Cfd Ser E 08/06/57	Baa2	Monthly	7.5	08/11/16	AUD
Pass-Thru Cfd Ser F 08/06/57	B1	Monthly	15	08/11/16	AUD
Resimac Bastille Tr Series 2017-1NC Pass-Thru Cfd 12/09/58	Aa1	Monthly	58.5	10/26/17	AUD
Pass-Thru Cfd 12/09/58	Baa1	Monthly	14.25	10/26/17	AUD
Pass-Thru Cfd 12/09/58	A1	Monthly	14.25	10/26/17	AUD
Revocar 2017 Ug (Haftungsbeschraenkt) Pass-Thru Cfd Cl B 1 03/25/32	Aa2	Monthly	32.2	03/29/17	EUR
Pass-Thru Cfd Cl A 0.25 03/25/32	Aaa	Monthly	387.1	03/29/17	EUR
Pass-Thru Cfd Cl D 5.5 03/25/32	Baa3	Monthly	9.5	03/29/17	EUR
Pass-Thru Cfd Cl E 1.75 03/25/32	A2	Monthly	8.1	03/29/17	EUR
Revocar 2018 Ug (Haftungsbeschraenkt) Pass-Thru Cfd 0.75 04/25/31	A1	Monthly	20.3	05/22/18	EUR
Pass-Thru Cfd 1 04/25/31	Baa2	Monthly	2.9	05/22/18	EUR
Pass-Thru Cfd 04/25/31	Aaa	Monthly	364	05/22/18	EUR
Pass-Thru Cfd 3.999 04/25/31	Ba2	Monthly	8.9	05/22/18	EUR
Reward Int'l Investment Ltd Gld Eurobonds 7.25 01/25/20	Ca	J&J 25	200	01/18/17	USD
Rheinische Hypothekenbank (RHEINHYP) BD 4.9425 06/15/27	Baa1	Jun 15	30.5	04/04/01	EUR
BD 4.9425 06/15/27	Baa1	Jun 15	23	04/04/01	EUR
Richmond Park CLO Designated Activity Co Coll Nt Cl B-2 2.0499 07/14/31	Aa2	---	15	07/16/18	EUR
Coll Nt Cl F 07/14/31	B2	J,A,J&O 14	14.3	07/16/18	EUR
Coll Nt Cl C-2 07/14/31	A2	J,A,J&O 14	21	07/16/18	EUR
Coll Nt Cl X 07/14/31	Aaa	J,A,J&O 14	1.6	07/16/18	EUR

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Coll Nt Cl A 07/14/31	Aaa	J,A,J&O 14	321.9	07/16/18	EUR
Coll Nt Cl B-1 07/14/31	Aa2	J,A,J&O 14	18.5	07/16/18	EUR
Coll Nt Cl B-3 07/14/31	Aa2	J,A,J&O 14	23.1	07/16/18	EUR
Coll Nt Cl C-1 07/14/31	A2	J,A,J&O 14	13	07/16/18	EUR
Coll Nt Cl D-R 07/14/31	Baa2	J,A,J&O 14	22.8	07/16/18	EUR
Coll Nt Cl E-R 07/14/31	Ba2	J,A,J&O 14	31	07/16/18	EUR
Rio Parana Energia SA Brazilian Debentures Cl D-R 12/30/99	Ba1	---	240	06/15/18	BRL
Brazilian Debentures Ser 576 12/30/99	Ba1	---	240	06/15/18	BRL
Rio Parana Energia SA Brazilian Debentures Cl B 12/30/99	Ba1	---	160	02/08/18	BRL
Brazilian Debentures 12/30/99	Ba1	---	210	07/14/17	BRL
Brazilian Debentures 12/30/99	Ba1	---	210	07/14/17	BRL
Brazilian Debentures Cl A-1B 12/30/99	Ba1	---	160	02/08/18	BRL
Ritz Pass-Thru Cfd 01/29/55	A1	Monthly	5278.41	06/27/18	JPY
Pass-Thru Cfd 02/26/55	A1	Monthly	3912.59	02/23/18	JPY
Pass-Thru Cfd 03/31/55	A1	Monthly	5766.61	03/26/18	JPY
Pass-Thru Cfd 04/30/55	A1	Monthly	11508.6	04/26/18	JPY
Pass-Thru Cfd 05/31/55	A1	Monthly	7459.09	05/25/18	JPY
Pass-Thru Cfd 06/30/55	A1	Monthly	6636.96	06/27/18	JPY
Pass-Thru Cfd 07/30/55	A1	Monthly	7725.61	07/27/18	JPY
Pass-Thru Cfd 08/31/55	A1	Monthly	8727.46	08/29/18	JPY
Pass-Thru Cfd 09/30/55	A1	Monthly	10512.6	09/28/18	JPY
Pass-Thru Cfd 10/29/55	A1	Monthly	11311.8	10/26/18	JPY
Pass-Thru Cfd 11/30/55	A1	Monthly	10283.5	11/26/18	JPY
Pass-Thru Cfd 12/30/55	A1	Monthly	11954.2	12/27/18	JPY
Riviera NPL SRL Pass-Thru Cfd 07/31/36	Ca	J&J 31	30	12/17/18	EUR
Pass-Thru Cfd 07/31/36	Baa3	J&J 31	175	12/17/18	EUR
RMAC No 1 PLC Pass-Thru Cfd Cl B 06/12/46	Aa2	M,J,S&D 12	11.9	04/05/18	GBP
Pass-Thru Cfd Cl X2 06/12/46	Ca	M,J,S&D 12	5	04/05/18	GBP
Pass-Thru Cfd Cl X1 06/12/46	Ca	M,J,S&D 12	9.9	04/05/18	GBP
Pass-Thru Cfd Cl D 06/12/46	Baa2	M,J,S&D 12	8	04/05/18	GBP
Pass-Thru Cfd Cl C 06/12/46	A2	M,J,S&D 12	11.9	04/05/18	GBP
Pass-Thru Cfd Cl A 06/12/46	Ca	M,J,S&D 12	351.7	04/05/18	GBP
RMAC No 2 PLC Pass-Thru Cfd Ser X 06/12/46	Aa3	M,J,S&D 12	6.4	10/19/18	GBP
Pass-Thru Cfd Ser D 06/12/46	Ba3	M,J,S&D 12	5.7	10/19/18	GBP
Pass-Thru Cfd Ser C 06/12/46	Aa3	M,J,S&D 12	6.8	10/19/18	GBP
Pass-Thru Cfd Ser B 06/12/46	Aa3	M,J,S&D 12	6.8	10/19/18	GBP
Pass-Thru Cfd Ser A 06/12/46	Aa3	M,J,S&D 12	201	10/19/18	GBP
RMBS Santander 5 Pass-Thru Cfd Cl A 10/19/65	Aa1	J,A,J&O 19	1117.752	12/15/15	EUR
Pass-Thru Cfd Cl B 10/19/65	Ca1	J,A,J&O 19	288.26	12/15/15	EUR
Pass-Thru Cfd Cl A-16 1.625 12/09/29	Baa3	J&D 09	300	12/06/17	EUR
Sr Sec Nt Ser 2017-11 10/31/32	Baa3	---	600	11/07/17	EUR
Sr Sec Nt 10/31/32	Baa3	---	225	11/07/17	EUR
Sr Sec Nt Ser 64 10/31/36	Baa3	---	282	11/07/17	EUR
Sr Sec Nt 3.11 12/05/36	Baa3	J&D 05	300	11/27/18	EUR
Sr Sec Nt Cl A-2 2.861 12/30/99	Baa3	---	50	12/12/17	EUR
Roche Kapitalmarkt AG Gld Swiss Bds 1.625 09/23/22	Aa3	Sep 23	548.516	02/22/12	CHF
Gld Swiss Bds 0.1 09/23/24	Aa3	Sep 23	757	03/08/17	CHF
Gld Swiss Bds 0.45 03/23/29	Aa3	Mar 23	350	03/08/17	CHF
Gld Swiss Nt Cl B 0.25 09/24/25	Aa3	Sep 24	500	09/04/18	CHF
Gld Swiss Nt Cl B 0.75 09/24/30	Aa3	Sep 24	400	09/04/18	CHF
Rockford Tower Europe CLO 2018-1 Dac Coll Nt Cl C 12/22/31	A2	M,J,S&D 22	28	12/06/18	EUR
Coll Nt Cl D 12/22/31	Baa3	M,J,S&D 22	24	12/06/18	EUR
Coll Nt Cl E 12/22/31	Ba2	M,J,S&D 22	22.8	12/06/18	EUR
Coll Nt Cl A-2 12/22/31	Aaa				

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Royal Bank of Canada Flt Rt Canadian Dep Nt	Aa2	F,M,A&N 11	790.233	02/06/15	CAD
Flt Rt Canadian Dep Nt 04/15/20	Aa2	J,A,J&O 15	13.87	04/04/13	CAD
Flt Rt Canadian Dep Nt 11/24/20	Aa2	F,M,A&N 24	11.228	11/23/15	CAD
Flt Rt Canadian Dep Nt 12/24/20	Aa2	M,J,S&D 24	1.805	12/24/15	CAD
Flt Rt Japan Bds 10/29/20	Aa2	J,A,J&O 29	20.638	10/23/15	JPY
Flt Rt Nt Cf 10/17/22	A2	J,A,J&O 17	50	10/15/18	EUR
Japan Bds 0.289 10/29/20	Aa2	A&O 29	458.167	10/23/15	JPY
Japan Bds 0.469 10/28/22	Aa2	A&O 28	230.322	10/23/15	JPY
Japan Bds 0.712 10/29/25	Aa2	A&O 29	81.727	10/23/15	JPY
Jr Sr Nt Cl X1 3.296 09/26/23	A2	M&S 26	2000	09/25/18	CAD
Sub Fixed/Flt Rt Canadian Bd 3.04 07/17/24	Baa1	J&J 17	932.966	07/11/14	CAD
Sub Fixed/Flt Rt Canadian Bd 2.99 12/06/24	Baa1	J&D 06	2012.78	12/03/12	CAD
Sub Fixed/Flt Rt Canadian Bd 2.48 06/04/25	Baa1	Jun 04	801.122	05/29/15	CAD
Sub Fixed/Flt Rt Canadian Bd Ser 17 3.45 09/29/26	Baa1	M&S 29	908.1	09/22/14	CAD
Royal Bank of Canada (Montreal, Quebec) Sub Flt Rt EuroNt 0.06/06/86	Baa1	Variable	300	07/07/87	USD
Royal Bank of Scotland NV Dutch Bds 5.5 04/20/19	Baa2	A&O 20	263.79	04/16/09	EUR
Fixed/Flt Rt Dutch Bds 01/11/20	Baa2	J,A,J&O 11	290.93	01/11/10	EUR
Royal BK Scotland Group PLC Pfd Stk 12/30/99	Ba2	---	1250	11/19/04	EUR
Royal BK Scotland Grp PLC Pfd Stk 12/30/99	Ba2	---	1250	06/15/05	EUR
Royal Philips NV EuroNotes Ser 37 05/02/24	Baa1	May 02	500	04/24/18	EUR
EuroNotes Cl A-12 05/02/28	Baa1	May 02	500	04/24/18	EUR
Rsa Ins Group PLC Gtd Sub Fixed/Flt Rt EuroNotes 05/20/39	Baa1	---	763.429	05/12/09	GBP
Gtd Sub Fixed/Flt Rt EuroNotes 12/30/99	Baa1	---	0.001	09/26/14	GBP
RSL Fin (No1) PLC Secd Loan Bkd Nt 6.625 03/31/38	A2	M&S 31	538.723	12/23/98	GBP
Rural Hipotecario Global I FTA Coll Nts Cl A 01/18/39	Aa1	Jan 18	1188.699	11/23/05	EUR
Rural Hipotecario IX Fondo de Titulizacion de Pass-Thru Cif Ser A2 02/17/50	Aa2	F,M,A&N 17	1360.036	03/30/07	EUR
Pass-Thru Cif Ser C 02/17/50	B3	F,M,A&N 17	37.938	03/30/07	EUR
Pass-Thru Cif Ser A3 02/17/50	Aa2	F,M,A&N 17	279.542	03/30/07	EUR
Pass-Thru Cif Ser B 02/17/50	Ba1	F,M,A&N 17	39.003	03/30/07	EUR
Rural Hipotecario V FTA Flt Rt Mtg Bkd EuroNotes Ser B 03/15/35	Aa1	M,J,S&D 15	21.981	10/31/03	EUR
Rural Hipotecario X FTA Pass-Thru Cif 05/23/53	Baa1	F,M,A&N 23	59.222	06/30/08	EUR
Pass-Thru Cif 05/23/53	B2	F,M,A&N 23	84.423	06/30/08	EUR
Pass-Thru Cif 05/23/53	Aa1	F,M,A&N 23	2817.452	06/30/08	EUR
Rural Hipotecario Xi Pass-Thru Cif Ser B 05/25/53	Aa3	F,M,A&N 25	31.917	02/27/09	EUR
Pass-Thru Cif Ser C 05/25/53	Baa3	F,M,A&N 25	77.711	02/27/09	EUR
Pass-Thru Cif Ser A 05/25/53	Aa1	F,M,A&N 25	2665.767	02/27/09	EUR
Rural Hipotecario XII FTA Pass-Thru Cif Cl A 06/22/53	Aa1	M,J,S&D 22	1272.132	11/06/09	EUR
Pass-Thru Cif Cl B 06/22/53	A1	M,J,S&D 22	30.247	11/06/09	EUR
Pass-Thru Cif Ser C 06/22/53	Aa1	M,J,S&D 22	40.28	11/06/09	EUR
Rural Hipotecario XIII FTA Pass-Thru Cif 12/12/57	Aa1	M,J,S&D 12	233.3	12/14/18	EUR
Rushdryo Capital Markets Dac Loan Participation Nt Cl A-R 7.4 02/15/21	Ba1	F&A 15	20000	02/05/18	RUB
Loan Participation Nt Cl A-3 6.125 11/21/21	Ba1	M&N 21	1500	11/19/18	CNY
Loan Participation Nt Cl A-3 8.975 01/27/22	Ba1	J&J 27	15000	11/23/18	RUB
Loan Participation Nt 8.125 12/30/99	Ba1	---	20000	09/14/17	RUB
Russell Metals Inc Gtd Canadian Nt 6.04/19/22	Ba3	A&O 19	299.401	04/12/12	CAD
Gtd Canadian Nt Cl C 6.12/30/99	Ba3	---	150	03/16/18	CAD
Russia Govt of Global Nt 3.625 09/16/20	Ba1	Sep 16	994.458	09/09/13	EUR
Government Bds 7.5 02/27/19	Ba1	F&A 27	2346.954	03/05/12	EUR
Government Bds Ser 6216 6.7 05/15/19	Ba1	M&N 15	812.496	11/13/13	RUB
Government Bds Ser 6214 6.4 05/27/20	Ba1	M&N 27	1557.456	10/23/13	RUB
Government Bds 7.6 04/14/21	Ba1	A&O 14	5324.363	04/11/11	RUB
Government Bds 7.6 07/20/22	Ba1	J&J 20	290.796	07/27/12	RUB
Government Bds Ser 6215 7.08/16/23	Ba1	F&A 16	1753.694	09/04/13	RUB
Government Bds 2.5 08/16/23	Ba1	F&A 16	1320.184	07/21/19	RUB
Government Bds 8.16 07/23/26	Ba1	J&J 23	9150.692	09/30/11	RUB
Government Bds 8.15 02/03/27	Ba1	F&A 03	2266.36	02/20/12	RUB
Government Bds Ser 6213 05/11/33	Ba1	---	4765.044	06/07/13	RUB
Government Bds 12/30/99	Ba1	---	0.001	11/26/10	USD
Russian Bds Ser 6210 6.8 12/11/19	Ba1	J&D 11	1834.308	12/19/12	RUB
Russian Bds Ser 6211 7.01/25/23	Ba1	J&J 25	817.694	01/15/13	RUB
Russian Bds Ser 6212 7.05 01/19/28	Ba1	J&J 19	677.734	01/23/13	RUB
Step Down Russ Federal Loan Bd 6.9 02/06/36	Ba1	F&A 06	1496.798	02/14/06	RUB
Step Down Russian Bds 8.11/24/21	Ba1	F,M,A&N 24	4691.269	03/14/05	RUB
Step Down Russian Bds 6.5 07/19/23	Ba1	J&J 19	1141.314	01/23/08	RUB
Step Up Russian Bds Ser 6019 2.005 03/20/19	Ba1	Mar 20	821.873	02/14/03	RUB
Step Up Russian Bds Ser 6011 10.08/20/25	Ba1	Aug 20	948.315	02/14/03	RUB
Step Up Russian Bds Ser 6010 10.05/17/28	Ba1	May 17	948.315	02/14/03	RUB
Step Up Russian Bds Ser 6012 1.697 09/05/29	Ba1	Sep 05	1264.421	02/14/03	RUB
Zero Cpn Russian Bds Ser 6005 01/09/19	Ba1	Jan 09	868.576	02/14/03	RUB
Russia Govt Russian Fed Ln Bd Step Down 6.9 02/06/36	Ba1	Feb 06	2630.292	02/14/06	RUB
Russian Agricultural Bank Fixed/Flt Rt Russian Bds 7.7 06/29/21	Ba2	J&D 29	353.179	07/12/11	RUB
Fixed/Flt Rt Russian Bds 7.7 07/01/21	Ba2	J&J 01	177.837	07/14/11	RUB
Fixed/Flt Rt Russian Bds 7.7 07/02/21	Ba2	J&J 02	177.857	07/15/11	RUB
Fixed/Flt Rt Russian Bds 8.75 10/26/21	Ba2	A&O 26	330.169	11/08/11	RUB
Fixed/Flt Rt Russian Bds 8.55 04/04/22	Ba2	A&O 04	337.695	04/16/12	RUB
Fixed/Flt Rt Russian Bds Ser 17 8.35 10/11/22	Ba2	A&O 11	318.236	10/23/12	RUB
Fixed/Flt Rt Russian Bds Ser 18 8.35 10/13/22	Ba2	A&O 13	159.337	10/25/12	RUB
Fixed/Flt Rt Russian Bds Ser 20 7.99 04/11/23	Ba2	A&O 11	315.936	04/23/13	RUB
Fixed/Flt Rt Russian Bds Ser 21 7.85 07/18/23	Ba2	J&J 18	303.621	07/30/13	RUB
Fixed/Flt Rt Russian Bds Ser B022 7.9 09/18/23	Ba2	M&S 18	154.376	09/30/13	RUB
Fixed/Flt Rt Russian Bds Ser 23 8.1 11/10/23	Ba2	M&N 10	152.335	11/22/13	RUB
Russian Bds 11/14/19	Ba2	M&N 14	173.519	11/24/09	RUB
Russian Bds 11/14/19	Ba2	M&N 14	173.519	11/24/09	RUB
Russian Bds 01/29/20	Ba2	J&J 29	163.757	02/08/10	RUB
Russian Bds 01/30/20	Ba2	J&J 30	163.757	02/08/10	RUB
Russian Federation Bd 5.03/31/30	Ba1	M&S 30	0.001	08/30/00	USD
Russian Railways Joint Stock Co Fixed/Flt Rt Russian Bds 05/16/19	Baa3	M&N 16	466.893	05/18/09	RUB
Fixed/Flt Rt Russian Bds 07/15/19	Baa3	J&J 15	480.939	07/02/09	RUB
Fixed/Flt Rt Russian Bds 07/08/24	Baa3	J&J 08	320.626	07/22/09	RUB
Fixed/Flt Rt Russian Bds 9.01/16/25	Baa3	J&J 16	494.58	01/29/10	RUB
Flt Rt Russian Nt Ser B0-10 11/29/28	Baa3	M&N 29	759.088	12/18/13	RUB
Flt Rt Russian Nt Ser B012 08/18/33	Baa3	F&A 18	760.913	09/12/13	RUB
Flt Rt Russian Nt Ser B0-13 09/19/33	Baa3	M&S 19	772.738	10/14/13	RUB
Flt Rt Russian Nt Ser B0-15 10/11/38	Baa3	A&O 11	762.992	11/11/13	RUB
Russian Bds Ser 28 03/21/28	Baa3	M&S 21	641.787	04/09/13	RUB

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Russian Bds Ser B009 06/08/28	Baa3	J&D 08	758.348	06/26/13	RUB
Russian Bds 06/25/32	Baa3	---	304.938	10/27/12	RUB
Russian Bds Ser B0-16 9.09/20/39	Baa3	M&S 20	610.677	10/21/14	RUB
Russian Bds Ser B018 8.2 04/29/43	Baa3	A&O 29	760.531	06/21/13	RUB
Russian Bds Ser B0-19 05/20/44	Baa3	M&N 20	741.658	07/02/14	RUB
Russian Bds Ser 30 12/30/99	Baa3	---	454.456	11/25/13	RUB
Ryerson Univ CADs Sr Deb Ser A 3.768 10/11/57	Aa3	A&O 11	130	10/05/17	CAD
Rzd Capital Ltd Loan Participation Nt 8.3 04/02/19	Baa3	A&O 02	853.606	03/21/12	RUB
Loan Participation Nt 5.7 04/05/22	Baa3	A&O 05	1000	03/29/12	USD
Loan Participation Nt 7.487 03/25/31	Baa3	M&S 25	566.444	03/18/11	GBP
Rzd Capital PLC Loan Participation Nt 2.73 02/26/21	Baa3	Feb 26	162.681	01/29/13	CHF
Loan Participation Nt 3.374 05/20/21	Baa3	May 20	1309.758	04/12/13	EUR
Loan Participation Nt 12/30/99	Baa3	---	0	02/21/17	RUB
Loan Participation Nt 12/30/99	Baa3	---	0	02/21/17	USD
Loan Participation Nt 12/30/99	Baa3	---	0	09/12/17	CHF
Loan Participation Nt 12/30/99	Baa3	---	1026.034	01/29/14	EUR
S4b (Issuer) PLC Gtd Sr Sec Bds 4.926 09/30/37	Baa3	M&S 31	120.519	12/17/13	GBP
Sabal Trail Transmission LLC Sr Nt Ser 172 4.682 05/01/38	Baa1	M&N 01	600	04/26/18	USD
Sr Nt Ser 172 4.832 05/01/48	Baa1	M&N 01	400	04/26/18	USD
Sabic Capital I BV Gtd Sr Global Nt 2.75 11/20/20	A1	Nov 20	1033.684	11/13/13	EUR
Sabic Capital II BV Gtd Global Bds Ser CE-2018 12/30/99	A1	---	0	09/24/18	USD
Safari Verwaltungen GMBH Gtd Sr Sec Global Nt Cl D 5.375 11/30/22	B2	M&N 31	350	12/15/17	EUR
Saga PLC Gtd Global Bds 12/30/99	Ba1	---	250	04/28/17	GBP
Sagres Sociedade de Titularizacao de Creditos SA Coll Nt Ser A 09/15/54	A2	M,J,S&D 15	954.934	03/30/07	EUR
Coll Nt Ser B 09/15/54	Ba1	M,J,S&D 15	18.969	03/30/07	EUR
Coll Nt Cl D 09/15/54	Caal	M,J,S&D 15	8.486	03/30/07	EUR
Coll Nt Ser C 09/15/54	B2	M,J,S&D 15	15.974	03/30/07	EUR
Pass-Thru Cif Cl C 03/21/33	Ba1	Monthly	7.1	07/10/17	EUR
Pass-Thru Cif Ser A 03/21/33	A1	Monthly	0.12	07/10/17	USD
Pass-Thru Cif Ser B 03/21/33	Ba1	Monthly	0.007	07/10/17	USD
Pass-Thru Cif 12/21/37	A3	M,J,S&D 21	62.7	11/22/16	EUR
Pass-Thru Cif 12/21/37	Aa3	M,J,S&D 21	62.7	11/22/16	EUR
Pass-Thru Cif Ser A 06/21/56	A1	M,J,S&D 21	385.6	11/22/16	EUR
Pass-Thru Cif Ser B 06/21/56	Baa2	M,J,S&D 21	1690.898	11/24/05	EUR
Pass-Thru Cif Ser C 06/21/56	Ba1	M,J,S&D 21	29.184	11/24/05	EUR
Pass-Thru Cif Ser C 06/21/56	Ba1	M,J,S&D 21	26.531	11/24/05	EUR
Pass-Thru Cif Cl D 06/21/56	Ba3	M,J,S&D 21	22.109	11/24/05	EUR
Pass-Thru Cif Ser A 11/21/60	A2	F,M,A&N 21	1977.669	07/31/07	USD
Saka Energy Indonesia (PT) Global Bds 12/30/99	Ba2	---	0	04/17/17	USD
Sakai City Japan Bds Cl D-2 0.386 11/15/38	A1	M&N 15	17000	11/06/18	JPY
Japan Bds Cl D-2 0.986 09/18/48	A1	M&S 18	10000	11/06/18	JPY
Japan Bonds 12/19/28	A1	J&D 19	10000	12/07/18	JPY
Samara Oblast of Bds 05/31/24	Ba3	F,M,A&N 31	10000	05/31/17	RUB
Bds Cl B 06/04/26	Ba3	M,J,S&D 04	8000	06/06/18	RUB
Samsonite Finco SArl Gtd EuroNotes 12/30/99	B1	---	350	04/12/18	EUR
San Francisco Airport Commision CA San Francisco Interna-ti Bds Ser 2018C 05/01/58	Aa2	Monthly	138.17	06/06/18	USD
Bds Ser 2018B 05/01/58	Aa2	Monthly	138.17	06/06/18	USD
Sands China Ltd Sr Nt Cl A-12 12/30/99	Ba1				

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Sapphire XVII Series 2018-1 Tr Pass-Thru Cif Cl B 10/21/49	Aa2	Monthly	24.75	02/27/18	AUD
Pass-Thru Cif Cl C 10/21/49	A2	Monthly	6.5	02/27/18	AUD
Pass-Thru Cif Cl A3 10/21/49	Aaa	Monthly	29	02/27/18	AUD
Pass-Thru Cif Cl A2 10/21/49	Aaa	Monthly	50	02/27/18	AUD
Pass-Thru Cif Cl D 10/21/49	Baa2	Monthly	5	02/27/18	AUD
Sapphire XX Series 2018-3 Tr Pass-Thru Cif Cl A2 01/21/50	Aaa	Monthly	106.4	12/14/18	AUD
Pass-Thru Cif Cl A1A 01/21/50	Aa2	Monthly	70	12/14/18	AUD
Pass-Thru Cif Cl C 01/21/50	A2	Monthly	4.2	12/14/18	AUD
Pass-Thru Cif Cl A1B 01/21/50	Aaa	Monthly	122.5	12/14/18	AUD
Pass-Thru Cif Cl B 01/21/50	Aa2	Monthly	30.8	12/14/18	AUD
Pass-Thru Cif Cl F 01/21/50	B2	Monthly	1.75	12/14/18	AUD
Pass-Thru Cif Cl E 01/21/50	Ba2	Monthly	5.25	12/14/18	AUD
Pass-Thru Cif Cl D 01/21/50	Baa2	Monthly	7.7	12/14/18	AUD
Sapporo City of Japan Bds Cl A 0.04 12/20/22	A1	J&D 20	10000	02/02/18	JPY
Japan Bds Cl B 06/20/23	A1	J&D 20	10000	06/06/18	JPY
Japan Bds Cl A 03/17/28	A1	M&S 17	10000	03/22/18	JPY
Japan Bds Cl A 0.175 06/20/28	A1	J&D 20	10000	07/04/18	JPY
Japan Bds Cl A1A 09/20/28	A1	M&S 20	10000	10/03/18	JPY
Japan Bds Cl E 0.366 05/21/38	A1	M&N 21	15000	05/11/18	JPY
Japan Bds Cl E R 0.68 05/25/48	A1	M&N 25	20000	05/16/18	JPY
Japan Bds Cl D 2.0 7.12 11/13/48	A1	M&N 13	10000	11/06/18	JPY
Japan Bonds 0.02 12/20/23	A1	J&D 20	10000	12/05/18	JPY
Japan Bonds 0.626 12/20/38	A1	J&D 20	10000	12/06/18	JPY
Saratoga (City of) NY IDA Bds Ser 2013 01/01/21	Aa1	Monthly	69	07/30/13	USD
Sardagna Re-Fin SRL Pass-Thru Cif 12/22/60	Aa3	M,J,S&D 22	1668.8	12/21/17	EUR
SAS Denmark/Norway Sweden Gtd Perp Sub Nt 5.75 12/30/99	B3	Jan 14	200	01/14/86	CHF
Saskatchewan Province of Canadian Debentures Ser 2018B 3.1 06/02/50	Aaa	J&D 02	300	09/12/18	CAD
SASOL Financing USA LLC Gtd Global Nt Ser 2018-YX1 12/30/99	Baa3	---	750	09/11/18	USD
Global Nt Ser 2018-YX1 12/30/99	Baa3	---	1500	09/11/18	USD
Sata Air Acores SA Sr Unsec Nt Cl A-1 12/30/99	Ba1	---	65	12/18/18	EUR
Saturns JC Penney Corp Inc 2007-1 Coll Nt 7.63 03/01/97	Caa2	---	54.5	03/01/07	USD
Coll Nt 7.53 03/01/97	Caa2	---	3.69	03/01/07	USD
Saudi Electricity Global Sukuk Co 4 Tr Global Certificates Cl E 12/30/99	A2	---	1500	07/03/18	USD
Tr Global Certificates Cl E 12/30/99	A2	---	1500	07/03/18	USD
Savings Bank of Ukraine Bds 12.5 12/30/99	Caa1	---	62.854	11/02/10	UAH
Bds 13.75 12/30/99	Caa1	---	62.854	11/02/10	UAH
Loan Participation Nt 9.375 03/10/23	Caa1	M&S 10	700	09/01/15	USD
Loan Participation Nt 9.625 03/20/25	Caa1	M&S 20	500	09/01/15	USD
Saxon Asset Securities Trust Pass-Thru Cif Ser 2002-3, Cl AF-6 4.907 05/25/31	B2	Monthly	25.2	11/08/02	USD
SB Handset Installment Sales REC Sec 2018-12 Pass-Thru Cif 07/04/23	Aaa	Monthly	19000	12/27/18	JPY
Pass-Thru Cif 07/04/23	Aaa	Monthly	20000	12/27/18	JPY
SB Handset Installment Sales Receivables Securitization 2018 Pass-Thru Cif 10/04/22	Aaa	Monthly	14000	03/29/18	JPY
Pass-Thru Cif 10/04/22	Aaa	Monthly	16000	03/29/18	JPY
Pass-Thru Cif 01/04/23	Aaa	Monthly	16000	06/28/18	JPY
Pass-Thru Cif 01/04/23	Aaa	Monthly	19000	06/28/18	JPY
Pass-Thru Cif 04/04/23	Aaa	Monthly	10000	09/28/18	JPY
Pass-Thru Cif 04/04/23	Aaa	Monthly	10000	09/28/18	JPY
Stanken Asa Covered Bds 0.375 04/26/23	Aaa	Apr 26	500	04/26/18	EUR
Sberbank Loan Participation Nt Ser 18 4.15 03/06/19	Ba1	M&S 06	500	03/06/14	USD
Loan Participation Nt Ser 19 3.08 03/07/19	Ba1	M&S 07	693.097	03/07/14	USD
Loan Participation Nt 5.18 06/28/19	Ba1	J&D 28	1000	06/28/12	USD
Loan Participation Nt Ser 20 3.352 11/15/19	Ba1	Nov 15	1359.25	06/23/14	USD
Loan Participation Nt 5.717 06/16/21	Ba1	J&D 16	1000	06/09/11	USD
SBL Commercial Mtge Tr 2016-KIND Pass-Thru Cif Cl A 3.406 11/13/37	Aaa	Monthly	222	03/31/16	USD
SC Germany Auto 2018-1 Ug Pass-Thru Cif Cl A 0.4 12/13/27	Aaa	Monthly	561	06/21/18	EUR
SC Jobs/Econ Dev Auth Bds Ser 2018B 05/01/48	Aa1	Monthly	100	12/05/18	USD
Scenery Journey Ltd Gtd Eurobonds Cl A2 13 11/06/22	B2	M&N 06	645	10/30/18	USD
Gtd Eurobonds 12/30/99	B2	---	590	10/30/18	USD
Gtd Eurobonds 12/30/99	B2	---	0	10/30/18	USD
SCF Rahoituspalvelut I Designated Activity Co Pass-Thru Cif 3.5 10/25/24	A1	Monthly	7.303	10/29/15	EUR
Pass-Thru Cif 0.85 10/25/24	Aaa	Monthly	30.098	10/29/15	EUR
Pass-Thru Cif 1.3 10/25/24	Aaa	Monthly	6.418	10/29/15	EUR
Pass-Thru Cif 2.1 10/25/24	Aaa	Monthly	4.205	10/29/15	EUR
SCF Rahoituspalvelut II Designated Activity Co Pass-Thru Cif Cl C 1.6 11/25/25	Aa1	Monthly	9.1	10/27/16	EUR
Pass-Thru Cif Cl D 2.4 11/25/25	Aa2	Monthly	6.1	10/27/16	EUR
Pass-Thru Cif Cl C 3.3 11/25/25	A3	Monthly	10.3	10/27/16	EUR
Pass-Thru Cif Cl A 11/25/25	Aaa	Monthly	543.4	10/27/16	EUR
Pass-Thru Cif Cl B 0.17 11/25/25	Aaa	Monthly	27.3	10/27/16	EUR
Scf Rahoituspalvelut VII DAC Pass-Thru Cif 11/25/27	Aa2	Monthly	598.7	11/29/18	EUR
Pass-Thru Cif 1.3999 11/25/27	Aa2	Monthly	28	11/29/18	EUR
Schaeffer Fin BV Gtd Sr Sec Global Nt 2.5 05/15/20	Baa3	M&N 15	435.621	05/07/15	EUR
Gtd Sr Sec Global Nt 3.5 05/15/22	Baa3	M&N 15	693.154	05/08/15	EUR
Gtd Sr Sec Global Nt 3.25 05/15/25	Baa3	M&N 15	653.431	03/27/15	EUR
Schlumberger Fin France SAS Gtd Sr Nt Cl A-2R 1 02/18/26	A1	Feb 18	600	11/05/18	EUR
Schmolz+Bickenbach LUX Fin SA Gtd Sr Sec Global Nt Cl E 5.625 07/15/22	B2	J&J 15	150	06/14/18	EUR
Schoeller Allibert Group BV Gtd Sr Sec Global Nt 8 10/01/21	B2	A&O 01	210	09/29/16	EUR
Schumann SPA Sr Sec Fltg Rt Global Nt 07/31/22	B1	J,A,J&O 31	325	07/14/16	EUR
Sr Sec Global Nt 7 07/31/23	B1	J&J 31	400	07/14/16	EUR
Scientific Games Intl Inc Sr Nt Cl A 12/30/99	Caa1	---	250	01/29/18	EUR
Sr Sec Nt Cl AR 12/30/99	Ba3	---	325	01/29/18	EUR
SCIG Intl Financial Ltd Gtd Eurobonds Ser 1808 12/30/99	Baa1	---	0	08/30/18	USD
Scottiabank Cap Tr Pfd Ssk 12/30/99	Baa3	---	750	07/06/06	CAD
Scottish & Southern Energy Plc (United Kingdom) Eurobond 5.875 09/22/22	Baa1	Sep 22	50	11/13/00	GBP
Scottish & Southern Energy Plc Eurobond 5.875 09/22/22	Baa1	Monthly	250	02/25/99	GBP
Scottish Hydro Electric Power Distribution Index Linked Eurobond 1.429 10/20/56	Baa1	Monthly	185.556	09/22/06	GBP
SEB Covered Bds Ser 576 1 12/20/23	Aaa	Dec 20	5200	05/07/18	SEK
Securitized Term Auto Receivables Tr 2016-1 Coll Nt Cl B 2.097 06/25/21	Aaa	Monthly	24.466	10/20/16	CAD
Coll Nt Cl C 2.997 01/25/23	Aa2	Monthly	20.971	10/20/16	CAD
Sekerbank TAS Covered Bds Ser 2017-1 14.92 12/22/20	Ba1	J&D 22	192	12/19/17	TRY
Covered Bds Ser 2015-1 12.025 12/12/22	Ba1	M,J,S&D 12	109.223	12/18/15	TRY

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Covered Bds Ser 2016-1 12.765 09/12/24	Ba1	Sep 12	180	11/25/16	TRY
Selecta Group BV Gtd Sr Sec Fltg Rt Gbl Nts Cl A 02/01/24	B3	F,M,A&N 01	325	02/02/18	EUR
Gtd Sr Sec Global Nt Cl AR 5.875 02/01/24	B3	F&A 01	765	02/02/18	EUR
Gtd Sr Sec Global Nt Cl A-16 5.875 02/01/24	B3	F&A 01	250	02/02/18	CHF
Sempra Mexico S de RL de CV Certificados Bursatiles 12/30/99	Baa1	---	0.001	01/16/13	MXN
Senegal Govt of Global Bds Cl 139 12/30/99	Ba3	---	0	02/26/18	EUR
Global Bds Ser CBL14 12/30/99	Ba3	---	0	02/26/18	USD
Senwion Hldg GmbH Gtd Sr Sec Global Nt 12/30/99	B3	---	400	04/25/17	EUR
Sequoia Mtge Tr 2015-2 Pass-Thru Cif Cl B-4 3.76 05/25/45	Baa3	May 25	2.139	04/30/15	USD
Series 2018-1 Reds Ehp Tr Pass-Thru Cif Cl A 02/13/26	Aaa	Monthly	779	11/13/18	USD
SES SA Sub Reset Nt 5.625 12/30/99	Ba1	---	550	11/11/16	EUR
Sub Reset Nt 12/30/99	Ba1	---	667.891	05/31/16	EUR
Sestante Fin SRL Coll Nt Ser B 12/22/40	Aa3	M,J,S&D 22	21.327	12/22/03	EUR
SF Hldg Investment Ltd Gtd Eurobonds Ser 2016-XX1 4.125 07/26/23	A3	J&J 26	500	07/26/18	USD
Sqff Mexico SDe RL de CV Certificados Bursatiles Ser 3 12/30/99	A1	---	24.898	05/09/13	MXN
Certificados Bursatiles Ser 14D 12/30/99	A1	---	20	05/13/14	USD
Shanghai Commercial Bank Ltd Contingent Cap Secs Ser 114 12/30/99	A3	---	0	10/31/18	USD
Sub Eurobonds Ser A2024, Cl 2017 12/30/99	A3	---	0	11/17/17	USD
Shanghai Electric Group Global Investment Ltd Gtd Eurobonds 12/30/99	A2	---	0.001	08/01/14	USD
Shanghai Electric Newpage Co Ltd Gtd Eurobonds 1.125 05/22/20	A2	May 22	661.412	05/22/15	EUR
Shanghai Electric Power Fin Ltd Gtd Eurobonds 3.625 08/11/20	Baa2	F&A 11	500	08/11/15	USD
Shanghai Port Group (Bvi) Hldg Co Ltd Gtd Exch Euronotes 08/09/22	A2	---	500	08/09/17	USD
Gtd Exch Euronotes 12/30/99	A2	---	500	07/26/17	USD
Shaw Communications Inc Sr Nt Ser 9 3.8 11/02/23	Baa3	M&N 02	500	10/30/18	CAD
Sr Nt Ser 9 4.4 11/02/28	Baa3	M&N 02	500	10/30/18	CAD
Shearer S Foods LLC (New) Sr Sec 2nd Lien Term Loan 12/30/99	Caa2	---	225	06/02/14	USD
Shelf Drilling Holdings Ltd Gtd Sr Global Nt Cl C 12/30/99	B2	---	550	01/29/18	USD
Shenzhen Intl Hldgs Ltd Eurobonds Cl B-1A 12/30/99	Baa2	---	500	03/22/18	HKD
Perp Eurobonds Cl A-4 3.95 12/30/99	Baa2	---	300	11/16/17	USD
Shimao Property Hldgs Ltd Gtd Eurobonds 8.375 02/10/22	Ba3	F&A 10	800	02/03/15	USD
Shinhan Card 2018-1 Intl Ltd Pass-Thru Cif 06/27/22	Aaa	Monthly	350	03/12/18	USD
Shizuoka Prefecture Japan Bds Cl A 0.04 03/20/23	A1	M&S 20	10000	04/10/18	JPY
Japan Bds Cl E R 0.03/20/23	A1	M&S 20	10000	03/08/18	JPY
Japan Bds Cl B G 0.02/20/23	A1	M&S 20	10000	05/15/18	JPY
Japan Bds 06/20/23	A1	J&D 20	10000	08/08/18	JPY
Japan Bds Ser 2018-1 09/20/23	A1	M&S 20	10000	10/03/18	JPY
Japan Bds 0.02 09/20/23	A1	M&S 20	10000	11/08/18	JPY
Japan Bds Cl E 3.512 11/29/23	A1	M&N 29	100	11/16/18	USD
Japan Bds Ser 2018-1 0.17 03/17/28	A1	M&S 17	20000	04/10/18	JPY
Japan Bds 03/17/28	A1	M&S 17	10000	03/08/18	JPY
Japan Bds Cl E 0.195 03/17/28	A1	M&S 17	10000	06/12/18	JPY
Japan Bds Cl B G 0.195 03/17/28	A1	M&S 17	10000	05/15/18	JPY
Japan Bds Cl B 0.254 06/20/28	A1	J&D 20	10000	08/03/18	JPY
Japan Bds Ser 210 0.175 06/20/28	A1	J&D 20	10000	07/04/18	JPY
Japan Bds Cl E 0.239 06/20/28	A1	J&D 20	10000	09/12/18	JPY
Japan Bds Ser 2018-5C 0.249 09/20/28	A1	M&S 20	10000	11/08/18	JPY
Japan Bds Ser 2018-1 09/20/28	A1	M&S 20	10000	10/10/18	JPY
Japan Bds Cl AR 3.148 11/30/28	A1	M&N 31	100	11/20/18	CAD
Japan Bds Ser 2018-5 0.373 03/19/38	A1	M&S 19	20000	04/20/18	JPY
Japan Bds Cl F 0.53 06/18/38	A1	J&D 18	10000	07/19/18	JPY
Japan Bds Ser 501 0.355 06/18/38	A1	J&D 18	10000	07/05/18	JPY
Japan Bds Cl B-4 09/17/38	A1	M&S 17	10000	10/19/18	JPY
Japan Bds Cl A-2R 0.402 09/17/38	A1	M&S 17	20000	11/06/18	JPY
Japan Bds Cl A-2 0.822 03/19/48	A1	M&S 19	20000	04/20/18	JPY
Shop Direct Funding PLC Gtd Sr Sec Global Nt 12/30/99	B2	---	450	10/20/17	GBP
Shopping Centres Australasia Property Retail Tr Gtd Bds Cl E R 4.41 09/12/28	Baa1	M&S 12	30	06/12/18	USD

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Silverstone Master Issuer PLC Pass-Thru Cif Ser 2A1 01/21/70, Pass-Thru Cif 01/21/70, ...	Aaa	J.A.&O 21	854.292	02/19/75	EUR
Simon Int'l Fin SCA Gtd Euronotes 1.25 05/13/25, Gtd Sr Nt 12/30/99, ...	A2	May 13	569.775	05/10/16	EUR
Simon Property Group LP Eurobonds 2.375 10/02/20, ...	A2	Oct 02	1013.062	09/25/13	EUR
Sinai Health System Sr Unsec Nt 12/30/99, ...	Aa3	---	154.071	05/26/16	CAD
Sindicatum Renewable Energy Co Pte Ltd Gtd Eurobonds C1 A2B 7.4 08/15/28, ...	A1	F&A 15	1060.2	08/15/18	PHP
Singapore Govt of Government Bds 06/01/19, ...	Aaa	J&D 01	1373.579	05/20/09	SGD
Government Bds 1.625 10/01/19, ...	Aaa	A&O 01	2290.227	09/19/14	SGD
Government Bds 3.25 09/01/20, ...	Aaa	M&S 01	2224.27	08/22/05	SGD
Government Bds 2.75 07/01/23, ...	Aaa	J&J 01	1433.408	06/19/13	SGD
Government Bds 09/01/24, ...	Aaa	M&S 01	968.021	08/20/09	SGD
Government Bds 3.5 03/01/27, ...	Aaa	M&S 01	1627.339	02/15/07	SGD
Government Bds 3.375 09/01/33, ...	Aaa	M&S 01	1328.592	06/21/13	SGD
Sino-Ocean Land Treasure II Ltd Gtd Eurobonds C1 D-1 07/31/21, ...	Baa3	J.A.&O 31	700	07/31/18	USD
Sirius Funding PLC Coll Nt C1 A3 07/14/39, ...	Aaa	J.A.&O 14	1125	06/28/18	GBP
Coll Nt C1 A2 07/14/39, ...	Aaa	J.A.&O 14	1527.528	06/28/18	USD
Coll Nt C1 A1 07/14/39, ...	Aaa	J.A.&O 14	1265.628	06/28/18	USD
Swigila Spv SRL Pass-Thru Cif C1 A 10/25/55, ...	Aa3	J.A.&O 25	233.447	03/30/12	EUR
Sixsigma Networks Mexico SA de CV Gtd Sr Nt C1 E 12/30/99, ...	B1	---	300	04/26/18	USD
SK Innovation Co Ltd Eurobonds C1 F 4.125 07/13/23, ...	Baa1	J&J 13	500	07/13/18	SEK
Skandilbanken AB Covered Bds Ser 515 03/15/23, ...	Aaa	M.J.&S 15	500	05/11/18	USD
Covered Bds Ser 516 09/20/23, ...	Aaa	M.J.&S 20	700	10/15/18	SEK
SKF AB Eurobonds 2.375 10/29/20, ...	Baa1	Oct 29	1033.015	10/22/13	EUR
Eurobonds 1.625 12/02/22, ...	Baa1	Dec 02	530.926	11/24/15	EUR
Global Nt Ser EMTN 1.25 09/17/25, ...	Baa1	Sep 17	300	09/05/18	EUR
Sr Eurobonds 1.875 09/11/19, ...	Baa1	Sep 11	628.101	09/04/12	EUR
Skipston Building Society Covered Bds 05/02/23, ...	Aaa	F.M.A.&N 02	400	05/02/18	GBP
Covered Bds Ser 2018-2 0.5 10/02/23, ...	Aaa	Oct 02	500	10/02/18	EUR
Skysea Int'l Capital Mgmt Ltd Gtd Eurobonds 4.875 12/07/21, ...	A1	J&D 07	750	11/30/11	USD
Slate No1 PLC Pass-Thru Cif 01/24/51, ...	Aaa	J.A.&O 24	162.337	10/27/14	GBP
Pass-Thru Cif 01/24/51, ...	Aa2	J.A.&O 24	66.845	10/27/14	GBP
Pass-Thru Cif 01/24/51, ...	Ba1	J.A.&O 24	76.393	10/27/14	GBP
Pass-Thru Cif 01/24/51, ...	Aaa	J.A.&O 24	3093.957	10/27/14	GBP
Pass-Thru Cif 01/24/51, ...	Aaa	J.A.&O 24	324.674	10/27/14	GBP
Slate No2 PLC Pass-Thru Cif 10/24/44, ...	Aa2	J.A.&O 24	29.432	10/27/14	GBP
Pass-Thru Cif 10/24/44, ...	Aaa	J.A.&O 24	32.702	10/27/14	GBP
Pass-Thru Cif 10/24/44, ...	Aaa	J.A.&O 24	26.161	10/27/14	GBP
Pass-Thru Cif 10/24/44, ...	Aaa	J.A.&O 24	529.762	10/27/14	GBP
Pass-Thru Cif 10/24/44, ...	Baa2	J.A.&O 24	6.539	10/27/14	GBP
SLC Student Ln Tr Coll Nt Ser 2008-1, C1 A-4B 12/15/32, ...	Aa1	Monthly	237.684	03/28/08	EUR
Slovakia Treas BD 5.3 05/12/19, ...	A2	May 12	7347	05/07/04	SKK
Slovakia Govt of Government Bds 11/13/23, ...	A2	Nov 13	1015.114	04/29/16	EUR
Government Bds Ser 10 4 03/27/24, ...	A2	Mar 27	190.202	03/26/14	NOK
Government Bds 4.2 03/27/26, ...	A2	Mar 27	372.135	03/26/14	NOK
Government Bds 0.625 05/22/26, ...	A2	May 22	0	11/21/16	EUR
Government Bds C1 E 1.06/12/28, ...	A2	Jun 12	3000	06/05/18	EUR
Government Bds 1.625 01/21/31, ...	A2	Jan 21	1084.952	01/13/14	EUR
Government Bds 4.3 08/09/32, ...	A2	Aug 09	618.498	07/27/12	EUR
Government Bds Ser 224 3.875 02/08/33, ...	A2	Feb 08	1956.462	01/09/13	EUR
Government Bds 3.6 02/21/34, ...	A2	Feb 21	687.673	02/19/14	EUR
Government Bds 1.875 03/09/37, ...	A2	Mar 09	2	03/09/17	USD
Government Bds Ser 2017-006 2 10/17/47, ...	A2	Oct 17	1000	10/17/17	EUR
Government Bds C1 E 2.25 06/12/68, ...	A2	Jun 12	5000	06/05/18	EUR
Sr Global Nt 2.75 04/25/22, ...	A2	Apr 25	109.182	04/23/12	CHF
Swiss Bds 1.375 10/16/19, ...	A2	Oct 16	423.236	08/18/13	CHF
Swiss Bds Ser B 2.125 10/16/23, ...	A2	Oct 16	188.852	04/16/13	CHF
Slovenia Govt of Government Bds C1 BR 10/10/19, ...	Baa1	---	51	04/12/18	EUR
Government Bds 1 03/06/28, ...	Baa1	Mar 06	1500	01/11/18	EUR
Government Bds C1 A-1A 1.5 03/25/35, ...	Baa1	Mar 25	250	03/07/18	EUR
Government Bds 1.5 03/25/35, ...	Baa1	Mar 25	1060.448	03/17/15	EUR
Government Bds C1 D 1.5 03/25/35, ...	Baa1	Mar 25	1000	09/07/16	EUR
Government Bds C1 B-1 R 3.125 08/07/45, ...	Baa1	Aug 07	150	03/07/18	EUR
Government Bonds 04/09/20, ...	Baa1	---	40	10/11/18	EUR
Slovenska Sportilna AS Covered Bds 02/11/19, ...	Aaa	F&A 11	50	02/11/15	EUR
Covered Bds 2.2999 02/20/19, ...	Aaa	F&A 20	4.938	02/20/13	EUR
Covered Bds 03/11/19, ...	Aaa	M&S 11	6	03/11/16	EUR
Covered Bds 2.2999 03/15/19, ...	Aaa	M&S 15	4.895	03/15/13	EUR
Covered Bds 2.2999 04/15/19, ...	Aaa	A&O 15	4.896	04/15/13	EUR
Covered Bds 05/15/19, ...	Aaa	---	100	05/15/17	EUR
Covered Bds 2 08/02/19, ...	Aaa	F&A 02	2.56	08/02/13	EUR
Covered Bds 2 08/23/19, ...	Aaa	F&A 23	4.272	08/23/13	EUR
Covered Bds 2 09/23/19, ...	Aaa	M&S 23	6.387	09/23/13	EUR
Covered Bds 2 10/23/19, ...	Aaa	A&O 23	5.869	10/23/13	EUR
Covered Bds 2 11/20/19, ...	Aaa	M&N 20	6.653	11/20/13	EUR
Covered Bds 2.0499 12/11/19, ...	Aaa	J&D 11	3.5	12/11/13	EUR
Covered Bds 2.5 12/12/19, ...	Aaa	J&D 12	3.3	12/12/12	EUR
Covered Bds 2 12/17/19, ...	Aaa	J&D 17	4.164	06/17/13	EUR
Covered Bds 2 12/20/19, ...	Aaa	J&D 20	9.59	12/20/13	EUR
Covered Bds 2 01/10/20, ...	Aaa	J&J 10	2.223	07/10/13	EUR
Covered Bds 1.25 03/03/20, ...	Aaa	M&S 03	4.234	03/03/15	EUR
Covered Bds 1.2 06/16/20, ...	Aaa	J&D 16	4.938	06/16/15	EUR
Covered Bds 1.2 01/24/20, ...	Aaa	J&J 24	4.963	07/24/15	EUR
Covered Bds 0.88 07/30/20, ...	Aaa	Jul 30	50	07/30/15	EUR
Covered Bds 2 08/07/20, ...	Aaa	F&A 07	9.921	02/07/14	EUR
Covered Bds 1.2 08/28/20, ...	Aaa	F&A 29	4.979	08/28/15	EUR
Covered Bds 1.2 09/25/20, ...	Aaa	M&S 25	4.31	09/25/15	EUR
Covered Bds 1.2 10/29/20, ...	Aaa	A&O 29	3.549	10/29/15	EUR
Covered Bds 0.63 11/05/20, ...	Aaa	Nov 05	40	11/05/15	EUR
Covered Bds 0.88 11/12/20, ...	Aaa	Nov 12	15	11/12/14	EUR
Covered Bds 1.19/20, ...	Aaa	M&N 19	50	05/19/16	EUR
Covered Bds 1.2 11/27/20, ...	Aaa	M&N 27	2.991	11/27/15	EUR
Covered Bds 1.05 02/09/21, ...	Aaa	Feb 09	50	02/09/16	EUR
Covered Bds 1.05 03/11/21, ...	Aaa	M&S 11	6.989	03/11/16	EUR
Covered Bds 2 03/24/21, ...	Aaa	M&S 24	8.433	03/24/14	EUR
Covered Bds 1.05 04/07/21, ...	Aaa	A&O 07	4.961	04/07/16	EUR
Covered Bds 5 04/16/21, ...	Aaa	Apr 16	16.597	04/16/08	EUR
Covered Bds 1 05/05/21, ...	Aaa	M&N 05	4.985	05/05/16	EUR
Covered Bds 1.8999 05/12/21, ...	Aaa	M&N 12	4.952	05/12/14	EUR
Covered Bds 0.6/01/21, ...	Aaa	---	3.988	06/01/16	EUR
Covered Bds 1.75 06/11/21, ...	Aaa	J&D 11	9.442	06/11/14	EUR
Covered Bds 0.9 07/07/21, ...	Aaa	J&J 07	4.983	07/07/16	EUR
Covered Bds 1.55 07/16/21, ...	Aaa	J&J 16	3.514	07/16/14	EUR
Covered Bds 0.8 08/05/21, ...	Aaa	F&A 05	4.985	08/05/16	EUR
Covered Bds 0.75 08/26/21, ...	Aaa	F&A 26	4.984	08/26/16	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Covered Bds 0.6999 09/23/21, ...	Aaa	M&S 23	4.953	09/23/16	EUR
Covered Bds 0.65 10/21/21, ...	Aaa	A&O 21	4.971	10/21/16	EUR
Covered Bds 0.25 11/30/21, ...	Aaa	Nov 30	100	11/30/16	EUR
Covered Bds 0.63 12/10/21, ...	Aaa	Dec 10	20	12/10/15	EUR
Covered Bds 0.65 12/22/21, ...	Aaa	Dec 22	9.891	12/22/16	EUR
Covered Bds 0.88 02/02/22, ...	Aaa	Feb 02	35	02/02/15	EUR
Covered Bds 2 03/25/22, ...	Aaa	Mar 25	11	03/25/14	EUR
Covered Bds 0.38 06/20/22, ...	Aaa	Jun 20	5	06/20/17	EUR
Covered Bds 1 08/04/22, ...	Aaa	Aug 04	10	08/04/15	EUR
Covered Bds 0.5 10/10/22, ...	Aaa	Oct 10	150	10/10/17	EUR
Covered Bds 0.5 12/05/24, ...	Aaa	Dec 05	250	12/05/18	EUR
Covered Bds 3.1 01/17/25, ...	Aaa	J&J 17	4.35	01/17/13	EUR
Covered Bds 0.75 03/06/25, ...	Aaa	Mar 06	100	03/06/17	EUR
Covered Bds 1.3799 08/04/25, ...	Aaa	Aug 04	10	08/04/15	EUR
Covered Bds 0.625 08/22/25, ...	Aaa	Aug 22	250	08/22/15	EUR
Covered Bds 1 03/23/26, ...	Aaa	Mar 23	9	03/23/16	EUR
Covered Bds 4.95 07/27/27, ...	Aaa	Jul 27	16.597	07/27/07	EUR
Covered Bds 3 06/05/28, ...	Aaa	J&D 05	6.6	06/05/13	EUR
Covered Bds 2.7999 02/21/29, ...	Aaa	F&A 21	4.85	02/21/14	EUR
SMBC 38th RMBS Pass-Thru Cif C1 ALPHA 12/31/54, ...	Aaa	Monthly	2600	04/23/18	JPY
Pass-Thru Cif C1 ALPHA 12/31/54, ...	Aaa	Monthly	14400	04/23/18	JPY
Pass-Thru Cif C1 A2 12/31/54, ...	Aaa	Monthly	12500	04/23/18	JPY
Pass-Thru Cif C1 A1 12/31/54, ...	Aaa	Monthly	3500	04/23/18	JPY
Pass-Thru Cif C1 A1 12/31/54, ...	Aaa	Monthly	11100	04/23/18	JPY
SMBC 39th RMBS Pass-Thru Cif C1 ALPHA 04/30/55, ...	Aaa	Monthly	5000	07/30/18	JPY
Pass-Thru Cif C1 ALPHA 04/30/55, ...	Aaa	Monthly	20200	07/30/18	JPY
Pass-Thru Cif C1 A2 04/30/55, ...	Aaa	Monthly	18500	07/30/18	JPY
Pass-Thru Cif C1 A1 04/30/55, ...	Aaa	Monthly	6000	07/30/18	JPY
Pass-Thru Cif C1 A1 04/30/55, ...	Aaa	Monthly	18500	07/30/18	JPY
SMBC 40th RMBS Pass-Thru Cif C1 ALPHA 08/31/55, ...	Aaa	Monthly	3100	11/26/18	JPY
Pass-Thru Cif C1 A2 08/31/55, ...	Aaa	Monthly	14000	11/26/18	JPY
Pass-Thru Cif C1 A1 08/31/55, ...	Aaa	Monthly	3500	11/26/18	JPY
Pass-Thru Cif C1 A1 08/31/55, ...	Aaa	Monthly	12500	11/26/18	JPY
Pass-Thru Cif C1 A1 08/31/55, ...	Aaa	Monthly	15400	11/26/18	JPY
Sme Bank Fixed/Fltg Rt Russian Bds 08/11/22, ...	Ba2	F&A 11	157.791	08/23/12	RUB
Russian Bds 8.7 03/17/22, ...	Ba2	M&S 17	169.527	03/30/12	RUB
SME Grecale 2017 SRL Pass-Thru Cif C1 A 03/20/56, ...	Aa3	M.J.&S 20	508.22	11/08/17	EUR
Pass-Thru Cif C1 B 03/20/56, ...	A3	M.J.&S 20	77	11/08/17	EUR
SMHL Series 2018-1 Fund Pass-Thru Cif C1 A 09/20/50, ...	Aaa	Monthly	1700	09/20/18	AUD
SMHL Series Securitization Fund 2018-2 Pass-Thru Cif C1 A 09/26/50, ...	Aaa	Monthly	1150	08/16/18	AUD
Smithfield Foods Inc Gtd Sr Nt 12/30/99, ...	Ba1	---	600	01/20/17	USD
Smurfit Kappa Acquisitions Gtd Euronotes Ser 15282 2.875 12/30/99, ...	Ba				

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY	ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Southeast Alabama Gas Supply Dist Bds Ser 2018A 4 06/01/22	A3	J&D 01	9.9	06/23/18	USD	Covered Bds Ser 2018-1 0.5 01/30/25	Aaa	Jan 30	1000	01/30/18	EUR
Bds Ser 2018A 5 04/01/23	A3	A&O 01	10.395	05/16/18	USD	Covered Bds Ser 2016-4 2.3799 06/22/28	Aaa	Jun 22	1280	05/06/18	NOK
Bds Ser 2018A 4 06/01/23	A3	J&D 01	13.88	06/23/18	USD	Covered Bds Ser 2016-4 2.3799 06/22/28	Aaa	Jun 22	1120	05/04/16	NOK
Bds Ser 2018A 5 04/01/24	A3	A&O 01	26.035	05/16/18	USD	Covered Bds Ser 2018-5 1.49 12/14/38	Aaa	Dec 14	25	12/14/18	EUR
Bds Ser 2018A 4 06/01/24	A3	J&D 01	14.625	06/23/18	USD	Sparebank 1 Naeringskredit AS Covered Bds Ser 2014/2 1 12/30/21	Aaa	Dec 30	20	09/01/14	EUR
Bds Ser 2018C 04/01/49	A3	Monthly	45.75	05/16/18	USD	Covered Bds 06/15/22	Aaa	M,J,S&D 15	1700	06/06/18	NOK
Bds Ser 2018B 04/01/49	A3	Monthly	35.25	05/16/18	USD	Covered Bds 12/15/22	Aaa	M,J,S&D 15	750	10/15/18	SEK
Bds Ser 2018A 4 04/01/49	A3	A&O 01	586.35	05/16/18	USD	Covered Bds 2.8399 10/11/28	Aaa	Oct 11	650	10/11/18	NOK
Bds Ser 2018A 4 06/01/49	A3	J&D 01	964.28	06/23/18	USD	Sparebanken Ost Covered Bds 06/15/23	Aaa	M,J,S&D 15	2000	01/15/18	NOK
Bds Ser 2018B 2.975 06/01/49	A3	J&D 01	50	06/23/18	USD	Sparebanken Sor Boligkredit AS Covered Bds Ser 5 09/24/25	Aaa	M,J,S&D 24	5000	09/24/18	NOK
Southern Elec Pwr Distribution PLC EuroBd 4.625 02/20/37	Baa1	Feb 20	325	02/07/06	GBP	Sparebanken Vest Boligkredit AS Covered Bds Ser 36 0.125 03/15/23	Aaa	Mar 15	500	07/10/18	EUR
Southern Housing Group Ltd Sr Sec Bds Cl E 3.5 10/19/47	A2	A&O 19	300	10/12/18	GBP	Covered Bds Ser 38 06/19/24	Aaa	M,J,S&D 19	5000	11/01/18	EUR
SP Manweb PLC Sr EuroNotes 4.875 09/20/27	Baa1	Sep 20	556.97	09/05/12	EUR	Covered Bds Ser 35 0.75 02/27/25	Aaa	Feb 27	500	02/27/18	EUR
Spain (Kingdom of) Govt Bd 5.75 07/30/32	Baa1	Jul 30	472.21	01/18/01	EUR	Covered Bds Ser 37 2.7 09/28/28	Aaa	Sep 28	2250	09/28/18	NOK
Treas Bd 6 01/31/29	Baa1	Jan 31	953178	12/19/97	ESP	Sparkasse KoelnBonn German Bd 4.04 10/15/21	A3	Oct 15	5	02/02/06	EUR
Spain Govt of Government Bds 0.25 01/31/19	Baa1	Jan 31	1546.658	01/19/17	EUR	German Bds 3.5 04/15/19	A3	Apr 15	67.03	04/06/09	EUR
Government Bds 0.25 01/31/19	Baa1	Jan 31	15915.8	01/15/16	EUR	Spd Fin UK PLC Gld Global Nt 5.875 07/17/26	Baa1	Jul 17	561.789	07/08/11	GBP
Government Bds 4.6 07/30/19	Baa1	Jul 30	3015.116	06/13/14	EUR	Spectrum Brands Inc Gld Global Nt 4 10/01/26	B2	A&O 01	425	09/14/16	EUR
Government Bds 4.6 07/30/19	Baa1	Jul 30	1400.708	09/20/11	EUR	Spic 2018 Usd Senior Perpetual Bond Co Ltd Perp Gtd Bds Cl A-2-R 5.8 12/30/99	A2	Mar 22	500	11/21/18	USD
Government Bds 4.6 07/30/19	Baa1	Jul 30	13145.3	02/03/09	EUR	SPIE SA Gld Global Nt 3.125 03/22/24	B1	Mar 22	600	03/15/17	EUR
Government Bds 4.3 10/31/19	Baa1	Oct 31	2406.392	02/28/14	EUR	SR Boligkredit AS Covered Bds Ser 13 05/29/23	Aaa	F,M,A&N 31	5000	05/29/18	NOK
Government Bds 0.55 11/30/19	Baa1	Nov 30	6284.486	10/06/14	EUR	Covered Bds Ser 19 0.75 10/17/25	Aaa	Oct 17	750	10/17/18	EUR
Government Bds 0.55 11/30/19	Baa1	Nov 30	902.503	10/30/15	EUR	Covered Bds Ser 14 1.581 05/31/38	Aaa	May 31	40	05/31/18	EUR
Government Bds 1.4 01/31/20	Baa1	Jan 31	1860	04/06/17	EUR	Covered Bds Ser 12 1.508 06/04/38	Aaa	Jun 04	50	06/04/18	EUR
Government Bds 1.4 01/31/20	Baa1	Jan 31	4992.678	06/30/14	EUR	Covered Bds Ser 16 1.528 07/02/38	Aaa	Jul 02	30	07/02/18	EUR
Government Bds 4 04/30/20	Baa1	Apr 30	7254.051	01/13/10	EUR	Covered Bds Ser 15 1.5029 07/02/38	Aaa	Jul 02	25	07/02/18	EUR
Government Bds 4 04/30/20	Baa1	Apr 30	1914.498	09/20/11	EUR	Covered Bds Ser 17 1.49 07/02/38	Aaa	Jul 02	25	07/02/18	EUR
Government Bds 1.15 07/30/20	Baa1	Jul 30	4240.447	06/06/15	EUR	Covered Bds Ser 18 1.57 10/04/38	Aaa	Oct 04	25	10/04/18	EUR
Government Bds 4.85 10/31/20	Baa1	Oct 31	2100.628	09/20/11	EUR	SRF 2016-1 Fondo de Titulizacion Pass-Thru Cif Cl A 04/28/64	Aa1	J,A,J&O 28	182.8	10/21/16	EUR
Government Bds 4.85 10/31/20	Baa1	Oct 31	7588.501	07/06/10	EUR	Pass-Thru Cif Cl C 04/28/64	Aa1	J,A,J&O 28	10.6	10/21/16	EUR
Government Bds 0.05 01/31/21	Baa1	Jan 31	2702	06/01/17	EUR	Pass-Thru Cif Cl B 04/28/64	Aa2	J,A,J&O 28	18.6	10/21/16	EUR
Government Bds 5.5 04/30/21	Baa1	Apr 30	3182.822	11/16/12	EUR	SRF 2017-1 Fondo de Titulizacion Pass-Thru Cif 04/26/63	Aa3	J,A,J&O 26	40	04/04/17	EUR
Government Bds 5.5 04/30/21	Baa1	Apr 30	7972.788	01/17/11	EUR	Pass-Thru Cif 04/26/63	Ba2	J,A,J&O 26	12	04/04/17	EUR
Government Bds 0.75 07/30/21	Baa1	Jul 30	21674.4	02/26/16	EUR	Pass-Thru Cif 04/26/63	Baa2	J,A,J&O 26	16	04/04/17	EUR
Government Bds Cl A-1 11/30/21	Baa1	Nov 30	6254.58	05/10/16	EUR	Pass-Thru Cif 04/26/63	Aa1	J,A,J&O 26	248	04/04/17	EUR
Government Bds 5.85 01/31/22	Baa1	Jan 31	4893.238	11/11/11	EUR	SRF 2017-2 Fondo de Titulizacion Pass-Thru Cif 01/26/63	Ba3	J,A,J&O 26	8.6	12/18/17	EUR
Government Bds 5.85 01/31/22	Baa1	Jan 31	4479.048	11/29/12	EUR	Pass-Thru Cif 01/26/63	A2	J,A,J&O 26	17.2	12/18/17	EUR
Government Bds 0.4 04/30/22	Baa1	Apr 30	11312.6	01/13/17	EUR	Pass-Thru Cif 01/26/63	Aa1	J,A,J&O 26	103.2	12/18/17	EUR
Government Bds 0.45 10/31/22	Baa1	Oct 31	3858.258	09/29/17	EUR	SRLEV NV Gld Fixed/Flty Rt Eurobonds 04/15/41	Ba1	J,A,J&O 26	577.401	04/08/11	CHF
Government Bds 5.4 01/31/23	Baa1	Jan 31	9300.598	01/22/13	EUR	Perp Gtd Sub Eurobonds 7 12/30/99	B1	Apr 15	125.291	06/23/11	CHF
Government Bds Cl X 0.35 07/30/23	Baa1	Jul 30	10612.1	05/22/18	EUR	Srpska Republic of Sr Unsec Nt Cl A-2018-0 4.75 06/28/23	B3	J&D 28	200	08/01/18	EUR
Government Bds 4.4 10/31/23	Baa1	Oct 31	2016.07	11/03/14	EUR	SRS Distribution Inc Gtd Sr Nt Cl F 12/30/99	Caa2	---	350	05/09/18	USD
Government Bds 4.4 10/31/23	Baa1	Oct 31	9084.892	05/14/13	EUR	SSE PLC Cap Secs 12/30/99	Baa3	---	500	02/23/17	GBP
Government Bds Cl A-1 11/30/23	Baa1	Nov 30	2749.21	06/12/18	EUR	Cap Secs 12/30/99	Baa3	---	500	02/23/17	USD
Government Bds 4.8 01/31/24	Baa1	Jan 31	1695.44	05/13/16	EUR	Gtd Sr Nt 2.78 04/28/23	Baa1	A&O 28	35	03/30/16	GBP
Government Bds 4.8 01/31/24	Baa1	Jan 31	9131.678	11/19/09	EUR	Gtd Sr Nt 2.88 09/06/23	Baa1	M&S 06	120	03/30/16	GBP
Government Bds 4.8 01/31/24	Baa1	Jan 31	4240.043	09/09/08	EUR	Gtd Sr Nt 3.05 06/06/26	Baa1	J&D 06	64	03/30/16	GBP
Government Bds 4.8 01/31/24	Baa1	Oct 31	238.161	01/14/11	EUR	Gtd Sr Nt 3.15 09/06/26	Baa1	M&S 06	75	03/30/16	GBP
Government Bds 2.75 10/31/24	Baa1	Oct 31	12196.3	06/12/14	EUR	Gtd Sr Nt 3.67 09/06/26	Baa1	M&S 06	244	03/30/16	USD
Government Bds 1.8 11/30/24	Baa1	Nov 30	6877.768	05/12/14	EUR	Gtd Sr Nt 3.19 09/06/27	Baa1	M&S 06	35	03/30/16	GBP
Government Bds 1.6 04/30/25	Baa1	Apr 30	13361.1	05/19/15	EUR	SSMS Plantation Hldgs Pte Ltd Gtd Eurobonds Cl A-2 7.75 01/23/23	B1	J&J 23	300	01/23/18	USD
Government Bds 4.65 07/30/25	Baa1	Jul 30	6035.808	04/02/15	EUR	St Paul's CLO III R Designated Activity Co Coll Nt Cl AR 01/15/32	Aaa	J,A,J&O 15	330.1	02/08/18	EUR
Government Bds 4.65 07/30/25	Baa1	Jul 30	6827.242	02/17/10	EUR	Coll Nt Cl CR 01/15/32	A2	J,A,J&O 15	30.8	02/08/18	EUR
Government Bds 2.15 10/31/25	Baa1	Oct 31	5448.76	06/01/15	EUR	Coll Nt Cl DR 01/15/32	Baa2	J,A,J&O 15	27.5	02/08/18	EUR
Government Bds 1.95 04/30/26	Baa1	Apr 30	17033.7	01/12/16	EUR	Coll Nt Cl B-1R 01/15/32	Aa2	J,A,J&O 15	48.8	02/08/18	EUR
Government Bds 5.9 07/30/26	Baa1	Jul 30	955.728	01/03/13	EUR	Coll Nt Cl B-2R 2.0499 01/15/32	Aa2	---	18.4	02/08/18	EUR
Government Bds 5.9 07/30/26	Baa1	Jul 30	1263.07	05/23/17	EUR	Coll Nt Cl F-R 01/15/32	B2	J,A,J&O 15	16.2	02/08/18	EUR
Government Bds 5.9 07/30/26	Baa1	Jul 30	4629.497	02/19/16	EUR	Coll Nt Cl E-R 01/15/32	Ba2	J,A,J&O 15	40.8	02/08/18	EUR
Government Bds 5.9 07/30/26	Baa1	Jul 30	5559.571	03/08/11	EUR	St Paul's CLO IV Designated Activity Co Coll Nt Cl D 04/25/30	Ba2	J,A,J&O 25	30.25	07/12/18	EUR
Government Bds 1.3 10/31/26	Baa1	Oct 31	7318.97	07/19/16	EUR	Coll Nt Cl E 04/25/30	B2	J,A,J&O 25	14.3	07/12/18	EUR
Government Bds 1.5 04/30/27	Baa1	Apr 30	9000	01/24/17	EUR	Coll Nt Cl C 04/25/30	Baa2	J,A,J&O 25	24.6	07/12/18	EUR
Government Bds 1.45 10/31/27	Baa1	Oct 31	8000	06/27/17	EUR	Coll Nt Cl B 04/25/30	A2	J,A,J&O 25	29	07/12/18	EUR
Government Bds 0.65 11/30/27	Baa1	Nov 30	5	05/04/17	EUR	Coll Nt Cl A-2B 2.0499 04/25/30	Aa2	---	22.5	07/12/18	EUR
Government Bds Cl A-1R 5.15 10/31/28	Baa1	Oct 31	6679.36	09/26/17	EUR	Coll Nt Cl A-2A 04/25/30	Aa2	J,A,J&O 25	31.5	07/12/18	EUR
Government Bds 5.15 10/31/28	Baa1	Oct 31	4502.592	07/08/13	EUR	Coll Nt Cl A-1 04/25/30	Aaa	J,A,J&O 25	289.5	07/12/18	EUR
Government Bds 6 01/31/29	Baa1	Jan 31	2370.58	07/29/16	EUR	Coll Nt Cl X 04/25/30	Aaa	J,A,J&O 25	2.917	07/12/18	EUR
Government Bds 6 01/31/29	Baa1	Jan 31	2580.528	01/21/10	EUR	St Paul's CLO IX Designated Activity Co Coll Nt Cl E 11/15/30	Ba2	F,M,A&N 15	26	05/31/18	EUR
Government Bds 6 01/31/29	Baa1	Jan 31	479.28	03/27/08	EUR	Coll Nt Cl C 11/15/30	A2	F,M,A&N 15	30	05/31/18	EUR
Government Bds 1.95 07/30/30	Baa1	Jul 30	3071.69	05/13/16	EUR	Coll Nt Cl A 11/15/30	Aaa	F,M,A&N 15	245	05/31/18	EUR
Government Bds 1.95 07/30/30	Baa1	Jul 30	7935.878	02/24/15	EUR	Coll Nt Cl D 11/15/30	Baa2	F,M,A&N 15	22	05/31/18	EUR
Government Bds 1 11/30/30	Baa1	Nov 30	2049.84	06/01/17	EUR	Coll Nt Cl F 11/15/30	B2	F,M,A&N 15	11	05/31/18	EUR
Government Bds 1 11/30/30	Baa1	Nov 30	3824.259	03/23/15	EUR	Coll Nt Cl B 1.9299 11/15/30	Aa2	---	36.85	05/31/18	EUR
Government Bds 5.75 07/30/32	Baa1	Jul 30	1114.677	10/21/10	EUR	St Paul's CLO V Designated Activity Co Coll Nt Cl D-R 08/20/30	Ba2	F,M,A&N 20	22.5	08/14/18	EUR
Government Bds 5.75 07/30/32	Baa1	Jul 30	652.401	12/18/08	EUR	Coll Nt Cl C-R 08/20/30	Ba3	F,M,A&N 20	25.5	08/14/18	EUR
Government Bds 5.75 07/30/32	Baa1	Jul 30	7073.81	06/20/17	EUR	Coll Nt Cl B-R 08/20/30	A2	F,M,A&N 20	25	08/14/18	EUR
Government Bds 5.75 07/30/32	Baa1	Jul 30	2973.228	01/09/03	EUR	Coll Nt Cl A-2BR 2.1 08/20/30	Aa2	---	21	08/14/18	EUR
Government Bds 2.35 07/30/33	Baa1	Jul 30	5000	02/22/17	EUR	Coll Nt Cl E-R 08/20/30	B2	F,M,A&N 20	12	08/14/18	

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Standard Chartered PLC Japan Bds 0.523 09/15/21	A2	M&S 15	45000	09/08/16	JPY
Japan Bds Ser 2018XF2 11/22/24	A2	---	111000	11/15/18	JPY
Japan Bds 1.043 06/05/25	A2	J&D 05	161.167	05/29/15	USD
Standard Life Aberdeen PLC Sub Nt 4.25 06/30/48	Baa1	J&D 31	750	10/16/17	USD
Standard Oil Co (The) Gtd Bd 7.5 12/30/99	A1	---	200	04/07/86	CHF
Starbucks Corp Sr Global Nt 12/30/99	Baa1	---	750	03/08/17	USD
Sr Nt 3.1 03/01/23	A3	M&S 01	1000	02/26/18	USD
Sr Nt CI 143 3.5 03/01/28	A3	M&S 01	600	02/26/18	USD
Starfruit Fincov Bv Gtd Sr Nt CI F.R. 12/30/99	Caa1	---	485	09/07/18	EUR
Stars Group Hldgs BV (The) Gtd Sr Nt CI D 12/30/99	Caa1	---	750	06/18/18	USD
Statega Ltd Coll Nt Ser 2011-01 10/20/22	Aa2	---	878.802	02/03/11	EUR
Statol ASA Eurobd 6.125 11/27/28	Aa2	Nov 27	225	11/13/98	GBP
Steel Funding Ltd Loan Participation Nt 12/30/99	Baa3	---	0.001	05/31/16	USD
Steers High-Grade CMBS Resecuritization Tr Coll Nt 0.95 10/12/52	A2	Monthly	5	05/12/04	USD
Coll Nt 0.95 10/12/52	A2	Monthly	6	05/12/04	USD
Stevens Hldg Co Inc Gtd Sr Nt CI E 12/30/99	B2	---	400	09/06/18	USD
Stirling Water Sealfield Finance Plc Gtd EuroBd 5.822 09/26/26	A2	Monthly	171.066	03/19/99	GBP
Stonehenge Capital Fund Nebraska III LLC Coll Nt Ser 2018B-1 7.2 03/01/24	Aa2	---	17.164	06/12/18	USD
Stonehenge Capital Fund South Carolina III LLC Coll Nt Ser 2018B-1 7.41 03/01/23	Aaa	---	15.532	11/15/18	USD
Coll Nt Ser 2018B-2 7.4299 03/01/23	Aaa	---	5	11/15/18	USD
Stonehenge OH Rural Fund LLC Coll Nt Ser 2018B-1 7.32 03/03/25	Aa2	---	15	08/13/18	USD
Storebrand ASA Norwegian Bds 4.95 10/22/20	Baa2	Oct 22	49.966	10/09/13	NOK
Storebrand Livsforsikring AS Perp Sub Fltg Rt Norwegian Bds 12/30/99	Baa2	---	0.001	03/04/15	NOK
Perp Sub Fltg Rt Norwegian Bds 12/30/99	Baa2	---	184.739	03/11/14	NOK
Sub Fixed/Fltg Rt EuroNotes 6.875 04/04/43	Baa2	Apr 04	387.767	03/21/13	EUR
Storm 2016 BV Pass-Thru CFI D 08/22/63	A2	F.M.A&N 22	43	09/29/16	EUR
Pass-Thru CFI C E 08/22/63	Baa3	F.M.A&N 22	21	09/29/16	EUR
Pass-Thru CFI C C 08/22/63	Aa3	F.M.A&N 22	43	09/29/16	EUR
Pass-Thru CFI C B 08/22/63	Aa1	F.M.A&N 22	57	09/29/16	EUR
Pass-Thru CFI Ser A 08/22/63	Aaa	F.M.A&N 22	1900	09/29/16	EUR
Storm 2018 BV Pass-Thru CFI 01/22/65	Aaa	J.A.&O 22	2100	01/25/18	EUR
Pass-Thru CFI J.A.&O 22	Ba1	J.A.&O 22	22.8	01/25/18	EUR
Pass-Thru CFI 01/22/65	Aa3	J.A.&O 22	44.1	01/25/18	EUR
Pass-Thru CFI 01/22/65	A2	J.A.&O 22	44.1	01/25/18	EUR
Pass-Thru CFI C B 01/22/65	Aa1	J.A.&O 22	56.7	01/25/18	EUR
Storm 2018 BV Pass-Thru CFI 09/22/65	A2	M.J.&S 22	17.4	09/27/18	EUR
Pass-Thru CFI 09/22/65	Aaa	M.J.&S 22	850	09/27/18	EUR
Pass-Thru CFI 09/22/65	Aa1	M.J.&S 22	19.4	09/27/18	EUR
Pass-Thru CFI 09/22/65	Aa2	M.J.&S 22	17.4	09/27/18	EUR
Pass-Thru CFI 09/22/65	Ba1	M.J.&S 22	9.1	09/27/18	EUR
Strait Crossing Fin Inc EuroBD 0.04/01/32	Aaa	Apr 01	661.5	08/01/93	CAD
Stratton Mgtc Funding PLC Pass-Thru CFI X 03/14/44	Ca	M.J.&S 14	3.9	04/30/18	GBP
Pass-Thru CFI D 03/14/44	Ba3	M.J.&S 14	4.2	04/30/18	GBP
Pass-Thru CFI C 03/14/44	Baa1	M.J.&S 14	4.9	04/30/18	GBP
Pass-Thru CFI B 03/14/44	Aa3	M.J.&S 14	4.9	04/30/18	GBP
Pass-Thru CFI A 03/14/44	Aaa	M.J.&S 14	122.5	04/30/18	GBP
Strong 2018 BV Pass-Thru CFI 09/22/67	Aaa	M.J.&S 22	33.4	12/20/18	EUR
Pass-Thru CFI 09/22/67	Aaa	M.J.&S 22	8.0	12/20/18	EUR
Pass-Thru CFI 09/22/67	Ba1	M.J.&S 22	8.4	12/20/18	EUR
Structured Asset Mgtc Investments II Tr 200 Pass-Thru CFI 09/25/47	B3	Monthly	100	08/31/07	USD
Structured Asset Secs Corp Pass-Thru CFI A 6.1 06/15/28	Caa1	Monthly	425.981	10/30/98	USD
Stryker Corp EURS Global Nt 1.125 11/30/23	Baa1	Nov 30	550	11/27/18	EUR
EURS Global Nt 2.125 11/30/27	Baa1	Nov 30	750	11/27/18	EUR
Stryker Corp EURS Global Nt 2.625 11/30/30	Baa1	Nov 30	650	11/27/18	EUR
Stryker Corp EURS Global Sr Nt Fltg Rt 11/30/20	Baa1	M.J.&S 01	300	11/27/18	EUR
Sudzucker Intl Fin Bv Perp Gtd Sr Sub EuroBD 5.25 12/30/99	B1	---	700	06/15/05	EUR
Suek Fin Russian Bds 10.5 10/23/19	Ba2	A&O 23	8000	10/26/16	RUB
Russian Bds 9.35 06/26/20	Ba2	J&D 26	323.677	07/09/10	RUB
Russian Bds CI F.8.3 08/09/21	Ba2	Aug 09	10000	08/13/18	RUB
Russian Bds 08/10/23	Ba2	F&A 10	303.901	08/22/13	RUB
Russian Bds 08/19/25	Ba2	F&A 19	74.681	09/01/15	RUB
Russian Bds 08/19/25	Ba2	F&A 19	74.681	09/01/15	RUB
Suez Perp Sub Reset Nt 2.875 12/30/99	Baa2	---	600	04/05/17	EUR
Suez Environment Co Perp Sub Reset Nt 2.5 12/30/99	Baa2	---	528.927	03/23/15	EUR
Perp Sub Reset Nt 3 12/30/99	Baa2	---	678.527	06/16/14	EUR
Sumitomo Corp Japan Bds CI B2 04/13/28	Baa1	A&O 13	10000	04/06/18	JPY
Japan Bds Ser 5 0.435 09/14/28	Baa1	M&S 14	20000	09/07/18	JPY
Japan Bds 01/24/33	Baa1	J&J 24	10000	01/16/18	JPY
Japan Bds Ser 5 0.889 09/14/38	Baa1	M&S 14	10000	09/07/18	JPY
Sumitomo Mitsui Banking Corp Coll Nt 04/09/21	Baa1	J.A.&O 09	100	04/09/18	USD
Covered Bds 0.55 11/06/23	Aa2	Monthly	1000	11/06/18	USD
Sub Eurobonds 4.85 03/01/22	Aa2	M&S 01	1500	02/22/12	USD
Sumitomo Mitsui Bkg Corp Sub Global Bds 4 11/09/20	A2	Nov 09	1051.053	10/29/20	USD
Sumitomo Mitsui Financial Group Inc Eurobonds 1.546 06/15/26	A1	Jun 15	1703.177	06/15/14	EUR
Fltg Rt EuroNotes 03/07/23	A1	M.J.&S 07	450	08/31/17	AUD
Sumitomo Mitsui Finl Group Inc AUD\$ Global Sr Nt 3.604 03/07/23	A1	M&S 07	300	08/31/17	AUD
AUD\$ Global Sr Nt Fltg Rt 03/07/23	A1	M.J.&S 07	450	08/31/17	AUD
Sumitomo Mitsui Tr Bank Ltd Fltg Rt Eurobonds CI A 09/25/20	A1	M.J.&S 25	20000	09/25/18	EUR
Japan Bds Ser 2017YK1 0.11 07/19/23	A1	J&J 19	5000	07/11/18	JPY
Summit Germany Ltd Sr Global Nt CI A 12/30/99	Ba1	---	250	01/15/18	EUR
Sunac China Hldgs Ltd Gtd Eurobonds 8.75 12/05/19	B2	J&D 05	400	12/02/14	USD
Gtd Eurobonds 8.625 07/27/20	B2	J&J 27	400	07/27/18	USD
Gtd Eurobonds 6.875 08/08/20	B2	F&A 08	400	08/08/17	USD
Gtd Eurobonds CI E 7.35 07/19/21	B2	J&J 19	650	04/19/18	USD
Gtd Eurobonds 7.95 08/08/22	B2	F&A 08	600	08/08/17	USD
Gtd Eurobonds CI E 8.35 04/19/23	B2	A&O 19	450	04/19/18	USD
Suncorp/Metway Ltd Covered Bds Ser 2018-2 3 09/13/23	Aaa	M&S 13	550	09/13/18	AUD
Covered Bds Ser 2018-1 09/13/23	Aaa	M.J.&S 13	200	09/13/18	AUD
Sunny Optical Technology (Group) Co Ltd Eurobonds CI A-12 3.75 01/23/23	Baa2	J&J 23	600	01/23/18	USD
Sunrise Spv 20 SRL Pass-Thru CFI 4.5 11/27/41	Ba1	Monthly	28.6	10/16/17	EUR
Pass-Thru CFI 0.9 11/27/41	A1	Monthly	159.5	10/16/17	EUR
Pass-Thru CFI 6 11/27/41	Ba3	Monthly	29.5	10/16/17	EUR
Pass-Thru CFI 11/27/41	Aa3	Monthly	582.1	10/16/17	EUR
Pass-Thru CFI 2 11/27/41	Baa1	Monthly	60.7	10/16/17	EUR
Sunrise Spv 40 SRL Pass-Thru CFI 07/28/42	Aa3	Monthly	800.8	07/10/18	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru CFI 07/28/42	A1	Monthly	119.5	07/10/18	EUR
Pass-Thru CFI 2.5 07/28/42	Ba1	Monthly	71.8	07/10/18	EUR
Pass-Thru CFI 3 07/28/42	B1	Monthly	77.7	07/10/18	EUR
Pass-Thru CFI 1.8 07/28/42	Baa1	Monthly	71.8	07/10/18	EUR
Sunshine Life Ins Corp Ltd EuroNotes 2.5 04/20/19	Baa2	A&O 20	500	04/20/16	USD
EuroNotes 3.15 04/20/21	Baa2	A&O 20	700	04/20/16	USD
EuroNotes 4.5 04/20/26	Baa2	A&O 20	300	04/20/16	USD
Sunshine Mid BV Gtd Sr Nt CI ALPHA 12/30/99	Caal	---	445	04/23/18	EUR
Superior Plus LP Sr Nt CI C 12/30/99	Ba3	---	350	06/25/18	USD
Sutton Park CLO DAC Coll Nt CI C 11/17/31	Baa3	F.M.A&N 17	24	10/18/18	EUR
Coll Nt CI X 11/17/31	Aaa	F.M.A&N 17	1.4	10/18/18	EUR
Coll Nt CI A-2B 2.18 11/17/31	Aa2	F.M.A&N 17	20	10/18/18	EUR
Coll Nt CI A-1B 11/17/31	Aaa	F.M.A&N 17	4	10/18/18	EUR
Coll Nt CI A-2A 11/17/31	Aa2	F.M.A&N 17	23	10/18/18	EUR
Coll Nt CI B 11/17/31	Aa2	F.M.A&N 17	25	10/18/18	EUR
Coll Nt CI A-1A 11/17/31	Aaa	F.M.A&N 17	242	10/18/18	EUR
Coll Nt CI E 11/17/31	B2	F.M.A&N 17	12	10/18/18	EUR
Suzano Papel E Celulose SA Sr Nt 12/30/99	Ba1	---	22.898	03/20/15	BRL
Sr Nt 12/30/99	Ba1	---	171.286	05/08/15	BRL
Svenska Handelsbanken AB Fltg Rt Japan Bds Ser 4 09/04/19	Aa2	M.J.&S 04	100.236	08/28/14	JPY
Fltg Rt Japan Bds 09/03/20	Aa2	M.J.&S 03	25.173	08/27/15	JPY
Japan Bds Ser 4 0.325 09/04/19	Aa2	M&S 04	441.425	08/28/14	JPY
Japan Bds 0.292 09/03/20	Aa2	M&S 03	496.748	08/27/15	JPY
Japan Bds Ser 5 0.679 09/04/24	Aa2	M&S 04	56.865	08/28/14	JPY
Japan Bds 0.734 09/03/25	Aa2	M&S 03	38.599	08/27/15	JPY
Swedbank AB Norwegian Bds 2.68 02/24/27	Aa2	Feb 24	500	02/15/17	NOK
Swedbank Mgtc AB Covered Bds Ser EMTN 01/15/21	Aaa	F.M.A&N 15	50	01/15/18	GBP
Covered Bds Ser EMTN 0.01 02/01/21	Aaa	Feb 01	30	02/01/18	EUR
Covered Bds Ser EMTN 01/26/22	Aaa	J.A.&O 26	300	01/26/18	SEK
Covered Bds Ser EMTN 03/30/22	Aaa	M.J.&S 31	450	01/30/18	SEK
Covered Bds Ser EMTN 06/15/22	Aaa	M.J.&S 15	750	03/22/18	SEK
Covered Bds Ser EMTN 11/15/22	Aaa	F.M.A&N 15	500	08/24/18	SEK
Covered Bds Ser EMTN 100 02/13/23	Aaa	F.M.A&N 13	500	09/13/18	SEK
Covered Bds Ser 192FR 03/15/23	Aaa	M.J.&S 15	0.001	03/15/18	SEK
Covered Bds Ser EMTN 05/09/23	Aaa	F.M.A&N 09	100	05/09/18	EUR
Covered Bds Ser EMTN 0.45 08/23/23	Aaa	Aug 23	1000	02/23/18	EUR
Covered Bds Ser 193 1 12/20/23	Aaa	Dec 20	5500	12/20/17	SEK
Covered Bds Ser EMTN 1.7948 03/28/30	Aaa	Mar 28	200	03/28/18	SEK
Covered Bds Ser EMTN 1.316 08/15/33	Aaa	Aug 15	116	08/15/18	EUR
Covered Bds Ser EMTN 1.6 02/26/38	Aaa	Feb 26	31	02/26/18	EUR
Covered Bds Ser EMTN 1.445 03/29/38	Aaa	Mar 29	100	03/29/18	EUR
Covered Bds Ser EMTN 1.5 07/02/38	Aaa	Jul 02	27	07/03/18	EUR
Covered Bds Ser EMTN 1.49 08/15/38	Aaa	Aug 15	50	08/15/18	EUR
Covered Bds Ser EMTN 1.00 1.45 09/14/38	Aaa	Sep 14	50	09/14/18	EUR
Covered Bds Ser EMTN 1.491 11/29/38	Aaa	Nov 29	35	11/27/18	EUR
Covered Bds Ser EMTN 1.669 02/27/43	Aaa	Feb 27	20	02/27/18	EUR
Covered Bds Ser EMTN 1.5649 08/17/43	Aaa	Aug 17	30	08/17/18	EUR
Covered Bds Ser EMTN 1.595 11/20/43	Aaa	Nov 20	30	11/20/18	EUR
Covered Bds Ser EMTN 1.5 07/13/48	Aaa	Jul 13	80	07/13/18	EUR
Sweden (Kingdom of) Govt Bd 4 12/01/20	Aaa	Dec 01	4099.89	12/01/95	SEK
Govt Bd 5 12/01/20	Aaa	Dec 01	4222.634	12/01/04	SEK
Sweden Govt of Government Bds 4 12/01/20	Aaa	Dec 01	30938.4		

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Synchrony Card Issuance Tr Coll Nt Cl B 3 2999 09/15/22	Aa2	Monthly	5	09/26/18	USD
Syncreon Group BV Sr Nt 12/30/99	Ca	---	225	09/30/99	USD
Sysco Canada Inc Gtd Nt Ser 2018 04/25/25	A3	---	500	09/19/18	USD
Tabreed Sukuk Spc Ltd Sukuk Certificates Cl A3 5.5 12/30/99	Baa3	---	500	10/17/18	CAD
Tagus Sociedade de Titularizacao de Creditos Pass-Thru Cif 1.99 02/11/19	Aa3	Monthly	545.328	03/24/15	EUR
Pass-Thru Cif 2.42 02/12/21	Aa3	Monthly	600	08/03/16	EUR
Pass-Thru Cif 05/12/25	A1	Monthly	0.001	09/30/14	EUR
Pass-Thru Cif Cl B 06/25/35	Baa3	M,J,S&D 25	15	07/11/17	EUR
Pass-Thru Cif 06/25/35	Aa1	M,J,S&D 25	140	07/11/17	EUR
Tagus Sociedade de Titularizacao de Creditos SA Pass-Thru Cif 0.8499 02/14/22	Aa3	Monthly	600	12/06/17	EUR
Pass-Thru Cif 1.1 02/13/23	Aa3	Monthly	650	06/27/18	EUR
Tagus Sociedade de Titularizacao de Creditos Coll Nt Ser A 05/20/65	Aa3	F,M,A&N 20	5625.123	11/05/10	EUR
Pass-Thru Cif Ser A 05/12/25	A1	Monthly	664.831	12/03/09	EUR
Pass-Thru Cif Ser A1 05/12/25	Aa3	Monthly	1586.927	02/27/09	EUR
Tahoe Group Global (Co) Ltd Gtd Eurobonds Cl B-5 8.125 01/17/23	Caa1	J&J 17	225	01/17/18	USD
Gtd Eurobonds Cl A 12/30/99	Caa1	---	0	11/16/17	USD
Taiwan Govt Bd 1.875 02/24/26	Aa3	Feb 24	1832.173	02/06/04	TWD
Taiwan (Taiwan) Govt Bd 0.01/22/19	Aa3	Jan 22	773.21	01/06/99	TWD
Taiwan Govt Bd 5.625 04/23/19	Aa3	Apr 23	1034.78	04/01/99	TWD
Taiwan Govt Bd 5.875 04/21/20	Aa3	Apr 05	962.92	03/31/00	TWD
Govt Bd 5.375 11/14/20	Aa3	Nov 14	948.548	11/02/00	TWD
Govt Bd 4.625 05/08/21	Aa3	May 08	862.316	04/25/01	TWD
Govt Bd 3.875 11/13/21	Aa3	Nov 13	1437.194	10/31/01	TWD
Govt Bd 4.25 02/05/22	Aa3	Feb 05	1149.755	01/30/02	TWD
Govt Bd 3.75 08/16/22	Aa3	Aug 16	1149.755	08/05/02	TWD
Govt Bd 2.5 02/18/23	Aa3	Feb 18	1890.634	01/27/03	TWD
Govt Bd 3.02/10/24	Aa3	Feb 10	1759.531	01/27/04	TWD
Govt Bd 3.625 07/17/31	Aa3	Jul 17	1149.755	07/03/01	TWD
Govt Bd 3.875 05/27/34	Aa3	May 27	1042.442	05/07/04	TWD
Taiwan Govt of Government Bds 03/05/19	Aa3	---	1213.408	12/23/08	TWD
Government Bds 1.375 09/09/19	Aa3	Sep 09	1220.387	08/06/09	TWD
Government Bds 1.375 03/10/20	Aa3	Mar 10	2512.281	02/02/10	TWD
Government Bds 1.125 09/21/20	Aa3	Sep 21	1249.788	08/24/10	TWD
Government Bds 5.02/13/21	Aa3	Feb 13	1724.633	02/01/01	TWD
Government Bds 3.11/18/24	Aa3	Nov 18	1045.244	11/02/04	TWD
Government Bds 2.02/14/27	Aa3	Feb 14	1815.328	02/01/07	TWD
Government Bds 2.5 02/14/28	Aa3	Feb 14	2951.981	01/18/08	TWD
Government Bds 08/14/28	Aa3	Feb 14	986.745	07/25/08	TWD
Government Bds 02/16/29	Aa3	Feb 16	910.056	12/23/08	TWD
Government Bds 2.125 08/13/29	Aa3	Aug 13	915.248	07/21/09	TWD
Government Bds 02/22/30	Aa3	---	2518.218	01/14/10	TWD
Government Bds 1.75 08/12/30	Aa3	---	1245.892	07/21/10	TWD
Government Bds 2.25 01/28/40	Aa3	Jan 28	2833.932	12/23/09	TWD
Taiwan Govt Bd 2.25 05/13/20	Aa3	May 13	954.305	04/27/05	TWD
Govt Bd 2.125 11/10/26	Aa3	Monthly	1052.151	10/26/06	TWD
Govt Bd 2.11/16/20	Aa3	Nov 16	888.362	10/24/05	TWD
Taiwan Govt of Govt Bd 3.11/16/27	Aa3	Monthly	925.826	10/30/07	TWD
Takarek Mtge Bank Co PLC Covered Bds Ser FJ23NF01 1.45 01/10/23	Baa1	Jan 10	100	03/07/18	HUF
Covered Bds Ser FJ23NF02 1.6 07/07/23	Baa1	Jul 07	100	03/28/18	HUF
Covered Bds Ser TJ24NF01 3.06/26/24	Baa1	Jun 26	100	11/28/18	HUF
Covered Bds Ser FJ28NF01 2.6 10/22/28	Baa1	Oct 22	100	03/28/18	HUF
Takeda Pharmaceutical Co Ltd Fltg Rt Global Nt Cl F 11/21/20	Baa2	F,M,A&N 21	1000	11/15/18	EUR
Fltg Rt Global Nt Cl B 11/21/22	Baa2	F,M,A&N 21	750	11/15/18	EUR
Global Nt Cl A 2.0 375 11/21/20	Baa2	Nov 21	1250	11/15/18	EUR
Global Nt Cl B 1.125 11/21/22	Baa2	Nov 21	1500	11/15/18	EUR
Global Nt Cl B 2.25 11/21/26	Baa2	Nov 21	1500	11/15/18	EUR
Global Nt Cl F 3.11/21/30	Baa2	Nov 21	1500	11/15/18	EUR
Japan Bds Ser 14 01.54 07/19/19	Baa2	J&J 19	611.714	07/10/13	JPY
Japan Bds Ser 15 0.704 07/17/20	Baa2	J&J 17	611.714	07/10/13	JPY
Talent Yield (Euro) Ltd Gtd Eurobonds 1.435 05/07/20	Baa1	May 07	557.501	04/29/15	EUR
Talent Yield European Ltd Gtd Eurobonds 12/30/99	Baa1	---	0	03/30/17	EUR
Targa Resources Partners LP Global Nt Cl D 5.875 04/15/26	Ba2	---	1000	04/12/18	USD
Tarjeta Naranja SA Global Bds 12/30/99	B2	---	4650	03/01/17	ARS
Tasmanian Pub Fin Corp Gtd Australian Bds Cl A-1R 6 06/15/20	Aa2	J&D 15	138	05/07/18	AUD
Gtd Australian Bds Ser 219 4.25 03/08/22	Aa2	M&S 08	100	10/14/16	AUD
Tata Motors Ltd Eurobonds 4.625 04/30/20	Ba2	A&O 30	500	10/23/14	USD
Eurobonds 5.75 10/30/24	Ba2	A&O 30	250	10/23/14	USD
Taurus 2018-3 Deu Dac Pass-Thru Cif Cl C 02/19/29	A3	F,M,A&N 19	45.1	12/18/18	EUR
Pass-Thru Cif Cl D 02/19/29	Baa3	F,M,A&N 19	80.7	12/18/18	EUR
Pass-Thru Cif Cl B 02/19/29	Aa3	F,M,A&N 19	62.7	12/18/18	EUR
Pass-Thru Cif Cl F 02/19/29	B1	F,M,A&N 19	13.3	12/18/18	EUR
Pass-Thru Cif Cl A 02/19/29	Aaa	F,M,A&N 19	193.7	12/18/18	EUR
Pass-Thru Cif Cl E 02/19/29	Ba2	F,M,A&N 19	79.5	12/18/18	EUR
TBLA Intl Pre Lid Gtd Eurobonds Cl A2B 7 01/24/23	Ba3	J&J 24	200	01/24/18	USD
TC Dudgeon Ofco PLC Sr Sec Bds 12/30/99	Baa1	---	273	10/30/18	GBP
Td Capital Tr III Sub Fixed/Fltg Rt Canadian Bnd 7.243 12/30/99	Baa1	---	938.571	09/05/08	CAD
TDA 14 Fltg Rt Mtg Bkd Eurobonds Cl BNC 12/22/30	Aa1	M,J,S&D 22	8.711	07/03/01	EUR
Fltg Rt Mtg Bkd Eurobonds Cl B1 12/27/30	Aa1	M,J,S&D 27	20.11	07/03/01	EUR
Fltg Rt Mtg Bkd Eurobonds Cl A3 12/27/30	Aa1	M,J,S&D 27	351.014	07/03/01	EUR
TDA 15-MIXTO FONDO DETITULIZACION DE ACTIVOS Flt Rt Mtg Backed Nt 06/27/42	Aa1	Monthly	12.582	11/04/02	USD
TDA 18 Mixto Fltg Flt Rt Nt Cl A2 05/02/43	Aa1	F,M,A&N 20	111.234	11/20/03	EUR
Fltg Rt Nt Cl A1 04/30/34	Aa1	J,A,J&O 31	351.039	11/20/03	EUR
Fltg Rt Nt Cl B1 04/30/34	Aa1	J,A,J&O 31	13.148	11/20/03	EUR
TDA 20-Mixto Fondo de Titulizacion de Activos Bd 03/08/34	Aa3	Mar 08	7.9	06/25/04	USD
TDA 23 Fondo de Titulizacion de Activos Pass-Thru Cif Ser A 09/22/46	Aa1	M,J,S&D 22	1126.874	03/21/05	EUR
TDA 26-Mixto Fondo De Titulizacion de Activos Pass Thru Cifs 01/28/49	Aa1	Monthly	811.569	07/11/06	EUR
Pass Thru Cifs 01/28/49	Baa1	Jan 28	6.886	07/11/06	EUR
Pass Thru Cifs 01/28/49	Aa2	Jan 28	23.21	07/11/06	USD
TDA 29 Fondo de Titulizacion de Activos Pass-Thru Cif Ser C 02/28/50	B3	F,M,A&N 30	12.7	07/27/07	EUR
Pass-Thru Cif Ser A2 02/28/50	Aa1	F,M,A&N 30	594.011	07/27/07	EUR
Pass-Thru Cif Ser B 02/28/50	A3	F,M,A&N 30	23.76	07/27/07	EUR
TDA 30 Fondo de Titulizacion de Activos Pass Thru Cif Cl A 09/28/50	Aa1	J,A,J&O 28	558.229	03/30/08	EUR
Pass Thru Cif Cl B 09/28/50	A2	J,A,J&O 28	13.488	03/30/08	EUR
TDA CAM 4 Bonos de Titulizacion Pass Thru Cif 06/26/39	Aa2	Jun 26	64.131	03/09/05	USD
TDA CAM 6 Fondo de Titulizacion de Activos Pass-Thru Cif Ser B 10/28/43	Caa2	J,A,J&O 28	59.997	03/29/06	EUR

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Pass-Thru Cif Ser A3 10/28/43	Aa1	J,A,J&O 28	902.36	03/29/06	EUR
TDA CAM 7 F T A Coll Nt Cl A2 02/26/49	Aa1	J,A,J&O 26	1511.108	10/11/06	EUR
Coll Nt Cl B 02/26/49	B3	J,A,J&O 26	116.027	10/11/06	EUR
Coll Nt Cl A3 02/26/49	Aa1	J,A,J&O 26	250.329	10/11/06	EUR
TDA CAM 8 Fondo de Titulizacion de Activos Coll Nt Ser A 02/26/49	Aa1	F,M,A&N 26	2149.805	03/07/07	EUR
TDA CAM 9 F T A Pass Thru Cifs A2 04/28/50	Aa1	Apr 28	1274.242	07/03/07	EUR
Pass Thru Cifs A1 04/28/50	Aa1	Apr 28	337.637	07/03/07	EUR
Pass Thru Cifs A3 04/28/50	Aa1	Apr 28	310.626	07/03/07	EUR
TDA Ibercaja 5 FTA Pass-Thru Cif Ser B 11/26/49	Baa2	F,M,A&N 26	43.782	05/10/07	EUR
Pass-Thru Cif Ser C 11/26/49	B1	F,M,A&N 26	14.594	05/10/07	EUR
Pass-Thru Cif Cl D 11/26/49	Caa2	F,M,A&N 26	6.486	05/10/07	EUR
Pass-Thru Cif Ser A2 11/26/49	Aa1	F,M,A&N 26	1353.999	05/10/07	EUR
Pass-Thru Cif Ser A1 11/26/49	Aa1	F,M,A&N 26	202.694	05/10/07	EUR
TDA Ibercaja 6 FTA Pass-Thru Cif 11/25/51	A2	F,M,A&N 25	46.549	06/25/08	EUR
Pass-Thru Cif 11/25/51	Aa1	F,M,A&N 25	2234.359	06/25/08	EUR
Pass-Thru Cif 11/25/51	Baa3	F,M,A&N 25	23.275	06/25/08	EUR
Pass-Thru Cif 11/25/51	B2	F,M,A&N 25	23.275	06/25/08	EUR
TDA Ibercaja 7 FTA Pass-Thru Cif Ser B 11/26/60	A2	F,M,A&N 26	135.135	12/23/09	EUR
Pass-Thru Cif Ser A 11/26/60	Aa1	F,M,A&N 26	2567.568	12/23/09	EUR
TDA Ibercaja Ico-Flypo Flt Pass-Thru Cif Cl A (G) 05/26/36	Aa1	F,M,A&N 26	570.907	07/16/09	EUR
TDA Tarragona 1 Pass-Thru Cif Ser B 06/27/50	Aa2	M,J,S&D 27	16.396	12/05/07	EUR
Pass-Thru Cif Cl D 06/27/50	Caa3	M,J,S&D 27	21.714	12/05/07	EUR
Teamsystem SPA Gtd Sr Sec Fltg Rt Nt Cl A2 12/30/99	B3	---	0	03/20/18	EUR
Gtd Sr Sec Fltg Rt Nt Cl B 12/30/99	B3	---	0	03/20/18	EUR
Tele Columbus AG Gtd Sr Sec Nt 12/30/99	B2	---	500	04/23/18	EUR
Telefonica Brasil SA Brazilian Debentures Ser 1946 12/30/99	Ba1	---	1000	11/24/17	BRL
Telekom Finanzmanagement GMBH Gtd Sr Euro-notes 1.5 12/07/26	Baa1	Dec 07	500	11/22/16	EUR
Telereal Secured Fin PLC Pass-Thru Cif 4.01 12/10/33	Baa2	Dec 10	809.376	11/01/13	GBP
Telereal Secured PLC Coll Nt Cl B-7 11/17/33	Baa2	F,M,A&N 17	366.393	11/17/06	GBP
Coll Nt Cl A3 5.5 12/15/33	Aa3	M,J,S&D 15	377.004	12/15/01	GBP
Coll Nt Cl B2 12/15/33	Baa2	Monthly	337.733	12/15/01	GBP
Coll Nt Cl A4 5.948 12/15/33	Aa3	M,J,S&D 15	644.049	12/15/01	GBP
Pass-Thru Cif Cl B3 12/15/33	Baa2	Monthly	54.98	12/15/01	GBP
Pass-Thru Cif Cl A6 12/15/33	Aa3	M,J,S&D 15	323.09	03/15/04	GBP
Telus Corp Sr Nt Ser 2, Cl M 03/01/28	Baa1	---	600	02/28/18	CAD
Tennessee Valley Auth Global Power Bds Cl B 12/30/99	Aaa	---	1000	03/05/18	USD
Tennet Hldg BV Coll Nt 4.17 06/14/00	Baa3	---	2.462	10/21/13	EUR
Terna S p A Eurobd 4.9 10/28/24	Baa2	Oct 28	984.64	10/12/04	EUR
Tervita Corp Sr Sec 2nd Lien Global Nt Cl A3 7.625 12/01/21	B2	J&D 01	250	06/01/18	USD
Teva Pharmaceutical Fin Netherlands II BV Gtd Euro-notes 0.375 07/25/20	Ba2	Jul 25	1660.2	07/20/16	EUR
Gtd Eurobonds 1.125 10/15/24	Ba2	Oct 15	1500	07/20/16	EUR
Gtd Eurobonds 1.625 10/15/28	Ba2	Oct 15	750	07/20/16	EUR
Gtd Global Nt Ser 2018:XL0 4.5 03/01/25	Ba2	M&S 01	900	03/14/18	EUR
Gtd Sr Eurobonds 1.25 03/31/23	Ba2	---	0.001	03/24/15	EUR
Gtd Sr Nt Ser 2018:FR 12/30/99	Ba2	---	0	02/28/18	EUR
Teva Pharmaceutical Fin Netherlands III BV Gtd Global Nt Cl A-2 6.75 03/01/28	Ba2	M&S 01	1250	03/14/18	USD
Gtd Sr Nt Cl 143 12/30/99	Ba2	---	0	02/28/18	USD
Teva Pharmaceutical Fin Netherlands IV BV Gtd Sr Nt 0.5 07/28/22	Ba2	Jul 28	350	07/21/16	CHF
Gtd Sr Nt 1 07/28/25	Ba2	Jul			

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
The Thekwini Fund 15 (RF) Ltd Pass-Thru Cif 11/21/52	A2	F,M,A&N 21	800	05/25/18	ZAR
Pass-Thru Cif 11/21/52	Ba2	F,M,A&N 21	24	11/21/18	ZAR
Pass-Thru Cif 9.82 11/21/52	A2	M&N 21	307	12/07/17	ZAR
Pass-Thru Cif A1 11/21/52	A2	F,M,A&N 21	413	12/07/17	ZAR
Pass-Thru Cif 11/21/52	A2	F,M,A&N 21	500	11/21/18	ZAR
Pass-Thru Cif 11/21/52	A2	F,M,A&N 21	98	11/21/18	ZAR
The Unite Group PLC Gtd Bds Cl B-3 3.5 10/15/28	Baa2	F,M,A&N 21	275	10/01/18	GBP
Thermo Fisher Scientific Fin I B V EURS Global Gtd Sr	B3	F,M,A&N 07	600	08/06/18	EUR
Nt Fltg Rt 08/07/20	B3	J&D 05	75	06/05/18	USD
Theta Capital Pte Ltd Gtd Eurobonds Cl A-2R 9.625 06/05/20	B3	A&O 11	150	04/02/14	USD
Gtd Eurobonds 7 04/11/22	B3	A&O 11	260	08/10/18	USD
Gtd Eurobonds 6.75 10/31/26	B3	A&O 30	425	10/31/14	USD
Thomas Cook Fin 2 PLC Gtd Sr Global Nt Cl B 12/30/99	B2	---	400	11/28/17	EUR
Thomas Cook Group PLC Gtd Sr Global Nt Cl B 12/30/99	B2	---	300	11/28/17	EUR
Ticino Regional and Canton of Swiss Bds Ser 4 0.01 12/22/25	Aa2	Dec 22	100	11/22/17	CHF
Swiss Bds Ser 37 0.25 05/08/28	Aa2	May 08	100	04/05/18	CHF
Tierra Del Fuego Province of Sr Sec Nt 12/30/99	Aa2	J.A.&J 20	200	04/04/17	USD
Tikeahu CLO IV BV Coll Nt Cl X 10/15/31	Aaa	J.A.&J 15	1.5	09/04/18	EUR
Coll Nt Cl A-1 10/15/31	Aaa	J.A.&J 15	231	09/04/18	EUR
Coll Nt Cl A-2 1.75 10/15/31	Aaa	J.A.&J 15	15	09/04/18	EUR
Coll Nt Cl B-1 10/15/31	Aa2	J.A.&J 15	7	09/04/18	EUR
Coll Nt Cl B-2 2.1 10/15/31	Aa2	J.A.&J 15	15	09/04/18	EUR
Coll Nt Cl B-3 10/15/31	Aa2	J.A.&J 15	22	09/04/18	EUR
Coll Nt Cl C-1 10/15/31	A2	J.A.&J 15	7	09/04/18	EUR
Coll Nt Cl C-2 10/15/31	A2	J.A.&J 15	19	09/04/18	EUR
Coll Nt Cl D 10/15/31	Baa2	J.A.&J 15	21	09/04/18	EUR
Coll Nt Cl E 10/15/31	Ba2	J.A.&J 15	23	09/04/18	EUR
Coll Nt Cl F 10/15/31	B2	J.A.&J 15	12	09/04/18	EUR
Tilal Sukuk Co Ltd Tr Cif Cl B 6.5 11/12/23	B1	M&N 12	137	11/09/18	USD
Times China Hldgs Ltd Gtd Eurobonds Cl C 10.95 11/27/20	B1	M&N 27	300	11/27/18	USD
Gtd Eurobonds Cl B1 7.85 06/04/21	B1	J&D 04	450	06/04/18	USD
Times Property Hldgs Ltd Gtd Eurobonds 6.25 01/23/20	B1	J&J 23	375	01/16/17	USD
Gtd Eurobonds 6.25 01/17/21	B1	J&J 17	500	01/07/18	USD
Gtd Eurobonds 5.75 04/26/22	B1	A&O 26	225	04/26/17	USD
Gtd Eurobonds 12/30/99	B1	---	0	11/21/17	USD
Titrosocam 2015 Pass-Thru Cif Cl A 11/26/35	Aaa	Monthly	482.97	11/25/15	EUR
Pass-Thru Cif B 11/26/35	Aa1	Monthly	32.56	11/25/15	EUR
TLFF I Pte Ltd Coll Nt Cl A 02/23/34	Aaa	---	30	02/23/18	USD
TMF Tr Co (Argentina) SA Coll Nt 09/27/23	Ca1	Monthly	51.776	04/27/18	ARS
TMF Tr Co (Argentina) SA Coll Nt Ser Vdfa 07/26/20	Ba2	Monthly	448.796	11/15/18	ARS
Coll Nt 07/26/20	Ca	Monthly	0.268	11/15/18	ARS
Coll Nt Ser VDFC 07/26/20	Ca3	Monthly	21.697	11/15/18	ARS
Coll Nt Ser VDFB 07/26/20	Ca2	Monthly	5.053	11/15/18	ARS
Coll Nt 09/24/20	Ca3	Monthly	0.298	12/14/18	ARS
Coll Nt 09/24/20	Ba2	Monthly	454.333	12/14/18	ARS
Coll Nt 09/24/20	Ca2	Monthly	5.115	12/14/18	ARS
Coll Nt 09/24/20	Ca3	Monthly	21.964	12/14/18	ARS
Coll Nt 11/18/20	Ca	Monthly	42.434	10/10/18	ARS
Coll Nt 11/18/20	B1	Monthly	5.786	10/10/18	ARS
Coll Nt 11/18/20	Ba2	Monthly	48.221	10/10/18	ARS
Coll Nt 04/18/22	Ca3	Monthly	3.811	09/14/18	ARS
Coll Nt 04/18/22	Ba2	Monthly	41.918	09/14/18	ARS
Coll Nt 04/18/22	C	Monthly	23.557	09/14/18	ARS
Coll Nt 05/29/23	Ca	Monthly	9.396	02/28/18	ARS
Coll Nt 05/29/23	Ba2	Monthly	143.667	02/28/18	ARS
Coll Nt Ser VRD8 05/29/23	Ca3	Monthly	34.86	02/28/18	ARS
Coll Nt 09/27/23	Ca2	Monthly	61.484	04/27/18	ARS
Coll Nt 09/27/23	Ba2	Monthly	210.34	04/27/18	ARS
Coll Nt 12/27/23	Ca3	Monthly	171.584	12/12/18	ARS
Coll Nt 12/27/23	Ba3	Monthly	9.805	12/12/18	ARS
Coll Nt 12/27/23	Ba2	Monthly	308.851	12/12/18	ARS
Together Asset Backed Securitisation 2018-1 PLC Pass-Thru Cif 07/12/50	Baa2	J.A.&J 12	23	11/08/18	GBP
Pass-Thru Cif 07/12/50	Aa3	J.A.&J 12	12.2	11/08/18	GBP
Pass-Thru Cif 07/12/50	Aa1	J.A.&J 12	12.2	11/08/18	GBP
Pass-Thru Cif 07/12/50	Aaa	J.A.&J 12	225.2	11/08/18	GBP
Tolkien Funding Sukuk No1 PLC Pass-Thru Cif 07/22/52	Aaa	J.A.&J 22	250	02/22/18	GBP
Top Wise Excellence Enterprise Co Ltd Gtd Eurobonds 6 03/16/20	B3	M&S 16	300	03/16/17	USD
Toro European CLO 2 Designated Activity Co Coll Nt Cl E 10/15/30	Ba2	J.A.&J 15	22.75	10/15/18	EUR
Coll Nt Cl A 10/15/30	Aaa	J.A.&J 15	248	10/15/18	EUR
Coll Nt Cl X 10/15/30	Aaa	J.A.&J 15	2.5	10/15/18	EUR
Coll Nt Cl B-2 1.499 10/15/30	Aa2	---	17	10/15/18	EUR
Coll Nt Cl B-1 10/15/30	Aa2	J.A.&J 15	17.5	10/15/18	EUR
Coll Nt Cl C 10/15/30	A2	J.A.&J 15	26.5	10/15/18	EUR
Coll Nt Cl F 10/15/30	B2	J.A.&J 15	11.3	10/15/18	EUR
Coll Nt Cl D 10/15/30	Baa3	J.A.&J 15	27.4	10/15/18	EUR
Toro European CLO 5 Designated Activity Co Coll Nt Cl C-1 10/15/30	A2	J.A.&J 15	14.5	03/28/18	EUR
Coll Nt Cl D 10/15/30	Baa2	J.A.&J 15	21.72	03/28/18	EUR
Coll Nt Cl E 10/15/30	Ba2	J.A.&J 15	23.45	03/28/18	EUR
Coll Nt Cl F 10/15/30	B2	J.A.&J 15	11.85	03/28/18	EUR
Coll Nt Cl G 10/15/30	A2	J.A.&J 15	10	03/28/18	EUR
Coll Nt Cl A 10/15/30	Aaa	J.A.&J 15	232.5	03/28/18	EUR
Coll Nt Cl X 10/15/30	Aaa	J.A.&J 15	2.25	03/28/18	EUR
Coll Nt Cl B-1 10/15/30	Aa2	J.A.&J 15	34	03/28/18	EUR
Coll Nt Cl B-2 1.95 10/15/30	Aa2	---	22.85	03/28/18	EUR
Toronto City of Canadian Bds 4.5 12/02/19	Aa1	J&D 02	369.327	09/21/09	CAD
Canadian Bds 3.5 12/06/21	Aa1	J&D 06	192.808	11/22/11	CAD
Canadian Bds 3.9 09/29/23	Aa1	M&S 29	290.937	09/16/13	CAD
Canadian Bds 3.4 05/21/24	Aa1	M&N 21	276.103	05/08/14	CAD
Canadian Bds 2.4 06/24/26	Aa1	J&D 24	300	06/10/16	CAD
Canadian Bds 2.4 06/07/27	Aa1	J&D 07	400	05/24/17	CAD
Canadian Bds 2.95 04/28/35	Aa1	A&O 28	163.479	04/16/15	CAD
Canadian Bds 3.5 06/02/36	Aa1	J&D 02	200	03/29/16	CAD
Canadian Bds 4.7 06/10/41	Aa1	J&D 10	433.819	06/02/11	CAD
Canadian Bds 3.8 12/13/42	Aa1	J&D 13	301.917	12/03/12	CAD
Canadian Bds 4.15 03/10/44	Aa1	M&S 10	270.868	02/25/14	CAD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Canadian Bds 3.25 06/24/46	Aa1	J&D 24	200	06/10/16	CAD
Canadian Debentures 5.2 06/01/40	Aa1	J&D 01	400.782	04/21/10	CAD
Canadian Debentures Ser 2018-1 3.2 08/01/48	Aa1	F&A 01	300	08/01/18	CAD
Toronto Dominion Bank (The) Coll Nt 1 01/15/20	Aa1	---	7.313	01/15/14	CAD
Contingent Cap Secs 2.692 06/24/25	A2	J&D 24	1219.011	06/18/15	CAD
Contingent Cap Secs Cl D 09/14/28	A2	---	1750	09/11/18	CAD
Contingent Cap Secs 3.224 07/25/29	A2	J&J 25	1500	07/25/17	CAD
Covered Bds Ser CBL21 06/07/21	Aaa	M,J,S&D 07	1000	06/07/18	GBP
Covered Bds Ser CBL14 1.68 06/08/21	Aaa	Jun 08	1182.313	06/08/16	CAD
Covered Bds Ser CBL14 1.6798 06/08/21	Aaa	J&D 08	500	06/28/18	CAD
Covered Bds Ser CBL19 0.25 01/12/23	Aaa	Jan 12	1250	03/12/18	EUR
Covered Bds Ser CBL18 01/30/23	Aaa	J.A.&J 30	500	01/30/18	GBP
Covered Bds Ser CBL22 06/28/23	Aaa	M,J,S&D 28	750	06/28/18	CAD
Covered Bds Ser CBL20 0.625 06/06/25	Aaa	Jun 06	1000	06/06/18	EUR
Euronotes 0.625 03/08/21	Aa1	Mar 08	1086.555	02/29/14	EUR
Fltg Rt Canadian Dep Nt 02/18/20	Aa1	F,M,A&N 18	489.996	10/20/15	CAD
Sub Canadian Debentures 9.15 05/26/25	A2	M&N 26	130.319	12/04/00	CAD
Toshiba Corp Japan Bds 1.68 12/15/20	B1	J&D 15	238.251	12/09/10	JPY
Towd Point Mtge Funding 2016-GRANITE3 PLC Pass-Thru Cif Cl B 08/22/44	Aaa	F,M,A&N 22	20.469	12/15/16	GBP
Pass-Thru Cif Cl A 08/22/44	Aaa	F,M,A&N 22	152.059	12/15/16	GBP
Pass-Thru Cif Cl C 08/22/44	Aa1	F,M,A&N 22	8.773	12/15/16	GBP
Pass-Thru Cif Cl D 08/22/44	A1	F,M,A&N 22	11.696	12/15/16	GBP
Pass-Thru Cif Cl E 08/22/44	Ba1	F,M,A&N 22	7.31	12/15/16	GBP
Pass-Thru Cif Cl F 08/22/44	Ba2	F,M,A&N 22	7.311	12/15/16	GBP
Towd Point Mtge Funding 2018 - Auburn 12 PLC Pass-Thru Cif 02/20/45	Aaa	F,M,A&N 20	319.754	08/15/18	GBP
Pass-Thru Cif 02/20/45	Aa3	F,M,A&N 20	25.395	08/15/18	GBP
Pass-Thru Cif 02/20/45	A2	F,M,A&N 20	10.773	08/15/18	GBP
Pass-Thru Cif 02/20/45	Baa3	F,M,A&N 20	9.619	08/15/18	GBP
Pass-Thru Cif 02/20/45	B2	F,M,A&N 20	9.234	08/15/18	GBP
Tower Bridge Funding No 2 PLC Pass-Thru Cif Cl A 03/20/56	Aaa	M,J,S&D 20	253.7	04/26/18	GBP
Pass-Thru Cif Cl B 03/20/56	Aa2	M,J,S&D 20	17.6	04/26/18	GBP
Pass-Thru Cif Cl C 03/20/56	A1	M,J,S&D 20	13.8	04/26/18	GBP
Tower Bridge Funding No 3 PLC Pass-Thru Cif 12/20/61	Aaa	M,J,S&D 20	412.5	09/20/18	GBP
Pass-Thru Cif 12/20/61	Ba3	M,J,S&D 20	10	09/20/18	GBP
Pass-Thru Cif 12/20/61	Baa3	M,J,S&D 20	13.5	09/20/18	GBP
Pass-Thru Cif 12/20/61	A2	M,J,S&D 20	22.5	09/20/18	GBP
Pass-Thru Cif 12/20/61	Aa2	M,J,S&D 20	28.5	09/20/18	GBP
Towers Cq SRL Coll Nt Cl A 12/28/33	Aa3	M,J,S&D 28	1418.18	06/15/16	EUR
Coll Nt Cl B 12/28/33	A2	M,J,S&D 28	97.856	06/15/16	EUR
Pass-Thru Cif Cl M 2.25 12/28/33	Baa3	Monthly	60	03/28/18	EUR
Toyota Compania Financiera de Argentina SA Argentine Bds 12/30/99	Ba3	---	11.754	02/07/14	ARS
Argentine Bds Cl III 12/30/99	Ba3	---	5.872	11/26/14	ARS
Argentine Bds 12/30/99	Ba3	---	4.889	12/02/13	ARS
Argentine Bds Ser 11 12/30/99	Ba3	---	17.16	08/16/13	ARS
Argentine Bds 12/30/99	Ba3	---	0.001	10/16/14	ARS
Argentine Bds Cl 2 12/30/99	Ba3	---	3.749	04/25/14	ARS
Argentine Bds Cl AR 12/30/99	Ba3	---	500	04/24/18	ARS
Argentine Bds Ser 30 12/30/99	Ba3	---	500	04/24/18	ARS
Argentine Bds 12/30/99	Ba3	---	250	01/13/17	ARS
Fltg Rt Argentine Nt 12/30/99	Ba3	---	395	04/21/17	ARS
Sr Nt Cl D 12/30/99	B1	---	500	12/12/17	ARS
Sub Nt 12/30/99	B1	---	5.34	09/15/15	ARS
Sub Nt 12/30/99	B1	---	10.939	07/17/11	ARS
Toyota Cn Canada Inc CADs Nt Fltg Rt 07/18/19	Aa3	J.A.&J 18	200	07/11/17	CAD
Toyota Fin Corp Japan Bds Ser 172 0.01 04/23/21	Aa3	A&O 23	25000	04/13/18	JPY</

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Transsec 3 (Rf) Ltd Pass-Thru Cfi C B 11/15/27	Ba1	F,M,A&N 15	90	11/08/17	ZAR
Pass-Thru Cfi C B 11/15/27	Ba1	F,M,A&N 15	84	06/06/18	ZAR
Pass-Thru Cfi C A3 11/15/27	A2	F,M,A&N 15	166	11/08/17	ZAR
Pass-Thru Cfi C 11/15/27	A2	F,M,A&N 15	179	11/08/17	ZAR
Pass-Thru Cfi C A7 11/15/27	A2	F,M,A&N 15	104	06/06/18	ZAR
Pass-Thru Cfi C A4 9/02/99 11/15/27	A2	F,M,A&N 15	74	06/06/18	ZAR
Pass-Thru Cfi C A6 11/15/27	A2	F,M,A&N 15	173	06/06/18	ZAR
Transurban Fin Co Pty Ltd Bds 5.35 08/10/19	Baa1	---	156.5	06/30/09	USD
Trapeza CDO V Inc Fourth Priority Sr Sec Fltg Rt Nt C1 C-2 07/15/34	B1	J&J 15	41	12/18/03	USD
Fourth Priority Sr Sec Fltg Rt Nt C1 C-1 07/15/34	B1	J&J 15	25	12/18/03	USD
Third Priority Sr Sec Fltg Rt Nt C1 B 07/15/34	Aa1	J&J 15	33	12/18/03	USD
Travelers Companies Inc (The) Sr Nt Ser 2018.2 Cl A 12/30/99	A2	---	500	02/28/18	USD
Tricaratops Capital Co Ltd Coll Nt 0.8199 01/25/21	A1	---	500	01/25/19	EUR
Tricolor 2014 Spv SRL Pass-Thru Cfi 10/22/41	A1	J,A,J&O 22	24.559	12/18/14	EUR
Tricon American Homes 2018-SFR1 Pass-Thru Cfi Cl D 4.168 05/19/37	Baa2	Monthly	26.1	04/18/18	USD
Pass-Thru Cfi C Cl C 4.0439 05/19/37	A2	Monthly	28.65	04/18/18	USD
Pass-Thru Cfi C B 3.7389 05/19/37	Aa2	Monthly	36.318	04/18/18	USD
Pass-Thru Cfi C A 3.5299 05/19/37	Aaa	Monthly	172.382	04/18/18	USD
Trillium Credit Card Tr II Coll Nt Ser 2018-2, Cl B 4.0199 09/26/23	Baa1	M&S 26	66.95	10/12/18	CAD
Trinity Plus Funding Co LLC Counterparty Rating 12/30/99	Baa1	---	9000	08/04/97	USD
Counterparty Rating 12/30/99	Baa1	---	0.001	08/04/97	USD
Trinity Square 2015-1 PLC Pass-Thru Cfi C B 07/17/51	Aa1	J,A,J&O 17	107.602	12/17/15	GBP
Pass-Thru Cfi C A 07/17/51	Aaa	J,A,J&O 17	1879.888	12/17/15	GBP
Pass-Thru Cfi C C 07/17/51	A1	J,A,J&O 17	67.964	12/17/15	GBP
Pass-Thru Cfi C D 07/17/51	Baa2	J,A,J&O 17	50.965	12/17/15	GBP
Pass-Thru Cfi C E 07/17/51	Ba1	J,A,J&O 17	33.982	12/17/15	GBP
Pass-Thru Cfi C M 07/17/51	Aaa	J,A,J&O 17	56.637	12/17/15	GBP
Tronox Inc Gtd Sr Global Nt Cl A2A 12/30/99	B3	---	615	03/27/18	USD
Tsb Banking Group PLC Sub Fixed/Fltg Rt Euro-notes 5.75 05/06/26	Baa3	M&N 06	648.552	04/29/14	GBP
Tui AG Gtd Euronotes 2.125 10/26/21	Ba2	Oct 26	300	10/19/16	EUR
Turbo Fin 6 PLC Pass-Thru Cfi C A 02/20/23	Aaa	Monthly	504.822	02/16/16	GBP
Turbo Fin 7 PLC Pass-Thru Cfi C 06/20/23	Aaa	Monthly	385	11/30/16	GBP
Pass-Thru Cfi C 06/20/23	A1	Monthly	58.4	11/30/16	GBP
Pass-Thru Cfi C 06/20/23	Aaa	Monthly	125	11/30/16	GBP
Pass-Thru Cfi C 06/20/23	Baa3	Monthly	8.5	11/30/16	GBP
Turbo Fin 8 PLC Pass-Thru Cfi C 02/20/26	Aaa	Monthly	340.8	11/08/18	GBP
Pass-Thru Cfi C 02/20/26	Aa2	Monthly	23.2	11/08/18	GBP
Pass-Thru Cfi C 02/20/26	Ba3	Monthly	18	11/08/18	GBP
Pass-Thru Cfi C 02/20/26	Baa3	Monthly	18	11/08/18	GBP
Turkey Gov't of Government Bds 05/15/19	Ba3	---	2370.803	05/11/17	TRY
Government Bds 5.125 05/18/20	Ba3	May 18	2034.367	04/13/10	TRY
Government Bds 3/3/02/22	Ba3	M&S 02	8672.034	03/08/17	EUR
Japan Bds Cl A4 12/07/20	Ba3	Dec 07	60000	12/07/17	JPY
Turkey Gov't Eurobds 5.875 04/02/19	Ba3	Apr 02	1620.556	01/24/07	EUR
Turkey Rep Eurobds Global Nt 4.35 11/12/21	Ba3	Nov 12	1250	11/05/13	EUR
EURS Global Nt 5.2 02/16/26	Ba3	Feb 16	1500	11/07/18	EUR
Turkiye Garanti Bankasi AS Covered Bds Ser I-2017 06/30/22	Ba1	---	528.698	06/30/17	TRY
Turkiye Garanti Bankasi AS Covered Bds Ser II-2017 13.1 08/15/22	Ba1	Aug 15	313	08/15/17	TRY
Covered Bds Ser 2017-3 11.847 10/13/23	Ba1	J,A,J&O 13	840.32	10/13/17	USD
Turkiye Sinali Kalkinma Bankasi AS Eurobonds 5.375 10/30/19	B2	A&O 30	350	10/21/14	USD
Sub Nt 7.625 03/29/27	Caa2	M&S 29	300	03/21/17	USD
Turkiye Vakiflar Bankasi TAO Covered Bds Ser 2016-1 2.375 05/04/21	Ba1	May 04	574.627	05/04/16	EUR
Covered Bds Ser 2017-2 14.38 12/14/22	Ba1	M,J,S&D 14	1333	12/14/17	TRY
Covered Bds Ser 2018-1 14.57 02/28/23	Ba1	F,M,A&N 31	1000	02/28/18	TRY
Covered Bds Ser 2017-1 13.76 04/10/23	Ba1	Apr 10	1333	10/09/17	TRY
Tuscaloosa Cnty Industrial Dev Auth AL Bds Ser 2011F 04/01/28	Aa1	Monthly	50	10/27/16	USD
Bds Ser 2011E 04/01/28	Aa1	Monthly	25	10/27/16	USD
Bds Ser 2011B 04/01/28	Aa1	Monthly	50	10/27/16	USD
Bds Ser 2011C 04/01/28	Aa1	Monthly	25	10/27/16	USD
Bds Ser 2011D 04/01/28	Aa1	Monthly	25	10/27/16	USD
Tupan Municipality of Nt 12/30/99	Ba3	---	17.228	10/11/13	MXN
Twin Bridges 2018-1 PLC Pass-Thru Cfi 09/12/50	B1	M,J,S&D 12	6	07/13/18	GBP
Pass-Thru Cfi 09/12/50	B2	M,J,S&D 12	3	07/13/18	GBP
Pass-Thru Cfi 09/12/50	Aaa	M,J,S&D 12	246	07/13/18	GBP
Pass-Thru Cfi 09/12/50	Aa1	M,J,S&D 12	15	07/13/18	GBP
Twinkle Lights Hldgs Ltd Perp Gtd Bds 10 12/30/99	Ba3	---	500	12/28/18	USD
Twinkle Pizaa Hldgs PLC Gtd Sr Global Nt 8.625 08/01/22	Caa2	F&A 01	339.461	07/24/14	GBP
Twinkle Pizaa PLC Gtd Sr Sec Global Nt 6.625 08/01/21	B3	A&O 01	695.894	07/24/14	GBP
Tymon Park CLO Designated Activity Co Coll Nt Cl A-1B 1 01/22/29	Aaa	---	5	01/22/18	EUR
Coll Nt Cl B 01/22/29	A2	J,A,J&O 22	24	01/22/18	EUR
Coll Nt Cl A-1A 01/22/29	Aa2	J,A,J&O 22	238	01/22/18	EUR
Coll Nt Cl A-2B 1.6499 01/22/29	Aa2	J,A,J&O 22	15	01/22/18	EUR
Coll Nt Cl A-2A 01/22/29	Aa2	J,A,J&O 22	27	01/22/18	EUR
Coll Nt Cl D 01/22/29	Ba2	J,A,J&O 22	26.5	01/22/18	EUR
Tymon Park CLO Ltd Coll Nt Cl E 01/22/29	B1	J,A,J&O 22	13.132	11/17/15	EUR
UBS AG London Branch Fltg Rt Unsec Euro Nt 09/05/19	Aa3	---	2000	08/29/17	EUR
Sr Unsec Nt 11/05/21	Aa3	---	1000	08/29/17	EUR
UBS Commercial Mtge Tr 2012-C1 Pass-Thru Cfi Cl B 4.822 05/12/45	Aa1	Monthly	66.547	05/08/12	USD
Pass-Thru Cfi Cl A5 4.171 05/12/45	Aaa	Monthly	113.13	05/08/12	USD
Pass-Thru Cfi Cl AAB 3.002 05/12/45	Aaa	Monthly	96.008	05/08/12	USD
Pass-Thru Cfi Cl A3 3.4 05/12/45	Aaa	Monthly	657.155	05/08/12	USD
UBS Finance NV (Switzerland) Gtd Zero Cpn EuroBD 0 01/29/27	Aa3	---	0.001	12/04/96	ITL
UBS Group Funding (Jersey) Ltd Gtd Global Nt 3 04/15/21	A3	A&O 15	2000	03/29/16	USD
Gtd Swiss Bds 1.75 11/16/22	A3	Nov 16	1341.058	11/12/15	CHF
Gtd Swiss Nt 0.75 02/22/22	A3	Feb 22	303.076	02/08/16	CHF
Gtd Swiss Nt 1.25 02/23/26	A3	Feb 23	151.538	02/08/16	CHF
Gtd Swiss Nt 12/30/99	A3	---	1102.402	02/25/16	EUR
UCI 9 Fondo de Titulizacion de Activos Fltg Rt Mtg Bkd Euro-notes Ser A 06/19/35	Aa1	M,J,S&D 19	1415.532	06/16/03	EUR
Fltg Rt Mtg Bkd Euronotes Ser C 06/19/35	A1	M,J,S&D 19	11.106	06/16/03	EUR
Fltg Rt Mtg Bkd Euronotes Ser B 06/19/35	Aa2	M,J,S&D 19	50.213	06/16/03	EUR
UCI Intl LLC Gtd Sr Nt Cl A-1 3.25 11/01/25	Ba1	Nov 01	350	10/15/18	USD
Ukreximbank Loan Participation Nt 9.75 04/27/22	Caa1	A&O 27	750	08/03/15	EUR
Loan Participation Nt 9.75 01/22/25	Caa1	J&J 22	600	08/03/15	USD
Sub Loan Participation Nt 02/09/23	Caa2	F&A 09	125	08/03/15	USD
Under Armour Inc Global Sr Nt 3.25 06/15/26	Baa3	J&D 15	600	06/08/18	USD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Unibail-Rodamco SE Jr Sub Nt Ser 2015-XF1 2.125 12/30/99	Baa1	---	1250	04/16/18	EUR
Jr Sub Nt 2.875 12/30/99	Baa1	---	750	04/16/18	EUR
Unicaja Covered Bds 11/22/22	Aa1	M&N 22	40.148	11/22/10	EUR
Unicaja Banco Covered Bds 05/24/19	Aa1	F,M,A&N 24	259.95	05/24/07	EUR
Covered Bds 4.2599 11/16/19	Aa1	Nov 16	52.317	11/16/04	EUR
Covered Bds 4.3 11/18/19	Aa1	Nov 18	69.743	11/18/04	EUR
Covered Bds 4.3 11/18/19	Aa1	Nov 18	10.461	11/18/04	EUR
Covered Bds 4.1 11/29/19	Aa1	Nov 29	259.95	11/29/04	EUR
Covered Bds 4.5099 11/30/19	Aa1	Nov 30	77	11/30/09	EUR
Covered Bds 4.5099 11/30/19	Aa1	Nov 30	77	11/30/09	EUR
Covered Bds 4.03/29/20	Aa1	Mar 29	58.333	03/29/05	EUR
Covered Bds 4.03/31/20	Aa1	Mar 31	129.975	03/31/05	EUR
Covered Bds 4.03/31/20	Aa1	Mar 31	75.819	03/31/05	EUR
Covered Bds 4.3099 04/10/20	Aa1	Apr 10	100	05/29/05	EUR
Covered Bds 3.5099 06/15/20	Aa1	Jun 15	150	06/15/05	EUR
Covered Bds 12/21/20	Aa1	M,J,S&D 21	264.739	12/21/12	EUR
Covered Bds 4.03/24/21	Aa1	Mar 24	129.975	03/24/06	EUR
Covered Bds 4.1 04/10/21	Aa1	Apr 10	259.95	04/25/07	EUR
Covered Bds 4.1 04/10/21	Aa1	Apr 10	259.95	04/10/06	EUR
Covered Bds 4.1 04/10/21	Aa1	Apr 10	77.985	10/24/07	EUR
Covered Bds 12/17/21	Aa1	M,J,S&D 17	38.992	12/17/09	EUR
Covered Bds 11/22/22	Aa1	F,M,A&N 22	38.992	11/22/10	EUR
Covered Bds 3.75 12/12/22	Aa1	Dec 12	100	12/12/05	EUR
Covered Bds 3.8 12/14/22	Aa1	Dec 14	67.394	12/14/05	EUR
Covered Bds 4.25 10/23/23	Aa1	Oct 23	100	10/23/05	EUR
Covered Bds 4.3 10/25/23	Aa1	Oct 25	259.95	10/25/06	EUR
Covered Bds 4.3 05/23/25	Aa1	May 23	259.95	11/23/05	EUR
Covered Bds 3.9 05/23/25	Aa1	May 23	259.95	05/23/05	EUR
Covered Bds 3.75 06/28/25	Aa1	Jun 28	128.205	06/28/05	EUR
Covered Bds 3.75 06/30/25	Aa1	Jun 30	76.923	06/30/05	EUR
Covered Bds 3.8 06/30/25	Aa1	Jun 30	99.981	06/30/05	EUR
Covered Bds 4.3 03/28/27	Aa1	Mar 28	142.972	10/24/07	EUR
Covered Bds 4.3 03/28/27	Aa1	Mar 28	194.962	03/28/07	EUR
Covered Bds 4.25 03/28/27	Aa1	Mar 28	100	07/25/07	EUR
Covered Bds 4.8 05/25/27	Aa1	May 25	64.987	05/25/07	EUR
Covered Bds 4.7599 05/25/27	Aa1	May 25	100	05/25/07	EUR
Covered Bds 4.8 05/25/27	Aa1	May 25	64.987	05/25/07	EUR
Covered Bds 4.25 04/10/31	Aa1	Apr 10	100	03/28/07	EUR
Covered Bds 4.3 04/10/31	Aa1	Apr 10	519.899	07/04/07	EUR
Covered Bds 4.3 04/10/31	Aa1	Apr 10	233.955	10/24/07	EUR
Covered Bds 4.25 04/10/31	Aa1	Apr 10	300	11/27/06	EUR
Covered Bds 4.25 04/10/31	Aa1	Apr 10	100	11/27/06	EUR
Unicredit Bank AG Covered Bds Ser 1988 07/27/20	Aaa	Jul 27	1000	06/27/18	EUR
Covered Bds Ser 1987 01/27/21	Aaa	J,A,J&O 27	500	06/27/18	EUR
Covered Bds Ser 1989 06/27/21	Aaa	M,J,S&D 27	250	06/27/18	EUR
Covered Bds Ser 1969 0 07 12/30/21	Aaa	Dec 30	22	01/30/18	EUR
Covered Bds Ser 1970 0 07 12/30/21	Aaa	Dec 30	13	01/30/18	EUR
Covered Bds Ser 2009 0 05 11/30/22	Aaa	Nov 30	5	12/06/18	EUR
Covered Bds Ser 1990 0 125 02/27/23	Aaa	Feb 27	250	06/27/18	EUR
Covered Bds Ser 1998 0 195 09/19/23	Aaa	Sep 19	2	09/19/18	EUR
Covered Bds Ser 2002 0 31 10/18/23	Aaa	Oct 18	2.1	10/18/1	

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Unicredit SPA Covered Bds 0.6889 07/31/24	Aa3	Jul 31	1000	06/01/16	EUR
Covered Bds Ser 2013-4 3.15 07/31/24	Aa3	Jul 31	135.566	12/04/13	EUR
Covered Bds Ser 2018-1 10/31/24	Aa3	J,A,J&O 31	750	06/28/18	EUR
Covered Bds 1.1619 01/31/25	Aa3	Jan 31	1000	12/19/18	EUR
Covered Bds 0.75 04/30/25	Aa3	Apr 30	1000	03/09/15	EUR
Covered Bds 07/31/25	Aa3	J,A,J&O 31	1000	06/01/16	EUR
Covered Bds Ser 2018-2 10/31/25	Aa3	J,A,J&O 31	1000	06/28/18	EUR
Covered Bds 01/31/26	Aa3	J,A,J&O 31	1000	08/01/18	EUR
Covered Bds Ser 2011-4-1 4.92 07/31/26	Aa3	Jul 31	257.934	05/18/11	EUR
Covered Bds Ser 2014-3 1.65 07/31/26	Aa3	Jul 31	101.948	06/06/14	EUR
Covered Bds 07/31/26	Aa3	J,A,J&O 31	1000	06/01/16	EUR
Covered Bds 0.375 10/30/26	Aa3	Oct 30	1000	09/02/16	EUR
Covered Bds 01/31/27	Aa3	J,A,J&O 31	1000	08/01/18	EUR
Covered Bds Ser 2018-3 10/31/27	Aa3	J,A,J&O 31	1000	06/28/18	EUR
Covered Bds Ser 2018-4 10/31/28	Aa3	J,A,J&O 31	750	06/28/18	EUR
Unilabs Subholding AB Gld Sr Global Nt 12/30/99	Caa1	---	265	03/15/17	EUR
Unilever NV Gtd Eurobonds Cl A-3 0.5 01/06/25	A1	Jan 06	650	08/28/18	EUR
Gtd Eurobonds Cl A2 1.375 09/04/30	A1	Sep 04	650	08/28/18	EUR
Union Life Ins Co Ltd Eurobonds 3 09/19/21	Ba1	M&S 19	500	09/08/16	USD
Unione Di Banche Italiane SCPA Covered Bds Ser 2 4 12/16/19	Aa3	Dec 16	1443.854	12/16/09	EUR
Covered Bds Ser 12 3.125 10/14/20	Aa3	Oct 14	1698.254	10/14/13	EUR
Covered Bds Ser 6 5.25 01/28/21	Aa3	Jan 28	1354.298	01/28/11	EUR
Covered Bds Ser 3 04/30/22	Aa3	A&O 31	332.411	04/30/10	EUR
Covered Bds Ser 14 3.125 02/05/24	Aa3	Feb 05	1353.252	02/05/14	EUR
Covered Bds Ser 17 1.25 02/07/25	Aa3	Feb 07	1248.845	11/07/14	EUR
Unione Di Banche Italiane SPA Covered Bds Ser 29 12/12/22	Aa3	M,J,S&D 12	800	12/10/18	EUR
Covered Bds Ser 19 12/14/22	Aa3	M,J,S&D 14	549.849	12/14/15	EUR
Covered Bds Ser 18 1 01/27/23	Aa3	Jan 27	828.748	10/27/15	EUR
Covered Bds Ser 30 12/11/23	Aa3	M,J,S&D 11	500	12/10/18	EUR
Covered Bds Ser 24 0.5 07/15/24	Aa3	Jul 15	500	01/15/18	EUR
Covered Bds Ser 22 0.375 09/14/26	Aa3	Sep 14	1000	09/14/16	EUR
Covered Bds Ser 23 1.125 10/04/27	Aa3	Oct 04	1250	10/04/17	EUR
Covered Bds Ser 25 1.25 01/15/30	Aa3	Jan 15	500	01/15/18	EUR
Covered Bds Ser 26 1.78 02/23/33	Aa3	Feb 23	90	02/23/18	EUR
Covered Bds Ser 27 1.75 02/25/33	Aa3	Feb 25	160	02/26/18	EUR
Unipol Banca Italiane Bds 3.15 04/22/20	Ba3	Apr 22	68.958	04/15/15	EUR
United Kingdom Govt of Gilts Cl A 08/10/48	Aa2	---	0	01/04/18	GBP
United Mexican Sts EURS Sr Nt 1.75 04/17/28	A3	Apr 17	1500	01/09/18	EUR
United Overseas Bank Ltd Contingent Cap Secs 3.19 08/26/28	A2	F,M,A&N 26	700	08/26/16	HKD
Contingent Cap Secs 3.5 02/27/29	A2	F&A 27	750	02/27/17	SGD
Contingent Cap Secs 12/30/99	A2	---	0	08/31/16	USD
Covered Bds Ser 06 0.25 09/11/23	Aaa	Sep 11	500	09/11/18	EUR
Covered Bds Ser 5 0.28/24	Aaa	F,M,A&N 31	350	02/28/18	GBP
Covered Bds Ser 4 0.5 01/16/26	Aaa	Jan 16	500	01/16/18	EUR
United Photovoltaics Group Ltd Gtd Eurobonds 12/30/99	Caa2	---	0	10/30/16	USD
United Rentals (North America) Inc Sr Nt Ser 39 6.5 12/15/26	Ba3	J&D 15	1100	10/01/18	USD
United Technologies Corp EURS Nt 1.15 05/18/24	Baa1	May 18	750	05/14/18	EUR
EURS Nt 2.15 05/18/30	Baa1	May 18	500	05/14/18	EUR
EURS Nt Flt Rt 0.11/13/19	Baa1	F,M,A&N 13	750	11/06/17	EUR
EURS Nt Flt Rt 0.05/18/20	Baa1	F,M,A&N 18	750	05/14/18	EUR
Eurs Nt 1.125 12/15/21	Baa1	Dec 15	950	02/12/16	EUR
Unitil Energy Systems Inc 1st Mtg Bds Cl B 03/15/20	A2	---	15	08/09/18	USD
1st Mtg Bds Ser 490 12/30/99	A2	---	30	09/04/18	USD
Universities of Valencia Bd 6.6 12/15/22	Ba1	Dec 15	48.161	10/30/97	ESP
Sec Spanish Bds 6.6 06/15/22	Ba1	Dec 15	54.091	10/30/97	EUR
University of Cambridge Fixed Rt Nt Cl A-1 2.35 06/27/78	Aaa	J&D 27	300	06/27/18	GBP
Indx Linked Eurobonds Cl A-1 0.25 06/27/68	Aaa	J&D 27	300	06/27/18	GBP
University of Ontario Institute of Tech CAD\$ Deb 6.351 10/15/34	A1	Oct 15	220	10/07/04	CAD
University of Ottawa Canada Canadian Debentures 12/30/99	Aa2	---	200	09/29/16	CAD
University of Saskatchewan Canadian Nt Cl B2 12/30/99	Aa2	---	85	03/26/18	CAD
University of Toronto CAD\$ Deb 4.493 12/13/46	Aa2	Monthly	64.913	12/13/06	CAD
Canadian Debentures 5.841 12/15/43	Aa2	J&D 15	153.675	12/08/03	CAD
Canadian Debentures 4.251 12/07/51	Aa2	J&D 07	98.488	12/02/11	CAD
University of Toronto (Canada) Sr Nt 0.07/18/31	Aa2	Jul 18	160	07/12/01	CAD
University of Windsor Canadian Deb 5.37 06/29/46	Aa3	Jun 29	108.3	06/22/06	USD
University Ottawa CAD\$ Deb 6.28 04/15/43	Aa2	Apr 15	103.158	04/07/03	CAD
UPC Hldg BV Sr Global Nt 3.875 06/15/29	B2	J&D 15	635	06/21/17	EUR
Upch Fin IV Ltd Secd Global Nt 4 01/15/27	Ba3	J&J 15	644.399	04/01/15	EUR
UPCB Fin VII Ltd Sr Sec Global Nt 07/15/29	Ba3	J&J 15	600	06/14/17	EUR
Upl Corp Ltd Global Bds 12/30/99	Baa3	---	0	09/27/16	USD
Urban Renaissance Agency Sr Sec Japan Bds Cl B 0.63 02/19/38	A1	F&A 19	5000	02/07/18	JPY
Sr Sec Japan Bds Cl RRA 0.584 06/18/38	A1	J&D 18	10000	06/06/18	JPY
Sr Sec Japan Bds Cl F 09/17/38	A1	M&S 17	10000	09/07/18	JPY
Sr Sec Japan Bds Cl D-2 0.716 11/19/38	A1	M&N 19	15000	11/06/18	JPY
Sr Sec Japan Bds Cl A 0.953 12/20/47	A1	J&D 20	10000	02/07/18	JPY
Sr Sec Japan Bds Cl D-R 0.871 03/19/48	A1	M&S 19	10000	06/06/18	JPY
Sr Sec Japan Bds Cl F 06/19/48	A1	J&D 19	10000	09/07/18	JPY
Sr Sec Japan Bds Cl A-2B 1.141 03/19/57	A1	M&S 19	20000	05/15/18	JPY
Sr Sec Japan Bds Cl A-2B 1.193 03/19/57	A1	M&S 19	5000	02/07/18	JPY
Sr Sec Japan Bds Cl B 1.246 03/19/58	A1	M&S 19	25000	11/06/18	JPY
Sr Sec Japan Bds Cl A 1.218 03/19/58	A1	M&S 19	20000	08/08/18	JPY
Valle D'Aosta Autonomous Region of Italian Bds 4.197 12/31/26	Aa2	M&S 18	10000	12/07/18	JPY
Sr Sec Japan Bonds 1.09 12/19/53	A1	J&D 19	20000	12/07/18	JPY
Utopia Alpha Series 1805 Pass-Thru Cfr Ser 1805 04/30/25	Aaa	Apr 30	2700	05/28/18	JPY
Pass-Thru Cfr Ser 1805 04/30/25	Aaa	Monthly	6300	05/28/18	JPY
V F Corp EURS Sr Nt 0.625 09/20/23	A3	Sep 20	850	09/13/16	EUR
Vale SA Brazilian Debentures 12/30/99	Baa3	---	318.208	12/13/13	BRL
Sr Nt 12/30/99	Baa3	---	404.288	08/05/15	BRL
Valencia Hipotecario 3 Fondo de Titulacin Pass-Thru Cfr Ser B 09/22/44	Baa3	M,J,S&D 22	26.638	11/16/06	EUR
Pass-Thru Cfr Ser A2 09/22/44	Aa2	M,J,S&D 22	999.808	11/16/06	EUR
Valiant Bank AG Covered Bds Ser 2 0.125 04/23/24	Aaa	Apr 23	500	04/23/18	CHF
Valle D'Aosta Autonomous Region of Italian Bds 4.197 12/31/26	Baa2	J&D 30	46.491	12/29/06	EUR
Valsabbina Spv 1 SRL Pass-Thru Cfr Ser A 10/27/52	Aa3	J,A,J&O 27	258.96	01/23/12	EUR
Vancouver Airport Fuel Facilities Corp Amortizing Nt 6.622 07/06/29	A1	---	38.708	07/06/09	CAD
Amortizing Nt Cl E 3.653 03/20/51	A1	M&S 20	115	03/02/18	CAD
Vancouver City of Canadian Debentures Cl D-R 09/21/28	Aaa	---	85	11/07/18	CAD
Vantiv LLC Gld Sr Global Nt Cl A-4 3.875 11/15/25	B1	M&N 15	470	12/21/17	GBP
VCL Master Netherlands BV Pass-Thru Cfr Ser A, Cl 2016-6 11/25/24	Aaa	Monthly	37.1	07/22/16	EUR
Pass-Thru Cfr Cl B 11/25/24	Aa2	Monthly	21.162	05/31/16	EUR
VCL Multi-Compartment SA Compartment VCL 26 Pass-Thru Cfr Cl A 02/21/24	Aaa	Monthly	1500	04/25/18	EUR

ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Pass-Thru Cfr Cl B 02/21/24	A1	Monthly	33.5	04/25/18	EUR
VCL Multi-Compartment SA Compartment VCL 27 Pass-Thru Cfr 08/21/24	A1	Monthly	18.2	11/26/18	EUR
Pass-Thru Cfr 08/21/24	Aaa	Monthly	900	11/26/18	EUR
VCL Multi-Compartment SA Compartment VCL 25 Pass-Thru Cfr 09/21/23	Aaa	Monthly	1500	11/27/17	EUR
Pass-Thru Cfr Cl B 09/21/23	Aa1	Monthly	34.5	11/27/17	EUR
Vcsa Hldg Corp Sr Nt 12/30/99	Caa2	---	485	06/17/15	USD
Vector Group Ltd Gld Global Nt Cl E 12/30/99	B2	---	325	10/29/18	USD
Vectren Utility Hldgs Inc Gld Sr Nt 3.9 12/15/35	A2	J&D 15	25	06/11/15	USD
Gtd Sr Nt 4.36 12/15/45	A2	J&D 15	135	06/11/15	USD
Gtd Sr Nt 4.51 12/15/55	A2	J&D 15	40	06/11/15	USD
Veneto Region Flt Rt Eurobond 12/07/46	Baa3	Monthly	463.945	11/30/06	USD
Veneto Region of Flt Rt Eurobond Nt 06/30/26	Baa3	J&D 30	238.53	03/13/06	EUR
Italian Bds 12/15/24	Baa3	---	335.539	12/15/04	EUR
Venezuela Govt of Eurobonds 6 12/09/20	C	J&D 09	1500.057	11/22/05	USD
Eurobonds 9 05/07/23	C	M&N 07	2000	04/21/08	USD
Eurobonds 7.65 04/21/25	C	A&O 21	1599.817	04/07/05	USD
Eurobonds 9.25 05/07/28	C	M&N 07	2000	04/21/08	USD
Euronotes 7.75 10/13/24	C	A&O 13	2495.963	10/06/09	USD
Euronotes 8.25 10/13/24	C	A&O 13	2495.963	10/06/09	USD
Government Bds 16.04/18/19	C	J,A,J&O 18	1536.889	06/29/12	VEF
Government Bds 9.875 08/02/19	C	F,M,A&N 02	0.475	09/06/06	VEF
Government Bds 16 11/21/19	C	F,M,A&N 21	331.808	07/26/12	VEF
Government Bds 9.875 10/15/20	C	J,A,J&O 15	0.32	09/06/06	VEF
Government Bds 17 11/26/20	C	F,M,A&N 26	486.233	07/26/12	VEF
Government Bds 16.5 02/04/21	C	F,M,A&N 04	3492.718	01/16/13	VEF
Government Bds 16 03/03/22	C	M,J,S&D 03	1657.469	03/27/13	VEF
Government Bds 16 04/06/23	C	J,A,J&O 06	2724.32	01/08/13	VEF
Government Bds 16.25 01/04/24	C	J,A,J&O 04	532.414	09/06/13	VEF
Government Bds 15 06/15/25	C	M,J,S&D 15	2463.408	08/15/13	VEF
Government Bds 15 01/08/26	C	J,A,J&O 08	1382.688	02/06/14	VEF
Government Bds 15.25 05/25/28	C	F,M,A&N 25	762.861	03/31/14	VEF
Government Bds 15.5 02/15/29	C	F,M,A&N 15	83.333	03/11/15	VEF
Government Bds 15.5 03/01/29	C	M,J,S&D 01	556.253	03/21/14	VEF
Government Bds 16.65 02/28/30	C	F,M,A&N 31	41.667	03/31/15	VEF
Sr Sec Global Nt 6.75 03/31/20	C	M&S 31	5072.04	12/18/99	USD
Ventas Canada Fin Ltd Gld Canadian Nt Ser A 3 09/30/19	Baa1	M&S 31	362.247	09/17/14	CAD
Gtd Canadian Nt 3.3 02/01/22	Baa1	F&A 01	211.515	01/08/15	CAD
Gtd Canadian Nt Ser B 4.125 09/30/24	Baa1	M&S 31	228.279	09/17/14	CAD
Gtd Canadian Nt 12/30/99	Baa1	---	275	05/30/17	CAD
Verbund AG Euronotes 1.5 11/20/24	Baa1	Nov 20	631.074	11/13/14	EUR
Verisure Hldg AB Gld Sr Sec Global Nt Cl A-2R 3.5 05/15/23	B1	May 15	300	11/05/18	SEK
Verisure Midholding AG Gld Flt Rt Global Nt Cl A-23 12/01/23	Caal	M,J,S&D 01	1650	11/24/17	EUR
Gtd Sr Global Nt 12/30/99	Caal	---	1145	11/09/17	EUR
Verizon Communications Inc Flt Rt Nt Cl B-R 05/15/25	Baa1	F,M,A&N 15	1788.8	05/08/18	USD
Sr Nt Cl B 09/21/28	Baa1	---			

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Waterloo Regional Municipality of Canadian Debentures 4.2 04/04/44	Aaa	A&O 04	44.673	03/21/14	CAD
Waterloo Regional Municipality of Canada Deb 6.1 11/21/22	Aaa	Nov 21	1.819	11/07/02	CAD
Deb 5.487 11/05/23	Aaa	Nov 05	18.369	10/21/03	CAD
Weatherford Intl LLC (Delaware) Global Mt Ser 2A 12/30/99	Caa1	---	700	02/21/18	USD
Wellcome Tr Bds CI A-1 12/30/99	Aaa	---	650	01/31/18	GBP
Wells Fargo Co Canadian Nt 2.509 10/27/23	A2	A&O 27	1000	10/20/16	CAD
Wells Fargo & Co Canadian Bds 2.222 03/15/21	A2	M&S 15	745.879	03/08/16	CAD
Flt Rt Nt 05/24/21	A2	F.M.&A&N 24	150	05/24/16	USD
Wells Fargo & Co New AUDS Nt 4 04/27/27	A2	A&O 27	250	04/19/17	AUD
AUDS Nt Flt Rt 07/27/21	A2	A&O 27	900	07/20/16	AUD
AUDS Nt Flt Rt 04/27/22	A2	J.A.&O 27	550	04/19/17	AUD
CADS Nt 2.975 05/19/26	A2	M&N 19	1000	05/10/16	CAD
Wells Fargo Commercial Mtge Tr 2017-C42 Pass-Thru Cfr Cl X-BP 0.4849 12/16/50	Aaa	Monthly	0.001	12/21/17	USD
Pass-Thru Cfr Cl A-S 3.851 12/16/50	Aaa3	Monthly	40.686	12/21/17	USD
Pass-Thru Cfr Cl X-A 0.902 12/16/50	Aaa	Monthly	0.001	12/21/17	USD
Welltower Inc CI B-1 12/30/99	Baa1	---	0	08/09/18	USD
Wepa Hygieneprodukte GMBH Gtd Sr Sec Global Nt 3.75 05/15/24	B1	M&N 15	514.033	05/11/16	EUR
Werkohave NV Gtd Sr Global Nt CI A-S 2.09 12/14/27	Baa2	J&D 14	75.975	12/14/17	EUR
Wessex Water Services Fin Plc Gtd Index Linked Eurobonds 1.369 07/31/57	A3	Monthly	145.549	01/09/07	GBP
Gtd Index Linked Eurobonds 1.374 07/31/57	A3	Monthly	145.099	01/08/07	GBP
Wessex Water Services Finance Plc Gtd INDEX LINKED EUROBOBDS 1.495 11/29/58	A3	Monthly	101.492	08/03/07	GBP
Gtd INDEX LINKED EUROBOBDS 1.499 11/29/58	A3	Monthly	101.492	08/02/07	GBP
Gtd EuroBd 5.75 10/14/33	A3	Oct 14	350	10/08/03	GBP
Wessex Water Svcs Fin Plc Gtd Eurobonds 4 09/24/21	A3	Sep 24	309.732	10/11/12	GBP
Gtd Eurobonds 5.375 03/10/28	A3	Mar 10	384.002	03/01/05	GBP
Gtd Index Linked Eurobonds 1.75 07/31/46	A3	J&J 31	137.418	07/12/06	GBP
Gtd Index Linked Eurobonds 1.75 07/31/51	A3	J&J 31	138.807	07/07/06	GBP
Gtd Index Linked Nt 2.186 06/01/39	A3	J&D 01	82.495	09/02/09	GBP
West Bromwich Bldg Soc Perp Jr Sub EuroBd 6.15 12/30/99	Ca	---	75	07/22/05	GBP
West China Cement Ltd Gtd Eurobonds 6.5 09/11/19	Baa3	M&S 11	400	08/29/14	USD
West Edmonton Mall Property Inc Coll Nt Ser B2 4.056 02/13/34	A2	F&A 13	501.985	02/13/14	CAD
Coll Nt Ser B1 4.309 02/13/34	A2	F&A 13	319.445	02/13/14	CAD
West Nippon Expressway Co Ltd Sr Sec Japan Bds CI B 0.005 03/19/20	A1	M&S 19	30000	05/15/18	JPY
Sr Sec Japan Bds CI A 06/19/20	A1	J&D 19	60000	08/23/18	JPY
Sr Sec Japan Bds CI B 09/18/20	A1	M&S 18	50000	10/12/18	JPY
Sr Sec Japan Bds Ser 255 12/20/22	A1	J&D 20	50000	02/08/18	JPY
Sr Sec Japan Bds Ser RCB 0.08 03/20/23	A1	M&S 20	40000	05/15/18	JPY
Sr Sec Japan Bds CI A 06/20/23	A1	J&D 20	50000	08/23/18	JPY
Sr Sec Japan Bds CI B 09/20/23	A1	M&S 20	50000	10/12/18	JPY
Western Digital Corp Sr Nt Ser 2018-2, CI A 12/30/99	Baa3	---	2300	01/30/18	USD
Western Power Distribution PLC Eurobonds CI C R 3.5 10/16/26	Baa3	Oct 16	350	10/16/18	GBP
Westjet Airlines Ltd Gtd Canadian Nt 3.287 07/23/19	Baa3	J&J 23	371.799	07/16/14	CAD
West AG German Bds 5 01/28/19	A2	Jan 28	38.372	01/23/09	EUR
German Bds 5 03/25/19	A2	Mar 25	32.82	04/27/09	EUR
German Bds 5.125 08/26/19	A2	Aug 26	42.706	08/20/09	EUR
German Bds 5.11 08/28/19	A2	Aug 28	14.328	08/25/09	EUR
German Bds 4.34 12/23/19	A2	Dec 23	35.692	12/18/09	EUR
German Bds 4 05/26/20	A2	May 26	61.673	05/20/10	EUR
Westpac Banking Corp Covered Bds Ser 2018-C3 01/18/23	Aaa	J.A.&O 18	500	01/18/18	GBP
Covered Bds Ser 2018-C6 0.5 12/04/23	Aaa	Dec 04	1000	12/04/18	GBP
Covered Bds Ser 2018-C1 0.5 01/16/25	Aaa	Jan 16	1250	01/16/18	EUR
Covered Bds Ser 2018-C2 1.25 01/14/33	Aaa	Jan 14	500	01/16/18	EUR
Covered Bds Ser 2018-C4 02/08/38	Aaa	Feb 08	100	02/08/18	EUR
Covered Bds Ser 2018-C5 1.59 03/12/38	Aaa	Mar 12	105	03/12/18	EUR
Japan Bds CI X-R 0.32 07/06/23	Aa3	J&J 06	76300	06/29/18	JPY
Wework Companies Inc Sr Nt CI CRR 12/30/99	Caal	---	702	04/25/18	USD
WFD Tr Nt 2.125 03/30/25	A2	Mar 30	300	03/30/17	GBP
Nt 2.625 03/30/29	A2	Mar 30	500	03/30/17	GBP
WFRBS 2011-C4 Pass-Thru Cfr Cl AFX 06/15/44	Aaa	Monthly	0.001	08/01/11	USD
WFRBS Comm'l Mtge Tr 2012-C7 Pass-Thru Cfr Cl AFL 06/15/45	Aaa	Monthly	165.25	06/28/12	USD
Pass-Thru Cfr Cl AFX 3.394 06/15/45	Aaa	Monthly	0.001	06/28/12	USD
Pass-Thru Cfr Cl D 06/15/45	Baa1	Monthly	27.598	06/28/12	USD
Pass-Thru Cfr Cl E 06/15/45	Ba1	Monthly	48.298	06/28/12	USD
Pass-Thru Cfr Cl F 06/15/45	B1	Monthly	19.319	06/28/12	USD
Pass-Thru Cfr Cl G 06/15/45	Caal	Monthly	19.319	06/28/12	USD
Pass-Thru Cfr Cl A-1 2.3 06/15/45	Aaa	Monthly	189.518	06/28/12	USD
Pass-Thru Cfr Cl A-2 3.431 06/15/45	Aaa	Monthly	417.987	06/28/12	USD
Pass-Thru Cfr Cl A-S 06/15/45	Aaa	Monthly	82.796	06/28/12	USD
Pass-Thru Cfr Cl B 06/15/45	Aa2	Monthly	57.956	06/28/12	USD
Pass-Thru Cfr Cl C 06/15/45	A2	Monthly	41.398	06/28/12	USD
Pass-Thru Cfr Cl X-A 06/15/45	Aaa	Monthly	0.001	06/28/12	USD
Pass-Thru Cfr Cl X-B 06/15/45	B1	Monthly	0.001	06/28/12	USD
WFRBS Commercial Mtge Tr 2012-C10 Pass-Thru Cfr Cl A-S 3.241 12/15/45	Aaa	Monthly	127.297	12/19/12	USD
WFRBS Commercial Mtge Tr 2013-C16 Pass-Thru Cfr Cl A-S 4.986 09/17/46	A3	Monthly	41.835	09/30/13	USD
Wfrbs Commercial Mtge Tr 2014-C20 Pass-Thru Cfr Cl A-SFX 4.176 05/17/47	Aaa	Monthly	0.001	05/13/14	USD
WFRBS Commercial Mtge Tr 2014-LC14 Pass-Thru Cfr Cl A-3FX 3.567 03/15/47	Aaa	Monthly	0.001	02/20/14	USD
Wienerberger AG Austrian Bds 4 04/11/20	Ba1	Apr 17	393.794	04/11/13	EUR
Austrian Bds CI A-3 2 05/02/24	Ba1	May 02	250	05/02/18	EUR
Perp Sub Reset Eurobonds 12/30/99	Ba3	---	345.57	09/26/14	EUR
Wijaya Karya (Persero) Tbk (PT) Global Bds CI B 7.7 01/31/21	Ba2	J&J 31	5400000	01/23/18	IDR
William Hill PLC Gtd Eurobonds 4.875 09/07/23	Ba1	M&S 07	350	05/20/16	GBP
Gtd Sr Eurobonds 4.25 06/05/20	Ba1	J&D 05	568.535	05/13/13	GBP
Williams Scotsman Intl Inc Gtd Sr Sec Nt 12/30/99	B2	---	300	07/30/18	USD
Willow No 2 (Ireland) PLC Coll Nt 05/17/21	Baa1	F.M.&A&N 17	29.207	07/09/08	SEK
Coll Nt 3.38 06/27/22	A1	---	622.851	06/27/12	EUR
Coll Nt Ser 39 08/28/39	Ba3	F&A 31	9.623	03/02/11	EUR
Wind Tre SPA Sr Sec Flt Rt Nt 01/20/24	B1	J.A.&O 20	2250	10/18/17	EUR
Sr Sec Nt 2.625 01/20/23	B1	J.A.&O 20	1625	10/18/17	EUR
Sr Sec Nt 3.125 01/20/25	B1	J&D 20	1750	10/18/17	EUR
Windm GMBH Gtd Sr Sec Global Nt 2.125 12/30/21	Baa3	J&D 30	27.406	12/16/15	EUR
Gtd Sr Sec Global Nt 2.125 12/30/21	Baa3	J&D 30	82.219	12/16/15	EUR
Gtd Sr Sec Global Nt 2.125 12/30/21	Baa3	J&D 30	100.895	12/16/15	EUR
Gtd Sr Sec Global Nt 2.125 12/30/21	Baa3	J&D 30	152.379	12/16/15	EUR
Gtd Sr Sec Global Nt 2.125 12/30/21	Baa3	J&D 30	104.144	12/16/15	EUR
Gtd Sr Sec Global Nt 5.02 06/30/27	Baa3	J&D 30	438.569	12/16/15	USD

ISSUE	MOODY'S RATING [®]	INTEREST DATES	AMT. OUTST. MIL.	ISSUED	CURRENCY
Gtd Sr Sec Global Nt 3.59 06/30/27	Baa3	J&D 30	96.47	12/16/15	EUR
Gtd Sr Sec Global Nt 3.59 06/30/27	Baa3	J&D 30	63.94	12/16/15	EUR
Windsor Uni CADS Sr Deb Ser B 3.745 07/16/57	Aa3	J&J 16	40	07/11/17	CAD
Windstream Svcs LLC Gtd Global Nt Ser 2018-4 9.375 06/30/24	Caa2	J&D 31	0	06/19/18	USD
Gtd Global Nt Ser 201806-2 9 06/30/25	Caa2	J&D 31	0	06/19/18	USD
Wisdom Glory Group Ltd Perp Eurobonds 12/30/99	Ba3	---	450	07/19/17	USD
WISE 2006-1 PLC Coll Nt CI 10/15/58	Caa3	Monthly	11.25	12/12/06	GBP
Coll Nt 10/15/58	Ba2	Monthly	30	12/12/06	GBP
WM Treas 2 PLC Sr Sec Euro Nt 3.25 10/20/48	A2	A&O 20	280	10/04/17	GBP
WM Treas PLC Sr Sec Euro Nt 4.625 12/03/42	A2	J&D 03	317.818	11/22/12	GBP
WMG Acquisition Corp Gtd Sr Global Nt CI B-2B 12/30/99	B3	---	325	02/28/18	USD
Gtd Sr Sec Global Nt Ser KD 2 3.625 10/15/26	Ba3	A&O 15	250	10/02/18	EUR
Woolwich Plc (United Kingdom) Fxd/Flt Rt EuroNt 9.25 12/30/99	Ba2	Aug 07	150	11/08/99	GBP
Sub EuroBd 9.5 08/07/21	Ba1	Aug 07	200	07/10/99	GBP
Worldpay Fin PLC Gtd Sr Global Nt 3.75 11/15/22	Ba1	F.M.&A&N 15	543.177	10/29/15	EUR
WOSL SPV 1 Ltd Pass-Thru Cfr 11/30/20	A2	Monthly	56.513	12/21/18	GBP
WPC Eurobond B V EURS Global Gtd Sr Nt 2.25 04/09/26	Baa2	Apr 09	500	10/02/18	EUR
EURS Global Gtd Sr Nt 2.125 04/15/27	Baa2	Apr 15	500	02/27/18	EUR
EURS Gtd Sr Nt 2.25 07/19/24	Baa2	J&J 19	500	01/12/17	EUR
WPC Eurobond BV Gtd Sr Nt CI C 12/30/99	Baa2	---	500	02/28/18	EUR
WPP Fin SA Gtd Eurobonds 6.375 11/06/20	Baa2	Nov 06	413.411	10/30/07	GBP
WRK Co Inc Gtd Sr Global Nt CI M4 4.65 03/15/26	Baa2	M&S 15	750	11/27/18	USD
Gtd Sr Global Nt CI M4 4.9 03/15/29	Baa2	M&S 15	750	11/27/18	USD
Wuhan Metro Group Co Ltd Perp Eurobonds Ser T2J2NF01 12/30/99	A3	---	0	11/20/18	USD
Wuhan Real Estate Dev Investment Group Co Ltd Eurobonds Ser 2016-4 12/30/99	Baa3	---	0	06/11/18	USD
Wyndham Hotels Resorts Sr Nt CI C 12/30/99	Ba2	---	500	03/19/18	USD
Wyuna Water Pty Ltd Coll Nt 3.9 03/31/22	A1	Monthly	14.671	06/06/03	AUD
Coll Nt CI D 12/30/99	B1	---	0	03/19/18	AUD
Xinhui (BVI) 2018 Hldg Co Ltd Gtd Eurobonds 11 12/20/21	A3	J&D 20	240	12/02/18	USD
XLT Ltd Int'l Gtd Sub Nt Fixed/Flt Rt 3.25 06/29/47	Baa1	Jun 29	500	06/22/17	EUR
Yankee Justice Int'l Ltd Gtd Eurobonds Ser CBL9 12/30/99	B3	---	0	12/18/18	USD
Yankee Gas Svcs Co 1st Mtg Bds 12/30/99	A2	---	100	08/29/13	USD
Yanlord Land (HK) Co Ltd Gtd Eurobonds CI E 6.75 04/23/23	Ba3	A&O 23	350	04/23/18	USD
Yapi Ve Kredi Bankasi AS Covered Bds Ser I-2017 13.217 10/13/22	Ba1	A&O 13	528.75	10/13/17	TRY
Covered Bds Ser 2 14.5299 02/20/23	Ba1	Feb 20	229.05	02/20/18	TRY
Covered Bds Ser 3 05/30/23	Ba1	F.M.&A&N 31	410	05/30/18	TRY
Yavapai Cnty Industrial Dev Auth A Bds Ser 2015 08/01/35	Aa2	Monthly	75	07/23/15	USD
Yell Bondco PLC Gtd Sr Sec Nt CI A R 8.5 05/02/23	B3	M&N 02	225	05/02/18	GBP
Yida China Hldgs Ltd Gtd Eurobonds 6.95 04/19/20	Caal	A&O 19	300	04/12/17	USD
Yihua Overseas Investment Ltd Gtd Eurobonds CI B 8.5 10/23/20	B3	A&O 23	250	10/23/17	USD
Yinchuan Tonglian Capital Investment Operation Co Ltd Eurobonds 3.5 07/27/20	Baa3	J&J 27	0.3	07/27/17	USD
Yokohama City of Japan Bds CI B 0.04 01/27/23	A1	J&J 27	10000	01/18/18	JPY
Japan Bds CI E R 0.03 05/25/23	A1	M&N 25	10000	05/16/18	JPY
Japan Bds CI A R 0.02 10/17/23	A1	A&O 17	10000	10/05/18	JPY
Japan Bds CI B 0.25 01/28/28	A1	J&J 28	10000	01/18/18	JPY
Japan Bds CI A10 04/17/28	A1	A&O 17	15000	04/06/18	JPY
Japan Bds CI B-1 0.21 06/22/28	A1	J&D 22	10000	06/13/18	JPY
Japan Bds Ser A 07/18/28	A1	J			

Structured Finance Issues

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
23312VAD	DBJPM 2016-C3 Mtge Tr Pass-Thru Cfr Cl A-SB 2.756 08/12/49 1828 CLO Ltd	Aaa	Monthly	45	08/11/16
282523AH	Coll Nt Cl A-1-S-1 10/15/31	Aaa	J,A,J&O 15	218	10/15/18
282527AM	Coll Nt Cl A 10/15/31	A3	---	17.2	10/15/18
282523AM	Coll Nt Cl A-1-J-R 10/15/31	Aaa	J,A,J&O 15	23	10/15/18
282523AP	Coll Nt Cl A-2-RA 10/15/31	Aa3	J,A,J&O 15	0.001	10/15/18
282523AR	Coll Nt Cl A-2-RB1 10/15/31	Aa3	J,A,J&O 15	30.6	10/15/18
282523AT	Coll Nt Cl A-2-RB2 10/15/31	Aa3	J,A,J&O 15	16.7	10/15/18
282523AV	Coll Nt Cl A-2-RB3 10/15/31	Aa3	J,A,J&O 15	1.35	10/15/18
282523AX	Coll Nt Cl A-2-RB4 10/15/31	Aa3	J,A,J&O 15	1.35	10/15/18
282523AZ	Coll Nt Cl B-RA 10/15/31	A3	J,A,J&O 15	0.001	10/15/18
282523BB	Coll Nt Cl B-RB3 10/15/31	A3	J,A,J&O 15	10.3	10/15/18
282523BD	Coll Nt Cl B-RB4 10/15/31	A3	J,A,J&O 15	10.3	10/15/18
282523BF	Coll Nt Cl C 10/15/31	Baa3	J,A,J&O 15	17.5	10/15/18
282527AX	Coll Nt Cl D-R 10/15/31	Ba3	J,A,J&O 15	2.6	10/15/18
282527AF	Coll Nt Cl 1 10/15/31	Aa2	---	41.6	10/15/18
282527AH	Coll Nt Cl 2 10/15/31	Aa2	---	22.7	10/15/18
282527AK	Coll Nt Cl 3 10/15/31	A3	---	17.2	10/15/18
282523AK	Coll Nt Cl A-1-S-2 4.44 10/15/31	Aaa	---	10	10/15/18
90137LAC	Pass-Thru Cfr Cl B 3.2029 05/17/35	Aa3	Monthly	56.88	05/23/18
90137LAA	Pass-Thru Cfr Cl A 3.2029 05/17/35	Aaa	Monthly	114.82	05/23/18
90137LAE	Pass-Thru Cfr Cl C 3.2029 05/17/35	A3	Monthly	50.2	05/23/18
24 Hour Hldgs III LLC	Gld Global Nt 9 06/01/22	Caa1	J&D 01	500	05/20/14
90132BAA	321 Henderson Receivables II LLC	Aaa	Monthly	99.487	09/27/07
88576NAN	coll nt Ser 2007-3, Cl A 6.15 10/15/48	Aaa	Monthly	22	11/09/04
88576PAD	Bkd Nt Ser 2004-A, Cl A-2 5.538 09/15/45	Aaa	Monthly	183.38	11/15/05
88576PAE	Coll Nt Ser 2005-1, Cl A-1 11/15/40	Aaa	Monthly	42.224	11/15/05
88576PAF	Coll Nt Ser 2005-1, Cl A-2 5.58 03/15/46	Aa1	Monthly	20.104	03/22/07
88576NAK	321 Henderson Receivables III LLC	A2	Monthly	72.707	03/22/07
88576NAJ	Coll Nt Ser 2007-1 03/15/42	Aa3	Monthly	19.665	03/23/06
88576NAB	Coll Nt Ser 2006-1, Cl A-2 5.58 03/15/47	Aa1	Monthly	60.366	09/26/06
88576NAE	Pass-Thru Cfr Ser 2006-3, Cl A-1 09/15/41	Aaa	Monthly	27.299	09/26/06
88576NAF	Pass-Thru Cfr Ser 2006-3, Cl A-2 0 09/15/41	Aa2	Monthly	54.888	12/20/06
88576NAG	FR Asset Bkd Nt Ser 2006-4, Cl A-1 12/15/41	Aaa	Monthly	23.71	12/20/06
88576NAH	Fixed Rtn Nt Ser 2006-4, Cl A-2 12/15/41	Aa3	Monthly	9.389	12/19/08
88576VAE	321 Henderson Receivables V LLC	Aaa	Monthly	4.695	09/09/15
88576VAC	Coll Nt Cl A-2 8 06/15/45	Baa1	Monthly	26.47	04/16/10
88576XAB	Coll Nt Cl B 10 03/15/61	Aaa	Monthly	53.912	06/22/06
88576XAB	321 Henderson Receivables V LLC	Aaa	Monthly	21.726	06/22/06
88576NAC	Coll Nt Ser 2006-2, Cl A-1 06/15/41	Aa1	Monthly	69.1	04/04/17
88576NAD	Coll Nt Ser 2006-2, Cl A-2 06/15/47	A1	Monthly	386.4	04/04/17
00248PAC	A Voice CLO Ltd	Aa1	J,A,J&O 15	5.1	07/15/14
00248PAB	Coll Nt Cl A-2-R 07/15/26	Aa1	J,A,J&O 15	33.7	07/15/14
00248PAP	Coll Nt Cl A-1-R 07/15/26	Aaa	J,A,J&O 15	34.2	07/15/14
00248VAC	Coll Nt Cl E 07/15/26	Caa1	J,A,J&O 15	32.7	07/15/14
00248PAG	Coll Nt Cl C 07/15/26	Baa3	J,A,J&O 15	28.8	04/04/17
00248VAA	Coll Nt Cl D 07/15/26	Ba3	J,A,J&O 15	2	08/12/05
00248PAR	Coll Nt Cl B-R 07/15/26	A1	J,A,J&O 15	1.4	08/12/05
00252FCL	Aces Secs Corp Home Equity Ln Tr	Ba2	Monthly	1.6	08/12/05
00252FCJ	Pass-Thru Cfr Ser 2005-3, Cl M6 08/25/35	Ba1	Monthly	2.8	09/12/05
00252FCB	Pass-Thru Cfr Ser 2005-3, Cl M4 08/25/35	Ba1	Monthly	21.43	05/02/06
00252FCG	Pass-Thru Cfr Ser 2005-3, Cl M5 08/25/35	Ba1	Monthly	22.641	05/02/06
00252FCV	Pass-Thru Cfr Ser 2005-4, Cl M3 10/25/35	Aa1	Monthly	127.232	05/02/06
00252GAD	Pass-Thru Cfr Ser 2006-1, Cl A-4 0 04/25/36	Aaa	Monthly	300	03/21/06
00252GAC	Pass-Thru Cfr Ser 2006-1, Cl A-3 0 04/25/36	Aaa	Monthly	8.603	08/26/04
00257AAA	Abacus Ltd	Ca	Monthly	8.603	08/26/04
04542BJS	Coll Nt Ser 2006-10, Cl A 0 10/23/45	B3	Monthly	9.033	08/26/04
04542BJT	ABFC 2004-HE1	Ca	Monthly	18.763	08/10/06
04542BJR	Pass-Thru Cfr Cl M-4 07/25/34	Ba2	Monthly	33.495	08/10/06
04542BJR	Pass-Thru Cfr Cl M-5 07/25/34	Ba2	Monthly	166.946	08/10/06
00075QAD	Pass-Thru Cfr Cl M-3 07/25/34	Ba2	Monthly	167.027	08/10/06
00075QAC	ABFC Asset-Backed Cfrs Series 2006-OP11	Ba2	Monthly	75	08/10/06
00075QAE	Pass-Thru Cfr Cl A-3D 09/25/36	Ba1	Monthly	58.332	07/26/07
00075QAF	Pass-Thru Cfr Cl A-3C2 09/25/36	Ba1	Monthly	200	06/20/12
00075QAG	Pass-Thru Cfr Cl A-2 09/25/36	Ba1	Monthly	159	12/14/05
00075QAH	Pass-Thru Cfr Cl A-1 09/25/36	Ba1	Monthly	13.5	12/14/05
00075QAI	Pass-Thru Cfr Cl A-1 09/25/36	Ba1	Monthly	39	12/14/05
00075QAJ	Pass-Thru Cfr Cl A-1 09/25/36	Ba1	Monthly	21	12/14/05
00075QAK	Pass-Thru Cfr Cl A-1 09/25/36	Ba1	Monthly	18	12/14/05
00075QAL	Pass-Thru Cfr Cl A-1 09/25/36	Ba1	Monthly	11.25	12/14/05
00075QAM	ABFC Tr	Ba3	Monthly	159	12/14/05
00075QAN	Pass Thru Cfrs Ser 2007-NC1, Cl A-2 05/25/37	Ba3	Monthly	13.5	12/14/05
00075QAO	ACA ABS 2003-1 Ltd	C	Monthly	39	12/14/05
00075QAP	Coll Ftr Nt Ser 2003-1, Cl A-T 0 06/10/38	C	Monthly	21	12/14/05
00075QAP	Acadia CDO 9 Ltd	C	Monthly	11.25	12/14/05
003880AA	Coll Nt Cl A 04/12/46	C	Monthly	200	06/20/12
004038AA	Coll Nt Cl A 01/07/46	C	Monthly	159	12/14/05
004038AF	Coll Nt Cl F 01/07/46	C	Monthly	13.5	12/14/05
004038AG	Coll Nt Cl G 01/07/46	C	Monthly	39	12/14/05
004038AC	Coll Nt Cl C 01/07/46	C	Monthly	21	12/14/05
004038AD	Coll Nt Cl D 01/07/46	C	Monthly	18	12/14/05
004038AE	Coll Nt Cl E 01/07/46	C	Monthly	11.25	12/14/05
00400VAB	Academic Loan Funding Tr 2012-1	Aaa	Monthly	200	06/20/12
00403CAV	Coll Nt Ser 2012-1, Cl A-2 12/27/44	Aaa	Monthly	41.11	07/24/07
00403CAT	ACAS CRE CDO Ltd	C	Monthly	64.6	07/24/07
00403CBK	Coll Notes Ser 2007-1, Cl J 5 11/23/52	C	Monthly	5.87	07/24/07
00403CAZ	Coll Nt Ser 2007-1, Cl L 5 11/23/52	C	Monthly	62.24	07/24/07
00403CAC	Coll Nt Ser 2007-1, Cl K 5 11/23/52	C	Monthly	42.27	07/24/07
00403CBH	Coll Nt Ser 2007-1, Cl M 5 11/23/52	C	Monthly	35.23	07/24/07
00403CBL	Coll Nt Ser 2007-1, Cl N 5 11/23/52	C	Monthly	11.85	07/24/07
00403CBC	Coll Nt Ser 2007-1, Cl O 5 11/23/52	C	Monthly	32.005	07/24/07
00403CAM	Coll Nt Ser 2007-1, Cl P 5 11/23/52	C	Monthly	23.785	07/24/07
00403CBA	Coll Nt Ser 2007-1, Cl Q 5 11/23/52	C	Monthly	23.785	07/24/07
00403CAP	Coll Nt Ser 2007-1, Cl R 5 11/23/52	C	Monthly	32.005	07/24/07

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
00430CAR	Coll Nt Ser 2007-1, Cl G-FL 11/23/52	C	Monthly	22.185	07/24/07
00430CAH	Coll Nt Ser 2007-1, Cl C-FL 11/23/52	C	Monthly	41	07/24/07
00430CBF	Coll Nt Ser 2007-1, Cl G-FX 10.042 11/23/52	C	Monthly	26.555	07/24/07
00430CAC	Coll Nt Ser 2007-1, Cl D 11/23/52	C	Monthly	25.25	07/24/07
00430CAB	Coll Nt Ser 2007-1, Cl A 11/23/52	C	Monthly	181.48	07/24/07
00435QAA	ACC Tr 2018-1	Baa2	Monthly	154.286	05/09/18
00435QAB	Coll Nt Cl A 3.7 12/21/20	Ba1	Monthly	31.721	05/09/18
00435QAC	Coll Nt Cl B 4.82 05/20/21	B2	Monthly	26.592	05/09/18
00435QAD	Coll Nt Cl C 6.8099 02/21/23	B2	Monthly	281.2	08/02/01
00432CAD	Access Group Inc (Del)	A3	F,M,A&N 25	37.8	08/02/01
00432CAG	Coll NT Ser 2001-1, Cl H-A 1 0 05/25/29	Baa3	F,M,A&N 25	104.201	05/28/03
004375AK	Coll NT Ser 2001-1, Cl B 0 05/25/34	B1	Monthly	117.4	09/25/03
004375AN	Accredited Mortgage Loan Trust	B2	Monthly	17.921	08/25/05
004375AX	Coll NT Ser 2003-1, Cl A-1 0 06/25/33	B1	Monthly	17.921	08/25/05
004375AY	Pass-Thru Cfr Ser 2003-2, Cl A-1 4.23 10/25/33	Baa3	Monthly	37.646	11/23/05
004375AZ	Accredited Mtg Ln Tr	B1	Monthly	67.513	01/30/07
004375DA	Pass Thru Cfr Ser 2005-3, Cl M-4 09/25/35	Baa1	Monthly	205.65	01/30/07
004375DB	Pass Thru Cfr Ser 2005-3, Cl M-5 09/25/35	Baa2	Monthly	99.609	03/28/06
004375DC	Pass Thru Cfr Ser 2005-4, Cl M-2 12/25/35	Baa3	Monthly	30.614	03/28/06
004375DD	Pass Thru Cfr Ser 2007-1, Cl A-4 02/25/37	B1	Monthly	22.993	08/26/04
004375DE	00438QAC	Aa1	Monthly	48.867	08/26/04
004375DF	00438QAD	Aa1	Monthly	9.832	08/26/04
004375DG	00438QAE	Aa1	Monthly	21.201	08/26/04
004375DH	00438QAF	Aa2	Monthly	31.02	08/26/04
004375DI	00438QAG	Aa2	Monthly	21.077	08/26/04
004375DJ	00438QAH	Aa3	Monthly	12.263	08/26/04
004375DK	00438QAI	Ba2	Monthly	19.163	08/26/04
004375DL	00438QAJ	Ba2	Monthly	9.964	08/26/04
004375DM	00438QAK	Ba3	Monthly	7.664	08/26/04
004375DN	00438QAL	Ba3	Monthly	7.989	08/26/04
00440EAB	ACE INA Hldgs Inc	A3	M&N 15	300	05/08/06
00442PAA	Sr Nt 6.7 05/15/36	A3	Monthly	356.901	05/25/06
00442PAE	ACE Secs Corp Home Equity Ln Tr	Aa	Monthly	59.481	05/25/06
00442PAF	Pass-Thru Cfr Ser 2006-OP1, Cl A-1A 04/25/36	B1	Monthly	42.758	05/25/06
00442PAG	Pass-Thru Cfr Ser 2006-OP1, Cl A-2C 04/25/36	B1	Monthly	78.49	02/28/06
00442PAH	Pass-Thru Cfr Ser 2006-OP1, Cl A-2D 04/25/36	B1	Monthly	33.546	05/30/06
00442PAI	Pass Thru Cfr Ser 2006-HE1, Cl A-2D 02/25/36	A1	Monthly	104.27	02/28/06
00442PAJ	PASS THRU CTFS Ser 06-ASAP3, Cl A-2C 06/25/36	A1	Monthly	131.37	03/29/05
00442PAK	PASS THRU CTFS Ser 06-HE1, Cl A-1B2 02/25/36	B1	Monthly	19.634	04/28/05
00442PAL	Pass Thru Cfr Ser 2005-HE2, Cl M-4 04/25/35	A1	Monthly	42.425	04/28/06
00442PAM	Pass Thru Cfr Ser 2005-HE2, Cl M-4 05/25/35	Ba1	Monthly	37.74	10/30/06
00442PAN	Pass Thru Cfr Ser 2006-HE2, Cl A-2C 05/25/36	Ba2	Monthly	355.789	10/30/06
00442PAO	Pass Thru Cfr Ser 2006-OP2, Cl A-1 08/25/36	Ba1	Monthly	27.724	10/30/06
00442PAQ	Pass Thru Cfr Ser 2006-OP2, Cl A-2C 08/25/36	Ba1	Monthly	67.164	01/30/06
00442PAA	Pass Thru Cfr Ser 2006-OP2, Cl A-1 08/25/36	Aa	Monthly	47.011	01/30/06
00442PAB	ACE Secs Corp Home Equity Loan Tr 2006-NC1	Ba1	Monthly	27.53	07/16/02
00442PAC	Pass-Thru Cfr Cl M-2 12/25/35	Ba1	Monthly	14.237	07/31/06
00442PAD	Pass-Thru Cfr Cl M-1 12/25/35	Ba3	Monthly	285.643	07/31/06
0044					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
00764MHD	Aegis Asset Backed Secs Tr Pass Thru Cfr Ser 2005-5, CI IIA 12/25/35	Aaa	Monthly	500	10/28/05	01749PAN	Allegro CLO III Ltd Coll Nt 07/26/27	A1	---	36	05/28/15
00764MHC	Pass Thru Cfr Ser 2005-5, CI IIA 12/25/35	Aaa	Monthly	34.03	10/28/05	01749PAQ	Coll Nt CI A-R 07/26/27	Aaa	J,A,J&O 26	244	01/19/18
00764MHF	Pass Thru Cfr Ser 2005-5, CI M2 12/25/35	Ca	Monthly	43.2	10/28/05		Allegro CLO VI Ltd				
00764MBU	Aegis Mtge Corp Pass-Thru Cfr CI M2 06/25/34	Baa3	Monthly	44	04/14/04	01749BAD	Coll Nt CI D 01/17/31	Baa3	J,A,J&O 17	32.5	01/17/18
00764MBT	Pass-Thru Cfr CI M1 06/25/34	Aa1	Monthly	52	04/14/04	01749BAB	Coll Nt CI B 01/17/31	Aa2	J,A,J&O 17	60	01/17/18
00764MCF	Pass-Thru Cfr CI M1 09/25/34	Aa1	Monthly	51.4	07/02/04	01749BAA	Coll Nt CI A 01/17/31	Aaa	J,A,J&O 17	320	01/17/18
00764MVC	Pass-Thru Cfr CI M3 10/25/34	B2	Monthly	11.23	08/27/04	01749CAA	Coll Nt CI E 01/17/31	Ba3	J,A,J&O 17	20	01/17/18
00764MCL	Pass-Thru Cfr CI M2 10/25/34	Ba1	Monthly	40.75	08/27/04	01749BAC	Coll Nt CI C 01/17/31	A2	J,A,J&O 17	27.5	01/17/18
00764MCT	Pass-Thru Cfr CI M1 10/25/34	Aa3	Monthly	50.32	08/27/04		Allegro CLO VIII Ltd				
00764MCW	Pass-Thru Cfr CI B1 10/25/34	Caa1	Monthly	8.32	08/27/04	01750CAJ	Coll Nt CI D 06/13/31	Baa3	M,J,S&D 13	26	06/13/18
00773HAA	Aerpac Global Aviation Tr Jr Sub Fixed/Flyg Rt Global Bds 06/15/45	Ba1	J&D 15	500	08/17/16	01750CAE	Coll Nt CI B 06/13/31	Aa2	M,J,S&D 13	41.6	06/13/18
00105HEP	AFC Mortgage Loan Trust Coll NT Ser 2000-4, CI 2A 0 01/25/31	Caa3	Monthly	150	12/21/00	01750DAA	Coll Nt CI E 06/13/31	Ba3	M,J,S&D 13	20.4	06/13/18
00105HEN	Coll NT Ser 2000-4, CI 1A 0 01/25/31	Caa3	Monthly	200	12/21/00	01750CAA	Coll Nt CI A 06/13/31	Aaa	M,J,S&D 13	260	06/13/18
00105HDX	Cf Ser 1, CI A 0 02/25/29	Caa2	Monthly	275	02/24/99	01750CAG	Coll Nt CI C 06/13/31	A2	M,J,S&D 13	20	06/13/18
00105HEH	Mfg NT Ser 1, CI 2A 0 03/25/30	Caa3	Monthly	139	03/28/00		Allegro CLO VIII Ltd				
00842EAT	Agate Bay Mtge Tr 2016-2 Pass-Thru Cfr CI B-2 3.832 03/26/46	Aa2	Mar 26	6.415	03/30/16	01750MAA	Coll Nt CI E 07/15/31	Ba3	J,A,J&O 15	19.6	08/03/18
00842EAU	Pass-Thru Cfr CI B-3 3.832 03/26/46	A1	Mar 26	3.454	03/30/16	01750LAJ	Coll Nt CI D 07/15/31	Baa3	J,A,J&O 15	27	08/03/18
00842EAW	Pass-Thru Cfr CI B-4 3.832 03/26/46	Ba2	Mar 26	2.139	03/30/16	01750LAG	Coll Nt CI C 07/15/31	A2	J,A,J&O 15	20.6	08/03/18
00850YAA	Agricola Senior Tr Global Nt 6.75 06/18/20	B1	J&D 18	300	06/11/15	01750LAC	Coll Nt CI B-1 07/15/31	Aa2	J,A,J&O 15	30	08/03/18
008686AA	Arnold Lease Ser 2001 A 1 Pass Thru Tr Pass Thru Tr Cfr Ser 2001 A 1 7.82 01/02/20	Baa1	J&J 02	0.575	08/22/01	01750LAA	Coll Nt CI A 07/15/31	Aa2	J,A,J&O 15	260	08/03/18
008686PA	Arnold Lease Ser 2001 A 2 Pass Thru Tr Pass Thru Tr Cfr Ser 2001 A 2 8.62 01/02/25	Baa1	J&J 02	250.72	08/22/01	01750LAE	Coll Nt CI B-2 4.5099 07/15/31	Aa2	---	10.8	08/03/18
001383BH	AIG Matched Funding Corp GTD FR Notes 11/08/21	Baa1	Monthly	20	10/25/01	02007CAD	Coll Nt CI A-3 1.47 04/15/20	Aaa	Monthly	321	01/27/16
001383CA	GTD FR Notes 10/28/39	Baa1	Monthly	8	12/14/04	02007CAE	Coll Nt CI A-4 1.73 11/16/20	Aaa	Monthly	98.3	01/27/16
---	AIG-FP Matched Fdg Corp Gtd Euro Min Fltg Rt 12/15/19	Baa1	Monthly	6	12/17/04		Ally Auto Receivables Tr 2016-3				
---	Gtd Euro Min Zero Cpn 0 03/22/25	Baa1	---	20	03/01/05	02007LAC	Coll Nt CI A-3 1.44 08/17/20	Aaa	Monthly	153	05/31/16
00900LAA	Almico CLO Series 2015-A Coll Nt CI C-R 01/17/28	A2	J,A,J&O 17	25	01/16/18	02007LAD	Coll Nt CI A-4 1.72 04/15/21	Aaa	Monthly	45.14	05/31/16
00900LAG	Coll Nt CI A-R 01/17/28	Aaa	J,A,J&O 17	325	01/16/18	02007LAE	Coll Nt CI B 1.97 07/15/21	Aaa	Monthly	10.81	05/31/16
00900MAF	Coll Nt CI F-R 01/17/28	B3	J,A,J&O 17	6.5	01/16/18	02007LAF	Coll Nt CI C 2.32 10/15/21	Aaa	Monthly	9.01	05/31/16
00900LAK	Coll Nt CI D-R 01/17/28	Baa3	J,A,J&O 17	30	01/16/18	02007LAG	Coll Nt CI D 2.96 01/17/23	Aaa	Monthly	6.69	05/31/16
00900LAH	Coll Nt CI B-R 01/17/28	Aa2	J,A,J&O 17	60	01/16/18		Ally Auto Receivables Tr 2017-1				
00900MAE	Coll Nt CI E-R 01/17/28	Ba3	J,A,J&O 17	25	01/16/18	02007PAB	Coll Nt CI A-2 1.38 10/15/19	Aaa	Monthly	353	01/31/17
00900GAA	Almico CLO Series 2018-A Coll Nt CI D 04/17/31	Baa3	J,A,J&O 17	24	03/27/18	02007PAC	Coll Nt CI A-3 1.7 06/15/21	Aaa	Monthly	35.3	01/31/17
00900GAC	Coll Nt CI A 04/17/31	Aaa	J,A,J&O 17	254	03/27/18	02007PAD	Coll Nt CI A-4 1.99 11/15/21	Aaa	Monthly	74.07	01/31/17
00900GAB	Coll Nt CI X 04/17/31	Aaa	J,A,J&O 17	3	03/27/18	02007PAF	Coll Nt CI C 2.48 05/16/22	Aaa	Monthly	19.54	01/31/17
00900HAA	Coll Nt CI E 04/17/31	Ba3	J,A,J&O 17	19	03/27/18		Ally Auto Receivables Tr 2017-2				
00900GAG	Coll Nt CI C 04/17/31	A2	J,A,J&O 17	24	03/27/18	02007HAB	Coll Nt CI A-2 1.49 11/15/19	Aaa	Monthly	316.37	03/29/17
00900GAE	Coll Nt CI B 04/17/31	Aa1	J,A,J&O 17	48	03/27/18	02007HAC	Coll Nt CI A-3 1.78 08/16/21	Aaa	Monthly	316.37	03/29/17
00900PAE	Almico CLO Series 2018-B Coll Nt CI B 01/15/32	Aa2	J,A,J&O 15	42.5	12/27/18	02007HAD	Coll Nt CI A-4 2.1 03/15/22	Aaa	Monthly	70	03/29/17
00900PAJ	Coll Nt CI D 01/15/32	Baa3	J,A,J&O 15	25.5	12/27/18		Ally Auto Receivables Tr 2017-3				
00900PAC	Coll Nt CI A 01/15/32	Aaa	J,A,J&O 15	260	12/27/18	02007EAB	Coll Nt CI A-2 1.53 03/16/20	Aaa	Monthly	371.37	05/24/17
00900PAG	Coll Nt CI C 01/15/32	A2	J,A,J&O 15	19.5	12/27/18	02007EAE	Coll Nt CI A-3 1.74 09/15/21	Aaa	Monthly	271.37	05/24/17
00900KAA	Coll Nt CI E 01/15/32	Ba3	J,A,J&O 15	20.5	12/27/18	02007EAF	Coll Nt CI A-4 2.0999 03/15/22	Aaa	Monthly	86.01	05/24/17
009089AB	Air Cda 2013-1 Pass Thru Trs Pass Thru Cfr CL B Rule 144A 5.375 11/15/22	Baa3	M&N 15	181.881	04/24/13	02007EAH	Coll Nt CI C 2.37 10/17/22	Aaa	Monthly	18.51	05/24/17
009088AA	Air Cda Inc Pass Thru Cfr Rule 144A 3.75 06/15/29	Aa3	J&D 15	295.02	12/01/15		Ally Auto Receivables Tr 2017-5				
009088AB	Pass Thru Cfr Rule 144A 4.125 06/15/29	A2	J&D 15	121.04	12/01/15	02007YAB	Coll Nt CI A-2 1.81 06/15/20	Aaa	Monthly	170	11/22/17
00908PAB	Air Cda Pass Thru Tr 2017-1 Pass Thru Cfr CI A Air Cda Pass Thru Tr 2017-1 Cfr CI A Rule 144A 3.55 07/15/31	A2	J&J 15	172.198	12/07/17	02007YAC	Coll Nt CI A-3 1.99 03/15/22	Aaa	Monthly	170	11/22/17
00908PAA	Air Cda Pass Thru Tr 2017-1 Pass Thru Cfr CI AA Air Cda Pass Thru Tr 2017-1 Cfr AA Rule 144A 3.3 07/15/31	Aa3	J&J 15	400.108	12/07/17	02007YAD	Coll Nt CI A-4 2.22 10/17/22	Aaa	Monthly	46.64	11/22/17
009123AB	Air Jamaica Ltd Gtd Global Bd 8.125 06/14/27	B3	Monthly	125	06/07/07	02007YAE	Coll Nt CI B 2.3999 02/15/23	Aa2	Monthly	11.76	11/22/17
010733AA	Alam Synergy Pte Ltd Gtd Global Nt 6.95 03/27/20	B2	M&S 27	235	03/21/13	02007YAF	Coll Nt CI C 2.54 05/15/23	Aa2	Monthly	9.8	11/22/17
01306GAC	Alesco Pfd Fdg VIII Ltd Global Nt 2.05 08/17/26	Aa1	F&A 17	1000	08/10/16	02007YAG	Coll Nt CI D 2.99 07/15/24	A2	Monthly	7.28	11/22/17
01449CAJ	Coll Nt CI B-2 5.37 12/23/35	Ba3	M,J,S&D 23	5	08/04/05		Ally Auto Receivables Tr 2018-2				
01449CAK	Coll Nt CI C-1 12/23/35	Ca	M,J,S&D 23	78.5	08/04/05	02004VAC	Coll Nt CI A-2 2.64 02/16/21	Aaa	Monthly	373.92	04/30/18
01449CAL	Coll Nt CI C-3 5.92 12/23/35	Ca	M,J,S&D 23	7.5	08/04/05	02004VAC	Coll Nt CI A-3 2.1999 11/15/22	Aaa	Monthly	323.92	04/30/18
01449CAA	Coll Nt CI A-1A 12/23/35	Aa1	M,J,S&D 23	110	08/04/05	02004VAD	Coll Nt CI A-4 3.0899 06/15/23	Aaa	Monthly	75	04/30/18
01449CAB	Coll Nt CI A-1B 12/23/35	Aa1	M,J,S&D 23	255	08/04/05		Ally Auto Receivables Tr 2018-3				
01449CAG	Coll Nt CI A-2 12/23/35	A1	M,J,S&D 23	70	08/04/05	02007JAB	Coll Nt CI A-2 2.72 05/17/21	Aaa	Monthly	349	06/27/18
01449CAH	Coll Nt CI B-1 12/23/35	Ba3	M,J,S&D 23	50	08/04/05	02007JAC	Coll Nt CI A-3 0.11/17/23	Aaa	Monthly	349	06/27/18
01449WAA	Allesco PFD FDG X Ltd COLL NOTES CI A-1 09/23/36	Aa1	---	489	03/15/06	02007JAD	Coll Nt CI A-4 3.12 07/17/23	Aaa	Monthly	75.35	06/27/18
01449WAB	COLL NOTES CI B 09/23/36	Baa3	---	82	03/15/06	02007JAE	Coll Nt CI B 3.31 10/16/23	Aa2	Monthly	22.38	06/27/18
01449WAC	COLL NOTES CI A-2A 09/23/36	Aa3	---	119.5	03/15/06	02007JAF	Coll Nt CI C 3.5099 01/16/24	A1	Monthly	17.34	06/27/18
01449WAG	COLL NOTES CI A-2B 5.58 09/23/36	Aa3	---	10	03/15/06	02007JAG	Coll Nt CI D 3.85 03/17/25	Baa1	Monthly	12.31	06/27/18
01449YAB	Allesco Preferred Funding I Ltd Coll FR Nt CI A-2 0 10/15/33	Aaa	Monthly	66	09/25/03		Ally Master Owner Tr				
01449CAM	Allesco Preferred Funding VIII Ltd Coll Nt CI C-3 5.92 12/23/35	Ca	---	12	08/04/05	02005AFE	Coll Nt CI A-2 1.83 01/15/21	Aaa	Monthly	275	02/11/15
014498AD	Coll Nt CI B 09/23/37	Ba3	M,J,S&D 23	103	12/21/06	02005AFD	Coll Nt CI A-1 01/15/21	Aaa	Jan 15	175	02/11/15
014498AC	Coll Nt CI A-2 09/23/37	A1	M,J,S&D 23	80.5	12/21/06	02005AGB	Coll Nt CI A 06/15/21	Aaa	Monthly	250	06/28/17
014498AB	Coll Nt CI A-1 09/23/37	Aa2	M,J,S&D 23	430	12/21/06	02005AGM	Coll Nt CI A-2 2.04 06/15/22	Aaa	Monthly	300	06/28/17
015271AM	Alexandria Real Estate Equities Inc Gtd Sr Nt Ser 1988 4.7 06/01/30	Baa1	Jun 01	450	06/21/18	02005AGG	Coll Nt CI A-1 06/15/22	Aaa	Monthly	200	06/28/17
015398AB	ALFA SAB de CV Global Nt 5.25 03/25/24	Baa3	M&S 25	500	03/20/14	02005AGP	Coll Nt Ser 2018-1, CI A-2 2.7 01/16/23	Aaa	Monthly	750	02/14/18
016269AB	Alinea CLO Ltd Coll Nt CI B 07/21/31	Aa2	J,A,J&O 21	51	07/25/18	02005AGN	Coll Nt Ser 2018-1, CI A-1 01/16/23	Aaa	Monthly	250	02/14/18
016269AA	Coll Nt CI A 07/21/31	Aaa	J,A,J&O 21	325	07/25/18	02005AGU	Coll Nt Ser 2018-2, CI A 3.29 05/15/23	Aaa	Monthly	750	05/30/18
016269AC	Coll Nt CI C 07/21/31	A2	J,A,J&O 21	36	07/25/18		ALM VI Ltd				
016269AD	Coll Nt CI D 07/21/31	Baa3	J,A,J&O 21	23	07/25/18	00163EBQ	Coll Nt CI A-1A-R3 07/15/26	Aaa	J,A,J&O 15	306	06/11/18
016268AA	Coll Nt CI E 07/21/31	Ba3	J,A,J&O 21	25	07/25/18		ALM VII(R)-2 Ltd				
01751EAA	Allegro CLO II-S Ltd Coll Nt CI X 10/23/28	Aaa	J,A,J&O 23	1.6	09/14/18	00164BBC	Coll Nt CI A-1A-2 10/15/27	Aaa	J,A,J&O 15	535	10/15/18
01751FAC	Coll Nt CI E 10/23/28	B3	J,A,J&O 23	5.5	09/14/18	00164BBE	Coll Nt CI A-1B-2 10/15/27	Aaa	J,A,J&O 1		

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
12667FCL	Alternative Loan Tr 2004-4CB Pass-Thru Cif Cl 3-A-3 03/25/34	Baa3	Monthly	28.453	02/26/04	03066FAG	Coll Nt Cl C 2.6 09/18/23	Aaa	Monthly	127.32	11/15/17
12667FCG	Alternative Loan Tr 2004-4CB Pass-Thru Cif Cl 1-A-6 5.5 03/25/34	Baa3	Monthly	21.092	02/26/04	03066FAH	Coll Nt Cl D 3.08 12/18/23	A2	Monthly	125.19	11/15/17
12667FCX	Alternative Loan Tr 2004-4CB Pass-Thru Cif Cl M-1 04/25/34	Aa1	Monthly	11.255	03/25/04	03066FAA	Coll Nt Cl E 06/18/25	Baa3	Monthly	33.25	11/15/17
12667FUL	Alternative Loan Tr 2005-24 Pass-Thru Cif Cl M-2 10/25/34	B1	Monthly	22.689	09/30/04		Americredit Automobile Receivables Tr 2018-2				
12667GNY	Alternative Loan Tr 2005-54CB Pass-Thru Cif Cl 3-A-1 07/25/35	Caa3	Monthly	217.448	05/27/05	03066LAB	Coll Nt Cl A-2-A 2.8599 11/18/21	Aaa	Monthly	400.78	08/15/18
12668APM	Alternative Loan Tr Resecuritization 2008-2R Pass-Thru Cif Cl 3-A-2 11/25/35	C	Monthly	0.001	09/29/05	03066LAD	Coll Nt Cl A-3 3.1499 03/20/23	Aaa	Monthly	300	08/15/18
021482AG	Pass-Thru Cif Cl 4-A-1 6.25 08/25/37	Ca	Monthly	47.126	04/18/08	03066LAE	Coll Nt Cl B 3.45 06/18/24	Aa1	Monthly	98.64	08/15/18
02154EAB	Global Sr Nt Rule 144A 8.125 01/15/24	Caa1	J&J 15	400	12/05/13	03066LAG	Coll Nt Cl D 4.0099 07/18/24	Baa2	Monthly	120.4	08/15/18
02154EAD	Sr Global Nt Rule 144A 7.625 02/15/25	Caa1	F&A 15	385	01/30/15	03066LAH	Coll Nt Cl E 04/20/26	Ba2	---	31.97	08/15/18
02149YAL	Altius III Funding Ltd Coll Nt Cl A-1B-V 12/02/41	C	Monthly	0.1	09/28/06		Americredit Automobile Receivables Tr 2018-3				
02149YAB	Coll Nt Cl A-1B-1F 12/02/41	C	Monthly	499.95	09/28/06	03066MAB	Coll Nt Cl A-2-A 3.1099 01/18/22	Aaa	Monthly	240	11/21/18
02149YAJ	Coll Nt Cl A-1B-2 12/02/41	C	Monthly	300	09/28/06	03066MAC	Coll Nt Cl A-2-B 01/18/22	Aaa	Monthly	65	11/21/18
02149YAK	Coll Nt Cl A-1B-3 12/02/41	C	Monthly	250	09/28/06	03066MAD	Coll Nt Cl A-3 3.3799 07/18/23	Aaa	Monthly	261.45	11/21/18
02149YAA	Coll Nt Cl A-1A 12/02/41	C	Monthly	220	09/28/06	03066MAE	Coll Nt Cl C 3.74 10/18/24	Aa3	Monthly	98.01	11/21/18
00165GAA	AMCC Custodial Account LLC Pass-Thru Cif Ser 2018 5.383 02/15/29	Baa2	F&A 15	1.103	05/30/18	03066MAF	Coll Nt Cl B 3.58 10/18/24	Aa1	Monthly	78.95	11/21/18
00165GAB	Pass-Thru Cif Ser 2018 5.383 02/15/35	Baa2	F&A 15	0.95	05/30/18	03066MAG	Coll Nt Cl D 4.04 11/18/24	Baa2	Monthly	96.38	11/21/18
00165GAC	Pass-Thru Cif Ser 2018 5.383 02/15/43	Baa2	F&A 15	1.863	05/30/18	03066MAH	Coll Nt Cl E 07/20/26	Ba2	Monthly	25.59	11/21/18
00165GAD	Pass-Thru Cif Ser 2018 5.383 02/15/48	Baa2	F&A 15	1.653	05/30/18		Americredit Automobiles Receivables Tr 2014-2				
023650AH	American West Airs Inc Pass-Thru Cifs Ser 2001-1G Cl G 7.1 04/02/21	Baa3	A&O 02	74	02/14/02	03064VAE	Coll Nt Cl C 2.18 06/08/20	Aaa	Monthly	132.98	06/12/14
02582JHR	Bds Cl B 2.82 10/17/22	Aa3	Monthly	42.858	03/21/18	03064VAF	Coll Nt Cl D 2.57 07/08/20	Aaa	Monthly	130.77	06/12/14
02582JHX	Coll Nt Cl 1 3.07 10/17/22	Baa2	Monthly	57.144	03/21/18	03064VAG	Coll Nt Cl E 3.37 11/08/21	Aa3	Monthly	34.72	06/12/14
02582JHO	Coll Nt Cl A 2.67 10/17/22	Aaa	Monthly	1000	03/21/18		Ameriqwest Mortgage Securities Inc				
02582JHF	Coll Nt Cl A 3.06 02/15/24	Aaa	Monthly	1175	07/23/18	03072SZ8	Pass-Thru Cif Ser 2006-R, Cl M-2 04/25/36	B1	Monthly	33	03/29/06
02582JIG	Coll Nt Cl B 3.26 02/15/24	Aa3	Monthly	50.358	07/23/18	03072SZ3	Pass-Thru Cif Ser 2006-R, Cl A-1 04/25/36	B1	Monthly	525.819	03/29/06
02582JHU	Coll Nt Cl A 3.01 10/15/25	Aa3	Monthly	500	03/21/18	03072SFY	Pass-Thru Cif Ser 2003-5, Cl A-6 0 04/25/33	Aa1	Monthly	73.05	04/10/03
02582JHV	Coll Nt Cl B 3.18 10/15/25	Aa3	Monthly	21.429	03/21/18	03072SPD	Pass-Thru Cif Ser 2004-R2, Cl A-1B 0 04/25/34	Baa2	Monthly	90	04/10/03
02582JHW	Coll Nt Cl A 3.43 10/15/25	Baa2	Monthly	28.572	03/21/18	03072SPG	Pass-Thru Cif Ser 2004-R2, Cl A-4 0 04/25/34	Aaa	Monthly	44.98	04/05/04
02582JHS	Coll Nt Cl A 10/15/25	Aaa	Monthly	500	03/21/18	03072SPX	Pass-Thru Cif Ser 2004-R2, Cl A-1A 0 04/25/34	Aaa	Monthly	58.22	04/05/04
02582JHT	Coll Nt Cl B 10/15/25	Aa2	Monthly	18.679	03/21/18		Ameriqwest Mtg Secs Inc				
02582JHY	Coll Nt Cl 1 10/15/25	Baa2	Monthly	37.357	03/21/18	03072S5C	Pass-Thru Cif Ser 2005-R4, Cl M-4 05/25/35	B1	Monthly	25	05/25/05
02582JJE	Coll Nt Cl B 02/17/26	Aa2	Monthly	19.613	07/23/18	03072SE6	Pass-Thru Cif Ser 2005-R5, Cl M-5 06/25/35	B1	Monthly	23.25	06/24/05
02582JJD	Coll Nt Cl A 02/17/26	Aaa	Monthly	525	07/23/18	03072SM4	Pass-Thru Cif Ser 2005-R8 09/25/35	B3	Monthly	19.83	09/28/05
02593ZAK	American Financial Group Inc Sr Nt Ser H-2 3.5 08/15/26	Baa1	F&A 15	125	11/09/17	03072SUB	Pass-Thru Cif Ser 2005-R11 12/25/35	Aa3	Monthly	56.285	12/20/05
02639MAN	American General Mtge Tr 2006-1 Pass-Thru Cif Cl M-2 5.75 12/25/35	Ba3	Monthly	9.117	02/27/06	03072SV4	Pass-Thru Cif Ser 2005-R11 12/25/35	Ba3	Monthly	27.45	12/20/05
02639MAP	Pass-Thru Cif Cl B-1 5.75 12/25/35	B3	Monthly	7.392	02/27/06		Ameriqwest Mtge Secs Inc Series 2004-F				
02660TCJ	American Home Mtg Inv Tr Coll Nt Ser 2004-4, Cl VI-A-1 01/25/45	Aaa	Monthly	281.67	12/21/04	03072SQU	Pass-Thru Cif Cl M-4 5.05 05/25/34	Caa2	Monthly	8.05	04/14/04
02660TFN	Coll Nts Ser 2005-2, Cl II-A-2 09/25/45	Aa1	Monthly	557.806	06/22/05	03072SQT	Pass-Thru Cif Cl M-3 5.307 05/25/34	Caa1	Monthly	7	04/14/04
02660TEP	Coll Nts Ser 2005-2, Cl III-A 5.615 09/25/45	Caa2	Monthly	1375.597	06/22/05	03072SQR	Pass-Thru Cif Cl M-1 5.11 05/25/34	B2	Monthly	13.3	04/14/04
02660TEQ	Coll Nts Ser 2005-2, Cl IV-A-2 5.66 09/25/45	Aa3	Monthly	200	06/22/05	03072SQP	Pass-Thru Cif Cl A-6 5.144 05/25/34	Aaa	Monthly	85.1	04/14/04
02660TFG	Coll Nts Ser 2005-2, Cl IV-A-2 5.629 09/25/45	Aa3	Monthly	398.87	06/22/05	03072SQO	Pass-Thru Cif Cl A-7 4.56 05/25/34	Aaa	Monthly	65	04/14/04
02660TDL	Pass-Thru Cif Ser 2005-1, Cl VIII-A-2 5.5 06/25/35	Caa3	Monthly	16.847	03/23/05		Ameriqwest Mtge Secs Inc Series 2004-R				
02660TFP	American Home Mtge Investment Tr 2005-2 Coll Nt Cl II-A-3 09/25/45	Caa2	Monthly	50	06/22/05	03072SUB	Pass-Thru Cif Cl M-3 08/25/34	Caa1	Monthly	31.25	08/05/04
02660TFF	Coll Nts Cl II-A-3-C 09/25/45	Caa2	Monthly	22.659	06/22/05		Ameriqwest Mtge Secs Inc Series 2005-R				
02665UAD	American Homes 4 Rent 2014-SFR2 Tr Pass-Thru Cif Cl D 5.149 10/09/24	Aa2	Monthly	33.76	09/19/14	03072ST2	Pass-Thru Cif Cl M-5 12/25/35	B3	Monthly	30.096	11/23/05
02665UAC	Pass-Thru Cif Cl C 4.705 10/09/24	Aaa	Monthly	32.635	09/19/14		Amgen Inc				
02665XAB	American Homes 4 Rent 2014-SFR3 Tr Pass-Thru Cif Cl B 4.201 12/18/36	Aaa	Monthly	49.813	11/25/14	031162BZ	Sr Nt 4.4 05/01/45	Baa1	M&N 01	1000	08/10/16
02665XAC	Pass-Thru Cif Cl C 4.596 12/18/36	Aa2	Monthly	53.798	11/25/14		AMMC CLO 15 Ltd				
02665XAD	Pass-Thru Cif Cl D 5.04 12/18/36	Aa3	Monthly	35.866	11/25/14	00175MBK	Coll Nt Cl DRR 01/15/32	Baa3	J,A,J&O 15	26.5	12/10/18
02666AAB	American Homes 4 Rent 2015-SFR1 Pass-Thru Cif Cl B 3.813 04/18/52	Aaa	Apr 18	41.46	03/06/15	00175NAE	Coll Nt Cl FRR 01/15/32	B3	J,A,J&O 15	5.14	12/10/18
02666AAC	Pass-Thru Cif Cl C 4.11 04/18/52	Aa2	Apr 18	45.42	03/06/15	00175NAF	Coll Nt Cl ERR 01/15/32	Ba3	J,A,J&O 15	22.8	12/10/18
02666AAD	Pass-Thru Cif Cl D 4.407 04/18/52	A2	Apr 18	33.56	03/06/15	00175MBJ	Coll Nt Cl CRR 01/15/32	A2	J,A,J&O 15	21.1	12/10/18
02666BAC	American Homes 4 Rent 2015-SFR2 Pass-Thru Cif Cl C 4.691 10/09/45	Aa2	Monthly	41.246	09/22/15	00175MBL	Coll Nt Cl BRR 01/15/32	Aa2	J,A,J&O 15	52.7	12/10/18
02666BAD	Pass-Thru Cif Cl D 5.036 10/09/45	Aa3	Monthly	39.452	09/22/15	00175MBG	Coll Nt Cl AFRR 4.2999 01/15/32	Aaa	---	16	12/10/18
02666BAB	Pass-Thru Cif Cl B 4.295 10/09/45	Aaa	Monthly	37.658	09/22/15	00175MBF	Coll Nt Cl ABR 01/15/32	Aaa	J,A,J&O 15	265.3	12/10/18
03027WAK	American Tower I Coll Nt Cl 2018-1A 3.652 03/16/48	Aaa	Monthly	500	03/29/18	00175MBE	Coll Nt Cl AXRR 01/15/32	Aaa	J,A,J&O 15	2.5	12/10/18
03040WJAJ	Sr Nt 4.3 12/01/42	A3	J&D 01	200	08/11/14		AMMC CLO 18 Ltd				
03065LAG	Americredit Auto Receivables Tr 2015-2 Coll Nt Cl D 3 06/08/21	Aaa	Monthly	112.38	04/15/15	001746AN	Coll Nt Cl AR 05/26/31	Aaa	F,M,A&N 26	258	06/14/18
03065VAD	Americredit Auto Receivables Tr 2016-1 Coll Nt Cl A-3 1.81 10/08/20	Aaa	Monthly	257.6	01/21/16	001746AQ	Coll Nt Cl BR 05/26/31	Aa2	F,M,A&N 26	44	06/14/18
03065VAE	Coll Nt Cl B 2.3 03/08/21	Aaa	Monthly	94.15	01/21/16	001746AU	Coll Nt Cl DR 05/26/31	Baa3	F,M,A&N 26	22	06/14/18
03065VAG	Coll Nt Cl C 3.59 02/08/22	Aa2	Monthly	114.94	01/21/16	001746AS	Coll Nt Cl ER 05/26/31	A2	F,M,A&N 26	24	06/14/18
03066DAD	Americredit Auto Receivables Tr 2016-2 Coll Nt Cl A-3 1.6 11/09/20	Aaa	Monthly	203.14	04/14/16	001746AG	Coll Nt Cl ER 05/26/31	Ba3	F,M,A&N 26	20	06/14/18
03066DAE	Coll Nt Cl B 2.21 05/10/21	Aaa	Monthly	94.67	04/14/16		AMMC CLO 22 Ltd				
03066DAF	Coll Nt Cl C 2.87 11/08/21	Aaa	Monthly	117.5	04/14/16	00177HAA	Coll Nt Cl A 04/25/31	Aaa	J,A,J&O 25	281.25	03/27/18
03062AAF	Americredit Automobile Receivables Tr 2014-3 Coll Nt Cl C 2.58 09/08/20	Aaa	Monthly	94.99	08/27/14		AMMC CLO X Ltd				
03062AAG	Coll Nt Cl D 3.13 10/08/20	Aaa	Monthly	93.4	08/27/14	00176AAY	Coll Nt Cl A-2-R2 4 04/30/31	Aaa	---	30	04/30/18
03062AAH	Coll Nt Cl E 3.72 03/08/22	A2	Monthly	24.81	08/27/14	00176AAW	Coll Nt Cl X 04/30/31	Aaa	J,A,J&O 31	6	04/30/18
03065KAF	Americredit Automobile Receivables Tr 2015-1 Coll Nt Cl C 2.51 01/08/21	Aaa	Monthly	104.76	01/22/15	00176AAZ	Coll Nt Cl A-3A-R2 04/30/31	Aaa	J,A,J&O 31	30	04/30/18
03065KAG	Coll Nt Cl D 2.95 02/08/21	Aaa	Monthly	103.02	01/22/15	00176AAX	Coll Nt Cl A-1-R2 04/30/31	Aaa	J,A,J&O 31	216.6	04/30/18
03065GAC	Americredit Automobile Receivables Tr 2017-2 Coll Nt Cl A-2-B 09/18/20	Aaa	Monthly	75	05/17/17		Amortizing Residential Collateral Tr 2004-1				
03065GAB	Coll Nt Cl A-2-A 1.6499 09/18/20	Aaa	Monthly	364.9	05/17/17	031733AJ	Pass-Thru Cif Cl M4 10/25/34	B1	Monthly	11.665	09/30/04
03065GAD	Coll Nt Cl A-3 1.98 12/20/21	Aaa	Monthly	262.11	05/17/17		Amresco Res Sec Corp Mtge Loan Tr 1997-2				
03065GAE	Coll Nt Cl B 2.3999 05/18/22	Aaa	Monthly	102.57	05/17/17	03215PCE	Mtg Loan Pass-Thru Global Cif Cl A-8 7.175 06/25/27	Aaa	Monthly	28.9	06/12/97
03065GAF	Coll Nt Cl C 2.97 03/20/23	Aaa	Monthly	127.32	05/17/17	03215PCD	Mtg Loan Pass-Thru Global Cif Cl A-7 7.57 06/25/27	Aaa	Monthly	36.975	06/12/97
03065GAG	Coll Nt Cl D 3.4199 04/18/23	A1	Monthly	125.2	05/17/17		Amresco Res Sec Corp Mtge Loan Tr 1998-3				
03065HAB	Americredit Automobile Receivables Tr 2017-3 Coll Nt Cl A-2-A 1.6899 12/18/20	Aaa	Monthly	329.8	08/16/17						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
---	Anglian Water Services Fing plc Coll Nt 01/26/57	A2	J&D 26	196.854	03/26/07	03879XAA	Arbor Realty Commercial Real Estate Notes 2018-FL1 Ltd Coll Nt Cl A 06/15/28	Aaa	Monthly	308	06/14/18
---	Anglian Water Svcs Fing PLC Coll NT Ser 11, Cl A 3.666 07/30/24	A3	Monthly	117.814	07/30/02	03940AAN	Arch Street CLO Ltd Coll Nt Cl B-R 10/20/28	Aa2	J,A,J&O 20	48	10/22/18
---	Coll NT Ser 18, Cl A UNWRP 2.4 04/20/35	A3	Monthly	770.292	04/19/05	03940AAS	Coll Nt Cl D-R 10/20/28	Baa3	J,A,J&O 20	22.75	10/22/18
---	Coll NT Unwrapped Ser 11, Cl A 3.666 07/30/24	A3	Jul 30	117.814	07/30/02	03940AAL	Coll Nt Cl A-R 10/20/28	Aaa	J,A,J&O 20	256	10/22/18
---	Coll Nts Ser 19 01/28/46	A3	Monthly	90.883	04/28/06	03940AAJ	Coll Nt Cl C-R 10/20/28	A2	J,A,J&O 20	20	10/22/18
---	Anglian Wtr Svcs Fing plc Coll Nt 07/01/55	A3	Monthly	105.41	10/23/07	03940BAG	Coll Nt Cl F-R 10/20/28	B3	J,A,J&O 20	5.5	10/22/18
---	Anglo American Capital PLC Global Gld Nt Rule 144A 4.125 04/15/21	Baa3	A&O 15	500	04/08/14	03940BAG	Coll Nt Cl E-R 10/20/28	Ba3	J,A,J&O 20	21	10/22/18
034863AM	Angola Govt of Global Bds 9.5 11/12/25	B3	M&N 12	1500	11/04/15	254032AA	Ardshinbank Cjsc Loan Participation Nt 12 07/29/20	B1	J&J 29	100	07/23/15
035198AA	Amnisa CLO Ltd Coll Nt Cl B-R 07/21/31	A2	J,A,J&O 21	18	07/20/18	00215VAA	Areit 2018-CRE1 Tr Coll Nt Cl A 02/16/35	Aaa	Monthly	254.6	02/28/18
036011AL	Coll Nt Cl C-R 07/21/31	Aa2	J,A,J&O 21	50	07/20/18	00215VAA	Areit 2018-CRE2 Tr Coll Nt Cl A 02/16/35	Aaa	Monthly	330.953	11/15/18
036011AN	Coll Nt Cl D-R 07/21/31	Baa3	J,A,J&O 21	24	07/20/18	04002QAA	Pass-Thru Cif Cl A 11/16/35	Aaa	Monthly	330.953	11/15/18
036010AC	Coll Nt Cl E-R 07/21/31	Ba3	J,A,J&O 21	20	07/20/18	04018LAA	Ares I CLO Ltd Coll Nt Cl A 01/15/32	Aa2	J,A,J&O 15	320	12/14/18
036011AG	Coll Nt Cl A-R 07/21/31	Aaa	J,A,J&O 21	256	07/20/18	04018LAE	Coll Nt Cl C 01/15/32	Aa2	J,A,J&O 15	24.5	12/14/18
036011AE	Coll Nt Cl X 07/21/31	Aaa	J,A,J&O 21	1.65	07/20/18	04018KAC	Coll Nt Cl F 01/15/32	B3	J,A,J&O 15	7.5	12/14/18
---	Anthracite CDO III Ltd/Anthracite CDO III Corp Coll NT Ser D-FL 0 03/23/39	Ba1	Monthly	13.96	03/16/04	04018KAA	Coll Nt Cl E 01/15/32	Ba3	J,A,J&O 15	28.5	12/14/18
03702WAD	Coll NT Cl E-FL 0 03/23/39	C	Monthly	10.6	03/16/04	04018LAG	Coll Nt Cl D 01/15/32	Baa3	J,A,J&O 15	32	12/14/18
03702WAE	Coll NT Cl D-FX 5.06 03/23/39	Ba1	Monthly	10.6	03/30/04	04018LAC	Coll Nt Cl B 01/15/32	Aa2	J,A,J&O 15	55	12/14/18
03702WAK	Coll NT Cl E-FX 6.077 03/23/39	C	Monthly	26.43	03/30/04	04016GAR	Ares XI CLO Ltd Coll Nt Cl A-1-R 01/15/29	Aaa	J,A,J&O 15	424.9	12/13/18
03702WAL	Anthracite Ltd Coll NT Ser 2005-HY2, Cl C-FX 5.487 07/25/45	C	Monthly	7	07/26/05	04016HAK	Coll Nt Cl D-R 01/15/29	Ba3	J,A,J&O 15	35	12/13/18
03703BAH	Coll NT Ser 2005-HY2, Cl E 07/25/45	C	Monthly	9.376	07/26/05	04016GAX	Coll Nt Cl C-R 01/15/29	Baa3	J,A,J&O 15	39.9	12/13/18
03703BAE	Coll NT Ser 2005-HY2, Cl D 07/25/45	C	Monthly	25.275	07/26/05	04016GAX	Coll Nt Cl B-R 01/15/29	A2	J,A,J&O 15	37.1	12/13/18
03703BAD	Coll NT Ser 2005-HY2, Cl C 07/25/45	C	Monthly	25.36	07/26/05	04016GAV	Coll Nt Cl A-3-R 01/15/29	Aa2	J,A,J&O 15	80.5	12/13/18
03703BAC	Coll NT Ser 2005-HY2, Cl B 07/25/45	Caa3	Monthly	52.59	07/26/05	04016GAP	Coll Nt Cl X 01/15/29	Aaa	J,A,J&O 15	4.65	12/13/18
03703BAB	Coll NT Ser 2005-HY2, Cl A 07/25/45	C	Monthly	13.5	07/26/05	04016HAM	Coll Nt Cl E-R 01/15/29	B3	J,A,J&O 15	10.15	12/13/18
03703BAJ	Apex Credit CLO 2015-II Ltd Coll Nt Cl A-2-R 10/19/26	Aaa	J,A,J&O 19	20	05/17/18	04016UAE	Ares XLVI CLO Ltd Coll Nt Cl C-2 01/15/30	Aa2	J,A,J&O 15	28.737	01/12/18
03754QAC	Coll Nt Cl B-R 10/19/26	Aa1	J,A,J&O 19	42.5	05/17/18	04016UAE	Coll Nt Cl A-2 01/15/30	Aa2	J,A,J&O 15	57	01/12/18
03754QAE	Coll Nt Cl D-R 10/19/26	Baa3	J,A,J&O 19	22	05/17/18	04016UAG	Coll Nt Cl B-1 01/15/30	Aa2	J,A,J&O 15	39	01/12/18
03754QAJ	Coll Nt Cl C-R 10/19/26	A2	J,A,J&O 19	24.5	05/17/18	04016UAG	Coll Nt Cl C-1 01/15/30	A2	J,A,J&O 15	10.263	01/12/18
03754QAG	Coll Nt Cl E-R 10/19/26	Ba3	J,A,J&O 19	20	05/17/18	04016UAG	Coll Nt Cl B-2 3.5699 01/15/30	Ba3	---	12	01/12/18
03755AAA	Coll Nt Cl A-1-R 10/19/26	Aaa	J,A,J&O 19	245	05/17/18	04016UAS	Coll Nt Cl E 01/15/30	Aa2	J,A,J&O 15	30.5	01/12/18
03754QAA	Apex Credit CLO 2016 Ltd Coll Nt Cl D-R 10/27/28	Baa3	J,A,J&O 27	24	11/27/18	04016UAQ	Coll Nt Cl D 01/15/30	Baa3	J,A,J&O 15	38.5	01/12/18
03754WAL	Coll Nt Cl C-R 10/27/28	A2	J,A,J&O 27	10	11/27/18	04016UAA	Coll Nt Cl X 01/15/30	Aaa	J,A,J&O 15	5	01/12/18
03754WAJ	Coll Nt Cl B-R 4.98 10/27/28	Aa1	---	10	11/27/18	04016UAC	Coll Nt Cl A-1 01/15/30	Aaa	J,A,J&O 15	339	01/12/18
03754WAG	Coll Nt Cl A-S-R 10/27/28	Aa1	J,A,J&O 27	40	11/27/18	04016VAG	Ares XLVII CLO Ltd Coll Nt Cl C 04/15/30	A2	J,A,J&O 15	41.3	04/16/18
03754WAE	Coll Nt Cl B-S-R 10/27/28	Aa1	J,A,J&O 27	232	11/27/18	04016VAJ	Coll Nt Cl D 04/15/30	Baa3	J,A,J&O 15	44.8	04/16/18
03754WAC	Coll Nt Cl A-S-R 10/27/28	Aaa	J,A,J&O 27	15	11/27/18	04016VAA	Coll Nt Cl E 04/15/30	Ba3	J,A,J&O 15	29.4	04/16/18
03754WAA	Coll Nt Cl A-R 10/27/28	Ba3	J,A,J&O 27	20	11/27/18	04016VAC	Coll Nt Cl A-2 04/15/30	Aaa	J,A,J&O 15	49	04/16/18
03755BAA	Coll Nt Cl E-R 10/27/28	Ba3	J,A,J&O 27	15	11/27/18	04016VAA	Coll Nt Cl A-1 04/15/30	Aaa	J,A,J&O 15	406	04/16/18
---	Apex Credit CLO 2018 Ltd Coll Nt Cl A-1A 04/25/31	Aaa	J,A,J&O 25	235	03/28/18	04016VAE	Coll Nt Cl B 04/15/30	Aa2	J,A,J&O 15	73.5	04/16/18
03755HAA	Coll Nt Cl F 04/25/31	B3	J,A,J&O 25	7.5	03/28/18	04014WAN	Ares XXIX CLO Ltd Coll Nt Cl B-R 04/17/26	Aa1	J,A,J&O 17	33.75	02/16/17
03755MAC	Coll Nt Cl E 04/25/31	Ba3	J,A,J&O 25	21.5	03/28/18	04014XAA	Coll Nt Cl D 04/17/26	Ba3	J,A,J&O 17	29.4	04/03/14
03755MAA	Coll Nt Cl D 04/25/31	Baa3	J,A,J&O 25	25.5	03/28/18	04014XAC	Coll Nt Cl E 04/17/26	B2	J,A,J&O 17	4.75	04/03/14
03755HAL	Coll Nt Cl C 04/25/31	Aa2	J,A,J&O 25	25.5	03/28/18	04014WAG	Coll Nt Cl C 04/17/26	Baa1	J,A,J&O 17	27.5	04/03/14
03755HAJ	Coll Nt Cl B 04/25/31	Aa2	J,A,J&O 25	49.5	03/28/18	04014WAJ	Coll Nt Cl A-1-R 04/17/26	Aaa	J,A,J&O 17	325	02/16/17
03755HAG	Coll Nt Cl A-2 04/25/31	Aaa	J,A,J&O 25	37	03/28/18	04014WAL	Coll Nt Cl A-2-R 04/17/26	Aaa	J,A,J&O 17	45	02/16/17
03755HAE	Coll Nt Cl A-1B 04/25/31	Aaa	J,A,J&O 25	20.5	03/28/18	00192AAC	Ares XXIII CLO Ltd Coll Nt Cl E 12/05/25	Caa1	M,J,S&D 05	9.6	02/26/15
03755HAC	Apex Credit CLO 2018-II Ltd Coll Nt Cl D 10/20/31	Baa3	J,A,J&O 20	22	11/30/18	04017EAN	Coll Nt Cl C 05/15/30	Baa3	F,M,A&N 15	32	04/26/18
03754LAG	Coll Nt Cl E 10/20/31	Ba3	J,A,J&O 20	260	11/30/18	04017EAE	Coll Nt Cl A-1B 05/15/30	Aaa	F,M,A&N 15	29.7	04/26/18
03754LAA	Coll Nt Cl A 10/20/31	Aa2	J,A,J&O 20	46	11/30/18	04017EAC	Coll Nt Cl A-2B 4.29 05/15/30	Aa2	---	10	04/26/18
03754LAC	Coll Nt Cl B 10/20/31	Aa2	J,A,J&O 20	8.4	11/30/18	04017EAC	Coll Nt Cl A-1A 05/15/30	F,M,A&N 15	29.7	04/26/18	
03754LAD	Coll Nt Cl C-2 5.4199 10/20/31	A2	---	11.6	11/30/18	04017EAO	Coll Nt Cl D 05/15/30	Ba3	F,M,A&N 15	22	04/26/18
03754LAE	Coll Nt Cl C-1 10/20/31	A2	J,A,J&O 20	8.4	11/30/18	04017EAO	Coll Nt Cl E 05/15/30	B3	F,M,A&N 15	9.9	04/26/18
03754KAE	Coll Nt Cl F 10/20/31	B3	J,A,J&O 20	11	11/30/18	04017CAA	Coll Nt Cl X 05/15/30	Aaa	F,M,A&N 15	4	04/26/18
---	Apidos CLO Funding (Rr) Subsidiary LLC Coll Nt Ser A(Cl) Cl A 04/16/31	Aaa	J,A,J&O 16	16.025	02/22/18	04017EAA	Coll Nt Cl B 05/15/30	Aa2	F,M,A&N 15	25.2	04/26/18
03767LAA	Coll Nt Ser A(Cl) Cl B 04/16/31	Baa3	J,A,J&O 16	1.5	02/22/18	04017EAA	Coll Nt Cl A-2A 05/15/30	Aa2	F,M,A&N 15	39.5	04/26/18
03767LAG	Coll Nt Ser A(Cl) Cl C 04/16/31	Aa2	J,A,J&O 16	2.925	02/22/18	04017EAL	Ares XXXIII CLO Ltd Coll Nt Cl A-1 05/24/30	Aaa	F,M,A&N 24	737.5	05/24/18
03767LAC	Coll Nt Ser A(Cl) Cl D 04/16/31	A2	J,A,J&O 16	1.575	02/22/18	04017TAC	Coll Nt Cl A-2 05/24/30	Aaa	F,M,A&N 24	81.2	05/24/18
03767LAE	Coll Nt Ser A(Cl) Cl E 04/16/31	Ba2	J,A,J&O 16	1.1	02/22/18	04015UAH	Coll Nt Cl A-2-R 04/22/30	Aaa	J,A,J&O 22	28	03/13/18
03767LAJ	Apidos CLO XII Coll Nt Cl D-R 04/15/31	Baa3	J,A,J&O 15	30	02/22/18	04015UAG	Coll Nt Cl B-R 04/22/30	Aa2	J,A,J&O 22	40	03/13/18
03764DAL	Coll Nt Cl B-R 04/15/31	Aa2	J,A,J&O 15	58.5	02/22/18	04015UAG	Coll Nt Cl C-R 04/22/30	A2	J,A,J&O 22	20	03/13/18
03764DAJ	Coll Nt Cl X 04/15/31	Aaa	J,A,J&O 15	5.5	02/22/18	04015UAG	Coll Nt Cl A-1-R 04/22/30	Aa2	J,A,J&O 22	236	03/13/18
03764DAG	Coll Nt Cl E-R 04/15/31	B3	J,A,J&O 15	22	02/22/18	04015UAF	Coll Nt Cl D-R 04/22/30	Baa3	J,A,J&O 22	26	03/13/18
03764FAD	Coll Nt Cl F-R 04/15/31	Ba3	J,A,J&O 15	8.5	02/22/18	04015UAF	Coll Nt Cl X 04/22/30	Aaa	J,A,J&O 22	1.5	03/13/18
03764FAE	Coll Nt Cl A-R 04/15/31	Aaa	J,A,J&O 15	320.5	02/22/18	04015TAD	Coll Nt Cl E-R 04/22/30	Ba3	J,A,J&O 22	19	03/13/18
03764DAH	Coll Nt Cl C-R 04/15/31	A2	J,A,J&O 15	31.5	02/22/18	00192RAL	Ares XXXIV CLO Ltd Coll Nt Cl D 07/15/30	Baa3	J,A,J&O 15	26	07/16/18
03764DAK	Apidos CLO XX Coll Nt Cl B-RR 07/16/31	A2	J,A,J&O 16	26.3	07/16/18	00192RAC	Coll Nt Cl A-1 07/15/30	Aaa	J,A,J&O 15	240	07/16/18
03765LAT	Coll Nt Cl D-R 07/16/31	Ba3	J,A,J&O 16	25.7	07/16/18	00192RAA	Coll Nt Cl X 07/15/30	Ba3	J,A,J&O 15	2.8	07/16/18
03765MAG	Coll Nt Cl A-2RR 07/16/31	Aa2	J,A,J&O 16	54.8	07/16/18	00192TAA	Coll Nt Cl E 07/15/30	Aaa	J,A,J&O 15	22	07/16/18
03765LAR	Coll Nt Cl E-R 07/16/31	B3	J,A,J&O 16	8	07/16/18	00192RAJ	Coll Nt Cl A-2 07/15/30	Aaa	J,A,J&O 15	22	07/16/18
03765MAJ	Coll Nt Cl A-1RA 07/16/31	Aaa	J,A,J&O 16	295	07/16/18	00192RAJ	Coll Nt Cl C 07/15/30	A2	J,A,J&O 15	22	07/16/18
03765LAP	Coll Nt Cl A-1RB 4.0099 07/16/31	Aaa	---	25	07/16/18	00192RAG	Coll Nt Cl B 07/15/30	Aa2	J,A,J&O 15	36	07/16/18
03765LAZ	Apidos CLO XXI Coll Nt Cl D-R 07/19/27	Ba3	J,A,J&O 19	25	07/18/18	040104MK	Pass Thru Cif Ser 2004-W11, Cl M-5 10/25/34	B2	Monthly	32.4	10/08/04
03765RAG	Coll Nt Cl E-R 07/19/27	B3	J,A,J&O 19</								

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
040104EF	Argent Securities Inc Pass-Thru Cif Ser 2003-W9, CI-M-3B 0 12/25/33	Ba3	Monthly	7.105	12/09/03	045242FJ	Asset Securitization Corp Var Rt Comm Mtg Pass-Thru Global Ceris Ser 1997-05, CI-PS-1 02/14/43	C	Monthly	0.001	10/24/97
040104EK	Pass-Thru Cif Ser 2003-W9, CI-M-6 0 12/25/33	Ca	Monthly	17.325	12/09/03	04623TAA	Coll Nt: CI A 04/21/31	Aaa	J,A,J&O 21	270	04/18/18
040104LH	Pass-Thru Cif Ser 2004-W9, CI-A-1 0 06/25/34	A2	Monthly	319.334	06/04/04	04623TAG	Coll Nt: CI D 04/21/31	Baa3	J,A,J&O 21	26.25	04/18/18
----	Argo Mtg 2 S r1 Coll Nt: CI C 10/31/43	Aa3	Monthly	35.565	07/24/04	04623TAC	Coll Nt: CI B-1 04/21/31	Aa2	J,A,J&O 21	36	04/18/18
042207AB	Armenia Govt of Global Nt 7.15 03/26/25	B1	M&S 26	500	03/19/15	04623TAJ	Coll Nt: CI B-2 4/26/99 04/21/31	Aa2	---	15	04/18/18
042207AA	Sr Global Nt 6 09/30/20	B1	M&S 31	700	09/19/13	04623TAE	Coll Nt: CI C 04/21/31	A2	J,A,J&O 21	23.25	04/18/18
043126AA	Artesyn Escrow Inc Sr Sec Global Nt 9.75 10/15/20	Caa1	A&O 15	250	09/26/13	04623HAA	Coll Nt: CI E 04/21/31	Ba3	J,A,J&O 21	20.5	04/18/18
043647AC	Ascendum Equipment Receivables 2016-1 Tr Coll Nt: CI A-3 1.92 12/10/19	Aaa	Monthly	50.291	04/27/16	04624WAA	Assurant CLO III Ltd Coll Nt: CI X 10/20/31	Aaa	J,A,J&O 20	4.6	08/28/18
043647AD	Coll Nt: CI B 2.85 07/10/20	Aaa	Monthly	26.679	04/27/16	04624WAJ	Coll Nt: CI D 10/20/31	Baa3	J,A,J&O 20	30.15	08/28/18
043647AE	Coll Nt: CI C 3.81 10/13/20	Aaa	Monthly	9.882	04/27/16	04624XAA	Coll Nt: CI E 10/20/31	Ba3	J,A,J&O 20	25.87	08/28/18
043647AF	Coll Nt: CI D 5.23 12/10/20	Aaa	Monthly	4.941	04/27/16	04624WAG	Coll Nt: CI C 10/20/31	A2	J,A,J&O 20	23.45	08/28/18
043647AG	Coll Nt: CI E 7.42 04/10/24	Aaa	Monthly	6.423	04/27/16	04624WAC	Coll Nt: CI A 10/20/31	Aa	J,A,J&O 20	29.67	08/28/18
043647UAC	Ascendum Equipment Receivables 2016-2 Tr Coll Nt: CI A-3 1.65 05/10/22	Aaa	Monthly	60.007	10/26/16	04624WAE	Coll Nt: CI B 10/20/31	Aa2	J,A,J&O 20	46.95	08/28/18
043647UAF	Coll Nt: CI D 4.2 09/12/22	Aa1	Monthly	7.41	10/26/16	00206RCC	Global Nt 2.3 03/11/19	Baa2	M&S 11	750	05/03/16
043647UAE	Coll Nt: CI C 3.26 09/12/22	Aaa	Monthly	15.11	10/26/16	00206RAG	Global Nt 6.3 01/15/38	Baa2	J&D 15	2750	12/03/07
043647UAD	Coll Nt: CI B 2.5 09/12/22	Aaa	Monthly	18.24	10/26/16	00206RGC	Global Nt 4.8 06/15/44	Baa2	J&D 15	500	05/03/16
043647UAG	Coll Nt: CI E 6.79 10/10/24	Aa2	Monthly	7.695	10/26/16	----	Atlantic Path 15 LLC Sr Sec Bnd 12/30/99	A2	---	95	03/29/07
04365JAB	Ascendum Equipment Receivables 2017-1 Tr Coll Nt: CI A-2 1.87 07/10/19	Aaa	Monthly	62.852	05/03/17	04941KAS	Coll Nt: CI A-1LR 02/17/26	Aaa	F,M,A&N 17	226.8	05/15/18
04365JAC	Coll Nt: CI A-3 2.29 06/10/21	Aaa	Monthly	87.64	05/03/17	04941YAN	Coll Nt: CI D 07/28/31	Baa3	J,A,J&O 28	31	06/28/18
04365JAD	Coll Nt: CI B 2.85 11/10/21	Aaa	Monthly	16.909	05/03/17	04941YAJ	Coll Nt: CI B 07/28/31	Aa2	J,A,J&O 28	48	06/28/18
04365JAE	Coll Nt: CI C 3.1099 01/10/23	Aa3	Monthly	11.231	05/03/17	04941YAA	Coll Nt: CI X 07/28/31	Aaa	J,A,J&O 28	1.5	06/28/18
04365JAF	Coll Nt: CI D 3.7999 01/10/24	Baa2	Monthly	9.716	05/03/17	04941YAL	Coll Nt: CI C 07/28/31	A2	J,A,J&O 28	32	06/28/18
04364YAD	Ascendum Equipment Receivables 2017-2 Tr Coll Nt: CI B 2.66 04/11/22	Aa1	Monthly	14.992	10/25/17	04941YAE	Coll Nt: CI A-1F 4.07 07/28/31	Aaa	---	32.5	06/28/18
04364YAE	Coll Nt: CI C 2.87 08/10/22	Aa3	Monthly	11.213	10/25/17	04941YAA	Coll Nt: CI E 07/28/31	Ba3	J,A,J&O 28	24	06/28/18
04364YAF	Coll Nt: CI D 3.56 10/10/25	Baa2	Monthly	9.701	10/25/17	04941YAG	Coll Nt: CI A-1L 07/28/31	Aaa	J,A,J&O 28	267.5	06/28/18
04365AAB	Ascendum Equipment Receivables 2018-1 Tr Coll Nt: CI A-2 2.9199 12/10/20	Aaa	Monthly	100	04/25/18	04941YAG	Coll Nt: CI A-2F 4.21 07/28/31	Aaa	---	25	06/28/18
04365AAC	Coll Nt: CI A-3 3.21 09/11/23	Aaa	Monthly	71.845	04/25/18	04956OAM	Atlas Senior Loan Fund IV Ltd Nt 4.125 10/15/44	A2	A&O 15	250	06/05/17
04365AAD	Coll Nt: CI B 3.46 11/13/23	Aa2	Monthly	22.153	04/25/18	04965JAC	Atrium Hotel Portfolio Tr 2017-ATRM Pass-Thru Cif CI B 12/15/36	Aa3	Monthly	56.335	12/29/17
04365AAE	Coll Nt: CI C 3.5899 11/13/23	A2	Monthly	14.158	04/25/18	04965JAA	Pass-Thru Cif CI A 12/15/36	Aaa	Monthly	215.365	12/29/17
04365AAF	Coll Nt: CI D 3.99 12/11/23	Baa3	Monthly	13.492	04/25/18	04965JAE	Pass-Thru Cif CI C 12/15/36	A3	Monthly	48.64	12/29/17
04365AAG	Coll Nt: CI E 5.36 03/10/25	Ba3	Monthly	6.83	04/25/18	04965JAJ	Pass-Thru Cif CI D 12/15/36	Ba3	Monthly	82.745	12/29/17
04365TAB	Ascendum Equipment Receivables 2018-2 Tr Coll Nt: CI A-2 3.27 10/12/21	Aaa	Monthly	137	10/24/18	04965JAL	Pass-Thru Cif CI F 12/15/36	B3	Monthly	114.38	12/29/17
04365TAC	Coll Nt: CI A-3 3.5099 04/10/24	Aaa	Monthly	81.746	10/24/18	04965JAG	Pass-Thru Cif CI D 12/15/36	Baa3	Monthly	52.535	12/29/17
04365TAD	Coll Nt: CI B 3.7599 05/10/24	Aa2	Monthly	20.091	10/24/18	052476SL	Austin (City of) TX Bds Ser 2008 05/15/31	Aa1	Monthly	170.605	05/15/08
04365TAF	Coll Nt: CI D 4.15 07/10/24	Baa2	Monthly	14.064	10/24/18	05256LAB	Australia Pacific Lng Processing Pty Ltd Sr Sec Nt CI E 4.82 09/30/30	Baa2	M&S 31	1400	12/07/18
04365TAG	Coll Nt: CI E 5.1799 07/10/26	Ba2	Monthly	10.871	10/24/18	05330JAA	Automotores Gildemeister SA Global Bds 8.25 05/24/21	Caa3	M&N 24	31.274	05/17/11
04410CAC	Ashford Hospitality Tr 2018-KEYS Pass-Thru Cif CI X-CP 12/16/19	Ba2	Monthly	0.001	07/10/18	05357HAG	Aventura Mall Tr 2013-AVM Pass-Thru Cif CI B 3.743 12/07/32	Aaa	Monthly	138	12/23/13
04410CAA	Pass-Thru Cif CI A 06/15/35	Aaa	Monthly	356.155	07/16/18	05357HAA	Pass-Thru Cif CI A 3.743 12/07/32	Aaa	Monthly	747	12/23/13
04410CAG	Pass-Thru Cif CI B 08/15/35	Aa3	Monthly	93.765	07/10/18	05357HAN	Pass-Thru Cif CI E 3.743 12/07/32	Aaa	Monthly	120	12/23/13
04410CAL	Pass-Thru Cif CI D 08/15/35	Baa3	Monthly	84.36	07/10/18	05357HAJ	Pass-Thru Cif CI C 3.743 12/07/32	Aaa	Monthly	101	12/23/13
04410CAN	Pass-Thru Cif CI E 08/15/35	Ba3	Monthly	130.055	07/10/18	05357HAL	Pass-Thru Cif CI D 3.743 12/07/32	Aaa	Monthly	94	12/23/13
04410CAO	Pass-Thru Cif CI F 08/15/35	B3	Monthly	186.58	07/10/18	05359AAG	Aventura Mall Tr 2018-AVM Pass-Thru Cif CI C 4.112 07/06/40	A3	Monthly	181.3	06/29/18
04410CAJ	Pass-Thru Cif CI G 08/15/35	A3	Monthly	81.985	07/10/18	05359AAL	Pass-Thru Cif CI HRR 4.112 07/06/40	Ba1	Monthly	43.5	06/29/18
045242BL	Asset Backed Fdg Corp Pass Thru Cif Ser 2005-CB2, CI-B-2 02/25/34	Caa1	Monthly	3.421	04/07/05	05359AAJ	Pass-Thru Cif CI D 4.112 07/06/40	Baa2	Monthly	118.5	06/29/18
045242BLP	Pass Thru Cif Ser 2005-CB2, CI-B-1 03/25/34	Ba1	Monthly	5.636	04/07/05	05359AAA	Pass-Thru Cif CI A 4.112 07/06/40	Aaa	Monthly	346.7	06/29/18
045242BJP	Pass Thru Cif Ser 2004-HE1, CI-M-1 07/25/34	Baa3	Monthly	45.594	08/26/04	05359AAE	Pass-Thru Cif CI B 4.112 07/06/40	Aa3	Monthly	60	06/29/18
045242BMG	Pass Thru Cif Ser 2005-WF1, CI-M-8 02/25/34	Caa2	Monthly	11.817	04/28/05	05363YAA	Avery Point V CLO Ltd Coll Nt: CI E 07/17/26	Ba3	J,A,J&O 17	25	07/15/14
045242BMF	Pass Thru Cif Ser 2005-WF1, CI-M-8 04/25/34	B1	Monthly	10.044	04/28/05	05363YAC	Coll Nt: CI F 07/17/26	Caa2	J,A,J&O 17	5	07/15/14
045242BLN	Pass Thru Cif Ser 2005-CB2, CI-M-3 04/25/34	B1	Monthly	6.037	04/28/05	05363YAP	Coll Nt: CI B-1 07/17/26	Aaa	J,A,J&O 17	43.5	08/21/17
045242BMD	Pass Thru Cif Ser 2005-WF1, CI-M-6 07/25/34	Ba1	Monthly	12.408	04/28/05	05363XAN	Coll Nt: CI A-R 07/17/26	Aaa	J,A,J&O 17	252	08/21/17
045242BMC	Pass Thru Cif Ser 2005-WF1, CI-M-5 07/25/34	Ba1	Monthly	11.817	04/28/05	05363XAR	Coll Nt: CI D-R 07/17/26	Baa3	J,A,J&O 17	25	08/21/17
045242BME	Pass Thru Cif Ser 2005-WF1, CI-M-7 07/25/34	Ba1	Monthly	11.818	04/28/05	05363XAO	Coll Nt: CI C-R 07/17/26	A1	J,A,J&O 17	24.5	08/21/17
04541GPL	Pass Thru Cif Ser 2005-HE1, CI-M-4 03/25/35	B2	Monthly	19.377	02/04/05	05363LBA	Coll Nt: CI D-R 08/05/27	Ba3	F,M,A&N 05	30	09/11/18
04542BJB	Pass Thru Cifs Ser 2004-CB5, CI-B-1 09/25/33	B1	Monthly	5.6	08/12/04	05363LAB	Coll Nt: CI C-R 08/05/27	A2	F,M,A&N 05	43	09/11/18
04542BJA	Pass Thru Cifs Ser 2004-CB5, CI-M-3 10/25/33	B1	Monthly	5.8	08/12/04	05363LAU	Coll Nt: CI A-R 08/05/27	Aaa	F,M,A&N 05	302.5	09/11/18
04542BDJ	Pass-Thru Cif Ser OPT1, CI-M-2 12/25/32	B1	Monthly	29.217	08/20/03	05363LAW	Coll Nt: CI B-R 08/05/27	Aa1	F,M,A&N 05	57	09/11/18
04542BDE	Pass-Thru Cif Ser OPT1, CI-A-1A 0 04/25/33	Aa3	Monthly	23.71	08/20/03	053773AV	Avis Budget Car Rental LLC Global Nt 5.5 04/01/23	B1	A&O 01	175	11/06/14
04542BDG	Pass-Thru Cif Ser OPT1, CI-A-3 0 04/25/33	A3	Monthly	121.86	08/20/03	053773AV	Avis Budget Rental Car Funding (Aesop) LLC Coll Nt: CI B 11/15/22	Aa1	Monthly	123.454	11/15/04
04542BDD	Pass-Thru Cif Ser 03-OPT1, CI-A-1 0 04/25/33	Aa2	Monthly	454.678	08/20/03	05377RDA	Coll Nt: CI B 3.75 06/30/28	Aa1	M,J,S&D 30	2.421	06/30/05
04542BGW	Pass-Thru Cif Ser 04-OPT3, CI-M-2 07/25/33	Caa3	Monthly	26.632	04/30/04	05377RCZ	Coll Nt: Ser 2018-1 4.73 09/20/24	Baa3	Monthly	32	04/25/18
00075XAE	Asset Backed Funding Corp Pass-Thru Cif Ser 06-0PT2, CI-A-3C 10/25/36	Caa1	Monthly	96.963	10/12/06	05377RCY	Coll Nt: Ser 2018-1 4.0 09/20/24	Aaa	Monthly	40	04/25/18
00075XAB	Pass-Thru Cif Ser 06-0PT2, CI-A-2 10/25/36	B1	Monthly	232.465	10/12/06	05377RCY	Coll Nt: Ser 2018-1 3.7 09/20/24	Aaa	Monthly	328	04/25/18
00075XAF	Pass-Thru Cif Ser 06-0PT2, CI-A-3D 10/25/36	Caa2	Monthly	45.929	10/12/06	05377RDC	Coll Nt: Ser 2018-2 4.03/25/25	Aaa	Monthly	451	10/25/18
04541GAL	Asset Backed Sec Corp Home Equity Loan Tr 1999-LB1 Pass-Thru Cif 06/21/29	Caa3	Monthly	55.865	07/21/99	05377RDE	Coll Nt: Ser 2018-2 4.95 03/25/25	Baa3	Monthly	45.375	10/25/18
04541GTO	Asset Backed Sec Corp Home Equity Loan Tr 2005-HE6 Pass-Thru Cif CI M6 07/25/35	B2	Monthly	22.512	08/04/05	05377RDD	Coll Nt: Ser 2018-2 4.27 03/25/25	A1	Monthly	53.625	10/25/18
04544NAA	Asset Backed Sec Corp Home Equity Loan Tr 2006-HE6 Pass-Thru Cif CI A1 11/25/36	A1	Monthly	178.248	11/30/06	9999898X	AYT Cedula Cajas IX FTA Coll Nt: CI B 4 03/31/23	Aa2	Mar 31	1949.47	03/31/05
04544NAR	Pass-Thru Cif CI A5 11/25/36	Baa3	Monthly	40.911	11/30/06	AYT Cedula Cajas VIII FTA Coll Nt: CI B 11/15/22	Aa1	Monthly	124.454	11/15/04	
04544NAD	Pass-Thru Cif CI A4 11/25/36	Baa1	Monthly	125.464	11/30/06	AYT Cedula Cajas X FTA Coll Nt: CI B 3.75 06/30/28	Aa1	Monthly	2.421	06/30/05	
04541GMP	Pass Thru Cif Ser 2004-HE8, CI-M-2 12/25/34	B1	Monthly	55.529	12/03/04	AYT Genova Hipotecario II Coll FRI Nt CI A 0 12/15/34	Aa1	M,J,S&D 15	776	05/21/03	
04541GOD	Pass Thru Cif Ser 2005-HE2, CI-M-3 02/25/35	B2	Monthly	27.964	03/04/05	AYT Genova Hipotecario III Coll FRI Nt CI B 0 12/15/34	Aa3	M,J,S&D 15	24	05/21/03	
04541GXB	Pass Thru Cif Ser 2006-HE3, CI-A4 03/25/36	Aa1	Monthly								

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
----	AyT Hipotecario Mixto Fondo de Titulizacion de Activos					05951FBX	Pass-Thru Cif Ser 2007-1, C1-A-21 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Coll NT Ser A 0 09/15/35	Aa1	M,J,S&D 15	403.157	02/24/04	05951FBV	Pass-Thru Cif Ser 2007-1, C1-A-19 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	AyT Hipotecario Mixto II Fondo de Titulizacion de Activos					05951FBC	Pass-Thru Cif Ser 2007-1, C1-A-2 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Bd CI PH 1 06/20/36	Aa1	Monthly	450.206	06/05/04	05951FBB	Pass-Thru Cif Ser 2007-1, C1-A-1 01/25/37	Caa3	Monthly	125	01/30/07
----	AyT Hipotecario Mixto IV					05951FBG	Pass-Thru Cif Ser 2007-1, C1-A-6 5.75 01/25/37	Caa3	Monthly	33.726	01/30/07
----	Pass Thru Cif CI A 01/20/43	Aa1	J,A,J&O 20	427.709	06/27/05	05951FBH	Pass-Thru Cif Ser 2007-1, C1-A-7 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	AyT Promociones Inmobiliarias III FTA					05951FBD	Pass-Thru Cif Ser 2007-1, C1-A-3 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Coll Nt CI B 12/15/46	A2	Monthly	37.043	05/31/05	05951FBE	Pass-Thru Cif Ser 2007-1, C1-A-4 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Coll Nt CI A 12/15/46	Aa1	Monthly	297.081	05/31/05	05951FCB	Pass-Thru Cif Ser 2007-1, C1-A-25 5.75 01/28/37	Caa3	Monthly	2.638	01/30/07
----	AyT Promociones Inmobiliarias I Fondo de Titulizacion de Act					05951FCB	Pass-Thru Cif Ser 2007-1, C1-A-9 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Coll FR Rt Nt CI A 06/16/35	Aa1	---	343.916	06/24/02	05951FBL	Bank of America Funding				
----	AZ Hlth Facs Auth					05951FBZ	Pass-Thru Cif Ser 2007-1, C1-A-10 6 01/25/37	Caa3	Monthly	0.01	01/30/07
040507JU	Bds Ser 2008B 07/01/31	A3	Monthly	57	05/16/08	05951FBZ	Pass-Thru Cif Ser 2007-1, C1-A-23 5.75 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Azor Mtgs Pub Ltd Co					05951FCA	Pass-Thru Cif Ser 2007-1, C1-A-24 6 01/25/37	Caa3	Monthly	0.001	01/30/07
----	Coll Nt 09/20/47	Aa3	Monthly	11.961	11/30/04	05951FBY	Pass-Thru Cif Ser 2007-1, C1-A-22 5.5 01/25/37	Caa3	Monthly	26.074	01/30/07
----	Coll Nt Fltg Rt CI B 09/20/47	Aa3	Monthly	25.252	11/30/04	05951FBK	Pass-Thru Cif Ser 2007-1, C1-A-9 01/25/37	Caa3	Monthly	0.001	01/30/07
----	B CLO 2014-1 Ltd					05950MAH	Pass Thru Cif Ser 2006-G, CI 3-A-2 5.75 07/25/36	Baa3	Monthly	88.289	07/31/06
05509RAJ	Coll Nt CI A-1R 04/16/26	Aaa	J,A,J&O 16	250	04/16/18	05951KAE	Pass-Thru Cif Ser 2006-7, C1-A-4 6 01/25/36	Caa3	Monthly	87.663	10/30/06
----	BA Master Credit Card Tr II					05951KAF	Pass-Thru Cif Ser 2006-7, C1-A-5 6 01/25/36	Caa3	Monthly	0.001	10/30/06
05522RCY	Coll Nt CI A 2.7 07/17/23	Aaa	Monthly	1575	02/23/18	05951KAC	Pass-Thru Cif Ser 2006-7, C1-A-2 01/25/36	Caa3	Monthly	10.043	10/30/06
05522RCZ	Coll Nt CI A 3 09/15/23	Aaa	Monthly	1200	05/17/18	05951KAM	Pass-Thru Cif Ser 2006-7, C1-A-11 6 01/25/36	Caa3	Monthly	5.679	10/30/06
----	Babson CLO Ltd 2014-1					05951KAN	Pass-Thru Cif Ser 2006-7, C1-A-12 6 01/25/36	Caa3	Monthly	56.267	10/30/06
05618DAJ	Coll Nt CI A-1R 07/21/25	Aaa	J,A,J&O 21	310	03/22/17	05951KAK	Pass-Thru Cif Ser 2006-7, C1-A-9 6 01/25/36	Caa3	Monthly	30.597	10/30/06
05618DAL	Coll Nt CI A-2R 07/21/25	Aa1	J,A,J&O 21	64.1	03/22/17	05951KAB	Pass-Thru Cif Ser 2006-7, C1-A-1 01/25/36	Caa3	Monthly	70	10/30/06
05618HAC	Coll Nt CI E 07/21/25	B3	J,A,J&O 21	5.525	06/12/14	05951KAD	Pass-Thru Cif Ser 2006-7, C1-A-3 01/25/36	Caa3	Monthly	0.001	10/30/06
05618DAG	Coll Nt CI C 07/21/25	Baa3	J,A,J&O 21	33	06/12/14	05951KAC	Pass-Thru Cif Ser 2006-7, C1-30-PO 10/25/36	Caa3	Monthly	1.687	10/30/06
05618HAA	Coll Nt CI D 07/21/25	Ba3	J,A,J&O 21	29.125	06/12/14	05951KAP	Pass-Thru Cif Ser 2006-7, C1-30 6 10/25/36	Caa3	Monthly	0.001	10/30/06
05618DAN	Coll Nt CI B-R 07/21/25	A1	J,A,J&O 21	25.45	03/22/17	05952ZAB	Pass-Thru Cif Ser 2007-C 04/20/47	Caal	Monthly	7.594	04/30/07
----	Ballybrock CLO 2016-1 Ltd					05952ZAA	Pass-Thru Cif Ser 2007-C 04/20/47	B1	Monthly	68.349	04/30/07
05875HAC	Coll Nt CI A-2 04/21/31	Aa2	J,A,J&O 21	57.5	04/19/18	----	Bancaja 11 Fondo de Titulizacion de Activos				
05875HAE	Coll Nt CI B 04/21/31	A2	J,A,J&O 21	24.5	04/19/18	----	Pass Thru Cifs CI B 04/27/50	Ca2	Monthly	86.773	07/16/07
05875HAA	Coll Nt CI A-1 04/21/31	Aaa	J,A,J&O 21	322.5	04/19/18	----	Pass Thru Cifs CI A-3 04/27/50	Aa2	Monthly	606.036	07/17/07
05875EAA	Coll Nt CI D 04/21/31	Ba3	J,A,J&O 21	22	04/19/18	----	Pass Thru Cifs CI A2 04/27/50	A2	Monthly	1643.183	07/16/07
05875EAC	Coll Nt CI E 04/21/31	B3	J,A,J&O 21	10	04/19/18	----	Bancaja 7 Fondo de Titulizacion de Activos				
05875HAG	Coll Nt CI C 04/21/31	Baa3	J,A,J&O 21	33.5	04/19/18	----	BD CI C 0 11/25/36	Baa3	F,M,A&N 25	28.78	06/10/04
----	Bamll Commercial Mtge Sec Tr 2013-WBRK					----	BD CI A2 0 11/25/36	Aa1	F,M,A&N 25	2019.687	06/10/04
05525BAG	Pass-Thru Cif CI B 03/12/37	Aa2	Monthly	43	04/18/13	----	BD CI B 0 11/25/36	A1	F,M,A&N 25	48.249	06/10/04
05525BAN	Pass-Thru Cif CI E 03/12/37	Baa2	Monthly	20.73	04/18/13	----	BD CI D 0 11/25/36	B1	F,M,A&N 25	19.469	06/10/04
05525BAL	Pass-Thru Cif CI D 03/12/37	Baa1	Monthly	40.27	04/18/13	----	BANCAJA 9 Fondo de Titulizacion de Activos				
05525BAJ	Pass-Thru Cif CI C 03/12/37	A1	Monthly	24.4	04/18/13	----	Pass Thru Cif CI A 09/25/43	Ba3	Monthly	30.219	02/20/06
05525BAA	Pass-Thru Cif CI A 03/12/37	Aaa	Monthly	231.6	04/18/13	----	Pass Thru Cif CI B 09/25/43	A3	Monthly	62.855	02/20/06
----	Bamll Commercial Mtge Secs Tr 2014-520M					05951YAA	Sub Global Bds 7.875 04/08/20	Ba3	A&O 08	300	03/31/10
05525MAC	Pass-Thru Cif CI X 0.029 08/17/46	Aaa	Monthly	0.001	08/19/14	05951YAB	Sub Global Nt 8.25 04/08/20	Ba3	A&O 08	64.473	03/31/10
05525MAA	Pass-Thru Cif CI A 4.325 08/17/46	Aaa	Monthly	506.4	08/19/14	----	Banco Bilbao Vizcaya Argentaria S A				
05525MAE	Pass-Thru Cif CI B 4.354 08/17/46	Aa2	Monthly	70	08/19/14	----	Cedulas Hipotecarias 4.6 02/02/37	Aa1	Feb 02	256.049	07/03/06
----	Bamll Tr 2011-FSHN					05949RAD	Sub Global Nt 9.95 11/05/19	B2	M&N 05	247.031	10/29/09
05524VAC	Pass-Thru Cif CI X 07/11/33	Aa2	Monthly	0.001	07/11/11	05890BAD	Banco Big Pactual SA Grand Cayman Branch	Ba3	M&S 28	800	09/21/12
05524VAJ	Pass-Thru Cif CI D 5.615 07/11/33	A2	Monthly	29.6	07/11/11	----	Banco Davivienda SA				
05524VAG	Pass-Thru Cif CI C 5.118 07/11/33	Aa3	Monthly	34.675	07/11/11	059501AA	Sub Global Nt 5.875 07/09/22	Ba2	J&J 09	500	06/28/12
05524VAE	Pass-Thru Cif CI B 4.769 07/11/33	Aa1	Monthly	35.725	07/11/11	05956PAB	Banco Daycoval SA	Ba2	M&S 19	500	03/21/14
05524VAA	Pass-Thru Cif CI A 4.42 07/11/33	Aaa	Monthly	310	07/11/11	059538AR	Sub Global Nt 5.75 03/19/19	B3	J&J 19	250	07/14/16
----	Banc Amer Coml Mtg Inc					059538AR	Banco de Galicia Y Buenos Aires SA				
05947U6D	Pass Thru Cif Ser 2006-1, CI E 5.73 09/10/45	B1	Monthly	35.782	03/14/06	05957AAA	Banco Del Estado de Chile	A1	A&O 07	500	09/30/10
05947U6F	Pass Thru Cif Ser 2006-1, CI F 5.776 09/10/45	Caa3	Monthly	20.447	03/14/06	059613AC	Sub Global Nt 4.125 10/07/20	B1	A&O 25	500	04/20/16
05947U7F	Pass Thru Cif Ser 2006-1, CI X 09/10/45	C	Monthly	0.001	03/14/06	05965XAP	Sub Global Nt 5.875 04/25/21				
05947U6H	Pass Thru Cif Ser 2006-1, CI G 5.776 09/10/45	C	Monthly	25.359	03/14/06	05972AAA	Banco Santander-Chile	A1	M&S 22	30.429	09/15/10
05947U2Y	Pass Thru Cif Ser 2005-5, CI X 10/10/45	C	Monthly	0.001	10/13/05	05972AAA	Global Nt 6.5 09/22/20	Aaa	Monthly	161.11	08/30/17
05947U3D	Pass Thru Cif Ser 2005-5, CI J 4.755 10/10/45	C	Monthly	12.265	10/13/05	05972FAA	Bancorp Commercial Mtge 2017-CRE2 Tr (The)	Aaa	Monthly	164.305	03/29/18
05947U3C	Pass Thru Cif Ser 2005-5, CI H 5.4016 10/10/45	C	Monthly	24.529	10/13/05	059897AA	Pass-Thru Cif CI A 03/16/35	Aaa	Monthly	164.305	03/29/18
05947U3B	Pass Thru Cif Ser 2005-5, CI G 5.4016 10/10/45	Ca	Monthly	26.982	10/13/05	05972FAA	Global Bds 8.625 05/06/19	Ba3	M&N 06	300	04/25/14
05947U3A	Pass Thru Cif Ser 2005-5, CI F 5.4016 10/10/45	B1	Monthly	24.529	10/13/05	05972FAA	Bank 2017-BNK4				
059497BC	Pass-Thru Cif Ser 2007-1 01/15/49	C	Monthly	27.521	02/27/07	06541FAZ	Pass-Thru Cif CI A-3 3.362 05/17/50	Aaa	Monthly	235	04/19/17
059497BB	Pass-Thru Cif Ser 2007-1 01/15/49	C	Monthly	259.48	02/27/07	06541FAW	Pass-Thru Cif CI A-1 2.0019 05/17/50	Aaa	Monthly	33.805	04/19/17
059497AB	Pass-Thru Cif Ser 2007-1 01/15/49	C	Monthly	35.383	02/27/07	06541FAX	Pass-Thru Cif CI A-2 3.1 05/17/50	Aaa	Monthly	88.384	04/19/17
059497AC	Pass-Thru Cif Ser 2007-1 01/15/49	C	Monthly	27.521	02/27/07	06541FBA	Pass-Thru Cif CI A-3 3.625 05/17/50	Aaa	Monthly	268.432	04/19/17
059497BA	Pass-Thru Cif Ser 2007-1 01/15/49	Ba1	Monthly	214.521	02/27/07	06541FAY	Pass-Thru Cif CI A-SB 3.419 05/17/50	Aaa	Monthly	44.824	04/19/17
----	Banc Amer Coml Mtg Tr					06541FBD	Pass-Thru Cif CI A-S 3.777 05/17/50	Aa3	Monthly	67.045	04/19/17
059512AT	Pass-Thru Cif Ser 2007-3, CI F 5.838 06/10/49	Caa3	Monthly	35.157	07/31/07	06541FBB	Pass-Thru Cif CI X-A 1.463 05/17/50	Aaa	Monthly	0.001	04/19/17
059512AW	Pass-Thru Cif Ser 2007-3, CI J 5.838 06/10/49	C	Monthly	35.156	07/31/07	----	Bank 2017-BNK5				
059512AV	Pass-Thru Cif Ser 2007-3, CI H 5.838 06/10/49	C	Monthly	48.34	07/31/07	06541WAV	Pass-Thru Cif CI A-3 3.02 06/17/60	Aaa	Monthly	52.7	06/29/17
059512AU	Pass-Thru Cif Ser 2007-3, CI G 5.838 06/10/49	C	Monthly	30.762	07/31/07	06541WAY	Pass-Thru Cif CI X-A 1.107 06/17/60	Aaa	Monthly	1	06/29/17
----	Banc Amer Fdg Tr					06541WAT	Pass-Thru Cif CI A-2 2.987 06/17/60	Aaa	Monthly	98.3	06/29/17
05951FCD	Pass Thru Cifs Ser 2007-1 5.5 01/25/37	Caa3	Monthly	0.001	01/30/07	06541WBA	Pass-Thru Cif CI A-S 3.624 06/17/60	Aa2	Monthly	0.14	06/29/17
05951FCC	Pass Thru Cifs Ser 2007-1 6 01/25/37	Caa3	Monthly	0.001	01/30/07	06541WAU	Pass-Thru Cif CI A-SB 3.1789 06/17/60	Aaa	Monthly	0.053	06/29/17
05951FBT	Pass Thru Cifs Ser 2007-1 5.75 01/25/37	Caa3	Monthly	0.001	01/30/07	06541WAX	Pass-Thru Cif CI A-5 3.39 06/17/60	Aaa	Monthly	0.308	06/29/17
05951FCG	Pass Thru Cifs Ser 2007-1 6 01/25/37	Caa3	Monthly	0.001	01/30/07	06541WAW	Pass-Thru Cif CI A-4 3.1309 06/17/60	Aaa	Monthly	0.27	06/29/17
05951FBR	Pass-Thru Cif Ser 2007-1, C1-A-15 5.5 01/25/37	Caa3	Monthly	167.308	01/30/07	06541WAS	Pass-Thru Cif CI A-1 1.909 06/17/60	Aaa	Monthly	0.037	06/29/17
05951FBQ	Pass-Thru Cif Ser 2007-1, C1-A-14 5.75 01/25/37	Caa3	Monthly	0.001	0						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Bank 2017-BNK9											
06540RAD	Pass-Thru CFI Cl A-3 3.2789 11/17/54	Aaa	Monthly	170	12/18/17	9998997T	Pass Thru CFI Cl A2 07/16/42	Aa1	Monthly	837.675	02/08/05
06540RAE	Pass-Thru CFI Cl A-4 3.5379 11/17/54	Aaa	Monthly	437.655	12/18/17	9998997Y	Pass Thru CFI Cl C 07/16/42	Baa1	Monthly	8.939	02/08/05
06540RAC	Pass-Thru CFI Cl A-SB 3.47 11/17/54	Aaa	Monthly	39.69	12/18/17	9998997U	Pass Thru CFI Cl A2 07/16/42	Aa1	Monthly	311.83	02/08/05
Bank 2018-BNK10						Barings CLO Ltd 2015-I					
065404AX	Pass-Thru CFI Cl A-2 2.98 02/17/61	Aaa	Monthly	3.822	02/13/18	05616JAL	Coll Nt Cl E-R 01/20/31	Ba3	J,A,J&O 20	29.1	02/22/18
065404BB	Pass-Thru CFI Cl A-5 3.688 02/17/61	Aaa	Monthly	602.75	02/13/18	05616ZAN	Coll Nt Cl A-R 01/20/31	Aaa	J,A,J&O 20	315.5	02/22/18
065404BF	Pass-Thru CFI Cl X-A 0.754 02/17/61	Aaa	Monthly	0.001	02/13/18	05616JAN	Coll Nt Cl F-R 01/20/31	B3	J,A,J&O 20	7	02/22/18
065404BC	Pass-Thru CFI Cl A-5 3.898 02/17/61	Aa3	Monthly	103.937	02/13/18	05616ZAU	Coll Nt Cl D-R 01/20/31	Baa3	J,A,J&O 20	34.4	02/22/18
065404AY	Pass-Thru CFI Cl A-3 3.4289 02/17/61	Aaa	Monthly	4.623	02/13/18	05616ZAL	Coll Nt Cl X-R 01/20/31	Aa2	J,A,J&O 20	4	02/22/18
065404AZ	Pass-Thru CFI Cl A-SB 3.641 02/17/61	Aaa	Monthly	53.452	02/13/18	05616ZAS	Coll Nt Cl C-R 01/20/31	Aa2	J,A,J&O 20	27.9	02/22/18
065404AW	Pass-Thru CFI Cl A-1 2.624 02/17/61	Aaa	Monthly	31.307	02/13/18	05616ZAQ	Coll Nt Cl B-R 01/20/31	Aa2	J,A,J&O 20	50.9	02/22/18
065404BA	Pass-Thru CFI Cl A-4 3.4279 02/17/61	Aaa	Monthly	160	02/13/18	Barings CLO Ltd 2016-I					
Bank 2018-BNK15						06759MAG	Coll Nt Cl B-1R 07/23/30	Aa2	J,A,J&O 23	17	08/20/18
06036FAZ	Pass-Thru CFI Cl A-2 4.272 11/16/46	Aaa	Monthly	24.6	11/29/18	06759MAL	Coll Nt Cl C-R 07/23/30	A2	J,A,J&O 23	28	08/20/18
06036FBA	Pass-Thru CFI Cl A-SB 4.285 11/16/46	Aaa	Monthly	43	11/29/18	06759MAN	Coll Nt Cl D-R 07/23/30	Baa3	J,A,J&O 23	23	08/20/18
06036FBD	Pass-Thru CFI Cl X-A 0.4309 11/16/46	Aaa	Monthly	0.001	11/29/18	06759NAW	Coll Nt Cl E-R 07/23/30	Ba3	J,A,J&O 23	22	08/20/18
06036FBF	Pass-Thru CFI Cl A-5 4.57 11/16/46	Aa1	Monthly	128.834	11/29/18	06759NAC	Coll Nt Cl A-1R 07/23/30	Aaa	J,A,J&O 23	240	08/20/18
06036FBC	Pass-Thru CFI Cl A-4 4.407 11/16/46	Aaa	Monthly	305.969	11/29/18	06759NAE	Coll Nt Cl A-2R 07/23/30	Aaa	J,A,J&O 23	20	08/20/18
06036FAY	Pass-Thru CFI Cl A-1 3.402 11/16/46	Aaa	Monthly	47.9	11/29/18	06759MAA	Coll Nt Cl X-R 07/23/30	Aaa	J,A,J&O 23	3	08/20/18
06036FBB	Pass-Thru CFI Cl A-3 4.1379 11/16/46	Aaa	Monthly	300	11/29/18	06759MAJ	Coll Nt Cl B-2-R 4.58 07/23/30	Aa2	---	18	08/20/18
Bank of Amer Fdg Tr						Barings CLO Ltd 2016-II					
05950MAB	Pass Thru CFI Ser 2006-G, Cl 2-A-1 07/25/36	Aa2	Monthly	600	07/31/06	06761DAA	Coll Nt Cl E-R 07/20/28	Ba3	J,A,J&O 20	22	12/21/18
05950MAA	Pass Thru CFI Ser 2006-G, Cl 1-A-1 07/25/36	Baa3	Monthly	396.306	07/31/06	06761CAE	Coll Nt Cl C-R 07/20/28	A2	J,A,J&O 20	22.5	12/21/18
05950MAJ	Pass Thru CFI Ser 2006-G, Cl 3-A-3 5.75 07/25/36	Ba3	Monthly	67.15	07/31/06	06761CAC	Coll Nt Cl B-R 07/20/28	Aa2	J,A,J&O 20	48	12/21/18
05950MAF	Pass Thru CFI Ser 2006-G, Cl 2-A-5 07/25/36	A2	Monthly	157.79	07/31/06	06761CAA	Coll Nt Cl A-R 07/20/28	Aaa	J,A,J&O 20	252	12/21/18
05950MAE	Pass Thru CFI Ser 2006-G, Cl 2-A-4 07/25/36	Aa2	Monthly	184.814	07/31/06	06761CAG	Coll Nt Cl D-R 07/20/28	Baa3	J,A,J&O 20	23.5	12/21/18
Bank of America Corp						Barings CLO Ltd 2018-I					
06051GHP	Jr Sub Notes 8.05 06/15/27	Baa3	J&D 15	200	12/07/18	06760HAA	Coll Nt Cl D 04/15/31	Ba3	J,A,J&O 15	22	04/05/18
06050517	Jr Sub Notes 6.45 12/15/66	Baa3	M,J,S&D 15	1050	10/18/18	06760GAA	Coll Nt Cl A-1 04/15/31	Aaa	J,A,J&O 15	357.5	04/05/18
Bank of America Merrill Lynch Commercial Mtge						06760GAC	Coll Nt Cl B 04/15/31	A2	J,A,J&O 15	33	04/05/18
06054AAU	Pass-Thru CFI Cl A-1 1.608 09/17/48	Aaa	Monthly	38.7	09/24/15	06760GAD	Coll Nt Cl C 04/15/31	Baa3	J,A,J&O 15	33	04/05/18
06054AAV	Pass-Thru CFI Cl X-A 0.946 09/17/48	Aaa	Monthly	0.001	09/24/15	06760GAB	Coll Nt Cl A-2 04/15/31	Aa2	J,A,J&O 15	60.5	04/05/18
06054AAZ	Pass-Thru CFI Cl X-B 0.377 09/17/48	Aa2	Monthly	0.001	09/24/15	Barings CLO Ltd 2018-II					
06054ABB	Pass-Thru CFI Cl A-5 3.989 09/17/48	Aa2	Monthly	50.17	09/24/15	06760JAJ	Coll Nt Cl B 04/15/30	A2	J,A,J&O 15	41.5	05/15/18
06054AAX	Pass-Thru CFI Cl A-4 3.705 09/17/48	Aaa	Monthly	228.996	09/24/15	06760JAE	Coll Nt Cl A-1B 04/15/30	Aaa	J,A,J&O 15	37.5	05/15/18
06054AAW	Pass-Thru CFI Cl A-3 3.441 09/17/48	Aaa	Monthly	200	09/24/15	06760JAL	Coll Nt Cl C 04/15/30	Baa3	J,A,J&O 15	30.5	05/15/18
06054AAV	Pass-Thru CFI Cl A-SB 3.429 09/17/48	Aaa	Monthly	62.4	09/24/15	06760KAA	Coll Nt Cl D 04/15/30	Ba3	J,A,J&O 15	27.25	05/15/18
06054MAJ	Pass-Thru CFI Cl B 3.79 07/16/49	A1	Monthly	46.03	06/06/16	06760JAC	Coll Nt Cl A-1A 04/15/30	Aaa	J,A,J&O 15	282.5	05/15/18
06054MAH	Pass-Thru CFI Cl A-5 3.385 07/16/49	Aa2	Monthly	43.813	06/06/16	06760JAA	Coll Nt Cl X 04/15/30	Aaa	J,A,J&O 15	2	05/15/18
06054MAG	Pass-Thru CFI Cl X-B 1.321 07/16/49	A1	Monthly	0.001	06/06/16	Barings CLO Ltd 2018-III					
06054MAC	Pass-Thru CFI Cl A-SB 3.019 07/16/49	Aaa	Monthly	49.5	06/06/16	06760PAC	Coll Nt Cl A-1 07/20/29	Aaa	J,A,J&O 20	420	06/14/18
06054MAE	Pass-Thru CFI Cl A-4 3.17 07/16/49	Aaa	Monthly	221.682	06/06/16	06760PAE	Coll Nt Cl A-2 07/20/29	Aaa	J,A,J&O 20	35	06/14/18
06054MAD	Pass-Thru CFI Cl A-3 2.903 07/16/49	Aaa	Monthly	175	06/06/16	06760PAF	Coll Nt Cl X 07/20/29	Aaa	J,A,J&O 20	5	06/14/18
06054MAB	Pass-Thru CFI Cl A-2 2.723 07/16/49	Aaa	Monthly	135.9	06/06/16	Barings CLO Ltd 2018-IV					
06054MAA	Pass-Thru CFI Cl A-1 1.559 07/16/49	Aaa	Monthly	31.3	06/07/16	06760XAJ	Coll Nt Cl D 10/15/30	Baa3	J,A,J&O 15	31.25	12/06/18
06054MAF	Pass-Thru CFI Cl X-A 2.013 07/16/49	Aaa	Monthly	0.001	06/06/16	06760YAA	Coll Nt Cl E 10/15/30	Ba3	J,A,J&O 15	27.5	12/06/18
Bank of America Merrill Lynch Commercial Mtge Tr 2017						06760YAA	Coll Nt Cl A-1 10/15/30	Aaa	J,A,J&O 15	305	12/06/18
06427DAN	Pass-Thru CFI Cl A-1 1.957 02/17/50	Aaa	Monthly	27.49	02/16/17	06760XAE	Coll Nt Cl B 10/15/30	Aa2	J,A,J&O 15	51.25	12/06/18
06427DAP	Pass-Thru CFI Cl A-2 3.116 02/17/50	Aaa	Monthly	52.68	02/16/17	06760XAG	Coll Nt Cl C 10/15/30	A2	J,A,J&O 15	25	12/06/18
06427DAV	Pass-Thru CFI Cl A-5 3.748 02/17/50	Aa3	Monthly	92.824	02/16/17	Battalion CLO IX Ltd					
06427DAT	Pass-Thru CFI Cl X-A 1.151 02/17/50	Aaa	Monthly	0.001	02/16/17	07132GAE	Coll Nt Cl E-R 07/15/31	Ba3	J,A,J&O 15	28	07/16/18
06427DAQ	Pass-Thru CFI Cl A-SB 3.366 02/17/50	Aaa	Monthly	33.36	02/16/17	07132EAO	Coll Nt Cl D-R 07/15/31	Baa3	J,A,J&O 15	32.5	07/16/18
06427DAS	Pass-Thru CFI Cl A-4 3.5739 02/17/50	Aaa	Monthly	361.236	02/16/17	07132EAN	Coll Nt Cl C-R 07/15/31	A2	J,A,J&O 15	27.5	07/16/18
06427DAR	Pass-Thru CFI Cl A-3 3.3109 02/17/50	Aaa	Monthly	175	02/16/17	07132EAL	Coll Nt Cl B-R 07/15/31	Aa2	J,A,J&O 15	47	07/16/18
Bank of America Mortgage Securities Inc						07132EAJ	Coll Nt Cl A-R 07/15/31	Aaa	J,A,J&O 15	325	07/16/18
32113JAX	Coll Nt Ser 2005-2, Cl M-3 09/25/35	Ca	Monthly	14.1	06/29/05	Battalion CLO VII Ltd					
32113JAV	Coll Nt Ser 2005-2, Cl M-1 09/25/35	Aaa	Monthly	24.3	06/29/05	07131YAE	Coll Nt Cl D-RR 07/17/28	B3	J,A,J&O 17	21	07/17/18
32113JAW	Coll Nt Ser 2005-2, Cl M-2 09/25/35	Baa1	Monthly	23.1	06/29/05	07131YAG	Coll Nt Cl E-RR 07/17/28	B3	J,A,J&O 17	4	07/17/18
Bank of the West Auto Tr 2015-1						07131XBB	Coll Nt Cl C-RR 07/17/28	Baa3	J,A,J&O 17	24	07/17/18
065607AD	Coll Nt Cl A-4 1.66 09/15/20	Aaa	Monthly	81.15	05/27/15	07131XAZ	Coll Nt Cl B-RR 07/17/28	A2	J,A,J&O 17	19	07/17/18
065607AE	Coll Nt Cl B 2.12 11/16/20	Aaa	Monthly	10.125	05/27/15	07131XAX	Coll Nt Cl A-2-RR 07/17/28	Aa2	J,A,J&O 17	44	07/17/18
065607AF	Coll Nt Cl C 2.42 02/16/21	Aaa	Monthly	13.125	05/27/15	07131XAV	Coll Nt Cl A-1-RR 07/17/28	Aa2	J,A,J&O 17	260	07/17/18
065607AG	Coll Nt Cl D 3.11 11/15/22	Aaa	Monthly	9.375	05/27/15	07131XAT	Coll Nt Cl X-RR 07/17/28	Aaa	J,A,J&O 17	5	07/17/18
Bank of the West Auto Tr 2017-1						Battalion CLO XII Ltd					
064229AB	Coll Nt Cl A-2 1.78 02/15/21	Aaa	Monthly	249.4	10/12/17	07133RAN	Coll Nt Cl A-2 3.83 05/19/31	Aaa	---	25	05/16/18
064229AC	Coll Nt Cl A-3 2.1099 01/15/23	Aaa	Monthly	249.4	10/12/17	07133RAC	Coll Nt Cl B-1 05/19/31	Aa2	F,M,A&N 19	40	05/16/18
064229AD	Coll Nt Cl A-4 2.33 09/15/23	Aaa	Monthly	75	10/12/17	07133RAJ	Coll Nt Cl C-2 4.59 05/19/31	A2	---	8.25	05/16/18
064229AE	Coll Nt Cl B 2.62 11/15/23	Aa2	Monthly	10	10/12/17	07133RAA	Coll Nt Cl A-1 05/19/31	Aaa	F,M,A&N 19	359	05/16/18
064229AF	Coll Nt Cl C 2.96 02/15/24	A1	Monthly	12.125	10/12/17	07133RAG	Coll Nt Cl D 05/19/31	Ba3	F,M,A&N 19	37.5	05/16/18
064229AG	Coll Nt Cl D 3.21 04/15/25	Baa3	Monthly	11.625	10/12/17	07133RAG	Coll Nt Cl C-1 05/19/31	A2	F,M,A&N 19	22	05/16/18
Bank of the West Auto Tr 2018-1						07133RAE	Coll Nt Cl B-2 4.23 05/19/31	Aa2	---	24.5	05/16/18
065603AB	Coll Nt Cl A-2 3.0899 04/15/21	Aaa	Monthly	218.5	11/07/18	07134HAA	Coll Nt Cl E 05/19/31	Ba3	F,M,A&N 19	35.75	05/16/18
065603AC	Coll Nt Cl A-3 3.43 12/15/22	Aaa	Monthly	218.5	11/07/18	Bayser US Fin II LLC					
065603AD	Coll Nt Cl A-4 3.5899 12/15/23	Aaa	Monthly	80.62	11/07/18	07274NAT	Gld Global Nt Ser 2018-XL0 2.125 07/15/19	Baa1	J&J 15	311.169	07/10/18
065603AE	Coll Nt Cl B 3.7799 02/15/24	Aa3	Monthly	6.75	11/07/18	07274NAU	Gld Global Nt Ser 2018-001 2.75 07/15/21	Baa1	J&J 15	138.091	07/10/18
065603AF	Coll Nt Cl C 3.98 05/15/24	A3	Monthly	13.5	11/07/18	07274NAV	Gld Global Nt Cl A-1 2.2 07/15/22	Baa1	J&J 15	188.55	07/10/18
065603AG	Coll Nt Cl D 4.23 04/15/26	Baa3	Monthly	9	11/07/18	07274NAW	Gld Global Nt Cl B 3.375 07/15/24	Baa1	J&J 15	609.477	07

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
07325NCC	Bayview Finl Secs Co LLC Pass Thru Cif Ser 2005-D, CI-AF-5 1.38 12/28/35	Aa2	Monthly	20.189	11/10/05	07386HVH	Pass Thru Cif Ser 2005-7, CI-1A-2 09/25/35	Aa2	Monthly	139.055	07/29/05
07325NDV	Pass Thru Cif Ser 2006-B, CI-M-2 04/28/36	Baa1	Monthly	5.5	04/07/06	07386HVG	Pass Thru Cif Ser 2005-7, CI-1A-1 09/25/35	Aaa	Monthly	1132.604	07/29/05
07325NDU	Pass Thru Cif Ser 2006-B, CI-M-1 04/28/36	Aa3	Monthly	20.159	04/07/06	07386HVJ	Pass Thru Cif Ser 2005-7, CI-1A-2 09/25/35	Aaa	Monthly	325.596	07/29/05
07325NDB	Pass Thru Cif Ser 2006-A, CI-M-4 02/28/41	Baa3	Monthly	8.968	02/08/06	07386HVM	Pass Thru Cif Ser 2005-7, CI-M-1 09/25/35	Caa3	Monthly	64.62	07/29/05
07325NDA	Pass Thru Cif Ser 2006-A, CI-M-3 02/28/41	A1	Monthly	19.495	02/08/06	07386HVL	Pass Thru Cif Ser 2005-7, CI-1A-2 09/25/35	Aa1	Monthly	45.57	07/29/05
07325NCY	Pass Thru Cif Ser 2006-A, CI-M-1 02/28/41	Aaa	Monthly	38.989	02/08/06	07386HVK	Pass Thru Cif Ser 2005-7, CI-1A-2 09/25/35	Aa2	Monthly	45.569	07/29/05
07325NCZ	Pass Thru Cif Ser 2006-A, CI-M-2 02/28/41	Aaa	Monthly	11.307	02/08/06	07386HWR	Pass Thru Cif Ser 2005-8, CI-1A-1 10/25/35	Caa1	Monthly	564.223	08/31/05
07325NAG	Pass Thru Cif Ser 2004-D, CI-B-1 08/28/44	A1	Monthly	12.442	12/14/04	07386HWT	Pass Thru Cif Ser 2005-8, CI-1A-1 10/25/35	Caal	Monthly	306.144	08/31/05
07325NAE	Pass Thru Cif Ser 2004-D, CI-M-3 08/28/44	Aaa	Monthly	13.82	12/14/04	073733AA	Pass Thru Cif Ser 2006-5, CI-A-1 08/25/36	Caa3	Monthly	840.885	07/31/06
07325NAH	Pass Thru Cif Ser 2004-D, CI-B-2 08/28/44	B3	Monthly	8.295	12/14/04	07386HNR	Pass Thru Cif Fltg Rt Ser 2004-12, CI-A-2 01/25/35	Aaa	Monthly	62.532	11/30/04
07325NAF	Pass Thru Cif Ser 2004-D, CI-M-4 08/28/44	Aaa	Monthly	9.677	12/14/04	07386HHV	Pass Thru Cif Ser 2004-4, CI-M-2 0 06/25/34	B2	Monthly	8.746	04/30/04
05538UAC	BB-UBS Tr 2012-SHOW Pass-Thru Cif CI B 3.882 11/07/36	Aa1	Monthly	82.6	11/14/12	07386HHT	Pass-Thru Cif Ser 2004-4, CI-A-1 0 06/25/34	Aaa	Monthly	474.04	04/30/04
05538UAH	Pass-Thru Cif CI D 4.026 11/07/36	A2	Monthly	42.1	11/14/12	07386HKS	Pass-Thru Cif Ser 2004-8, CI-A 0 09/25/34	Aaa	Monthly	586.409	07/30/04
05538UAK	Pass-Thru Cif CI E 4.026 11/07/36	Baa1	Monthly	93	11/14/12	07386HMF	Pass-Thru Cif Ser 10, CI-M-2 0 09/25/34	Caal	Monthly	20.578	08/31/04
05538UAM	Pass-Thru Cif CI X-A 11/07/36	Aaa	Monthly	0.001	11/14/12	07386HMD	Pass-Thru Cif Ser 10, CI-M-2 0 09/25/34	Aaa	Monthly	53.851	08/31/04
05538UAP	Pass-Thru Cif CI X-B 11/07/36	Aa1	Monthly	0.001	11/14/12	07386HKV	Pass-Thru Cif Ser 2004-8, CI-M-2 0 09/25/34	B2	Monthly	14.623	07/30/04
05538UAB	Pass-Thru Cif CI A 3.43 11/07/36	Aaa	Monthly	539.5	11/14/12	07386HKT	Pass-Thru Cif Ser 2004-8, CI-A 0 09/25/34	Aa1	Monthly	176.82	07/30/04
05538UAF	BB-UBS Tr 2012-SHOW Pass-Thru Cif CI C 4.026 11/07/36	Aa3	Monthly	77.8	11/14/12	07386HQB	Pass-Thru Cif Ser 2005-1, CI-M-1 01/25/35	B1	Monthly	23.173	01/31/05
05552EAG	BBCMS 2017-DELC Mlge Tr Pass-Thru Cif CI B 08/15/36	Aa3	Monthly	48.5	08/29/17	07386HQQ	Pass-Thru Cif Ser 2005-1, CI-A-1 01/25/35	Aa1	Monthly	745.187	01/31/05
05552EAA	Pass-Thru Cif CI A 08/15/36	Aaa	Monthly	198.3	08/29/17	07386HGG	Pass-Thru Var Rt Cif Ser 2004-3, CI-A-1 0 04/25/34	A1	Monthly	629.828	03/31/04
05552EAJ	Pass-Thru Cif CI C 08/15/36	A3	Monthly	42.2	08/29/17	07386HGC	Pass-Thru Var Rt Cif Ser 2004-3, CI-B 0 04/25/34	Ba3	Monthly	13.401	03/31/04
05552EAN	Pass-Thru Cif CI E 08/15/36	Ba3	Monthly	74.6	08/29/17	07386HGX	Pass-Thru Var Rt Cif Ser 2004-3, CI-M-2 0 04/25/34	Ba1	Monthly	16.751	03/31/04
05552EAC	Pass-Thru Cif CI X-CP 0.0439 08/15/36	Aa3	Monthly	0.001	08/29/17	07386HMP	Pass-Thru Cif CI A-1 11/25/34	Aaa	Monthly	678.65	09/30/04
05552EAO	Pass-Thru Cif CI F 08/15/36	B3	Monthly	73.3	08/29/17	07386HMQ	Pass-Thru Cif CI A-2 11/25/34	Aaa	Monthly	81.471	09/30/04
05552EAL	Pass-Thru Cif CI D 08/15/36	Baa3	Monthly	45.3	08/29/17	07386HNV	Bear Stearns Alt-A Tr 2004-12	Ca	Monthly	18.943	11/30/04
05548WAJ	BBCMS 2018-TALL Mlge Tr Pass-Thru Cif CI E 03/16/37	Ba3	Monthly	212.04	03/28/18	07386HNS	Pass-Thru Cif CI A-3 01/25/35	Aaa	Monthly	407.557	11/30/04
05548WAC	Pass-Thru Cif CI B 03/16/37	Aa3	Monthly	127.015	03/28/18	07386HNO	Pass-Thru Cif CI A-1 01/25/35	Aaa	Monthly	521.206	11/30/04
05548WAG	Pass-Thru Cif CI D 03/16/37	Baa3	Monthly	136.8	03/28/18	07386HNT	Pass-Thru Cif CI A-4 01/25/35	Aaa	Monthly	48.897	11/30/04
05548WAL	Pass-Thru Cif CI F 03/16/37	B2	Monthly	112.955	03/28/18	07386HPY	Pass-Thru Cif CI A-2 11/25/34	Aaa	Monthly	56.102	12/30/04
05548WAE	Pass-Thru Cif CI C 03/16/37	A3	Monthly	105.735	03/28/18	07386HPZ	Pass-Thru Cif CI M-1 11/25/34	Caa2	Monthly	17.392	12/30/04
05548WAA	Pass-Thru Cif CI A 03/16/37	Aaa	Monthly	564.205	03/28/18	07387AHB	Bear Stearns Arm Tr 2006-1	B1	Monthly	12.69	02/28/06
07332VBB	BBCMS Mlge Tr 2017-C1 Pass-Thru Cif CI A-SB 3.488 02/17/50	Aaa	Monthly	37.421	02/27/17	07387YAB	Bear Stearns Assel Backed Sec I Tr	Caa2	Monthly	69.533	02/28/07
07332VBD	Pass-Thru Cif CI A-4 3.6739 02/17/50	Aaa	Monthly	319.56	02/27/17	07387YAC	Pass-Thru Cif Ser 2007-HE2 04/25/35	Ca	Monthly	38.024	02/28/07
07332VBC	Pass-Thru Cif CI A-3 3.4119 02/17/50	Aaa	Monthly	152.632	02/27/17	07387YAD	Bear Stearns Assel Backed Sec I TR 2006-AQ1	Caa2	Monthly	45.02	11/30/06
07332VBA	Pass-Thru Cif CI A-2 3.189 02/17/50	Aaa	Monthly	66.989	02/27/17	07387YAE	Pass-Thru Cif Ser 2006-AQ1, CI-1A-2 10/25/36	Caa3	Monthly	12.25	11/30/06
07332VAZ	Pass-Thru Cif CI A-1 2.0099 02/17/50	Aaa	Monthly	22.421	02/27/17	07387YAF	Pass-Thru Cif Ser 2006-AQ1, CI-1A-3 10/25/36	Caa3	Monthly	12.25	11/30/06
07332VBJ	Pass-Thru Cif CI X-A 1.5309 02/17/50	Aaa	Monthly	0.001	02/27/17	07388AAC	Bear Stearns Assel Backed Sec I TR 2006-HE4	Ca	Monthly	26.79	04/28/06
07332VBE	Pass-Thru Cif CI A-S 3.898 02/17/50	Aa3	Monthly	66.32	02/27/17	07389LAB	Pass Thru Cif Ser 2006-4, CI-A-3 05/25/36	Ba2	Monthly	21.473	11/15/06
05529SAC	BBCMS Tr 2013-TYSN Pass-Thru Cif CI A-2 3.756 09/07/32	Aaa	Monthly	163	08/29/13	07389LAC	Pass Thru Cif Ser 2006-4, CI-A-3 10/25/36	Ba2	Monthly	8.953	11/15/06
05529SAJ	Pass-Thru Cif CI B 4.045 09/07/32	Aa1	Monthly	36.7	08/29/13	07387UDS	PASS THRU CTFES Ser 2006-EC2, CI-M-2 02/25/36	B1	Monthly	22.704	02/28/06
05529SAL	Pass-Thru Cif CI D 3.631 09/07/32	A1	Monthly	17.3	08/29/13	07388CAB	Pass Thru CTFES Ser 2006-HE5, CI-A-2 0 07/25/35	A1	Monthly	42.862	05/30/06
05529SAM	Pass-Thru Cif CI C 3.821 09/07/32	Aa3	Monthly	27	08/29/13	07388CAE	Pass Thru CTFES Ser 2006-HE5, CI-M-1 0 06/25/36	Caa3	Monthly	16.88	05/30/06
05491RAA	Bcoms Tr 2018-BXH Pass-Thru Cif CI A 10/15/37	Aaa	Monthly	91.58	10/24/18	07388CAC	Pass Thru CTFES Ser 2006-HE5, CI-A-3 0 06/25/36	A3	Monthly	10.744	05/30/06
05491RAL	Pass-Thru Cif CI D 10/15/37	Baa3	Monthly	21.66	10/24/18	07388CAD	Pass Thru CTFES Ser 2006-HE5, CI-M-1 0 06/25/36	A1	Monthly	162.02	05/30/06
05491RAJ	Pass-Thru Cif CI C 10/15/37	A3	Monthly	19.95	10/24/18	073879VL	Pass Thru Cif Ser 2005-TC1, CI-M-6 05/25/35	Caal	Monthly	3.787	05/31/05
05491RAG	Pass-Thru Cif CI B 10/15/37	Aa3	Monthly	24.32	10/24/18	073879VM	Pass Thru Cif Ser 2005-TC1, CI-M-3 05/25/35	Ba3	Monthly	5.41	05/31/05
05491RAC	Pass-Thru Cif CI X-CP 0.1409 10/15/37	Aaa	Monthly	0.001	10/24/18	073879VH	Pass Thru Cif Ser 2005-TC1, CI-M-4 05/25/35	B1	Monthly	4.869	05/31/05
05549RAC	BBCMS Tr 2018-CBM Pass-Thru Cif CI B 07/15/37	Aa3	Monthly	36.86	08/15/18	073879VJ	Pass Thru Cif Ser 2005-TC1, CI-M-4 05/25/35	B2	Monthly	4.057	05/31/05
05549RAA	Pass-Thru Cif CI A 07/15/37	Aaa	Monthly	148.77	08/15/18	073879VK	Pass Thru Cif Ser 2005-HE5, CI-M-4 06/25/35	Ca	Monthly	7.31	05/31/05
05549RAE	Pass-Thru Cif CI C 07/15/37	A3	Monthly	31.635	08/15/18	073879WC	Pass Thru Cif Ser 2005-HE5, CI-M-3 06/25/35	B2	Monthly	8.872	05/31/05
05529SAA	BBCMS Tr 2013-TYSN Pass-Thru Cif CI A-1 2.152 09/07/32	Baa1	Monthly	37.7	08/29/13	073879WE	Pass Thru Cif Ser 2005-TC2, CI-M-8 08/25/35	B1	Monthly	4.777	08/31/05
05529SAB	Pass-Thru Cif CI X-A 2.648 09/07/32	Aaa	Monthly	0.001	08/29/13	073879WF	Pass Thru Cif Ser 2005-TC2, CI-M-7 08/25/35	B1	Monthly	2.388	08/31/05
05529SAE	BBVA 5 FTMYE Fondo de Titulizacion de Activos Pass Thru Cif CI C 03/15/39	Aa1	Monthly	57	10/26/06	073879WG	Pass Thru Cif Ser 2005-TC2, CI-M-7 08/25/35	Ba3	Monthly	25.642	11/30/05
05529SAA	BBVA Leasing 1, FTA Pass Thru Cif CI B 05/26/31	Baa2	Monthly	110.81	06/27/07	073879WH	Pass Thru Cif Ser 2005-TC1, CI-M-4 05/25/35	B2	Monthly	16.667	11/30/05
05529SAB	Pass Thru Cif CI C 05/26/31	C	M, J, S&D 26	82.335	06/27/07	073879WI	Pass Thru Cif Ser 2005-TC1, CI-M-4 05/25/35	B1	Monthly	17.957	12/30/05
05529SAC	BBVA RMBS 3 Fondo de Titulizacion de Activos Pass Thru Cif 02/20/60	B1	Monthly	1660.141	07/20/07	073879WJ	Pass Thru Cif Ser 2005-TC1, CI-M-4 05/25/35	B1	Monthly	22.915	12/30/05
05529SAD	Pass Thru Cif 02/20/60	B1	Monthly	823.845	07/20/07	073879WK	Pass Thru Cif Ser 2005-TC1, CI-M-4 05/25/35	B2	Monthly	12.762	01/30/06
05529SAE	BCAP LLC 2009-RR12 Tr Pass-Thru Cif CI A-1 03/26/35	A3	Monthly	10.449	10/30/09	073879WL	Pass Thru Cif Ser 2006-HE8, CI-1A-2 07/25/36	A1	Monthly	37.041	10/30/06
055377AB	BCC Funding Xiv LLC Coll Nt Ser 2018-1, CI-A-2 2.96 06/20/23	Aa2	Monthly	140.447	02/21/18	073879WM	Pass Thru Cif Ser 2006-PC1, CI-M-3 12/25/35	B2	Monthly	10.563	01/30/06
055377AC	Coll Nt Ser 2018-1, CI-D 4.61 08/21/23	Ba2	Monthly	13.442	02/21/18	073879WN	Pass Thru Cif Ser 04-HE10, CI-M-4 12/25/34	Caa2	Monthly	7.657	11/30/04
055377AD	Coll Nt Ser 2018-1, CI-B 3.39 08/21/23	A1	Monthly	20.376	02/21/18	073879WO	Pass Thru Cif Ser 04-HE10, CI-M-3 12/25/34	B1	Monthly	16.234	11/30/04
055377AE	Coll Nt Ser 2018-1, CI-C 3.62 08/21/23	Baa2	Monthly	11.745	02/21/18	073879WP	Pass Thru Cif Ser 04-HE10, CI-M-2 12/25/34	Ba2	Monthly	26.341	11/30/04
055377AF	Coll Nt Ser 2018-1, CI-E 6 04/21/25	B2	Monthly	6.934	02/21/18	073879WQ	Pass Thru Cif Ser 04-HE10, CI-M-1 12/25/34	Baa3	Monthly	41.35	11/30/04
07604FAA	BCF Depositor LLC Pass-Thru Cif Ser 2001-1, CI-A-1 6.66 07/28/21	Aaa	Monthly	17.85	12/14/01	073879WR	Pass-Thru Cif Ser 2004-AC4, CI-A-4 5.25 08/25/34	B1	Monthly	10	07/30/04
07604FAB	Pass-Thru Cif Ser 2001-1, CI-A-2 6.444 01/28/22	Aaa	Monthly	17.02	05/08/02	073879WS	Pass-Thru Cif Ser 2004-AC4, CI-M-1 0 08/25/34	Caa3	Monthly	38.069	07/30/04
07604FAC	Pass-Thru Cif CI A-3 6.444 01/28/22	Aaa	Monthly	11.256	05/08/02	073879WT	Pass-Thru Cif Ser SD3, CI-A-4 0 09/25/34	Aaa	Monthly	25	09/20/04
05549NAA	BDS 2018-FL1 Ltd Coll Nt CI A 01/17/35	Aaa	Monthly	275.525	02/27/18	073879WU	Pass-Thru Cif Ser SD3, CI-M-3 5.5 09/25/34	B3	Monthly	6.73	09/20/04
05549VAA	Bean Creek CLO Ltd Coll Nt CI A-R 04/21/31	Aaa	Monthly	196.5	04/20/18	073879WV	Pass-Thru Cif Ser SD3, CI-A-3 0 09/25/34	Aaa	Monthly	44.646	09/20/04
07378WAA	Coll Nt CI E-R 04/21/31	Ba3	Monthly	12.75	04/20/18	073879WY	Pass-Thru Cif Ser 2006-HE8, CI-M-1 10/25/36	Aa1	Monthly	51.	

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
07388GAD	Bear Stearns Asset Backed Securities I Tr					07388RBT	Pass-Thru Cif CI A-JFL 02/11/44	C	Monthly	125	03/29/07
07388GAE	Pass Thru Cif Ser 2006-3, CI-M-1 08/25/36	B1	Monthly	21.608	08/11/06	07383FC5	Sub Comm Mtg Pass-Thru Cif Ser 2004-TOP, CI N 5.58 01/12/41	Baa1	Monthly	2,237	05/05/04
07400YAA	Pass Thru Cif Ser 2006-3, CI-M-2 08/25/36	Caa3	Monthly	6.496	08/11/06	07383FC4	Sub Comm Mtg Pass-Thru Cif Ser 2004-TOP, CI M 5.58 01/12/41	Aa2	Monthly	2,236	05/05/04
07387YAA	Pass Thru Cif Ser 2006-SL2, CI A 09/25/36	Ca	Monthly	254.45	08/30/06	07383FC6	Sub Comm Mtg Pass-Thru Cif Ser 2004-TOP, CI O 5.58 01/12/41	Ba2	Monthly	2,236	05/05/04
07387YAB	Bear Stearns Asset Backed Securities I Trust						Bear Stearns Mortgage Funding				
07387YAC	Pass Thru Cif Ser 07-HE6, CI-A-1 06/25/37	Baa3	Monthly	182.835	08/30/07	07400VAA	Pass Thru Cif CI A 10/25/36	Ca	Monthly	228.06	09/29/06
073899AB	Pass Thru Cif Ser 07-HE5, CI-A-2 11/25/35	A3	Monthly	60.092	05/31/07	07400NAG	Bear Stearns Mortgage Funding Trust				
07387YAE	Pass Thru Cif Ser 07-HE6, CI-M-1 08/25/37	Caa3	Monthly	291.21	08/30/07	07400WAA	Pass Thru Cif Ser 2006-SL1, CI A 08/25/36	Ca	Monthly	372.48	07/28/06
07383GAT	Bear Stearns Asset Backed Securities Inc					07401GAA	Pass Thru Cif Ser 2006-SL4, CI A 11/25/36	Ca	Monthly	232.23	11/10/06
07383GAT	Asset-Bkd Cif Ser 2, CI-MF-1 8.22 10/25/29	C	Monthly	7.417	10/18/99		Bear Stearns Mtg Funding Tr				
07384YBM	Bear Stearns Asset Backed Securities Trust					07401YAA	Pass-Thru Cif Ser 2007-AR4 04/25/37	Ba2	Monthly	275.615	04/30/07
07384YBN	Pass-Thru Cif Ser 3, CI-A-2 0 11/25/31	A2	Monthly	77.831	11/29/01	07401YAA	Pass-Thru Cif Ser 2007-AR4 06/25/37	B2	Monthly	437.228	04/30/07
07384YBL	Pass-Thru Cif Ser 3, CI-A-1 0 11/25/31	A3	Monthly	10	11/29/01		Bear Stearns Mtg Funding Tr				
07384YER	Pass-Thru Cif Ser 2002-2, CI-M-2 0 10/25/32	Baa3	Monthly	16.562	07/30/02	07401JAA	Pass-Thru Cif CI A-1 12/25/36	Baa3	Monthly	275.449	11/30/06
07384YEN	Pass-Thru Cif Ser 2002-2, CI-A-2 0 10/25/32	Aaa	Monthly	38.969	07/30/02	07401JAB	Pass-Thru Cif CI A-2 12/25/37	B2	Monthly	183.632	11/30/06
07384YES	Pass-Thru Cif Ser 2002-2, CI-B 0 10/25/32	Ba2	Monthly	19.484	07/30/02		Bear Stearns Second Lien Tr				
07384YEM	Pass-Thru Cif Ser 2002-2, CI-A-1 0 10/25/32	Aaa	Monthly	296.163	07/30/02	07401UAC	Pass Thru Cif Ser 2007-SV1 01/25/36	B1	Monthly	65.837	03/30/07
07384YMF	Pass-Thru Cif Ser 2003-AC5, CI-M-2 0 10/25/33	Ba2	Monthly	35.35	09/30/03	07401WAA	Pass-Thru Cif Ser 2007-1 01/25/37	Caa2	Monthly	295.92	04/30/07
07384YMG	Pass-Thru Cif Ser 2003-AC5, CI-B 0 10/25/33	Ba3	Monthly	13.26	09/30/03	07401WBA	Pass-Thru Cif Ser 2007-1 08/25/37	Caa3	Monthly	291.271	04/30/07
07384YPB	Pass-Thru Cif Ser 2003-HE, CI-M-2 0 10/25/34	Baa3	Monthly	0.001	12/30/03	07401WAP	Pass-Thru Cif Ser 2007-1 08/25/37	Caa3	Monthly	382.571	04/30/07
07384YJV	Pass-Thru Cif Ser 2003-2, CI-M-2 0 03/25/43	Caa1	Monthly	23.265	06/30/03		Bear Stearns Structured Prods Tr				
07384YJW	Pass-Thru Cif Ser 2003-2, CI-B 0 03/25/43	Caal	Monthly	20.68	06/30/03	07402LAA	Coll Nt CI A-1 03/25/37	Ba3	Monthly	94.973	10/04/07
07384YLS	Pass-Thru Cif Ser 2003-3, CI-A-2 0 09/25/43	A2	Monthly	43.84	09/30/03	07402LAB	Coll Nt CI A-2 03/25/37	B1	Monthly	12.947	10/04/07
07384YQN	Pass-Thru Var Rf Cif Ser 2004-AC1, CI-M-2 0 03/25/34	Ba2	Monthly	17.777	02/27/04	07402LAC	Coll Nt CI-M-1 03/25/37	B3	Monthly	11.105	10/01/07
07384YQP	Pass-Thru Var Rf Cif Ser 2004-AC1, CI-B 0 03/25/34	Ba3	Monthly	12.873	02/27/04	07402LAD	Coll Nt CI-M-2 03/25/37	Caal	Monthly	10.251	10/01/07
07384YSF	Bear Stearns Asset-Backed Securities Trust						Bear Stearns Tr				
07384YSF	pass thru cifs Ser 2004-SD1, CI-M-1 4.98 12/25/42	B1	Monthly	8.204	03/30/04	07389RAB	Pass-Thru Cif Ser 06-HE10, CI-A-2 12/25/36	Baa2	Monthly	67.747	12/29/06
07384YSE	Bear Stearns Asset-Backed Securities Trust 2004-SD1					07389RAD	Pass-Thru Cif Ser 06-HE10, CI-M-1 12/25/36	Ca	Monthly	17.235	12/29/06
07384YSE	pass thru cifs Ser 2004-SD1, CI-A-2 12/25/42	Aaa	Monthly	80.997	03/30/04	07389RAC	Pass-Thru Cif Ser 06-HE10, CI-A-3 12/25/36	Baa3	Monthly	11.213	12/29/06
07383F6S	Bear Stearns Coml Mtg Secs Inc						Bear Stearns Asset Backed Securities I Tr				
07383F6U	Coml Mtg Pass Thru Cif Ser 05-PWR8, CI X-1 06/11/41	C	Monthly	0.001	06/21/05	07388UAB	Pass Thru Cif Ser 2006-HE6, CI-A-2 06/25/36	B1	Monthly	82.359	06/30/06
07387BAN	Coml Mtg Pass Thru Cif Ser 05-PWR8, Cif 06/11/41	C	Monthly	19.859	06/21/05		Bellatrix Exploration Ltd				
07387BAP	Coml Mtg Pass Thru Cif Ser 05-PWR9, CI C 5.055 09/11/42	Aaa	Monthly	34.976	09/14/05	078314AC	Global Nt 8.5 05/15/20	Caa3	M&N 15	250	05/15/15
07387BAQ	Coml Mtg Pass Thru Cif Ser 05-PWR9, CI C 5.143 09/11/42	Baa1	Monthly	29.595	09/14/05		Belle Haven ABS CDO Ltd				
07387BAT	Coml Mtg Pass Thru Cif Ser 05-PWR9, CI C 5.232 09/11/42	Caal	Monthly	21.524	09/14/05	078452AA	Coll Nt Ser 2000-1, CI A-1 07/05/46	C	J,A,J&O 05	1700	05/24/06
07387BAU	Coml Mtg Pass Thru Cif Ser 05-PWR9, CI G 5.298 09/11/42	Ca	Monthly	26.905	09/14/05		Benefit Street Partners CLO IX Ltd				
07387BAR	Coml Mtg Pass Thru Cif Ser 05-PWR9, CI X-1 09/11/42	C	Monthly	0.001	09/14/05	08181BAQ	Coll Nt CI A-R 07/21/31	Aaa	J,A,J&O 21	243.6	08/08/18
07383FCA	Corp Lease-Bkd Cif Ser CLF1, CI C 0 05/20/30	Aaa	Monthly	15.334	08/30/99		Benefit Street Partners CLO VIII Ltd				
07383FSR	Mtge Pass-Thru Cifs Ser 05-TP18, CI X-1 02/13/42	C	Monthly	0.001	04/19/05	08180XAN	Coll Nt CI A-1AR 01/20/31	Aaa	J,A,J&O 20	351	02/09/18
07387BFX	Pass Thru Cif Ser TOP22, CI C 5.467 04/12/38	Aaa	Monthly	12.785	04/20/06	08180XAO	Coll Nt CI A-1BR 01/20/31	Aaa	J,A,J&O 20	275	02/09/18
07387BGB	Pass Thru Cif Ser TOP22, CI G 5.467 04/12/38	Ba2	Monthly	14.916	04/20/06		Benefit Street Partners CLO XIV Ltd				
07387BGA	Pass Thru Cif Ser TOP22, CI D 5.467 04/12/38	Aaa	Monthly	25.57	04/20/06	08179LAC	Coll Nt CI A-2 04/21/31	Aaa	J,A,J&O 21	31.579	03/28/18
07387BGF	Pass Thru Cif Ser TOP22, CI F 5.467 04/12/38	Baa1	Monthly	14.916	04/20/06	08179LAA	Coll Nt CI A-1 04/21/31	Aaa	J,A,J&O 21	321.053	03/28/18
07387BGC	Pass Thru Cif Ser TOP22, CI H 5.467 04/12/38	Caal	Monthly	8.523	04/20/06		Benefit Street Partners CLO XV Ltd				
07387BGD	Pass Thru Cif Ser TOP22, CI J 5.467 04/12/38	C	Monthly	10.655	04/20/06	08179MAJ	Coll Nt CI C 07/18/31	Baa3	J,A,J&O 18	29.5	08/30/18
07387BFE	Pass Thru Cif Ser TOP22, CI E 5.467 04/12/38	A2	Monthly	14.917	04/20/06	08179MAG	Coll Nt CI B 07/18/31	A2	J,A,J&O 18	29	08/30/18
07383F4F	Pass Thru Cif Ser 05-PWR7, CI X-1 02/11/41	C	Monthly	0.001	03/24/05	08179MAG	Coll Nt CI A-2A 07/18/31	Aa2	J,A,J&O 18	33.5	08/30/18
07383F4C	Pass Thru Cif Ser 05-PWR7, CI B 02/11/41	Baa1	Monthly	33.737	03/24/05	08179NAA	Coll Nt CI D 07/18/31	Ba3	J,A,J&O 18	27.5	08/30/18
07383F4D	Pass Thru Cif Ser 05-PWR7, CI C 02/11/41	B1	Monthly	8.434	03/24/05	08179MAA	Coll Nt CI A-1 07/18/31	Aaa	J,A,J&O 18	320	08/30/18
07383F4J	Pass Thru Cif Ser 05-PWR7, CI G 02/11/41	C	Monthly	9.84	03/24/05	08179MAE	Coll Nt CI A-2B 07/18/31	Ba2	J,A,J&O 18	7.8	08/30/18
07383F4H	Pass Thru Cif Ser 05-PWR7, CI J 02/11/41	C	Monthly	11.245	03/24/05	08179NAC	Coll Nt CI E 07/18/31	A3	J,A,J&O 18	7.5	08/30/18
07383F4E	Pass Thru Cif Ser 05-PWR7, CI D 02/11/41	Caa2	Monthly	15.463	03/24/05		Benefit Street Partners CLO XVII Ltd				
07383F4G	Pass Thru Cif Ser 05-PWR7, CI E 02/11/41	C	Monthly	11.246	03/24/05	08181VAE	Coll Nt CI B 01/19/32	Aa2	J,A,J&O 19	39.65	12/28/18
07383FZ4	Pass Thru Cif Ser 04-PWR6, CI N 4.672 11/01/41	Ca	Monthly	4.002	12/08/04	08181VAG	Coll Nt CI A-1A 01/19/32	Aa	J,A,J&O 19	280	12/28/18
07383FY4	Pass Thru Cif Ser 04-PWR6, CI E 5.406 11/01/41	Aaa	Monthly	10.67	12/08/04	08181VAA	Coll Nt CI C 01/19/32	Aa2	J,A,J&O 19	25.4	12/28/18
07383FY5	Pass Thru Cif Ser 04-PWR6, CI F 5.445 11/01/41	Aaa	Monthly	14.671	12/08/04	08181VAL	Coll Nt CI D 01/19/32	Baa3	J,A,J&O 19	30	12/28/18
07383FY6	Pass Thru Cif Ser 04-PWR6, CI G 5.475 11/01/41	Aaa	Monthly	9.337	12/08/04	08181VAL	Coll Nt CI A-1B 4.36 01/19/32	Aaa	---	40	12/28/18
07383FY7	Pass Thru Cif Ser 04-PWR6, CI H 5.475 11/01/41	A2	Monthly	14.671	12/08/04		Bermuda Gov't of				
07383FY8	Pass Thru Cif Ser 04-PWR6, CI J 4.672 11/01/41	Ba1	Monthly	2.668	12/08/04	G10367AF	Global Nt Ser 9 4.75 02/15/29	A2	F&A 15	620	11/15/18
07383FY3	Pass Thru Cif Ser 04-PWR6, CI K 4.672 11/01/41	Aaa	Monthly	16.006	12/08/04		Betony CLO 2 Ltd				
07383FZ2	Pass Thru Cif Ser 04-PWR6, CI L 4.672 11/01/41	B2	Monthly	5.335	12/08/04	08763QAC	Coll Nt CI A-2 04/30/31	Aa2	J,A,J&O 31	55	06/27/18
07383FZ3	Pass Thru Cif Ser 04-PWR6, CI M 4.672 11/01/41	Caal	Monthly	5.335	12/08/04	08763QAE	Coll Nt CI B 04/30/31	A2	J,A,J&O 31	25	06/27/18
07383FX8	Pass Thru Cif Ser 04-PWR6, CI X-1 11/01/41	B3	Monthly	0.001	12/08/04	08763RAC	Coll Nt CI D 04/30/31	Ba3	J,A,J&O 31	25	06/27/18
07383FY9	Pass Thru Cif Ser 04-PWR6, CI C 5.119 11/01/41	B1	Monthly	4.001	12/08/04	08763QAG	Coll Nt CI C 04/30/31	Baa3	J,A,J&O 31	3	06/27/18
07383FY2	Pass Thru Cif Ser 04-PWR6, CI C 5.119 11/01/41	Aaa	Monthly	10.67	12/08/04	08763QAJ	Coll Nt CI X 04/30/31	Aaa	J,A,J&O 31	3	06/27/18
07383FSW	Pass Thru Cif Ser 05-TP18, CI J 02/01/42	C	Monthly	4.206	04/19/05	08763QAA	Coll Nt CI A-1 04/30/31	Aaa	J,A,J&O 31	325	06/27/18
07383FSU	Pass Thru Cif Ser 05-TP18, CI K 02/01/42	Ba1	Monthly	9.814	04/28/05		BFNS 2017-1				
07383FST	Pass Thru Cif Ser 05-TP18, CI F 02/01/42	Aa3	Monthly	9.814	04/28/05	05492AAG	Coll Nt CI B 4.8499 01/25/29	A3	---	3.25	01/11/18
07383FSV	Pass Thru Cif Ser 05-TP18, CI K 02/13/42	Caa3	Monthly	8.412	04/19/05	05492AEG	Coll Nt CI C 5.8399 01/25/29	Baa3	---	13.25	01/11/18
07383FF8	Pass-Thru Cif Ser 04-PWR4, CI F 5.493 06/11/41	Aaa	Monthly	9.549	06/30/04	05492AAC	Coll Nt CI A 3.99 01/25/29	Aa2	---	104.25	01/11/18
07383FG2	Pass-Thru Cif Ser 04-PWR4, CI H 5.493 06/11/41	Aaa	Monthly	10.743	06/30/04	05492AAA	Coll Nt CI X 01/25/29	Aaa	J,A,J&O 25	2	01/11/18
07383FG3	Pass-Thru Cif Ser 04-PWR4, CI G 5.493 06/11/41	Aaa	Monthly	3.581	06/30/04	05492BAA	Coll Nt CI G 7.74 01/25/29	B1	---	9.5	01/11/18
07383FG4	Pass-Thru Cif Ser 04-PWR4, CI K 5.493 06/11/41	Aaa	Monthly	4.774	06/30/04		Bioscip Inc				
07383FG5	Pass-Thru Cif Ser 04-PWR4, CI L 5.493 06/11/41	Ba1	Monthly	4.775	06/30/04	09069NAJ	Gold Sec 2nd Lien Nt 08/15/20	Caal	---	110	08/01/17
07383FF5	Pass-Thru Cif Ser 04-PWR4, CI E 5.493 06/11/41	Aaa	Monthly	9.549	06/30/04		Bioslime Intl Hlths Ltd				
07383FF9	Pass-Thru Cif Ser 04-PWR4, CI G 5.493 06/11/41	Aaa	Monthly	8.356	06/30/04	090688AA	Sr Nt Rule 144A 7.25 06/21/21	Ba3	J&D 21	600	06

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09629VAA	Bluemountain CLO 2018-2 Ltd Coll Nt Cl X 08/15/31	Aaa	F,M,A&N 15	2	08/30/18	12232MAG	Coll Nt Cl E-R 10/20/29	Ba3	J,A,J&O 20	21.45	11/28/18
09629VAC	Bluemountain CLO 2018-2 Ltd Coll Nt Cl A 08/15/31	Aaa	F,M,A&N 15	315	08/30/18	12232KAA	Coll Nt Cl A 10/20/29	Aaa	J,A,J&O 20	352	10/26/16
09629LAA	Bluemountain CLO XXIII Ltd Coll Nt Cl A-1 10/20/31	Aaa	J,A,J&O 20	291	11/28/18	12232KAL	Coll Nt Cl C-R 10/20/29	A2	J,A,J&O 20	39.05	11/28/18
09629LAC	Bluemountain CLO XXIII Ltd Coll Nt Cl A-2 10/20/31	Aaa	J,A,J&O 20	291	11/28/18	12232KAJ	Coll Nt Cl B-R 10/20/29	Aa2	J,A,J&O 20	63.25	11/28/18
09628FAA	Bluemountain Fuji US CLO III Ltd Coll Nt Cl A-1 01/15/30	Aaa	J,A,J&O 15	240	01/18/18	056059AC	Business Mgt Fin 4 PLC (BMF 4)				
09628FAC	Bluemountain Fuji US CLO III Ltd Coll Nt Cl A-2 01/15/30	Aaa	J,A,J&O 15	28	01/18/18	056059AE	Coll Nt Cl M 08/01/45	Aa2	Monthly	71.915	04/10/06
09628PAA	Bluepath 2016-A Tcs Custodial Rcpt Pass-Thru Cif Ser 2016-A 12/15/36	A2	M,J,S&D 15	23.481	12/14/16	056059AF	Coll Nt Cl B 08/01/45	B1	Monthly	26.151	04/10/06
09629MAA	Bluepath 2018-A Tcs Custodial Rcpt Pass-Thru Cif Ser 2018-A 03/15/40	A2	M,J,S&D 15	32	02/22/18	056059AG	Coll Nt Cl A2 2/75 02/15/39				
05565EAO	BMW US Capital LLC Gld Fltg Rt Global Nt Cl C-R 04/06/20	A1	J,A,J&O 06	500	04/26/18	056059AH	Coll Nt Cl M1 02/15/39				
05586CAB	BMW Vehicle Lease Tr 2018-1 Coll Nt Cl A-2 2.97 12/21/20	Aaa	Monthly	355.5	10/17/18	056059AI	Coll Nt Cl M2 02/15/39				
05586CAC	BMW Vehicle Lease Tr 2018-1 Coll Nt Cl A-3 3.2599 07/20/21	Aaa	Monthly	355.5	10/17/18	056059AJ	Coll Nt Cl A1 2.75 02/15/39				
05586CAD	BMW Vehicle Lease Tr 2018-1 Coll Nt Cl A-4 3.3599 03/21/22	Aaa	Monthly	100	10/17/18	056059AK	Coll Nt Cl A2 2.75 02/15/39				
09659QAC	BMW US Capital LLC Coll Nt Cl A-2B 11/25/20	Aaa	Monthly	80	01/24/18	056059AL	Coll Nt Cl A1 2.75 02/15/39				
09659QAB	BMW US Capital LLC Coll Nt Cl A-2A 2.0899 11/25/20	Aaa	Monthly	410	01/24/18	056059AM	Coll Nt Cl A1 2.75 02/15/39				
09659QAD	BMW US Capital LLC Coll Nt Cl A-3 2.35 04/25/22	Aaa	Monthly	360	01/24/18	056059AN	Coll Nt Cl A1 2.75 02/15/39				
09659QAE	BMW US Capital LLC Coll Nt Cl A-4 2.5099 06/25/24	Aaa	Monthly	150	01/24/18	056059AO	Coll Nt Cl A1 2.75 02/15/39				
055683AD	BNC Mtg Ln Tr Pass Thru Cif Ser 2006-2 Cl A4 11/25/36	B2	Monthly	110.06	10/30/06	056059AP	Coll Nt Cl A1 2.75 02/15/39				
09644PAG	Boart Longyear Mgmt Pty Ltd Gld Sr Global Nt Ser 76 1.5 12/31/22	Caa3	J&D 31	88.882	07/11/18	056059AQ	Coll Nt Cl A1 2.75 02/15/39				
09644PAE	Boart Longyear Mgmt Pty Ltd Gld Sr Sec Global Nt Ser 76 12/31/22	Caa1	J&D 31	217.035	07/11/18	056059AR	Coll Nt Cl A1 2.75 02/15/39				
097230AB	Bombardier Capital Mortgage Securitization Corp global bonds 9.75 07/26/28	Baa2	Monthly	300	07/19/07	056059AS	Coll Nt Cl A1 2.75 02/15/39				
09774XAV	Bombardier Capital Mortgage Securitization Corp Pass-Thru Cif Ser A, Cl A4 6.475 11/15/25	Baa1	Monthly	34	01/28/99	056059AT	Coll Nt Cl A1 2.75 02/15/39				
09774XAW	Bombardier Capital Mortgage Securitization Corp Pass-Thru Cif Ser A, Cl A5 6.7 02/15/29	Baa1	Monthly	14.38	01/28/99	056059AU	Coll Nt Cl A1 2.75 02/15/39				
09774XBV	Bombardier Capital Mortgage Securitization Corp Pass-Thru Cif Ser 2001-A, Cl M-1 7.935 01/28/31	Caa3	Monthly	24.312	01/30/01	056059AV	Coll Nt Cl A1 2.75 02/15/39				
09774XBU	Bombardier Capital Mortgage Securitization Corp Pass-Thru Cif Ser 2001-A, Cl A 6.805 01/29/31	Aaa	Monthly	243.122	01/30/01	056059AW	Coll Nt Cl A1 2.75 02/15/39				
05565CXC	BP Capital Markets PLC Gld Global Nt 2.315 02/13/20	A1	F&A 13	500	02/14/17	056059AX	Coll Nt Cl A1 2.75 02/15/39				
05572AAB	BR Properties SA Gld Sr Global Nt 9 12/30/99	Ba3		185	09/30/10	056059AY	Coll Nt Cl A1 2.75 02/15/39				
07330NAP	Branch Banking and Tr Co Fltg Rt Global Bank Nt 01/15/20	A1	J,A,J&O 15	600	01/23/17	056059AZ	Coll Nt Cl A1 2.75 02/15/39				
105340AM	Brandywine Operating Partnership LP Gld Nt Cl A-3 3.95 02/15/23	Baa3	F&A 15	100	11/09/17	056059BA	Coll Nt Cl A1 2.75 02/15/39				
10553YAC	Braskem Fin Ltd Perp Gld Global Nt 7.375 12/30/99	Ba1		450	09/27/10	056059BB	Coll Nt Cl A1 2.75 02/15/39				
105667AB	Bravo Mtg Asset Tr Pass Thru Cif Ser 2006-1, Cl A-2 07/25/36	Aaa	Monthly	169.217	05/12/06	056059BC	Coll Nt Cl A1 2.75 02/15/39				
105667AC	Bravo Mtg Asset Tr Pass Thru Cif Ser 2006-1, Cl A-3 07/25/36	Aaa	Monthly	7.297	05/12/06	056059BD	Coll Nt Cl A1 2.75 02/15/39				
105667AD	Bravo Mtg Asset Tr Pass Thru Cif Ser 2006-1, Cl M-1 07/25/36	B1	Monthly	61.422	05/12/06	056059BE	Coll Nt Cl A1 2.75 02/15/39				
105756BS	Brazil Gov't of Global Bds 4.875 01/22/21	Ba2	J&J 22	1375	07/07/11	056059BF	Coll Nt Cl A1 2.75 02/15/39				
105756BR	Brazil Gov't of Global Bds 5.625 01/07/41	Ba2	J&J 07	1100	11/04/11	056059BG	Coll Nt Cl A1 2.75 02/15/39				
10623PBV	Brasos Student Finance Corp Asset-Bkd Nt Ser 2000A-13 0 12/01/33	Aaa	Monthly	100	10/17/00	056059BH	Coll Nt Cl A1 2.75 02/15/39				
10623PBF	Brasos Student Finance Corp Pass-Thru Cif Ser 1999, Cl A-2 0 12/01/33	Aaa	Monthly	73.8	03/05/99	056059BI	Coll Nt Cl A1 2.75 02/15/39				
107265AK	Brentwood CLO Ltd Coll Nt Cl D 02/01/22	B1	F,M,A&N 01	21	12/21/06	056059BJ	Coll Nt Cl A1 2.75 02/15/39				
107265AE	Brentwood CLO Ltd Coll Nt Cl B 02/01/22	Aa1	F,M,A&N 01	68.6	12/21/06	056059BK	Coll Nt Cl A1 2.75 02/15/39				
107265AG	Brentwood CLO Ltd Coll Nt Cl C 02/01/22	A3	F,M,A&N 01	23.8	12/21/06	056059BL	Coll Nt Cl A1 2.75 02/15/39				
10552TAA	Brf - Brasil Foods SA Sr Nt 12/30/99	Ba2		118.662	05/31/12	056059BM	Coll Nt Cl A1 2.75 02/15/39				
10901UAA	Brigade Debt Funding I Ltd Coll Nt Cl A 4.25 04/25/36	Aaa		192	03/14/18	056059BN	Coll Nt Cl A1 2.75 02/15/39				
10901UAC	Brigade Debt Funding I Ltd Coll Nt Cl B 4.65 04/25/36	Aa3		52	03/14/18	056059BO	Coll Nt Cl A1 2.75 02/15/39				
10901UAE	Brigade Debt Funding I Ltd Coll Nt Cl C 5.25 04/25/36	A3		20	03/14/18	056059BP	Coll Nt Cl A1 2.75 02/15/39				
10901UAG	Brigade Debt Funding I Ltd Coll Nt Cl D 6.35 04/25/36	Baa3		26	03/14/18	056059BQ	Coll Nt Cl A1 2.75 02/15/39				
10901AAA	Brigade Debt Funding II Ltd Coll Nt Cl A 4.75 10/25/35	Aaa		149	10/04/18	056059BR	Coll Nt Cl A1 2.75 02/15/39				
10901AAC	Brigade Debt Funding II Ltd Coll Nt Cl D 5.5 10/25/35	Baa3		17.56	10/04/18	056059BS	Coll Nt Cl A1 2.75 02/15/39				
10901AAB	Brigade Debt Funding II Ltd Coll Nt Cl B 5.25 10/25/35	Aa3		40.44	10/04/18	056059BT	Coll Nt Cl A1 2.75 02/15/39				
10901AAE	Brigade Debt Funding II Ltd Coll Nt Cl C 6.25 10/25/35	A3		15.96	10/04/18	056059BU	Coll Nt Cl A1 2.75 02/15/39				
11043HAA	British Aways Pass Thru Tr 2018-1A Pass Thru Cif Rule 144A 4.125 03/20/33	A3	M&S 20	198.957	03/14/18	056059BV	Coll Nt Cl A1 2.75 02/15/39				
11042TAA	British Aways Pass Thru Tr 2018-1AA Pass Thru Cif Rule 144A 3.8 03/20/33	Aa2	M&S 20	409.783	03/14/18	056059BW	Coll Nt Cl A1 2.75 02/15/39				
114521AK	Brookside Mill CLO Ltd Coll Nt Cl X-R 01/17/28	Aaa	J,A,J&O 17	4	02/15/18	056059BX	Coll Nt Cl A1 2.75 02/15/39				
114520AC	Brookside Mill CLO Ltd Coll Nt Cl F 01/17/28	B3	J,A,J&O 17	3.15	02/15/18	056059BY	Coll Nt Cl A1 2.75 02/15/39				
114521AQ	Brookside Mill CLO Ltd Coll Nt Cl E-R 01/17/28	Ba3	J,A,J&O 17	23.1	02/15/18	056059BZ	Coll Nt Cl A1 2.75 02/15/39				
114521AL	Brookside Mill CLO Ltd Coll Nt Cl A-R 01/17/28	Aaa	J,A,J&O 17	270.9	02/15/18	056059CA	Coll Nt Cl A1 2.75 02/15/39				
114521AP	Brookside Mill CLO Ltd Coll Nt Cl D-R 01/17/28	Baa3	J,A,J&O 17	26.46	02/15/18	056059CB	Coll Nt Cl A1 2.75 02/15/39				
114521AN	Brookside Mill CLO Ltd Coll Nt Cl C-R 01/17/28	A2	J,A,J&O 17	19.74	02/15/18	056059CC	Coll Nt Cl A1 2.75 02/15/39				
114521AM	Brookside Mill CLO Ltd Coll Nt Cl B-R 01/17/28	Aa2	J,A,J&O 17	48.3	02/15/18	056059CD	Coll Nt Cl A1 2.75 02/15/39				
11777LJL	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl F 5.195 09/15/27	Aaa	Monthly	7.6	05/25/05	056059CE	Coll Nt Cl A1 2.75 02/15/39				
11777LAG	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl D 5.116 09/15/27	Aaa	Monthly	6.84	05/25/05	056059CF	Coll Nt Cl A1 2.75 02/15/39				
11777LAK	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl G 5.293 09/15/27	Aaa	Monthly	8.36	05/25/05	056059CG	Coll Nt Cl A1 2.75 02/15/39				
11777LAD	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl A 5.038 09/15/27	Aaa	Monthly	35.055	05/25/05	056059CH	Coll Nt Cl A1 2.75 02/15/39				
11777LAB	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl A-2 5.008 09/15/27	Aaa	Monthly	116.345	05/25/05	056059CI	Coll Nt Cl A1 2.75 02/15/39				
11777LAE	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl B 5.077 09/15/27	Aaa	Monthly	30.78	05/25/05	056059CJ	Coll Nt Cl A1 2.75 02/15/39				
11777LAF	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl X 09/15/27	Aaa	Monthly	0.001	05/25/05	056059CK	Coll Nt Cl A1 2.75 02/15/39				
11777LAF	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl C 5.097 09/15/27	Aaa	Monthly	10.61	05/25/05	056059CL	Coll Nt Cl A1 2.75 02/15/39				
11777LAH	BSDB Tr Pass Thru Cif Ser 05-AFR1, Cl E 5.156 09/15/27	Aaa	Monthly	6.08	05/25/05	056059CM	Coll Nt Cl A1 2.75 02/15/39				
05583WAC	BSPT 2017-FL1 Issuer Ltd Coll Nt Cl B 06/15/27	Baa2	Monthly	48	06/29/17	056059CN	Coll Nt Cl A1 2.75 02/15/39				
05583WAA	BSPT 2017-FL1 Issuer Ltd Coll Nt Cl A 06/15/27	Aaa	Monthly	223.6	06/29/17	056059CO	Coll Nt Cl A1 2.75 02/15/39				
05585JAA	BSPT 2018-FL3 Issuer Ltd Coll Nt Cl A 03/15/28	Aaa	Monthly	286.7	04/05/18	056059CP	Coll Nt Cl A1 2.75 02/15/39				
05586AAA	BSPT 2018-FL4 Issuer Ltd Coll Nt Cl A 09/17/25	Aaa	Monthly	416.827	10/12/18	056059CQ	Coll Nt Cl A1 2.75 02/15/39				
118217AN	Buckingham CDO II Ltd Coll Nt Ser 07A-2-1 5.375 06/01/24	Caa3	A&O 29	200	10/29/07	056059CR	Coll Nt Cl A1 2.75 02/15/39				
118217AP	Buckingham CDO II Ltd Coll Nt Ser 07A-2-2 5.125 06/01/24	Caa3	A&O 29	949.53	10/29/07	056059CS	Coll Nt Cl A1 2.75 02/15/39				
118217AQ	Buckingham CDO II Ltd Coll Nt Ser 07A-2-3 5.875 06/01/30	Caa3	A&O 29	687.6	10/29/07	056059CT	Coll Nt Cl A1 2.75 02/15/39				
118217AR	Buckingham CDO II Ltd Coll Nt Ser 07A-2-4 5.75 06/01/34	Caa3	A&O 29	505.2	10/29/07	056059CU	Coll Nt Cl A1 2.75 02/15/39				
118389AB	Burnham Park CLO Ltd Coll Nt Cl A-LT 04/05/41	C	Monthly	1170	12/01/05	056059CV	Coll Nt Cl A1 2.75 02/15/39				
12232KAN	Burnham Park CLO Ltd Coll Nt Cl D-R 10/20/29	Baa3	J,A,J&O 20	30.25	11/28/18	056059CW	Coll Nt Cl A1 2.75 02/15/39				

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 6.

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
13016NBG	California County Tobacco Securitization Agency Coll NT Ser 2002, Cl 2 06/01/27	A2	---	26.6	06/27/02	13975WAG	Coll Nt Cl D 3.1499 02/20/25 Capital Auto Receivables Asset Tr 2018-2	A2	Monthly	18.89	10/27/17
13016NBW	Coll NT Ser 2002, Cl Turbo 2 06/01/29	A3	---	51.49	10/10/02	13976CAB	Coll Nt Cl A-2 3.02 02/22/21	Aaa	Monthly	256	10/31/18
13016NBY	Coll NT Ser 2002A, Cl Turbo 3 06/01/33	A2	---	24.49	03/13/02	13976CAC	Coll Nt Cl A-3 3.27 06/20/23	Aaa	Monthly	131.37	10/31/18
13016NBY	Coll NT Ser 2002, Cl Turbo 4 06/01/42	Ba1	---	76.25	10/10/02	13976CAD	Coll Nt Cl B 3.48 10/20/23	Aa1	Monthly	29.12	10/31/18
13063BN2	California St Pass-Thru Cfr Ser 2013-285 08/01/32	Aa3	F&A 01	10	01/30/13	13976CAE	Coll Nt Cl C 3.6899 12/20/23	A2	Monthly	35.37	10/31/18
130923AP	California Statewide Financing Authority Tobacco Settlement Coll NT Ser 2002B, Cl 1 05/01/29	Baa1	---	27.77	06/26/02	14018WAJ	Capital Guardian ABS CDO I Ltd/Capital Guardian ABS CDO I Inc (	C	J,A,J&O 03	70	02/28/03
130923BF	Coll NT Ser 2002A, Cl 1 05/01/29	Baa1	---	28.05	06/26/02	14020NKH	Coll NT Cl B 0 04/03/37 Capital One Bank (Usa) NA	Baa1	J&D 05	750	06/03/19
130980AC	California Street CLO XII Ltd Coll Nt Cl B-2-R 3.89 10/15/25	Aaa	---	45	04/17/17	14020NKH	Sr Nt 3A2 2.25 02/13/19 Capital One Bk (USA) NA	Baa1	F&A 13	1000	02/10/14
130980AD	Coll Nt Cl C-R 10/15/25	Aa3	J,A,J&O 15	47	04/17/17	14020NKH	Capital One NA	Baa1	F&A 08	1000	08/03/17
130980AE	Coll Nt Cl D-R 10/15/25	Baa2	J,A,J&O 15	51	04/17/17	14020NKH	Bank Nt 2.65 08/08/22	Baa1	F&A 08	1000	08/03/17
130980AF	Coll Nt Cl B-1-R 10/15/25	Aaa	J,A,J&O 15	61	04/17/17	14020NKH	Fltg Rt Bank Nt 08/08/22	Baa1	F,M,A&N 08	300	08/03/17
130980AA	Coll Nt Cl A-R 10/15/25	Aaa	J,A,J&O 15	500	04/17/17	14020NKH	Fltg Rt Bank Nt 01/30/23	Baa1	J,A,J&O 30	500	01/26/17
134638AA	Camposol SA Gld Sr Nt 10.5 07/15/21	B2	---	200	04/11/16	14020NKH	Sr Bk Nt 2.95 07/23/21	Baa1	J&J 23	1250	07/21/14
135087D7	Canada Gov't of Fltg Rt Global Nt 09/10/20	Aaa	M,J,S&D 10	250	09/03/14	14020NKH	Capital One Natl Assn Mclean VA	Baa1	J&J 31	1500	01/26/17
135087D8	Fltg Rt Global Nt Ser 1797 09/15/20	Aaa	M,J,S&D 15	50	09/08/14	14020NKH	Sr Nt 2.35 01/31/20	Baa1	J&J 31	1500	01/26/17
C2428PBL	Canadian Imperial Bank of Commerce Covered Bds Ser CBL21 3.1499 06/27/21	Aaa	J&D 27	1750	06/27/18	14020NKH	CapitalSource Real Estate Ln Tr 2006-A	C	Monthly	47.45	12/20/06
136451AC	Coll Nt Cl A-2B 08/19/20	Aaa	Monthly	60	04/25/18	14020NKH	Coll Nt Ser 2006-A Cl H 01/20/37	C	Monthly	31.2	01/20/06
136451AB	Coll Nt Cl A-2A 2.7 08/19/20	Aaa	Monthly	173.3	04/25/18	14020NKH	Coll Nt Ser 2006-A Cl H 01/20/37	B3	Monthly	62.4	12/20/06
136451AD	Coll Nt Cl A-3 11/19/21	Aaa	Monthly	157	04/25/18	14020NKH	Coll Nt Ser 2006-A Cl B 01/20/37	Ba1	Monthly	82.875	12/20/06
136451AE	Coll Nt Cl A-4 3.22 09/19/22	Aaa	Monthly	60	04/25/18	14020NKH	Coll Nt Ser 2006-A Cl E 01/20/37	Caa2	Monthly	0	12/20/06
136451AF	Coll Nt Cl B 3.47 02/21/23	Aa3	Monthly	18.32	04/25/18	14020NKH	Coll Nt Ser 2006-A Cl F 01/20/37	Caa3	Monthly	26.65	12/20/06
136451AG	Coll Nt Cl C 3.8199 04/19/24	Baa3	Monthly	15.275	04/25/18	14020NKH	Coll Nt Ser 2006-A Cl G 01/20/37	Caa1	Monthly	30.225	12/20/06
13646AAB	Canadian Pacer Auto Receivables Tr 2018-2 Coll Nt Cl A-2B 06/21/21	Aaa	Monthly	50.252	10/10/18	14161GBU	Coll Nt Cl A 3.047 04/17/23	Aaa	Monthly	425	05/11/18
13646AAD	Coll Nt Cl A-2A 3 06/21/21	Aaa	Monthly	181.748	10/10/18	14161GBT	Pass-Thru Cfr Cl A 04/17/23	Aaa	Monthly	575	05/11/18
13646AAE	Coll Nt Cl A-3 3.27 12/19/22	Aaa	Monthly	151	10/10/18	14308FAA	Coll Nt Cl D-R 04/30/31	Ba3	J,A,J&O 31	22	05/10/18
13646AAF	Coll Nt Cl A-4 3.4399 08/21/23	Aaa	Monthly	51.475	10/10/18	14307PAA	Coll Nt Cl X-R 04/30/31	Aaa	J,A,J&O 31	4	05/10/18
13646AAF	Coll Nt Cl B 3.6299 01/19/24	Aa3	Monthly	17.095	10/10/18	14307PAE	Coll Nt Cl A-1B-R 04/30/31	Aaa	J,A,J&O 31	28	05/10/18
13876JAE	Canary Wharf Fin II plc Pass Thru Cfr Ser 2001, Cl A1 5.952 10/31/37	Aaa	M,J,S&D 30	314.17	06/01/01	14307PAC	Coll Nt Cl A-1A-R 04/30/31	Aaa	J,A,J&O 31	224	05/10/18
13876JAC	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14307PAJ	Coll Nt Cl B-R 04/30/31	A2	J,A,J&O 31	21.5	05/10/18
13876JAD	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14307PAC	Coll Nt Cl E-R 04/30/31	B3	J,A,J&O 31	8.5	05/10/18
13876JAE	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14307PAG	Coll Nt Cl A-2-R 04/30/31	Aa2	J,A,J&O 31	47.5	05/10/18
13876JAF	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14307PAL	Coll Nt Cl C-R 04/30/31	Baa3	J,A,J&O 31	24.5	05/10/18
13876JAG	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14312EAL	Coll Nt Cl A-1B-2 01/14/32	Aaa	J,A,J&O 14	18.5	12/14/18
13876JAH	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14312EAJ	Coll Nt Cl A-1A-2 01/14/32	Aaa	J,A,J&O 14	378	12/14/18
13876JAI	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14310KAU	Coll Nt Cl A-2-RR 01/15/31	Aaa	J,A,J&O 15	16.5	03/01/18
13876JAJ	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14310KAS	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAK	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAL	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAM	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAN	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAO	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	Aaa	J,A,J&O 30	951.313	02/20/02	14311GAL	Coll Nt Cl A-1-RR 01/15/31	Aaa	J,A,J&O 15	234	03/01/18
13876JAP	Canary Wharf Finance II Plc Coll NT Ser 2002-1, Cl A1 6.455 10/31/33	A									

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED
14314JAE	Carmax Auto Owner Tr 2017-1 Coll Nt CI B 2.54 09/15/22	Aaa	Monthly	24.8	01/31/17	12508GAG	Pass-Thru Cif CI A-1 2.2879 11/17/50	Aaa	Monthly	10.15	11/30/17
14314JAF	Coll Nt CI C 2.84 07/17/23	Aa2	Monthly	26.2	01/31/17	CD 2006 CD2					
144531EW	Carrington Mtg Ln Tr Pass Thru Cif Ser 2006-NC1, CI A-3 10/25/34	Aaa	Monthly	254.245	02/08/06	12513XAH	Pass-Thru Cif CI A-3 5.631 01/11/46	C	Monthly	217.97	03/15/06
144531CN	Pass Thru Cif Ser 2005OPT2, CI M-5 05/25/35	B1	Monthly	24.63	05/05/05	12513XAN	Pass-Thru Cif CI X 01/11/46	Ca	Monthly	0.001	03/15/06
144531CP	Pass Thru Cif Ser 2005OPT2, CI M-6 05/25/35	Ca	Monthly	22.991	05/05/05	CD 2006-CD3 Commercial Mtge Tr					
144531EC	Pass Thru Cif Ser 06RFC1, CI A-3 06/25/35	Aaa	Monthly	89.061	05/24/06	14986DAH	Pass-Thru Cif CI A-M 5.648 10/15/48	A1	Monthly	328.24	10/30/06
144531EX	Pass Thru Cif Ser 2006-NC1, CI A-4 11/25/35	Aaa	Monthly	83.01	02/08/06	14986DAJ	Pass-Thru Cif CI A-5 5.688 10/15/48	Ca	Monthly	270.8	10/30/06
144531EAD	Pass Thru Cif Ser 06RFC1, CI A-4 10/25/36	Aa1	Monthly	41.68	05/24/06	14986DAK	Pass-Thru Cif CI A-1A 5.624 10/15/48	Caa2	Monthly	255	10/30/06
144531FAC	Pass Thru Cif Ser 2006-NC2, CI A-3 04/25/36	A3	Monthly	99.408	06/21/06	CD 2016-CD1 Mtge Tr					
144531FAD	Pass Thru Cif Ser 2006-NC2, CI A-4 05/25/36	Baa2	Monthly	41.841	06/21/06	12514MAY	Pass-Thru Cif CI A-1 1.443 08/12/49	Aaa	Monthly	30.826	08/25/16
144531FAE	Pass Thru Cif Ser 2006-NC2, CI M-1 06/25/36	Caa3	Monthly	41.496	06/21/06	12514MAZ	Pass-Thru Cif CI A-2 2.453 08/12/49	Aaa	Monthly	40	08/25/16
144531MAD	Pass Thru Cif Ser 2006-NC4, CI A-4 08/25/36	Caa2	Monthly	97.644	09/28/06	12514MBD	Pass-Thru Cif CI A-4 1.582 08/12/49	Aa1	Monthly	0.001	08/25/16
144526AB	Pass-Thru Cif Ser 07-RFC1, CI A-2 10/25/34	Caa1	Monthly	124.97	01/25/07	12514MBE	Pass-Thru Cif CI A-M 2.926 08/12/49	Aa2	Monthly	73.839	08/25/16
144531MAC	Pass-Thru Cif Ser 2006-NC4, CI A-3 07/25/36	Caa2	Monthly	218.928	09/28/06	12514MBF	Pass-Thru Cif CI B 3.077 08/12/49	A3	Monthly	31.644	08/25/16
144528AC	Pass-Thru Cif Ser 2006-NC3, CI A-3 07/25/36	Caa1	Monthly	195.934	08/10/06	12514MBC	Pass-Thru Cif CI A-4 2.724 08/12/49	Aaa	Monthly	207.191	08/25/16
14454EAB	Pass-Thru Cif Ser 07-HE1, CI A-2 07/25/36	Baa2	Monthly	64.598	07/12/07	12514MBA	Pass-Thru Cif CI A-SB 2.622 08/12/49	Aaa	Monthly	46.236	08/25/16
144528AD	Pass-Thru Cif Ser 2006-NC3, CI A-2 07/25/36	Caa2	Monthly	84.529	08/10/06	12514MBB	Pass-Thru Cif CI A-3 2.459 08/12/49	Aaa	Monthly	168	08/25/16
144526AC	Pass-Thru Cif Ser 047-RFC1, CI A-3 09/25/36	Caa3	Monthly	108.827	01/25/07	CD 2016-CD2 Mtge Tr					
144539AC	Pass-Thru Cif Ser NC5, CI A-3 10/25/36	Caa2	Monthly	147.713	12/19/06	12515ABF	Pass-Thru Cif CI X-A 0.691 11/12/49	Aa1	Monthly	0.001	12/08/16
144526AD	Pass-Thru Cif Ser 07-RFC1, CI A-4 10/25/36	Caa3	Monthly	42.415	01/25/07	12515ABG	Pass-Thru Cif CI A-M 3.668 11/12/49	Aa2	Monthly	39.016	12/08/16
144539AD	Pass-Thru Cif Ser NC5, CI A-4 11/25/36	Caa2	Monthly	37.481	12/19/06	12515ABK	Pass-Thru Cif CI V1-A 2.016 11/12/49	Aa1	Monthly	0.001	12/08/16
14454EAC	Pass-Thru Cif Ser 07-HE1, CI A-3 05/25/37	Ba1	Monthly	42.813	07/12/07	12515ABE	Pass-Thru Cif CI A-3 3.526 11/12/49	Aaa	Monthly	308.874	12/08/16
14454EAD	Pass-Thru Cif Ser 07-HE1, CI A-4 05/25/37	Ba1	Monthly	19.944	07/12/07	12515ABC	Pass-Thru Cif CI A-SB 3.348 11/12/49	Aaa	Monthly	34.742	12/08/16
144531AR	Carrington Mtge Loan Tr Series 2004-NC2 Pass-Thru Cif CI M-2 08/25/34	B3	Monthly	13.615	09/09/04	12515ABD	Pass-Thru Cif CI A-3 3.248 11/12/49	Aaa	Monthly	252.632	12/08/16
144531AS	Pass-Thru Cif CI M-3 08/25/34	B3	Monthly	3.995	09/09/04	12515ABB	Pass-Thru Cif CI A-2 3.037 11/12/49	Aaa	Monthly	69.061	12/08/16
14686PAA	Carval CLO Ltd Coll Nt CI E 07/16/31	Ba3	J,A,J&O 16	29	06/12/18	12515ABA	Pass-Thru Cif CI A-1 1.848 11/12/49	Aaa	Monthly	17.465	12/08/16
14686SAG	Coll Nt CI D 07/16/31	Baa3	J,A,J&O 16	32.5	06/12/18	12515GAC	Pass-Thru Cif CI A-3 3.3559 02/11/50	Aaa	Monthly	200	02/14/17
14686SAE	Coll Nt CI C 07/16/31	A2	J,A,J&O 16	24.6	06/12/18	12515GAE	Pass-Thru Cif CI A-AB 3.4529 02/11/50	Aaa	Monthly	54.788	02/14/17
14686SAC	Coll Nt CI B 07/16/31	Aa2	J,A,J&O 16	54.75	06/12/18	12515GAD	Pass-Thru Cif CI A-3 3.6309 02/11/50	Aaa	Monthly	589.293	02/14/17
14686SAA	Coll Nt CI A 07/16/31	Aaa	J,A,J&O 16	320	06/12/18	12515GAJ	Pass-Thru Cif CI X-A 1.0489 02/11/50	Aa1	Monthly	0.001	02/14/17
12479EAB	CBA Coml Assets Coml Mtg Pass Thru Cif Ser 2004-1, CI M-1 12/15/36	B2	Monthly	2.93	12/23/04	12515GAF	Pass-Thru Cif CI A-S 3.833 02/11/50	Aa2	Monthly	78.136	02/14/17
12479EAC	Coml Mtg Pass Thru Cif Ser 2005-1, CI M-1 08/15/37	C	Monthly	7.52	07/26/05	12515GAA	Pass-Thru Cif CI A-1 1.965 02/11/50	Aaa	Monthly	29.155	02/14/17
12479EBA	Coml Mtg Pass Thru Cif Ser 2005-1, CI X-2 08/15/37	C	Monthly	0.001	07/26/05	12515GAB	Pass-Thru Cif CI A-2 3.153 02/11/50	Aaa	Monthly	38.347	02/14/17
12479EAC	Coml Mtg Pass Thru Cif Ser 2004-1, CI M-2 12/15/36	Caa3	Monthly	3.57	12/23/04	12515GAX	Pass-Thru Cif CI V-A 02/11/50	Aa1	---	0.001	02/14/17
12479EAD	Coml Mtg Pass Thru Cif Ser 2004-1, CI M-3 12/15/36	C	Monthly	3.7	12/23/04	CD 2017-CD4 Mtge Tr					
12479EAP	Coml Mtg Pass Thru Cif Ser 2005-1, CI A-1 08/15/37	Caa1	Monthly	180.25	07/26/05	12515DQA	Pass-Thru Cif CI A-3 3.248 05/12/50	Aaa	Monthly	192	05/17/17
12479EAC	Interest Only Cif Ser 2004-1, CI O 12/15/36	C	Monthly	0.001	12/23/04	12515DAR	Pass-Thru Cif CI A-4 3.5139 05/12/50	Aaa	Monthly	234.483	05/17/17
149837AK	CBA Coml Assets Small Balance Coml Mtg Pass Thru Cif Ser 2006-1, CI A-1 06/25/38	C	Monthly	0.001	04/27/06	12515DAT	Pass-Thru Cif CI A-M 3.746 05/12/50	Aa2	Monthly	70.573	05/17/17
149837AA	Pass Thru Cif Ser 2006-1, CI A 06/25/38	Caa1	Monthly	141.367	04/27/06	12515DAP	Pass-Thru Cif CI A-SB 3.317 05/12/50	Aa1	Monthly	53.102	05/17/17
14983CAA	CBA Commercial Asset Pass-Thru Cif Ser 2006-2, CI A 01/25/39	Caa3	Monthly	110.419	11/22/06	12515DAW	Pass-Thru Cif CI V-A 4.801 05/12/50	Aa1	Monthly	35.23	05/17/17
14984WAL	CBA Commercial Assets 2007-1 Pass-Thru Cif CI A 5.76 07/25/39	Caa3	Monthly	108.466	05/24/07	12515DAS	Pass-Thru Cif CI X-A 1.485 05/12/50	Aa1	Monthly	0.001	05/17/17
12481QAC	CBAM 2018-5 Ltd Coll Nt CI A 04/17/31	Aaa	J,A,J&O 17	640	03/29/18	12515DAM	Pass-Thru Cif CI A-1 2.012 05/12/50	Aaa	Monthly	28.964	05/17/17
12481QAA	Coll Nt CI X 04/17/31	Aaa	J,A,J&O 17	6	03/29/18	12515DAN	Pass-Thru Cif CI A-2 0.0299 05/12/50	Aaa	Monthly	90.25	05/17/17
12481QAE	Coll Nt CI B-1 04/17/31	Aa2	J,A,J&O 17	89.684	03/29/18	CD 2017-CD5 Mtge Tr					
12481QAF	Coll Nt CI B-2 04/17/31	Aa2	J,A,J&O 17	30.316	03/29/18	12515HBB	Pass-Thru Cif CI A-S 3.684 08/17/50	Aa3	Monthly	103.068	08/15/17
12481QAJ	Coll Nt CI C 04/17/31	A2	J,A,J&O 17	52.5	03/29/18	12515HAZ	Pass-Thru Cif CI A-4 3.431 08/17/50	Aaa	Monthly	252.232	08/15/17
12481QAL	Coll Nt CI D 04/17/31	Baa3	J,A,J&O 17	62.5	03/29/18	12515HAY	Pass-Thru Cif CI A-3 3.1709 08/17/50	Aaa	Monthly	225	08/15/17
12481UAA	Coll Nt CI E 04/17/31	Ba3	J,A,J&O 17	45	03/29/18	12515HAX	Pass-Thru Cif CI A-2 3.0249 08/17/50	Aaa	Monthly	70.987	08/15/17
12482AAA	Coll Nt CI E 07/15/31	Ba3	J,A,J&O 15	40	06/15/18	12515HAW	Pass-Thru Cif CI A-1 0.028 08/17/50	Aaa	Monthly	32.096	08/15/17
12481XAG	Coll Nt CI B-2 07/15/31	Aa2	J,A,J&O 15	18	06/15/18	12515HBA	Pass-Thru Cif CI A-AB 3.22 08/17/50	Aaa	Monthly	47.057	08/15/17
12481XAC	Coll Nt CI A 07/15/31	Aaa	J,A,J&O 15	650	06/15/18	CD 2017-CD6 Mtge Tr					
12481XAJ	Coll Nt CI C 07/15/31	A2	J,A,J&O 15	60	06/15/18	125039AD	Pass-Thru Cif CI A-SB 3.3319 11/15/50	Aaa	Monthly	61.062	11/30/17
12481XAE	Coll Nt CI B-1 07/15/31	Aa2	J,A,J&O 15	92	06/15/18	125039AF	Pass-Thru Cif CI A-S 3.456 11/15/50	Aaa	Monthly	257.521	11/30/17
12481XAL	Coll Nt CI D 07/15/31	Baa3	J,A,J&O 15	60	06/15/18	125039AB	Pass-Thru Cif CI A-2 3.25 11/15/50	Aaa	Monthly	103.497	11/30/17
12482JAC	CBAM 2018-7 Ltd Coll Nt CI B-1 07/21/31	Aa2	J,A,J&O 21	54.375	07/12/18	125039AH	Pass-Thru Cif CI A-M 3.709 11/15/50	Aa3	Monthly	104.865	11/30/17
12482GAC	Coll Nt CI E 07/21/31	Ba3	J,A,J&O 21	37.5	07/12/18	125039AC	Pass-Thru Cif CI A-3 3.104 11/15/50	Aaa	Monthly	67.649	11/30/17
12482JAJ	Coll Nt CI D 07/21/31	Baa3	J,A,J&O 21	50.25	07/12/18	125039AE	Pass-Thru Cif CI A-4 3.1899 11/15/50	Aaa	Monthly	209.46	11/30/17
12482JAG	Coll Nt CI C 07/21/31	A2	J,A,J&O 21	38.625	07/12/18	125039AA	Pass-Thru Cif CI A-1 2.168 11/15/50	Aaa	Monthly	44.159	11/30/17
12482JAE	Coll Nt CI B-2 07/21/31	Aa2	J,A,J&O 21	29.25	07/12/18	125039AG	Pass-Thru Cif CI X-A 0.9849 11/15/50	Aa1	Monthly	0.001	11/30/17
12482JAA	Coll Nt CI A 07/21/31	Aaa	J,A,J&O 21	480	07/12/18	CD Coml Mtg Tr					
12478CAE	Coll Nt CI B-1 10/22/29	Aa2	J,A,J&O 22	46	10/10/18	12513EAD	Coml Mtg Pass Thru Cif Ser 2005-CD1, CI G 5.2254 07/11/44	Caa3	Monthly	43.63	10/27/05
12478CAC	Coll Nt CI A-2 4.04 10/22/29	Aaa	---	15	10/10/18	12513EAW	Coml Mtg Pass Thru Cif Ser 2005-CD1, CI H 5.2254 07/11/44	C	Monthly	43.63	10/27/05
12478CAJ	Coll Nt CI C 10/22/29	A2	J,A,J&O 22	25	10/10/18	14986DAS	Pass-Thru Cif Ser 2006-CD3, CI X5 10/15/48	C	Monthly	0.001	10/30/06
12478CAA	Coll Nt CI A-1 10/22/29	Aaa	J,A,J&O 22	307.5	10/10/18	12513YBD	Pass-Thru Cif Ser 2007-CD4 12/07/49	C	Monthly	0.001	03/29/07
12478CAG	Coll Nt CI B-2 10/22/29	Aa2	J,A,J&O 22	9	10/10/18	12513YBL	Pass-Thru Cif Ser 2007-CD4 12/07/49	C	Monthly	0.001	03/29/07
12478CAL	Coll Nt CI D 10/22/29	Baa3	J,A,J&O 22	32	10/10/18	12513YAJ	Pass-Thru Cif Ser 2007-CD4 12/07/49	Caa3	Monthly	585.733	03/29/07
12478FAA	Coll Nt CI E 10/22/29	Ba3	J,A,J&O 22	25.5	10/10/18	CD Mtge Tr					
1248MLBA	CBRE Realty Fin CDO Ltd Coll Nt Ser 2007-1 04/07/52	C	J,A,J&O 07	9.5	04/02/07	12514AAV	Coll Nt Ser 2007-CD5, CI F 6.179 11/15/44	Caa2	Monthly	18.324	11/29/07
1248MLAY	Coll Nt Ser 2007-1 04/07/52	C	J,A,J&O 07	15.5	04/02/07	12514AAX	Coll Nt Ser 2007-CD5, CI H 6.179 11/15/44	C	Monthly	23.559	11/29/07
1248MLAW	Coll Nt Ser 2007-1 04/07/52	C	J,A,J&O 07	17	04/02/07	12514AAT	Coll Nt Ser 2007-CD5, CI D 6.179 11/15/44	B1	Monthly	20.942	11/29/07
1248MLAU	Coll Nt Ser 2007-1 04/07/52	C	J,A,J&O 07	24	04/02/07	12514AAU	Coll Nt Ser 2007-CD5, CI E 6.179 11/15/44	B3	Monthly	18.324	11/29/07
1248MLAS	Coll Nt Ser 2007-1 04/07/52	C	J,A,J&O 07	15	04/02/07	12514AAW	Coll Nt Ser 2007-CD5, CI F 6.179 11/15/				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED		
Centex Home Equity Ln Tr													
152314PC	Pass-Thru Cif Ser 2005-D, CI-M-4	10/25/35	Ba1	Monthly	17	10/12/05	161542EB	Pass-Thru Cif CI-M-3	06/25/34	B2	Monthly	4.781	11/23/04
152314PR	Pass-Thru Cif Ser 2005-D, CI-M-5	10/25/35	Ba3	Monthly	17	10/12/05	161542ED	Pass-Thru Cif CI-B-2	06/25/34	Caa2	Monthly	2.561	11/23/04
152314PS	Pass-Thru Cif Ser 2005-D, CI-M-6	10/25/35	B1	Monthly	15.5	10/12/05	Chase Funding Loan Acquisition Trust						
152314AD	Pass-Thru Cif Ser 2006-A, CI-AV-4	06/25/36	Aaa	Monthly	94.902	05/16/06	161542CC	Pass-Thru Cif Ser C1, CI-III-M-1	08/25/32	B2	Monthly	11.4	06/20/03
152314AG	Pass-Thru Cif Ser 2006-A, CI-M-3	06/25/36	B2	Monthly	18.05	05/16/06	161542CN	Pass-Thru Cif Ser C1, CI-IA-4	4.335 12/25/32	Baa3	Monthly	31.812	06/20/03
Centex Home Equity Loan Tr 2004-D													
152314LR	Pass-Thru Cif CI-MV-2	09/25/34	B1	Monthly	10.8	09/23/04	161546DA	Pass-Thru Cif Ser 2002-3, CI-B	5.642 11/25/29	B3	Monthly	3.675	09/20/02
152314LE	Pass-Thru Cif CI-AF-5	5.35 09/25/34	Aaa	Monthly	29.36	09/23/04	161546CZ	Pass-Thru Cif Ser 2002-3, CI-M-2	5.537 06/25/31	B2	Monthly	5.775	09/20/02
152314LT	Pass-Thru Cif CI-MV-4	09/25/34	B1	Monthly	8.1	09/23/04	161546DN	Pass-Thru Cif Ser 4, CI-M-2	5.548 09/25/31	B3	Monthly	6.5	11/20/02
152314LU	Pass-Thru Cif CI-MV-5	09/25/34	Caa3	Monthly	8.1	09/23/04	161546CY	Pass-Thru Cif Ser 2002-3, CI-M-1	5.07 12/25/31	Ba3	Monthly	7.35	09/20/02
152314LF	Pass-Thru Cif CI-AF-6	4.67 09/25/34	Aaa	Monthly	27.7	09/23/04	161546DC	Pass-Thru Cif Ser 2002-3, CI-M-1	0.05/25/32	Baa3	Monthly	23.1	09/20/02
152314LS	Pass-Thru Cif CI-MV-3	09/25/34	B1	Monthly	8.37	09/23/04	161546FQ	Pass-Thru Cif Ser 2003-3, CI-IB	0.05/25/32	Caa3	Monthly	8.33	05/29/03
Centex Home Equity Loan Trust													
152314FN	Pass-Thru Cif Ser C, CI-AF-5	4.91 09/25/32	Aaa	Monthly	5.8	08/14/02	161546DB	Pass-Thru Cif Ser 2002-3, CI-IA-1	0.08/25/32	Aa2	Monthly	367.5	09/20/02
152314FP	Pass-Thru Cif Ser C, CI-AF-6	4.5 09/25/32	Aaa	Monthly	21	08/14/02	161546GN	Pass-Thru Cif Ser 2003-5, CI-III-2	5.641 09/25/32	Caa3	Monthly	14.8	09/25/03
152314FT	Pass-Thru Cif Ser 2002-C, CI-M-2	0.09/25/32	Ca	Monthly	26.1	08/14/02	161546FP	Pass-Thru Cif Ser 2003-3, CI-III-2	0.11/25/32	Caa3	Monthly	13.6	05/29/03
152314FS	Pass-Thru Cif Ser 2002-C, CI-M-1	0.09/25/32	B1	Monthly	42.05	08/14/02	161546EQ	Pass-Thru Cif Ser 2003-2, CI-IA-5	0.01/25/33	Ba3	Monthly	48.95	04/22/03
Central Michigan University													
154123VP	Bds 10/01/32		Aa3	Monthly	43	05/01/08	161546FM	Pass-Thru Cif Ser 2003-3, CI-IA-2	0.04/25/33	Aa2	Monthly	186.3	05/29/03
Central Plains Energy Project													
154871CT	Bds Ser 2018-3	03/01/50	A3	Monthly	525.46	11/09/18	161546HK	Pass-Thru Cif Ser 2003-6, CI-III-2	0.04/25/33	Caa2	Monthly	16.5	12/09/03
Cerberus Ico Levered LLC													
15672TAA	Coll Nt CI-A-T	10/15/25	Aaa	J,A,J&O	15	11/06/15	161546GR	Pass-Thru Cif Ser 2003-5, CI-III-2	0.07/25/33	Aa3	Monthly	195.9	09/25/03
15672TAE	Coll Nt CI-B	10/15/25	Aaa	J,A,J&O	15	11/06/15	Chase Funding Tr Series 2004-1						
15672TAL	Coll Nt CI-A-F	3.2 10/15/25	Aaa		15	11/06/15	161546JB	Pass-Thru Cif CI-III-M-2	07/25/33	B1	Monthly	24.375	02/20/04
15672TAG	Coll Nt CI-C	10/15/25	Aa2	J,A,J&O	15	11/06/15	161546JA	Pass-Thru Cif CI-III-M-1	09/25/33	Baa3	Monthly	34.775	02/20/04
15672TAC	Coll Nt CI-A-L	10/15/25	Aaa	J,A,J&O	15	11/06/15	Chase Funding Tr Series 2004-2						
Cerberus Loan Funding XXII LP													
15673NAE	Coll Nt CI-B	04/15/30	Aa2	J,A,J&O	15	03/06/18	161546JH	Pass-Thru Cif CI-IA-5	5.7 02/25/34	A2	Monthly	48.925	06/29/04
15673NAG	Coll Nt CI-C	04/15/30	A3	J,A,J&O	15	03/06/18	161546JK	Pass-Thru Cif CI-IM-1	5.7 02/25/34	Ba3	Monthly	11.25	06/29/04
15673NAJ	Coll Nt CI-D	04/15/30	Baa3	J,A,J&O	15	03/06/18	161546JL	Pass-Thru Cif CI-IM-2	5.7 02/25/34	Ca	Monthly	11.25	06/29/04
15673NAA	Coll Nt CI-A	04/15/30	Aaa	J,A,J&O	15	03/06/18	Chase Funding Trust						
Cerberus Loan Funding XXIII LP													
15673QAA	Coll Nt CI-A	04/17/28	Aaa	J,A,J&O	17	04/24/18	161551FU	Pass-Thru Cif Ser 2002-2, CI-M-1	5.999 09/25/31	Baa3	Monthly	10.92	07/18/02
Cerberus Loan Funding XXIV LP													
15672RAG	Coll Nt CI-D	07/15/30	Baa3	J,A,J&O	15	08/07/18	161551FS	Pass-Thru Cif Ser 2002-2, CI-IA-5	5.833 04/25/32	Baa1	Monthly	48.6	07/18/02
15672RAE	Coll Nt CI-C	07/15/30	A3	J,A,J&O	15	08/07/18	Chase Mfg Fin Tr						
15672RAC	Coll Nt CI-B	07/15/30	Aa2	J,A,J&O	15	08/07/18	16162WNS	Pass-Thru Cif Ser 2005-S3, CI-A-X	5.5 11/25/35	Caa2	Monthly	0.001	10/26/05
15672RAJ	Coll Nt CI-A-2	07/15/30	Aaa	J,A,J&O	15	08/07/18	16163BAG	Pass-Thru Cif Ser 2006-S2, CI-A-7	6.25 10/25/36	Caa3	Monthly	0.482	09/26/06
15672RAL	Coll Nt CI-A	07/15/30	Aaa	J,A,J&O	15	08/07/18	16163BAE	Pass-Thru Cif Ser 2006-S2, CI-A-5	6.25 10/25/36	Caa3	Monthly	4.175	09/26/06
15672RAA	Coll Nt CI-A-1	07/15/30	Aaa	J,A,J&O	15	08/07/18	16163BAD	Pass-Thru Cif Ser 2006-S2, CI-A-4	6.5 10/25/36	Caa3	Monthly	3.563	09/26/06
Cerberus Loan Funding XXV LP													
15672VAA	Coll Nt CI-A-1T-R	10/15/30	Aaa	J,A,J&O	15	11/20/18	16163BAC	Pass-Thru Cif Ser 2006-S2, CI-A-3	6.5 10/25/36	Caa3	Monthly	3.563	09/26/06
15672VAE	Coll Nt CI-B-R	10/15/30	Aa2	J,A,J&O	15	11/20/18	16163BAS	Pass-Thru Cif Ser 2006-S2, CI-A-17	6.25 10/25/36	Caa3	Monthly	50	09/26/06
15672VAG	Coll Nt CI-C-R	10/15/30	A3	J,A,J&O	15	11/20/18	16163BAR	Pass-Thru Cif Ser 2006-S2, CI-A-16	6.25 10/25/36	Caa3	Monthly	20.5	09/26/06
15672VAJ	Coll Nt CI-D-R	10/15/30	Baa3	J,A,J&O	15	11/20/18	16163BAP	Pass-Thru Cif Ser 2006-S2, CI-A-14	6.25 10/25/36	Caa3	Monthly	29.5	09/26/06
15672VAC	Coll Nt CI-A-1L-R	10/15/30	Aaa	J,A,J&O	15	11/20/18	16163BAN	Pass-Thru Cif Ser 2006-S2, CI-A-13	6.25 10/25/36	Caa3	Monthly	0.41	09/26/06
Clare 2016-C3 Mlge Tr													
12531WAZ	Pass-Thru Cif CI-A-SB	3.688 01/10/48	Aaa	Monthly	40.514	01/28/16	16163BAU	Pass-Thru Cif Ser 2006-S2, CI-A-19	6.25 10/25/36	Caa3	Monthly	2.316	09/26/06
12531WBB	Pass-Thru Cif CI-A-3	3.865 01/10/48	Aaa	Monthly	222.884	01/28/16	16163BAF	Pass-Thru Cif Ser 2006-S2, CI-A-16	6.25 10/25/36	Caa3	Monthly	6.537	09/26/06
12531WAY	Pass-Thru Cif CI-A-1	1.793 01/10/48	Aaa	Monthly	29.088	01/28/16	16163BAM	Pass-Thru Cif Ser 2006-S2, CI-A-12	6.25 10/25/36	Caa3	Monthly	26.474	09/26/06
12531WBG	Pass-Thru Cif CI-B	4.7 01/10/48	A1	Monthly	37.815	01/28/16	16163BAJ	Pass-Thru Cif Ser 2006-S2, CI-A-9	6.25 10/25/36	Caa3	Monthly	64	09/26/06
12531WBA	Pass-Thru Cif CI-A-2	3.597 01/10/48	Aaa	Monthly	20.0	01/28/16	16163BAH	Pass-Thru Cif Ser 2006-S2, CI-A-8	6.25 10/25/36	Caa3	Monthly	1.68	09/26/06
12531WBF	Pass-Thru Cif CI-A-M	4.147 01/10/48	Aa2	Monthly	36.057	01/28/16	16163BAV	Pass-Thru Cif Ser 2006-S2, CI-A-X	6.25 10/25/36	Caa3	Monthly	0.001	09/26/06
CFCRE 2016-C4 Mlge Tr													
12531YAK	Pass-Thru Cif CI-A-2	2.707 05/10/58	Aaa	Monthly	24.787	05/18/16	ChaseFlex Trust						
12531YAN	Pass-Thru Cif CI-A-4	3.283 05/10/58	Aaa	Monthly	230.22	05/18/16	16165WAA	Pass-Thru Cif Ser 2007-2	05/25/37	B3	Monthly	510.849	04/26/07
12531YAM	Pass-Thru Cif CI-A-3	3.014 05/10/58	Aaa	Monthly	200	05/18/16	Chec Loan Tr 2004-2						
12531YAJ	Pass-Thru Cif CI-A-1	1.501 05/10/58	Aaa	Monthly	32.507	05/18/16	162765AW	Pass-Thru Cif CI-M-4	03/25/34	Ca	Monthly	4.321	10/28/04
12531YAU	Pass-Thru Cif CI-A-M	3.691 05/10/58	Aa3	Monthly	62.997	05/18/16	162765AV	Pass-Thru Cif CI-M-3	04/25/34	Caa3	Monthly	4.63	10/28/04
12531YAP	Pass-Thru Cif CI-A-HR	3.121 05/10/58	Aaa	Monthly	54	05/18/16	162765AU	Pass-Thru Cif CI-M-2	05/25/34	Caa2	Monthly	9.877	10/28/04
12531YAL	Pass-Thru Cif CI-A-SB	3.091 05/10/58	Aaa	Monthly	46.464	05/18/16	162765AT	Pass-Thru Cif CI-M-1	06/25/34	B3	Monthly	23.458	10/28/04
CFCRE 2016-C6 Mlge Tr													
12532AAZ	Pass-Thru Cif CI-A-2	2.95 11/12/49	Aaa	Monthly	220	11/22/16	162765AS	Pass-Thru Cif CI-A-3	07/25/34	Baa1	Monthly	44.984	10/28/04
12532AAZ	Pass-Thru Cif CI-A-3	3.217 11/12/49	Aaa	Monthly	267.118	11/22/16	Chesapeake Funding II LLC						
12532AAZ	Pass-Thru Cif CI-A-SB	3.06 11/12/49	Aaa	Monthly	33.226	11/22/16	16183BH	Coll Nt Ser 2018-1, CI-A-2	04/15/30	Aaa	Monthly	75	04/17/18
12532ABD	Pass-Thru Cif CI-X-A	1.223 11/12/49	Aaa	Monthly	0.001	11/22/16	16183BK	Coll Nt Ser 2018-1, CI-B	3.45 04/15/30	Aa2	Monthly	28.35	04/17/18
12532AAW	Pass-Thru Cif CI-A-1	1.519 11/12/49	Aaa	Monthly	30.937	11/22/16	16183BL	Coll Nt Ser 2018-1, CI-C	3.5699 04/15/30	A2	Monthly	23.2	04/17/18
12532ABA	Pass-Thru Cif CI-A-M	3.502 11/12/49	Aa2	Monthly	59.066	11/22/16	16183BM	Coll Nt Ser 2018-1, CI-D	3.9199 04/15/30	Baa2	Monthly	23.2	04/17/18
CFCRE 2017-C8 Mlge Tr													
12532CBA	Pass-Thru Cif CI-A-4	3.572 06/17/50	Aaa	M,J,S&D	17	06/08/17	16183BN	Coll Nt Ser 2018-1, CI-A	3.23 04/15/30	Aaa	Monthly	850.25	04/17/18
12532CAX	Pass-Thru Cif CI-A-2	2.982 06/17/50	Aaa	Monthly	46.884	06/08/17	16183BP	Coll Nt Ser 2018-2, CI-A-2	08/19/30	Aaa	Monthly	200.25	08/16/18
12532CBE	Pass-Thru Cif CI-X-A	1.679 06/17/50	Aaa	Monthly	0.001	06/08/17	16183BO	Coll Nt Ser 2018-2, CI-A-1	08/19/30	Aaa	Monthly	725	08/16/18
12532CAZ	Pass-Thru Cif CI-A-3	3.305 06/17/50	Aaa	M,J,S&D	17	06/08/17	16183BQ	Coll Nt Ser 2018-2, CI-B	3.52 08/19/30	Aa2	Monthly	28.35	08/16/18
12532CAC	Pass-Thru Cif CI-A-SB	3.367 06/17/50	Aaa	Monthly	36.237	06/08/17	16183BR	Coll Nt Ser 2018-2, CI-D	4.0599 08/19/30	Baa2	Monthly	23.2	08/16/18
12532CBB	Pass-Thru Cif CI-A-M	3.846 06/17/50	Aa2	Monthly	32.233	06/08/17	16183BS	Coll Nt Ser 2018-2, CI-C	3.72 08/19/30	A2	Monthly	23.2	08/16/18
12532CAW	Pass-Thru Cif CI-A-1	1.965 06/17/50	Aaa	Monthly	24.297	06/08/17	16183BT	Coll Nt Ser 2018-2, CI-D	4.21 01/15/31	Baa2	Monthly	9.28	12/12/18
CFCRE Commercial Mlge Tr 2011-C2													
12527DAH	Pass-Thru Cif CI-F	5.25 12/15/47	Ba2	Monthly	10.644	12/15/11	16183BV	Coll Nt Ser 2018-3, CI-B	3.62 01/15/31	Aa2	Monthly	11.34	12/12/18
12527DAJ	Pass-Thru Cif CI-G	5.25 12/15/47	B2	Monthly	9.676	12/15/11	16183BU	Coll Nt Ser 2018-3, CI-A-2	01/15/31	Aaa	Monthly	100	12/12/18
12527DAQ	Pass-Thru Cif CI-A-3	3.817 12/15/47	Aaa	Monthly	34.139	12/15/11	16183BT	Coll Nt Ser 2018-3, CI-A-1	3.39 01/15/31	Aaa	Monthly	270.1	12/12/18
12527DAR	Pass-Thru Cif CI-A-4	3.834 12/15/47	Aaa	Monthly	114.021	12/15/11	16183BU	Coll Nt Ser 2018-3, CI-C	3.81 01/15/31	A2</			

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
12546DAG	CHT 2017-COSMO Mgt Tr Pass-Thru Cif Cl B 11/17/36	Aa3	Monthly	155.42	12/15/17	12553XAK	Pass-Thru Cif Cl A-10 4 08/25/48	Aaa	Monthly	65.277	09/28/18
12546DAA	Pass-Thru Cif Cl A 11/17/36	Aaa	Monthly	479.655	12/15/17	12553XAL	Pass-Thru Cif Cl A-11 4 08/25/48	Aaa	Monthly	0.001	09/28/18
	CIF Funding 2013-III-R Ltd					12553XAP	Pass-Thru Cif Cl A-14 4 08/25/48	Aa1	Monthly	31.832	09/28/18
12552NAC	Coll Nt Cl E 04/24/31	B3	J,A,J&O 24	7.6	04/05/18	12553XAN	Pass-Thru Cif Cl A-13 4.5 08/25/48	Aa1	Monthly	0.001	09/28/18
12552NAA	Coll Nt Cl D 04/24/31	Ba3	J,A,J&O 24	20.4	04/05/18	12553XAM	Pass-Thru Cif Cl A-12 4 08/25/48	Aaa	Monthly	0.001	09/28/18
12552MAA	Coll Nt Cl X 04/24/31	Aaa	J,A,J&O 24	4	04/05/18						
12552MAC	Coll Nt Cl A-1 04/24/31	Aaa	J,A,J&O 24	256	04/05/18	12554CAN	Pass-Thru Cif Cl A-13 3.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12552MAE	Coll Nt Cl A-2 04/24/31	Aa2	J,A,J&O 24	44.8	04/05/18	12554CAL	Pass-Thru Cif Cl A-11 3 03/25/48	Aaa	Monthly	0.001	04/30/18
12552MAG	Coll Nt Cl B 04/24/31	A2	J,A,J&O 24	21.2	04/05/18	12554CAJ	Pass-Thru Cif Cl A-9 2.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12552MAJ	Coll Nt Cl C 04/24/31	Baa3	J,A,J&O 24	26	04/05/18	12554CAG	Pass-Thru Cif Cl A-7 3.5 03/25/48	Aaa	Monthly	0.001	04/30/18
	CIF Funding 2013-IV Ltd					12554CAF	Pass-Thru Cif Cl A-6 2.5 03/25/48	Aaa	Monthly	200.388	04/30/18
12549FBD	Coll Nt Cl C-RR 04/28/31	A2	J,A,J&O 28	23.5	05/29/18	12554CAE	Pass-Thru Cif Cl A-5 3 03/25/48	Aaa	Monthly	0.001	04/30/18
12549FBR	Coll Nt Cl D-RR 04/28/31	Baa3	J,A,J&O 28	31.5	05/29/18	12554CAD	Pass-Thru Cif Cl A-4 3.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12549FBP	Coll Nt Cl B-RR 04/28/31	Aa2	J,A,J&O 28	59	05/29/18	12554CAC	Pass-Thru Cif Cl A-3 2.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12549FBM	Coll Nt Cl A-1-RR 04/28/31	Aaa	J,A,J&O 28	305	05/29/18	12554CAB	Pass-Thru Cif Cl A-2 3 03/25/48	Aaa	Monthly	0.001	04/30/18
12549FBN	Coll Nt Cl A-2-RR 04/28/31	Aaa	J,A,J&O 28	15	05/29/18	12554CAA	Pass-Thru Cif Cl A-1 3.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12549HAI	Coll Nt Cl F-RR 04/28/31	B3	J,A,J&O 28	6.25	05/29/18	12554CCE	Pass-Thru Cif Cl B-4 3.77 03/25/48	Ba2	Monthly	3.23	04/30/18
12549FBL	Coll Nt Cl X-RR 04/28/31	Aaa	J,A,J&O 28	5	05/29/18	12554CCD	Pass-Thru Cif Cl B-3 3.77 03/25/48	Baa2	Monthly	3.8	04/30/18
12549HAJ	Coll Nt Cl E-RR 04/28/31	Ba3	J,A,J&O 28	26	05/29/18	12554CCC	Pass-Thru Cif Cl B-2 3.77 03/25/48	A2	Monthly	6.65	04/30/18
	CIF Funding 2014 Ltd					12554CCB	Pass-Thru Cif Cl B-1 3.77 03/25/48	Aa3	Monthly	4.75	04/30/18
12549JAY	Coll Nt Cl A-1-R2 01/20/31	Aaa	J,A,J&O 20	369.5	01/18/18	12554CAZ	Pass-Thru Cif Cl A-24 2.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12549JBA	Coll Nt Cl A-2-R2 01/20/31	Aaa	J,A,J&O 20	23	01/18/18	12554CAY	Pass-Thru Cif Cl A-23 3 03/25/48	Aaa	Monthly	0.001	04/30/18
	CIF Funding 2014-II-R Ltd					12554CAX	Pass-Thru Cif Cl A-22 3.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12548RAA	Coll Nt Cl X 04/24/30	Aaa	J,A,J&O 24	7.5	05/23/18	12554CAW	Pass-Thru Cif Cl A-21 2.5 03/25/48	Aa1	Monthly	20.901	04/30/18
12551FAA	Coll Nt Cl B-2 04/24/30	Ba3	J,A,J&O 24	48.4	05/23/18	12554CAU	Pass-Thru Cif Cl A-19 3.5 03/25/48	Aa1	Monthly	0.001	04/30/18
12548RAE	Coll Nt Cl B-1 04/24/30	Baa3	J,A,J&O 24	48.4	05/23/18	12554CAT	Pass-Thru Cif Cl A-18 2.5 03/25/48	Aaa	Monthly	53.267	04/30/18
12548RAD	Coll Nt Cl A-3 04/24/30	A2	J,A,J&O 24	40.8	05/23/18	12554CAR	Pass-Thru Cif Cl A-16 3.5 03/25/48	Aaa	Monthly	0.001	04/30/18
12548RAB	Coll Nt Cl A-1 04/24/30	Aaa	J,A,J&O 24	512	05/23/18	12554CAP	Pass-Thru Cif Cl A-14 3 03/25/48	Aaa	Monthly	0.001	04/30/18
12548RAC	Coll Nt Cl A-2 04/24/30	Aa2	J,A,J&O 24	88	05/23/18	12554CAQ	Pass-Thru Cif Cl A-13 2.5 03/25/48	Aaa	Monthly	84.552	04/30/18
	CIF Funding 2014-III Ltd										
12549RAG	Coll Nt Cl E-R2 10/22/31	Ba3	J,A,J&O 22	28	10/22/18	17275GAC	Coll Nt Cl B 5.2999 01/26/37	Aa3	---	78	11/28/18
12549RAJ	Coll Nt Cl F-R2 10/22/31	B3	J,A,J&O 22	14	10/22/18	17275GAA	Coll Nt Cl A 4.7999 01/26/37	Aaa	---	277	11/28/18
12549QBA	Coll Nt Cl A-1-R2 10/22/31	Aaa	J,A,J&O 22	427	10/22/18	17275GAG	Coll Nt Cl D 7.0499 01/26/37	Baa3	---	29	11/28/18
	CIF Funding 2014-V Ltd					17275GAE	Coll Nt Cl C 6.2 01/26/37	A3	---	30	11/28/18
12550AAT	Coll Nt Cl A-1-R2 10/17/31	Aaa	J,A,J&O 17	320.5	09/27/18						
12550AAV	Coll Nt Cl A-2-R2 10/17/31	Aaa	J,A,J&O 17	20	09/27/18	12558MAP	Pass-Thru Cif Ser 2002-1, CIMV-2 0 08/25/30	Caa3	Monthly	10.88	03/28/02
12550BAJ	Coll Nt Cl E-R2 10/17/31	Ba3	J,A,J&O 17	22.25	09/27/18	12558MBL	Pass-Thru Cif Ser 2003-1, CIA-6 0 10/20/32	Aaa	Monthly	94	03/25/03
12550BAK	Coll Nt Cl F-R2 10/17/31	B3	J,A,J&O 17	11	09/27/18	12558MBB	Pass-Thru Cif Ser 2, CIAV 0 06/25/33	Aa1	Monthly	26.21	06/27/02
	CIF Funding 2015-III Ltd					12558MAR	Pass-Thru Cif Ser 2, CIAF 4.87 06/25/33	Aa1	Monthly	581.9	06/27/02
12550MAJ	Coll Nt Cl A-R 04/19/29	Aaa	J,A,J&O 19	340	03/08/18	12558MBK	Pass-Thru Cif Ser 2003-1, CIA-5 0 07/20/34	Aaa	Monthly	33.05	03/25/03
12550HJ	Coll Nt Cl F-R 04/19/29	B1	J,A,J&O 19	10	03/08/18						
12550MAN	Coll Nt Cl C-R 04/19/29	A2	J,A,J&O 19	24.9	03/08/18	17305EGK	Coll Nt Cl 2018-A1 2.49 01/20/23	Aaa	Monthly	0	01/31/18
12550MAL	Coll Nt Cl B-R 04/19/29	Aa2	J,A,J&O 19	46.9	03/08/18	17305EGR	Coll Nt Cl 2018-A6 3.21 12/09/24	Aaa	Monthly	1000	08/17/18
12550HAG	Coll Nt Cl E-R 04/19/29	Ba3	J,A,J&O 19	16.5	03/08/18	17305EGL	Coll Nt Cl 2018-A2 01/21/25	Aaa	Monthly	1000	02/01/18
12550MAQ	Coll Nt Cl D-R 04/19/29	Baa3	J,A,J&O 19	31.95	03/08/18	17305EGM	Coll Nt Cl 2018-A3 3.29 05/23/25	Aaa	Monthly	500	05/29/18
	CIF Funding 2015-V Ltd					17305EGN	Coll Nt Cl 2018-A5 08/09/27	Aaa	Monthly	375	08/08/18
12547UAG	Coll Nt Cl B-R 10/25/27	A2	J,A,J&O 25	31.75	04/25/18	17305EGP	Coll Nt Cl 2018-A7 3.96 10/15/30	Aaa	Monthly	1000	10/15/18
12550NAJ	Coll Nt Cl D-R 10/25/27	Ba3	J,A,J&O 25	20.8	04/25/18						
12547UAS	Coll Nt Cl C-R 10/25/27	Baa3	J,A,J&O 25	28	04/25/18	17305EGS	Coll Nt Cl 2018-A7 3.96 10/15/30	Aaa	Monthly	1000	10/15/18
12547UAL	Coll Nt Cl A-1-R 10/25/27	Aa2	J,A,J&O 25	330	04/25/18						
12547UAN	Coll Nt Cl A-2-R 10/25/27	Aa2	J,A,J&O 25	49.2	04/25/18	17305BAB	Lease-Bkd NT Ser 1999-1, CIA-1 12/15/19	A3	---	307.63	11/29/99
12550NAG	Coll Nt 10/25/27	A1	---	110	11/24/15						
	CIF Funding 2018-I Ltd					17305BAG	Citigroup Mortgage Sec Tr 2006-WFE4	Caa2	Monthly	16.205	11/30/06
12551RAG	Coll Nt Cl E 04/18/31	Baa3	J,A,J&O 18	60	03/13/18	17309SAG	Citigroup Residential Mortgage Trust				
12547WAA	Coll Nt Cl E 04/18/31	Ba3	J,A,J&O 18	45	03/13/18	17310EAG	Pass-Thru Cif Ser 2006-2, CIM-1 09/25/36	B1	Monthly	21.714	09/28/06
12551RAA	Coll Nt Cl A 04/18/31	Aaa	J,A,J&O 18	650	03/13/18	17310EAF	Pass-Thru Cif Ser 06-2, CIA-6 09/25/36	Aaa	Monthly	74.084	09/28/06
12551RAE	Coll Nt Cl B 04/18/31	Aa2	J,A,J&O 18	110	03/13/18	17310EAE	Pass-Thru Cif Cl A-5 09/25/36	Aa3	Monthly	55.594	09/28/06
12551RAE	Coll Nt Cl C 04/18/31	A2	J,A,J&O 18	55	03/13/18						
	CIF Funding 2018-II Ltd					17309NAF	Pass-Thru Cif Ser 2006-1, CIA-6 5.836 07/25/36	Aaa	Monthly	68.53	08/30/06
17180WAA	Coll Nt Cl A-1 04/21/31	Aaa	J,A,J&O 21	520	05/31/18	17309NAE	Pass-Thru Cif Ser 2006-1, CIA-5 6.208 08/25/36	Aaa	Monthly	48.33	08/30/06
17180WAC	Coll Nt Cl A-2 04/21/31	Aa2	J,A,J&O 21	84.5	05/31/18	17310NAG	Pass-Thru Cif Ser 2006-3, CIM-1 5.794 11/25/36	B1	Monthly	13.299	11/29/06
17180WAE	Coll Nt Cl B 04/21/31	A2	J,A,J&O 21	42	05/31/18	173109AE	Pass-Thru Cif Ser 2007-1 6.046 03/25/37	Aa3	Monthly	40.179	03/29/07
17180WAG	Coll Nt Cl C 04/21/31	Baa3	J,A,J&O 21	52.5	05/31/18	173109AF	Pass-Thru Cif Ser 2007-1 5.702 03/25/37	Aa2	Monthly	60.162	03/29/07
17180YAA	Coll Nt Cl D 04/21/31	Ba3	J,A,J&O 21	37.3	05/31/18	173109AG	Pass-Thru Cif Ser 2007-1 5.878 03/25/37	B3	Monthly	17.463	03/29/07
	CIF Funding 2018-III Ltd					173109AD	Pass-Thru Cif Ser 2007-1 5.892 03/25/37	Aa1	Monthly	95.115	03/29/07
12552BAC	Coll Nt Cl F 07/18/31	B3	J,A,J&O 18	12	07/20/18						
12552BAA	Coll Nt Cl E 07/18/31	Ba3	J,A,J&O 18	32.2	07/20/18	17310NAF	Pass-Thru Cif Cl A-6 5.628 11/25/36	Aa1	Monthly	47.118	11/29/06
12551YAA	Coll Nt Cl A 07/18/31	Aaa	J,A,J&O 18	390	07/20/18	17310NAE	Pass-Thru Cif Cl A-5 5.948 11/25/36	Aa1	Monthly	32.327	11/29/06
12551YAG	Coll Nt Cl D 07/18/31	Baa3	J,A,J&O 18	38	07/20/18	17310NAD	Pass-Thru Cif Cl A-4 5.703 11/25/36	Aaa	Monthly	77.419	11/29/06
12551YAE	Coll Nt Cl C 07/18/31	A2	J,A,J&O 18	30.3	07/20/18						
12551YAC	Coll Nt Cl B 07/18/31	Aa2	J,A,J&O 18	61.5	07/20/18						
	CIF Funding 2018-IV Ltd										
17182HAC	Coll Nt Cl E 10/17/31	B3	J,A,J&O 17	16	09/25/18	173067FN	Pass-Thru Cif Ser 2005-EMG, Cl X 09/16/51	Caa3	Monthly	0.001	05/23/05
17182HAA	Coll Nt Cl D 10/17/31	Ba3	J,A,J&O 17	45	09/25/18	173067GE	Pass-Thru Cif Ser 2005-EMG, Cl M 5.5 09/16/51	Caa3	Monthly	1.81	05/23/05
17181TAE	Coll Nt Cl B 10/17/31	A2	J,A,J&O 17	36	09/25/18	17309DAJ	Pass-Thru Cif Cl C 03/11/49	Ba1	Monthly	25.465	06/29/06
17181TAC	Coll Nt Cl A-2 10/17/31	Aa2	J,A,J&O 17	95	09/25/18						
17181TAA	Coll Nt Cl A-1 10/17/31	Aaa	J,A,J&O 17	512	09/25/18	17310MAN	Pass-Thru Cif Ser 2006-C5, Cl X 10/11/49	C	Monthly	0.001	11/21/06
17181TAG	Coll Nt Cl C 10/17/31	Baa3	J,A,J&O 17	48	09/25/18	17310MAH	Pass-Thru Cif Ser 2006-C5, Cl A-J 5.482 10/11/49	Caa1	Monthly	172.556	11/21/06
	CIF Funding 2018-V Ltd					17310MAL	Pass-Thru Cif Ser 2006-C5, Cl D 10/11/49	C	Monthly	26.548	11/21/06
12550GAC	Coll Nt Cl A-2 01/15/32	Aa2	J,A,J&O 15	55.59	12/19/18	17					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Citigroup Commercial Mgt Tr 2013-GC17						Citigroup Commercial Mgt Tr 2016-C2					
17321RAF	Pass-Thru Cif Cl X-A 1.559 11/12/46	Aaa	Monthly	0.001	12/09/13	17290YAO	Pass-Thru Cif Cl A-3 2.944 05/12/49	Aaa	Monthly	185	06/01/16
17321RAD	Pass-Thru Cif Cl A-4 1.131 11/12/46	Aaa	Monthly	192.342	12/09/13	17290YAR	Pass-Thru Cif Cl A-3 3.209 05/12/49	Aaa	Monthly	237.485	06/01/16
17321RAL	Pass-Thru Cif Cl C 5.106 11/12/46	A3	Monthly	33.598	12/09/13	17290YAS	Pass-Thru Cif Cl A-AB 3.003 05/12/49	Aaa	Monthly	55.255	06/01/16
17321RAK	Pass-Thru Cif Cl PEZ 11/12/46	A1	Monthly	0.001	12/09/13	17290YAX	Pass-Thru Cif Cl X-B 1.002 05/12/49	A1	Monthly	0.001	06/01/16
17321RAJ	Pass-Thru Cif Cl B 5.095 11/12/46	Aa3	Monthly	54.189	12/09/13	17290YAT	Pass-Thru Cif Cl A-S 3.514 05/12/49	Aa2	Monthly	38.73	06/01/16
17321RAH	Pass-Thru Cif Cl A-S 4.544 11/12/46	Aaa	Monthly	69.363	12/09/13	17290YAU	Pass-Thru Cif Cl B 4.117 05/12/49	Aa1	Monthly	35.896	06/01/16
Citigroup Commercial Mgt Tr 2013-GC11						Citigroup Commercial Mgt Tr 2016-C3					
17320DAQ	Pass-Thru Cif Cl B 04/12/46	Aa3	Monthly	75.423	05/01/13	17290YAW	Pass-Thru Cif Cl X-A 2.118 05/12/49	Aa1	Monthly	0.001	06/01/16
17320DAS	Pass-Thru Cif Cl C 04/12/46	A3	Monthly	42.236	05/01/13	17291CBU	Pass-Thru Cif Cl B 3.176 08/12/49	Aa3	Monthly	35.027	08/30/16
17320DBE	Pass-Thru Cif Cl X-B 04/12/46	A2	Monthly	0.001	05/01/13	17291CBT	Pass-Thru Cif Cl A-S 2.974 08/12/49	Aa1	Monthly	30.458	08/30/16
17320DAL	Pass-Thru Cif Cl X-A 04/12/46	Aaa	Monthly	0.001	05/01/13	17291CBW	Pass-Thru Cif Cl X-A 1.949 08/12/49	Aa1	Monthly	0.001	08/30/16
17320DAN	Pass-Thru Cif Cl A-S 3.422 04/12/46	Aaa	Monthly	104.083	05/01/13	17291CBS	Pass-Thru Cif Cl A-AB 2.711 08/12/49	Aaa	Monthly	31.793	08/30/16
17320DAJ	Pass-Thru Cif Cl A-AB 2.69 04/12/46	Aaa	Monthly	92.911	05/01/13	17291CBR	Pass-Thru Cif Cl A-4 2.832 08/12/49	Aaa	Monthly	189.298	08/30/16
17320DAG	Pass-Thru Cif Cl A-4 3.093 04/12/46	Aaa	Monthly	236.22	05/01/13	17291CBQ	Pass-Thru Cif Cl A-3 2.575 08/12/49	Aaa	Monthly	170	08/30/16
17320DAE	Pass-Thru Cif Cl A-3 2.815 04/12/46	Aaa	Monthly	150	05/01/13	17291CBN	Pass-Thru Cif Cl A-1 1.499 08/12/49	Aaa	Monthly	20.227	08/30/16
Citigroup Commercial Mgt Tr 2014-GC19						Citigroup Commercial Mgt Tr 2016-C3					
17322AAC	Pass-Thru Cif Cl A-3 3.753 03/12/47	Aaa	Monthly	215	03/20/14	17325GAA	Pass-Thru Cif Cl X-A 1.223 11/17/49	Aa1	Monthly	0.001	11/17/16
17322AAJ	Pass-Thru Cif Cl X-A 1.511 03/12/47	Aaa	Monthly	0.001	03/20/14	17325GAE	Pass-Thru Cif Cl A-AB 2.984 11/17/49	Aaa	Monthly	33.711	11/17/16
17322AAK	Pass-Thru Cif Cl X-B 0.257 03/12/47	Aa3	Monthly	0.001	03/20/14	17325GAD	Pass-Thru Cif Cl A-4 3.154 11/17/49	Aaa	Monthly	209.266	11/17/16
17322AAF	Pass-Thru Cif Cl A-S 4.345 03/12/47	Aaa	Monthly	66.06	03/20/14	17325GAC	Pass-Thru Cif Cl X-B 2.896 11/17/49	Aaa	Monthly	180	11/17/16
17322AAG	Pass-Thru Cif Cl B 4.805 03/12/47	Aa3	Monthly	50.816	03/20/14	17325GAB	Pass-Thru Cif Cl A-2 2.505 11/17/49	Aaa	Monthly	75.37	11/17/16
17322AAL	Pass-Thru Cif Cl PEZ 03/12/47	A1	Monthly	0.001	03/20/14	17325GAA	Pass-Thru Cif Cl A-1 1.456 11/17/49	Aaa	Monthly	31.197	11/17/16
17322AAH	Pass-Thru Cif Cl C 5.062 03/12/47	A3	Monthly	50.816	03/20/14	17325GAF	Pass-Thru Cif Cl A-S 3.366 11/17/49	Aa3	Monthly	63.356	11/17/16
17322AAD	Pass-Thru Cif Cl A-4 4.023 03/12/47	Aaa	Monthly	246.848	03/20/14	Citigroup Commercial Mgt Tr 2016-GC36					
17322AAE	Pass-Thru Cif Cl A-AB 3.552 03/12/47	Aaa	Monthly	74.468	03/20/14	17324TAG	Pass-Thru Cif Cl X-A 1.356 02/12/49	Aa1	Monthly	0.001	02/17/16
Citigroup Commercial Mgt Tr 2014-GC21						Citigroup Commercial Mgt Tr 2016-GC36					
17322MAV	Pass-Thru Cif Cl A-4 3.575 05/10/47	Aaa	Monthly	240	05/22/14	17324TAJ	Pass-Thru Cif Cl A-S 3.849 02/12/49	Aa2	Monthly	52.017	02/17/16
17322MAZ	Pass-Thru Cif Cl B 4.328 05/10/47	Aa3	Monthly	70.214	05/22/14	17324TAF	Pass-Thru Cif Cl A-AB 3.368 02/12/49	Aaa	Monthly	70.409	02/17/16
17322MBD	Pass-Thru Cif Cl PEZ 05/10/47	A1	Monthly	0.001	05/22/14	17324TAE	Pass-Thru Cif Cl A-S 3.616 02/12/49	Aaa	Monthly	415.175	02/17/16
17322MAW	Pass-Thru Cif Cl A-S 3.855 05/10/47	Aaa	Monthly	291.371	05/22/14	17324TAD	Pass-Thru Cif Cl A-4 3.349 02/12/49	Aaa	Monthly	225	02/17/16
17322MBA	Pass-Thru Cif Cl C 4.78 05/10/47	A3	Monthly	45.509	05/22/14	17324TAC	Pass-Thru Cif Cl A-3 3.524 02/12/49	Aaa	Monthly	33.518	02/17/16
17322MAX	Pass-Thru Cif Cl A-AB 3.477 05/10/47	Aaa	Monthly	71.63	05/22/14	17324TAB	Pass-Thru Cif Cl A-2 2.292 02/12/49	Aaa	Monthly	22.079	02/17/16
17322MBA	Pass-Thru Cif Cl X-A 1.503 05/10/47	Aaa	Monthly	0.001	05/22/14	17324TAA	Pass-Thru Cif Cl A-1 1.613 02/12/49	Aaa	Monthly	42.973	02/17/16
17322MAY	Pass-Thru Cif Cl A-S 4.026 05/10/47	Aaa	Monthly	58.513	05/22/14	Citigroup Commercial Mgt Tr 2016-GC37					
Citigroup Commercial Mgt Tr 2014-GC23						Citigroup Commercial Mgt Tr 2016-GC37					
17322VAX	Pass-Thru Cif Cl C 4.604 07/12/47	A3	Monthly	49.283	08/07/14	17290XAS	Pass-Thru Cif Cl A-3 3.05 04/12/49	Aaa	Monthly	175	04/26/16
17322VBA	Pass-Thru Cif Cl PEZ 07/12/47	A1	Monthly	0.001	08/07/14	17290XAT	Pass-Thru Cif Cl A-4 3.314 04/12/49	Aaa	Monthly	227.379	04/26/16
17322VAV	Pass-Thru Cif Cl B 4.175 07/12/47	Aa3	Monthly	80.084	08/07/14	17290XAU	Pass-Thru Cif Cl A-AB 3.098 04/12/49	Aaa	Monthly	42.462	04/26/16
17322VAY	Pass-Thru Cif Cl X-A 1.304 07/12/47	Aaa	Monthly	0.001	08/07/14	17290XAY	Pass-Thru Cif Cl X-A 1.812 04/12/49	Aa1	Monthly	0.001	04/26/16
17322VAU	Pass-Thru Cif Cl A-AB 3.337 07/12/47	Aaa	Monthly	81.766	08/07/14	17290XAV	Pass-Thru Cif Cl A-S 3.576 04/12/49	Aa3	Monthly	39.947	04/26/16
17322VAT	Pass-Thru Cif Cl A-4 3.622 07/12/47	Aaa	Monthly	345.24	08/07/14	17290XAR	Pass-Thru Cif Cl A-2 2.022 04/12/49	Aaa	Monthly	19.474	04/26/16
17322VAS	Pass-Thru Cif Cl A-3 3.356 07/12/47	Aaa	Monthly	300	08/07/14	17290XAO	Pass-Thru Cif Cl A-1 1.635 04/12/49	Aaa	Monthly	21.993	04/26/16
17322VAR	Pass-Thru Cif Cl A-2 2.851 07/12/47	Aaa	Monthly	85.798	08/07/14	Citigroup Commercial Mgt Tr 2016-P3					
17322VAV	Pass-Thru Cif Cl A-S 3.863 07/12/47	Aaa	Monthly	95.486	08/07/14	29429CAB	Pass-Thru Cif Cl A-2 2.743 04/16/49	Aaa	Monthly	98.127	04/13/16
Citigroup Commercial Mgt Tr 2014-GC25						Citigroup Commercial Mgt Tr 2016-P3					
17322YAE	Pass-Thru Cif Cl A-AB 3.371 10/11/47	Aaa	Monthly	65.202	10/24/14	29429CAA	Pass-Thru Cif Cl A-1 1.7 04/16/49	Aaa	Monthly	13.614	04/13/16
17322YAA	Pass-Thru Cif Cl A-1 1.485 10/11/47	Aaa	Monthly	30.646	10/24/14	29429CAC	Pass-Thru Cif Cl A-3 3.063 04/16/49	Aaa	Monthly	175	04/13/16
17322YAD	Pass-Thru Cif Cl A-4 3.635 10/11/47	Aaa	Monthly	248.803	10/24/14	29429CAD	Pass-Thru Cif Cl A-4 3.329 04/16/49	Aaa	Monthly	21.743	04/13/16
17322YAC	Pass-Thru Cif Cl A-3 3.372 10/11/47	Aaa	Monthly	235	10/24/14	29429CAE	Pass-Thru Cif Cl A-AB 3.127 04/16/49	Aaa	Monthly	31.196	04/13/16
17322YAF	Pass-Thru Cif Cl A-2 3.259 10/11/47	Aaa	Monthly	9.763	10/24/14	29429CAJ	Pass-Thru Cif Cl X-A 1.718 04/16/49	Aa1	Monthly	0.001	04/13/16
17322YAF	Pass-Thru Cif Cl A-S 4.011 10/11/47	Aa1	Monthly	45.259	10/24/14	29429CAF	Pass-Thru Cif Cl A-S 3.585 04/16/49	Aa3	Monthly	40.476	04/13/16
Citigroup Commercial Mgt Tr 2015-GC27						Citigroup Commercial Mgt Tr 2016-P4					
17323CAE	Pass-Thru Cif Cl A-S 3.137 02/12/48	Aaa	Monthly	398.793	02/09/15	29429EAA	Pass-Thru Cif Cl A-1 1.382 07/12/49	Aaa	Monthly	24.619	07/29/16
17323CAD	Pass-Thru Cif Cl A-4 2.878 02/12/48	Aaa	Monthly	250	02/09/15	29429EAD	Pass-Thru Cif Cl A-2 2.902 07/12/49	Aaa	Monthly	201.346	07/29/16
17323CAC	Pass-Thru Cif Cl A-3 3.061 02/12/48	Aaa	Monthly	17.25	02/09/15	29429EAE	Pass-Thru Cif Cl A-AB 2.779 07/12/49	Aaa	Monthly	43.461	07/29/16
17323CAB	Pass-Thru Cif Cl A-2 2.687 02/12/48	Aaa	Monthly	49.712	02/09/15	29429EAF	Pass-Thru Cif Cl X-A 2.176 07/12/49	Aa1	Monthly	0.001	07/29/16
17323CAG	Pass-Thru Cif Cl X-A 1.454 02/12/48	Aa1	Monthly	0.001	02/09/15	29429EAG	Pass-Thru Cif Cl A-S 3.075 07/12/49	Aa3	Monthly	68.478	07/29/16
17323CAF	Pass-Thru Cif Cl A-AB 2.944 02/12/48	Aaa	Monthly	76.256	02/09/15	29429EAB	Pass-Thru Cif Cl A-2 2.45 07/12/49	Aaa	Monthly	45.684	07/29/16
17323CAK	Pass-Thru Cif Cl B 3.772 02/12/48	Aa3	Monthly	56.716	02/09/15	29429EAC	Pass-Thru Cif Cl A-3 2.646 07/12/49	Aaa	Monthly	170	07/29/16
17323CAJ	Pass-Thru Cif Cl A-S 3.571 02/12/48	Aa1	Monthly	77.612	02/09/15	Citigroup Commercial Mgt Tr 2016-P5					
17323CAA	Pass-Thru Cif Cl A-1 1.353 02/12/48	Aaa	Monthly	43.807	02/09/15	17325DAB	Pass-Thru Cif Cl A-2 2.4 10/12/49	Aaa	Monthly	96.088	10/18/16
Citigroup Commercial Mgt Tr 2015-GC29						Citigroup Commercial Mgt Tr 2016-P5					
17323VBF	Pass-Thru Cif Cl X-A 1.178 04/10/48	Aa1	Monthly	0.001	04/15/15	17325DAA	Pass-Thru Cif Cl A-1 1.41 10/12/49	Aaa	Monthly	35.196	10/18/16
17323VBB	Pass-Thru Cif Cl A-AB 2.984 04/10/48	Aaa	Monthly	52.822	04/15/15	17325DAF	Pass-Thru Cif Cl A-S 3.396 10/12/49	Aa2	Monthly	77.982	10/18/16
17323VAZ	Pass-Thru Cif Cl A-4 3.192 04/10/48	Aaa	Monthly	334.415	04/15/15	17325DAJ	Pass-Thru Cif Cl X-A 1.71 10/12/49	Aa1	Monthly	0.001	10/18/16
17323VAY	Pass-Thru Cif Cl A-3 2.935 04/10/48	Aaa	Monthly	220	04/15/15	17325DAE	Pass-Thru Cif Cl A-AB 2.841 10/12/49	Aaa	Monthly	44.727	10/18/16
17323VAX	Pass-Thru Cif Cl A-2 2.674 04/10/48	Aaa	Monthly	146.427	04/15/15	17325DAD	Pass-Thru Cif Cl A-4 2.941 10/12/49	Aaa	Monthly	246.192	10/18/16
17323VBC	Pass-Thru Cif Cl A-S 3.457 04/10/48	Aa1	Monthly	55.926	04/15/15	17325DAC	Pass-Thru Cif Cl A-3 2.684 10/12/49	Aaa	Monthly	220	10/18/16
Citigroup Commercial Mgt Tr 2015-GC31						Citigroup Commercial Mgt Tr 2017-B1					
17323YAB	Pass-Thru Cif Cl A-2 3.084 06/12/48	Aaa	Monthly	2.298	07/08/15	17326CBB	Pass-Thru Cif Cl A-S 3.7109 08/17/50	Aa2	Monthly	89.45	08/29/17
17323YAC	Pass-Thru Cif Cl A-3 3.497 06/12/48	Aaa	Monthly	160	07/08/15	17326CBE	Pass-Thru Cif Cl X-A 1.002 08/17/50	Aa1	Monthly	0.001	08/29/17
17323YAD	Pass-Thru Cif Cl A-4 3.762 06/12/48	Aaa	Monthly	268.724	07/08/15	17326CAX	Pass-Thru Cif Cl A-2 3.0529 08/17/50	Aaa	Monthly	52.843	08/29/17
17323YAE	Pass-Thru Cif Cl A-AB 3.431 06/12/48	Aaa	Monthly	46.974	07/08/15	17326CAZ	Pass-Thru Cif Cl A-4 3.458 08/17/50	Aaa	Monthly	268.11	08/29/17
17323YAL	Pass-Thru Cif Cl X-A 0.604 06/12/48	Aa1	Monthly	0.001	07/08/15	17326CAY	Pass-Thru Cif Cl A-3 3.197 08/17/50	Aaa	Monthly	245	08/29/17
17323YAF	Pass-Thru Cif Cl A-S 4.199 06/12/48	Aa2	Monthly	58.763	07/08/15	17326CBA	Pass-Thru Cif Cl A-S 3.2429 08/17/50	Aaa	Monthly	38.89	08/29/17
17323YAA	Pass-Thru Cif Cl A-1 1.637 06/12/48	Aaa	Monthly	28.33	07/08/15	17326CAW	Pass-Thru Cif Cl A-1 2.008 08/17/50	Aaa	Monthly	21.308	08/29/17
Citigroup Commercial Mgt Tr 2015-GC33						Citigroup Commercial Mgt Tr 2017-C4					
29425AAF	Pass-Thru Cif Cl A-S 4.411 09/12/58	Aa2	Monthly	47.924	09/29/15	17326FAA	Pass-Thru Cif Cl A-1 2.121 10/14/50	Aaa	Monthly	27.75	10/31/17
29425AAA	Pass-Thru Cif Cl A-1 1.643 09/12/58	Aaa	Monthly	31.785	09/29/15	1					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Citigroup Commercial Mgtge Tr 2018-C5											
17291DAU	Pass-Thru Cif Cl X-A 0.6039 06/12/51	Aa1	Monthly	0.001	06/21/18	17324VAK	Pass-Thru Cif Cl A 5.25 09/25/42	Aaa	Sep 25	0.001	11/16/15
17291DAE	Pass-Thru Cif Cl A-AB 4.1479 06/12/51	Aaa	Monthly	23	06/21/18	17324VAH	Pass-Thru Cif Cl A-1 3.75 09/25/42	Aaa	Monthly	203.415	11/16/15
17291DAD	Pass-Thru Cif Cl A-4 4.2279 06/12/51	Aaa	Monthly	208.766	06/21/18	17324VAO	Pass-Thru Cif Cl B-2 5.25 09/25/42	Aa2	Monthly	7.1	11/16/15
17291DAC	Pass-Thru Cif Cl A-3 3.963 06/12/51	Aaa	Monthly	185	06/21/18	17324VAJ	Pass-Thru Cif Cl A-1 1.5 09/25/42	Aaa	Monthly	0.001	11/16/15
17291DAB	Pass-Thru Cif Cl A-2 4.0739 06/12/51	Aaa	Monthly	41	06/21/18	Citigroup Mgtge Loan Tr 2015-RP2					
17291DAI	Pass-Thru Cif Cl A-1 3.1299 06/12/51	Aaa	Monthly	10	06/21/18	17323TAF	Pass-Thru Cif Cl B-1 4.25 01/27/53	Aa1	Jan 27	12.024	06/11/15
17291DAF	Pass-Thru Cif Cl A-S 4.408 06/12/51	Aa3	Monthly	55.965	06/21/18	17323TAG	Pass-Thru Cif Cl B-2 4.25 01/27/53	Aa2	Jan 27	9.966	06/11/15
Citigroup Commercial Mgtge Tr 2018-C6											
17327GBA	Pass-Thru Cif Cl A-S 4.642 11/10/51	Aa2	Monthly	30.376	12/11/18	17323TAA	Pass-Thru Cif Cl A-1 3.5 01/27/53	Aaa	Jan 27	159.563	06/11/15
17327GAU	Pass-Thru Cif Cl X-A 0.791 11/10/51	Aa1	Monthly	0.001	12/11/18	17323TAE	Pass-Thru Cif Cl A-2 0.25 01/27/53	Aaa	Jan 27	0.001	06/11/15
17327GAZ	Pass-Thru Cif Cl A-AB 4.343 11/10/51	Aaa	Monthly	28.5	12/11/18	17323TAS	Pass-Thru Cif Cl A-2B 4 01/27/53	Aaa	Jan 27	0.001	06/11/15
17327GAV	Pass-Thru Cif Cl A-4 4.4119 11/10/51	Aaa	Monthly	205.979	12/11/18	17323TAR	Pass-Thru Cif Cl A-2A 4 01/27/53	Aaa	Jan 27	0.001	06/11/15
17327GAX	Pass-Thru Cif Cl A-3 4.1449 11/10/51	Aaa	Monthly	180	12/11/18	17323TAD	Pass-Thru Cif Cl A-2 4 01/27/53	Aaa	Jan 27	0.001	06/11/15
17327GAW	Pass-Thru Cif Cl A-1 3.2999 11/10/51	Aaa	Monthly	15	12/11/18	17323TAC	Pass-Thru Cif Cl A 4.25 01/27/53	Aaa	Jan 27	0.001	06/11/15
17327GAW	Pass-Thru Cif Cl A-2 4.242 11/10/51	Aaa	Monthly	86	12/11/18	17323TAB	Pass-Thru Cif Cl A-1 0.75 01/27/53	Aaa	Jan 27	0.001	06/11/15
Citigroup Comm Mgtge Tr 2013-375P											
17320OAC	Pass-Thru Cif Cl X-A 05/10/35	Aaa	Monthly	0.001	05/29/13	17323TAA	Pass-Thru Cif Cl B-3 4.25 01/27/53	A3	Jan 27	8.341	06/11/15
17320OAG	Pass-Thru Cif Cl B 05/10/35	Aa1	Monthly	121.563	05/29/13	17323TAF	Pass-Thru Cif Cl B-4 4.25 01/27/53	Ba2	Jan 27	11.807	06/11/15
17320OAJ	Pass-Thru Cif Cl C 05/10/35	A1	Monthly	67.837	05/29/13	Citigroup Mgtge Loan Tr 2018-RP1					
17320OAL	Pass-Thru Cif Cl D 05/10/35	Baa1	Monthly	66.5	05/29/13	17326QAA	Pass-Thru Cif Cl A-1 3 09/25/64	Aaa	Monthly	181.372	02/09/18
17320OAN	Pass-Thru Cif Cl E 05/10/35	Ba1	Monthly	108.85	05/29/13	17326QAV	Pass-Thru Cif Cl A 09/25/64	Aaa	Monthly	0.001	02/09/18
17320OAA	Pass-Thru Cif Cl A 3.251 05/10/35	Aaa	Monthly	209	05/29/13	Citigroup Mgtge Loan Tr 2018-RP2					
Citigroup Inc											
17296TKR	Sub Nt Cl E 4.75 05/18/46	Baa3	M&N 18	250	03/12/18	17326UAA	Pass-Thru Cif Cl B-3 3.5 02/25/58	C	Monthly	16.454	04/17/18
Citigroup Mortgage Loan											
17311CAE	Pass Thru Cif Ser WFHE1, Cl M-2 01/29/37	B1	Monthly	21.711	02/09/07	17326UAE	Pass-Thru Cif Cl M-2 3.5 02/25/58	A3	Monthly	22.282	04/17/18
Citigroup Mortgage Loan Trust											
17311CAF	Pass Thru Cif Ser WFHE1, Cl M-3 01/29/37	Caa3	Monthly	6.939	02/09/07	17326UAF	Pass-Thru Cif Cl M-3 3.5 02/25/58	Baa3	Monthly	20.91	04/17/18
17313BAA	Pass Thru Cif Ser 07-AMC4 05/25/37	Baa1	Monthly	465.021	06/29/07	17326UAG	Pass-Thru Cif Cl B-1 3.5 02/25/58	Ba3	Monthly	11.141	04/17/18
17313BAE	Pass Thru Cif Ser 07-AMC4 05/25/37	A2	Monthly	36.954	06/29/07	17326UAR	Pass-Thru Cif Cl A 02/25/58	Aaa	Monthly	0.001	04/17/18
17313BAD	Pass Thru Cif Ser 07-AMC4 05/25/37	A1	Monthly	57.661	06/29/07	17326UAH	Pass-Thru Cif Cl A-1 3.5 02/25/58	Aaa	Monthly	20.82	04/17/18
Citigroup Mgt Ln Tr											
17307GLR	Pass Thru Cif Ser 2004-CB7, Cl M-3 09/25/34	Caa2	Monthly	6.244	10/29/04	17326UAA	Pass-Thru Cif Cl B-2 3.5 02/25/58	B3	Monthly	125.142	04/17/18
17307GLO	Pass Thru Cif Ser 2004-CB7, Cl M-2 09/25/34	Ba1	Monthly	22.816	10/29/04	17326UAD	Pass-Thru Cif Cl M-1 3.5 02/25/58	Aa2	Monthly	21.767	04/17/18
17307GLN	Pass Thru Cif Ser 2004-CB7, Cl A-F 09/25/34	Aaa	Monthly	13.893	10/29/04	Citigroup Mgt Loan Tr 2018-RP3					
17307GLM	Pass Thru Cif Ser 2004-CB7, Cl A-F 09/25/34	Aaa	Monthly	10.784	10/29/04	17327DAA	Pass-Thru Cif Cl A-1 3.25 03/25/61	A	Monthly	149.183	08/08/18
17307GLP	Pass Thru Cif Ser 2004-CB7, Cl M-1 09/25/34	B1	Monthly	21.728	10/29/04	17327DAG	Pass-Thru Cif Cl B-3 3.25 03/25/61	C	Monthly	11.787	08/08/18
17307GPF	Pass Thru Cif Ser 2005-WF1, Cl A-5 5.01 02/25/35	Aaa	Monthly	41.5	03/07/05	17327DAE	Pass-Thru Cif Cl A-1 3.25 03/25/61	Ba3	Monthly	7.981	08/08/18
17307GPE	Pass Thru Cif Ser 2005-WF1, Cl A-4 5.53 02/25/35	Aaa	Monthly	59.35	03/07/05	17327DAD	Pass-Thru Cif Cl M-3 3.25 03/25/61	Baa3	Monthly	14.98	08/08/18
17307GSP	Pass Thru Cif Ser 2005OPT3, Cl M-6 04/25/35	Caa3	Monthly	13.916	07/07/05	17327DAC	Pass-Thru Cif Cl M-2 3.25 03/25/61	A3	Monthly	15.962	08/08/18
17307GSN	Pass Thru Cif Ser 2005OPT3, Cl M-5 04/25/35	B1	Monthly	15.308	07/07/05	17327DAB	Pass-Thru Cif Cl M-1 3.25 03/25/61	Aa2	Monthly	13.138	08/08/18
17309MAF	Pass Thru Cif Ser 2006, Cl M-2 08/25/36	B1	Monthly	37.46	08/30/06	17327DAF	Pass-Thru Cif Cl B-2 3.25 03/25/61	B3	Monthly	8.963	08/08/18
17309MAD	Pass Thru Cif Ser 2006, Cl A-3 08/25/36	Aaa	Monthly	23.773	08/30/06	Citigroup Mgt Loan Tr Series 2003-HE3					
17309TAA	Pass Thru Cif Ser 2006-NC2, Cl A-1 09/25/36	Baa3	Monthly	154.577	09/28/06	17307GCX	Pass-Thru Cif Cl M-3 09/25/33	B1	Monthly	5.753	12/23/03
17307GCV	Pass-Thru Cif Ser 2003-HE3, Cl M-4 09/25/36	Ca	Monthly	4.6	12/23/03	17307GCU	Pass-Thru Cif Cl A 09/25/33	Aaa	Monthly	437.247	12/23/03
172983AE	Pass-Thru Cif Ser 2006-NC1, Cl A-2D 08/25/36	Baa2	Monthly	50.85	06/29/06	Citigroup Mgt Loan Tr Series 2004-OPT1					
172983AD	Pass-Thru Cif Ser 2006-NC1, Cl A-2C 08/25/36	A1	Monthly	74.929	06/29/06	17307GJL	Pass-Thru Cif Cl M-4 09/25/34	B1	Monthly	22.945	09/02/04
172983AA	Pass-Thru Cif Ser 2006-NC1, Cl A-1 08/25/36	A1	Monthly	232.088	06/29/06	17307GJM	Pass-Thru Cif Cl M-5 09/25/34	Caa1	Monthly	23.764	09/02/04
17311VAA	Pass-Thru Cif Ser 07-AHL1, Cl A-1 12/25/36	A1	Monthly	351.716	02/28/07	Citigroup Trust					
17311VAF	Pass-Thru Cif Ser 07-AHL1, Cl A-2C 12/25/36	Baa1	Monthly	19.972	02/28/07	17312EAA	Pass Thru Cif Ser 07-AMC3 03/25/37	Caa1	Monthly	414.017	04/30/07
17311VAD	Pass-Thru Cif Ser 2007-CB3 5.971 03/25/37	Ca	Monthly	14.745	03/30/07	17312EAE	Pass Thru Cif Ser 07-AMC3 03/25/37	Caa2	Monthly	58.165	04/30/07
17311VAA	Pass-Thru Cif Ser 2007-CB3 5.766 03/25/37	Ca	Monthly	203.089	03/30/07	17312EAD	Pass Thru Cif Ser 07-AMC3 03/25/37	Caa2	Monthly	83.311	04/30/07
17311YAB	Pass-Thru Cif Ser 2007-CB3 5.588 03/25/37	Ca	Monthly	26.086	03/30/07	17312EAC	Pass Thru Cif Ser 07-AMC3 03/25/37	Caa2	Monthly	65.683	04/30/07
17311YAE	Pass-Thru Cif Ser 2007-CB3 5.811 03/25/37	Ca	Monthly	35.68	03/30/07	Citius I Funding Ltd					
17311YAC	Pass-Thru Cif Ser 07-CB3 5.731 03/25/37	Ca	Monthly	77.196	03/30/07	---	Coll Nts Ser A CILT 06/05/46	C	Monthly	0.001	06/06/06
17313CAE	Pass-Thru Cif Ser 07-WFHE3 06/25/37	Caa3	Monthly	24.372	06/25/07	17401OAO	Mtn Bk Nt Cl A-1 3.7 03/29/23	Baa1	M&S 29	500	03/26/18
17313CAC	Pass-Thru Cif Ser 07-WFHE3 06/25/37	Aaa	Monthly	46.048	06/25/07	17401OAR	Mtn Fltg Tr Cl D 3.252 03/29/23	Baa1	M,J,S&D 29	250	03/26/18
17311VAE	Pass-Thru Cif Ser 07-AHL1, Cl A-2B 12/25/36	A3	Monthly	96.552	02/28/07	Clean Harbors Inc					
Citigroup Mgt Ln Tr 2006-AR9											
17310RAC	Pass-Thru Cif Ser 2006-AR9, Cl A-3 11/30/36	Aaa	Monthly	66.517	11/30/06	184496AL	Gtd Sr Global Nt 5.125 06/01/21	Ba3	J&D 01	250	03/10/16
17310RAD	Pass-Thru Cif Ser 2006-AR9, Cl A-4 11/30/36	Aa1	Monthly	38.801	11/30/06	Citlper Tax-Exempt Cif Tr					
17310RAF	Pass-Thru Cif Ser 2006-AR9, Cl A-1M2 11/30/36	B2	Monthly	6.172	11/30/06	18886PXP	Muni 2nd Mkt Derivatives Ser 2009-57 12/01/20	Aa1	J&D 01	35.24	04/22/09
Citigroup Mgt Ln Tr Ser 2003-HE4											
17307GDE	Pass-Thru Cif Ser 2003-HE4, Cl M-5 10/25/33	Caa1	Monthly	6.6	12/30/03	18886PVH	Muni 2nd Mkt Derivatives Ser 2009-49 12/15/20	Aaa	J&D 15	40.72	05/28/09
Citigroup Mgt Ln Tr											
17307G2S	PASS THRU CTF5 Ser 06-WFHE1, Cl M-5 01/25/36	B1	Monthly	6.584	02/28/06	18886PWW	Muni 2nd Mkt Derivatives Ser 2009-54 02/15/28	Aa2	F&A 15	124.84	05/28/09
Citigroup Mgt Loan Tr 2006-AR1											
17307G3E	Pass-Thru Cif Cl II-X 02/25/36	C	Monthly	0.001	02/28/06	18886PXP	Pass Thru Cifs Ser 2007-29 12/01/20	Aa1	J&J 01	32.24	07/19/07
17307G3H	Pass-Thru Cif Cl III-X 02/25/36	C	Monthly	0.001	02/28/06	CNH Equipment Tr 2017-C					
Citigroup Mgt Loan Tr 2006-HE1											
17307G4X	Pass-Thru Cif Cl M-2 01/25/36	Ba1	Monthly	26.329	03/30/06	18978CAE	Coll Nt Cl B 2.54 05/15/25	Aaa	Monthly	17	11/21/17
173145AA	Pass-Thru Cif Cl A-1A1 01/25/37	Caa3	Monthly	63.857	04/18/08	CNH Equipment Tr 2018-B					
Citigroup Mgt Loan Tr 2009-7											
17315MAK	Pass-Thru Cif Cl 5A2 12/25/35	Caa3	Monthly	7.808	07/31/09	12596EAB	Coll Nt Cl A-2 2.93 12/15/21	Aaa	Monthly	260	09/26/18
Citigroup Mgt Loan Tr 2015-A											
17323MAN	Pass-Thru Cif Cl A-3 0.5 06/25/58	Aaa	Jun 25	0.001	04/07/15	12596EAC	Coll Nt Cl A-3 3.1899 11/15/23	Aaa	Monthly	280	09/26/18
17323MAP	Pass-Thru Cif Cl A-4 4.25 06/25/58	Aaa	Jun 25	0.001	04/07/15	12596EAD	Coll Nt Cl A-4 3.37 05/15/24	Aaa	Monthly	70.7	09/26/18
17323MAQ	Pass-Thru Cif Cl A-4 0.25 06/25/58	Aaa	Jun 25	0.001	04/07/15	12596EAE	Coll Nt Cl B 3.56 02/17/26	Aa3	Monthly	18.23	09/26/18
17323MAC	Pass-Thru Cif Cl B-1 4.5 06/25/58	Aaa	Jun 25	17.83	04/07/15	COBALL CMBS Coml Mgt Tr					
17323MAD	Pass-Thru Cif Cl B-2 4.5 06/25/58	Aa1	Jun 25	14.413	04/07/15	19075CAK	Pass Thru Cif Ser 2007-C2 04/11/47	Caa3	Monthly	27.219	04/13/07
17323MAE	Pass-Thru Cif Cl B-3 4.5 06/25/58	A2	Jun 25	13.076	04/07/15	19075CAH	Pass Thru Cif Ser 2007-C2 04/11/47	B1	Monthly	102.63	04/13/07
17323MAF	Pass-Thru Cif Cl B-4 4.5 06/25/58	Ba3	Jun 25	22.436	04/07/15	19075CAR	Pass Thru Cif Ser 2007-C2 04/11/47	B1	Monthly	100	04/13/07
17323MAA	Pass-Thru Cif Cl A-1 3.5 06/25/58	Aaa	Jun 25	209.359	04/07/15	19075CAM	Pass Thru Cif Ser 2007-C2 04/11/47	C	Monthly	15.122	04/13/07
17323MBH	Pass-Thru Cif Cl A-4C 4.25 06/25/58	Aaa	Jun 25	0.001	04/07/15	19075CAL	Pass Thru Cif Ser 2007-C2 04/11/47	C	Monthly	21.17	04/13/07
17323MAU	Pass-Thru Cif Cl AB 4.5 06/25/58	Aaa	Jun 25	0.001	04/07/15	19075CBE	Pass-Thru Cif Cl X 04/11/47	C	Monthly	0.001	04/13/07
17323MBB	Pass-Thru Cif Cl A-2C 3.75 06/25/58	Aaa	Jun 25	0.001	04/07/15	Coca-Cola Co (The)					
17323MAT	Pass-Thru Cif Cl AA 4.5 06/25/58	Aaa	Jun 25	0.001							

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
19736RAA	Columbia Cent CLO 27 Ltd Coll Nt Cl X 10/25/28	Aaa	J,A,J&O 25	4.3	10/25/18	12623SAD	Pass-Thru Clf Cl A-3 2.54 12/12/45	Aaa	Monthly	100	12/13/12
19736RAC	Comcel Tr Gld Global Nt 6.875 02/06/24	Aaa	J,A,J&O 25	265.6	10/25/18	12623SAC	Pass-Thru Clf Cl A-SB 2.388 12/12/45	Aaa	Monthly	90.894	12/13/12
200303AA	Comerica Bk Detroit SR BK Nt 3A2 2.5 06/02/20	Ba1	F&A 06	800	01/30/14	12623SAZ	Pass-Thru Clf Cl G 12/12/45	B2	Monthly	18.422	12/13/12
200339DW	Comision Federal de Electricidad Flig Rt Global Nt 4.875 05/26/21	A3	J&D 02	675	05/28/15	12623SAB	Pass-Thru Clf Cl A 1.678 12/12/45	Aaa	Monthly	159.265	12/13/12
200447AB	Ni Rule 144A 5.75 02/14/42	Baa1	M&N 26	1000	05/19/11	Comm 2013-CORE10 Mlge Tr					
200447AC	Coml Mlg Tr	Baa1	F&A 14	750	02/07/12	12626BAE	Pass-Thru Clf Cl A-SB 3.795 08/10/46	Aaa	Monthly	81.07	08/13/13
201730AM	Pass-Thru Clf Ser 2007-GG9, Cl E 03/10/39	C	Monthly	41.099	03/08/07	12626BBA	Pass-Thru Clf Cl F 4.958 08/10/46	B3	Monthly	15.155	08/13/13
201730AH	Pass-Thru Clf Ser 2007-GG9, Cl A-J 03/10/39	Caa2	Monthly	575.393	03/08/07	12626BAB	Pass-Thru Clf Cl E 4.958 08/10/46	Ba3	Monthly	17.682	08/13/13
201730AJ	Pass-Thru Clf Ser 2007-GG9, Cl B 03/10/39	C	Monthly	32.88	03/08/07	12626BAW	Pass-Thru Clf Cl D 4.958 08/10/46	Baa3	Monthly	45.469	08/13/13
201730AK	Pass-Thru Clf Ser 2007-GG9, Cl C 03/10/39	C	Monthly	98.638	03/08/07	12626BAU	Pass-Thru Clf Cl C 4.958 08/10/46	A3	Monthly	31.574	08/13/13
201730AL	Pass-Thru Clf Ser 2007-GG9, Cl D 03/10/39	C	Monthly	41.1	03/08/07	12626BAS	Pass-Thru Clf Cl F 4.727 08/10/46	A1	Monthly	0.001	08/13/13
126175AG	COMM 2003-LNB1 Pass-Thru Clf Ser 03-LNB1, Cl X-1 0 02/10/24	C	Monthly	0.001	06/20/03	12626BAQ	Pass-Thru Clf Cl B 4.958 08/10/46	Aa3	Monthly	59.362	08/13/13
20047NAK	Comm Mlg Pass-Thru Clf Ser 2004-LNB4, Cl X-C 10/15/37	C	Monthly	0.001	11/09/04	12626BAN	Pass-Thru Clf Cl A-M 4.517 08/10/46	Aaa	Monthly	99.776	08/13/13
20047NAG	Comm Mlg Pass-Thru Clf Ser 2004-LNB4, Cl B 9/19 10/15/37	Ba3	Monthly	24.442	11/09/04	12626BAJ	Pass-Thru Clf Cl A-3FX 3.76 08/10/46	Aaa	Monthly	0.001	08/13/13
20047NAH	Comm Mlg Pass-Thru Clf Ser 2004-LNB4, Cl C 4.958 10/15/37	C	Monthly	10.693	11/09/04	12626BAB	Pass-Thru Clf Cl A-2 2.972 08/10/46	Aaa	Monthly	100.105	08/13/13
126171AS	Comm Mlg Pass-Thru Clf Ser 2005-C6, Cl G 5.4587 06/10/44	C	Monthly	25.565	08/05/05	12626BAC	Pass-Thru Clf Cl A-3 3.923 08/10/46	Aaa	Monthly	140	08/13/13
126171AR	Comm Mlg Pass-Thru Clf Ser 2005-C6, Cl F 5.4587 06/10/44	Baa3	Monthly	25.566	08/05/05	12626BAD	Pass-Thru Clf Cl A-4 4.21 08/10/46	Aaa	Monthly	278.534	08/13/13
20047PAM	Coml Mlg Pass Thru Clf Cl X-C 05/10/43	C	Monthly	0.001	04/18/05	12626BAF	Pass-Thru Clf Cl X-A 1.223 08/10/46	Aaa	Monthly	0.001	08/13/13
20047PAR	Coml Mlg Pass Thru Clf Cl H 5.2493 05/10/43	C	Monthly	17.02	04/18/05	12626BAG	Pass-Thru Clf Cl A-3FL 08/10/46	Aaa	Monthly	40	08/13/13
20047PAS	Coml Mlg Pass Thru Clf Cl J 4.731 05/10/43	C	Monthly	12.765	04/18/05	Comm 2013-CORE11 Mlge Tr					
20047PAQ	Coml Mlg Pass Thru Clf Cl G 5.2493 05/10/43	Ca	Monthly	14.893	04/18/05	12626LAA	Pass-Thru Clf Cl A-1 1.468 08/12/50	Aaa	Monthly	42.296	10/08/13
20047PAP	Coml Mlg Pass Thru Clf Cl F 5.2493 05/10/43	B3	Monthly	23.403	04/18/05	12626LAW	Pass-Thru Clf Cl C 5.34 08/12/50	A3	Monthly	46.031	10/08/13
20047PAV	Coml Mlg Pass Thru Clf Cl M 4.731 05/10/43	C	Monthly	4.255	04/18/05	12626LBP	Pass-Thru Clf Cl B 5.333 08/12/50	Aa3	Monthly	76.189	10/08/13
20047PAU	Coml Mlg Pass Thru Clf Cl L 4.731 05/10/43	C	Monthly	4.255	04/18/05	12626LBN	Pass-Thru Clf Cl A-M 4.715 08/12/50	Aaa	Monthly	114.284	10/08/13
20047PAT	Coml Mlg Pass Thru Clf Cl K 4.731 05/10/43	C	Monthly	6.383	04/18/05	12626LAB	Pass-Thru Clf Cl A-2 3.047 08/12/50	Aaa	Monthly	90	10/08/13
200476CK	Comm 2007-FL14 Pass-Thru Clf Cl H 06/15/22	Caa3	Monthly	21.59	05/17/07	12626LAE	Pass-Thru Clf Cl A-4 2.58 08/12/50	Aaa	Monthly	411.267	10/08/13
200476BY	Comm 2007-FL14 Mlg Pass Thru Clfs Pass Thru Clfs 06/15/22	Caa3	Monthly	0.001	05/17/07	12626LAD	Pass-Thru Clf Cl A-3 3.983 08/12/50	Aaa	Monthly	275	10/08/13
200476CB	Comm 2010-C1 Mlge Tr Pass Thru Clfs 06/15/22	Caa3	Monthly	0.001	05/17/07	12626LAC	Pass-Thru Clf Cl A-SB 3.66 08/12/50	Aaa	Monthly	70.309	10/08/13
12622DAJ	Pass-Thru Clf Cl C 5.784 07/10/46	Aa2	Monthly	28.911	11/12/10	12626LAF	Pass-Thru Clf Cl X-A 1.374 08/12/50	Aaa	Monthly	0.001	10/08/13
12622DAK	Pass-Thru Clf Cl E 5.919 07/10/46	Baa1	Monthly	44.973	11/12/10	Comm 2013-CORE12 Mlge Tr					
12622DAL	Pass-Thru Clf Cl E 5.919 07/10/46	Baa3	Monthly	7.496	11/12/10	12591KAB	Pass-Thru Clf Cl A-2 2.904 10/12/46	Aaa	Monthly	98.472	11/07/13
12622DAN	Pass-Thru Clf Cl G 07/10/46	B1	Monthly	12.85	11/12/10	12591KAC	Pass-Thru Clf Cl A-SB 3.623 10/12/46	Aaa	Monthly	96.466	11/07/13
12622DAE	Pass-Thru Clf Cl X-S-A 07/10/46	Aaa	Monthly	0.001	11/12/10	12591KAD	Pass-Thru Clf Cl A-3 3.765 10/12/46	Aaa	Monthly	225	11/07/13
12622DAM	Pass-Thru Clf Cl F 07/10/46	Ba2	Monthly	12.849	11/12/10	12591KAE	Pass-Thru Clf Cl A-4 4.046 10/12/46	Aaa	Monthly	355.963	11/07/13
12622DAH	Pass-Thru Clf Cl B 5.24 07/10/46	Aa2	Monthly	24.628	11/12/10	12591KAF	Pass-Thru Clf Cl X-A 1.441 10/12/46	Aaa	Monthly	0.001	11/07/13
12622DAC	Pass-Thru Clf Cl A-3 4.205 07/10/46	Aaa	Monthly	179.498	11/12/10	12591KAG	Pass-Thru Clf Cl A-M 4.3 10/12/46	Aaa	Monthly	76.285	11/07/13
12622DAF	Pass-Thru Clf Cl XW-A 07/10/46	Aaa	Monthly	0.001	11/12/10	12591KAH	Pass-Thru Clf Cl B 4.762 10/12/46	Aa3	Monthly	79.277	11/07/13
12622DAG	Pass-Thru Clf Cl XW-B 07/10/46	Ba2	Monthly	0.001	11/12/10	12591KAJ	Pass-Thru Clf Cl PEZ 4.668 10/12/46	A1	Monthly	0.001	11/07/13
12624BAT	Comm 2012-CORE1 Mlge Tr Pass-Thru Clf Cl G 2.462 05/17/45	B2	Monthly	15.158	05/30/12	12591KAK	Pass-Thru Clf Cl C 5.086 10/12/46	A3	Monthly	49.361	11/07/13
12624BAR	Comm 2012-CORE2 Mlge Tr Pass-Thru Clf Cl F 2.462 05/17/45	Ba2	Monthly	13.993	05/30/12	Comm 2013-CORE13 Mlge Tr					
12624BAP	Comm 2012-CORE3 Mlge Tr Pass-Thru Clf Cl E 05/17/45	Ba2	Monthly	2.332	05/30/12	12630BBC	Pass-Thru Clf Cl A-M 4.449 11/12/46	Aaa	Monthly	105.019	12/20/13
12624BAM	Comm 2012-CORE4 Mlge Tr Pass-Thru Clf Cl D 05/17/45	Baa3	Monthly	50.139	05/30/12	12630BBD	Pass-Thru Clf Cl B 4.757 11/12/46	Aa2	Monthly	46.982	12/20/13
12624BAC	Comm 2012-CORE5 Mlge Tr Pass-Thru Clf Cl X-B 05/17/45	Ba3	Monthly	0.001	05/30/12	12630BBE	Pass-Thru Clf Cl C 4.757 11/12/46	A1	Monthly	0.001	12/20/13
12624KAY	Comm 2012-CORE6 Mlge Tr Pass-Thru Clf Cl E 08/15/45	Baa3	Monthly	51.195	08/22/12	12630BBF	Pass-Thru Clf Cl A 4.757 11/12/46	A3	Monthly	52.51	12/20/13
12624KAE	Comm 2012-CORE7 Mlge Tr Pass-Thru Clf Cl X-A 08/15/45	Aaa	Monthly	0.001	08/22/12	12630BBB	Pass-Thru Clf Cl X-A 1.044 11/12/46	Aaa	Monthly	0.001	12/20/13
12624KAL	Comm 2012-CORE8 Mlge Tr Pass-Thru Clf Cl X-B 08/15/45	Ba3	Monthly	0.001	08/22/12	12630BAZ	Pass-Thru Clf Cl A-3 3.928 11/12/46	Aaa	Monthly	175	12/20/13
12624KAF	Comm 2012-CORE9 Mlge Tr Pass-Thru Clf Cl A-M 08/15/45	Aaa	Monthly	77.629	08/22/12	12630BBA	Pass-Thru Clf Cl A-4 4.194 11/12/46	Aaa	Monthly	287.132	12/20/13
12624KAG	Comm 2012-CORE10 Mlge Tr Pass-Thru Clf Cl B 4.393 08/15/45	Aa2	Monthly	37.341	08/22/12	12630BAB	Pass-Thru Clf Cl A-SB 3.706 11/12/46	Aaa	Monthly	72.741	12/20/13
12624KAO	Comm 2012-CORE11 Mlge Tr Pass-Thru Clf Cl B-PEZ 4.393 08/15/45	Aa2	Monthly	25.414	08/22/12	12630BAX	Pass-Thru Clf Cl A-2 3.039 11/12/46	Aaa	Monthly	187.219	12/20/13
12624KAH	Comm 2012-CORE12 Mlge Tr Pass-Thru Clf Cl C 08/15/45	A2	Monthly	25.549	08/22/12	12624XAC	Pass-Thru Clf Cl A-SB 2.62 03/12/46	Aaa	Monthly	92.228	03/07/13
12624KAU	Comm 2012-CORE13 Mlge Tr Pass-Thru Clf Cl C-PEZ 08/15/45	A2	Monthly	17.389	08/22/12	12624XAD	Pass-Thru Clf Cl A 3.101 03/12/46	Aaa	Monthly	398.497	03/07/13
12624KAS	Comm 2012-CORE14 Mlge Tr Pass-Thru Clf Cl PEZ 08/15/45	A1	Monthly	0.001	08/22/12	12624XAE	Pass-Thru Clf Cl X-A 03/12/46	Aaa	Monthly	0.001	03/07/13
12624KAW	Comm 2012-CORE15 Mlge Tr Pass-Thru Clf Cl D 08/15/45	Baa1	Monthly	23.12	08/22/12	12624XAF	Pass-Thru Clf Cl A-3FL 03/12/46	Aaa	Monthly	138	03/07/13
12624KAJ	Comm 2012-CORE16 Mlge Tr Pass-Thru Clf Cl A-3 2.841 08/15/45	Aaa	Monthly	100	08/22/12	12624XAH	Pass-Thru Clf Cl A-3FX 2.884 03/12/46	Aaa	Monthly	0.001	03/07/13
12624KAK	Comm 2012-CORE17 Mlge Tr Pass-Thru Clf Cl A-SB 2.752 08/15/45	Aaa	Monthly	101.979	08/22/12	12624XAK	Pass-Thru Clf Cl X-B 03/12/46	A1	Monthly	0.001	03/07/13
12624KBC	Comm 2012-CORE18 Mlge Tr Pass-Thru Clf Cl G 4.25 08/15/45	B2	Monthly	23.12	08/22/12	12624XAM	Pass-Thru Clf Cl A-M 3.147 03/12/46	Aaa	Monthly	143.805	03/07/13
12624KAN	Comm 2012-CORE19 Mlge Tr Pass-Thru Clf Cl A-M-PEZ 3.791 08/15/45	Aaa	Monthly	52.834	08/22/12	12624XAP	Pass-Thru Clf Cl B 3.397 03/12/46	Aa2	Monthly	89.644	03/07/13
12624KBA	Comm 2012-CORE20 Mlge Tr Pass-Thru Clf Cl F 4.25 08/15/45	Ba2	Monthly	23.12	08/22/12	12624XAR	Pass-Thru Clf Cl PEZ 03/12/46	Aa3	Monthly	0.001	03/07/13
12624KAD	Comm 2012-CORE21 Mlge Tr Pass-Thru Clf Cl A 3.147 08/15/45	Aaa	Monthly	546.255	08/22/12	12624XAT	Pass-Thru Clf Cl C 03/12/46	A2	Monthly	54.161	03/07/13
12624PAU	Comm 2012-CORE22 Mlge Tr Pass-Thru Clf Cl E 10/17/45	Baa3	Monthly	43.8	10/18/12	12624XAV	Pass-Thru Clf Cl D 03/12/46	Ba2	Monthly	63.498	03/07/13
12624PAW	Comm 2012-CORE23 Mlge Tr Pass-Thru Clf Cl F 4.75 10/17/45	Ba2	Monthly	21.899	10/18/12	12624XAX	Pass-Thru Clf Cl E 03/12/46	Baa3	Monthly	26.146	03/07/13
12624PAS	Comm 2012-CORE24 Mlge Tr Pass-Thru Clf Cl D 10/17/45	Baa1	Monthly	26.592	10/18/12	12624XAZ	Pass-Thru Clf Cl F 03/12/46	B2	Monthly	26.146	03/07/13
12624PAQ	Comm 2012-CORE25 Mlge Tr Pass-Thru Clf Cl C 4.854 10/17/45	A3	Monthly	26.593	10/18/12	12625FBG	Pass-Thru Clf Cl G 03/12/46	Caa1	Monthly	17.555	04/23/13
12624PAN	Comm 2012-CORE26 Mlge Tr Pass-Thru Clf Cl PEZ 10/17/45	Aa3	Monthly	0.001	10/18/12	12625FBE	Pass-Thru Clf Cl F 03/12/46	B2	Monthly	9.362	04/23/13
12624PAL	Comm 2012-CORE27 Mlge Tr Pass-Thru Clf Cl B 3.922 10/17/45	Aa3	Monthly	75.085	10/18/12	12625FBC	Pass-Thru Clf Cl E 03/12/46	B1	Monthly	8.192	04/23/13
12624PAJ	Comm 2012-CORE28 Mlge Tr Pass-Thru Clf Cl A-M 3.416 10/17/45	Aaa	Monthly	118.884	10/18/12	12625FBA	Pass-Thru Clf Cl D 03/12/46	Ba2	Monthly	39.79	04/23/13
12624PAG	Comm 2012-CORE29 Mlge Tr Pass-Thru Clf Cl X-B 10/17/45	Ba3	Monthly	0.001	10/18/12	12625FAY	Pass-Thru Clf Cl C 03/12/46	A3	Monthly	35.11	04/23/13
12624PAF	Comm 2012-CORE30 Mlge Tr Pass-Thru Clf Cl X-A 10/17/45	Aaa	Monthly	0.001	10/18/12	12625FAW	Pass-Thru Clf Cl PEZ 03/12/46	A1	Monthly	0.001	04/23/13
12624PAE	Comm 2012-CORE31 Mlge Tr Pass-Thru Clf Cl A-3 2.822 10/17/45	Aaa	Monthly	576.343	10/18/12	12625FAC	Pass-Thru Clf Cl A-SB 2.739 03/12/46	Aaa	Monthly	82.273	04/23/13
12624PAY	Comm 2012-CORE32 Mlge Tr Pass-Thru Clf Cl G 4.75 10/17/45	B2	Monthly	20.336	10/18/12	12625FAU	Pass-Thru Clf Cl B 3.613 03/12/46	Aa3	Monthly	58.515	04/23/13
12624PAD	Comm 2012-CORE33 Mlge Tr Pass-Thru Clf Cl A-SB 2.372										

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Comm 2013-LC6 Mlge Tr						12591YBE	Pass-Thru Cif C1 X-A 1.363 06/12/47	Aaa	Monthly	0.001	06/04/14
20048EAX	Pass-Thru Cif C1 A-3 2.666 01/12/46	Aaa	Monthly	140	01/30/13	12591YBD	Pass-Thru Cif C1 A-M 4.012 06/12/47	Aaa	Monthly	35.641	06/04/14
20048EBC	Pass-Thru Cif C1 C 01/12/46	A3	Monthly	55.96	01/30/13	12591YBF	Pass-Thru Cif C1 B 4.313 06/12/47	Aa3	Monthly	88.441	06/04/14
20048EAY	Pass-Thru Cif C1 A-4 2.941 01/12/46	Aaa	Monthly	404.822	01/30/13	Comm 2014-UBS4 Mlge Tr					
20048EAC	Pass-Thru Cif C1 X-C 01/12/46	Caal	Monthly	0.001	01/30/13	12591OAN	Pass-Thru Cif C1 A-SB 3.39 08/12/47	Aaa	Monthly	80.295	07/31/14
Comm 2014-CORE14 Mlge Tr						12591OAR	Pass-Thru Cif C1 A-4 3.838 08/12/47	Aaa	Monthly	353.672	07/31/14
12630DAE	Pass-Thru Cif C1 D 4.613 02/12/47	Baa3	Monthly	43.054	01/22/14	12591OAP	Pass-Thru Cif C1 A-4 3.42 08/12/47	Aaa	Monthly	250	07/31/14
12630DAG	Pass-Thru Cif C1 E 3.496 02/12/47	B1	Monthly	30.998	01/22/14	12591OAO	Pass-Thru Cif C1 A-3 3.43 08/12/47	Aaa	Monthly	21.2	07/31/14
12630DAJ	Pass-Thru Cif C1 F 3.496 02/12/47	Caal	Monthly	15.499	01/22/14	12591OAM	Pass-Thru Cif C1 A-2 2.963 08/12/47	Aaa	Monthly	143.249	07/31/14
12630DAV	Pass-Thru Cif C1 A-2 3.147 02/12/47	Aaa	Monthly	355.067	01/22/14	Comm 2014-UBS5 Mlge Tr					
12630DAW	Pass-Thru Cif C1 A-SB 3.743 02/12/47	Aaa	Monthly	85.622	01/22/14	12592KBN	Pass-Thru Cif C1 C 4.613 09/12/47	A3	Monthly	53.113	09/23/14
12630DAX	Pass-Thru Cif C1 A-3 3.955 02/12/47	Aaa	Monthly	150	01/22/14	12592KBG	Pass-Thru Cif C1 PEZ 4.389 09/12/47	A1	Monthly	0.001	09/23/14
12630DAY	Pass-Thru Cif C1 A-4 4.236 02/12/47	Aaa	Monthly	317.3	01/22/14	12592KBF	Pass-Thru Cif C1 B 4.514 09/12/47	Aa3	Monthly	63.736	09/23/14
12630DAZ	Pass-Thru Cif C1 X-A 0.922 02/12/47	Aaa	Monthly	0.001	01/22/14	12592KBE	Pass-Thru Cif C1 A-M 4.193 09/12/47	Aa1	Monthly	100.916	09/23/14
12630DBA	Pass-Thru Cif C1 A-M 4.526 02/12/47	Aaa	Monthly	130.881	01/22/14	12592KBC	Pass-Thru Cif C1 A-4 3.838 09/12/47	Aaa	Monthly	354.751	09/23/14
12630DBB	Pass-Thru Cif C1 B 4.613 02/12/47	Aa3	Monthly	98.162	01/22/14	12592KBB	Pass-Thru Cif C1 A-3 3.565 09/12/47	Aaa	Monthly	260	09/23/14
12630DBC	Pass-Thru Cif C1 PEZ 4.571 02/12/47	A1	Monthly	0.001	01/22/14	12592KBA	Pass-Thru Cif C1 A-SB 3.548 09/12/47	Aaa	Monthly	78.7	09/23/14
12630DBD	Pass-Thru Cif C1 C 4.613 02/12/47	A3	Monthly	46.497	01/22/14	12592KAA	Pass-Thru Cif C1 X-B-1 0.099 09/12/47	Aa3	Monthly	0.001	09/23/14
Comm 2014-CORE15 Mlge Tr						12592KAZ	Pass-Thru Cif C1 A-2 3.031 09/12/47	Aa3	Monthly	253	09/23/14
12630DAV	Pass-Thru Cif C1 A-2 2.928 02/12/47	Aaa	Monthly	301.405	02/19/14	Comm 2014-UBS6 Mlge Tr					
12630DAX	Pass-Thru Cif C1 A-3 3.796 02/12/47	Aaa	Monthly	80	02/19/14	12592PBC	Pass-Thru Cif C1 A-3 3.44 12/12/47	Aaa	Monthly	22.897	12/09/14
12630DAY	Pass-Thru Cif C1 A-4 4.074 02/12/47	Aaa	Monthly	213.393	02/19/14	12592PBE	Pass-Thru Cif C1 A-4 3.378 12/12/47	Aaa	Monthly	275	12/09/14
12630DAW	Pass-Thru Cif C1 A-SB 3.595 02/12/47	Aaa	Monthly	64.708	02/19/14	12592PBF	Pass-Thru Cif C1 A-5 3.644 12/12/47	Aaa	Monthly	337.653	12/09/14
12630DBB	Pass-Thru Cif C1 B 4.719 02/12/47	Aa3	Monthly	74.322	02/19/14	12592PBD	Pass-Thru Cif C1 A-SB 3.887 12/12/47	Aaa	Monthly	97.35	12/09/14
12630DBD	Pass-Thru Cif C1 C 4.769 02/12/47	A3	Monthly	41.569	02/19/14	12592PBH	Pass-Thru Cif C1 A-M 4.048 12/12/47	Aa1	Monthly	97.263	12/09/14
12630DAZ	Pass-Thru Cif C1 X-A 1.367 02/12/47	Aaa	Monthly	0.001	02/19/14	12592PBJ	Pass-Thru Cif C1 B 4.349 12/12/47	Aa3	Monthly	57.4	12/09/14
12630DAE	Pass-Thru Cif C1 D 4.769 02/12/47	Baa3	Monthly	41.57	02/19/14	12592PBB	Pass-Thru Cif C1 A-2 2.935 12/12/47	Aaa	Monthly	102.973	12/09/14
12591RAG	Pass-Thru Cif C1 E 4.269 02/12/47	Ba2	Monthly	21.414	02/19/14	Comm 2015-CORE22 Mlge Tr					
12630DAJ	Pass-Thru Cif C1 F 4.021/2/47	B2	Monthly	21.415	02/19/14	12592XAZ	Pass-Thru Cif C1 A-2 2.856 03/12/48	Aaa	Monthly	178.9	03/26/15
12591RBE	Pass-Thru Cif C1 PEZ 4.637 02/12/47	A1	Monthly	0.001	02/19/14	12592XAY	Pass-Thru Cif C1 A-1 1.569 03/12/48	Aaa	Monthly	46.4	03/26/15
12630DBA	Pass-Thru Cif C1 A-M 4.426 02/12/47	Aaa	Monthly	54.166	02/19/14	12592XBB	Pass-Thru Cif C1 A-SB 3.144 03/12/48	Aaa	Monthly	79.8	03/26/15
12630DAA	Pass-Thru Cif C1 X-B 0.023 02/12/47	Baa1	Monthly	0.001	02/19/14	12592XBD	Pass-Thru Cif C1 A-5 3.309 03/12/48	Aaa	Monthly	293.492	03/26/15
Comm 2014-CORE17 Mlge Tr						12592XBC	Pass-Thru Cif C1 A-4 3.048 03/12/48	Aaa	Monthly	200	03/26/15
12631DBA	Pass-Thru Cif C1 A-4 3.7 05/10/47	Aaa	Monthly	220	05/13/14	12592XBA	Pass-Thru Cif C1 A-3 3.207 03/12/48	Aaa	Monthly	108.95	03/26/15
12631DAJ	Pass-Thru Cif C1 E 4.959 05/10/47	Ba2	Monthly	14.906	05/13/14	Comm 2015-CORE23 Mlge Tr					
12631DAG	Pass-Thru Cif C1 D 4.959 05/10/47	Baa3	Monthly	50.679	05/13/14	12593AAX	Pass-Thru Cif C1 A-2 2.852 05/12/48	Aaa	Monthly	168.1	05/15/15
12631DAA	Pass-Thru Cif C1 X-B 0.276 05/10/47	Baa1	Monthly	0.001	05/13/14	12593AAZ	Pass-Thru Cif C1 A-3 3.23 05/12/48	Aaa	Monthly	270	05/15/15
12631DBG	Pass-Thru Cif C1 C 4.896 05/10/47	A3	Monthly	52.17	05/13/14	12593ABA	Pass-Thru Cif C1 A-4 3.497 05/12/48	Aaa	Monthly	381.594	05/15/15
12631DBF	Pass-Thru Cif C1 PEZ 4.445 05/10/47	A1	Monthly	0.001	05/13/14	12593AAY	Pass-Thru Cif C1 A-SB 3.257 05/12/48	Aaa	Monthly	85.3	05/15/15
12631DBE	Pass-Thru Cif C1 B 4.377 05/10/47	Aa3	Monthly	81.98	05/13/14	12593ABB	Pass-Thru Cif C1 X-A 1.162 05/12/48	Aa1	Monthly	0.001	05/15/15
12631DBD	Pass-Thru Cif C1 A-M 4.174 05/10/47	Aaa	Monthly	65.584	05/13/14	12593ABC	Pass-Thru Cif C1 A-SB 3.801 05/12/48	Aa2	Monthly	101.016	05/15/15
12631DBC	Pass-Thru Cif C1 X-A 1.38 05/10/47	Aaa	Monthly	0.001	05/13/14	12593AAW	Pass-Thru Cif C1 A-1 1.536 05/12/48	Aaa	Monthly	53.8	05/15/15
12631DAZ	Pass-Thru Cif C1 A-SB 3.598 05/10/47	Aaa	Monthly	69.85	05/13/14	12593ABL	Pass-Thru Cif C1 CM-B 05/12/48	A3	Monthly	84.5	05/15/15
12631DBB	Pass-Thru Cif C1 A-5 3.971 05/10/47	Aaa	Monthly	333.736	05/13/14	Comm 2015-CORE24 Mlge Tr					
12631DAY	Pass-Thru Cif C1 A-3 3.582 05/10/47	Aaa	Monthly	12.376	05/13/14	12593JBH	Pass-Thru Cif C1 A-M 4.028 08/12/55	Aa1	Monthly	85.025	08/06/15
12631DAX	Pass-Thru Cif C1 A-2 3.012 05/10/47	Aaa	Monthly	149	05/13/14	12593JBA	Pass-Thru Cif C1 A-1 1.652 08/12/55	Aaa	Monthly	70.05	08/06/15
Comm 2014-CORE19 Mlge Tr						12593JBB	Pass-Thru Cif C1 X-A 1.043 08/12/55	Aa1	Monthly	0.001	08/06/15
12592GBA	Pass-Thru Cif C1 A-3 3.53 08/12/47	Aaa	Monthly	15.824	08/21/14	12593JBC	Pass-Thru Cif C1 A-SB 3.445 08/12/55	Aaa	Monthly	107.95	08/06/15
12592GBD	Pass-Thru Cif C1 A-5 3.796 08/12/47	Aaa	Monthly	283.135	08/21/14	12593JBF	Pass-Thru Cif C1 A-5 3.696 08/12/55	Aaa	Monthly	470.508	08/06/15
12592GBB	Pass-Thru Cif C1 A-SB 3.499 08/12/47	Aaa	Monthly	94.344	08/21/14	12593JBE	Pass-Thru Cif C1 A-4 3.432 08/12/55	Aaa	Monthly	300	08/06/15
12592GAY	Pass-Thru Cif C1 A-1 1.415 08/12/47	Aaa	Monthly	69.931	08/21/14	12593JBD	Pass-Thru Cif C1 A-3 3.214 08/12/55	Aaa	Monthly	8.36	08/06/15
12592GAZ	Pass-Thru Cif C1 A-2 2.965 08/12/47	Aaa	Monthly	168.679	08/21/14	12593JBB	Pass-Thru Cif C1 A-2 3.022 08/12/55	Aaa	Monthly	14.84	08/06/15
12592GBC	Pass-Thru Cif C1 A-4 3.532 08/12/47	Aaa	Monthly	190	08/21/14	Comm 2015-CORE25 Mlge Tr					
Comm 2014-CORE20 Mlge Tr						12593PAT	Pass-Thru Cif C1 A-2 3.104 08/12/48	Aaa	Monthly	15.061	08/25/15
12592LBJ	Pass-Thru Cif C1 A-4 3.59 11/12/47	Aaa	Monthly	317.679	10/30/14	12593PAY	Pass-Thru Cif C1 A-M 4.103 08/12/48	Aa2	Monthly	67.644	08/25/15
12592LBG	Pass-Thru Cif C1 A-SB 3.305 11/12/47	Aaa	Monthly	79.067	10/30/14	12593PAS	Pass-Thru Cif C1 A-1 1.737 08/12/48	Aaa	Monthly	49.885	08/25/15
12592LBF	Pass-Thru Cif C1 A-2 2.801 11/12/47	Aaa	Monthly	99.016	10/30/14	12593PAU	Pass-Thru Cif C1 A-SB 3.537 08/12/48	Aaa	Monthly	88.315	08/25/15
12592LBL	Pass-Thru Cif C1 A-M 3.938 11/12/47	Aa1	Monthly	63.564	10/30/14	12593PAX	Pass-Thru Cif C1 X-A 1.131 08/12/48	Aa1	Monthly	0.001	08/25/15
12592LBE	Pass-Thru Cif C1 A-1 1.324 11/12/47	Aaa	Monthly	57.053	10/30/14	12593PAV	Pass-Thru Cif C1 A-3 3.505 08/12/48	Aaa	Monthly	225	08/25/15
12592LBM	Pass-Thru Cif C1 B 4.239 11/12/47	Aa3	Monthly	57.652	10/30/14	12593PAW	Pass-Thru Cif C1 A-4 3.759 08/12/48	Aaa	Monthly	410.926	08/25/15
12592LBH	Pass-Thru Cif C1 A-3 3.326 11/12/47	Aaa	Monthly	275	10/30/14	Comm 2015-CORE26 Mlge Tr					
Comm 2014-CORE21 Mlge Tr						12593QBB	Pass-Thru Cif C1 A-2 2.881 10/12/48	Aaa	Monthly	44.578	10/08/15
12592RBE	Pass-Thru Cif C1 A-SB 3.34 12/12/47	Aaa	Monthly	49.25	12/19/14	12593QBF	Pass-Thru Cif C1 X-A 1.219 10/12/48	Aa1	Monthly	0.001	10/08/15
12592RBD	Pass-Thru Cif C1 A-2 3.095 12/12/47	Aaa	Monthly	91.176	12/19/14	12593QBD	Pass-Thru Cif C1 A-3 3.359 10/12/48	Aaa	Monthly	225	10/08/15
12592RBF	Pass-Thru Cif C1 A-3 3.528 12/12/47	Aaa	Monthly	406.965	12/19/14	12593QBE	Pass-Thru Cif C1 A-4 3.63 10/12/48	Aaa	Monthly	381.056	10/08/15
Comm 2014-LC15 Mlge Tr						12593QBC	Pass-Thru Cif C1 A-SB 3.373 10/12/48	Aaa	Monthly	76.831	10/08/15
12591TAJ	Pass-Thru Cif C1 PEZ 4.562 04/12/47	A1	Monthly	0.001	03/25/14	12593QBG	Pass-Thru Cif C1 A-M 4.085 10/12/48	Aa2	Monthly	47.726	10/08/15
12591TAH	Pass-Thru Cif C1 B 4.599 04/12/47	Aa3	Monthly	66.084	03/25/14	Comm 2015-CORE27 Mlge Tr					
12591TAG	Pass-Thru Cif C1 A-M 4.198 04/12/47	Aaa	Monthly	56.806	03/25/14	12635QBK	Pass-Thru Cif C1 B 4.509 10/12/48	A1	Monthly	54.732	10/29/15
12591TAF	Pass-Thru Cif C1 X-A 1.601 04/12/47	Aaa	Monthly	0.001	03/25/14	12635QBJ	Pass-Thru Cif C1 A-M 3.984 10/12/48	Aa2	Monthly	53.568	10/29/15
12591TAK	Pass-Thru Cif C1 C 5.108 04/12/47	A3	Monthly	33.62	03/25/14	12635QBH	Pass-Thru Cif C1 X-A 1.328 10/12/48	Aaa	Monthly	0.001	10/29/15
12591TAE	Pass-Thru Cif C1 A-4 4.006 04/12/47	Aaa	Monthly	243.311	03/25/14	12635QBE	Pass-Thru Cif C1 A-SB 3.404 10/12/48	Aa1	Monthly	62.544	10/29/15
12591TAD	Pass-Thru Cif C1 A-3 3.727 04/12/47	Aaa	Monthly	160	03/25/14	12635QBG	Pass-Thru Cif C1 A-4 3.612 10/12/48	Aaa	Monthly	278.315	10/29/15
12591TAB	Pass-Thru Cif C1 A-2 2.84 04/12/47	Aaa	Monthly	126.105	03/25/14	12635QBF	Pass-Thru Cif C1 A-3 3.349 10/12/48	Aaa	Monthly	200	10/29/15
12591TAC	Pass-Thru Cif C1 A-SB 3.528 04/12/47	Aaa	Monthly	69.565	03/25/14	12635QBD	Pass-Thru Cif C1 A-2 2.223 10/12/48	Aaa	Monthly	72.542	10/29/15
Comm 2014-LC17 Mlge Tr						12635QBC	Pass-Thru Cif C1 A-1 1.577 10/12/48	Aaa	Monthly	38.731	10/29/15
12592MBM	Pass-Thru Cif C1 A-M 4.188 10/11/47	Aa1	Monthly	81.882							

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Comm 2015-PC1 Mlge Tr											
12593GAA	Pass-Thru Cif Cl A-1 1.667 07/12/50	Aaa	Monthly	57.36	07/14/15	30711XKB	Pass-Thru Cif Cl 1M-2A 08/25/28	A1	Monthly	135.372	02/18/16
12593GAB	Pass-Thru Cif Cl A-2 3.148 07/12/50	Aaa	Monthly	121.75	07/14/15	30711XBL	Pass-Thru Cif Cl 1M-2B 08/25/28	Baa2	Monthly	198.546	02/18/16
12593GAD	Pass-Thru Cif Cl A-3 3.725 07/12/50	Aaa	Monthly	20.11	07/14/15	30711XBM	Pass-Thru Cif Cl 1M-2 08/25/28	Baa1	Monthly	0.001	02/18/16
12593GAH	Pass-Thru Cif Cl A-M 4.29 07/12/50	Aa2	Monthly	76.804	07/14/15	30711XBN	Pass-Thru Cif Cl 1M-2F 08/25/28	A1	Monthly	0.001	02/18/16
12593GAF	Pass-Thru Cif Cl A-5 3.902 07/12/50	Aaa	Monthly	500.197	07/14/15	30711XBJ	Pass-Thru Cif Cl 1M-1 08/25/28	Aaa	Monthly	207.571	02/18/16
12593GAC	Pass-Thru Cif Cl A-SB 3.608 07/12/50	Aaa	Monthly	99.64	07/14/15	Connecticut Avenue Secs Series 2016-C02					
12593GAG	Pass-Thru Cif Cl X-A 0.949 07/12/50	Aa1	Monthly	0.001	07/14/15	30711XCF	Pass-Thru Cif Cl 1M-2 1.5 09/25/28	A2	Monthly	0.001	03/30/16
12593GAE	Pass-Thru Cif Cl A-4 3.62 07/12/50	Aaa	Monthly	225	07/14/15	30711XCE	Pass-Thru Cif Cl 1M-2F 09/25/28	A2	Monthly	0.001	03/30/16
Comm 2016-CGRE28 Mlge Tr											
12593YBF	Pass-Thru Cif Cl A-HR 3.651 02/12/49	Aaa	Monthly	55	02/10/16	30711XCB	Pass-Thru Cif Cl 1M-2 09/25/28	Baa2	Monthly	599.085	03/30/16
12593YBG	Pass-Thru Cif Cl XP-A 0.886 02/12/49	Aa1	Monthly	0.001	02/10/16	30711XCC	Pass-Thru Cif Cl 1M-2A 09/25/28	A2	Monthly	0.001	03/30/16
12593YBH	Pass-Thru Cif Cl X-A 0.251 02/12/49	Aa1	Monthly	0.001	02/10/16	30711XCG	Pass-Thru Cif Cl 1M-2B 09/25/28	Baa3	Monthly	0.001	03/30/16
12593YBJ	Pass-Thru Cif Cl X-HR 0.997 02/12/49	Aaa	Monthly	0.001	02/10/16	30711XCBZ	Pass-Thru Cif Cl 1M-1 09/25/28	Aaa	Monthly	342.334	03/30/16
12593YBC	Pass-Thru Cif Cl A-SB 3.525 02/12/49	Aaa	Monthly	47.975	02/10/16	Connecticut Avenue Secs Series 2016-C04					
12593YBA	Pass-Thru Cif Cl A-1 1.77 02/12/49	Aaa	Monthly	21.72	02/10/16	30711XCZ	Pass-Thru Cif Cl 1M-1 01/25/29	A1	Monthly	500.871	07/28/16
12593YBB	Pass-Thru Cif Cl A-2 2.886 02/12/49	Aaa	Monthly	82.786	02/10/16	30711XDC	Pass-Thru Cif Cl 1E-B3 01/25/29	Baa1	Monthly	0.001	07/28/16
12593YBD	Pass-Thru Cif Cl A-3 3.495 02/12/49	Aaa	Monthly	230	02/10/16	30711XDD	Pass-Thru Cif Cl 1M-2B 01/25/29	Ba1	Monthly	0.001	07/28/16
12593YBE	Pass-Thru Cif Cl A-4 3.762 02/12/49	Aaa	Monthly	281.279	02/10/16	30711XDA	Pass-Thru Cif Cl 1M-2 01/25/29	Baa3	Monthly	701.219	07/28/16
12593YBK	Pass-Thru Cif Cl A-M 4.066 02/12/49	Aa2	Monthly	39.789	02/10/16	30711XDF	Pass-Thru Cif Cl 1M-2F 01/25/29	Baa1	Monthly	0.001	07/28/16
Comm 2016-COR1											
12594MAY	Pass-Thru Cif Cl A-1 1.516 10/12/49	Aaa	Monthly	30.136	10/20/16	30711XDE	Connecticut Avenue Secs Series 2017-C03	Baa1	Monthly	0.001	07/28/16
12594MAZ	Pass-Thru Cif Cl A-2 2.499 10/12/49	Aaa	Monthly	64.857	10/20/16	30711XKA	Pass-Thru Cif Cl 1E-A2 10/25/29	Ba1	Monthly	0.001	05/10/17
12594MAB	Pass-Thru Cif Cl A-3 2.826 10/12/49	Aaa	Monthly	215	10/20/16	30711XKC	Pass-Thru Cif Cl 1E-A3 10/25/29	Ba1	Monthly	0.001	05/10/17
12594MBC	Pass-Thru Cif Cl A-4 3.091 10/12/49	Aaa	Monthly	265.44	10/20/16	30711XKL	Pass-Thru Cif Cl 1E-B3 10/25/29	Ba3	Monthly	0.001	05/10/17
12594MBA	Pass-Thru Cif Cl A-SB 2.972 10/12/49	Aaa	Monthly	48.044	10/20/16	30711XKE	Pass-Thru Cif Cl 1E-A4 10/25/29	Ba1	Monthly	0.001	05/10/17
12594MBG	Pass-Thru Cif Cl A-M 3.494 10/12/49	Aa3	Monthly	53.441	10/20/16	30711XKN	Pass-Thru Cif Cl 1E-B4 10/25/29	Ba3	Monthly	0.001	05/10/17
12594MBD	Pass-Thru Cif Cl X-A 1.639 10/12/49	Aa1	Monthly	0.001	10/20/16	30711XJZ	Pass-Thru Cif Cl 1A-11 2.999 10/25/29	Ba1	Monthly	0.001	05/10/17
Comm 2016-DC2											
12594CBJ	Pass-Thru Cif Cl B 4.798 02/12/49	A1	Monthly	40.31	03/16/16	30711XKH	Pass-Thru Cif Cl 1B-11 2.999 10/25/29	Ba3	Monthly	0.001	05/10/17
12594CBC	Pass-Thru Cif Cl A-3 3.169 02/12/49	Aaa	Monthly	15.74	03/16/16	30711XKD	Pass-Thru Cif Cl 1A-13 1.3 10/25/29	Ba1	Monthly	0.001	05/10/17
12594CBA	Pass-Thru Cif Cl A-1 1.82 02/12/49	Aaa	Monthly	35.639	03/16/16	30711XKM	Pass-Thru Cif Cl 1B-13 1.3 10/25/29	Ba3	Monthly	0.001	05/10/17
12594CBB	Pass-Thru Cif Cl A-2 2.301 02/12/49	Aaa	Monthly	4.483	03/16/16	30711XKP	Pass-Thru Cif Cl 1B-14 0.8 10/25/29	Ba1	Monthly	0.001	05/10/17
12594CBE	Pass-Thru Cif Cl A-4 3.497 02/12/49	Aaa	Monthly	200	03/16/16	30711XJX	Pass-Thru Cif Cl 1M-2 10/25/29	B1	Monthly	0.001	05/10/17
12594CBF	Pass-Thru Cif Cl A-5 3.765 02/12/49	Aaa	Monthly	248.192	03/16/16	30711XKZ	Pass-Thru Cif Cl 1E-D2 10/25/29	Ba2	Monthly	0.001	05/10/17
12594CBD	Pass-Thru Cif Cl A-SB 3.55 02/12/49	Aaa	Monthly	60.282	03/16/16	30711XLA	Pass-Thru Cif Cl 1E-D3 10/25/29	Ba2	Monthly	0.001	05/10/17
12594CBH	Pass-Thru Cif Cl A-M 4.243 02/12/49	Aa2	Monthly	50.387	03/16/16	30711XLJ	Pass-Thru Cif Cl 1-X1 2.999 10/25/29	Ba3	Monthly	0.001	05/10/17
Comm 2017-COR2 Mlge Tr											
12595EAE	Pass-Thru Cif Cl X-A 1.1859 09/12/50	Aa1	Monthly	0.001	09/28/17	30711XLL	Pass-Thru Cif Cl 1-X3 1.3 10/25/29	Ba3	Monthly	0.001	05/10/17
12595EAC	Pass-Thru Cif Cl A-2 3.2389 09/12/50	Aaa	Monthly	255	09/28/17	30711XLM	Pass-Thru Cif Cl 1-X4 0.8 10/25/29	Ba3	Monthly	0.001	05/10/17
12595EAA	Pass-Thru Cif Cl A-1 2.111 09/12/50	Aaa	Monthly	23.905	09/28/17	30711XLL	Pass-Thru Cif Cl 1-X2 1.8 10/25/29	Ba3	Monthly	0.001	05/10/17
12595EAB	Pass-Thru Cif Cl A-SB 3.317 09/12/50	Aaa	Monthly	46.998	09/28/17	30711XLU	Pass-Thru Cif Cl 1M-2B 10/25/29	Ba3	Monthly	203.755	05/10/17
12595EAD	Pass-Thru Cif Cl A-3 3.5099 09/12/50	Aaa	Monthly	315.633	09/28/17	30711XKJ	Pass-Thru Cif Cl 1E-B2 10/25/29	Ba3	Monthly	0.001	05/10/17
12595EAF	Pass-Thru Cif Cl A-M 3.8029 09/12/50	Aa3	Monthly	61.862	09/28/17	30711XKF	Pass-Thru Cif Cl 1A-14 0.8 10/25/29	Ba1	Monthly	0.001	05/10/17
Comm 2018-COR3 Mlge Tr											
12595VAF	Pass-Thru Cif Cl A-M 4.4939 05/12/51	Aa2	Monthly	56.593	05/22/18	30711XLC	Pass-Thru Cif Cl 1E-D5 10/25/29	Ba2	Monthly	0.001	05/10/17
12595VAD	Pass-Thru Cif Cl A-3 4.2279 05/12/51	Aaa	Monthly	372.251	05/22/18	30711XLD	Pass-Thru Cif Cl 1E-D6 10/25/29	Ba2	Monthly	0.001	05/10/17
12595VAB	Pass-Thru Cif Cl A-SB 4.181 05/12/51	Aaa	Monthly	17.303	05/22/18	30711XKK	Pass-Thru Cif Cl 1B-12 1.8 10/25/29	Ba3	Monthly	0.001	05/10/17
12595VAC	Pass-Thru Cif Cl A-2 3.9609 05/12/51	Aaa	Monthly	303	05/22/18	30711XKY	Pass-Thru Cif Cl 1E-D1 10/25/29	Ba2	Monthly	0.001	05/10/17
12595VAE	Pass-Thru Cif Cl X-A 0.5899 05/12/51	Aa1	Monthly	0.001	05/22/18	30711XKB	Pass-Thru Cif Cl 1A-12 1.8 10/25/29	Ba1	Monthly	0.001	05/10/17
12595VAA	Pass-Thru Cif Cl A-1 3.0979 05/12/51	Aaa	Monthly	11.703	05/22/18	30711XLB	Pass-Thru Cif Cl 1E-D4 10/25/29	Ba2	Monthly	0.001	05/10/17
COMM Mortgage Trust											
20047RAX	Pass Thru Cif Ser 07-C9, C1N 5.239 12/10/49	C	Monthly	10.821	08/14/07	30711XKG	Pass-Thru Cif Cl 1E-B1 10/25/29	Ba3	Monthly	0.001	05/10/17
20047RAP	Pass Thru Cif Ser 2007-C9, C1X5 12/10/49	C	Monthly	0.001	08/14/07	30711XKJ	Pass-Thru Cif Cl 1M-2A 10/25/29	Ba1	Monthly	199.837	05/10/17
20047RAV	Pass Thru Cif Ser 07-C9, C1L 5.239 12/10/49	C	Monthly	21.642	08/14/07	30711XKX	Pass-Thru Cif Cl 1E-A1 10/25/29	Ba1	Monthly	0.001	05/10/17
20047RAU	Pass Thru Cif Ser 2007-C9, C1K 6.01 12/10/49	Caa1	Monthly	32.462	08/14/07	30711XJY	Connecticut Avenue Secs Series 2017-C05	Ba1	Monthly	1	07/26/17
20047RAW	Pass Thru Cif Ser 2007-C9, C1M 5.239 12/10/49	C	Monthly	14.427	08/14/07	30711XQC	Pass-Thru Cif Cl 1E-D5 01/25/30	Ba2	Monthly	1	07/26/17
COMM MTS PASS THRU CTF											
200476CM	Pass Thru Cif Ser 07-FL14 06/15/22	Caa3	Monthly	0	05/17/07	30711XPC	Pass-Thru Cif Cl 1A-13 01/25/30	Ba1	Monthly	1	07/26/17
200476CN	Pass Thru Cif Ser 07-FL14 06/15/22	Caa3	Monthly	18.892	05/17/07	30711XPD	Pass-Thru Cif Cl 1A-13 01/25/30	Ba1	Monthly	353.291	07/26/17
COMM Mlge Tr											
20047EAN	Pass-Thru Cif Ser 06-C8, C1E 12/10/46	C	Monthly	23.598	12/21/06	30711XNS	Pass-Thru Cif Cl 1M-1 01/25/30	Baa2	Monthly	789.709	07/26/17
20047EAU	Pass-Thru Cif Ser 06-C8, C1X5 12/10/46	C	Monthly	0.001	12/21/06	30711XNX	Pass-Thru Cif Cl 1M-2 01/25/30	B1	Monthly	1	07/26/17
20047EAP	Pass-Thru Cif Ser 06-C8, C1F 12/10/46	C	Monthly	28.317	12/21/06	30711XPG	Pass-Thru Cif Cl 1B-11 1.8 01/25/30	Ba3	Monthly	1	07/26/17
20047EAM	Pass-Thru Cif Ser 06-C8, C1D 12/10/46	C	Monthly	37.758	12/21/06	30711XPY	Pass-Thru Cif Cl 1E-D1 01/25/30	Ba2	Monthly	1	07/26/17
20047EAO	Pass-Thru Cif Ser 06-C8, C1G 12/10/46	C	Monthly	51.916	12/21/06	30711XPB	Pass-Thru Cif Cl 1E-A2 01/25/30	Ba1	Monthly	1	07/26/17
20047EAL	Pass-Thru Cif Ser 06-C8, C1C 12/10/46	Caa3	Monthly	42.476	12/21/06	30711XPF	Pass-Thru Cif Cl 1E-A4 01/25/30	Ba1	Monthly	1	07/26/17
Commercial Mortgage Asset Trust											
201730AJ	Interest Only Cfr Ser C1, C1X 0 01/17/32	C	Monthly	0.001	03/19/99	30711XPM	Pass-Thru Cif Cl 1E-B3 01/25/30	Ba3	Monthly	1	07/26/17
201730AK	Mtg Pass Thru Cfr Ser C1, C1F 6.25 01/17/32	Caa2	Monthly	53.44	03/19/99	30711XPL	Pass-Thru Cif Cl 1B-13 1.0 01/25/30	Ba3	Monthly	1	07/26/17
Commercial Mtg Asset Tr											
201730BE	IO Cfr Ser 1999-C2 11/17/31	C	Monthly	0.001	10/15/99	30711XPN	Pass-Thru Cif Cl 1B-14 0.5999 01/25/30	Ba3	Monthly	1	07/26/17
201730BG	Mtg Pass-Thru Ser 1999-C2, C1H 11/17/31	Caa3	Monthly	15.5	10/15/99	30711XQA	Pass-Thru Cif Cl 1E-D3 01/25/30	Ba2	Monthly	1	07/26/17
20269DAB	Coll Nt Cl A-2 02/25/44	Aaa	Monthly	47.946	03/16/18	30711XQK	Pass-Thru Cif Cl 1-X2 1.3999 01/25/30	Ba3	Monthly	1	07/26/17
20269DAA	Coll Nt Cl A-1 3.21 02/25/44	Aaa	Monthly	155.552	03/16/18	30711XQL	Pass-Thru Cif Cl 1-X3 1.0 01/25/30	Ba3	Monthly	1	07/26/17
Commonbond Student Loan Tr 2017-A - GS											
20267VAA	Coll Nt Cl A-1 2.5499 05/27/41	Aaa	Monthly	135.128	06/08/17	30711XQJ	Pass-Thru Cif Cl 1-X1 1.8 01/25/30	Ba3	Monthly	1	07/26/17
20267VAB	Coll Nt Cl A-2 05/27/41	Aaa	Monthly	64.947	06/08/17	30711XQB	Pass-Thru Cif Cl 1E-D4 01/25/30	Ba2	Monthly	1	07/26/17
Commonbond Student Loan Tr 2017-B-GS											
20268KAB	Coll Nt Cl A-2 09/25/42	Aaa	Monthly	43.705	10/26/17	30711XNZ	Pass-Thru Cif Cl 1E-A1 01/25/30	Ba1	Monthly	1	07/26/17
20268KAA	Coll Nt Cl A-1 2.68 09/25/42	Aaa	Monthly	175.987	10/26/17	30711XPD	Pass-Thru Cif Cl 1E-A3 01/25/30	Ba1	Monthly	1	07/26/17
Commonbond Student Loan Tr 2018-B-GS											
20268MAB	Coll Nt Cl A-2 09/25/45	Aaa	Monthly	26.977	08/02/18	30711XPK	Pass-Thru Cif Cl 1E-B2 01/25/30	Ba3	Monthly	1	07/26/17
20268MAA	Coll Nt Cl A-1 3.56 09/25/45	Aaa	Monthly	199.043	08/02/18	30711XPZ	Pass-Thru Cif Cl 1E-D2 01/25/30	Ba2	Monthly	1	07/26/17
Commonbond Student Loan Tr 2018-C-GS											
20267XAB	Coll Nt Cl A-2 02/26/46	A									

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
20846QJM	Conseco Finance Securitizations Corp Pass-Thru Cif Ser 2002-A, CI-M-2 0 04/15/32	Baa3	Monthly	30	02/06/02	22545YAP	Pass-Thru Cif Ser 2007-C2, CI 01/11/49	Caa3	Monthly	28.855	05/09/07
20846QJY	Pass-Thru Cif Ser 2002-C, CI-BV-2 0 05/15/32	Ba1	Monthly	6	07/09/02	22545YAZ	Pass-Thru Cif Ser 2007-C2, CI 01/11/49	C	Monthly	37.1	05/09/07
20846QJZ	Pass-Thru Cif Ser 2002-2, CI-M-1 7.424 03/01/33	Ba1	Monthly	38.75	06/14/02	22545YAG	Pass-Thru Cif Ser 2007-C2, CI 01/11/49	B3	Monthly	16.489	05/09/07
20846QHN	Pass-Thru Cif Ser 2001-3, CI-A-4 6.91 05/01/33	B1	Monthly	193	09/06/01	22545YAK	Pass-Thru Cif Ser 2007-C2, CI 01/11/49	Ba3	Monthly	272.064	05/09/07
20846QJH	Pass-Thru Cif Ser 2001-C, CI-B-2 0 08/15/33	Ba1	Monthly	10.5	08/22/01	22545ADG	Pass Thru Cif Ser 2006-C3, CI-A-J 06/11/38	Caa3	Monthly	137.802	06/30/06
20846QJR	Pass-Thru Cif Ser 2002-1, CI-M-1-A 0 12/01/33	A3	Monthly	31.5	04/11/02	20173TAV	Pass Thru Cifs Ser 2007-C4, CI F 5.811 09/11/39	C	Monthly	18.211	09/07/07
20846QJS	Pass-Thru Cif Ser 2002-1, CI-M-1-F 1.954 12/01/33	A3	Monthly	31.5	04/11/02	20173TAR	Pass Thru Cifs Ser 2007-C4, CI D 5.811 09/11/39	Ca	Monthly	23.414	09/07/07
21075WEE	Contimortgage Home Equity Loan Trust Pass-Thru Cif Ser 1, CI-A-10/0 1.1 02/15/27	C	Monthly	0.001	01/30/97	20173TAP	Pass Thru Cifs Ser 2007-C4, CI E 5.811 09/11/39	Caa3	Monthly	28.618	09/07/07
21075WEC	Pass-Thru Cif Ser 1, CI-A-8 7.62 02/15/27	B1	Monthly	21.5	01/30/97	20173TAT	Pass Thru Cifs Ser 2007-C4, CI E 5.811 09/11/39	C	Monthly	18.211	09/07/07
21075WGB	Pass-Thru Cif Ser 4, CI-B 7.33 10/15/28	Baa1	Monthly	46.75	09/18/97	22545XAG	Pass Thru Cifs Ser 2007-C1 02/11/40	C	Monthly	286.576	03/16/07
21075WGR	Pass-Thru Cif CI B 7.62 01/15/29	Caa2	Monthly	0.001	12/16/97	22545XAF	Pass Thru Cifs Ser 2007-C1 02/11/40	B3	Monthly	212.148	03/16/07
21079NAA	Continental Airline Mfg Pass Thru Cif Ser 2007-1 CIA A 5.983 04/19/22	Baa1	A&O 19	517.528	03/27/07	22545XBB	Pass Thru Cifs Ser 2007-C1 02/11/40	C	Monthly	0.001	03/16/07
21079PZP	Pass Thru Cif Ser 2012-1 CIA A 4.15 10/11/25	A3	A&O 11	549.186	03/08/12	22545XBC	Pass Thru Cifs Ser 2007-C1 02/11/40	B3	Monthly	125	03/16/07
21079SQB	Pass Thru Cif Ser 2012-2 CIA A 4.04/29/26	A3	A&O 29	532.611	09/19/12	22545MBB	Pass-Thru Cif Ser 2006-C4, CI A-Y 09/11/39	Aaa	Monthly	0.001	09/28/06
21079UAA	Pass Thru Tr Ser 2009-2A 7.25 05/10/21	Baa1	M&N 10	310.533	10/27/09	22545MAJ	Pass-Thru Cif Ser 2006-C4, CI C 09/11/39	C	Monthly	64.097	09/28/06
213185FW	Cook (City of) IL Bds Ser 2004D 11/01/30	Aa3	Monthly	130	12/03/14	22545MAZ	Pass-Thru Cif Ser 2006-C4, CI A-X 09/11/39	C	Monthly	0.001	09/28/06
21623PAA	Cook Park CLO Ltd Coll Nt CI-A-1 04/17/30	Aaa	J,A,J&O 17	595	04/10/18	22545BAF	Pass Thru Cif Ser 2006-C2, CI A-J 5.848 03/11/39	Ca	Monthly	100.762	05/30/06
21623PAC	Coll Nt CI-A-2 04/17/30	Aaa	J,A,J&O 17	60	04/10/18	22544QAK	Pass-Thru Cif CI F 5.72 06/11/39	C	Monthly	40.272	06/29/07
21688AAJ	Cooperative Centrale Raiffeisen Boerenleenbank BA Sr Nt 3a2 2.75 01/10/22	Aa3	J&J 10	1000	01/03/17	22545XBD	Pass-Thru Cif CI A-MFX 5.416 02/15/40	B3	Monthly	25	09/24/14
21870LAC	Cordusio RMBS 2 S r1 Pass Thru Cif 06/30/35	Aa3	Monthly	2410.13	07/10/06	22545YAT	Pass-Thru Cif CI F 5.823 01/11/49	C	Monthly	28.855	05/09/07
21870LAA	Pass Thru Cif 06/30/35	Aa3	Monthly	58.215	07/10/06	22545YBT	Pass-Thru Cif CI A-X 01/11/49	C	Monthly	0.001	05/09/07
21870LAG	Pass Thru Cif 06/30/36	Ba1	Jun 30	122.29	07/10/06	22540AJN	Mfg Pass Thru Cif Ser C2, CI AX 0 11/10/30	C	Monthly	0.001	11/30/98
21870PAG	Pass Thru Cif Ser 07, CI E 05/15/40	Caa1	F, M, A&N 15	26.199	05/24/07	22540ABC	Pass-Thru Cif Ser 1, CI A-3 6.61 02/25/28	A1	Monthly	18.58	07/28/97
21870PAC	Pass Thru Cif Ser 07, CI D 05/15/40	Ba1	F, M, A&N 15	137.042	05/24/07	22540ABE	Pass-Thru Cif Ser 1, CI A-5 6.97 02/25/28	A1	Monthly	19.06	07/28/97
21870PAA	Pass Thru Cif Ser 07, CI B 05/15/40	Aa3	F, M, A&N 15	95.526	05/24/07	22540ABD	Pass-Thru Cif Ser 1, CI A-4 6.75 02/25/28	A1	Monthly	5.96	07/28/97
21870KAC	Pass Thru Cif Ser 07, CI C 05/15/40	Aa3	F, M, A&N 15	58.847	05/24/07	22540ABB	Pass-Thru Cif Ser 1, CI A-2 6.45 02/25/28	A1	Monthly	22.17	07/28/97
21870KAG	Pass Thru Cif Ser 07, CI A3 05/15/40	Aa3	F, M, A&N 15	992.342	05/24/07	22540ABF	Pass-Thru Cif Ser 1, CI A-6 7.265 02/25/28	A1	Monthly	20.03	07/28/97
21870KAA	Core Industrial Tr 2015-CALW Pass-Thru Cif CI X-A 0.81 02/06/34	Aaa	Monthly	0.001	04/09/15	22540AFH	Pass-Thru Cif Ser 1A-5 6.96 03/01/30	Caal	Monthly	39.02	03/31/98
219023AC	Pass-Thru Cif CI X-A 0.81 02/06/34	Aaa	Monthly	668.907	04/09/15	22540AFF	Pass-Thru Cif Ser 1A-3 6.37 03/01/30	Caal	Monthly	24.35	09/13/98
21987BAQ	Global Bds 3 07/17/22	A3	J&J 17	837.486	07/10/12	22540AFG	Pass-Thru Cif Ser 1A-4 6.49 03/01/30	Caal	Monthly	18.3	03/31/98
21987BAR	Global Bds 4.25 07/17/42	A3	J&J 17	750	07/10/12	22540AJV	Pass-Thru Cif Ser C2-H 0 11/11/30	B3	Monthly	47.9	11/30/98
2212EAC	Global Bds 7.158 03/12/45	B1	M&S 12	1000	03/05/15	22541NLR	Pass-Thru Cif Ser 26, CI III-M2 6.25 10/25/32	Aa3	Monthly	9.78	09/30/02
221597BV	Cote D'Ivoire Gov't of	Ba3	J&D 15	1250	06/08/17	22541NCP	Pass-Thru Cif Ser 2002-2, CI A-2 0 12/25/32	A2	Monthly	100	07/29/02
22162SAN	Global Nt 6.125 06/15/33	Ba3	Monthly	25.056	03/22/07	22541NCC	Pass-Thru Cif Ser 2002-2, CI A-3 0 12/25/32	A2	Monthly	76.25	07/29/02
22237SAD	CountryPlace Manufactured Hsg	Ba3	Monthly	27.44	07/12/05	22541NCH	Pass-Thru Cif Ser 2002-3, CI M-2 0 02/20/33	B3	Monthly	29.2	10/08/02
22237PAD	Pass-Thru Cif Ser 2005-1, CI A-4 5.2 12/15/35	Baa1	Monthly	0.001	04/16/15	22541NHJ	Pass-Thru Cif Ser 2002-3, CI M-1 0 02/20/33	Ba1	Monthly	38.5	10/08/02
22239JAF	CountryPlace Manufactured Hsg Contract Tr	Ba3	Monthly	25.056	03/22/07	22541NHK	Pass-Thru Cif Ser 2002-3, CI M-1 0 02/20/33	Ba1	Monthly	38.5	10/08/02
22239JAG	Pass-Thru Cif Ser 2005-1, CI A-4 5.2 12/15/35	Baa1	Monthly	0.001	04/16/15	22541NHM	Pass-Thru Cif Ser 2002-4, CI M-1 0 03/20/33	A2	Monthly	70.5	10/29/02
22239JAG	Countrywide Home Loan Tr 2004-SD1	Ba3	Monthly	148.068	01/30/04	22541NOM	Pass-Thru Cif Ser 2002-4, CI M-2 0 03/20/33	Ca3	Monthly	58	10/29/02
2266712G	Pass-Thru Cif CI A-1 06/25/33	Aaa	Monthly	315	09/24/13	22541NON	Pass-Thru Cif Ser 2002-4, CI M-2 0 03/20/33	Ca3	Monthly	58	10/29/02
2266712G	CPG Int'l Inc	Ba3	A&O 01	315	09/24/13	22540AFU	Pass-Thru Cif Ser 1, CI A-X 0 05/31/40	C	Monthly	0.001	06/25/98
22626CAA	Gld Global Nt 8 10/01/21	Caa2	A&O 01	315	09/24/13	22541NAH	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22631BAD	CPG Int'l Inc	Ba3	Monthly	148.068	01/30/04	22541NAJ	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22631BAC	Gld Global Nt 8 10/01/21	Caa2	A&O 01	315	09/24/13	22541NAG	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22631BAE	CPG Int'l Inc	Ba3	Monthly	148.068	01/30/04	22541NAI	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22632YAD	Global Bds 3 07/17/22	A3	J&J 17	837.486	07/10/12	22541NAK	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22632YAE	Global Bds 4.25 07/17/42	A3	J&J 17	750	07/10/12	22541NAN	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAD	Global Bds 7.158 03/12/45	B1	M&S 12	1000	03/05/15	22541NAO	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAC	Cote D'Ivoire Gov't of	Ba3	J&D 15	1250	06/08/17	22541NAP	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAE	Global Nt 6.125 06/15/33	Ba3	Monthly	25.056	03/22/07	22541NAQ	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAB	CountryPlace Manufactured Hsg	Ba3	Monthly	25.056	03/22/07	22541NAR	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAE	Pass-Thru Cif Ser 2005-1, CI A-4 5.2 12/15/35	Baa1	Monthly	0.001	04/16/15	22541NAS	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAB	Countrywide Home Loan Tr 2004-SD1	Ba3	Monthly	148.068	01/30/04	22541NAU	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAE	CPG Int'l Inc	Ba3	Monthly	148.068	01/30/04	22541NAV	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAB	Global Bds 3 07/17/22	A3	J&J 17	837.486	07/10/12	22541NAW	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAE	Global Bds 4.25 07/17/42	A3	J&J 17	750	07/10/12	22541NAX	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAB	Global Bds 7.158 03/12/45	B1	M&S 12	1000	03/05/15	22541NAY	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAE	Cote D'Ivoire Gov't of	Ba3	J&D 15	1250	06/08/17	22541NAZ	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAB	Global Nt 6.125 06/15/33	Ba3	Monthly	25.056	03/22/07	22541NBA	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAE	CountryPlace Manufactured Hsg	Ba3	Monthly	25.056	03/22/07	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAB	Pass-Thru Cif Ser 2005-1, CI A-4 5.2 12/15/35	Baa1	Monthly	0.001	04/16/15	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAE	Countrywide Home Loan Tr 2004-SD1	Ba3	Monthly	148.068	01/30/04	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAB	CPG Int'l Inc	Ba3	Monthly	148.068	01/30/04	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAE	Global Bds 3 07/17/22	A3	J&J 17	837.486	07/10/12	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAB	Global Bds 4.25 07/17/42	A3	J&J 17	750	07/10/12	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAE	Global Bds 7.158 03/12/45	B1	M&S 12	1000	03/05/15	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAB	Cote D'Ivoire Gov't of	Ba3	J&D 15	1250	06/08/17	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI B-1 0 10/25/32	Ca2	Monthly	33.5	06/27/02
22633BAE	Global Nt 6.125 06/15/33	Ba3	Monthly	25.056	03/22/07	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-1 0 10/25/32	Ca3	Monthly	57.5	06/27/02
22633BAB	CountryPlace Manufactured Hsg	Ba3	Monthly	25.056	03/22/07	22541NBB	Pass-Thru Var Rf Cif Ser 2002-1, CI M-2 1.4 10/25/32	Ba1	Monthly	43.25	06/27/02
22633BAE	Pass-Thru Cif Ser 2005-1, CI A-4 5.2 12/15/35	Baa1	Monthly	0.001							

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Crest 2004-1 CDO						Csail 2016-C5 Commercial Mgt Tr					
22608WAF	Coll Nts C/F 01/25/40	Caa3	Monthly	6.43	11/18/04	12636LAZ	Pass-Thru Cif Cl A-SB 3.533 11/17/48	Aaa	Monthly	48.139	02/09/16
22608WAO	Coll Nts C/G-1 01/25/40	C	Monthly	2	11/18/04	12636LAY	Pass-Thru Cif Cl A-S 3.757 11/17/48	Aaa	Monthly	267.448	02/09/16
22608WAR	Coll Nts C/G-2 01/25/40	C	Monthly	9.78	11/18/04	12636LAX	Pass-Thru Cif Cl A-S 3.489 11/17/48	Aaa	Monthly	170	02/09/16
22608WAS	Coll Nts C/H-1 01/25/40	C	Monthly	7.52	11/18/04	12636LAW	Pass-Thru Cif Cl A-S 3.656 11/17/48	Aaa	Monthly	19.78	02/09/16
22608WAT	Coll Nts C/H-2 7.334 01/25/40	C	Monthly	1.05	11/18/04	12636LAV	Pass-Thru Cif Cl A-S 2.879 11/17/48	Aaa	Monthly	121.57	02/09/16
Crestline Denali CLO XIV Ltd						12636LAU					
22615MAN	Coll Nt Cl A-2R 4.4 10/23/31	Aaa	---	10	11/20/18	12636LAU	Pass-Thru Cif Cl A-1 1.747 11/17/48	Aaa	Monthly	28.557	02/09/16
22615MAL	Coll Nt Cl A-1R 10/23/31	Aaa	J,A,J&O 23	239.6	11/20/18	12636LBA	Pass-Thru Cif Cl A-X 1.065 11/17/48	Aa1	Monthly	0.001	02/09/16
22615LAJ	Coll Nt Cl F-R 10/23/31	B3	J,A,J&O 23	3	11/20/18	12636LBC	Pass-Thru Cif Cl A-S 4.01 11/17/48	Aa2	Monthly	67.891	02/09/16
22615LAG	Coll Nt Cl E-R 10/23/31	Ba3	J,A,J&O 23	19.5	11/20/18	CSAIL 2016-C6 Commercial Mgt Tr					
22615MAU	Coll Nt Cl D-R 10/23/31	Baa3	J,A,J&O 23	23.4	11/20/18	12636MAB	Pass-Thru Cif Cl A-2 2.662 01/15/49	Aaa	Monthly	67.689	05/26/16
22615MAQ	Coll Nt Cl B-R 10/23/31	Aa2	J,A,J&O 23	46.8	11/20/18	12636MAC	Pass-Thru Cif Cl A-3 2.956 01/15/49	Aaa	Monthly	92.701	05/26/16
22615MAS	Coll Nt Cl C-R 10/23/31	A2	J,A,J&O 23	19.5	11/20/18	12636MAJ	Pass-Thru Cif Cl A-S 3.346 01/15/49	Aa2	Monthly	57.56	05/26/16
Crestline Denali CLO XVII Ltd						12636MAE					
22615EAG	Coll Nt Cl D 01/21/30	Baa3	J,A,J&O 21	22	03/08/18	12636MAF	Pass-Thru Cif Cl A-SB 2.96 01/15/49	Aaa	Monthly	198.13	05/26/16
22615EAE	Coll Nt Cl C 01/21/30	A2	J,A,J&O 21	24	03/08/18	12636MAG	Pass-Thru Cif Cl X-A 1.977 01/15/49	Aa1	Monthly	0.001	05/26/16
22615EAC	Coll Nt Cl B 01/21/30	Aa2	J,A,J&O 21	48	03/08/18	12636MAD	Pass-Thru Cif Cl A-4 2.823 01/15/49	Aaa	Monthly	128.5	05/26/16
22615EAA	Coll Nt Cl A 01/21/30	Aaa	J,A,J&O 21	256	03/08/18	12636MAA	Pass-Thru Cif Cl A-1 1.493 01/15/49	Aaa	Monthly	17.021	05/26/16
22615GAA	Coll Nt Cl E 01/21/30	Ba3	J,A,J&O 21	18	03/08/18	Csail 2016-C7 Commercial Mgt Tr					
Crestline Denali CLO XVIII Ltd						12637UBA					
22616VAA	Coll Nt Cl E 10/15/31	Ba3	J,A,J&O 15	17	10/15/18	12637UAY	Pass-Thru Cif Cl A-S 3.958 11/17/49	Aa3	Monthly	52.774	11/22/16
22616TAA	Coll Nt Cl A 10/15/31	Aaa	J,A,J&O 15	254	10/15/18	12637UAX	Pass-Thru Cif Cl X-A 1.116 11/17/49	Aa1	Monthly	0.001	11/22/16
22616TAC	Coll Nt Cl B 10/15/31	Aa2	J,A,J&O 15	50	10/15/18	12637UAT	Pass-Thru Cif Cl A-2 2.829 11/17/49	Aaa	Monthly	65.656	11/22/16
22616TAE	Coll Nt Cl C 10/15/31	Aa2	J,A,J&O 15	20	10/15/18	12637UAU	Pass-Thru Cif Cl A-3 2.608 11/17/49	Aaa	Monthly	15.9	11/22/16
22616TAG	Coll Nt Cl D 10/15/31	Baa3	J,A,J&O 15	26	10/15/18	12637UAV	Pass-Thru Cif Cl A-4 3.21 11/17/49	Aaa	Monthly	163	11/22/16
Crown Castle Towers LLC						12637UAW					
22822RBF	Coll Nt Ser 2018-1, Cl C-2 3.72 07/15/43	A2	Monthly	250	07/11/18	12637UAS	Pass-Thru Cif Cl A-1 1.579 11/17/49	Aaa	Monthly	40.491	11/22/16
22822RBB	Coll Nt Ser 2018-2, Cl C-2 4.2409 07/15/48	A2	Monthly	750	07/11/18	CSAIL 2017-C8 Commercial Mgt Tr					
Crown Point CLO 4 Ltd						12595BAB					
22845XAL	Coll Nt Cl D 04/21/31	Baa3	J,A,J&O 21	29.25	03/21/18	12595BAC	Pass-Thru Cif Cl A-3 3.1269 06/17/50	Aaa	Monthly	142.336	06/29/17
22845XAJ	Coll Nt Cl C 04/21/31	A2	J,A,J&O 21	27	03/21/18	12595BAD	Pass-Thru Cif Cl A-3 3.3919 06/17/50	Aaa	Monthly	213.505	06/29/17
22845XAE	Coll Nt Cl B 04/21/31	Aa2	J,A,J&O 21	51.75	03/21/18	12595BAE	Pass-Thru Cif Cl A-SB 3.1859 06/17/50	Aaa	Monthly	30.449	06/29/17
22845XAC	Coll Nt Cl A 04/21/31	Aaa	J,A,J&O 21	285.75	03/21/18	12595BAF	Pass-Thru Cif Cl A-4 2.589 06/17/50	Aa1	Monthly	0.001	06/29/17
22846PAA	Coll Nt Cl E 04/21/31	Ba3	J,A,J&O 21	20.25	03/21/18	12595BBF	Pass-Thru Cif Cl A-S 3.615 06/17/50	Aa3	Monthly	84.147	06/29/17
22845XAA	Coll Nt Cl X 04/21/31	Aaa	J,A,J&O 21	3.375	03/21/18	12595BAA	Pass-Thru Cif Cl A-1 1.9299 06/17/50	Aaa	Monthly	17.863	06/29/17
Crown Point CLO 7 Ltd						12596GAW					
22846MAG	Coll Nt Cl D 10/20/31	Baa3	J,A,J&O 20	25.875	10/30/18	12596GAX	Pass-Thru Cif Cl A-1 3.2749 11/17/51	Aaa	Monthly	14.923	11/29/18
22846MAE	Coll Nt Cl C 10/20/31	A2	J,A,J&O 20	24.3	10/30/18	12596GAY	Pass-Thru Cif Cl A-2 4.261 11/17/51	Aaa	Monthly	95.533	11/29/18
22846MAC	Coll Nt Cl B 10/20/31	Aa2	J,A,J&O 20	54	10/30/18	12596GAZ	Pass-Thru Cif Cl A-3 4.1509 11/17/51	Aaa	Monthly	175	11/29/18
22846MAA	Coll Nt Cl A 10/20/31	Aaa	J,A,J&O 20	288	10/30/18	12596GAB	Pass-Thru Cif Cl A-4 4.219 11/17/51	Aaa	Monthly	230.612	11/29/18
22846KAA	Coll Nt Cl E 10/20/31	Ba3	J,A,J&O 20	21.825	10/30/18	12596GBA	Pass-Thru Cif Cl A-SB 4.359 11/17/51	Aaa	Monthly	23.922	11/29/18
Crystal River Resecuritization Ltd						12596GBB					
22939QAD	Coll Nt Ser 2006-1, Cl D 09/15/47	C	Monthly	19.517	01/17/07	12596GBD	Pass-Thru Cif Cl X-A 0.5709 11/17/51	Aa1	Monthly	0.001	11/29/18
22939QAB	Coll Nt Ser 2006-1, Cl B 09/15/47	C	Monthly	35.131	01/17/07	12596GBD	Pass-Thru Cif Cl A-S 4.722 11/17/51	Aa3	Monthly	69.32	11/29/18
22939QAC	Coll Nt Ser 2006-1, Cl C 09/15/47	C	Monthly	17.565	01/17/07	CSAIL 2018-CS11 Commercial Mgt Tr					
22939QAE	Coll Nt Ser 2006-1, Cl E 09/15/47	C	Monthly	10.734	01/17/07	12625UAI	Pass-Thru Cif Cl A-5 4.033 04/17/51	Aaa	Monthly	329.412	04/18/18
22939RAB	Coll Nt Ser 2006-1, Cl K 09/15/47	C	Monthly	19.517	01/17/07	CSAIL 2018-CX11 Commercial Mgt Tr					
22939QAF	Coll Nt Ser 2006-1, Cl F 09/15/47	C	Monthly	9.271	01/17/07	12625UAY	Pass-Thru Cif Cl A-S 4.251 04/17/51	Aa3	Monthly	78.611	04/18/18
22939QAA	Coll Nt Ser 2006-1, Cl A 09/15/47	C	Monthly	222.492	01/17/07	12625UAG	Pass-Thru Cif Cl A-1 2.8879 04/17/51	Aaa	Monthly	30.37	04/18/18
22939RAA	Coll Nt Ser 2006-1, Cl J 09/15/47	C	Monthly	14.638	01/17/07	12625UAQ	Pass-Thru Cif Cl X-A 0.8509 04/17/51	Aa1	Monthly	0.001	04/18/18
22939QAG	Coll Nt Ser 2006-1, Cl G 09/15/47	C	Monthly	4.391	01/17/07	12625UAW	Pass-Thru Cif Cl A-SB 4.0339 04/17/51	Aaa	Monthly	36.952	04/18/18
CS First Boston Mgt Secs Corp						12625UAT					
22540ABA	Pass-Thru Cif Ser 2001-HE8, Cl A-1 6.49 02/25/31	Baa1	Monthly	104.222	03/08/01	12625UAV	Pass-Thru Cif Cl A-4 3.766 04/17/51	Aaa	Monthly	158.1	04/18/18
22541QNL	Pass-Thru Cif Cl M-2 0 12/25/33	Ba1	Monthly	22	08/28/03	12625UAS	Pass-Thru Cif Cl A-3 4.0949 04/17/51	Aaa	Monthly	61.244	04/18/18
22541QNN	Pass-Thru Cif Cl B-1 0 12/25/33	Caa1	Monthly	11	08/28/03	12625UAX	Pass-Thru Cif Cl A-2 3.818 04/17/51	Aaa	Monthly	50.93	04/18/18
22541QNM	Pass-Thru Cif Cl M-3 0 12/25/33	B2	Monthly	5.5	08/28/03	CSAIL 2018-CX12 Commercial Mgt Tr					
22541QNK	Pass-Thru Cif Cl M-1 0 12/25/33	Baa3	Monthly	33	08/28/03	12595XAU	Pass-Thru Cif Cl A-SB 4.163 08/17/51	Aaa	Monthly	29.404	08/22/18
22541QNG	Pass-Thru Cif Cl A-1 0 12/25/33	Aa3	Monthly	200	08/28/03	12595XAS	Pass-Thru Cif Cl A-S 3.959 08/17/51	Aaa	Monthly	115	08/22/18
22541SK2	Pass-Thru Cif Cl M-2 02/25/35	B1	Monthly	20.77	10/28/04	12595XAR	Pass-Thru Cif Cl A-2 4.142 08/17/51	Aaa	Monthly	136.474	08/22/18
2254153C	Pass-Thru Cif Cl M-2 5.321 04/25/35	Baa1	Monthly	25.025	12/22/04	12595XAO	Pass-Thru Cif Cl A-1 3.22 08/17/51	Aaa	Monthly	15.99	08/22/18
437084KU	Pass-Thru Cif Cl M-5 08/25/35	Baa3	Monthly	15.263	04/28/05	12595XAV	Pass-Thru Cif Cl X-A 0.785 08/17/51	Aa1	Monthly	0.001	08/22/18
437084KT	Pass-Thru Cif Cl M-4 08/25/35	Aa	Monthly	17.113	04/28/05	CSAIL 2018-CX12 Commercial Mgt Tr					
22541GSY	Pass-Thru Cif Ser 2003-C4, Cl A-X 0 08/11/36	C	Monthly	0.001	09/11/03	12595XAT	Pass-Thru Cif Cl A-4 4.224 08/17/51	Aaa	Monthly	173.994	08/22/18
22541QSS	Pass-Thru Cif Ser 2003-C4, Cl L 5.322 08/11/36	Ba1	Monthly	6.685	09/11/03	CSB Commercial Mortgage Trust					
22541QEH	Pass-Thru Cif Ser 2003-C3, Cl K 4.231 05/15/38	C	Monthly	12.94	06/17/03	22545RAC	Pass Thru Cif Cl A-X-1 10/9/21	Caa1	Monthly	0.001	11/29/06
22541QEG	Pass-Thru Cif Ser 2003-C3, Cl J 4.231 05/15/38	Caa3	Monthly	19.41	06/17/03	CSC Hldgs LLC					
22541QEP	Pass-Thru Cif Ser 2003-C3, Cl A-X 0 05/15/38	C	Monthly	0.001	06/17/03	126370AX	Sr Global Nt Cl A-2 R 7.75 07/15/25	B2	J&J 15	620	11/30/18
CSAB Mtg Backed Tr						126370AY					
126380BT	Pass-Thru Cif Ser 2006-9, Cl A-A-7 11/25/36	C	Monthly	0.001	10/30/06	126370AZ	Sr Global Nt Cl A-2 R 7.5 12/30/99	B2	---	1050	11/30/18
126380BP	Pass-Thru Cif Ser 2006-9, Cl A-A-3 11/25/36	C	Monthly	0.001	10/30/06	CSFB ABS Tr Series 2002-HE1					
126380BO	Pass-Thru Cif Ser 2006-9, Cl A-A-4 11/25/36	C	Monthly	0.001	10/30/06	12250VUF	Fltg Rtg Mtg Pass-Thru Cif Cl A-1 08/25/32	A2	Monthly	200	01/29/02
CSAB Mtg Backed Tr Ser 2007-1						CSFB Adjustable Rate Mtg Tr					
12629EBH	Pass Thru Cifs 05/25/37	C	Monthly	0.001	05/04/07	00703QBG	Pass-Thru Cif Ser 2006-3, Cl A-A-1-2 08/25/36	C	Monthly	32.5	07/31/06
CSAIL 2018-CX12 Commercial Mgt Tr						00703QAD					
12595XAX	Pass-Thru Cif Cl A-S 4.463 08/17/51	Aa2	Monthly	67.267	08/22/18	00703QAG	Pass-Thru Cif Ser 2006-3, Cl A-A-3-2 08/25/36	Ba	Monthly	93.15	07/31/06
CSAIL 2015-C1 Commercial Mgt Tr						00703QAE					
126281BD	Pass-Thru Cif Cl A-S 3.791 04/15/50	Aa2	Monthly	84.946	03/20/15	CSFB Coml Mtg Tr					
126281AW	Pass-Thru Cif Cl A-1 1.684 04/15/50	Aaa	Monthly	43.251	03/20/15	225470TK	Pass Thru Cif Ser 2006-OMA, Cl D 05/11/23	Aa3	Monthly	63.1	02/15/06
126281BB	Pass-Thru Cif Cl X-A 1.121 04/15/50	Aa1	Monthly	0.001	03/20/15	225470TM	Pass Thru Cif Ser 2006-OMA, Cl E 05/11/23	A1	Monthly	13.3	02/15/06
126281BA	Pass-Thru Cif Cl A-SB 3.351 04/15/50	Aaa	Monthly	74.606	03/20/15	225470TX	Pass Thru Cif Ser 2006-OMA, Cl K 05/11/23	Baa3	Monthly	36.15	02/15/06
126281AZ	Pass-Thru Cif Cl A-3 3.505 04/15/50	Aaa	Monthly	405.275	03/20/15	225470TR	Pass Thru Cif Ser 2006-OMA, Cl G 05/11/23	A3	Monthly	11.8	02/15/06
126281AY	Pass-Thru Cif Cl A-3 3.236 04/15/50	Aaa	Monthly	270	03/20/15	225470TP	Pass Thru Cif Ser 2006-OMA, Cl F 05/11/23	A2	Monthly	13.5	02/15/06
126281AX	Pass-Thru Cif Cl A-2 2.97 04/15/50	Aaa	Monthly	56.329	03/20/15	225470TH	Pass Thru Cif Ser 2006-OMA, Cl C 05/11/23	Aa	Monthly	60.8	02/15/06
Csail 2015-C2 Commercial Mgt Tr						225470TE					
12634NAR	Pass-Thru Cif Cl A-2 2.851 06/15/57	Aaa	Monthly	30.615	05/20/15	225470TF	Pass Thru Cif Ser 2006-OMA, Cl B-2 5.538 05/11/23	Aaa	Monthly	65	02/15/06
12634NAX	Pass-Thru Cif Cl A-S										

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	
22541SN4	CSFB Commercial Mtge Tr 2004-C4 Comm Mtg Pass-Thru Cfr Ser 2004-C4, CI-A, CI-X 10/15/39	C	Monthly	0.001	11/10/04	12668CAD	CW Cap COBALT II Ltd Coll Nt Cl B 04/26/50	Caa	Monthly	46.76	05/10/06	
437097AD	CSFB Home Equity Asset Tr Pass Thru Cfr Ser 2006-6, CI 2-A-3 11/25/36	Caa3	---	58	08/01/06	12668CAD	Coll Nt Cl C 04/26/50	C	Monthly	25.34	05/10/06	
437107AA	CSFB Home Equity Asset Tr 2007-3 Pass-Thru Cfr Cl 1-A-1 08/25/37	Caa2	Monthly	212.25	05/01/07	12668CAE	Coll Nt Cl D 04/26/50	C	Monthly	11.34	05/10/06	
2254WOLH	CSFB Home Equity Mtg Tr Pass Thru Cfr Ser 2005-HF1, CI M-1 02/25/36	Baa1	Monthly	23.18	11/04/05	12668CAF	Coll Nt Cl E 04/26/50	C	Monthly	11.34	05/10/06	
225458M5	PASS THRU CTF5 Ser 2005-CF1, CI M-1 03/25/45	Baa3	Monthly	22.61	08/08/05	12668CAL	Coll Nt Cl K 04/26/50	C	Monthly	9.8	05/10/06	
225458M6	PASS THRU CTF5 Ser 2005-CF1, CI M-2 03/25/45	B1	Monthly	12.548	08/08/05	12668CAJ	Coll Nt Cl G 04/26/50	C	Monthly	12.39	05/10/06	
22541SBX	CSFB Tr 2004-CF1 Pass-Thru Cfr Cl M-1 05/25/43	B2	Monthly	12.943	03/03/04	12668CAK	Coll Nt Cl H 04/26/50	C	Monthly	10.57	05/10/06	
22541SBY	Pass-Thru Cfr Cl M-2 05/25/43	B3	Monthly	11.273	03/03/04	12668CAC	Coll Nt Cl J 04/26/50	C	Monthly	7.21	05/10/06	
126380BS	CSMC Mtg Backed Tr Pass-Thru Cfr Ser 2006-9, CI 4-A-6 11/25/36	C	Monthly	0.001	10/30/06	12668CAG	Coll Nt Cl F 04/26/50	C	Monthly	14.91	05/10/06	
22546MAW	CSMC Series 2005-1R Pass-Thru Cfr Cl 2-A-8 12/25/35	Caa3	Monthly	0.001	05/30/08	12668UAD	CWABS Pass Thru Cfr Ser 2007-3 02/25/36	B2	Monthly	237.45	03/29/07	
22546MAY	Pass-Thru Cfr Cl 2-A-9 12/25/35	Caa3	Monthly	0.001	05/30/08	12667BAA	CWABS Asset Backed Cfr Tr Pass Thru Cfr Ser 06-SPS2, CI A 05/25/26	Caa2	Monthly	315	08/29/06	
22546MAS	Pass-Thru Cfr Cl 2-A-6 5.75 12/25/35	Caa3	Monthly	0.001	05/30/08	12666VAA	Pass-Thru Cfr Ser 2006-17, CI 1-A 03/25/35	A1	Monthly	228.938	09/25/06	
22546MAQ	Pass-Thru Cfr Cl 2-A-5 5.75 12/25/35	Caa3	Monthly	0.001	05/30/08	23242EAJ	Pass-Thru Cfr Ser 2006-13, CI 3-AV-2 07/25/36	A2	Monthly	238.274	07/28/06	
22546MAL	Pass-Thru Cfr Cl 2-A-3 12/25/35	Caa3	Monthly	11.719	05/30/08	23242EAK	Pass-Thru Cfr Ser 2006-13, CI 3-AV-2 01/25/37	Baa1	Monthly	59.936	07/28/06	
22546MAG	Pass-Thru Cfr Cl 2-A-1 12/25/35	Caa3	Monthly	53.908	05/30/08	23242EAG	Pass-Thru Cfr Ser 2006-13, CI 2-AV 01/28/37	A1	Monthly	399.884	07/28/06	
12638EAB	CSMC Tr 2006-CF2 Pass-Thru Cfr Cl B-1 06/25/36	B3	Monthly	6.466	07/12/06	12667TAD	CWABS Asset Backed Cfr Tr 2006-25 Pass-Thru Cfr Ser 2006-25, CI 2-A-3 11/25/33	Ba2	Monthly	235.057	12/29/06	
12638EAE	Pass-Thru Cfr Cl M-1 06/25/36	A3	Monthly	12.5	07/12/06	12667TAE	Pass-Thru Cfr Ser 2006-25, CI 2-A-4 04/25/35	B2	Monthly	90.937	12/29/06	
12649AAA	CSMC Tr 2014-USA Pass-Thru Cfr Cl A-1 3.304 09/17/37	Aaa	Monthly	134.8	09/30/14	12666SAE	Pass Thru Cfr Cl 2-A-4 02/25/37	Caa3	Monthly	31.609	12/29/06	
12649AAL	Pass-Thru Cfr Cl C 4.336 09/17/37	A1	Monthly	94.5	09/30/14	12666SAD	Pass Thru Cfr Ser 2006-BC5, CI 2-A-3 02/25/37	Caa1	Monthly	74.512	12/29/06	
12649AAE	Pass-Thru Cfr Cl X-1 0.552 09/17/37	Aaa	Monthly	0.001	09/30/14	23243WAC	Pass Thru Cfr Ser 2006-18, CI 2-A-2 05/25/33	Caa1	Monthly	377.35	09/28/06	
12649AAJ	Pass-Thru Cfr Cl B 4.185 09/17/37	Aa1	Monthly	136.4	09/30/14	23243WAA	Pass Thru Cfr Ser 2006-18, CI 1-A 02/25/35	B2	Monthly	495.558	09/28/06	
12649AAC	Pass-Thru Cfr Cl A-2 3.953 09/17/37	Aaa	Monthly	531.7	09/30/14	045427AC	Pass Thru Cfr Ser 2006-8, CI 2-A-3 12/25/35	B1	Monthly	387.146	06/28/06	
12593VAL	CSMC Tr 2015-GLPA Pass-Thru Cfr Cl D 4.276 12/17/37	Baa3	Monthly	117	12/15/15	12667NAC	Pass Thru Cfr Ser 2006-BC4, CI 2-A-2 09/25/36	Aa3	Monthly	74.495	09/29/06	
12593VAJ	Pass-Thru Cfr Cl C 4.276 12/17/37	A3	Monthly	100.5	12/15/15	12667NAA	Pass Thru Cfr Ser 2006-BC4, CI 1-A 10/25/36	Aa2	Monthly	200.97	09/29/06	
12593VAA	Pass-Thru Cfr Cl A 3.881 12/17/37	Aaa	Monthly	437.6	12/15/15	045427AD	Pass Thru Cfr Ser 2006-8, CI 2-A-4 01/25/46	B3	Monthly	104.064	06/28/06	
12593VAC	Pass-Thru Cfr Cl X-A 0.395 12/17/37	Aaa	Monthly	0.001	12/15/15	12667CAC	Pass-Thru Cfr Ser 2006-19, CI 2-A-2 03/25/33	B1	Monthly	182.247	09/29/06	
12593VAG	Pass-Thru Cfr Cl B 4.276 12/17/37	Aa2	Monthly	111.4	12/15/15	12667CAA	Pass-Thru Cfr Ser 2006-19, CI 1-A 06/25/34	Baa3	Monthly	125.807	09/29/06	
12650YAG	CSMC Tr 2015-GLPB Pass-Thru Cfr Cl B 3.938 12/15/34	Aa2	Monthly	111.2	12/15/15	12667CAD	Pass-Thru Cfr Ser 2006-19, CI 2-A-3 06/25/34	B2	Monthly	42.437	09/29/06	
12650YAL	Pass-Thru Cfr Cl D 3.938 12/15/34	Baa3	Monthly	121.8	12/15/15	23243LAC	Pass-Thru Cfr Ser 2006-14, CI 2-A-2 12/25/35	A3	Monthly	319.56	09/28/06	
12650YAA	Pass-Thru Cfr Cl A 3.639 12/15/34	Aa	Monthly	468.7	12/15/15	12667HAA	CWABS Asset Backed CTF5 Tr 2006-20 Pass Thru CTF5 Ser 2006-20, CI 1-A 09/25/35	B1	Monthly	292.425	11/08/06	
12650YAJ	Pass-Thru Cfr Cl C 3.938 12/15/34	Aa	Monthly	102.3	12/15/15	23247LAW	CWABS Asset-Backed Certificates Trust Pass Thru Cfr Ser 2077-11 03/25/36	B1	Monthly	199.022	06/29/07	
12650YAC	Pass-Thru Cfr Cl X-A 0.299 12/15/34	Aaa	Monthly	0.001	12/15/15	12668HAD	CWABS Asset-Backed Cfrs Pass Thru Cfr Ser 2006-26, CI 2-A-3 12/25/36	Baa3	Monthly	164.548	12/29/06	
22945KAN	CSMC Tr 2016-MFF Pass-Thru Cfr Cl E 11/15/33	Ba3	Monthly	71.7	11/23/16	12666SAA	Pass Thru Cfr Cl 1-A 02/25/37	Caa2	Monthly	258.862	12/29/06	
22945KAG	Pass-Thru Cfr Cl B 11/15/33	Aa3	Monthly	34.4	11/23/16	126673NE	Pass-Thru Cfr Cl AF-6 4.634 03/25/35	Aaa	Monthly	42.4	11/29/04	
22945KAO	Pass-Thru Cfr Cl F 11/15/33	B2	Monthly	25.9	11/23/16	126673NF	Pass-Thru Cfr Cl MF-1 5.227 03/25/35	B1	Monthly	23.744	11/29/04	
22945KAJ	Pass-Thru Cfr Cl G 11/15/33	A3	Monthly	39.1	11/23/16	126673ND	Pass-Thru Cfr Cl AF-5 5.176 04/25/35	Aa3	Monthly	48.901	11/29/04	
22945KAL	Pass-Thru Cfr Cl D 11/15/33	Baa3	Monthly	48.5	11/23/16	CWABS Asset-Backed Cfrs Tr 2004-15	126673TZ	Pass-Thru Cfr Cl MF-3 5.311 02/25/35	B1	Monthly	5.8	12/30/04
22945KAM	Pass-Thru Cfr Cl A 11/15/33	Aaa	Monthly	60.4	11/23/16	126673UA	Pass-Thru Cfr Cl MF-4 5.541 02/25/35	B3	Monthly	6.4	12/30/04	
12651PAA	CSMC Tr 2017-LSTK Pass-Thru Cfr Cl A 2.761 04/07/33	Aaa	Monthly	145.6	05/17/17	126673US	Pass-Thru Cfr Cl MV-6 03/25/35	Caa2	Monthly	19.68	12/30/04	
12651PAJ	Pass-Thru Cfr Cl B 3.0299 04/07/33	Aa3	Monthly	27.7	05/17/17	126673TW	Pass-Thru Cfr Cl AF-6 4.613 04/25/35	Aaa	Monthly	40	12/30/04	
12651PAN	Pass-Thru Cfr Cl D 3.442 04/07/33	Baa3	Monthly	29.9	05/17/17	126673TV	Pass-Thru Cfr Cl AF-5 5.227 05/25/35	Aaa	Monthly	45.144	12/30/04	
12651PAC	Pass-Thru Cfr Cl XA-CP 0.681 04/07/33	Aaa	Monthly	0.001	05/17/17	126670AD	CWABS Asset-Backed Cfrs Tr 2005-10 Pass-Thru Cfr Cl AF-4 5.075 03/25/34	A1	Monthly	14.691	09/20/05	
12651PAS	Pass-Thru Cfr Cl HRR 3.442 04/07/33	B1	Monthly	15	05/17/17	126670AZ	Pass-Thru Cfr Cl MV-5 12/25/35	B2	Monthly	9.5	09/20/05	
12651PAQ	Pass-Thru Cfr Cl E 3.442 04/07/33	Ba2	Monthly	28.5	05/17/17	126670AF	Pass-Thru Cfr Cl AF-6 4.915 12/25/35	Baa3	Monthly	25	09/20/05	
12651PAL	Pass-Thru Cfr Cl C 3.229 04/07/33	A3	Monthly	25.3	05/17/17	126670AY	Pass-Thru Cfr Cl MV-4 01/25/36	B1	Monthly	10.5	09/20/05	
12651PAE	Pass-Thru Cfr Cl XB-CP 0.316 04/07/33	A2	Monthly	0.001	05/17/17	126670AE	Pass-Thru Cfr Cl AF-5 5.362 02/25/36	Ba1	Monthly	21.744	09/20/05	
12652XAA	CSMC Tr 2017-TIME Pass-Thru Cfr Cl A 3.6459 11/15/39	Aaa	Monthly	96.7	12/14/17	126673Y8	CWABS Asset-Backed Cfrs Tr 2005-7 Pass-Thru Cfr Cl AF-5W 5.054 10/25/35	A1	Monthly	45.004	06/28/05	
12652XAC	Pass-Thru Cfr Cl X 0.007 11/15/39	Aaa	Monthly	0.001	12/14/17	1266735Z	Pass-Thru Cfr Cl M-6 10/25/35	Caa1	Monthly	11.193	08/30/05	
12652XAE	Pass-Thru Cfr Cl B 3.653 11/15/39	Aa3	Monthly	17.5	12/14/17	126670ZM	CWABS Asset-Backed Cfrs Tr 2005-AB4 Pass-Thru Cfr Cl 2-A-3 08/25/34	Caa2	Monthly	326.696	11/29/05	
12652XAG	Pass-Thru Cfr Cl C 3.653 11/15/39	A3	Monthly	14.8	12/14/17	126670ZK	Pass-Thru Cfr Cl 2-A-1 03/25/36	Caa2	Monthly	120	11/29/05	
12652XAJ	Pass-Thru Cfr Cl D 3.653 11/15/39	Baa2	Monthly	11	12/14/17	126670KN	Pass-Thru Cfr Cl 2-A-4 03/25/36	Caa2	Monthly	105.402	11/29/05	
12644XAA	Csn Islands XII Corp Perp Gld Global Nt 7 12/30/99	B3	---	1000	09/16/10	12666TAG	CWABS Asset-Backed Cfrs Tr 2006-11 Pass-Thru Cfr Cl 2-AV 08/25/46	Aa3	Monthly	460.174	06/29/06	
126410LM	CSX Transn Inc Global Gld Secd Equip Nt 6.251 01/15/23	Aa3	J&J 15	213.498	12/10/07	12667AAC	CWABS Asset-Backed Cfrs Tr 2006-12 Pass-Thru Cfr Cl 2-A-2 07/25/36	B1	Monthly	184.147	06/30/06	
20774UG8	CI Hth & Edl Facs Auth Bds 07/01/34	A1	Monthly	15.345	08/05/08	12667AAD	Pass-Thru Cfr Cl 2-A-3 12/25/36	Caa2	Monthly	40.438	06/30/06	
126442AA	CIP Transportation Products LLC Sr Sec Global Nt 8.25 12/15/19	Caa1	J&D 15	250	12/13/13	12667LAD	CWABS Asset-Backed Cfrs Tr 2006-21 Pass-Thru Cfr Cl 2-A-3 12/25/36	B2	Monthly	184.662	11/30/06	
23076RAJ	Cumberland Park CLO Ltd Coll Nt Cl A-R 07/20/28	Aaa	J,A,J&O 20	362	04/20/18	12667LAE	Pass-Thru Cfr Cl 2-A-4 12/25/36	Caa2	Monthly	66.251	11/30/06	
23076TAJ	Coll Nt Cl F-R 07/20/28	B3	J,A,J&O 20	10.5	04/20/18	12667LAA	Pass-Thru Cfr Cl 1-A 12/25/36	B3	Monthly	328.048	11/30/06	
23076TAG	Coll Nt Cl E-R 07/20/28	Ba3	J,A,J&O 20	31.75	04/20/18	12666BAD	CWABS Asset-Backed Cfrs Tr 2006-22 Pass-Thru Cfr Cl 2-A-3 01/25/34	B1	Monthly	214.738	11/30/06	
23076RAQ	Coll Nt Cl D-R 07/20/28	Baa3	J,A,J&O 20	33.5	04/20/18	12666BAE	Pass-Thru Cfr Cl 2-A-4 06/25/35	Caa2	Monthly	82.517	11/30/06	
23076RAN	Coll Nt Cl C-R 07/20/28	A2	J,A,J&O 20	55.5	04/20/18	126670ZN	CWABS Asset-Backed Cfrs Tr 2006-6 Pass-Thru Cfr Cl M-1 09/25/35	Ca	Monthly	117.9	03/29/06	
23076RAL	Coll Nt Cl B-R 07/20/28	Aa1	J,A,J&O 20	70.75	04/20/18	126670ZM	Pass-Thru Cfr Cl M-2 09/25/36	Aa1	Monthly	126.055	03/29/06	
880333UV	Custodial Receipts (Deutsche Bank) Pass-Thru Cfr Ser 2016-XG0 5.25 04/15/35	Aa1	A&O 15	10	06/23/16	126670ZJ	Pass-Thru Cfr Cl 1-A-1M 09/25/36	A3	Monthly	55.703	03/29/06	
23222MAG	Cutwater 2015-1 Ltd Coll Nt Cl E-R 01/15/29	Ba3	J,A,J&O 15	18.4	10/30/18	126670ZH	Pass-Thru Cfr Cl 1-A-1 09/25/36	A2	Monthly	501.329	03/29/06	
23222LAU	Coll Nt Cl D-R 01/15/29	Baa3	J,A,J&O 15	27.4	10/30/18	12666RAU	CWABS Asset-Backed Cfrs Tr 2006-9 Pass-Thru Cfr Cl 3-AV-3 10/25/46	Baa1	Monthly	67.812	06/30/06	
23222LAS	Coll Nt Cl C-R 01/15/29	Aa2	J,A,J&O 15	24	10/30/18	12666RAR	Pass-Thru Cfr Cl 2-AV 10/25/46	A3	Monthly	118.4	06/30/06	
23222LAQ	Coll Nt Cl B-R 01/15/29	Aa2	J,A,J&O 15	49.5	10/30/18	12666RAV	Pass-Thru Cfr Cl 3-AV-4 10/25/46	B1	Monthly	24.156	06/30/06	
23222LAN	Coll Nt Cl A-R 01/15/29	Aaa	J,A,J&O 15	292.5	10/30/18	126698AA	CWABS Asset-Bkd Cfrs Tr Pass Thru Cfr Ser 07-13, CI 1-A 06/25/36	Caa1	Monthly	218.3	10/30/07	
126650BL	CVS Caremark Lease-Backed Pass-Thru Cfrs Pass-Thru Cfrs Ser 2007 6.943 01/10/30	Baa2	Monthly	593.1	12/20/07	1266712S	CWABS Inc Coll Nt Ser 2004-A 04/15/30	A3	Monthly	1015	02/20/04	
126650BF	CVS Corp Pass Thru CTF5 Ser 2006 12/10/28	Baa2	Monthly	1279.5	12/01/06	126673BV</						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
CWABS Inc											
126673PT	Pass Thru Cif Ser 2004-BC5, CI-M-6	B3	07/25/34	11,416	12/27/04	12667FW7	Pass Thru Cif Ser 2005-3CB, CI-A-1	Caa2	03/25/35	250	01/28/05
126673PS	Pass Thru Cif Ser 2004-BC5, CI-M-5	B1	08/25/34	13,318	12/27/04	12667FX9	Pass Thru Cif Ser 2005-3CB, CI-A-11	Caa2	03/25/35	128	01/28/05
126673Y7	Pass Thru Cif Ser 2005-7, CI-AF-4	Aa3	08/25/34	122,53	06/28/05	12667FY2	Pass Thru Cif Ser 2005-3CB, CI-A-12	Caa2	03/25/35	0.001	01/28/05
126673QH	Pass Thru Cif Ser 2004-AB2, CI-M-3	B1	12/25/34	14,088	12/29/04	12667FW8	Pass Thru Cif Ser 2005-3CB, CI-A-2	Caa2	03/25/35	75	01/28/05
126673RA	Pass Thru Cif Ser 2004-13, CI-MF-3	Caa1	02/25/35	7,206	12/30/04	12667FW9	Pass Thru Cif Ser 2005-3CB, CI-A-3	Caa2	03/25/35	49.25	01/28/05
126673QX	Pass Thru Cif Ser 2004-13, CI-AF-4	Aaa	04/25/35	49.7	12/30/04	12667FX2	Pass Thru Cif Ser 2005-3CB, CI-A-4	Caa2	03/25/35	130,444	01/28/05
126673QW	Pass Thru Cif Ser 2004-13, CI-AF-5	Aaa	05/25/35	12	12/30/04	12667FX4	Pass Thru Cif Ser 2005-3CB, CI-A-6	Caa2	03/25/35	0.001	01/28/05
126673SN	Pass Thru Cif Ser 2004-13, CI-AF-5B	Aaa	05/25/35	44,052	12/30/04	12667GZB	Pass Thru Cif Ser 2005-31, CI-A-1	B1	08/25/35	217,207	06/29/05
126673RA	Pass Thru Cif Ser 2005-4, CI-MV-4	B1	08/25/35	27.5	06/23/05	12668AVP	Pass Thru Cif Ser 2005-61, CI-A-1	Ba3	12/25/35	131,432	10/31/05
126673Y9	Pass Thru Cif Ser 2005-7, CI-AF-4	Aa3	08/25/35	84.4	06/28/05	12668AVL	Pass Thru Cif Ser 2005-61, CI-A-1	Ba1	12/25/35	266,675	10/31/05
126673ZT	Pass Thru Cif Ser 2005-3, CI-AF-5A	Aaa	08/25/35	39,291	03/30/05	12668ATR	Pass Thru Cif Ser 2005-62, CI-A-1	Ca	12/25/35	0.001	10/31/05
126673N9	Pass Thru Cif Ser 2005-4, CI-AF-6	Aaa	08/25/35	65	06/23/05	12668BCC	Pass Thru Cif Ser 2005-81, CI-X-2	Ca	02/25/36	0.001	12/29/05
126673P3	Pass Thru Cif Ser 2005-4, CI-MF-2	Caa2	08/25/35	17,875	06/23/05	02151FAY	Pass Thru Cif Ser 07-21CB, CI-A-2	Ca	09/25/37	0.001	07/30/07
1266734B	Pass Thru Cif Ser 2005-IM1, CI-M-1	B3	10/25/35	30.51	08/30/05	02151FBC	Pass Thru Cif Ser 07-21CB, CI-A-11	C	09/25/37	0.001	07/30/07
126673N8	Pass Thru Cif Ser 2005-4, CI-AF-5B	Aaa	10/25/35	51.2	06/23/05	02151FAK	Pass Thru Cif Ser 07-21CB, CI-A-2	Ca	09/25/37	0.001	07/30/07
126673N7	Pass Thru Cif Ser 2005-4, CI-AF-5A	Aaa	10/25/35	11,325	06/23/05	02151FAH	Pass Thru Cif Ser 07-21CB, CI-A-2	Ca	09/25/37	37.17	07/30/07
1266733Y	Pass Thru Cif Ser 2005-IM1, CI-A-3	Aaa	11/25/35	41,279	08/30/05	02151FAD	Pass Thru Cif Ser 07-21CB, CI-A-4	Caa3	09/25/37	40	07/30/07
126673J2	Pass Thru Cif Ser 2005-2, CI-M-2	B1	11/25/35	44.1	05/27/05	02151FAE	Pass Thru Cif Ser 07-21CB, CI-A-6	Caa3	09/25/37	22.107	07/30/07
126673J3	Pass Thru Cif Ser 2005-2, CI-M-3	B1	11/25/35	28	05/27/05	02151FAN	Pass Thru Cif Ser 07-21CB, CI-X	Caa3	09/25/37	0.001	07/30/07
126673J4	Pass Thru Cif Ser 2005-2, CI-M-4	B2	11/25/35	26.6	05/27/05	02151FAQ	Pass Thru Cif Ser 07-21CB, CI-PO	Ca	09/25/37	10,563	07/30/07
12667355	Pass Thru Cif Ser 2005-AB2, CI-A-1	Aaa	11/25/35	439.53	06/24/05	02151FAG	Pass Thru Cif Ser 07-21CB, CI-A-2	Ca	09/25/37	148,687	07/30/07
1266734R	Pass Thru Cif Ser 2005-IM1, CI-A-M	Aaa	11/25/35	3,288	08/30/05	02151FAA	Pass Thru Cif Ser 07-21CB, CI-A-1	Caa3	09/25/37	295	07/30/07
1266733Z	Pass Thru Cif Ser 2005-IM1, CI-A-3M	Aaa	11/25/35	4,587	08/30/05	02151FAJ	Pass Thru Cif Ser 07-21CB, CI-A-3	Ca	09/25/37	88,703	07/30/07
126670CM	Pass Thru Cif Ser 2005-11, CI-MF-1	Ca	12/25/35	24,544	09/28/05	02151FAL	Pass Thru Cif Ser 07-21CB, CI-A-5	Ca	09/25/37	1,478	07/30/07
126670CL	Pass Thru Cif Ser 2005-11, CI-AF-5	Baa1	12/25/35	83.2	09/28/05	02151FAZ	Pass Thru Cif Ser 07-21CB, CI-A-8	Ca	09/25/37	0.001	07/30/07
126670DE	Pass Thru Cif Ser 2005-11, CI-MV-5	Ca	12/25/35	21,608	09/28/05	02151FBA	Pass Thru Cif Ser 07-21CB, CI-A-9	Ca	09/25/37	0.001	07/30/07
126670FC	Pass Thru Cif Ser 2005IM2, CI-A-4	A3	02/25/36	33,569	10/28/05	12667FGK	Pass-Thru Cif Ser 2004-8CB, CI-A	Aaa	05/25/34	866,711	04/30/04
126670MK	Pass Thru Cif Ser 2005-15, CI-M-3	Ca	02/25/36	7.2	12/30/05	12667FGM	Pass-Thru Cif Ser 2004-8CB, CI-M-2	Ba1	05/25/34	12,162	04/30/04
126670BM	Pass Thru Cif Ser 2005-AB3, CI-A-1	Baa1	02/25/36	324,864	09/27/05	12667FGN	Pass-Thru Cif Ser 2004-8CB, CI-M-3	Ca	05/25/34	6.31	04/30/04
126670BO	Pass Thru Cif Ser 2005-AB3, CI-A-2	Aaa	02/25/36	30,143	09/27/05	12667FGL	Pass-Thru Cif Ser 2004-8CB, CI-M-1	Aa1	05/25/34	15,766	04/30/04
126670CK	Pass Thru Cif Ser 2005-11, CI-AF-5A	Baa2	02/25/36	39	09/28/05	12667PAA	Pass-Thru Cif Ser 06-OA22, CI-A-1	Ba3	02/25/47	206,716	12/11/06
126670DR	Pass Thru Cif Ser 2005-11, CI-AF-5A	Baa2	02/25/36	36,027	09/28/05	CWALT Inc Mtg Pass Thru Cifs					
126670MD	Pass Thru Cif Ser 2005-15, CI-AF-6	Aaa	02/25/36	21	12/30/05	23242GAC	Pass Thru Cif Ser 06-OA16, CI-A-1C	Baa1	10/25/46	202.3	08/30/06
126670MG	Pass Thru Cif Ser 2005-15, CI-A-2	Aaa	04/25/36	13,738	12/30/05	CWALT Inc Mtg Pass-Thru Cifs					
126670MC	Pass Thru Cif Ser 2005-15, CI-AF-5	Aaa	04/25/36	15,209	12/30/05	23244EAD	Pass-Thru Cif Ser 2006-J6, CI-A-4	Ca	09/25/36	11.75	09/29/06
126670RE	Pass Thru Cif Ser 2005-17, CI-MV-2	B2	04/25/36	54.4	12/29/05	23244EAB	Pass-Thru Cif Ser 2006-J6, CI-A-2	Ca	09/25/36	0.001	09/29/06
126670UX	Pass Thru Cif Ser 2006-2, CI-M-2	Ca	05/25/36	26,775	02/27/06	23244EAG	Pass-Thru Cif Ser 2006-J6, CI-PO	C	09/25/36	0.067	09/29/06
126670TV	Pass Thru Cif Ser 2006-1, CI-A-3	Aa1	05/25/36	25,042	02/10/06	23244EAE	Pass-Thru Cif Ser 2006-J6, CI-A-5	Ca	09/25/36	35.9	09/29/06
126670UJ	Pass Thru Cif Ser 2006-2, CI-A-3	Aa2	06/25/36	48,258	02/27/06	23244EAA	Pass-Thru Cif Ser 2006-J6, CI-A-1	Ca	09/25/36	61	09/29/06
126670VU	Pass Thru Cif Ser 2006-2, CI-A-4	Aa2	06/25/36	30	02/27/06	23244EAF	Pass-Thru Cif Ser 2006-J6, CI-X	Ca	09/25/36	0.001	09/29/06
126670YH	Pass Thru Cif Ser 2006-5, CI-A-3	A3	08/25/36	51,615	03/28/06	23244EAC	Pass-Thru Cif Ser 2006-J6, CI-A-3	Ca	09/25/36	65.5	09/29/06
126673HC	Pass Thru Cif Ser 2004-J, CI-A-2	Baa2	12/25/33	503,195	09/30/04	CWALT Inc Mtg Ser 2007-16CB					
126673HB	Pass Thru Cif Ser 2004-J, CI-A-1	Ba3	12/25/33	496,805	09/30/04	02152AAY	Pass-Thru Cif Ser 07-16CB, CI-A-1	Ca	08/25/37	75	06/29/07
126673KM	Pass Thru Cif Ser 2004-N, CI-A-1	Ba3	02/25/34	504,746	09/29/04	02152AAZ	Pass-Thru Cif Ser 07-16CB, CI-A-2	Ca	08/25/37	5	06/29/07
126673FK	Pass Thru Cif Ser 2004-K, CI-A-1	B2	02/25/34	785,006	09/29/04	02152ABA	Pass-Thru Cif Ser 07-16CB, CI-A-3	Ca	08/25/37	54,508	06/29/07
126673ZU	Pass Thru Cif Ser 2005-3, CI-AF-6	Aaa	08/25/35	68	03/30/05	02152ABC	Pass-Thru Cif Ser 07-16CB, CI-A-5	Ca	08/25/37	0.349	06/29/07
126673KP	Pass Thru Cif Ser 2004-L, CI-A-1	Baa3	02/25/34	504,797	09/29/05	02152AAN	Pass-Thru Cif Ser 07-16CB, CI-X-2	Ca	08/25/37	0.001	06/29/07
126673WD	Pass Thru Cif Flt Rt Ser 2005-1, CI-AF-5	Aaa	06/25/35	60	03/30/05	02152ABB	Pass-Thru Cif Ser 07-16CB, CI-A-4	Ca	08/25/37	13,177	06/29/07
126673WC	Pass Thru Cif Flt Rt Ser 2005-1, CI-AF-5A	Aaa	07/25/35	39.5	03/30/05	02152AAL	Pass-Thru Cif Ser 07-16CB, CI-A-1	Ca	08/25/37	244,014	06/29/07
126673C2	Pass Thru Cif Flt Rt Ser 2005-3, CI-MV-8	B2	08/25/35	25.8	03/30/05	02152AAM	Pass-Thru Cif Ser 07-16CB, CI-A-2	Ca	08/25/37	30,336	06/29/07
126673D2	Pass Thru Cif Flt Rt Ser 2005-3, CI-AF-5B	Aaa	08/25/35	39	03/30/05	CWEO Revolving Home Equity Ln Tr					
126671ZF	Pass-Thru Cif Ser 2003-SD2, CI-M-1	B2	04/25/32	12,422	04/30/03	126685CS	Pass Thru Cif Ser 2006-B, CI-A-2	Caa1	05/25/36	750	03/29/06
126671RF	Pass-Thru Cif Ser BC3, CI-M-2	B2	08/25/32	27.5	08/29/02	CWHEQ Inc					
126671TL	Pass-Thru Cif Ser 2002-5, CI-MV-2	Baa3	02/25/33	16.51	12/30/02	126685AB	Coll Nt Flt Rt Ser 2005-B, CI-A-2	Caa2	05/25/35	1042.48	03/30/05
126671UJ	Pass-Thru Cif Ser 2003-BC1, CI-A-1	Aa1	03/25/33	773.5	01/28/03	126685AA	Coll Nt Flt Rt Ser 2005-B, CI-A-1	B3	05/25/35	757.52	03/30/05
126671UY	Pass-Thru Cif Ser BC1, CI-B-1	Ba2	03/25/33	21.25	01/28/03	126685AN	Pass Thru Cif Ser 2005-H, CI-A-1	Ba3	12/25/35	884.93	09/30/05
126671TT	Pass-Thru Cif Ser 2002-5, CI-AF-6	B1	03/25/33	18.3	12/30/02	126685AL	Pass Thru Cif Ser 2005-G, CI-A-1	B1	12/25/35	846.45	09/30/05
126671TK	Pass-Thru Cif Ser 2002-5, CI-MV-1	Baa3	03/25/33	30.69	12/30/02	126685CE	PASS THRU CIFS Ser 2006-A, CI-A	B3	04/25/32	700.8	02/27/06
126671UX	Pass-Thru Cif Ser BC-1, CI-M-2	Baa3	03/25/33	25.5	01/28/03	CWHEQ Revolving Hm Equity Ln Resecuritization Tr					
126671W	Pass-Thru Cif Ser 2004-BC1, CI-M-3	Caa1	10/25/33	15.6	03/31/04	23242YAX	Pass Thru Cif Ser 2006-RES, CI-04T-1B	Caa1	12/25/35	133,726	07/31/06
1266712V	Pass-Thru Cif Ser 2004-BC1, CI-M-2	B2	01/25/34	52	03/31/04	23242YAL	Pass Thru Cif Ser 2006-RES, CI-04M-1A	Baa1	12/25/35	111,546	07/31/06
1266714Q	Pass-Thru Cif Ser 2004-3, CI-A-3	Aa1	08/25/34	34,278	03/30/04	23242YAM	Pass Thru Cif Ser 2006-RES, CI-04M-1B	Baa1	12/25/35	60,612	07/31/06
1266714R	Pass-Thru Cif Ser 2004-3, CI-A-4	Aa1	08/25/34	153,209	03/30/04	23242YAN	Pass Thru Cif Ser 2006-RES, CI-04N-1A	Ba3	12/25/35	113,066	07/31/06
1266714S	Pass-Thru Cif Ser 2004-3, CI-A-5	Aa1	08/25/34	85,86	11/25/03	23242YAP	Pass Thru Cif Ser 2006-RES, CI-04N-1B	Ba3	12/25/35	600.6	07/31/06
1266714T	Pass-Thru Cif Ser 2004-K, CI-A-2	B2	11/25/34	85,86	11/25/03	23242YAS	Pass Thru Cif Ser 2006-RES, CI-04Q-1A	Caa1	12/25/35	83,412	07/31/06
126673KG	Pass Thru Cif Flt Rt Ser 2005-1, CI-AF-5B	Baa3	07/25/35	940,882	09/29/04	23242YAT	Pass Thru Cif Ser 2006-RES, CI-04Q-1B	Caa1	12/25/35	50,112	07/31/06
126673XN	Pass Thru Cif Flt Rt Ser 2005-1, CI-AF-5B	Aaa	07/25/35	30	03/30/05	23242YAU	Pass Thru Cif Ser 2006-RES, CI-04R-1A	B2	12/25/35	152,951	07/31/06
CWABS Inc Asset-Backed Cifs Series 2004											
1266714C	Pass-Thru Cif CI-M-4	B2	03/25/34	31,625	03/30/04	23242YAV	Pass Thru Cif Ser 2006-RES, CI-04R-1B	B2	12/25/35	72,129	07/31/06
1266716Q	Pass-Thru Cif CI-M-6	Caa1	04/25/34	53,75	05/27/04	23242YAW	Pass Thru Cif Ser 2006-RES, CI-04T-1A	Caa1	12/25/35	300,266	07/31/06
1266714B	Pass-Thru Cif CI-M-3	Ba3	04/25/34	44,275	03/30/04	23242YBC	Pass Thru Cif Ser 2006-RES, CI-05B-1A	B3	12/25/35	269,637	07/31/06
1266714A	Pass-Thru Cif CI-M-2	Ba1	04/25/34	50.6	03/30/04	23242YBD	Pass Thru Cif Ser 2006-RES, CI-05B-1B	B3	12/25/35	134,198	07/31/0

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12669EP8	CWMBIS Inc (United States) Pass-Thru Cif CI A-10 5 09/25/33	Ba1	Monthly	49.388	08/28/03	24824AAG	Denali Capital CLO XII Ltd Coll Nt CI E-R 04/15/31	Ba3	J,A,J&O 15	15.75	04/25/18
12669EP9	Pass-Thru Cif CI A-11 5 09/25/33	Ba3	Monthly	0.58	08/28/03	24824TAW	Coll Nt CI D-R 04/15/31	Baa3	J,A,J&O 15	19.25	04/25/18
12669EN9	Pass-Thru Cif CI A-3 5 09/25/33	Ba1	Monthly	30.959	08/28/03	24824TAW	Coll Nt CI C-R 04/15/31	A2	J,A,J&O 15	21	04/25/18
12669EN2	Pass-Thru Cif Ser 2003-49, CI A-B 0 10/25/33	Baa3	Monthly	1.418	08/29/03	24824TAY	Coll Nt CI A-2R 3.85 04/15/31	Aaa	---	15	04/25/18
12669EF6	Pass-Thru Cif Ser 2003-49, CI M 0 10/25/33	Ba3	Monthly	8.42	08/29/03	24824TAO	Coll Nt CI A-1R 04/15/31	Aaa	J,A,J&O 15	209	04/25/18
12669EF7	Pass-Thru Cif Ser 2003-49, CI B-1 0 10/25/33	B3	Monthly	6.315	08/29/03	24824TAN	Coll Nt CI X 04/15/31	Aaa	J,A,J&O 15	1.35	04/25/18
12667FCY	CWMBIS Inc Mortgage Pass-Through Certificates Pass Thru Cif Ser 04-6CB, CI M-2 04/25/34	Ba1	Monthly	7.14	03/25/04	24824TAS	Coll Nt CI B-R 04/15/31	Aa2	J,A,J&O 15	42	04/25/18
12669UAA	CWMBIS Re-Performing Loan REMIC Trust Certificates Pass-Thru Cif Ser 2002-1, CIM 0 07/25/32	C	Monthly	5.247	05/30/02	251510CG	Deutsche Alt-A Secs Inc Pass Thru Cif Ser 03-4XS, CI A-6A 4.82 10/25/33	Baa2	Monthly	15.5	11/25/03
22162SAM	Cle D'voire Govt of Amortizing Nt 6.375 03/03/28	Ba3	M&S 03	1000	02/24/15	251510CT	Pass Thru Cif Ser 03-4XS, CI A-6B 4.97 10/25/33	Baa2	Monthly	7.084	11/25/03
23380YAB	Perp Sub FixedFltg Rt Global Nt 7.25 12/30/99	A3	---	1300	03/08/11	251510MQ	Pass Thru Cif Ser 2006-AB1, CI A-X 02/25/36	C	Monthly	0.001	01/31/06
23380YAC	Perp Sub FixedFltg Rt Global Nt 5.1 12/30/99	A3	---	1000	10/23/14	25151AAG	Pass Thru Cif Ser 2006-AR3, CI A-6 08/25/36	Ca	Monthly	116.746	07/31/06
23380YAD	Perp Sub FixedFltg Rt Global Nt 4 12/30/99	A3	---	2500	07/13/16	251510CF	Pass Thru Cifs Ser 03-4XS, CI A-5 5.99 10/25/33	Ba2	Monthly	20.035	11/25/03
23386A4B	Daimler Trucks Retail Tr 2018-1 Coll Nt CI A-2 2.6 05/15/20	Aaa	Monthly	355	03/28/18	251510KW	Deutsche Alt-A Secs Inc Pass Thru Cif Ser 2005-6, CI I-H-A10 12/25/35	C	Monthly	287.38	11/30/05
23386A4C	Coll Nt CI A-3 2.85 07/15/21	Aaa	Monthly	297	03/28/18	251510KD	Pass Thru Cif Ser 2005-6, CI I-H-A10 12/25/35	C	Monthly	220.98	11/30/05
23386A4D	Coll Nt CI A-4 3.0299 11/15/24	Aaa	Monthly	110.883	03/28/18	251510AW	Deutsche Alt-A Secs Inc Alternative Loan Trust Pass-Thru Cif Ser 2003-2XS, CI A-6 4.97 09/25/33	Aa1	Monthly	29.381	09/30/03
23312LAN	DBJPM 2016-C1 Mgt Tr Pass-Thru Cif CI A-1 1.676 05/12/49	Aaa	Monthly	28.858	04/19/16	251510AV	Pass-Thru Cif Ser 2003-2XS, CI A-5 5.9 09/25/33	A1	Monthly	26.054	09/30/03
23312LAP	Pass-Thru Cif CI A-2 2.691 05/12/49	Aaa	Monthly	35	04/19/16	251510AY	Pass-Thru Cif Ser 2003-2XS, CI M-1 5.64 09/25/33	B2	Monthly	5.876	09/30/03
23312LAP	Pass-Thru Cif CI A-3 2.76 05/12/49	Aaa	Monthly	247.714	04/19/16	25152BAG	Deutsche Alt-A Secs Inc Mgt Loan Tr Pass Thru Cif Ser 2007-2, CI I-X-1 0.65 09/25/47	Caa2	Monthly	0.001	08/31/07
23312LAP	Pass-Thru Cif CI A-4 3.276 05/12/49	Aaa	Monthly	46.052	04/19/16	25152BAC	Pass Thru Cif Ser 2007-2, CI I-X-1 0.65 09/25/47	Ca	Monthly	0.001	08/31/07
23312LAQ	Pass-Thru Cif CI A-SB 3.038 05/12/49	Aaa	Monthly	140	04/19/16	251510FZ	Pass-Thru Cif CI A-X2 09/25/35	C	Monthly	0.001	08/30/05
23312LAR	Pass-Thru Cif CI A-3A 3.015 05/12/49	Aaa	Monthly	64.42	04/19/16	25150WAA	Deutsche Alt-A Securities Mortgage Loan Trust Pass Thru Cif Ser 07-0A3, CI A-1 07/25/47	Baa3	Monthly	745.364	05/31/07
23312LAT	Pass-Thru Cif CI A-M 3.539 05/12/49	Aa2	Monthly	74.851	08/11/16	25151NAA	Deutsche Alt-A Securities Resecuritization Trust Pass Thru Cif Ser 2007-2R, CI A-1 6 09/25/47	Caa3	Monthly	295	07/31/07
23312VAH	DBJPM 2016-C3 Mgt Tr Pass-Thru Cif CI A-M 3.041 08/12/49	Aa3	Monthly	44.687	08/11/16	251526BM	Deutsche Bank AG New York Branch Fltg Rt Nt CI A-1R 11/16/22	Baa3	F,M,A&N 16	500	11/13/17
23312VAB	Pass-Thru Cif CI B 3.264 08/12/49	A2	Monthly	279.987	08/11/16	251526BL	CI B-R 3.3 11/16/22	Baa3	M&N 16	1100	11/13/17
23312VAF	Pass-Thru Cif CI A-5 2.89 08/12/49	Aaa	Monthly	250	08/11/16	25160RBW	Deutsche BK Spears/Lifers 3a-7 Tender Opt Bd Tr Var Sts Pass-Thru Cif Ser DBE-8002 09/01/35	A3	Monthly	34.955	08/09/18
23312VAE	Pass-Thru Cif CI A-4 2.632 08/12/49	Aaa	Monthly	11	08/11/16	25160RBY	Pass-Thru Cif Ser DBE-8002 09/01/35	A3	Monthly	0.005	08/09/18
23312VAC	Pass-Thru Cif CI A-3 2.362 08/12/49	Aaa	Monthly	33.545	08/11/16	25160RBY	Pass-Thru Cif Ser DBE-8002 6.75 09/01/35	A3	Monthly	34.96	08/09/18
23312VAA	Pass-Thru Cif CI A-1 1.502 08/12/49	Aaa	Monthly	6.084	08/11/16	25154TAG	Deutsche Financial Capital Securitization LLC Pass-Thru Cif Ser 1, CI M 0 09/15/27	Aaa	Monthly	12.51	06/27/97
23312VAB	Pass-Thru Cif CI A-2 1.886 08/12/49	Aaa	Monthly	263.878	06/29/17	251562AA	Deutsche Mortgage & Asset Receiving Corp Pass-Thru Cif Ser 1998, CI X 0 06/15/31	C	Monthly	0.001	03/24/98
23312JAF	DBJPM 2017-C6 Mgt Tr Pass-Thru Cif CI A-5 3.3279 06/10/50	Aaa	Monthly	35.95	06/29/17	251563DX	Deutsche Mortgage Securities Inc Mortgage Loan Trust Pass-Thru Cif Ser 2004-3, CI A-6 4.36 03/25/34	Aa3	Monthly	25	04/30/04
23312JAD	Pass-Thru Cif CI A-SB 3.121 06/10/50	Aaa	Monthly	1	06/29/17	251563DW	Pass-Thru Cif Ser 2004-3, CI A-5 5.36 03/25/34	A1	Monthly	22.551	04/30/04
23312JAG	Pass-Thru Cif CI A-1 1.044 06/10/50	Aa1	Monthly	96.439	06/29/17	251563EA	Pass-Thru Cif Ser 2004-3, CI M-1 4.87 03/25/34	Caa2	Monthly	6	04/30/04
23312JAB	Pass-Thru Cif CI A-2 2.9169 06/10/50	Aaa	Monthly	151	06/29/17	251563EB	Deutsche Mgt Secs Inc Mgt Ln Tr Pass Thru Cif Ser 2004-4, CI A-6 5.65 04/25/34	A1	Monthly	25.002	05/27/04
23312JAC	Pass-Thru Cif CI A-3 3.269 06/10/50	Aaa	Monthly	0.105	06/29/17	251563EN	Pass Thru Cif Ser 2004-4, CI A-5 6 04/25/34	A3	Monthly	22.621	05/27/04
23312JAH	Pass-Thru Cif CI A-M 3.5609 06/10/50	Aa3	Monthly	0.2	06/29/17	251563CB	Deutsche Mgt Secs Inc Mgt Loan Tr Pass-Thru Cif CI III-A-6 4.74 12/25/33	Aa2	Monthly	30.953	01/30/04
23312JAE	Pass-Thru Cif CI A-4 3.071 06/10/50	Aaa	Monthly	0.024	06/29/17	251563CA	Pass-Thru Cif CI III-A-5 5.66 12/25/33	Aa2	Monthly	28.381	01/30/04
23312JAA	Pass-Thru Cif CI A-1 1.907 06/10/50	Aaa	Monthly	75	04/19/16	251563DP	Pass-Thru Cif CI M-1 5.09 01/25/34	Caa1	Monthly	7.217	02/27/04
23312LAA	DBJPM2016-C1 Mgt Tr Pass-Thru Cif CI A-3B 3.015 05/12/49	Aaa	Monthly	1250	11/27/18	251563DM	Pass-Thru Cif CI A-6 4.68 01/25/34	Aaa	Monthly	27.236	02/27/04
23304RAB	DBS Bank Ltd Covered Bds Ser 7 3.2999 11/27/22	Aaa	M&N 27	24.481	02/25/11	251563DL	Pass-Thru Cif CI A-5 5.66 01/25/34	Aa1	Monthly	23.878	02/27/04
23305OAK	DBUBS 2011-LC1 Commercial Mgt Tr Pass-Thru Cif CI F 5.557 11/10/46	Ba1	Monthly	40.802	02/25/11	251563FZ	Pass-Thru Cif CI A-4A 5.625 07/25/34	Aa3	Monthly	10	08/20/04
23305OAL	Pass-Thru Cif CI G 4.652 11/10/46	B2	Monthly	0.001	02/25/11	251563GG	Pass-Thru Cif CI A-4B 5.625 07/25/34	A3	Monthly	23.866	08/30/04
23305OAE	Pass-Thru Cif CI X-B 11/10/46	Ba3	Monthly	81.604	02/25/11	25278XAC	Diamondback Energy Inc Sr Nt Rule 144A 4.75 11/01/24	Ba2	M&N 01	750	10/20/16
23305OAG	Pass-Thru Cif CI 5.557 11/10/46	Aa1	Monthly	182	02/25/11	25380WAE	Digical Group Ltd Global Sr Nt 8.25 09/30/20	Caa3	M&S 31	500	12/11/13
23305OAB	Pass-Thru Cif CI A-2 4.528 11/10/46	Aaa	Monthly	459.753	02/25/11	25466AAE	Discover Bank Sr Nt 4.25 03/13/26	Baa2	M&S 13	400	03/10/14
23305OAC	Pass-Thru Cif CI A-3 5.002 11/10/46	Aaa	Monthly	0.001	02/25/11	254683CF	Discover Card Master Tr I Coll Nt CI A 12/15/23	Aaa	Monthly	525	06/26/18
23305OAD	Pass-Thru Cif CI X-A 11/10/46	Aaa	Monthly	89.764	02/25/11	254683CH	Coll Nt CI A 3.32 03/15/24	Aaa	Monthly	900	10/11/18
23305OAJ	Pass-Thru Cif CI 5.557 11/10/46	Baa2	Monthly	48.962	02/25/11	254683CE	Coll Nt CI A 08/15/25	Aaa	Monthly	550	03/14/18
23305OAH	Pass-Thru Cif CI D 5.557 11/10/46	Aa3	Monthly	112.556	06/28/11	254683CD	Coll Nt CI A 3.03 08/15/25	Aaa	Monthly	625	03/14/18
23305OAF	Pass-Thru Cif CI B 5.471 11/10/46	Aaa	Monthly	72.357	06/28/11	254683CJ	Coll Nt CI A 03/16/26	Aaa	Monthly	300	10/11/18
23305XAA	DBUBS 2011-LC2 Comm'l Mgt Tr Pass-Thru Cif CI A-1 3.53 07/10/44	Aaa	Monthly	129.056	06/28/11	23322BNY	DLJ Commercial Mgt Corp Pass-Thru Cif Ser 2000-CKP, CI S 10/10/20	C	Monthly	0.001	11/06/00
23305XAM	Pass-Thru Cif CI FX 07/10/44	B3	Monthly	0.001	06/28/11	23323CCR	Mgt Pass Thru Cif Ser 2000-7, CI M-2 0 11/25/30	Ba2	Monthly	10.539	01/04/01
23305XAL	Pass-Thru Cif CI F 07/10/44	B3	Monthly	26.799	06/28/11	23323CCQ	Mgt Pass Thru Cif Ser 2000-7, CI M-1 0 11/25/30	Ba1	Monthly	12.647	01/04/01
23305XAK	Pass-Thru Cif CI E 5.45 07/10/44	Ba3	Monthly	45.558	06/28/11	23323CCP	Mgt Pass Thru Cif Ser 2000-7, CI A-4 0 11/25/30	Baa2	Monthly	177	01/04/01
23305XAJ	Pass-Thru Cif CI D 5.45 07/10/44	Baa2	Monthly	112.556	06/28/11	23323CCN	Mgt Pass Thru Cif Ser 2000-7, CI A-3 0 11/25/30	Baa2	Monthly	45.653	01/04/01
23305XAH	Pass-Thru Cif CI C 5.45 07/10/44	Aa3	Monthly	72.357	06/28/11	23323CCL	Mgt Pass Thru Cif Ser 2000-7, CI A- 6.88 11/25/30	A2	Monthly	126.878	01/04/01
23305XAF	Pass-Thru Cif CI X-B 07/10/44	B1	Monthly	0.001	06/28/11	23342AAB	DLI 2018-1 LLC Coll Nt CI A-2 2.81 11/17/20	Aaa	Monthly	255	05/09/18
23305XAE	Pass-Thru Cif CI X-A 07/10/44	Aaa	Monthly	831.487	06/28/11	23342AAC	Coll Nt CI A-3 3.1 04/18/22	Aaa	Monthly	250	05/09/18
23305XAD	Pass-Thru Cif CI 4.54 07/10/44	Aaa	Monthly	64.317	06/28/11	23342AAD	Coll Nt CI A-4 3.27 04/17/26	Aaa	Monthly	124.38	05/09/18
23305XAG	Pass-Thru Cif CI B 5 07/10/44	Aaa	Monthly	129.056	06/28/11	23291JAB	DLI 2018-2 LLC Coll Nt CI A-2 3.14 10/20/20	Aaa	Monthly	349	11/14/18
23305XAS	DBUBS 2011-LC2 Commercial Mgt Tr Coll Nt CI A-2 04/10/34	Aaa	Monthly	73.419	08/30/11	23291JAC	Coll Nt CI A-3 3.46 01/20/22	Aaa	Monthly	349	11/14/18
23305YAM	Pass-Thru Cif CI D 08/10/44	Ba1	Monthly	54.19	08/30/11	23291JAF	Coll Nt CI C 3.8999 06/20/24	Aa3	Monthly	28.16	11/14/18
23305YAL	Pass-Thru Cif CI C 08/10/44	Aa3	Monthly	75.167	08/30/11	23291JAE	Coll Nt CI B 3.75 06/20/24	Aa2	Monthly	35.34	11/14/18
23305YAK	Pass-Thru Cif CI B 08/10/44	Aaa	Monthly	127.609	08/30/11	23291JAD	Coll Nt CI A-4 3.5899 06/20/24	Aa2	Monthly	100.61	11/14/18
23305YAJ	Pass-Thru Cif CI A-M 08/10/44	Aaa	Monthly	0.001	08/30/11	23291JAG	Coll Nt CI D 4.19 06/20/25	A2	Monthly	23.96	11/14/18
23305YAH	Pass-Thru Cif CI X-B 08/10/44	Ba3	Monthly	0.001	08/30/11	25600WAG	DNB Boligkredit AS Covered Bds Ser 7 3.25 06/28/23	Aaa	J&D 28	1000	06/28/18
23305YAN	Pass-Thru Cif CI E 3.75 08/10/44	Ba1	Monthly	112.102	08/30/11	256853AB	Dolphin Energy Ltd Sr Sec Global Nt 5.5 12/15/21	A2	J&D 15	1300	02/07/12
23305YAD	Pass-Thru Cif CI A-4 4.551 08/10/44	Aaa	Monthly	19.229	08/30/11	25746UCU	Dominion Energy Inc Fltg Rt Global Nt 06/01/19	Baa2	M,J,S&D 01	500	06/01/17
23305YAP	Pass-Thru Cif CI F 3.75 08/10/44	B2	Monthly	831.487	06/28/11	25746UCV	Fltg Rt Global Nt CI B-R 12/01/20	Baa2	M,J,S&D 01	300	12/06/17
23305YAG	Pass-Thru Cif CI X-A 08/10/44	Aaa	Monthly	64.317	06/28/11	25746UCX	Fltg Rt Global Nt				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
26139PAB	DP World Crescent Ltd Mtn Rule 144A CIE 4.848 09/26/28	Baa1	M&S 26	1000	09/18/18	26245TAA	Coll Nt CIE 07/17/31	Ba3	J,A,J&O 17	21.375	07/20/18
26207VAG	Coll Nt CID 4.2 08/15/21	Aaa	Monthly	88.63	07/22/15	26245RAA	Coll Nt CIA-1 07/17/31	Aaa	J,A,J&O 17	288	07/20/18
26207VAF	Coll Nt CIE 3.01 08/15/21	Aaa	Monthly	152.89	07/22/15	26245RAJ	Coll Nt CID 07/17/31	Baa3	J,A,J&O 17	24.875	07/20/18
26207VAH	Coll Nt CIE 5.27 09/15/22	Aa2	Monthly	53.18	07/22/15		Dryden 60 CLO Ltd				
26207YAF	Coll Nt CIE 3.91 05/17/21	Aaa	Monthly	151.91	01/27/16	26251NAE	Coll Nt CID 07/15/31	Baa3	J,A,J&O 15	24	08/23/18
26207YAG	Coll Nt CID 4.85 05/15/23	Aa1	Monthly	118.15	01/27/16	26251NAA	Coll Nt CIX 07/15/31	Aaa	J,A,J&O 15	3.2	08/23/18
26208AAF	Coll Nt CIE 3.19 07/15/22	Aaa	Monthly	229.82	05/25/16	26251NAD	Coll Nt CIE 07/15/31	A2	J,A,J&O 15	22	08/23/18
26208AAG	Coll Nt CID 4.53 08/15/23	Aa1	Monthly	227.46	05/25/16	26251NAC	Coll Nt CIB 07/15/31	Aa2	J,A,J&O 15	48	08/23/18
26208EAE	Coll Nt CIB 2.3599 03/15/21	Aaa	Monthly	159	06/28/17	26251NAB	Coll Nt CIA 07/15/31	Aaa	J,A,J&O 15	256	08/23/18
26208EAF	Coll Nt CIE 2.8399 04/15/22	Aaa	Monthly	207.4	06/28/17	26251NAF	Coll Nt CIE 07/15/31	Ba3	J,A,J&O 15	14.4	08/23/18
26208FAH	Coll Nt CIB 2.25 06/15/21	Aaa	Monthly	135.76	07/31/17		Dryden 61 CLO Ltd				
26207KAF	Coll Nt CIB 2.9999 05/17/21	Aaa	Monthly	178.03	10/25/17	26251CAA	Coll Nt CIX 01/19/32	Aaa	J,A,J&O 19	5	11/29/18
26207KAF	Coll Nt CIE 2.7999 07/15/22	Aaa	Monthly	230.98	10/25/17	26251CAC	Coll Nt CIA-1 01/19/32	Aaa	J,A,J&O 19	315	11/29/18
26208CAJ	Coll Nt CIB 2.51 01/15/21	Aaa	Monthly	151.01	01/31/17	26251CAE	Coll Nt CIA-2 01/19/32	Aaa	J,A,J&O 19	10	11/29/18
26208DAD	Coll Nt CIB 2.2 05/15/20	Aaa	Monthly	153.34	03/29/17	26251CAJ	Coll Nt CIE 01/19/32	A2	J,A,J&O 19	23	11/29/18
26208DAF	Coll Nt CID 3.72 10/17/22	Aaa	Monthly	181.97	03/29/17	26251CAL	Coll Nt CID 01/19/32	Baa3	J,A,J&O 19	27.5	11/29/18
26208GAB	Coll Nt CIA-2 2.23 04/15/20	Aaa	Monthly	174.26	02/21/18	26251GAA	Coll Nt CIE 01/19/32	Ba3	J,A,J&O 19	29.5	11/29/18
26208GAD	Coll Nt CIA-3 2.4199 01/15/21	Aaa	Monthly	86.05	02/21/18	26251GAE	Coll Nt CIE 01/19/32	B3	J,A,J&O 19	6.5	11/29/18
26208GAE	Coll Nt CIB 2.8799 02/15/22	Aaa	Monthly	133.6	02/21/18	26251GAG	Coll Nt CIB 01/19/32	Aa2	J,A,J&O 19	55	11/29/18
26208GAF	Coll Nt CID 3.2 03/15/23	Aaa	Monthly	168.45	02/21/18		Dryden 64 CLO Ltd				
26208GAG	Coll Nt CID 3.81 05/15/24	A1	Monthly	162.64	02/21/18	26251MAC	Coll Nt CIE 04/18/31	B3	J,A,J&O 18	12	05/01/18
26208JAB	Coll Nt CIA-2 2.64 09/15/20	Aaa	Monthly	327	05/23/18	26251LAE	Coll Nt CIB 04/18/31	Aa2	J,A,J&O 18	64.5	05/01/18
26208JAD	Coll Nt CIA-3 2.8799 06/15/21	Aaa	Monthly	126.75	05/23/18	26251LAC	Coll Nt CIA 04/18/31	Aaa	J,A,J&O 18	390	05/01/18
26208JAE	Coll Nt CIB 3.22 04/15/22	Aaa	Monthly	186.12	05/23/18	26251LAG	Coll Nt CID 04/18/31	A2	J,A,J&O 18	30	05/01/18
26208JAG	Coll Nt CID 4.1399 08/15/24	Baa1	Monthly	237.32	05/23/18	26251LAJ	Coll Nt CID 04/18/31	Baa3	J,A,J&O 18	37.5	05/01/18
26208JAF	Coll Nt CIE 3.6299 08/15/24	Aa1	Monthly	236.51	05/23/18	26251LAA	Coll Nt CIX 04/18/31	Aaa	J,A,J&O 18	3	05/01/18
26208KAB	Coll Nt CIA-2-A 10/15/20	Aaa	Monthly	114	07/24/18	26251MAA	Coll Nt CIE 04/18/31	Ba3	J,A,J&O 18	30	05/01/18
26208KAD	Coll Nt CIA-3 11/15/21	Aaa	Monthly	160.15	07/24/18		DSLAMtg Ln Tr				
26208KAE	Coll Nt CIB 09/15/22	Aaa	Monthly	139.39	07/24/18	23333YAC	Pass Thru Cfr Ser 2007-AR1, CI 2A-1A 03/25/37	B3	Monthly	268.329	02/22/07
26208KAF	Coll Nt CID 3.72 09/16/24	Aa3	Monthly	236.65	07/24/18	23333YAA	Pass Thru Cfr Ser 2007-AR1, CI 1A-1A 03/25/37	B3	Monthly	168.508	02/22/07
26208KAG	Coll Nt CID 4.2999 09/16/24	Baa3	Monthly	221.85	07/24/18	23332UCM	Pass Thru Cfr Ser 2005-AR1, CI 2-A1A 03/25/45	Baa1	Monthly	266.804	02/28/05
26209BAC	Coll Nt CIA-2-B 10/15/20	Aaa	Monthly	65	09/19/18	23332UDV	Pass Thru Cfr Ser 2005-AR3, CI 2-A1B 07/25/45	Caa2	Monthly	103.26	05/25/05
26209BAB	Coll Nt CIA-2-A 2.7799 10/15/20	Aaa	Monthly	208	09/19/18	23332UDU	Pass Thru Cfr Ser 2005-AR3, CI 2-A1A 07/25/45	Baa3	Monthly	247.824	05/25/05
26209BAD	Coll Nt CIA-3 3.04 11/15/21	Aaa	Monthly	182.77	09/19/18	23332UBX	Pass Thru Cfrs Ser 2004-AR4, CI 2-A2A 01/25/45	B2	Monthly	90	12/30/04
26209BAE	Coll Nt CIB 3.3599 10/17/22	Aa1	Monthly	168.25	09/19/18	23332UAF	Pass-Thru Cfr CI X-2 08/25/44	B2	Monthly	0.001	08/31/04
26209BAF	Coll Nt CID 3.66 11/15/24	Aa3	Monthly	232.15	09/19/18		DSLAMtg Loan Tr 2004-AR2				
26209BAG	Coll Nt CID 4.0899 01/15/26	Baa3	Monthly	220.82	09/19/18	23332UAR	Pass-Thru Cfr CI A-2A 10/25/44	B2	Monthly	400	10/29/04
26208MAB	Coll Nt CIA-2-A 3.08 07/15/21	Aaa	Monthly	200	11/20/18	23332UAP	Pass-Thru Cfr CI A-1A 10/25/44	B1	Monthly	279.232	10/29/04
26208MAC	Coll Nt CIA-2-B 07/15/21	Aaa	Monthly	80	11/20/18		DSLAMtg Loan Tr 2005-AR6				
26208MAD	Coll Nt CIA-3 3.3399 10/17/22	Aaa	Monthly	186.77	11/20/18	23332UFU	Pass-Thru Cfr CI 1A-1A 10/25/45	Caa1	Monthly	254.726	09/30/05
26208MAE	Coll Nt CIB 3.68 07/17/23	Aa1	Monthly	125.04	11/20/18	23332UFW	Pass-Thru Cfr CI 2A-1B 10/25/45	Ca	Monthly	135.718	09/30/05
26208MAF	Coll Nt CID 3.99 01/15/25	A2	Monthly	178.46	11/20/18		DTC One Special Purpose Co				
26208MAG	Coll Nt CID 4.2999 04/15/26	Baa3	Monthly	119.84	11/20/18		Coll Nt Ser 1, CID 0 11/30/34	A2	Monthly	2.658	11/29/02
26249QAC	Coll Nt CIA-1-R 07/15/30	Aaa	J,A,J&O 15	307.5	08/23/18		Duke Energy Corp				
26249QAU	Coll Nt CIB-R 07/15/30	Aa2	J,A,J&O 15	62	08/23/18	26441CAN	Sr Nt 3.75 04/15/24	Baa1	A&O 15	400	11/16/15
26251EAG	Coll Nt CIE-R 07/15/30	Ba3	J,A,J&O 15	24.2	08/23/18	26441CBA	Sr Nt CID 12/30/99	Baa1		0	05/11/18
26249QAY	Coll Nt CID-R 07/15/30	Baa3	J,A,J&O 15	31.3	08/23/18	26441CAV	Sr Nt Rule 144A, 2.1 06/15/20	Baa1	J&D 15	330	06/08/17
26249QAW	Coll Nt CIE-R 07/15/30	A2	J,A,J&O 15	22.5	08/23/18		Duke Fdg High Grade III Ltd				
26244FAJ	Coll Nt CIE-R 08/15/31	B3	F,M,A&N 15	12	08/22/18	2644EPAS	Coll Nt Fltg Rt, CI A-1B2 0.09 08/02/49	C	Monthly	1306.5	08/30/05
26244FAG	Coll Nt CIE-R 08/15/31	Ba3	F,M,A&N 15	33	08/22/18	264413AA	Coll Nt 02/03/50	C	Monthly	1312.5	01/05/06
26244GAL	Coll Nt CID-R 08/15/31	Baa3	F,M,A&N 15	33	08/22/18		Duke Funding High Grade III Ltd				
26244GAJ	Coll Nt CID-R 08/15/31	A2	F,M,A&N 15	30	08/22/18	2644EPAA	Coll Nt CI A1A 08/02/49	C	Monthly	443.5	08/30/05
26244GAE	Coll Nt CIA-R 08/15/31	Aaa	F,M,A&N 15	384	08/22/18	2644EPAC	Coll Nt CI A1B1 08/02/49	C	Monthly	1306.5	08/30/05
26244GAG	Coll Nt CIB-R 08/15/31	Aa2	F,M,A&N 15	72	08/22/18		Duke Funding VI Ltd/Duke Funding VI Corp				
26244LAC	Coll Nt CIE-R 04/15/31	Ba3	J,A,J&O 15	25.3	03/14/18	26440TAA	SR SEC FLT RT GLOBAL Nt CI A1S 04/08/39	C	Monthly	655.5	03/22/04
26244KAU	Coll Nt CID-R 04/15/31	Baa3	J,A,J&O 15	35.75	03/14/18		E MAC NL BV				
26244KAS	Coll Nt CID-R 04/15/31	A2	J,A,J&O 15	28.35	03/14/18		Coll Nt Ser 2006-NHG 04/25/38	Baa1	Monthly	767.195	05/17/06
26244KAK	Coll Nt CIB-R 04/15/31	Aa2	J,A,J&O 15	61.9	03/14/18	26925XAC	E Trade ABS CDO IV Ltd	C	M,J,S&D 05	152.8	12/01/05
26244KAN	Coll Nt CIA-R 04/15/31	Aaa	J,A,J&O 15	357.5	03/14/18	26925XAA	Coll Nts CIA-1B-1 12/05/42	C	M,J,S&D 05	7	12/01/05
26244LAE	Coll Nt CIE-R 04/15/31	B3	J,A,J&O 15	8.25	03/14/18	26925XAB	Coll Nts CIA-1A 12/05/42	C			
26244YAL	Coll Nt CIA-R 07/15/30	Aaa	J,A,J&O 15	248	07/16/18	26924XAH	Coll Nt Ser 2004-1, CID 4.86 11/07/31	Caa1	Monthly	10.815	12/16/04
26245CAN	Coll Nt CID-R 07/20/29	Baa3	J,A,J&O 20	33	07/20/18	26924XAG	Sub Asset Backed Nt Ser 2004-1, CIE 4.54 11/07/31	Aa3	Monthly	9.27	12/16/04
26245CAQ	Coll Nt CIE-R 07/20/29	Ba3	J,A,J&O 20	30	07/20/18		E-MAC 2005-I DE BV				
26244MAN	Coll Nt CIA-2-R 10/15/30	Aaa	J,A,J&O 15	14.625	10/24/18		Pass Thru Cfr CI C 05/25/52	Baa2	F,M,A&N 25	11.988	06/15/05
26244MAL	Coll Nt CIA-1-R 10/15/30	Aaa	J,A,J&O 15	401.375	10/24/18		Pass Thru Cfr CID 05/25/52	Caa3	F,M,A&N 25	11.262	06/15/05
26244MAQ	Coll Nt CIB-R 10/15/30	Aa2	J,A,J&O 15	79.3	10/24/18		Pass Thru Cfr CIB 05/25/52	Aa3	F,M,A&N 25	22.524	06/15/05
26244MAS	Coll Nt CID-R 10/15/30	A2	J,A,J&O 15	29.9	10/24/18		E-MAC DE 2006-I BV				
26244MAU	Coll Nt CID-R 10/15/30	Baa3	J,A,J&O 15	37	10/24/18		Pass Thru Cfrs CIA 08/25/48	A3	J,A,J&O 25	551.601	06/15/06
26244PAG	Coll Nt CIE-R 10/15/30	Ba3	J,A,J&O 15	35.8	10/24/18		Pass Thru Cfrs CIA 05/25/57	Caa3	F,M,A&N 25	22.089	06/08/06
26244PAJ	Coll Nt CIE-R 10/15/30	B3	J,A,J&O 15	7.5	10/24/18		Pass Thru Cfrs CIB 05/25/57	Baa3	F,M,A&N 25	34.081	06/15/06
26243EAE	Coll Nt CIE 01/15/31	Ba3	J,A,J&O 15	22.5	01/11/18		E-MAC NL 2006-II BV				
26243EAL	Coll Nt CIE 01/15/31	B3	J,A,J&O 15	12	01/11/18		Pass Thru Cfrs CI C 01/25/39	Baa1	J,A,J&O 25	6.942	06/15/06
26243EAD	Coll Nt CID 01/15/31	Baa3	J,A,J&O 15	34.5	01/11/18		Pass Thru Cfrs CIA 01/25/39	Aaa	J,A,J&O 25	666.465	06/15/06
26243EAB	Coll Nt CIB 01/15/31	Aa2	J,A,J&O 15	66	01/11/18		Pass Thru Cfrs CIB 01/25/39	Aa2	J,A,J&O 25	11.108	06/15/06
26243EAC	Coll Nt CID 01/15/31	Aa2	J,A,J&O 15	39	01/11/18		E-MAC NL 2006-NHG I BV				
26243EAA	Coll Nt CIA 01/15/31	Aaa	J,A,J&O 15	390	01/11/18		Coll Nts CI A 04/25/38	Baa1	J,A,J&O 25	767.195	05/17/06
26243KAL	Coll Nt CIE 05/15/31	Ba3	F,M,A&N 15	16.6	03/15/18		Eastland CLO Ltd				
26243KAA	Coll Nt CIX 05/15/31	Aaa	F,M,A&N 15	4	03/15/18	277345AL	Coll Nt CIE 05/01/22	A1	F,M,A&N 01	68.5	03/13/07
26243KAJ	Coll Nt CID 05/15/31	Baa3	F,M,A&N 15	24.9	03/15/18		Eaton Vance CLO				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
27884F2M	Eclipse Fdg Tr Var Sts					28852LAG	Coll Nt Cl B 07/22/30	Aa2	J,A,J&O 22	28	07/06/18
27884F3Z	Pass-Thru Cif Ser 2017-003	Aaa	J&D 01	16.085	06/01/17	28852ZAD	Ellington Ln Acquisition Tr	A1	Monthly	47.026	08/30/07
27884F4D	Pass-Thru Cif Ser 2017-004	Aaa	J&D 01	19.985	09/12/17	28852AE	Pass Thru Cif Ser 2007-1, CI A-2C	A2	Monthly	20.554	08/30/07
27884F3B	Pass-Thru Cif Ser 2017-005	Aaa	J&D 01	14.6	09/21/17	288547AR	Pass Thru Cif Ser 2007-2, CI A-2E	Aa3	Monthly	36	10/05/07
27884F3R	Pass-Thru Cif Ser 2017-004	Aa2	J&J 01	30.585	07/27/17	288547AD	Pass Thru Cif Ser 2007-2, CI A-2C	Baa2	Monthly	48.09	10/05/07
27884F39	Pass-Thru Cif Ser 2016-002	Aaa	J&D 01	16.78	12/20/16	288547AC	Pass Thru Cif Ser 2007-2, CI A-2B	Aa1	Monthly	43.47	10/05/07
27884F2T	Pass-Thru Cif Ser 2017-003	Aaa	J&D 01	19.6	06/22/17		Emac Owner Tr 2000-1 (The)				
27884F3F	Pass-Thru Cif Ser 2017-004	Aaa	J&J 01	46.5	07/27/17	268617BK	Interest Only Certificates CIO	Ca	Monthly	0.001	02/10/00
	ECMC Group Student Loan Tr 2018-1						EMAC Owner Trust				
26828HAA	Coll Nt Cl A 02/27/68	Aaa	Monthly	48.9	03/08/18	268617BJ	Global Cif Ser 1, CI A2 8.21	Caa3	Monthly	199.02	02/07/00
26828HAB	Coll Nt Cl B 02/27/68	Aaa	Monthly	15	03/08/18		EMC Mortgage Loan Trust				
	ECMC Group Student Loan Tr 2018-2					268668AQ	Pass-Thru Cif Ser 2002-A, CI A-1	A1	Monthly	79.005	04/12/02
26829GAA	Coll Nt Cl A 09/25/68	Aaa	Monthly	341.4	10/10/18	268668AY	Pass-Thru Cif Ser 2002-A, CI A-2	A1	Monthly	10	04/12/02
	Economic Dev Auth of The City of Lynchburg VA					268668AR	Pass-Thru Cif Ser 2002-A, CI M-1	B1	Monthly	7.142	04/12/02
55123TAW	Bds Ser 2017C 01/01/17	A2	Monthly	30.7	07/25/17		Empresa Nacional Del Petroleo				
	Ecopetrol SA					P37110AN	Global Nt Ser 2018-2 5.25	Baa3	M&N 06	680	10/31/18
279158AC	Global Nt 5.875 09/18/23	Baa3	M&S 18	500	06/08/16		Encore Cr Receivables Tr				
	ECP CLO 2015-7 Ltd					29256PAK	Pass Thru Cif Ser 2005-3, CI M-6	B1	Monthly	16.469	08/30/05
26829DAR	Coll Nt Cl E-R 04/22/30	B2	J,A,J&O 22	6	03/20/18	29256PBB	Pass Thru Cif Ser 2005-4, CI M-6	Ca	Monthly	15	11/10/05
26829DAO	Coll Nt Cl D-R 04/22/30	Ba3	J,A,J&O 22	25	03/20/18	29256PBA	Pass Thru Cif Ser 2005-4, CI M-5	B1	Monthly	17	11/10/05
26829CBC	Coll Nt Cl C-R 04/22/30	Baa3	J,A,J&O 22	32	03/20/18		Engigter Spinclo Inc				
26829CBB	Coll Nt Cl B-R 04/22/30	A2	J,A,J&O 22	30	03/20/18	29273AAA	Global Nt 5.5 06/15/25	B2	J&D 15A	600	05/15/15
26829CBA	Coll Nt Cl A-2-R 04/22/30	Aa2	J,A,J&O 22	56	03/20/18		Energy Transfer Partners LP				
26829CAY	Coll Nt Cl A-1-R 04/22/30	Aaa	J,A,J&O 22	315	03/20/18	29273RAX	Sr Nt 4.15 10/01/20	Baa3	A&O 01	350	06/18/15
26829CAZ	Coll Nt Cl A-X 04/22/30	Aaa	J,A,J&O 22	5	03/20/18		ENI SPA				
	Education Funding					26874RAA	Global Bds 4.15 10/01/20	Baa1	A&O 01	450	09/23/10
28140XAB	Flt Rt Asset Bkd Nt Ser 2006-1, CI A-2	Aa3	F,M,A&N 25	145	11/14/06	26874RAC	Global Bds 5.7 10/01/40	Baa1	A&O 01	350	09/23/10
28140XAC	Flt Rt Asset Bkd Nt Ser 2006-1, CI A-3	Caa3	F,M,A&N 25	85.598	11/14/06	26874RAG	Global Nt Cl E 4 09/12/23	Baa1	M&S 12	1000	09/05/18
	Education Ln Asset-Bkd Trust I					26874RAE	Global Nt Cl E 4.75 09/12/28	Baa1	M&S 12	1000	09/05/18
281397AT	Coll Nt Ser 03-2A-5 0 02/01/43	Aa3	Monthly	75	10/07/03		Entergy Louisiana LLC				
281397AL	Coll Nt Ser 03-1A11 0 02/01/43	Aa3	Monthly	75	06/30/03	29364WBA	1st Mtg Coll Tr Bds Cl B 4 03/15/33	A2	M&S 15	750	03/20/18
281397AB	Coll Nt Ser 03-1A-2 0 02/01/43	Aa3	Monthly	75	03/04/03		Equifirst Loan Securitization Tr				
281397AZ	Coll Nt Ser 03-2A-11 0 02/01/43	Aa3	Monthly	50	11/04/03	29445UAC	Pass Thru Cif Ser 2007-1 04/25/37	Caa2	Monthly	11.846	06/27/07
281397AK	Coll Nt Ser 03-1A10 0 02/01/43	Aa3	Monthly	75	06/30/03	29445UAN	Pass Thru Cif Ser 2007-1 04/25/37	B2	Monthly	302.312	06/27/07
281397AQ	Coll Nt Ser 03-2A-2 0 08/01/43	Aa3	Monthly	50	09/05/03	29445UAB	Pass Thru Cif Ser 2007-1 04/25/37	Caa2	Monthly	140.05	06/27/07
281397AP	Coll Nt Ser 03-2A-1 0 08/01/43	Aa3	Monthly	75	08/19/03		Equifirst Mortgage Loan Trust				
281397AR	Coll Nt Ser 03-2A-3 0 08/01/43	Aa3	Monthly	75	09/05/03	29445FAD	Pass-Thru Cif Ser 2003-1, CI M-2	Baa3	Monthly	16.88	03/27/03
281397BB	Coll Nt Ser 03-2A-13 0 08/01/43	Aa3	Monthly	75	01/08/04	29445FBN	Pass-Thru Cif Ser 2004-2, CI M-6	Ba2	Monthly	11.354	06/30/04
	Education Loan Asset-Backed Tr I					29445FBO	Pass-Thru Cif Ser 2004-2, CI M-8	Caa2	Monthly	9.73	06/30/04
281397AW	Auc Rt Student Loan Asset Bkd Clb Nt Ser 2003-2A8	Aa3	Monthly	75	12/09/03	29445FBP	Pass-Thru Cif Ser 2004-2, CI M-7	B1	Monthly	9.732	06/30/04
28140DAD	Coll Nt Ser 2013-1, CI A2 04/26/32	Aaa	Monthly	324	11/25/13	29445FBM	Pass-Thru Cif Ser 2004-2, CI M-5	Ba1	Monthly	11.354	06/30/04
28140DAC	Coll Nt Ser 2013-1, CI B1 11/25/33	Aaa	Monthly	61	11/25/13		Equifirst Mtge Loan Tr 2004-3				
281397AG	Coll Nt Ser 2003-1A- 02/01/43	Aa3	Monthly	49.5	04/03/03	29445FCD	Pass-Thru Cif Cl M-7 12/25/34	B1	Monthly	8.211	11/30/04
281397AB	Coll Nt Ser 2003-1A- 02/01/43	Aa3	Monthly	68.5	03/05/03		Equity One ABS Inc				
281397AH	Coll Nt Ser 2003-1A- 02/01/43	Aa3	Monthly	35	04/03/03	294751AX	Pass-Thru Cif Ser 2002-3, CI B-1	C	Monthly	8.775	06/14/02
	Edvestinu Private Education Loan Issue No 1 LLC					294751AW	Pass-Thru Cif Ser 2002-3, CI M-2	Caa3	Monthly	11.322	06/14/02
28165RAA	Coll Nt Cl A 05/26/36	Aaa	Monthly	115.8	02/17/16	294751AV	Pass-Thru Cif Ser 2002-3, CI M-1	B2	Monthly	15.568	06/14/02
28165RAB	Coll Nt Cl B 10/26/37	Aa3	Monthly	14	02/17/16		Equity Release Funding (No 3) Plc				
28165RAC	Coll Nt Cl C 06/27/39	A1	Monthly	7.2	02/17/16	294751AX	Coll Nt Cl A3 2.45 04/26/23	Aaa	J,A,J&O 26	81.232	05/11/03
	Egypt Govt of					294751AY	Coll Nt Cl A2 5.05 04/26/33	Aaa	J,A,J&O 26	503.641	05/11/03
038461AJ	Global Bds 7 11/10/28	B3	M&N 10	1320	11/08/16		Coll Nt Cl B 04/26/38	Aa3	J,A,J&O 26	68.235	05/11/03
038461AH	Global Nt 6.75 11/10/24	B3	M&N 10	1320	11/08/16		Erste Bank der oest Sparkassen AG				
	El Salvador Govt of						Fixed/Flt Rt Austrian Bd 04/20/22	A2	Monthly	0.001	04/19/07
283875AN	Global Bds 7.65 06/15/35	B3	J&D 15	775	06/01/05		Essex Cnty N J				
	Electricite de France					296803V3	Pass-Thru Cif Ser 78 02/15/19	Aaa	F&A 15	0.263	08/16/95
268317AU	Sr Global Nt Ser 18 4.5 09/21/28	A3	M&S 21	1800	09/17/18		Ethiopia Govt of				
	Eletson Hldgs Inc					29766LAA	Global Bds 6.625 12/11/24	B1	J&D 11	1000	12/04/14
28620QAA	Gtd First Preferred Ship Mtg Nt Ser 7 9.625 01/15/22	Ca	J&J 15	300	11/26/18		European Investment Bank				
28620QAA	Gtd First Preferred Ship Mtg Nt Ser 9.625 01/15/22	Ca	J&J 15	300	12/12/13	298785HP	Nt 2.5 03/15/23	Aaa	M&S 15	5000	01/17/18
	Elevation CLO 2016-5 Ltd						Eurosail PLC				
28623AAC	Coll Nt Cl B-R 10/27/31	Aa2	J,A,J&O 27	40.6	10/15/18	298805AH	Pass-Thru Cif Ser 2006-2BL, CI B1B	Aa1	J,A,J&O 15	18	10/11/06
28623ABA	Coll Nt Cl E-R 10/27/31	Ba3	J,A,J&O 27	19.6	10/15/18	298805AQ	Pass-Thru Cif Ser 2006-2BL, CI D1C	B2	J,A,J&O 15	17.3	10/11/06
28623AAE	Coll Nt Cl D-R 10/27/31	Baa3	J,A,J&O 27	21.35	10/15/18	298805AN	Pass-Thru Cif Ser 2006-2BL, CI D1A	B2	J,A,J&O 15	9	10/11/06
28623AAD	Coll Nt Cl C-R 10/27/31	A2	J,A,J&O 27	16.45	10/15/18	298805AG	Pass-Thru Cif Ser 2006-2BL, CI B1A	Aa1	J,A,J&O 15	27	10/11/06
28623AAB	Coll Nt Cl A-R 10/27/31	Aaa	J,A,J&O 27	224	10/15/18	298805AM	Pass-Thru Cif Ser 2006-2BL, CI C1C	Aa1	J,A,J&O 15	11	10/11/06
28623AAA	Coll Nt Cl X 10/27/31	Aaa	J,A,J&O 27	4.1	10/15/18	298805AF	Pass-Thru Cif Ser 2006-2BL, CI A2C	Aa1	J,A,J&O 15	499.48	10/11/06
	Elevation CLO 2017-8 Ltd					298805AK	Pass-Thru Cif Ser 2006-2BL, CI A1A	Aa1	J,A,J&O 15	24.8	10/11/06
28622VAG	Coll Nt Cl C 10/25/30	A2	J,A,J&O 25	20	01/25/18	298805AR	Pass-Thru Cif Ser 2006-2BL, CI E1C	Caa3	J,A,J&O 20	7.38	10/11/06
28622VAA	Coll Nt Cl A-1 10/25/30	Aaa	J,A,J&O 25	254	01/25/18		Evans Grove CLO Ltd				
28622VAB	Coll Nt Cl B 10/25/30	Aa2	J,A,J&O 25	42	01/25/18	29915QAA	Coll Nt Cl E 05/29/28	Ba3	F,M,A&N 31	18	05/29/18
28622TAG	Coll Nt Cl F 10/25/30	B3	J,A,J&O 25	7	01/25/18	29915RAG	Coll Nt Cl C 05/29/28	A2	F,M,A&N 31	20.25	05/29/18
28622VJ	Coll Nt Cl D 10/25/30	Baa3	J,A,J&O 25	26	01/25/18	29915QAC	Coll Nt Cl F 05/29/28	B3	F,M,A&N 31	8.8	05/29/18
28622VAC	Coll Nt Cl A-2 3.5699 10/25/30	Aaa	---	7	01/25/18	29915RAC	Coll Nt Cl A-2 05/29/28	Aaa	F,M,A&N 31	12	05/29/18
28622TAE	Coll Nt Cl E 10/25/30	Ba3	J,A,J&O 25	19	01/25/18	29915RAE	Coll Nt Cl B 05/29/28	Aa2	F,M,A&N 31	37.8	05/29/18
	Elevation CLO 2018-10 Ltd					29915RAA	Coll Nt Cl A-1 05/29/28	Aa1	F,M,A&N 31	248.9	05/29/18
28622WAE	Coll Nt Cl E 10/20/31	Ba3	J,A,J&O 20	23.5	11/28/18	29915RAJ	Coll Nt Cl D 05/29/28	Baa3	F,M,A&N 31	25.25	05/29/18
28623CAG	Coll Nt Cl C 10/20/31	A2	J,A,J&O 20	20.5	11/28/18		Everbank Mtge Loan Tr 2018-1				
28623CAE	Coll Nt Cl B 10/20/31	Aa2	J,A,J&O 20	42.7	11/28/18	29978CCD	Pass-Thru Cif Cl B-3 3.6509 02/25/48	Baa2	Monthly	4.578	02/23/18
28623CAC	Coll Nt Cl A 10/20/31	Aaa	J,A,J&O 20	256	11/28/18	29978CAX	Pass-Thru Cif Cl A-22 3.5 02/25/48	Aa2	Monthly	0.001	02/23/18
28623CAA	Coll Nt Cl X 10/20/31	Aaa	J,A,J&O 20	1	11/28/18	29978CBB	Pass-Thru Cif Cl B-1 3.6509 02/25/48	Aa3	Monthly	4.578	02/23/18
28623CAJ	Coll Nt Cl D 10/20/31	Baa3	J,A,J&O 20	25.3	11/28/18	29978CAR	Pass-Thru Cif Cl A-16 3.5 02/25/48	Aaa	Monthly	0.001	02/23/18
	Elevation CLO 2018-9 Ltd					29978CAB	Pass-Thru Cif Cl A-2 3 02/25/48	Aaa	Monthly	0.001	02/23/18
28622XAA	Coll Nt Cl A-1 07/15/31	Aaa	J,A,J&O 15	222	08/08/18	29978CAE	Pass-Thru Cif Cl A-5 3 02/25/48	Aaa	Monthly	0.001	02/23/18
28622YAA	Coll Nt Cl E 07/15/31	Ba3	J,A,J&O 15	20.19	08/08/1						

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
30040WAA	Eversource Energy Nt Ser 2017-006 2.5 03/15/21	Baa1	M&S 15	200	01/03/18	32027EAF	Pass Thru Cif Ser 2006-FF5, CI II-A-4	Ba1	Monthly	25	05/05/06
299670AA	Exantias Capital Corp 2018-RS06 Ltd Coll Nt CI A 06/15/25	Aaa	Monthly	290.537	06/26/18	32027EAE	Pass Thru Cif Ser 2006-FF5, CI II-A-3	Baa3	Monthly	154.042	05/05/06
301656AA	Exeter Automobile Receivables Tr 2018-1 Coll Nt CI A 2.21 05/17/21	Aaa	Monthly	261.64	01/31/18	32027EAH	Pass Thru Cif Ser 2006-FF5, CI M-1	Ca	Monthly	24.941	05/05/06
301656AC	Coll Nt CI B 2.75 04/15/22	Aaa	Monthly	86.24	01/31/18	32027NSL	Pass Thru Cif Ser 2005-FF6, CI M-3	Baa1	Monthly	19.859	05/26/05
301656AE	Coll Nt CI C 3.0299 01/17/23	Aaa	Monthly	81.02	01/31/18	32027NSK	Pass Thru Cif Ser 2005-FF6, CI M-2	Aa	Monthly	30.892	05/26/05
301656AG	Coll Nt CI D 3.5299 11/15/23	A3	Monthly	92.06	01/31/18	32027NTB	Pass Thru Cif Ser 05-FFH1, CI M-2	B1	Monthly	16.775	05/31/05
30167BAA	Exeter Automobile Receivables Tr 2018-2 Coll Nt CI A 2.79 07/15/21	Aaa	Monthly	254.09	04/25/18	32027NTA	Pass Thru Cif Ser 05-FFH1, CI M-1	Aaa	Monthly	33.825	05/31/05
30167BAB	Coll Nt CI B 3.27 05/16/22	Aaa	Monthly	76.96	04/25/18	32027TAB	Pass Thru Cif Ser 2006-FF9, CI I-A	Baa1	Monthly	712.134	07/07/06
30167BAC	Coll Nt CI C 3.6899 03/15/23	Aa1	Monthly	82.76	04/25/18	32027GAE	Pass Thru Cif Ser 06-FF12, CI A5	Caal	Monthly	74.063	08/30/06
30166PAA	Exeter Automobile Receivables Tr 2018-3 Coll Nt CI A 2.9999 01/18/22	Aaa	Monthly	249.48	07/25/18	32027GAD	Pass Thru Cif Ser 06-FF12, CI A4	Aa3	Monthly	176.96	08/30/06
30166PAC	Coll Nt CI B 3.46 10/17/22	Aaa	Monthly	75.13	07/25/18	32027LAE	Pass Thru Cif Ser 06-FF14, CI A5	Baa2	Monthly	205.997	09/25/06
30166PAE	Coll Nt CI C 3.71 06/15/23	Aa2	Monthly	80.8	07/25/18	32027NXV	Pass Thru Cif Ser 05-FF12, CI A-2C	Aa2	Monthly	21.136	12/28/05
30166PAG	Coll Nt CI D 4.3499 06/17/24	Baa2	Monthly	87.89	07/25/18	32027NXW	Pass Thru Cif Ser 05-FF12, CI M-1	Aa2	Monthly	71.728	12/28/05
30166EAA	Exeter Automobile Receivables Tr 2018-4 Coll Nt CI A 3.0499 12/15/21	Aaa	Monthly	254.09	10/31/18	32027NXX	Pass Thru Cif Ser 05-FF12, CI M-2	Caal	Monthly	64.85	12/28/05
30166EAC	Coll Nt CI B 3.64 11/15/22	Aa1	Monthly	76.95	10/31/18	32027NFV	Pass Thru Cif Ser 2004-FFA, CI M3-F	A1	Monthly	8.488	03/25/24
30166EAE	Coll Nt CI C 3.97 09/15/23	Aa3	Monthly	82.76	10/31/18	32027NFU	Pass Thru Cif Ser 2004-FFA, CI M3-A	Ca	Monthly	9.84	02/27/04
30166EAG	Coll Nt CI D 4.3499 09/16/24	Baa2	Monthly	92.93	10/31/18	30247DAD	Pass Thru Cif Ser 06-FF13, CI A-2C	A1	Monthly	326.66	09/28/06
31392DF8	Fannie Mae Remic Tr 2002-W6 Pass-Thru Cif CI M 6.25 06/25/42	Ca	Monthly	3.232	07/30/02	30247DAE	Pass-Thru Cif Ser 06-FF13, CI A-2D	Ca	Monthly	188.322	09/28/06
31392DF9	Pass-Thru Cif CI B-1 6.25 06/25/42	C	Monthly	6.06	07/30/02	30277TAB	Pass Thru Cif Ser 2006-FF7, CI I-A	A1	Monthly	336.603	05/31/06
309580AA	Farmers Exchange Capital III Surplus Nt 10/15/54	Baa2	---	500	10/01/14	32028GAA	Pass-Thru Cif Ser 06-FF15, CI A1	Caal	Monthly	455.799	10/30/06
30246QAH	FBR Securitization Tr Pass Thru Cif Ser 2005-2, CI M-2	A1	Monthly	71.8	09/28/05	32028GAB	Pass-Thru Cif Ser 06-FF15, CI A2	Caal	Monthly	263.999	10/30/06
30246QBB	Pass Thru Cif Ser 2005-3, CI AV2-4	Baa1	Monthly	75.25	11/09/05	32028GAE	Pass-Thru Cif Ser 06-FF15, CI A5	Baa1	Monthly	273.069	10/30/06
30246QBU	Pass Thru Cif Ser 2005-4, CI AV2-4	Aaa	Monthly	82.716	12/08/05	32028PAA	Pass Thru Cif Ser 2006, CI I-A-1	Baa3	Monthly	538.016	09/06/06
30246QBV	Pass Thru Cif Ser 2005-4, CI M-1	B1	Monthly	35.327	12/08/05	32028PAE	Pass Thru Cif Ser 2006, CI II-A-3	Ca	Monthly	223.711	09/06/06
30246QCC	FBR Securitization Tr 2005-5 Pass-Thru Cif CI M-2	B1	Monthly	27.866	12/15/05	32027NQA	First Franklin Mtge Loan Tr 2004-FFC	Baa3	Monthly	6.963	12/28/04
30246QCN	Pass-Thru Cif CI AV2-4	Aa3	Monthly	41.119	12/15/05	32027NPY	Pass-Thru Cif CI B-3	A3	Monthly	5.172	12/28/04
30246QCP	Pass-Thru Cif CI M-1	Aa3	Monthly	30.221	12/15/05	32027NPJ	Pass-Thru Cif CI B-2	B1	Monthly	11.707	12/29/04
30258UAA	FDV IV Ltd Coll Nt CI A 4.2999 07/25/36	Aaa	---	480	06/28/18	32027NKE	First Franklin Mtge Loan Tr 2004-FFH4	B1	Monthly	11.707	12/29/04
30258UAC	Coll Nt CI B 4.7 07/25/36	Aa3	---	130	06/28/18	32027NKF	Pass-Thru Cif CI M-7	B1	Monthly	11.707	12/29/04
30258UAG	Coll Nt CI D 6.3499 07/25/36	Baa3	---	50	06/28/18	32027NKG	Pass-Thru Cif CI M-7	B1	Monthly	11.707	12/29/04
30258UAE	Coll Nt CI C 5.5 07/25/36	A3	---	50	06/28/18	32027NKH	Pass-Thru Cif CI M-2	Caal	Monthly	51.587	12/15/05
31620MAZ	Feria Valencia Pass-Thru Cif CI A 0.12 05/22/27	A2	---	151.919	06/06/02	32027NXD	Pass-Thru Cif CI M-1	Ba1	Monthly	53.061	12/15/05
31659TBS	Fidelity National Information Svcs Inc Sr Nt CI A 4.75 05/15/48	Baa2	M&N 15	600	05/14/18	32027NYS	Pass-Thru Cif CI M-2	Caal	Monthly	30.873	01/27/06
31659TBS	Fieldstone Mtg Investment Corp Pass-Thru Cif Ser 2004-3, CI M5 0 08/25/34	B3	Monthly	12.5	07/01/04	32027NYQ	Pass-Thru Cif CI II-A-4	Aaa	Monthly	32.282	01/27/06
31659TBS	Fieldstone Mtg Inv Ltr Pass Thru Cif Ser 2005-2, CI M3	Caa3	Monthly	21.75	08/04/05	32027NYL	Pass-Thru Cif CI I-A	Aaa	Monthly	266.292	01/27/06
31659YAA	Pass Thru Cif Ser 2007-1	B2	Monthly	124.711	04/27/07	32027NYR	Pass-Thru Cif CI M-1	Ba1	Monthly	32.344	01/27/06
31659YAA	Pass Thru Cif Ser 2006-3, CI I-A	B1	Monthly	221.277	10/27/06	32028HAE	First Franklin Mtge Loan Tr 2006-FF10	Ba2	Monthly	69.531	06/30/06
31679NAL	Fifth Street Senior Loan Fund I LLC Coll Nt CI E 01/20/27	Ba3	J,A,J&O 20	18	02/19/15	32028HAG	Pass-Thru Cif CI A5	Aaa	Monthly	73.031	06/30/06
31679NAN	Fifth Third Bank Ohio Coll Nt CI F 01/20/27	Caa2	J,A,J&O 20	12	02/19/15	32028HAA	Pass-Thru Cif CI A7	Aaa	Monthly	118.045	06/30/06
31677QBN	Bank Nt CI A-16 3.35 07/26/21	A3	J&J 26	500	07/23/18	32028HAD	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
31677QBP	Flig R Bank Nt CI A-R 07/26/21	A3	J,A,J&O 26	300	07/23/18	32028HAE	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
31683YAJ	Figueras CLO 2014-1 Ltd Coll Nt CI A-R 01/15/27	Aaa	J,A,J&O 15	256	07/16/18	32028HAF	Pass-Thru Cif CI A2	Ba2	Monthly	69.531	06/30/06
31683YAL	Coll Nt CI B-R 01/15/27	Aa1	J,A,J&O 15	40	07/16/18	32028HAG	Pass-Thru Cif CI A5	Aaa	Monthly	73.031	06/30/06
31683YAG	Coll Nt CI E-R 01/15/27	Ba3	J,A,J&O 15	22.5	07/16/18	32028HAA	Pass-Thru Cif CI A7	Aaa	Monthly	118.045	06/30/06
31683YAO	Coll Nt CI D-R 01/15/27	Baa3	J,A,J&O 15	23.5	07/16/18	32028HAB	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
31683YAN	Coll Nt CI C-R 01/15/27	A1	J,A,J&O 15	26	07/16/18	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
31722PAC	Fillmore Park CLO Ltd Coll Nt CI A-2 07/15/30	Aaa	J,A,J&O 15	24	07/31/18	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
31722QAJ	Coll Nt CI 1 07/15/30	A3	---	35	07/31/18	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
31722PAA	Coll Nt CI A-1 07/15/30	Aaa	J,A,J&O 15	335.5	07/31/18	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
31722QAN	Coll Nt CI 3 07/15/30	A3	---	30.1	07/31/18	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
31722QAL	Coll Nt CI 2 07/15/30	Aa3	---	30	07/31/18	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
31738BAC	Fin of America Structure Secs Tr 2018-HB1 Pass-Thru Cif CI M2 4.0869 09/25/28	A3	Monthly	15.962	10/04/18	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
31738BAA	Pass-Thru Cif CI A 3.375 09/25/28	Aaa	Monthly	273.336	10/04/18	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
31738BAE	Pass-Thru Cif CI M4 5.234 09/25/28	Ba3	Monthly	9.975	10/04/18	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
31738BAD	Pass-Thru Cif CI M3 3.992 09/25/28	Baa3	Monthly	11.971	10/04/18	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
31737RAA	Finance for Residential Social Housing plc Pass-Thru Cif Ser 1, CI A1	Aa3	---	1143.396	03/25/97	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
31737RAB	Pass-Thru Cif Ser 1, CI A2	Aa3	---	182.069	03/25/97	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
31737RAC	Pass-Thru Cif Ser 1, CI A3	Baa1	---	58.262	03/25/97	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
31737RAE	Pass-Thru Cif Ser 2, CI A	Ba1	---	64.272	03/26/97	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
31737RAF	Pass-Thru Cif Ser 2, CI B	Ba1	---	4.89	03/26/97	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
31737RAD	Pass-Thru Cif Ser 1, CI B	Ba1	---	58.262	03/25/97	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
31740LAA	Financial Risk US Hldgs Inc Sr 1st Lien Nt Rule 144A CI F 6.25 05/15/26	B2	M&N 15	1250	09/18/18	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
83611MBG	Financial Asset Secs Corp Pass-Thru Cif CI M-6	B1	Monthly	8.526	08/06/04	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
83611MBH	Pass-Thru Cif CI M-7	B2	Monthly	8.526	08/06/04	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
31738PBG	Financial Asset Secs Corp AAA Trust 2005-2 Pass Thru Cif Ser 2005-2, CI A3	Aaa	Monthly	698.663	05/20/05	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
32028KAA	First Franklin Mortgage Loan Pass Thru Cif CI A1	Caal	Monthly	140.638	11/27/06	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
362341QT	First Franklin Mortgage Loan Trust Pass Thru Cif Ser 2005-FF8, CI M-3	Ca	Monthly	46.945	09/29/05	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
32027NBB	Pass-Thru Cif Ser FFA, CI M-2	Ba1	Monthly	15.78	09/25/02	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
32027NGD	Pass-Thru Cif Ser 2004-FF1, CI M-2	Ba1	Monthly	60.207	02/27/04	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
32027NGE	Pass-Thru Cif Ser 2004-FF1, CI B-1	Ca	Monthly	30.103	02/27/04	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
31561EAD	First Franklin Mtg Ltr Pass Thru CIFS Ser 2006-FF6, CI A-4	Baa1	Monthly	30.598	05/16/06	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
362341HF	Pass Thru Cif Ser 2005-FFA, CI M-3	B2	Monthly	16.294	07/21/05	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
32027NTW	Pass Thru Cif Ser 2005-FFH2, CI M3	B1	Monthly	10.769	06/30/05	32028HAA	Pass-Thru Cif CI A1	B1	Monthly	118.045	06/30/06
32027NRF	Pass Thru Cif Ser 2005-FFH4, CI M-4	B1	Monthly	22.95	04/28/05	32028HAD	Pass-Thru Cif CI A4	Aaa	Monthly	73.031	06/30/06
32027NVF	Pass Thru Cif Ser 05-FFH3, CI M-4	B1	Monthly	30.6	08/26/05	32028HAE	Pass-Thru Cif CI A5	Ba2	Monthly	69.531	06/30/06
32027NVD	Pass Thru Cif Ser 05-FFH3, CI M-2	Ba1	Monthly	37.8	08/26/05	32028HAG	Pass-Thru Cif CI A7	Aaa	Monthly	73.031	06/30/06
362334F5	Pass Thru Cif Ser 2006-FF4, CI A-2	Aa1	Monthly	517.371	03/30/06	32028HAA	Pass-Thru				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Flagstar Mtge Tr 2018-1											
33850TAC	Pass-Thru Cif CI A-3 3.5 12/25/47	Aaa	Monthly	0.001	02/23/18	34531LAC	Coll Nt CI A-2B 04/15/21	Aaa	Monthly	50	09/21/18
33850TAA	Pass-Thru Cif CI A-1 3.5 12/25/47	Aaa	Monthly	0.001	02/23/18	34531LAD	Coll Nt CI A-3 3.1899 12/15/21	Aaa	Monthly	348	09/21/18
33850TBB	Pass-Thru Cif CI B-4 4.07 12/25/47	Ba1	Monthly	3.902	02/23/18	34531LAE	Coll Nt CI A-4 3.2999 02/15/22	Aaa	Monthly	100	09/21/18
33850TAL	Pass-Thru Cif CI A-11 3.5 12/25/47	Aaa	Monthly	0.001	02/23/18	34531LAF	Coll Nt CI B 3.49 03/15/22	Aa1	Monthly	56.19	09/21/18
33850TAN	Pass-Thru Cif CI A-13 3.5 12/25/47	Aa1	Monthly	0.001	02/23/18	Ford Credit Auto Owner Tr 2014-REV1					
33850TAG	Pass-Thru Cif CI A-7 3.5 12/25/47	Aaa	Monthly	0.001	02/23/18	34530MAC	Coll Nt CI C 2.61 11/17/25	Aa2	Monthly	40.541	05/15/14
33850TAM	Pass-Thru Cif CI A-12 3 12/25/47	Aaa	Monthly	14.868	02/23/18	34530MAB	Coll Nt CI B 2.41 11/17/25	Aaa	Monthly	40.541	05/15/14
33850TAF	Pass-Thru Cif CI A-6 3 12/25/47	Aaa	Monthly	331.606	02/23/18	34530MAA	Coll Nt CI A 2.26 11/17/25	Aaa	Monthly	1000	05/15/14
33850TAE	Pass-Thru Cif CI A-5 3.5 12/25/47	Aaa	Monthly	0.001	02/23/18	Ford Credit Auto Owner Tr 2014-REV2					
33850TBC	Pass-Thru Cif CI B-5 4.07 12/25/47	B1	Monthly	1.463	02/23/18	34530NAA	Coll Nt CI A 2.31 04/15/26	Aaa	Monthly	1250	10/15/14
33850TAB	Pass-Thru Cif CI A-2 3 12/25/47	Aaa	Monthly	0.001	02/23/18	34530NAB	Coll Nt CI B 2.51 04/15/26	Aaa	Monthly	50.676	10/15/14
33850TAK	Pass-Thru Cif CI A-10 3 12/25/47	Aaa	Monthly	68.033	02/23/18	34530NAC	Coll Nt CI C 2.71 04/15/26	Aa3	Monthly	50.676	10/15/14
Flagstar Mtge Tr 2018-2											
33851HBC	Pass-Thru Cif CI B-4 4.086 04/27/48	Ba3	Monthly	5.281	04/27/18	34530OAE	Coll Nt CI A-4 1.64 06/15/20	Aaa	Monthly	111.78	03/24/15
33851HBB	Pass-Thru Cif CI B-3 4.086 04/27/48	Baa3	Monthly	8.8	04/27/18	34530OAF	Coll Nt CI B 2.03 08/17/20	Aaa	Monthly	47.38	03/24/15
33851HBA	Pass-Thru Cif CI B-2 4.086 04/27/48	A3	Monthly	12.322	04/27/18	Ford Credit Auto Owner Tr 2015-B					
33851HAZ	Pass-Thru Cif CI B-1 4.086 04/27/48	A1	Monthly	10.561	04/27/18	34530VAD	Coll Nt CI A-3 1.16 11/15/19	Aaa	Monthly	587.8	05/26/15
33851HAP	Pass-Thru Cif CI A-14 3.5 04/27/48	Aa2	Monthly	61.606	04/27/18	34530VAE	Coll Nt CI A-4 1.58 08/17/20	Aaa	Monthly	132.59	05/26/15
33851HAN	Pass-Thru Cif CI A-13 4 04/27/48	Aa2	Monthly	0.001	04/27/18	34530VAF	Coll Nt CI B 2.04 10/15/20	Aaa	Monthly	55.27	05/26/15
33851HAM	Pass-Thru Cif CI A-12 3.5 04/27/48	Aaa	Monthly	30.315	04/27/18	Ford Credit Auto Owner Tr 2015-C					
33851HAL	Pass-Thru Cif CI A-11 4 04/27/48	Aaa	Monthly	0.001	04/27/18	34530YAD	Coll Nt CI A-3 1.41 02/17/20	Aaa	Monthly	300	09/22/15
33851HAK	Pass-Thru Cif CI A-10 3.5 04/27/48	Aaa	Monthly	89.377	04/27/18	34530YAE	Coll Nt CI A-4 1.74 02/15/21	Aaa	Monthly	105.72	09/22/15
33851HAH	Pass-Thru Cif CI A-9 3.5 04/27/48	Aaa	Monthly	0.001	04/27/18	Ford Credit Auto Owner Tr 2015-REV2					
33851HAE	Pass-Thru Cif CI A-8 3.5 04/27/48	Aaa	Monthly	0.001	04/27/18	34530WAC	Coll Nt CI C 2.89 01/15/27	Aa3	Monthly	30.406	07/28/15
33851HAA	Pass-Thru Cif CI A-7 4 04/27/48	Aaa	Monthly	0.001	04/27/18	34530WAB	Coll Nt CI B 2.69 01/15/27	Aaa	Monthly	30.406	07/28/15
33851HAC	Pass-Thru Cif CI A-6 4 04/27/48	Aaa	Monthly	0.001	04/27/18	34530WAA	Coll Nt CI A 2.44 01/15/27	Aaa	Monthly	750	07/28/15
33851HAB	Pass-Thru Cif CI A-5 4 04/27/48	Aaa	Monthly	0.001	04/27/18	Ford Credit Auto Owner Tr 2016-C					
33851HAG	Pass-Thru Cif CI A-4 4 04/27/48	Aaa	Monthly	0.001	04/27/18	34531CAD	Coll Nt CI A-3 1.22 03/15/21	Aaa	Monthly	377.5	10/25/16
33851HAD	Pass-Thru Cif CI A-3 4.5 04/27/48	Aaa	Monthly	0.001	04/27/18	34531CAE	Coll Nt CI A-4 1.4 02/15/22	Aaa	Monthly	121.57	10/25/16
33851HBD	Pass-Thru Cif CI B-5 4.086 04/27/48	B3	Monthly	3.168	04/27/18	Ford Credit Auto Owner Tr 2016-REV2					
33851HBJ	Pass-Thru Cif CI A-9 4 04/27/48	Aaa	Monthly	0.001	04/27/18	34531BAA	Coll Nt CI A 2.03 12/15/27	Aaa	Monthly	1250	06/28/16
33851HAF	Pass-Thru Cif CI A-6 3.5 04/27/48	Aaa	Monthly	478.766	04/27/18	34531BAC	Coll Nt CI C 2.48 12/15/27	A1	Monthly	50.676	06/28/16
Flagstar Mtge Tr 2018-3INV											
33851JAD	Pass-Thru Cif CI A-4 3.5 05/25/48	Aaa	Monthly	0.001	05/30/18	34531BAB	Coll Nt CI B 2.28 12/15/27	A1	Monthly	50.676	06/28/16
33851JAE	Pass-Thru Cif CI A-5 4 05/25/48	Aaa	Monthly	0.001	05/30/18	Ford Credit Auto Owner Tr 2017-A					
33851JAG	Pass-Thru Cif CI A-7 4 05/25/48	Aaa	Monthly	0.001	05/30/18	34531EAC	Coll Nt CI A-2B 12/16/19	Aaa	Monthly	159.8	01/25/17
33851JAK	Pass-Thru Cif CI A-10 3.5 05/25/48	Aa2	Monthly	8.226	05/30/18	34531EAB	Coll Nt CI A-2A 1.33 12/16/19	Aaa	Monthly	400	01/25/17
33851JAS	Pass-Thru Cif CI B-1 4.5229 05/25/48	Aa3	Monthly	6.581	05/30/18	34531EAD	Coll Nt CI A-3 1.67 06/15/21	Aaa	Monthly	451.5	01/25/17
33851JAU	Pass-Thru Cif CI B-3 4.5228 05/25/48	Baa2	Monthly	8.885	05/30/18	34531EAE	Coll Nt CI A-4 1.92 04/15/22	Aaa	Monthly	135.5	01/25/17
33851JAV	Pass-Thru Cif CI B-4 4.5228 05/25/48	Ba2	Monthly	6.745	05/30/18	Ford Credit Auto Owner Tr 2017-B					
33851JAF	Pass-Thru Cif CI A-6 3.5 05/25/48	Aaa	Monthly	209.768	05/30/18	34531HAC	Coll Nt CI A-2B 05/15/20	Aaa	Monthly	233.1	06/27/17
33851JAH	Pass-Thru Cif CI A-8 3.5 05/25/48	Aaa	Monthly	69.922	05/30/18	34531HAB	Coll Nt CI A-2A 1.49 05/15/20	Aaa	Monthly	233.1	06/27/17
33851JAJ	Pass-Thru Cif CI RR-A 4.5228 05/25/48	Aaa	Monthly	0.001	05/30/18	34531HAD	Coll Nt CI A-3 1.6899 11/15/21	Aaa	Monthly	373.7	06/27/17
33851JAJ	Pass-Thru Cif CI A-9 4 05/25/48	Aa2	Monthly	12.01	05/30/18	34531HAE	Coll Nt CI A-4 1.87 09/15/22	Aaa	Monthly	102.77	06/27/17
33851JAT	Pass-Thru Cif CI B-2 4.5228 05/25/48	A2	Monthly	12.01	05/30/18	34531HAF	Coll Nt CI B 2.1499 10/17/22	Aaa	Monthly	39.03	06/27/17
33851JAA	Pass-Thru Cif CI A-1 4 05/25/48	Aaa	Monthly	0.001	05/30/18	Ford Credit Auto Owner Tr 2018-B					
33851JAB	Pass-Thru Cif CI A-2 3.5 05/25/48	Aaa	Monthly	0.001	05/30/18	34532TAB	Coll Nt CI A-2A 2.96 09/15/21	Aaa	Monthly	275	10/23/18
33851JAC	Pass-Thru Cif CI A-3 4 05/25/48	Aaa	Monthly	0.001	05/30/18	34532TAC	Coll Nt CI A-2B 09/15/21	Aaa	Monthly	100	10/23/18
Flagstar Mtge Tr 2018-4											
33851LAE	Pass-Thru Cif CI A-5 4 07/27/48	Aaa	Monthly	61.28	06/28/18	34532TAD	Coll Nt CI A-3 3.24 04/15/23	Aaa	Monthly	317	10/23/18
33851LAC	Pass-Thru Cif CI A-3 4 07/27/48	Aaa	Monthly	0.001	06/28/18	34532TAE	Coll Nt CI A-4 3.3799 03/15/24	Aaa	Monthly	102.98	10/23/18
33851LAB	Pass-Thru Cif CI A-2 4 07/27/48	Aaa	Monthly	0.001	06/28/18	34532TAF	Coll Nt CI B 3.5299 05/15/24	Aa1	Monthly	31.58	10/23/18
33851LAD	Pass-Thru Cif CI A-4 4 07/27/48	Aaa	Monthly	256.22	06/28/18	Ford Credit Auto Owner Tr 2018-REV1					
33851LAJ	Pass-Thru Cif CI A-9 4 07/27/48	Aaa	Monthly	19.047	06/28/18	34532RAB	Coll Nt CI B 3.3399 07/15/31	Aa2	Monthly	103.826	01/30/18
33851LAA	Pass-Thru Cif CI A-1 4 07/27/48	Aa1	Monthly	0.001	06/28/18	34532RAA	Coll Nt CI A 3.1899 07/15/31	Aaa	Monthly	2000	01/30/18
33851LAF	Pass-Thru Cif CI A-6 4 07/27/48	Aaa	Monthly	0.001	06/28/18	34532RAC	Coll Nt CI C 3.49 07/15/31	Aa2	Monthly	81.968	01/30/18
33851LAK	Pass-Thru Cif CI A-10 4 07/27/48	Aa2	Monthly	40.857	06/28/18	Ford Credit Auto Owner Tr 2018-REV2					
33851LAH	Pass-Thru Cif CI A-8 4 07/27/48	Aaa	Monthly	60.347	06/28/18	34528HAB	Coll Nt CI B 3.6099 01/15/30	Aa1	Monthly	45.325	07/24/18
33851LAG	Pass-Thru Cif CI A-7 4 07/27/48	Aaa	Monthly	0.001	06/28/18	34528HAA	Coll Nt CI A 3.47 01/15/30	Aaa	Monthly	1100	07/24/18
Flagstar Mtge Tr 2018-5											
33849NAQ	Pass-Thru Cif CI B-3 4.5709 09/25/48	Baa3	Monthly	5.878	09/20/18	Fort Cre 2018-1 Issuer LLC					
33849NAR	Pass-Thru Cif CI B-4 4.5709 09/25/48	Ba2	Monthly	3.762	09/20/18	34719RAB	Coll Nt CI A-R 11/23/35	Aaa	Monthly	0.001	12/06/18
33849NAS	Pass-Thru Cif CI B-5 4.5709 09/25/48	B2	Monthly	1.411	09/20/18	34719RAA	Coll Nt CI A-1 11/23/35	Aaa	Monthly	241	12/06/18
33849NAL	Pass-Thru Cif CI A-11 4 09/25/48	Aa1	Monthly	39.97	09/20/18	Fortius 1 Fdg Ltd					
33849NAJ	Pass-Thru Cif CI A-9 4 09/25/48	Aaa	Monthly	0.001	09/20/18	34958CAA	Coll Nt Fltg Rt CI A-1 07/01/41	C	Monthly	390	03/08/06
33849NAP	Pass-Thru Cif CI B-2 4.5709 09/25/48	A3	Monthly	6.113	09/20/18	Fortress Credit BSL V Ltd					
33849NAN	Pass-Thru Cif CI B-1 4.5709 09/25/48	A1	Monthly	10.816	09/20/18	34961PAA	Coll Nt CI A 07/11/30	Aaa	J,A,&O 11	372	01/11/18
33849NAH	Pass-Thru Cif CI A-8 4 09/25/48	Aaa	Monthly	0.001	09/20/18	Fortress Credit BSL V Ltd					
33849NAG	Pass-Thru Cif CI A-7 4 09/25/48	Aaa	Monthly	0.001	09/20/18	34959GAA	Coll Nt CI E-R 07/23/31	Ba3	J,A,&O 23	29.75	07/23/18
33849NAF	Pass-Thru Cif CI A-6 4 09/25/48	Aaa	Monthly	79.942	09/20/18	Fortress Credit Opportunities VI CLO Ltd					
33849NAE	Pass-Thru Cif CI A-5 4 09/25/48	Aaa	Monthly	19.985	09/20/18	34960JAS	Coll Nt CI A-1T-R 07/10/30	Aaa	J,A,&O 10	87.5	07/16/18
33849NAD	Pass-Thru Cif CI A-4 4 09/25/48	Aaa	Monthly	63.953	09/20/18	34960JAR	Coll Nt CI A-1R-R 07/10/30	Aaa	J,A,&O 10	57.4	07/16/18
33849NAC	Pass-Thru Cif CI A-3 4 09/25/48	Aaa	Monthly	235.827	09/20/18	Fortress Credit Opportunities XI CLO Ltd					
33849NAB	Pass-Thru Cif CI A-2 4 09/25/48	Aaa	Monthly	0.001	09/20/18	34961WAC	Coll Nt CI A-1T 04/15/31	Aaa	J,A,&O 15	216.6	04/16/18
33849NAA	Pass-Thru Cif CI A-1 4 09/25/48	Aaa	Monthly	0.001	09/20/18	34961WAA	Coll Nt CI A-1R 04/15/31	Aaa	J,A,&O 15	92	04/16/18
Flagstar Mtge Tr 2018-6RR											
33851FAB	Pass-Thru Cif CI A-2 2.9969 10/26/48	Aaa	Monthly	60.46	10/30/18	34961WAG	Coll Nt CI A-1F 4.03 04/15/31	Aaa	---	30	04/16/18
33851FAC	Pass-Thru Cif CI A-3 4 10/26/48	Aaa	Monthly	116.607	10/30/18	Four Times Square Tr					
33851FAF	Pass-Thru Cif CI A-6 4 10/26/48	Aaa	Monthly	0.001	10/30/18	35091OAN	Pass Thru Cif Ser 2006-4TS, CI A 12/15/28	Aaa	Monthly	516.123	12/19/06
33851FAA	Pass-Thru Cif CI A-1 4 10/26/48	Aaa	Monthly	0.001	10/30/18	35091OAO	Pass Thru Cif Ser 2006-4TS, CI X 12/15/28	Aa1	Monthly	0.001	12/19/06
Flatiron CLO 18 Ltd											
33883GAG	Coll Nt CI D 04/17/31	Baa3	J,A,&O 17	31	04/04/18	Foursight Capital Automobile Receivables Tr 2018-1					
33883HAA	Coll Nt CI E 04/17/31	Ba3	J,A,&O 17	22.5	04/04/18	35105DAB	Coll Nt CI A-2 2.85 08/16/21	Aaa	Monthly	100	03/21/18
33883GAE	Coll Nt CI C 04/17/31	A2	J,A,&O 17	26.5	04/04/18	35105DAC	Coll Nt CI A-3 3.24 09/15/22	Aaa	Monthly	54.34	03/21/18
33883GAC	Coll Nt CI B 04/17/31	Aa2	J,A,&O 17	60	04/04/18	35105DAD	Coll Nt CI B 3.5299 04/17/23	Aa1	Monthly	32.58	03/21/18
33883GAA											

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	
3137G0JY	Freddie Mac Stac 2016-DNA2 Pass-Thru Cif Cl M-3AF 10/25/28	Baa1	Monthly	0.001	05/10/16	30292OAN	Pass-Thru Cif Cl A-2 2.791 02/25/48	Aaa	Monthly	1096.333	05/27/15	
3137G0JU	Pass-Thru Cif Cl M-3 10/25/28	Baa3	Monthly	495	05/10/16	30292OAC	Pass-Thru Cif Cl C 3.669 02/25/48	Baa3	Monthly	39.765	05/27/15	
3137G1CF	Freddie Mac Structured Agency Credit Risk Securitized Partic Pass-Thru Cif Cl M-2 3.9929 09/25/47	Ba3	Monthly	16.905	10/25/17	30288BAE	Pass-Thru Cif Cl B 3.681 11/25/47	Baa1	Monthly	116.12	12/17/15	
3137B3NB	Freddie Mac Structured Pass-Through Cifs (Specs) Ser Pass-Thru Cif Cl X1 0.34 06/26/45	Aaa	Monthly	0.001	08/07/13	30288BAL	Pass-Thru Cif Cl A-1 2.61 11/25/47	Aaa	Monthly	68.5	12/17/15	
3137B3N9	Pass-Thru Cif Cl A-1 2.7789 06/26/45	Aaa	Monthly	241.015	08/07/13	30288BAN	Pass-Thru Cif Cl A-2 3.09 11/25/47	Aaa	Monthly	799.02	12/17/15	
3137B3NA	Pass-Thru Cif Cl A-2 3.25 06/26/45	Aaa	Monthly	1120.475	08/07/13	30288BAQ	Pass-Thru Cif Cl X1 0.459 11/25/47	Aaa	Monthly	0.001	12/17/15	
3137AYCV	Pass-Thru Cif Cl A-1 1.875 11/27/45	Aaa	Monthly	207.5	02/13/13	30288BA8	Pass-Thru Cif Cl X2-A 0.1 11/25/47	Aaa	Monthly	0.001	12/17/15	
3137AYCF	Pass-Thru Cif Cl X1 11/27/45	Aaa	Monthly	0.001	02/13/13	30288BAG	Pass-Thru Cif Cl C 3.681 11/25/47	Baa3	Monthly	27.33	12/17/15	
3137AYCE	Pass-Thru Cif Cl A-2 2.6819 11/27/45	Aaa	Monthly	1089.529	02/13/13	30305EAU	Pass-Thru Cif Cl XAM 0.461 10/25/49	Aa3	Monthly	0.001	10/27/17	
3137B3NX	Pass-Thru Cif Cl A-2 3.2999 07/25/46	Aaa	Monthly	1051	08/27/13	30305EAA	Pass-Thru Cif Cl X2-A 0.1 10/25/49	Aaa	Monthly	0.001	10/27/17	
3137B3NW	Pass-Thru Cif Cl A-1 2.778 07/25/46	Aaa	Monthly	260.708	08/27/13	30305EAS	Pass-Thru Cif Cl X1 0.5689 10/25/49	Aaa	Monthly	0.001	10/27/17	
3137B3NY	Pass-Thru Cif Cl X1 0.382 07/25/46	Aaa	Monthly	0.001	08/27/13	30305EAN	Pass-Thru Cif Cl A-2 3.244 10/25/49	Aaa	Monthly	947.873	10/27/17	
3137B4WB	Pass-Thru Cif Cl A-2 3.06 08/27/46	Aaa	Monthly	1136.072	10/29/13	30305EAL	Pass-Thru Cif Cl A-1 2.952 10/25/49	Aaa	Monthly	136.505	10/27/17	
3137B4WC	Pass-Thru Cif Cl X1 0.432 08/27/46	Aaa	Monthly	0.001	10/29/13	30305EAG	Pass-Thru Cif Cl C 3.976 10/25/49	Baa2	Monthly	32.761	10/27/17	
3137B4WA	Pass-Thru Cif Cl A-1 2.871 08/27/46	Aaa	Monthly	244.197	10/29/13	30305EAO	Pass-Thru Cif Cl A-M 3.3149 10/25/49	Aa3	Monthly	42.589	10/27/17	
3137B7N2	Pass-Thru Cif Cl A-1 0.802 12/25/46	Aaa	Monthly	0.001	02/20/14	35708VAE	Pass-Thru Cif Cl A-M 3.3639 12/27/49	Aa3	Monthly	44.636	12/17/17	
3137B7M2	Pass-Thru Cif Cl A-2 3.527 12/25/46	Aaa	Monthly	865.353	02/20/14	35708VAG	Pass-Thru Cif Cl X1 0.327 12/27/49	Aaa	Monthly	0.001	12/17/17	
3137B7E2	Pass-Thru Cif Cl A-1 2.777 12/25/46	Aaa	Monthly	194.823	02/20/14	35708VAJ	Pass-Thru Cif Cl XAM 0.2389 12/27/49	Aa3	Monthly	0.001	12/17/17	
3137B6ZM	Pass-Thru Cif Cl A-2 3.0339 01/25/47	Aaa	Monthly	953	01/28/14	35708VAN	Pass-Thru Cif Cl X2-A 0.1 12/27/49	Aaa	Monthly	0.001	12/17/17	
3137B6ZN	Pass-Thru Cif Cl X1 0.757 01/25/47	Aaa	Monthly	0.001	01/28/14	35708VAS	Pass-Thru Cif Cl C 3.8029 12/27/49	A3	Monthly	52.903	12/17/17	
3137BDDD	Pass-Thru Cif Cl X1 0.7209 08/26/47	Aaa	Monthly	0.001	09/25/14	35708VAU	Pass-Thru Cif Cl C 3.8029 12/27/49	Baa2	Monthly	33.064	12/17/17	
3137BDDB	Pass-Thru Cif Cl A-1 2.4129 08/26/47	Aaa	Monthly	107.392	09/25/14	35708VA8	Pass-Thru Cif Cl A-1 3.0259 12/27/49	Aaa	Monthly	104.858	12/17/17	
3137BDDC	Pass-Thru Cif Cl A-2 3.1299 08/26/47	Aaa	Monthly	1066.086	09/25/14	35708VAC	Pass-Thru Cif Cl A-2 3.3029 12/27/49	Aaa	Monthly	987.91	12/17/17	
3137BEF6	Pass-Thru Cif Cl X1 0.7039 10/25/47	Aaa	Monthly	0.001	10/29/14	30296GAA	Pass-Thru Cif Cl A-1 3.452 02/25/50	Aaa	Monthly	166.561	03/13/18	
3137BEF5	Pass-Thru Cif Cl A-2 2.456 10/25/47	Aaa	Monthly	719.809	10/29/14	30296GAB	Pass-Thru Cif Cl C 3.926 02/25/50	Baa3	Monthly	36.763	03/13/18	
3137BM6Q	Pass-Thru Cif Cl X1 0.459 11/25/47	Aaa	Monthly	0.001	12/17/15	30296GAS	Pass-Thru Cif Cl B 3.926 02/25/50	Baa1	Monthly	58.822	03/13/18	
3137BM6P	Pass-Thru Cif Cl A-2 3.0899 11/25/47	Aaa	Monthly	799.02	12/17/15	30296GAG	Pass-Thru Cif Cl XAM 0.136 02/25/50	Aa1	Monthly	0.001	03/13/18	
3137BM6N	Pass-Thru Cif Cl A-1 2.6099 11/25/47	Aaa	Monthly	68.5	12/17/15	30296GAE	Pass-Thru Cif Cl X1 0.155 02/25/50	Aa1	Monthly	0.001	03/13/18	
3137BH2Z	Pass-Thru Cif Cl X1 0.773 02/25/48	Aaa	Monthly	0.001	05/27/15	30296GAF	Pass-Thru Cif Cl A-M 3.5899 02/25/50	Aa1	Monthly	68.012	03/13/18	
3137BHXX	Pass-Thru Cif Cl A-1 2.375 02/25/48	Aaa	Monthly	200	05/27/15	30296GAG	Pass-Thru Cif Cl A-2 3.5899 02/25/50	Aaa	Monthly	1030.09	03/13/18	
3137BHXY	Pass-Thru Cif Cl A-2 2.7909 02/25/48	Aaa	Monthly	1096.333	05/27/15	30307NAU	Pass-Thru Cif Cl C 4.0549 05/25/51	Baa3	Monthly	27.061	06/28/18	
3137BFBY	Pass-Thru Cif Cl A-M 3.3149 10/25/49	Aaa	Monthly	42.589	10/27/17	30307NAA	Pass-Thru Cif Cl A-1 3.6269 05/25/51	Aaa	Monthly	55.559	06/28/18	
3137BFBB	Pass-Thru Cif Cl X1 0.5688 10/25/49	Aaa	Monthly	0.001	10/27/17	30307NAC	Pass-Thru Cif Cl A-2 3.7 05/25/51	Aaa	Monthly	811.736	06/28/18	
3137BFBC	Pass-Thru Cif Cl XAM 0.461 10/25/49	Aa3	Monthly	0.001	10/27/17	30307NAG	Pass-Thru Cif Cl X1 0.16 05/25/51	Aaa	Monthly	0.001	06/28/18	
3137BFBBX	Pass-Thru Cif Cl A-2 3.244 10/25/49	Aaa	Monthly	947.873	10/27/17	30307NAS	Pass-Thru Cif Cl B 4.0549 05/25/51	Baa1	Monthly	43.297	06/28/18	
3137BFBBW	Pass-Thru Cif Cl A-1 2.952 10/25/49	Aaa	Monthly	136.505	10/27/17	30307NAJ	Pass-Thru Cif Cl XAM 0.155 05/25/51	Aa1	Monthly	0.001	06/28/18	
3137FJCK	Pass-Thru Cif Cl A-2 3.3029 12/27/49	Aaa	Monthly	987.91	12/17/17	30307NAE	Pass-Thru Cif Cl A-M 3.7 05/25/51	Aa1	Monthly	63.592	06/28/18	
3137FJCL	Pass-Thru Cif Cl A-M 3.3639 12/27/49	Aaa	Monthly	44.636	12/17/17	30307NAN	Pass-Thru Cif Cl X2-A 0.1 05/25/51	Aa1	Monthly	0.001	06/28/18	
3137FJCM	Pass-Thru Cif Cl X1 0.327 12/27/49	Aaa	Monthly	0.001	12/17/17	30297MAG	Pass-Thru Cif Cl X1 0.129 09/25/51	Aaa	Monthly	0.001	11/09/18	
3137FJCP	Pass-Thru Cif Cl XAM 0.2389 12/27/49	Aa3	Monthly	0.001	12/17/17	30297MAE	Pass-Thru Cif Cl A-M 3.75 09/25/51	A1	Monthly	53.93	11/09/18	
3137FJCC	Pass-Thru Cif Cl A-1 3.0259 12/27/49	Aaa	Monthly	104.858	12/17/17	30297MAC	Pass-Thru Cif Cl A-2 3.75 09/25/51	Aaa	Monthly	781.771	11/09/18	
3137G1BE	Freddie Mac Whole Loan Secs Series 2016-SC02 Pass-Thru Cif Cl M-1 3.627 10/25/46	A2	Monthly	18.397	11/21/16	30297MAN	Pass-Thru Cif Cl X2-A 0.1 09/25/51	Aaa	Monthly	0.001	11/09/18	
3137G1BF	Pass-Thru Cif Cl M-2 3.627 10/25/46	Baa3	Monthly	4.6	11/21/16	30297MAS	Pass-Thru Cif Cl C 4.0789 09/25/51	Baa1	Monthly	40.134	11/09/18	
3137G1AR	Freddie Mac Whole Loan Secs Tr Series 20	A3	Sep 25	6.347	11/23/15	30297MAJ	Pass-Thru Cif Cl C 4.0789 09/25/51	Baa3	Monthly	25.083	11/09/18	
3137G1AQ	Pass-Thru Cif Cl M-2 3.7 09/25/45	A1	Sep 25	6.346	11/23/15	30297MAU	Pass-Thru Cif Cl XAM 0.129 09/25/51	A1	Monthly	0.001	11/09/18	
3137G1AP	Pass-Thru Cif Cl M-1 3.7 09/25/45	Aa3	Sep 25	22.213	11/23/15	30297MAA	Pass-Thru Cif Cl A-1 3.75 09/25/51	Aa1	Monthly	27.181	11/09/18	
3137G1AY	Freddie Mac Whole Loan Secs Tr Series 2016-SC01 Pass-Thru Cif Cl M-2 3.883 07/25/46	Baa2	A1	Monthly	3.484	07/26/16	30297RAG	Pass-Thru Cif Cl A-1 3.75 09/25/51	Baa3	Monthly	37.169	11/27/18
3137G1AX	Pass-Thru Cif Cl M-1 3.883 07/25/46	Aa1	Monthly	13.935	07/26/16	30297RAL	Pass-Thru Cif Cl C 4.182 11/27/51	Aaa	Monthly	99.835	11/27/18	
3137G1BM	Freddie Mac Whole Loan Secs Tr Series 2017-SC01 Pass-Thru Cif Cl M-1 3.607 12/25/46	A3	Monthly	25.598	03/17/17	30297RAE	Pass-Thru Cif Cl B 4.182 11/27/51	Baa1	Monthly	59.471	11/27/18	
3137G1BN	Pass-Thru Cif Cl M-2 3.607 12/25/46	Ba2	Monthly	6.399	03/17/17	30297RAA	Pass-Thru Cif Cl X2-A 0.1 11/27/51	Aaa	Monthly	0.001	11/27/18	
3137G1BY	Freddie Mac Whole Loan Secs Tr Series 2017-SC02 Pass-Thru Cif Cl M-1 3.9079 05/25/47	Baa1	Monthly	19.993	07/25/17	30297RAU	Pass-Thru Cif Cl XAM 0.1019 11/27/51	Aa3	Monthly	0.001	11/27/18	
3137G1BZ	Pass-Thru Cif Cl M-2 3.9079 05/25/47	Ba2	Monthly	5.712	07/25/17	30297RAS	Pass-Thru Cif Cl X1 0.202 11/27/51	Aaa	Monthly	0.001	11/27/18	
30263DAJ	FREMF 2010-K7 Mlge Tr Pass-Thru Cif Cl B 5.434 05/25/20	Aa2	Monthly	68.664	06/24/10	30297RAO	Pass-Thru Cif Cl A-M 3.8799 11/27/51	Aa3	Monthly	66.906	11/27/18	
30261JAD	FREMF 2012-KF01 Mlge Tr Pass-Thru Cif Cl X 10/25/44	B3	Monthly	0.001	10/25/12	30297RAN	Pass-Thru Cif Cl A-2 3.7799 11/27/51	Aaa	Monthly	1111.891	11/27/18	
30261NAG	Fremf 2013-K25 Mlge Tr Pass-Thru Cif Cl C 11/27/45	Baa1	Monthly	38.373	02/13/13	30307RAS	Pass-Thru Cif Cl X1 0.121 08/25/50	Aaa	Monthly	0.001	09/26/18	
30261NAL	Pass-Thru Cif Cl A-1 1.875 11/27/45	Aaa	Monthly	207.5	02/13/13	30307RAL	Pass-Thru Cif Cl A-1 3.736 08/25/50	Aaa	Monthly	99.336	09/26/18	
30261NAQ	Pass-Thru Cif Cl X1 11/27/45	Aaa	Monthly	0.001	02/13/13	30307RAN	Pass-Thru Cif Cl A-2 3.926 08/25/50	Aa1	Monthly	969.15	09/26/18	
30261NAA	Pass-Thru Cif Cl X2-A 0.125 11/27/45	Aaa	Monthly	0.001	02/13/13	30307RAA	Pass-Thru Cif Cl A-M 3.986 08/25/50	Aa1	Monthly	65.956	09/26/18	
30261NAE	Pass-Thru Cif Cl B 11/27/45	A1	Monthly	84.422	02/13/13	30307RAU	Pass-Thru Cif Cl XAM 0.0429 08/25/50	A1	Monthly	0.001	09/26/18	
30261NAN	Pass-Thru Cif Cl A-2 2.682 11/27/45	Aaa	Monthly	1089.529	02/13/13	30307RA8	Pass-Thru Cif Cl X2-A 0.1 08/25/50	Aaa	Monthly	0.001	09/26/18	
30265AAQ	FREMF 2013-K33 Mlge Tr Pass-Thru Cif Cl C 3.619 08/27/46	Baa1	Monthly	41.14	10/29/13	30307RAG	Pass-Thru Cif Cl C 4.229 08/25/50	Baa3	Monthly	52.765	09/26/18	
30265AAN	Pass-Thru Cif Cl B 3.619 08/27/46	A1	Monthly	100.795	10/29/13	30308KAN	Pass-Thru Cif Cl A-1 0.078 12/26/50	Aaa	Monthly	0.001	12/10/18	
30265AAJ	Pass-Thru Cif Cl X2-A 0.1 08/27/46	Aaa	Monthly	0.001	10/29/13	30308KAC	Pass-Thru Cif Cl C 4.3239 12/26/50	Baa3	Monthly	38.961	12/10/18	
30265AAC	Pass-Thru Cif Cl A-2 3.06 08/27/46	Aaa	Monthly	1136.072	10/29/13	30308KAA	Pass-Thru Cif Cl B 4.3239 12/26/50	Baa1	Monthly	62.338	12/10/18	
30265AAA	Pass-Thru Cif Cl A-1 2.871 08/27/46	Aaa	Monthly	244.197	10/29/13	30308KAL	Pass-Thru Cif Cl XAM 0.064 12/26/50	A1	Monthly	0.001	12/10/18	
30265AAE	Pass-Thru Cif Cl X1 0.432 08/27/46	Aaa	Monthly	0.001	10/29/13	30308KAG	Pass-Thru Cif Cl A-M 4.0599 12/26/50	Aa1	Monthly	77.922	12/10/18	
30291WAO	FREMF 2014-K36 Mlge Tr Pass-Thru Cif Cl C 4.361 12/25/46	A3	Monthly	31.366	02/20/14	30308KAJ	Pass-Thru Cif Cl A-2 4.0599 12/26/50	Aaa	Monthly	1153	12/10/18	
30291WAA	Pass-Thru Cif Cl A-1 2.777 12/25/46	Aaa	Monthly	194.823	02/20/14	30305EAE	Pass-Thru Cif Cl B 3.976 10/25/49	A3	Monthly	52.417	10/27/17	
30291WAN	Pass-Thru Cif Cl B 4.361 12/25/46	A1	Monthly	69.005	02/20/14	35729PHH	Pass Thru Cif Ser 2005-A, Cl M4 02/25/35	Caa3	Monthly	21.17	02/22/05	
30291WAJ	Pass-Thru Cif Cl X2-A 0.1 12/25/46	Aaa	Monthly	0.001	02/20/14	35729PHN	Pass Thru Cif Ser 2005-A, Cl M3 02/2					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Galaxy XX CLO Ltd											
36320MAS	Coll Nt CI D-1-R 04/21/31	Baa3	J,A,J&O 21	18.9	03/14/18	36163MAA	Gtd Sr Sec Global Nt 7 12/30/99	Caa1	---	350	07/24/14
36320MAU	Coll Nt CI D-2-R 04/21/31	Baa3	J,A,J&O 21	18.9	03/14/18	GE Capital Commercial Mtge Corp					
36320MAJ	Coll Nt CI E-R 04/21/31	Ba3	J,A,J&O 21	31.2	03/14/18	36158YER	Interest Only Certificates Ser 2002-1, CI-X-1 12/10/35	C	Monthly	0.001	04/18/02
Galaxy XXI CLO Ltd											
36320XAP	Coll Nt CI F-R 04/21/31	B3	J,A,J&O 21	8	03/01/18	36158YFA	Sub Comm Mtg Pass-Thru Cfr Ser 2002-1, CI-N 6 204 12/10/35	C	Monthly	10.386	04/18/02
36320XAM	Coll Nt CI E-R 04/21/31	Ba3	J,A,J&O 21	18	03/01/18	GE Capital Mortgage Services Inc					
36320WAS	Coll Nt CI D-R 04/21/31	Baa3	J,A,J&O 21	22	03/01/18	36157RDB	Pass-Thru Cfr Ser HE1, CI A7 6 265 04/25/29	Baa3	Monthly	44	03/25/99
36320WAO	Coll Nt CI C-R 04/21/31	A2	J,A,J&O 21	24	03/01/18	36157RDT	Pass-Thru Cfr Ser HE1, CI A-6 6.7 04/25/29	Ba1	Monthly	32.636	03/25/99
36320WAN	Coll Nt CI B-R 04/21/31	Aa2	J,A,J&O 21	44	03/01/18	36157R3X	Pass-Thru Cfr Ser HE2, CI M 0 06/25/29	B3	Monthly	14.962	06/25/99
36320WAL	Coll Nt CI A-R 04/21/31	Aaa	J,A,J&O 21	260	03/01/18	36157R3Y	Pass-Thru Cfr Ser HE2, CI B1 0 06/25/29	C	Monthly	6.801	06/25/99
36320WAJ	Coll Nt CI X 04/21/31	Aaa	J,A,J&O 21	2	03/01/18	GE Coml Mtg					
Galaxy XXIX CLO Ltd											
36321HAE	Coll Nt CI C 11/16/26	A2	F,M,A&N 16	32	05/24/18	36159XAK	Pass-Thru Cfr Ser 2007-C1, CI B 12/10/49	C	Monthly	39.534	05/08/07
36321GAA	Coll Nt CI E 11/16/26	Ba3	F,M,A&N 16	27.5	05/24/18	GE Coml Mtg Corp					
36321HAG	Coll Nt CI D 11/16/26	Baa3	F,M,A&N 16	27	05/24/18	36159XAJ	Pass-Thru Cfr Ser 2007-C1, CI A-J 12/10/49	C	Monthly	239.453	05/08/07
36321HAC	Coll Nt CI B 11/16/26	Aa1	F,M,A&N 16	58	05/24/18	36159XAL	Pass-Thru Cfr Ser 2007-C1, CI C 12/10/49	C	Monthly	44.477	05/08/07
36321HAA	Coll Nt CI A 11/16/26	Aaa	F,M,A&N 16	320	05/24/18	36159XAH	Pass-Thru Cfr Ser 2007-C1, CI A-M 12/10/49	B3	Monthly	354.346	05/08/07
Galaxy XXV CLO Ltd											
36319YAA	Coll Nt CI E 10/27/31	Ba3	J,A,J&O 27	27.5	09/18/18	GE Commercial Mortgage Corp					
36319XAE	Coll Nt CI C 10/27/31	A2	J,A,J&O 27	25	09/18/18	36282GFR	Pass-Thru Cfr Ser 2004-C2, CI X-1 0 03/10/40	C	Monthly	0.001	04/08/04
36319XAC	Coll Nt CI B 10/27/31	Aa2	J,A,J&O 27	58.75	09/18/18	36282CGK	Pass-Thru Cfr Ser 2004-C2, CI N 5 177 03/10/40	Caa1	Monthly	5.162	04/08/04
36319XAA	Coll Nt CI A 10/27/31	Aaa	J,A,J&O 27	320	09/18/18	36282CGM	Pass-Thru Cfr Ser 2004-C2, CI O 5 177 03/10/40	C	Monthly	3.441	04/08/04
36319XAG	Coll Nt CI D 10/27/31	Baa3	J,A,J&O 27	28.75	09/18/18	GE Commercial Mtge Corp 2005-C4					
Galaxy XXVI CLO Ltd											
36321MAA	Coll Nt CI E 11/24/31	Ba3	F,M,A&N 24	24.75	12/06/18	36282CQM	Pass-Thru Cfr CI E 5.333 11/10/45	C	Monthly	44.963	12/14/05
36321MAC	Coll Nt CI F 11/24/31	B3	F,M,A&N 24	7.45	12/06/18	36282CQL	Pass-Thru Cfr CI D 5.333 11/10/45	C	Monthly	23.981	12/14/05
36321LAG	Coll Nt CI D 11/24/31	Baa3	F,M,A&N 24	27.7	12/06/18	36282CQH	Pass-Thru Cfr CI A-J 5.333 11/10/45	Ba2	Monthly	152.876	12/14/05
36321LAE	Coll Nt CI C 11/24/31	A2	F,M,A&N 24	21.6	12/06/18	36282CQJ	Pass-Thru Cfr CI B 5.333 11/10/45	B3	Monthly	23.98	12/14/05
36321LAC	Coll Nt CI B 11/24/31	Aa2	F,M,A&N 24	52	12/06/18	36282CQK	Pass-Thru Cfr CI C 5.333 11/10/45	Caa3	Monthly	29.975	12/14/05
36321LAA	Coll Nt CI A 11/24/31	Aaa	F,M,A&N 24	288	12/06/18	GE Commercial Mtge Corp Series 2007-C1					
Galaxy XXVII CLO Ltd											
36320UAC	Coll Nt CI A 05/16/31	Aaa	F,M,A&N 16	254	04/17/18	36159XAT	Pass-Thru Cfr CI A-JFL 12/10/49	C	Monthly	62	05/08/07
36320UAE	Coll Nt CI B-1 05/16/31	Aa2	F,M,A&N 16	24.84	04/17/18	36159XAR	Pass-Thru Cfr CI A-MFL 12/10/49	B3	Monthly	41	05/08/07
36320UAA	Coll Nt CI E 05/16/31	Aaa	F,M,A&N 16	4	04/17/18	36159XAP	Pass-Thru Cfr CI X-C 12/10/49	C	Monthly	0.001	05/08/07
36320UAV	Coll Nt CI F 05/16/31	B3	F,M,A&N 16	8	04/17/18	36163HAA	Pass-Thru Cfr CI A-MFX 5.54 12/10/49	B3	Monthly	29	12/23/13
36320UAA	Coll Nt CI E 05/16/31	Ba3	F,M,A&N 16	22	04/17/18	GE WMC Mtg Secs LLC					
36320UAL	Coll Nt CI B-2 4.19 05/16/31	Aa2	---	23.16	04/17/18	367910AV	Pass Thru Cfr Ser 2005-2 12/25/35	A2	Monthly	46.273	12/19/05
36320UAG	Coll Nt CI C 05/16/31	A2	F,M,A&N 16	20	04/17/18	367910AU	Pass Thru Cfr Ser 2005-2 12/25/35	A1	Monthly	150.034	12/19/05
36320UAJ	Coll Nt CI D 05/16/31	Baa3	F,M,A&N 16	24	04/17/18	GE-WMC Asset Bkd Pass Thru Cfrs					
Gallatin CLO IX 2018-1 Ltd											
36361WAA	Coll Nt CI X 01/21/28	Aaa	J,A,J&O 21	2	08/30/18	36829JAS	Pass Thru Cfr Ser 2006-1, CI A-1 08/25/36	A1	Monthly	150.896	08/21/06
36361XAG	Coll Nt CI 01/21/28	A2	---	32.265	08/30/18	Gerdard Trade Inc					
36361XAC	Coll Nt CI F 01/21/28	B3	J,A,J&O 21	8.5	08/30/18	37373WAB	Gtd Global Nt 4.75 04/15/23	Ba1	A&O 15	517.968	04/08/13
36361XAA	Coll Nt CI E 01/21/28	Ba3	J,A,J&O 21	19.125	08/30/18	---	Pass Thru Cfr CI C 4.375 01/18/22	Aaa	Monthly	1896.813	06/09/06
36361WAO	Coll Nt CI D-2 01/21/28	Baa3	J,A,J&O 21	3	08/30/18	---	Pass Thru Cfr CI D 01/18/37	Aaa	Monthly	3882.44	06/09/06
36361WAN	Coll Nt CI D-1 01/21/28	Baa3	J,A,J&O 21	22.5	08/30/18	---	German Postal Pensions Securitisation PLC Dublin	Aaa	Jan 18	1807.73	06/10/05
36361WAY	Coll Nt CI C-3 08 01/21/28	A2	---	1	08/30/18	---	Coll Nt CI C 3.75 01/18/21	Aaa	Jan 18	1807.73	06/10/05
36361WAL	Coll Nt CI C-2 01/21/28	A2	J,A,J&O 21	17.5	08/30/18	GFCM LLC					
36361WAJ	Coll Nt CI C-1 01/21/28	A2	J,A,J&O 21	2.75	08/30/18	36161RAW	Pass-Thru Cfr Ser 2003-1, CI X 0 05/12/35	B3	Monthly	0.001	09/23/03
36361WAW	Coll Nt CI B-3 7.699 01/21/28	Aa2	---	5	08/30/18	36161RAW	Pass-Thru Cfr Ser 2003-1, CI B 5.967 05/12/35	Aaa	Monthly	11.31	09/23/03
36361WAG	Coll Nt CI B-2 01/21/28	Aa2	J,A,J&O 21	4.9	08/30/18	36161RAX	Pass-Thru Cfr Ser 2003-1, CI C 6.111 05/12/35	Aaa	Monthly	13.37	09/23/03
36361WAE	Coll Nt CI B-1 01/21/28	Aa2	J,A,J&O 21	34.725	08/30/18	36161RBC	Pass-Thru Cfr Ser 2003-1, CI H 5 05/12/35	C	Monthly	2.057	09/23/03
36361WAC	Coll Nt CI A 01/21/28	Aaa	J,A,J&O 21	280.5	08/30/18	36161RAZ	Pass-Thru Cfr Ser 2003-1, CI E 0 05/12/35	Aa3	Monthly	10.284	09/23/03
Galton Funding Mtge Tr 2017-1											
36416UBH	Pass-Thru Cfr CI Bx1 0.8629 07/25/56	Aa1	Monthly	0.001	03/08/17	36161RBA	Pass-Thru Cfr Ser 2003-1, CI F 5 05/12/35	Ba1	Monthly	12.339	09/23/03
36416UBJ	Pass-Thru Cfr CI B2 3.95 07/25/56	Aa2	Monthly	10.819	03/08/17	36161RBB	Pass-Thru Cfr Ser 2003-1, CI G 5 05/12/35	Caa1	Monthly	7.198	09/23/03
36416UBK	Pass-Thru Cfr CI Bx2 0.7128 07/25/56	Aa2	Monthly	0.001	03/08/17	36161RAY	Pass-Thru Cfr Ser 2003-1, CI D 0 05/12/35	Aaa	Monthly	11.31	09/23/03
36416UBL	Pass-Thru Cfr CI B3 4.25 07/25/56	A1	Monthly	6.109	03/08/17	GGM Financial Consumer Automobile Receivables Tr 2017-1					
36416UBM	Pass-Thru Cfr CI Bx3 0.4128 07/25/56	A1	Monthly	0.001	03/08/17	36254AAC	Coll Nt CI A-2-B 03/16/20	Aaa	Monthly	60	04/12/17
36416UBN	Pass-Thru Cfr CI B4 4.663 07/25/56	Baa2	Monthly	2.545	03/08/17	36254AAB	Coll Nt CI A-2-A 1.51 03/16/20	Aaa	Monthly	285	04/12/17
36416UBP	Pass-Thru Cfr CI B5 4.663 07/25/56	Ba2	Monthly	3.31	03/08/17	36254AAD	Coll Nt CI A-3 1.78 10/18/21	Aaa	Monthly	310	04/12/17
36416UAB	Pass-Thru Cfr CI AX11 1.163 07/25/56	Aaa	Monthly	0.001	03/08/17	36254AAE	Coll Nt CI A-4 2.06 05/16/23	Aaa	Monthly	85.85	04/12/17
36416UAD	Pass-Thru Cfr CI AX12 0.5 07/25/56	Aaa	Monthly	0.001	03/08/17	Ghana Govt of					
36416UAF	Pass-Thru Cfr CI AX13 0.3498 07/25/56	Aaa	Monthly	0.001	03/08/17	374422AC	Global Bds 8.125 01/18/26	B3	J&J 18	1000	09/11/14
36416UAN	Pass-Thru Cfr CI AX1 3.5 07/25/56	Aaa	Monthly	0.001	03/08/17	Glacier Fdg CDO II Ltd					
36416UAP	Pass-Thru Cfr CI AX31 1.163 07/25/56	Aaa	Monthly	0.001	03/08/17	37638VAB	Coll Nt 11/12/42	Caa2	Monthly	70	10/12/04
36416UAQ	Pass-Thru Cfr CI AX2 3 07/25/56	Aaa	Monthly	16.546	03/08/17	Glenaele Tr					
36416UAR	Pass-Thru Cfr CI AX32 0.5 07/25/56	Aaa	Monthly	0.001	03/08/17	37866QAA	Coll Nt 0.25 10/22/20	A2	---	30	08/27/13
36416UAS	Pass-Thru Cfr CI AX33 3.1499 07/25/56	Aaa	Monthly	0.001	03/08/17	Global Liman Isletmeleri AS					
36416UAT	Pass-Thru Cfr CI AX33 0.3498 07/25/56	Aaa	Monthly	0.001	03/08/17	379375AA	Gtd Sr Global Nt 8.125 11/14/21	B2	M&N 14	250	11/06/14
36416UBU	Pass-Thru Cfr CI X3 0.1499 07/25/56	Aaa	Monthly	0.001	03/08/17	Global Ports (Fin) PLC					
36416UBG	Pass-Thru Cfr CI B1 3.7999 07/25/56	Aa1	Monthly	8.527	03/08/17	37955KAA	Gtd Global Bds 6.872 01/25/22	Ba3	J&J 25	350	04/11/16
Garrison BSL CLO 2018-1 Ltd											
36656AAC	Coll Nt CI A-1 07/17/28	Aaa	J,A,J&O 17	177.38	06/28/18	37955KAC	Gtd Global Nt 6.5 09/22/23	Ba3	M&S 22	350	09/15/16
36656AAA	Coll Nt CI X 07/17/28	Aaa	J,A,J&O 17	2	06/28/18	GM Financial Automobile Leasing Tr (Gmail) 2016-3					
36656AAL	Coll Nt CI C 07/17/28	A2	J,A,J&O 17	23	06/28/18	36251MAD	Coll Nt CI A-3 1.61 12/20/19	Aaa	Monthly	287	09/22/16
36656OAC	Coll Nt CI F 07/17/28	B3	J,A,J&O 17	7	06/28/18	36251MAE	Coll Nt CI A-4 1.78 05/20/20	Aaa	Monthly	89.3	09/22/16
36656AAN	Coll Nt CI D 07/17/28	Baa3	J,A,J&O 17	22	06/28/18	36251MAF	Coll Nt CI B 1.97 05/20/20	Aaa	Monthly	41.74	09/22/16
36656AAJ	Coll Nt CI B 07/17/28	Aa2	J,A,J&O 17	44	06/28/18	36251MAG	Coll Nt CI C 2.38 05/20/20	Aaa	Monthly	38.49	09/22/16
36656AAG	Coll Nt CI A-3 3.89 07/17/28	Aaa	---	25	06/28/18	36251MAH	Coll Nt CI D 2.48 05/20/21	Aa3	Monthly	29.82	09/22/16
36656OAA	Coll Nt CI E 07/17/28	Ba3	J,A,J&O 17	19	06/28/18	Gm Financial Automobile Leasing Tr 2016-1					
36656AAE	Coll Nt CI A-2 07/17/28	Aaa	J,A,J&O 17	57.62	06/28/18	36250UAE	Coll Nt CI A-4 1.79 03/20/20	Aaa	Monthly	80.7	02/25/16
Gateway Casinos Entertainment Ltd											
36760BAE	Sr Sec 2nd Lien Global Nt 8.25 03/01/24	Caa1	M&S 01	225	02/22/17	GM Financial Automobile Leasing Tr 2018-1					
GAZ Capital SA											
368266AL	Loan Participation Nt 9.25 04/23/19	Baa3	A&O 23	2250	04/17/09	38014BAC	Coll Nt CI A-2-B 04/20/20	Aaa	Monthly	200	02/22/18
368266AS	Loan Participation Nt Ser 28 3.85 02/06/20	Baa3	F&A 06	800	01/30/13	38014BAB	Coll Nt CI A-2-A 2.39 04/20/20	Aaa	Monthly	200	02/22/18
368266AQ	Loan Participation Nt 5.999 01/23/21	Baa3	J&J 23	600	11/61/11	38014BAD	Coll Nt CI A-3 2.6099 01/20/21	Aaa	Monthly	445	02/22/18
368266AR	Loan Participation Nt 4.95 07/19/22	Baa3	J&J 19	1000	07/11/12	38014BAG	Coll Nt CI C 3.1099 12/20/				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
36255PAG	Gm Financial Consumer Automobile Receivables Tr 2018-1 Coll Nt CI C 2.77 07/17/23	Aa2	Monthly	18.93	01/18/18	38500VAK	Coll Nt Ser 2006-1, CI H 07/25/41	Caa3	Monthly	17.5	08/24/06
38013FAB	GM Financial Consumer Automobile Receivables Tr 2018-4 Coll Nt CI A-2 2.93 11/16/21	Aaa	Monthly	422	10/10/18	38500OAK	Gramercy Real Estate CDO Ltd	Ca	Monthly	49.5	07/08/05
38013FAD	Coll Nt CI A-3 3.21 10/16/23	Aaa	Monthly	453	10/10/18	385000AJ	Coll Nts Ser 2005-1, CI J 07/15/35	Caa1	Monthly	28	07/08/05
38013FAG	Coll Nt CI C 3.62 06/17/24	A1	---	19.05	10/10/18	385000AH	Coll Nts Ser 2005-1, CI G 07/15/35	Ba3	Monthly	18.5	07/08/05
38013FAE	Coll Nt CI A-4 3.1199 06/17/24	Aaa	Monthly	91.61	10/10/18	385000AL	Coll Nts Ser 2005-1, CI K 07/15/35	C	Monthly	35	07/08/05
361849CB	GMAC Coml Mtg Secs Inc Pass-Thru Cif Ser -C1, CI X 0 07/15/27	C	Monthly	0.001	09/25/97	386289FT	2nd Mkt Muni Deriv (ROCS) Ser 12147 01/01/22	Aa1	Monthly	15.84	12/06/07
361849CS	Pass-Thru Cif CI H 0 04/15/29	C	Monthly	34.86	12/23/97	39055EAL	Great Lakes CLO 2015-1 Ltd	Aaa	J,A,J&O 16	3.7	01/16/18
361849DZ	Pass-Thru Cif Ser C2, CI X 0 05/15/35	C	Monthly	0.001	08/13/98	39055TAU	Coll Nt CI-D-R 01/16/30	Baa3	J,A,J&O 16	23	01/16/18
361849FB	Pass-Thru Cif Ser 2004-C2, CI D 5.512 08/10/38	C	Monthly	18.68	08/02/04	39055TAQ	Coll Nt CI-B-R 01/16/30	Aa2	J,A,J&O 16	41.1	01/16/18
361849FF	Pass-Thru Cif Ser 2004-C2, CI C 5.453 08/10/38	C	Monthly	10.5	08/02/04	39055UJX	Coll Nt CI-F-R 01/16/30	B3	J,A,J&O 16	9.8	01/16/18
361849FE	Pass-Thru Cif Ser 2004-C2, CI B 5.414 08/10/38	C	Monthly	25.68	08/02/04	39055TAN	Coll Nt CI-A-R 01/16/30	Aaa	J,A,J&O 16	193.3	01/16/18
361849GC	Pass-Thru Cif Ser 2004-C2, CI X-1 0 08/10/38	C	Monthly	0.001	08/02/04	39055UAG	Coll Nt CI-E-R 01/16/30	Ba3	J,A,J&O 16	26.6	01/16/18
361849FF	Pass-Thru Cif Ser 2004-C2, CI E 5.621 08/10/38	C	Monthly	12.839	08/02/04	39055TAS	Coll Nt CI-C-R 01/16/30	A2	J,A,J&O 16	28.1	01/16/18
361849GC	mtg Pass-Thru Var Rf Cif Ser -C2, CI X 0 04/15/29	C	Monthly	0.001	12/17/97	395385AZ	Green Point Home Equity Loan Tr 2004-4 Pass-Thru Cif CI A 08/25/30	B3	Monthly	210.735	09/10/04
361849GD	GMAC Coml Mtg Secs Inc 1999-C2 Sub Mtg Pass-Thru Cif Ser 1999-C2, CI K 6.481 09/15/33	B3	Monthly	19.49	05/25/99	393505JW	Green Tree Financial Corp (DE) Coll NT Ser 8, CI B1 7.3 12/15/26	Aaa	Monthly	26.4	10/18/95
361849GE	Sub Mtg Pass-Thru Cif Ser 1999-C2 6.481 09/15/33	C	Monthly	7.31	05/25/99	393505KY	Coll NT Ser 10, CI B1 7.05 02/15/27	Aaa	Monthly	16.2	12/21/95
361849F5	GMAC Commercial Mtg Secs Inc Interest Only Global Certificates Ser 1999-C2, CI X 09/15/33	C	Monthly	0.001	06/09/99	393505LG	Coll NT Ser 11, CI B1 6.95 03/15/27	Aa3	Monthly	15.95	01/31/96
361851AH	GMAC Education Loan Funding Trust I Coll NT Ser 03-2B2AR 0 09/01/40	Aa1	Monthly	8	09/22/03	393505DZ	Mtg Pass-Thru Cif Ser 6, CI B2 9.09 11/19/19	C	Monthly	30.19	09/22/94
36185HDG	GMAC Home Loan Trust Coll NT Ser 2001-HLT, CI A-1 5.55 04/25/27	A2	Monthly	129.255	10/30/01	393505EJ	Pass-Thru Cif Ser 7, CI B2 9.35 03/15/20	C	Monthly	21.21	10/27/94
36185HDC	Coll NT Ser 02-HLTV1, CI A-1 4.62 03/25/28	A1	Monthly	190	09/26/02	393505FK	Pass-Thru Cif Ser 1, CI B2 9.2 06/15/25	C	Monthly	22.72	02/09/95
36185HEK	Pass-Thru Cif Ser 02-HLTV1, CI A5 6.01 10/25/29	Ba1	Monthly	28.9	03/30/06	393505HU	Pass-Thru Cif Ser 7, CI B1 7.7 11/15/25	Aaa	Monthly	19.85	08/17/95
36186MAA	GMAC Home Equity Loan Tr Coll NT Ser 2001-HE3, CI A-1 A-1 7.09 09/25/37	Baa1	Monthly	113.85	10/26/07	393505JM	Pass-Thru Cif Ser 7, CI B1 7.35 10/15/26	Aaa	Monthly	19.13	09/19/95
36186MAB	Coll NT Ser 2001-HE3, CI A-2 7.5 09/25/37	Baa2	Monthly	15.477	10/26/07	393505KF	Pass-Thru Cif Ser 9, CI B1 7.25 01/15/27	Aa3	Monthly	15.95	11/09/95
361856BH	GMAC Home Equity Loan Tr Coll NT Ser 2001-HE2, CI A-1 A-1 0 06/25/31	Baa3	Monthly	224.36	06/28/01	393505VY	Pass-Thru Cif Ser 1997-05, CI M-1 6.95 04/15/28	Ba3	Monthly	41.25	07/31/97
361856BJ	Coll NT Ser 2001-HE2, CI A-2 0 06/25/31	Baa3	Monthly	255.44	06/28/01	393505N4	Pass-Thru Cif Ser 7, CI A-1 6.32 06/01/28	Aa1	Monthly	718.25	09/30/98
361856CP	Coll NT 0 04/25/33	A1	Monthly	22.23	03/26/03	393505A6	Pass-Thru Cif Ser 7, CI A5 6.24 01/02/30	Aaa	Monthly	162	03/11/98
361856CQ	Coll NT CI A-5 0 04/25/33	A1	Monthly	63.46	03/26/03	393505A7	Pass-Thru Cif Ser 2, CI A-6 6.81 01/02/30	Aaa	Monthly	260.25	03/11/98
361856CK	Coll NT CI A-3 0 04/25/33	Ba2	Monthly	160.24	03/26/03	393505F4	Pass-Thru Cif Ser 4, CI A-5 6.18 05/15/30	Aa1	Monthly	108.4	05/28/98
36185HEC	GMAC Home Ln Tr Pass Thru Cif Ser 2004-GH1, CI M-1 5.07 07/25/35	A2	Monthly	6.39	11/22/04	393505F5	Pass-Thru Cif Ser 04, CI A-6 6.53 05/15/30	Aa1	Monthly	72.7	05/28/98
36185HEA	Pass Thru Cif Ser 2004-GH1, CI A-5 5.07 07/25/35	Aaa	Monthly	12.725	11/22/04	393505F9	Pass-Thru Cif Ser 04, CI A-7 6.87 05/15/30	Aa1	Monthly	105	05/28/98
36185HEB	Pass Thru Cif Ser 2004-GH1, CI B 5.07 07/25/35	C	Monthly	3.57	11/22/04	393505H7	Pass-Thru Cif Ser 05, CI A-1 6.54 06/01/30	Aa1	Monthly	301.2	06/25/98
36185HEH	Pass Thru Cif Ser 2004-GH1, CI A-6 4.81 07/25/35	Aaa	Monthly	20.904	11/22/04	393505N9	Pass-Thru Cif Ser 1998-08, CI A-1 6.28 09/01/30	A3r	Monthly	1130.625	10/28/98
36185NQB	GMAC Mtg Loan Tr 2003-GH2 Pass-Thru Cif CI M-2 5.10 05/25/33	B2	Monthly	7.254	12/17/03	393505ET	Sub Manuf Hsgg Contr Pass Thru Cifs Ser 8, CI B2 9.4 04/15/20	C	Monthly	31.39	12/22/94
361886BG	GMF Floorplan Owner Revolving Tr Coll Nt CI C 2.35 03/15/22	Aa3	Monthly	10.4	03/28/18	393505PN	Sub Manuf Hsgg Contr Pass Thru Cifs Ser 7, CI M1 7.7 10/15/27	A3	Monthly	38.4	08/22/96
361886BG	Coll Nt CI B 3.06 03/15/22	Aa1	Monthly	11.561	03/28/18	39364PAA	Greenbriar CLO Ltd Coll Nt CI E 11/01/21	Ba3	F,M,A&N 01	40	12/20/07
361886BJ	Coll Nt CI D 3.5 03/15/22	A2	Monthly	9.249	03/28/18	395383AH	Greenpoint Credit LLC Pass-Thru Cif Ser 2006-GG7, CI C 6.11 07/10/38	Baa2	Monthly	10	11/23/99
361886BF	Coll Nt CI A 03/15/22	Aaa	Monthly	168.79	03/28/18	395383AF	Pass-Thru Cif Ser 2006-GG7, CI C 6.11 07/10/38	A1	Monthly	27.8	11/23/99
361886BK	Coll Nt CI A-1 3.13 03/15/23	Aaa	Monthly	436.25	03/28/18	395383BB	Pass-Thru Cif Ser 2000-7, CI A-2 0 11/17/31	Ba1	Monthly	100	12/20/00
361886BP	Coll Nt CI D 3.69 03/15/23	A2	Monthly	27.746	03/28/18	395383BK	Pass-Thru Cif Ser 2001-2, CI A-2 0 02/20/32	A1	Monthly	85	10/02/01
361886BM	Coll Nt CI B 3.24 03/15/23	Aa1	Monthly	34.686	03/28/18	395383BM	Pass-Thru Cif Ser 2001-2, CI A-2 0 02/20/32	A1	Monthly	100	10/02/01
361886BL	Coll Nt CI A-2 03/15/23	Aaa	Monthly	70.1	03/28/18	395383BE	Pass-Thru Cif Ser 2001-1, CI M-A-2 0 07/20/32	A3	Monthly	19.899	03/26/01
361886BN	Coll Nt CI C 3.44 03/15/23	Aa3	Monthly	31.218	03/28/18	395383BH	Pass-Thru Cif Ser 2001-1, CI M-A-2 0 07/20/32	A1	Monthly	33.362	03/26/01
38021BAF	Goal Capital Fdg Tr Coll Nt Ser 2006-1, CI A-5 05/25/34	Aa2	F,M,A&N 25	35	05/25/06	395383BE	Greenpoint Manufactured Housing Contract Trust Pass-Thru Cif Ser 2000-3, CI A-2 0 06/08/31	Ba1r	Monthly	125	05/12/00
38021BAG	Coll Nt Ser 2006-1, CI A-6 05/27/42	A2	F,M,A&N 27	250	05/25/06	395383BH	Pass-Thru Cif Ser 2000-5, CI A-3 0 10/23/31	Ba1	Monthly	125	09/29/00
38021BAG	Coll Nt Ser 2006-1, CI B 08/25/42	A3	F,M,A&N 25	70.595	05/25/06	39539JAA	Greenpoint Mtg Fdg Tr Pass Thru Cif Ser 2007-HE1, CI A-1 12/25/32	Caa1	Monthly	507.837	03/06/07
38046XAC	Gogo Intermediate Hldgs LLC Gld Sr Sec 1st Lien Global Nt 12.5 07/01/22	B2	---	100	09/20/17	396789KD	Greenwich Cap Coml Fdg Corp Comm Mtg Pass Thru Cif Ser 2005-GG3, CI G 5.437 08/10/42	C	Monthly	35.919	01/26/05
38060AAA	Gold Fields Orogen Hldg (Bv) Ltd Gld Global Bds 4.875 10/07/20	Baa3	A&O 07	1000	09/30/10	396789KA	Comm Mtg Pass Thru Cif Ser 2005-GG3, CI E 5.087 08/10/42	B1	Monthly	35.92	01/26/05
380881EK	Golden Legacy Pte Ltd Coll Nt CI A 2.62 01/16/23	Aaa	Monthly	750	01/29/18	396789KB	Comm Mtg Pass Thru Cif Ser 2005-GG3, CI F 5.287 08/10/42	Caa2	Monthly	44.899	01/26/05
38109KAB	Gld Global Bds 8.25 06/07/21	Ba3	J&D 07	350	06/01/16	396789KZ	Comm Mtg Pass Thru Cif Ser 2005-GG3, CI X-C 08/15/42	C	Monthly	0.001	01/26/05
38109KAC	Gld Global Bds 6.875 03/27/24	Ba3	M&S 27	150	03/27/17	20173MAK	Pass Thru Cif Ser 2006-GG7, CI C 6.11 07/10/38	C	Monthly	54.175	07/12/06
381362AN	GoldenTree Credit Opportunities 2012-1 Financing Ltd Coll Nt CI B-R 5.0999 06/15/34	Aa2	---	64	06/15/18	20173MAM	Pass Thru Cif Ser 2006-GG7, CI E 6.11 07/10/38	C	Monthly	22.573	07/12/06
381362AS	Coll Nt CI-D-R 06/15/34	Baa3	M,J,S&D 15	56	06/15/18	20173MAL	Pass Thru Cif Ser 2006-GG7, CI D 6.11 07/10/38	C	Monthly	27.087	07/12/06
381362AQ	Coll Nt CI-R 06/15/34	A2	M,J,S&D 15	40	06/15/18	20173MAN	Pass Thru Cif Ser 2006-GG7, CI F 6.11 07/10/38	C	Monthly	45.146	07/12/06
381362AJ	Coll Nt CI A-1-R 06/15/34	Aaa	M,J,S&D 15	15	06/15/18	20173MAH	Pass Thru Cif Ser 2006-GG7, CI A-J 6.11 07/10/38	B3	Monthly	261.845	07/12/06
381362AL	Coll Nt CI A-2-R 4.5999 06/15/34	Aaa	---	37.5	06/15/18	20173MAG	Pass Thru Cif Ser 2006-GG7, CI A-M 6.11 07/10/38	Aa3	Monthly	361.165	07/12/06
38174AAS	Golub Capital BDC CLO 2014 LLC Coll Nt CI C-R 04/27/26	A1	J,A,J&O 27	275	03/23/18	20173MAJ	Pass Thru Cif Ser 2006-GG7, CI B 6.11 07/10/38	Ca	Monthly	27.088	07/12/06
38174AAQ	Coll Nt CI B-R 04/27/26	Aa1	J,A,J&O 27	35	03/23/18	396789GC	Pass-Thru Cif Ser 2004-GG1, CI K 5.45 06/10/36	C	Monthly	13.011	04/29/04
38174AAN	Coll Nt CI A-2-R 04/27/26	Aaa	J,A,J&O 27	20	03/23/18	396789GD	Pass-Thru Cif Ser 2004-GG1, CI L 5.45 06/10/36	C	Monthly	13.011	04/29/04
38174AAL	Coll Nt CI A-1-R 04/27/26	Aaa	J,A,J&O 27	191	03/23/18	396789GB	Pass-Thru Cif Ser 2004-GG1, CI J 5.45 06/10/36	C	Monthly	6.505	04/29/04
38176DAA	Golub Capital Partners CLO 26(B)-R Ltd Coll Nt CI A-1-R 04/21/31	Aaa	J,A,J&O 21	226	04/17/18	396789GA	Pass-Thru Cif Ser 2004-GG1, CI H 0 06/10/36	Caa3	Monthly	39.032	04/29/04
38176DAB	Coll Nt CI-E-R 04/21/31	Ba3	J,A,J&O 21	22.5	04/17/18	396789FZ	Pass-Thru Cif Ser 2004-GG1, CI G 0 06/10/36	Ba2	Monthly	26.022	04/29/04
38176DAG	Coll Nt CI-D-R 04/21/31	Baa3	J,A,J&O 21	26.25	04/17/18	396789FY	Pass-Thru Cif Ser 2004-GG1, CI F 0 06/10/36	Baa1	Monthly	32.527	04/29/04
38176DAE	Coll Nt CI-C-R 04/21/31	A2	J,A,J&O 21	21.25	04/17/18	396789GK	Pass-Thru Cif Ser 2004-GG1, CI X-C 0 06/10/36	C	Monthly	0.001	04/29/04
38176DAJ	Coll Nt CI A-2-R 04/21/31	Aaa	J,A,J&O 21	30	04/17/18	20173QBC	Greenwich Capital Commercial Mtge Tr 2007-G Pass-Thru Cif CI X 03/10/39	C	Monthly	0.001	03/08/07
38176DAC	Coll Nt CI B-R 04/21/31	Aa2	J,A,J&O 21	42	04/17/18	39729RAA	Greenwood Park CLO Ltd Coll Nt CI A-1 04/15/31	Aaa	J,A,J&O 15	225.75	03/06/18
38175UAC	Golub Capital Partners CLO 37(B) Ltd Coll Nt CI A-2 07/23/30	Aaa	J,A,J&O 22	245	08/21/18	39729RAD	Coll Nt CI C 04/15/31	A2	J,A,J&O 15	55.65	03/06/18
38175UAA	Coll Nt CI A-1 07/23/30	Aaa	J,A,J&O 22	248	08/21/18	39729TAA	Coll Nt CI E 04/15/31	Ba3	J,A,J&O 15	40.95	03/06/18
38176LAC	Golub Capital Partners CLO 39(B) Ltd Coll Nt CI A-2 10/20/28	Aaa	J,A,J&O 20	14	10/17/18	39729TAE	Coll Nt CI D 04/15/31	Baa3	J,A,J&O 15	67.2	03/06/18

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED
GS Mortgage Securities Corp											
36228FWE	Pass-Thru Cif Ser 2003-HE2, CI-A-0 09/25/33	A1	Monthly	34.179	08/25/03	36255BAJ	Pass-Thru Cif CI B 02/16/37	Aa3	Monthly	34.105	03/05/18
36228FP9	Pass-Thru Cif Ser 2004-NC1, CI-B-1 03/25/34	Caa1	Monthly	5.125	04/29/04	36255BAE	Pass-Thru Cif CI X-PP 02/16/37	A3	Monthly	0.001	03/05/18
36228FP7	Pass-Thru Cif Ser 2004-NC1, CI-M-2 03/25/34	B1	Monthly	23.573	04/29/04	36255BAC	Pass-Thru Cif CI X-CP 02/16/37	A3	Monthly	0.001	03/05/18
36228FP8	Pass-Thru Cif Ser 2004-NC1, CI-M-3 03/25/34	B2	Monthly	7.174	04/29/04	36255BAA	Pass-Thru Cif CI A 02/16/37	Aaa	Monthly	129.39	03/05/18
36228FQ3	Pass-Thru Cif Ser 2004-NC1, CI-B-3 03/25/34	Caa1	Monthly	5.12	04/29/04	36255BAL	Pass-Thru Cif CI C 02/16/37	A3	Monthly	30.97	03/05/18
GS Mtge Secs Corp											
36242DDF	Pass-Thru Cif Ser 2004-7, CI-M-1 5.614 06/25/34	Caa1	Monthly	5.598	08/31/04	36256FAJ	Pass-Thru Cif CI C 11/15/35	A3	Monthly	67.5	11/30/18
36242DDE	Pass-Thru Cif Ser 2004-7, CI-A-F 5.187 06/25/34	Aa2	Monthly	27.275	08/31/04	36256FAG	Pass-Thru Cif CI B 11/15/35	Aa3	Monthly	77.6	11/30/18
36242D3E	Pass-Thru Cif Ser 2005-S2, CI-M-1 11/25/34	A3	Monthly	38.966	05/13/05	36256FAH	Pass-Thru Cif CI X-CP 0.16 11/15/35	Aaa	Monthly	0.001	11/30/18
36242D3F	Pass-Thru Cif Ser 2005-S2, CI-M-2 11/25/34	Caa2	Monthly	28.36	05/13/05	36256FAA	Pass-Thru Cif CI A 11/15/35	Aaa	Monthly	297.4	11/30/18
36242DWW	Pass-Thru Cif Ser 2005-3, CI-B-1 12/25/34	Ba3	Monthly	4.219	02/25/05	36256FAL	Pass-Thru Cif CI D 11/15/35	Baa3	Monthly	72.8	11/30/18
36242DWX	Pass-Thru Cif Ser 2005-3, CI-B-2 12/25/34	B1	Monthly	1.342	02/25/05	36246LAG	Pass-Thru Cif CI A-M 08/10/45	B1	Monthly	756.277	07/10/07
36242D53	Pass-Thru Cif Ser 2005-5, CI-B-2 02/25/35	Caa1	Monthly	3.491	04/28/05	36246LAH	Pass-Thru Cif CI A-J 08/10/45	C	Monthly	519.941	07/10/07
36242D52	Pass-Thru Cif Ser 2005-5, CI-B-1 02/25/35	B3	Monthly	3.491	04/28/05	GS Mtge Secs Tr 2007-GKK1					
36242DZQ	Pass-Thru Cif Ser 2005-4, CI-M-1 03/25/35	B1	Monthly	16.958	03/30/05	3622MSAA	Pass-Thru Cif CI A-1 5.7 12/17/49	C	Monthly	380.192	05/22/07
36242DZM	Pass-Thru Cif Ser 2005-4, CI-A-4 03/25/35	Aaa	Monthly	6.64	03/30/05	GS Mtge Secs Tr 2010-C1					
36242DZP	Pass-Thru Cif Ser 2005-4, CI-A-6 03/25/35	Aaa	Monthly	23.879	03/30/05	36249KAC	Pass-Thru Cif CI A-2 08/10/43	Aaa	Monthly	410.618	08/17/10
36242DZR	Pass-Thru Cif Ser 2005-4, CI-M-2 03/25/35	B2	Monthly	11.306	03/30/05	36249KAE	Pass-Thru Cif CI X 08/10/43	Baa1	Monthly	0.001	08/17/10
362341AR	Pass-Thru Cif Ser 2005-7, CI-A-F 4.611 05/25/35	B3	Monthly	64.754	06/29/05	36249KAJ	Pass-Thru Cif CI C 08/10/43	Aa2	Monthly	35.482	08/17/10
362341AQ	Pass-Thru Cif Ser 2005-7, CI-A-F 4.508 05/25/35	Caa1	Monthly	66.316	06/29/05	36249KAL	Pass-Thru Cif CI D 08/10/43	A1	Monthly	35.482	08/17/10
362341AP	Pass-Thru Cif Ser 2005-7, CI-A-F 4.752 05/25/35	Baa3	Monthly	46.526	06/29/05	36249KAN	Pass-Thru Cif CI E 08/10/43	Baa1	Monthly	17.741	08/17/10
36242D3W	Pass-Thru Cif Ser 2005-6, CI-A-3 06/25/35	Aaa	Monthly	214.886	05/27/05	36249KAO	Pass-Thru Cif CI F 08/10/43	Baa3	Monthly	11.828	08/17/10
362341DJ	Pass-Thru Cif Ser 2005-8, CI-A-4 06/25/35	Aaa	Monthly	28.5	06/29/05	36249KAA	Pass-Thru Cif CI A-1 08/10/43	Aaa	Monthly	232	08/17/10
362341CT	Pass-Thru Cif Ser 2005-8, CI-A-3 06/25/35	Aaa	Monthly	55.732	06/29/05	36249KAG	Pass-Thru Cif CI B 08/10/43	Aaa	Monthly	27.597	08/17/10
362341DH	Pass-Thru Cif Ser 2005-8, CI-A-4 06/25/35	Aaa	Monthly	256.5	06/29/05	GS Mtge Secs Tr 2011-GC5					
362341GL	Pass-Thru Cif Ser 2005-9, CI-A-3 08/25/35	Aaa	Monthly	132.504	07/28/05	36191YAD	Pass-Thru Cif CI X-B 08/10/44	B2	Monthly	0.001	10/31/11
362341HZ	Pass-Thru Cif Ser 2005-9, CI-A-4 08/25/35	Aaa	Monthly	14.722	07/28/05	36191YBA	Pass-Thru Cif CI A-3 3.817 08/10/44	Aaa	Monthly	86.43	10/31/11
362341GN	Pass-Thru Cif Ser 2005-9, CI-M-2 08/25/35	B1	Monthly	8.608	07/28/05	36191YBB	Pass-Thru Cif CI A-4 3.707 08/10/44	Aaa	Monthly	568.249	10/31/11
362341GP	Pass-Thru Cif Ser 2005-9, CI-M-3 08/25/35	B2	Monthly	4.304	07/28/05	36191YAR	Pass-Thru Cif CI F 4.5 08/10/44	B2	Monthly	23.996	10/31/11
362341GQ	Pass-Thru Cif Ser 2005-9, CI-M-4 08/25/35	B3	Monthly	4.304	07/28/05	36191YAP	Pass-Thru Cif CI E 08/10/44	Ba3	Monthly	28.36	10/31/11
362341HS	Pass-Thru Cif Ser 2005-9, CI-M-5 08/25/35	B3	Monthly	4.304	07/28/05	36191YAM	Pass-Thru Cif CI D 08/10/44	Baa3	Monthly	74.172	10/31/11
362341GJ	Pass-Thru Cif Ser 2005-9, CI-A-1 08/25/35	Aaa	Monthly	119.458	07/28/05	36191YAK	Pass-Thru Cif CI C 08/10/44	A2	Monthly	69.808	10/31/11
362341GK	Pass-Thru Cif Ser 2005-9, CI-A-2 08/25/35	Aaa	Monthly	13.273	07/28/05	36191YAL	Pass-Thru Cif CI X-A 08/10/44	Aaa	Monthly	0.001	10/31/11
362341UC	Pass-Thru Cif Ser 05-MTR1, CI-A-4 10/25/35	Aa2	Monthly	77.094	10/28/05	36191YAF	Pass-Thru Cif CI A-5 5.209 08/10/44	Aaa	Monthly	181.066	10/31/11
362341UE	Pass-Thru Cif Ser 05-MTR1, CI-M-1 10/25/35	B1	Monthly	7.202	10/28/05	36191YAH	Pass-Thru Cif CI B 08/10/44	Aa2	Monthly	95.987	10/31/11
362341UD	Pass-Thru Cif Ser 05-MTR1, CI-A-5 10/25/35	A1	Monthly	8.566	10/28/05	GS Mtge Secs Tr 2012-GC6					
3623415N	Pass-Thru Cif Ser 2006-2, CI-A-1 12/25/35	Aaa	Monthly	148.331	02/06/06	36192BAM	Pass-Thru Cif CI D 01/10/45	Baa3	Monthly	49.059	02/09/12
362341Z5	Pass-Thru Cif Ser 2005-14, CI-A-1 12/25/35	B1	Monthly	168.059	11/22/05	36192BAP	Pass-Thru Cif CI E 5 01/10/45	Ba2	Monthly	21.644	02/09/12
362341ZV	Pass-Thru Cif Ser 2005-14, CI-A-2 12/25/35	Caa1	Monthly	133.8	11/22/05	36192BAR	Pass-Thru Cif CI F 5 01/10/45	B2	Monthly	11.543	02/09/12
3623415P	Pass-Thru Cif Ser 2006-2, CI-A-2 12/25/35	Ba1	Monthly	16.482	02/06/06	36192BAY	Pass-Thru Cif CI A-3 3.482 01/10/45	Aaa	Monthly	570.467	02/09/12
362343AA	Pass-Thru Cif Ser 2006-2, CI-A-3 12/25/35	A1	Monthly	48.946	02/06/06	36192BAZ	Pass-Thru Cif CI A-AB 3.314 01/10/45	Aaa	Monthly	89.85	02/09/12
362343AB	Pass-Thru Cif Ser 2006-2, CI-A-5 12/25/35	Ba2	Monthly	5.439	02/06/06	36192BAB	Pass-Thru Cif CI A 01/10/45	Aaa	Monthly	0.001	02/09/12
3623413F	Pass-Thru Cif Ser 2006-RP1, CI 1A3 8 01/25/36	Caa1	Monthly	16.447	01/27/06	36192BAF	Pass-Thru Cif CI A-S 4.948 01/10/45	Aaa	Monthly	119.762	02/09/12
3623413G	Pass-Thru Cif Ser 2006-RP1, CI 1A4 8.5 01/25/36	Caa1	Monthly	9.784	01/27/06	36192BAH	Pass-Thru Cif CI B 01/10/45	Aa3	Monthly	63.489	02/09/12
3623413C	Pass-Thru Cif Ser 2006-RP1, CI 1A1 01/25/36	Caa1	Monthly	224	01/27/06	36192BAC	Pass-Thru Cif CI C 01/10/45	A3	Monthly	44.73	02/09/12
3623413D	Pass-Thru Cif Ser 2006-RP1, CI 1A5 01/25/36	Caa1	Monthly	0.001	01/27/06	GS Mtge Secs Tr 2012-GC7					
3623413J	Pass-Thru Cif Ser 2006-RP1, CI 2A1 01/25/36	Caa1	Monthly	38.891	01/27/06	36192KAT	Pass-Thru Cif CI A-4 3.377 05/12/45	Aaa	Monthly	673.926	06/07/12
3623413V	Pass-Thru Cif Ser 2006-RP1, CI 1A2 01/25/36	Caa1	Monthly	217.928	01/27/06	36192KAG	Pass-Thru Cif CI F 5 05/12/45	Ba3	Monthly	26.378	06/07/12
3623413E	Pass-Thru Cif Ser 2006-RP1, CI 1A2 7.5 01/25/36	Caa1	Monthly	14.77	01/27/06	36192KAE	Pass-Thru Cif CI E 5 05/12/45	B2	Monthly	26.377	06/07/12
362343AE	Pass-Thru Cif Ser 2006-FF3, CI A-2B 02/25/36	Baa2	Monthly	245.124	02/23/06	36192KAF	Pass-Thru Cif CI D 05/12/45	Ba1	Monthly	64.929	06/07/12
362343AW	Pass-Thru Cif Ser 2006-FF3, CI-M-1 02/25/36	Ca	Monthly	33.712	02/23/06	36192KAW	Pass-Thru Cif CI A-AB 2.935 05/12/45	Aaa	Monthly	82.519	06/07/12
362343AC	Pass-Thru Cif Ser 2006-NC1, CI-A-3 02/25/36	Aaa	Monthly	42.565	02/28/06	36192KAX	Pass-Thru Cif CI B 05/12/45	A3	Monthly	54.784	06/07/12
362343AA	Pass-Thru Cif Ser 2006-FF3, CI A-2C 02/25/36	Baa3	Monthly	31.616	02/23/06	36192KAY	Pass-Thru Cif CI A-4 4.74 05/12/45	Aa3	Monthly	93.336	06/07/12
36242DJX	Pass-Thru Cif Ser 2004-4, CI B1 05/25/38	Ca	Monthly	7.061	10/29/04	36192KAZ	Pass-Thru Cif CI A-S 4.085 05/12/45	Aaa	Monthly	172.468	06/07/12
362341CS	Pass-Thru Cif Ser 05-AHL2, CI A-2D 12/25/35	Baa2	Monthly	25.693	12/28/05	36192KAW	Pass-Thru Cif CI X-A 05/12/45	Aaa	Monthly	0.001	06/07/12
362341B9	Pass-Thru Cif Ser 05-AHL2, CI A-1B 12/25/35	Baa2	Monthly	27.19	12/28/05	36192KAA	Pass-Thru Cif CI X-B 05/12/45	B2	Monthly	0.001	06/07/12
362341CA	Pass-Thru Cif Ser 05-AHL2, CI A-2C 12/25/35	Baa1	Monthly	63.603	12/28/05	GS Mtge Secs Tr 2012-GC9					
362341B8	Pass-Thru Cif Ser 05-AHL2, CI A-1A 12/25/35	Aaa	Monthly	108.759	12/28/05	36192PAR	Pass-Thru Cif CI F 11/10/45	B2	Monthly	22.57	11/29/12
GS Mtg Secs Corp II											
36228CYR	Coll Nt Ser 2006-CC1 03/19/46	Ca	Monthly	344.274	04/04/06	36192PAN	Pass-Thru Cif CI E 11/10/45	Ba2	Monthly	27.779	11/29/12
36228CVF	Coml Mtg Pass Thru Ser 05-ROCK, CI H 5.713 05/03/32	A2	Monthly	43.651	05/17/05	36192PAK	Pass-Thru Cif CI D 11/10/45	Ba3	Monthly	57.293	11/29/12
36228CUV	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI X-1 01/03/32	Aa2	Monthly	0.001	05/17/05	36192PAG	Pass-Thru Cif CI G 4.448 11/10/45	A3	Monthly	57.293	11/29/12
36228CVC	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI E 5.465 05/03/32	Aa2	Monthly	65.561	05/17/05	36192PAD	Pass-Thru Cif CI B 3.747 11/10/45	Aa3	Monthly	90.28	11/29/12
36228CVA	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI C 6.112 05/03/32	Aa1	Monthly	57.723	05/17/05	36192PAA	Pass-Thru Cif CI B 11/10/45	B1	Monthly	0.001	11/29/12
36228CUZ	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI B 6.116 05/03/32	Aaa	Monthly	47.684	05/17/05	36192PAT	Pass-Thru Cif CI A-S 3.124 11/10/45	Aaa	Monthly	111.115	11/29/12
36228CUW	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI A-F 05/03/32	Aaa	Monthly	725	05/17/05	36192PAQ	Pass-Thru Cif CI A 11/10/45	Aaa	Monthly	0.001	11/29/12
36228CUV	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI A 5.366 05/03/32	Aaa	Monthly	0	05/17/05	36192PAM	Pass-Thru Cif CI A-AB 2.368 11/10/45	Aaa	Monthly	90.017	11/29/12
36228CVG	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI J 5.862 05/03/32	A3	Monthly	56.864	05/17/05	36192PAJ	Pass-Thru Cif CI A-3 2.773 11/10/45	Aaa	Monthly	607.41	11/29/12
36228CVE	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI H 5.614 05/03/32	A1	Monthly	76.595	05/17/05	GS Mtge Secs Tr 2012-SHOP					
36228CVD	Coml Mtg Pass Thru Cif Ser 05-ROCK, CI F 5.515 05/03/32	Aa3	Monthly	65.56	05/17/05	36192LAG	Pass-Thru Cif CI B 3.311 06/05/31	Aa2	Monthly	76.6	08/06/12
36228CWD	Coml Mtg Pass Thru Cif Ser 2005-G4, CI X-C 07/10/39	C	Monthly	0.001	06/23/05	36192LAA	Pass-Thru Cif CI A 2.933 06/05/31	Aaa	Monthly	478	08/06/12
36228CWE	Coml Mtg Pass Thru Cif Ser 2005-G4, CI F 5.415 07/10/39	C	Monthly	55.011	06/23/05	36192LAC	Pass-Thru Cif CI A 06/05/31	Aaa	Monthly	0.001	08/06/12
36228CWB	Coml Mtg Pass Thru Cif Ser 2005-G4, CI E 5.078 07/10/39	C	Monthly	40.008	06/23/05	36192LAE	Pass-Thru Cif CI X-B 06/05/31	A1	Monthly	0.001	08/06/12
36298JAA	Pass-Thru Cif Ser 2006-RR2, CI A-1 06/20/46	Ca	Monthly	501.13	07/24/06	36192LAL	Pass-Thru Cif CI D 4.182 06/05/31	A2	Monthly	17.35	08/06/12</

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GS Mgtc Secs Tr 2014-GC18						36252TAC	Pass-Thru Cif CI A-3 2.791 05/12/49	Aaa	Monthly	165	05/31/16
36252RBF	Pass-Thru Cif CI PEZ 01/11/47	A1	Monthly	0.001	02/03/14	GS Mgtc Secs Tr 2016-GS3					
36252RBC	Pass-Thru Cif CI B 4.885 01/11/47	Aa3	Monthly	76.563	02/03/14	36251PAJ	Pass-Thru Cif CI B 3.395 10/12/49	A1	Monthly	53.417	09/30/16
36252RAF	Pass-Thru Cif CI A-2 2.924 01/11/47	Aaa	Monthly	116.213	02/03/14	36251PAH	Pass-Thru Cif CI A-3 3.143 10/12/49	Aa2	Monthly	93.48	09/30/16
36252RAT	Pass-Thru Cif CI X-A 1.307 01/11/47	Aaa	Monthly	0.001	02/03/14	36251PAF	Pass-Thru Cif CI X-A 1.285 10/12/49	Aa1	Monthly	0.001	09/30/16
36252RAQ	Pass-Thru Cif CI A-AB 3.648 01/11/47	Aaa	Monthly	87.793	02/03/14	36251PAE	Pass-Thru Cif CI A-AB 2.777 10/12/49	Aaa	Monthly	57.066	09/30/16
36252RAJ	Pass-Thru Cif CI A-3 3.801 01/11/47	Aaa	Monthly	216.747	02/03/14	36251PAD	Pass-Thru Cif CI A-4 2.85 10/12/49	Aaa	Monthly	320.243	09/30/16
36252RAM	Pass-Thru Cif CI A-4 4.074 01/11/47	Aaa	Monthly	301.979	02/03/14	36251PAA	Pass-Thru Cif CI A-1 1.429 10/12/49	Aaa	Monthly	28.475	09/30/16
36252RAZ	Pass-Thru Cif CI A-S 4.383 01/11/47	Aaa	Monthly	68.21	02/03/14	36251PAC	Pass-Thru Cif CI A-3 2.592 10/12/49	Aaa	Monthly	265	09/30/16
GS Mgtc Secs Tr 2014-GC20					36251PAB	Pass-Thru Cif CI A-2 2.484 10/12/49	Aaa	Monthly	77.052	09/30/16	
36252WBE	Pass-Thru Cif CI C 4.866 04/12/47	A3	Monthly	50.235	04/15/14	GS Mgtc Secs Tr 2016-GS4					
36252WBD	Pass-Thru Cif CI PEZ 04/12/47	A1	Monthly	0.001	04/15/14	36251XAP	Pass-Thru Cif CI A-2 2.905 11/12/49	Aaa	Monthly	201.522	11/30/16
36252WAW	Pass-Thru Cif CI A-4 3.721 04/12/47	Aaa	Monthly	185	04/15/14	36251XAN	Pass-Thru Cif CI A-1 1.731 11/12/49	Aaa	Monthly	31.82	11/30/16
36252WAX	Pass-Thru Cif CI A-5 3.998 04/12/47	Aaa	Monthly	272.417	04/15/14	36251XAT	Pass-Thru Cif CI X-A 0.605 11/12/49	Aa1	Monthly	0.001	11/30/16
36252WAY	Pass-Thru Cif CI A-AB 3.655 04/12/47	Aaa	Monthly	88.897	04/15/14	36251XAC	Pass-Thru Cif CI A-3 3.178 11/12/49	Aaa	Monthly	175	11/30/16
36252WAZ	Pass-Thru Cif CI X-A 1.231 04/12/47	Aaa	Monthly	0.001	04/15/14	36251XAR	Pass-Thru Cif CI A-4 3.442 11/12/49	Aaa	Monthly	267.043	11/30/16
36252WBA	Pass-Thru Cif CI X-B 0.337 04/12/47	Aa3	Monthly	0.001	04/15/14	36251XAS	Pass-Thru Cif CI A-AB 3.278 11/12/49	Aaa	Monthly	43.192	11/30/16
36252WBC	Pass-Thru Cif CI B 4.529 04/12/47	Aa3	Monthly	78.307	04/15/14	GS Mgtc Secs Tr 2017-GS5					
36252WBB	Pass-Thru Cif CI A-S 4.258 04/12/47	Aaa	Monthly	72.398	04/15/14	36252HAA	Pass-Thru Cif CI A-1 2.0449 03/11/50	Aaa	Monthly	13.77	03/21/17
GS Mgtc Secs Tr 2014-GC22					36252HAB	Pass-Thru Cif CI A-2 3.218 03/11/50	Aaa	Monthly	51.316	03/21/17	
36253BBB	Pass-Thru Cif CI C 4.646 06/12/47	A3	Monthly	38.458	06/24/14	36252HAC	Pass-Thru Cif CI A-3 3.4089 03/11/50	Aaa	Monthly	248	03/21/17
36253BAX	Pass-Thru Cif CI B 4.391 06/12/47	Aa3	Monthly	72.11	06/24/14	36252HAD	Pass-Thru Cif CI A-4 3.6739 03/11/50	Aaa	Monthly	381.598	03/21/17
36253BAS	Pass-Thru Cif CI A-3 3.516 06/12/47	Aaa	Monthly	197.682	06/24/14	36252HAE	Pass-Thru Cif CI A-AB 3.467 03/11/50	Aaa	Monthly	28.604	03/21/17
36253BAY	Pass-Thru Cif CI A-S 4.113 06/12/47	Aaa	Monthly	46.872	06/24/14	36252HAF	Pass-Thru Cif CI X-A 0.9719 03/11/50	Aa1	Monthly	0.001	03/21/17
36253BBA	Pass-Thru Cif CI PEZ 06/12/47	A1	Monthly	0.001	06/24/14	36252HAAH	Pass-Thru Cif CI A-S 3.826 03/11/50	Aa3	Monthly	80.078	03/21/17
36253BAW	Pass-Thru Cif CI X-A 1.096 06/12/47	Aaa	Monthly	0.001	06/24/14	GS Mgtc Secs Tr 2017-GS6					
36253BAV	Pass-Thru Cif CI A-AB 3.467 06/12/47	Aaa	Monthly	52.638	06/24/14	36253PAA	Pass-Thru Cif CI A-1 1.945 05/12/50	Aaa	Monthly	15.431	05/31/17
36253BAU	Pass-Thru Cif CI A-5 3.862 06/12/47	Aaa	Monthly	217.072	06/24/14	36253PAB	Pass-Thru Cif CI A-2 3.164 05/12/50	Aaa	Monthly	250	05/31/17
36253BAT	Pass-Thru Cif CI A-4 3.587 06/12/47	Aaa	Monthly	160	06/24/14	36253PAC	Pass-Thru Cif CI A-3 3.4329 05/12/50	Aaa	Monthly	359.651	05/31/17
36253BAX	Pass-Thru Cif CI X-B 0.255 06/12/47	Aa3	Monthly	0.001	06/24/14	36253PAD	Pass-Thru Cif CI A-AB 3.23 05/12/50	Aaa	Monthly	29.39	05/31/17
GS Mgtc Secs Tr 2014-GC24					36253PAE	Pass-Thru Cif CI X-A 1.199 05/12/50	Aa1	Monthly	0.001	05/31/17	
36253GAH	Pass-Thru Cif CI X-B 0.021 09/12/47	Aa3	Monthly	0.001	09/29/14	36253PAG	Pass-Thru Cif CI A-S 3.6379 05/12/50	Aa2	Monthly	84.147	05/31/17
36253GAG	Pass-Thru Cif CI X-A 0.904 09/12/47	Aaa	Monthly	0.001	09/29/14	GS Mgtc Secs Tr 2017-GS7					
36253GAM	Pass-Thru Cif CI C 4.528 09/12/47	A3	Monthly	41.631	09/29/14	36254CAZ	Pass-Thru Cif CI A-S 3.6629 08/12/50	Aa3	Monthly	74.363	08/24/17
36253GAL	Pass-Thru Cif CI PEZ 09/12/47	A1	Monthly	0.001	09/29/14	36254CAX	Pass-Thru Cif CI A-1 1.29 08/12/50	Aa1	Monthly	0.001	08/24/17
36253GAK	Pass-Thru Cif CI B 4.507 09/12/47	Aa3	Monthly	83.262	09/29/14	36254CAW	Pass-Thru Cif CI A-AB 3.2029 08/12/50	Aaa	Monthly	27.207	08/24/17
36253GAJ	Pass-Thru Cif CI A-S 4.162 09/12/47	Aaa	Monthly	48.346	09/29/14	36254CAV	Pass-Thru Cif CI A-4 3.43 08/12/50	Aaa	Monthly	304.612	08/24/17
36253GAF	Pass-Thru Cif CI A-AB 3.65 09/12/47	Aaa	Monthly	80.155	09/29/14	36254CAU	Pass-Thru Cif CI A-3 3.1669 08/12/50	Aaa	Monthly	315	08/24/17
36253GAE	Pass-Thru Cif CI A-5 3.931 09/12/47	Aaa	Monthly	282.234	09/29/14	36254CAS	Pass-Thru Cif CI A-1 1.95 08/12/50	Aaa	Monthly	18.155	08/24/17
36253GAD	Pass-Thru Cif CI A-4 3.666 09/12/47	Aaa	Monthly	270	09/29/14	36254CAT	Pass-Thru Cif CI A-2 2.9449 08/12/50	Aaa	Monthly	56.176	08/24/17
36253GAC	Pass-Thru Cif CI A-3 3.342 09/12/47	Aaa	Monthly	22.59	09/29/14	GS Mgtc Secs Tr 2017-GS8					
36253GAA	Pass-Thru Cif CI A-1 1.509 09/12/47	Aaa	Monthly	43.288	09/29/14	36254KAS	Pass-Thru Cif CI A-S 3.7519 11/11/50	Aa2	Monthly	70.152	11/30/17
36253GAB	Pass-Thru Cif CI A-2 1.104 09/12/47	Aaa	Monthly	53.778	09/29/14	36254KAM	Pass-Thru Cif CI A-AB 3.313 11/11/50	Aaa	Monthly	35.645	11/30/17
GS Mgtc Secs Tr 2014-GC26					36254KAJ	Pass-Thru Cif CI A-2 3.278 11/11/50	Aaa	Monthly	72.424	11/30/17	
36250HAL	Pass-Thru Cif CI PEZ 11/12/47	A1	Monthly	0.001	12/08/14	36254KAH	Pass-Thru Cif CI A-1 2.222 11/11/50	Aaa	Monthly	14.278	11/30/17
36250HAK	Pass-Thru Cif CI B 4.215 11/12/47	Aa3	Monthly	56.483	12/08/14	36254KAP	Pass-Thru Cif CI X-A 0.9819 11/11/50	Aa1	Monthly	0.001	11/30/17
36250HAJ	Pass-Thru Cif CI A-S 3.964 11/12/47	Aa1	Monthly	92.569	12/08/14	36254KAN	Pass-Thru Cif CI A-BP 3.837 11/11/50	Aaa	Monthly	10	11/30/17
36250HAH	Pass-Thru Cif CI X-B 0.296 11/12/47	Aa3	Monthly	0.001	12/08/14	36254KAL	Pass-Thru Cif CI A-3 3.205 11/11/50	Aaa	Monthly	270	11/30/17
36250HAG	Pass-Thru Cif CI X-A 1.116 11/12/47	Aa1	Monthly	0.001	12/08/14	GS Mgtc Secs Tr 2018-GS9					
36250HAM	Pass-Thru Cif CI C 4.511 11/12/47	A3	Monthly	40.794	12/08/14	36255NAQ	Pass-Thru Cif CI A-1 2.861 03/10/51	Aaa	Monthly	14.06	03/29/18
36250HAE	Pass-Thru Cif CI A-5 3.629 11/12/47	Aaa	Monthly	349.842	12/08/14	36255NAR	Pass-Thru Cif CI A-2 3.839 03/10/51	Aaa	Monthly	24.558	03/29/18
36250HAD	Pass-Thru Cif CI A-4 3.364 11/12/47	Aaa	Monthly	280	12/08/14	36255NAS	Pass-Thru Cif CI A-3 3.7269 03/10/51	Aaa	Monthly	170	03/29/18
36250HAC	Pass-Thru Cif CI A-3 3.467 11/12/47	Aaa	Monthly	40	12/08/14	36255NAX	Pass-Thru Cif CI A-S 4.141 03/10/51	Aa2	Monthly	65.323	03/29/18
36250HAB	Pass-Thru Cif CI A-2 2.902 11/12/47	Aaa	Monthly	71.003	12/08/14	36255NAU	Pass-Thru Cif CI A-AB 3.978 03/10/51	Aaa	Monthly	29.946	03/29/18
36250HAF	Pass-Thru Cif CI A-AB 3.365 11/12/47	Aaa	Monthly	91.592	12/08/14	36255NAV	Pass-Thru Cif CI X-A 0.6009 03/10/51	Aa1	Monthly	0.001	03/29/18
GS Mgtc Secs Tr 2015-GC28					36255NAT	Pass-Thru Cif CI A-4 3.992 03/10/51	Aaa	Monthly	361.127	03/29/18	
36251FBB	Pass-Thru Cif CI B 3.98 02/12/48	Aa3	Monthly	43.393	02/27/15	GSAA Home Equity Tr 2004-4					
36251FAS	Pass-Thru Cif CI A-1 1.528 02/12/48	Aaa	Monthly	35.865	02/27/15	36228F4L	Pass-Thru Cif CI M-3 05/25/34	Caa3	Monthly	4.704	06/28/04
36251FAT	Pass-Thru Cif CI A-2 2.898 02/12/48	Aaa	Monthly	136.986	02/27/15	36228F4F	Pass-Thru Cif CI M-1 05/25/34	Aaa	Monthly	145.084	06/28/04
36251FAU	Pass-Thru Cif CI A-3 3.307 02/12/48	Aaa	Monthly	8.225	02/27/15	36228F4H	Pass-Thru Cif CI A-2B 05/25/34	Aa1	Monthly	42.282	06/28/04
36251FBA	Pass-Thru Cif CI A-S 3.759 02/12/48	Aa1	Monthly	57.097	02/27/15	36228F4J	Pass-Thru Cif CI M-1 05/25/34	B1	Monthly	6.431	06/28/04
36251FAW	Pass-Thru Cif CI A-5 3.396 02/12/48	Aaa	Monthly	224.609	02/27/15	36228F4K	Pass-Thru Cif CI M-2 05/25/34	B2	Monthly	9.411	06/28/04
36251FAX	Pass-Thru Cif CI A-AB 3.206 02/12/48	Aaa	Monthly	53.795	02/27/15	GSAA Home Equity Tr 2005-11					
36251FAY	Pass-Thru Cif CI X-A 1.181 02/12/48	Aa1	Monthly	0.001	02/27/15	36234INV	Pass-Thru Cif CI 1A1 10/25/35	Aa3	Monthly	103.804	09/29/05
36251FAZ	Pass-Thru Cif CI X-B 0.349 02/12/48	Aa3	Monthly	1.001	02/27/15	362341CK	Pass-Thru Cif CI 3A5 10/25/35	A1	Monthly	62.868	09/29/05
36251FAV	Pass-Thru Cif CI A-4 3.136 02/12/48	Aaa	Monthly	0.001	02/27/15	362341CW	Pass-Thru Cif CI 1A2 10/25/35	A3	Monthly	11.534	09/29/05
GS Mgtc Secs Tr 2015-GC30					362341NX	Pass-Thru Cif CI 2A1 10/25/35	Aaa	Monthly	99.78	09/29/05	
36250GAL	Coll Nt CI A-1 1.439 05/12/50	Aaa	Monthly	52.911	05/29/15	362341NY	Pass-Thru Cif CI 2A2 10/25/35	Aa1	Monthly	11.087	09/29/05
36250GAN	Coll Nt CI A-3 3.119 05/12/50	Aaa	Monthly	240	05/29/15	362341CF	Pass-Thru Cif CI 3A1 10/25/35	Aaa	Monthly	300	09/29/05
36250GAP	Coll Nt CI A-4 3.382 05/12/50	Aaa	Monthly	353.977	05/29/15	362341CG	Pass-Thru Cif CI 3A2 10/25/35	A1	Monthly	33.334	09/29/05
36250GAQ	Coll Nt CI A-AB 3.12 05/12/50	Aaa	Monthly	81.051	05/29/15	GSAA Home Equity Tr 2005-6					
36250GAR	Coll Nt CI X-A 1.058 05/12/50	Aa1	Monthly	0.001	05/29/15	3622ED3Z	Pass-Thru Cif 06/25/35	B1	Monthly	10.753	05/27/05
36250GAT	Coll Nt CI A-S 3.777 05/12/50	Aa2	Monthly	102.64	05/29/15	GSAA Home Equity Tr 2007-5					
36250GAM	Coll Nt CI A-2 2.726 05/12/50	Aa1	Monthly	138.851	05/29/15	3622ECBW	Pass Thru Cifs 5.908 05/25/37	Ca	Monthly	20.407	04/30/07
GS Mgtc Secs Tr 2015-GC32					3622ECAB	Pass Thru Cifs 05/25/37	Caa1	Monthly	561.51	04/30/07	
36250PAA	Pass-Thru Cif CI A-1 1.593 07/10/48	Aaa	Monthly	54.451	07/31/15	3622ECAA	Pass Thru Cifs 05/25/37	Ca			

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36228F65	GSAMP Tr 2004-AR1 Pass-Thru Cif CI M-4 06/25/34	Ba1	Monthly	15.711	07/12/04	41165TAC	Harbourview CLO VII-R Ltd Coll Nt CI A-1 07/18/31	Aaa	J,A,J&O 18	259.61	06/18/18
3623414U	GSAMP Tr 2006-HE1 Pass-Thru Cif CI M-2 12/25/45	Caa1	Monthly	35.268	02/17/06	41165UAC	Coll Nt CI F 07/18/31	B3	J,A,J&O 18	8	06/18/18
3623414S	GSAMP Tr 2006-HE2 Pass-Thru Cif CI A-2D 12/25/45	Aaa	Monthly	30.102	02/17/06	41165TAE	Coll Nt CI B 07/18/31	Aa2	J,A,J&O 18	43.94	06/18/18
362334LH	GSAMP Tr 2006-HE3 Pass-Thru Cif CI A-3 03/25/36	Aaa	Monthly	21.005	04/06/06	41165UAG	Coll Nt CI E 07/18/31	Ba3	J,A,J&O 18	17.91	06/18/18
36244KAA	GSAMP Tr 2006-HE3 Pass-Thru Cif Ser 2006-HE3, CI A-1 05/25/46	Ba1	Monthly	304.472	05/26/06	41165TAG	Coll Nt CI C 07/18/31	A2	J,A,J&O 18	21.92	06/18/18
36244KAD	GSAMP Tr 2006-HE3 Pass-Thru Cif Ser 2006-HE3, CI A-2C 05/25/46	Ba1	Monthly	151.98	05/26/06	41165TAJ	Coll Nt CI D 07/18/31	Baa3	J,A,J&O 18	24.02	06/18/18
36244KAE	GSAMP Tr 2006-HE3 Pass-Thru Cif Ser 2006-HE3, CI A-2D 05/25/46	Ba2	Monthly	49.697	05/26/06	41284DAD	Harley-Davidson Motorcycle Tr 2016-A Coll Nt CI A-3 1/34 01/15/21	Aaa	Monthly	96	06/15/16
36290PAB	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2002-1, CI B1 7.206 10/25/32	C	Monthly	2.33	09/26/02	41284DAD	Coll Nt CI A-4 1.61 04/15/22	Aaa	Monthly	40.73	06/15/16
36290PAA	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2002-1, CI A-1 7.206 10/25/32	B3	Monthly	377.874	09/26/02	41284DAF	Coll Nt CI B 2.71 03/15/24	Aaa	Monthly	10.57	06/15/16
36290PBT	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2005-LT1, CI M-1 02/25/35	Aa2	Monthly	1.607	07/29/05	419838AA	Hawaiian Airfls 2013-1A Pass Thru Tr Gld Pass Thru Cif Ser 2013-1 CI A 3.9 07/15/27	A3	J&J 15	245.844	05/14/13
36290PBV	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2005-LT1, CI B-1 02/25/35	A3	Monthly	1.36	07/29/05	419839AA	Hawaiian Airfls 2013-1B Pass Thru Tr Gld Pass Thru Cif Ser 2013-1 CI B 4.95 07/15/23	Ba1	J&J 15	88.608	05/14/13
36290PBU	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2005-LT1, CI M-2 02/25/35	A1	Monthly	1.607	07/29/05	420860AA	Hayfin Kingsland IX Ltd Coll Nt CI A-1R 04/28/31	Aaa	J,A,J&O 28	271	04/30/18
36298XAA	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-RP2, CI 1AF1 04/25/36	Caa1	Monthly	260.831	08/24/06	42086EAA	Coll Nt CI E 04/21/31	Ba3	J,A,J&O 21	30	03/27/18
36298XAC	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-RP2, CI 1AS1 04/25/36	Caa1	Monthly	0.001	08/24/06	42086FAA	Coll Nt CI D 04/21/31	Baa3	J,A,J&O 21	39	03/27/18
36298XAE	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-RP2, CI 2A1 04/25/36	Caa1	Monthly	16.81	08/24/06	42086PAG	Coll Nt CI C 04/21/31	A2	J,A,J&O 21	31	03/27/18
36298XAD	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-RP2, CI 1AS2 04/25/36	Caa1	Monthly	0.001	08/24/06	42086PAE	Coll Nt CI B 04/21/31	Aa2	J,A,J&O 21	67.75	03/27/18
36298XAB	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-RP2, CI 1AF2 04/25/36	Caa1	Monthly	5.01	08/24/06	42086PAA	Coll Nt CI X 04/21/31	Aaa	J,A,J&O 21	3	03/27/18
362725AB	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-2, CI A-1B 09/25/36	Aaa	Monthly	14.503	10/18/06	42086PAC	Coll Nt CI A 04/21/31	Aaa	J,A,J&O 21	384	03/27/18
362725AE	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-2, CI M-2 09/25/36	B3	Monthly	8.903	10/18/06	421790AD	Hazine Mustesarij Varlik Kiralama Anonim Sirketi Lease Certificates 06/08/21	Ba3	---	1000	06/07/16
362725AC	GSMP Mortgage Loan Trust Pass-Thru Cif Ser 2006-2, CI A-2 09/25/36	Aaa	Monthly	76.726	10/18/06	421790AE	Lease Certificates 5.004 04/06/23	Ba3	A&O 06	1250	03/30/17
36248MAG	GT Loan Financing I Ltd Coll Nt CI X-R 07/28/31	Aaa	J,A,J&O 28	1.5	07/30/18	421790AC	Lease Certificates 4.489 11/25/24	Ba3	M&N 25	1000	11/18/14
36248MAJ	GT Loan Financing I Ltd Coll Nt CI A-R 07/28/31	Aaa	J,A,J&O 28	121	07/30/18	Heliconus Srl	Coll Ftr Nt CI B 0 02/10/36	Aa3	F,M,A&N 10	33.123	11/08/02
36248MAL	GT Loan Financing I Ltd Coll Nt CI B-R 07/28/31	Aa2	J,A,J&O 28	7	07/30/18	---	Coll Ftr Nt CI A 0 02/10/36	Aa3	F,M,A&N 10	396.826	11/08/02
36248MAN	GT Loan Financing I Ltd Coll Nt CI C-R 07/28/31	A2	J,A,J&O 28	19.4	07/30/18	423320BD	Heller Finl Coml Mtg Asset Corp Coml Mtg Pass Thru Cif Ser 2000PH-1, CIH 6.75 01/17/34	C	Monthly	19.14	02/02/00
362337AL	GTE North Inc Debentures 6.73 02/15/28	Baa2	Feb 15	10	02/19/98	423320AZ	Cif Ser 2000PH-1, CI X 01/17/34	C	Monthly	0.001	02/02/00
401494AN	Guatemala Gov't of Global Bds 4.5 05/03/26	Ba1	M&N 03	700	04/28/16	428041BC	Hertz Fleet Lease Funding LP Coll Nt Ser 2018-1, CI A-1 05/10/32	Aaa	Monthly	195.58	05/03/18
40443AAA	H2 Asset Funding 2014-1 Ltd Coll Nt CI A-F 03/19/37	Aaa	Monthly	204.18	03/18/14	428041BE	Coll Nt Ser 2018-1, CI B 3.64 05/10/32	Aa2	Monthly	14.162	05/03/18
40443AAD	H2 Asset Funding 2014-1 Ltd Coll Nt CI C 5 03/19/37	Ba3	Monthly	25.4	03/18/14	428041BD	Coll Nt Ser 2018-1, CI A-2 3.23 05/10/32	Aaa	Monthly	293.37	05/03/18
40443AAC	H2 Asset Funding 2014-1 Ltd Coll Nt CI B 4 03/19/37	Baa3	Monthly	91.5	03/18/14	428041BG	Coll Nt Ser 2018-1, CI D 4.1699 05/10/32	Baa2	Monthly	13.338	05/03/18
40443AAB	H2 Asset Funding 2014-1 Ltd Coll Nt CI A-FX 3.507 03/19/37	Baa3	Monthly	5.0	03/18/14	428041BF	Coll Nt Ser 2018-1, CI C 3.77 05/10/32	A2	Monthly	13.612	05/03/18
40538CAS	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI A-2-R 04/20/26	Aaa	J,A,J&O 20	1	07/18/17	42806DBV	Hertz Vehicle Financing II LP Coll Nt CI A 3.65 06/27/22	Aaa	Monthly	153.712	06/26/18
40538EAA	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI E 04/20/26	Ba3	J,A,J&O 20	18	03/06/14	42806DBO	Coll Nt CI A 3.29 02/26/24	Aaa	Monthly	764.02	01/24/17
40538CAN	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI D 04/20/26	Baa3	J,A,J&O 20	24.5	03/06/14	42806DBZ	Coll Nt CI A 4.03 07/25/24	Aaa	Monthly	153.89	06/26/18
40538EAC	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI F 04/20/26	Caa1	J,A,J&O 20	10	03/06/14	42981CAA	High Street Funding Tr I Gtd Global Nt 4.111 02/15/28	Baa1	F&A 15	400	03/08/18
40538CAU	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI B-2-R 3.41 04/20/26	Aaa	---	20	07/18/17	42981DAA	High Street Funding Tr II Gtd Global Nt CI F-R 4.682 02/15/48	Baa1	F&A 15	350	03/08/18
40538CAR	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI A-1-R 04/20/26	Aaa	J,A,J&O 20	199	07/18/17	646080TL	Higher Education Student Assistance Auth (NJ) Coll Nt 5 12/01/19	Aaa	Monthly	5	05/31/18
40538CAV	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI C-R 04/20/26	A1	J,A,J&O 20	21.5	07/18/17	646080TM	Coll Nt 5 12/01/20	Aaa	Monthly	10	05/31/18
40538CAT	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI B-1-R 04/20/26	Aaa	J,A,J&O 20	33	07/18/17	646080TN	Coll Nt 5 12/01/21	Aaa	Monthly	12.5	05/31/18
40538DAC	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI E 04/28/25	Caa2	J,A,J&O 28	5.5	04/28/14	646080TP	Coll Nt 5 12/01/22	Aaa	Monthly	13.5	05/31/18
40538BAM	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI A-1B-R 04/28/25	Aaa	J,A,J&O 28	110	04/28/17	646080TQ	Coll Nt 5 12/01/23	Aaa	Monthly	14	05/31/18
40538BAJ	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI C 04/28/25	Baa3	J,A,J&O 28	33	04/28/14	646080TR	Coll Nt 5 12/02/24	Aaa	Monthly	13	05/31/18
40538BAL	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI A-1A-R 04/28/25	Aaa	J,A,J&O 28	220	04/28/17	646080TS	Coll Nt 5 12/01/25	Aaa	Monthly	12.5	05/31/18
40538BAP	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI B-R 04/28/25	Aa3	J,A,J&O 28	38.5	04/28/17	646080TT	Coll Nt 5 12/01/26	Aaa	Monthly	10	05/31/18
40538BAN	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI A-2-R 04/28/25	Aaa	J,A,J&O 28	82.5	04/28/17	646080TU	Coll Nt 5 12/01/27	Aaa	Monthly	8	05/31/18
40538DAA	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI D 04/28/25	Ba3	J,A,J&O 28	27.5	04/28/14	646080TV	Coll Nt 5 12/01/28	Aaa	Monthly	5.85	05/31/18
40538FAW	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI C-1-R 10/22/25	Aa3	J,A,J&O 22	26.75	07/24/17	646080TV	Coll Nt 3.35 12/03/29	Aaa	Monthly	41.5	05/31/18
40538FAU	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI B-2-R 3.56 10/22/25	Aaa	---	16	07/24/17	646080TD	Coll Nt 3.75 12/02/30	Aaa	Monthly	7	05/31/18
40538FAY	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI C-2-R 4.57 10/22/25	Aa3	---	16	07/24/17	646080TE	Coll Nt 3.75 12/01/31	Aaa	Monthly	8.5	05/31/18
40538FAQ	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI A-R 10/22/25	Aaa	J,A,J&O 22	360	07/24/17	646080TF	Coll Nt 4 12/01/32	Aaa	Monthly	9.5	05/31/18
40538FAS	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI B-1-R 10/22/25	Aaa	J,A,J&O 22	67.25	07/24/17	646080TG	Coll Nt 4 12/01/33	Aaa	Monthly	9	05/31/18
40538GAC	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI F 10/22/25	Caa1	J,A,J&O 22	12	09/29/14	646080TH	Coll Nt 4 12/01/34	Aaa	Monthly	8.5	05/31/18
40538FAL	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI D 10/22/25	Baa3	J,A,J&O 22	37.5	09/29/14	646080TI	Coll Nt 4 12/03/35	Aaa	Monthly	7.5	05/31/18
40538GAA	Halcyon Loan Advisors Funding 2014-1 Ltd Coll Nt CI E-2 10/22/25	Ba3	J,A,J&O 22	6	09/29/14	646080TJ	Coll Nt 4 12/01/48	A2	Monthly	17	05/31/18
40538KAN	Halcyon Loan Advisors Funding 2015-2 Ltd Coll Nt CI A-R 07/26/27	Aa1	J,A,J&O 26	56	10/25/18	43133AAA	Hilene Trups Securization 2018-1 Ltd Coll Nt CI A-1 10/11/38	Aa1	J,A,J&O 11	214	09/06/18
40538KAL	Halcyon Loan Advisors Funding 2015-2 Ltd Coll Nt CI A-R 07/26/27	Aaa	J,A,J&O 26	316.5	10/25/18	43133AAC	Coll Nt CI A-2F 4.9699 10/11/38	Aa2	J,A,J&O 11	10	09/06/18
40538KAK	Halcyon Loan Advisors Funding 2015-2 Ltd Coll Nt CI C-R 07/26/27	A1	J,A,J&O 26	28.75	10/25/18	43133AAB	Coll Nt CI A-2L 10/11/38	Aa2	J,A,J&O 11	51	09/06/18
40538KAS	Halcyon Loan Advisors Funding 2015-2 Ltd Coll Nt CI D-1-R 07/26/27	Baa3	J,A,J&O 26	19.25	10/25/18	43133AAD	Coll Nt CI B 10/11/38	Baa3	J,A,J&O 11	46.4	09/06/18
40538KAU	Halcyon Loan Advisors Funding 2015-2 Ltd Coll Nt CI D-2-R 07/26/27	Baa3	J,A,J&O 26	13.5	10/25/18	43300LAA	Hilton USA Tr 2016-HHV Pass-Thru Cif CI A 3.719 11/05/38	Aaa	Monthly	118.96	11/28/16
40538TAA	Halcyon Loan Advisors Funding 2018-1 Ltd Coll Nt CI A-1 07/21/31	Aaa	J,A,J&O 21	306	06/21/18	43300LAQ	Pass-Thru Cif CI F 4.194 11/05/38	B3	Monthly	241	11/28/16
40538TAA	Halcyon Loan Advisors Funding 2018-1 Ltd Coll Nt CI D 07/21/31	Ba3	---	19	06/21/18	43300LAN	Pass-Thru Cif CI E 4.194 11/05/38	Ba3	Monthly	135.7	11/28/16
40538TAG	Halcyon Loan Advisors Funding 2018-1 Ltd Coll Nt CI C 07/21/31	Baa3	J,A,J&O 21	29.5	06/21/18	43300LAC	Pass-Thru Cif CI X-A 0.475 11/05/38	Aaa	Monthly	0.001	11/28/16
40538TAC	Halcyon Loan Advisors Funding 2018-1 Ltd Coll Nt CI A-2 07/21/31	Aa2	J,A,J&O 21	59.5	06/21/18	43300LAG	Pass-Thru Cif CI B 4.194 11/05/38	Aa3	Monthly	52.64	11/28/16
40538TAE	Halcyon Loan Advisors Funding 2018-1 Ltd Coll Nt CI B 07/21/31	A2	J,A,J&O 21	23	06/21/18	43300LAJ	Pass-Thru Cif CI C 4.194 11/05/38	A3	Monthly	87.3	11/28/16
40538WAC	Halcyon Loan Advisors Funding 2018-2 Ltd Coll Nt CI E 01/22/31	B3	J,A,J&O 22	4.63	12/27/18	43300LAL	Pass-Thru Cif CI D 4.194 11/05/38	Baa3	Monthly	114.4	11/28/16
40538WAA	Halcyon Loan Advisors Funding 2018-2 Ltd Coll Nt CI D 01/22/31	Ba3	J,A,J&O 22	20.7	12/27/18	43289VAQ	Hilton USA Tr 2016-SFP Pass-Thru Cif CI E 5.519 11/05/35	Ba3	Monthly	95.2	11/22/16
40490AAS	Halcyon Loan Advisors Funding 2018-2 Ltd Coll Nt CI A-1B2 4.5599 01/22/31	Aaa	---	15	12/27/18	43289VAN	Pass-Thru Cif CI D 4.927 11/05/35	Baa3	Monthly	64	11/22/16
40490AAA	Halcyon Loan Advisors Funding 2018-2 Ltd Coll Nt CI A-1A 01/22/31	Aaa	J,A,J&O 22	263	12/27/18	43289VAL	Pass-Thru Cif CI C 4.122 11/05/35	Aa3			

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
437084FW	Home Equity Asset Tr Pass Thru Cfr Ser 2004-7, CIM-5 01/25/35	B1	J&J 25	18	10/01/04	79517TAW	Hospital Auth No 1 of Saline Cnty NE Bds Ser 2008C 06/01/31	A1	Monthly	13.48	05/27/08
437084FX	Pass Thru Cfr Ser 2004-7, CIM-6 01/25/35	Caa1	J&J 25	21	10/01/04	-----	Housing Assn Fdg PLC Coll Nt: 8.25 06/27/27	A2	Monthly	107.211	02/11/97
437084FY	Pass Thru Cfr Ser 2004-7, CIM-1 01/25/35	Caa2	J&J 25	15	10/01/04	44217NAC	Houston Galleria Mall Tr 2015-HGLR Pass-Thru Cfr CI A-1A2 3.087 03/06/37	Aaa	Monthly	500.6	03/30/15
437084FS	Pass Thru Cfr Ser 2004-7, CIM-1 01/25/35	A1	J&J 25	36	10/01/04	44217NAA	Pass-Thru Cfr CI A-1A1 3.087 03/06/37	Aaa	Monthly	100	03/30/15
437084FT	Pass Thru Cfr Ser 2004-7, CIM-2 01/25/35	Baa1	J&J 25	36	10/01/04	44217NAJ	Pass-Thru Cfr CI B 3.186 03/06/37	Aa1	Monthly	133.4	03/30/15
437084FU	Pass Thru Cfr Ser 2004-7, CIM-3 01/25/35	Baa3	J&J 25	24	10/01/04	44217NAL	Pass-Thru Cfr CI C 3.549 03/06/37	Aa3	Monthly	76	03/30/15
437084FV	Pass Thru Cfr Ser 2004-7, CIM-4 01/25/35	Ba1	J&J 25	18	10/01/04	44330GAC	HPS Loan Mgmt 4-2014 Lid Coll Nt: CI A1-R 01/28/30	Aaa	J,A,J&O 28	313.5	01/29/18
437084GV	Pass Thru Cfr Ser 2004-8, CIM-5 03/25/35	B3	Monthly	15.5	12/01/04	40436KAC	HPS Loan Mgmt 6-2015 Lid Coll Nt: CI A1-R 02/05/31	Aaa	F,M,A&N 05	319	03/02/18
437084GU	Pass Thru Cfr Ser 2004-8, CIM-4 03/25/35	Ba2	Monthly	17	12/01/04	40437RAC	HPS Loan Mgmt 7-2015 Lid Coll Nt: CI A-2R 03/15/27	Aaa	M,J,S&D 15	2	03/29/18
437084GT	Pass Thru Cfr Ser 2004-8, CIM-3 03/25/35	Baa3	Monthly	19.5	12/01/04	40437RAC	Coll Nt: CI A-2R 03/15/27	Aaa	M,J,S&D 15	15	03/29/18
437084GS	Pass Thru Cfr Ser 2004-8, CIM-2 03/25/35	A1	Monthly	32	12/01/04	40437RAB	Coll Nt: CI A-1R 03/15/27	Aaa	M,J,S&D 15	281	03/29/18
437084HT	Pass Thru Cfr Ser 2005-1, CIM-4 05/25/35	Aaa	Monthly	17.5	01/28/05	40436OAJ	HPS Loan Mgmt 9-2016 Lid Coll Nt: CI A-1AR 07/19/30	Aaa	J,A,J&O 19	451.875	08/02/18
437084HU	Pass Thru Cfr Ser 2005-1, CIM-5 05/25/35	A3	Monthly	15.5	01/28/05	40436OAL	Coll Nt: CI A-1BR 07/19/30	Aaa	J,A,J&O 19	28.125	08/02/18
437084HV	Pass Thru Cfr Ser 2005-2, CIM-6 07/25/35	Baa3	Monthly	16.1	04/01/05	443293AB	Hrvatska Elektroprivreda DD Global Nt: 5.875 10/23/22	Ba2	A&O 23	550	10/19/15
437084JW	Pass Thru Cfr Ser 2005-2, CIM-5 07/25/35	Aaa	Monthly	20.125	04/01/05	443293AC	HSBC Bank Canada Covered Bds Ser CBL1 3.2999 11/29/21	Aaa	M&N 29	750	11/28/18
437084JU	Pass Thru Cfr Ser 2005-2, CIM-5 07/25/35	Aaa	Monthly	18.25	07/01/05	40430HEH	HSI Asset Securitization Corp Tr PASS THRU CTF5 Ser 06-OP2, CIM-4 01/25/36	Caa2	Monthly	26.79	02/28/06
437084LR	Pass Thru Cfr Ser 2005-4, CIM-6 10/25/35	B2	Monthly	17.5	07/01/05	40430HAG	Pass Thru Cfr Ser 2005-NC1, CIM-1 07/25/35	B1	Monthly	18.318	08/25/05
437084LP	Pass Thru Cfr Ser 2005-4, CIM-4 10/25/35	Aaa	Monthly	21.85	07/01/05	40430HFH	Pass Thru Cfr Ser 06-OP3, CI II-A 02/25/36	Aaa	Monthly	230.449	04/05/06
437084LQ	Pass Thru Cfr Ser 2005-4, CIM-5 10/25/35	Aa3	Monthly	19.55	07/01/05	40430HFL	Pass Thru Cfr Ser 06-OP3, CI III-A-3 02/25/36	Aaa	Monthly	90.604	04/05/06
437084MQ	Pass Thru Cfr Ser 2005-5, CIM-2 11/25/35	Aaa	Monthly	33	08/01/05	40430HFM	Pass Thru Cfr Ser 06-OP3, CI III-A-4 02/25/36	A1	Monthly	19.381	04/05/06
437084MU	Pass Thru Cfr Ser 2005-5, CIM-3 11/25/35	Aa1	Monthly	19.5	08/01/05	40430HFP	Pass Thru Cfr Ser 06-OP3, CI III-A-3 02/25/36	Caa3	Monthly	33.315	04/05/06
437084MK	Pass Thru Cfr Ser 2005-5, CIM-4 11/25/35	B2	Monthly	17.5	08/01/05	40430KAF	Pass Thru Cfr Ser 06-OP4, CI II-A 03/25/36	Aaa	Monthly	17.5	04/28/06
437084NF	Pass Thru Cfr Ser 2005-6, CIM-4 12/25/35	Baa2	Monthly	14.4	09/01/05	40430KAH	Pass Thru Cfr Ser 06-OP4, CI II-M-1 03/25/36	Caa3	Monthly	71.014	04/28/06
437084NG	Pass Thru Cfr Ser 2005-6, CIM-5 12/25/35	Ca	Monthly	9.6	09/01/05	40430KAE	Pass Thru Cfr Ser 06-OP4, CI II-A-3 03/25/36	Aaa	Monthly	103.061	04/28/06
437084NZ	Pass Thru Cfr Ser 2005-7, CIM-1 01/25/36	Aaa	Monthly	36.5	10/03/05	40430KAB	Pass Thru Cfr Ser 06-OP4, CI I-A 05/25/37	Aaa	Monthly	284.847	04/28/06
437084PA	Pass Thru Cfr Ser 2005-7, CIM-2 01/25/36	B3	Monthly	33	10/03/05	40431RAA	Pass Thru Cfr Ser 2007-WF1, CI I-A 05/25/37	A3	Monthly	195.515	07/03/07
437084PB	Pass Thru Cfr Ser 2005-8, CIM-1 02/25/36	Aaa	Monthly	55.5	11/01/05	40431RAE	Pass Thru Cfr Ser 2007-WF1, CI II-A-4 05/25/37	Aa3	Monthly	27.822	07/03/07
437084QA	Pass Thru Cfr Ser 2005-8, CIM-2 02/25/36	Baa2	Monthly	51	11/01/05	40431RAF	Pass Thru Cfr Ser 2007-WF1, CI II-A-3 05/25/37	B3	Monthly	29.797	07/03/07
437084QY	Pass Thru Cfr Ser 2005-9, CIM1 04/25/36	A1	Monthly	34.2	12/01/05	40431RAD	Pass Thru Cfr Ser 2007-WF1, CI II-A-3 05/25/37	Aa1	Monthly	87.647	07/03/07
437084RY	Pass Thru Cfr Ser 2006-1, CIM-2 04/25/36	Aa1	Monthly	26.4	01/30/06	40431JAD	Pass-Thru Cfr Ser 07-OP1, CI II-A-3 12/25/36	Caa2	Monthly	40.466	01/30/07
437084RZ	Pass Thru Cfr Ser 2006-1, CIM-3 04/25/36	B2	Monthly	18	01/30/06	40431JAA	Pass-Thru Cfr Ser 07-OP1, CI I-A 12/25/36	Caa2	Monthly	438.787	01/30/07
437084SM	Pass Thru Cfr Ser 2006-2, CI I-A-1 05/25/36	Aaa	Monthly	29.0	02/01/06	40430HCM	HSI Asset Securitization Corp Tr 2005-11 Pass-Thru Cfr CI II-A-3 11/25/35	Aa3	Monthly	112.657	12/20/05
437084SV	Pass Thru Cfr Ser 2006-2, CI A-2-A 05/25/36	Aaa	Monthly	34.2	02/01/06	40430HCV	Pass-Thru Cfr CI I-A 11/25/35	Baa3	Monthly	132.963	12/20/05
437084VJ	Pass Thru Cfr Ser 2006-4, CI I-A-1 08/25/36	A1	Monthly	500	05/01/06	40430HCN	Pass-Thru Cfr CI II-A-4 11/25/35	Baa2	Monthly	23.969	12/20/05
437084NE	Pass Thru Cfr Ser 2006-4, CIM3 12/25/35	Aa1	Monthly	15.6	09/01/05	40430HEO	HSI Asset Securitization Corp Tr 2006-NC Pass-Thru Cfr CI I-A 11/25/35	Baa1	Monthly	119.285	03/08/06
437084AW	Pass-Thru Cfr Ser 2004-1, CIM-2 0 06/25/34	Ba2	Monthly	42	03/02/04	44421LAL	Hudson Yards 2016-10HY Mge Tr Pass-Thru Cfr CI E 3.075 08/12/38	Baa3	Monthly	25.3	08/23/16
437084AX	Pass Thru Cfr Ser 2004-1, CIM-3 0 06/25/34	B1	Monthly	8	03/02/04	44421LAJ	Pass-Thru Cfr CI D 3.075 08/12/38	Baa2	Monthly	65.8	08/23/16
437084AY	Pass-Thru Cfr Ser 2004-1, CI B-1 0 06/25/34	Caa3	Monthly	12	03/02/04	44421LAA	Pass-Thru Cfr CI A 2.835 08/12/38	Aaa	Monthly	346.663	08/23/16
437084CZ	Pass-Thru Cfr Ser 2004-1, CIM-1 0 10/25/34	A2	Monthly	35.75	06/30/04	44421LAC	Pass-Thru Cfr CI X-A 0.24 08/12/38	Aaa	Monthly	0.001	08/23/16
437084DY	Pass-Thru Cfr Ser 2004-5, CIM-3 0 11/25/34	Baa2	Monthly	14.44	08/02/04	44421LAE	Pass-Thru Cfr CI B 3.075 08/12/38	Aa3	Monthly	64.237	08/23/16
437084DX	Pass-Thru Cfr Ser 2004-5, CIM-2 0 11/25/34	A3	Monthly	26.81	08/02/04	44421LAG	Pass-Thru Cfr CI C 3.075 08/12/38	A3	Monthly	98	08/23/16
437084DW	Pass-Thru Cfr Ser 2004-5, CIM-1 0 11/25/34	Aa1	Monthly	24.75	08/02/04	445608AA	Hunt CRE 2017-FL1 Ltd Coll Nt: CI A 08/17/34	Aaa	Monthly	202.552	08/15/17
437084EA	Pass-Thru Cfr Ser 2004-5, CIM-5 0 11/25/34	B2	Monthly	12.38	08/02/04	445579AA	Hunt Cre 2018-FL2 Ltd Coll Nt: CI A 08/17/28	Aaa	Monthly	145.35	08/20/18
437084EZ	Pass-Thru Cfr Ser 2004-5, CIM-4 0 11/25/34	Baa3	Monthly	14.44	08/02/04	445579AB	Huntington Auto Tr 2015-1 Coll Nt: CI A-1 1.64 06/15/21	Aaa	Monthly	9.37	06/10/15
22541NCO	Home Equity Asset Tr 2002-2 Flg Rl Mlg Loan Asset-Bkd Cfr CI A-3 12/25/32	A2	Monthly	76.25	07/29/02	44614UAE	Coll Nt: CI B 1.95 06/15/21	Aaa	Monthly	75	06/10/15
22541NCP	Flg Rl Mlg Loan Asset-Bkd Cfr CI A-2 12/25/32	A2	Monthly	100	07/29/02	44614UAD	Coll Nt: CI A-1 1.64 06/15/21	Aaa	Monthly	8.63	06/10/15
22541QTS	Home Equity Asset Tr 2003-6 Sr Sub Flg Rl Asset Bkd Global Cfr CI M-1 02/25/34	Baa1	Monthly	43.5	10/29/03	44614UAF	Coll Nt: CI C 2.15 06/15/21	Aaa	Monthly	7.5	06/10/15
437084AG	Home Equity Asset Tr 2003-7 Pass-Thru Cfr CI M-3 03/25/34	Ba2	Monthly	10	11/25/03	44614UAG	Coll Nt: CI D 2.74 03/15/22	Aaa	Monthly	450	11/30/16
437084AF	Pass-Thru Cfr CI M-2 03/25/34	Baa3	Monthly	42.5	11/25/03	44614DAC	Huntington Auto Tr 2016-1 Coll Nt: CI A-3 1.59 11/16/20	Aaa	Monthly	258	11/30/16
437084AE	Pass-Thru Cfr CI M-1 03/25/35	Baa1	Monthly	60	11/25/03	44614DAD	Coll Nt: CI A-4 1.93 04/15/22	Aaa	Monthly	20.25	11/30/16
437084ET	Home Equity Asset Tr 2004-6 Pass-Thru Cfr CI M-1 12/25/34	Aa1	Monthly	24	09/01/04	44614DAE	Coll Nt: CI B 2.21 06/15/22	Aaa	Monthly	21	11/30/16
437096AD	Home Equity Asset Trust Pass Thru Cfrs Ser 2006-5, CI 2-A3 10/25/36	B3	Monthly	68	06/29/06	44614DAF	Coll Nt: CI C 2.56 08/15/22	Aa1	Monthly	15.75	11/30/16
43710XAA	Home Equity Ln Asset Bkd Cfrs Pass-Thru Cfr Ser 07-FRE1, CI 11-AV-1 04/25/37	Caa2	Monthly	635.924	07/10/07	44614DAG	Coll Nt: CI D 2.96 08/15/22	A3	Monthly	17.5	11/30/16
43710XAC	Pass-Thru Cfr Ser 07-FRE1, CI 12-AV-2 04/25/37	Caa2	Monthly	42.555	07/10/07	44644AAD	Huntington National Bank Sr Bank Nt: 3.25 05/14/21	A3	M&N 14	750	05/08/18
04544RAR	Home Equity Loan Pass Thru Cfr Ser RFC, CI A1A 12/25/36	Ba1	Monthly	71.333	02/06/07	44891BAD	Hyundai Auto Lease Securitization Tr 2016-B Coll Nt: CI A-3 1.52 10/15/19	Aaa	Monthly	265	05/25/16
04544RAS	Pass Thru Cfr Ser RFC, CI A1B 12/25/36	Ba1	Monthly	71.333	02/06/07	44891BAE	Coll Nt: CI A-4 1.68 04/15/20	Aaa	Monthly	71.47	05/25/16
04544RAD	Pass Thru Cfr Ser RFC, CI A5 12/25/36	Caa3	Monthly	31.431	02/06/07	44891BAF	Coll Nt: CI B 2.02 02/16/21	Aaa	Monthly	31.03	05/25/16
04544RAC	Pass Thru Cfr Ser RFC, CI A4 12/25/36	Caa2	Monthly	101.353	02/06/07	44891BAF	Hyundai Auto Lease Securitization Tr 2018-A Coll Nt: CI A-2-A 2.5499 08/17/20	Aaa	Monthly	171.5	02/28/18
22541SYF	Home Equity Mlge Tr Pass Thru Cfr Ser 2004-4 12/25/34	Caa1	Monthly	10.575	08/27/04	44935AAB	Coll Nt: CI A-2-B 08/17/20	Aaa	Monthly	171.5	02/28/18
22541SYL	Pass Thru Cfr Ser 2004-4, CIM-3 12/25/34	A1	Monthly	10.575	08/27/04	44935AAD	Coll Nt: CI A-3 2.81 04/15/21	Aaa	Monthly	293	02/28/18
225458JE	Home Equity Mlge Tr 2005-2 Pass-Thru Cfr CI M-7 03/25/35	A2	Monthly	10.8	03/30/05	44935AAE	Coll Nt: CI A-4 2.89 03/15/22	Aaa	Monthly	84.5	02/28/18
437303AC	Home Partners of America 2016-2 Tr Pass-Thru Cfr CI C 10/19/33	Aa3	Monthly	22.991	09/13/16	44935AAF	Coll Nt: CI B 3.06 01/17/23	Aa1	Monthly	46.5	02/28/18
437303AB	Pass-Thru Cfr CI B 10/19/33	Aa1	Monthly	29.559	09/13/16	44935QAB	Hyundai Auto Lease Securitization Tr 2018-B Coll Nt: CI A-2 2.81 12/15/20	Aaa	Monthly	270	06/13/18
437303AE	Pass-Thru Cfr CI E 10/19/33	Ba1	Monthly	26.275	09/13/16	44935QAD	Coll Nt: CI A-3 3.04 10/15/21	Aaa	Monthly	230	06/13/18
437303AD	Pass-Thru Cfr CI D 10/19/33	A3	Monthly	27.37	09/13/16	44935QAE	Coll Nt: CI A-4 3.2 06/15/22	Aaa	Monthly	68.76	06/13/18
43730WAA	Home Partners of America 2018-1 Tr Pass-Thru Cfr CI A 07/17/37	Aaa	Monthly	207.196	06/07/18	44935QAF	Coll Nt: CI B 3.31 04/17/23	Aa1	Monthly	36.4	06/13/18
43730WAC	Pass-Thru Cfr CI B 07/17/37	Aa2	Monthly	43.994	06/07/18	44918LAD	Hyundai Auto Receivables Tr 2015-C Coll Nt: CI A-3 1.46 02/18/20	Aaa	Monthly	255	09/16/15
43730WAE	Pass-Thru Cfr CI C 07/17/37	A2	Monthly	29.802	06/07/18	44918LAE	Coll Nt: CI A-4 1.78 11/15/21	Aaa	Monthly	83.63	09/16/15
43730WAG	Pass-Thru Cfr CI D 07/17/37	Baa2	Monthly	29.802	06/07/18	44918LAF	Coll Nt: CI B 2.15 11/15/21	Aaa	Monthly		

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
44891KAD	Hyundai Auto Receivables Tr 2018-A Bds Cl A-3 2.79 07/15/22	Aaa	Monthly	230	04/18/18	45254NGD	Impac CMB Tr Series 2003-11 Coll Nt Cl 1-M-3 10/25/33	A2	Monthly	19.138	11/06/03
44891KAB	Coll Nt Cl A-2-A 2.5499 04/15/21	Aaa	Monthly	200	04/18/18	45254NGC	Coll Nt Cl 1-M-2 10/25/33	A2	Monthly	25.062	11/06/03
44891KAC	Coll Nt Cl A-2-B 04/15/21	Aaa	Monthly	150	04/18/18	45254NGB	Coll Nt Cl 1-M-1 10/25/33	A2	Monthly	46.934	11/06/03
44891KAE	Coll Nt Cl A-4 2.9399 06/17/24	Aaa	Monthly	74.6	04/18/18	45254NFX	Coll Nt Cl 1-A-1 10/25/33	Aa3	Monthly	803.803	11/06/03
	Hyundai Auto Receivables Tr 2018-B					45254NFB	Coll Nt Cl 1-A-2 10/25/33	A1	Monthly	16.404	11/06/03
44933AAB	Coll Nt Cl A-2 3.04 10/15/21	Aaa	Monthly	219	12/12/18		Impac CMB Tr Series 2004-11				
44933AAC	Coll Nt Cl A-3 3.2 12/15/22	Aaa	Monthly	219	12/12/18	45254NMB	Coll Nt Cl 2-A-1 03/25/35	B2	Monthly	470.667	12/30/04
44933AAE	Coll Nt Cl B 3.46 01/15/25	Aa2	Monthly	12.94	12/12/18		Impac CMB Tr Series 2004-5				
44933AAD	Coll Nt Cl A-4 3.29 01/15/25	Aaa	Monthly	60.27	12/12/18	45254NJM	Coll Nt Cl 1-M-3 05/25/34	Baa1	Monthly	29.817	06/04/04
	IA Fin Auth					45254NJP	Coll Nt Cl 1-M-4 05/25/34	Baa2	Monthly	39.756	06/04/04
46246KSH	Bds Ser 2018E 02/15/41	Aa1	Monthly	57.415	11/20/18	45254NJQ	Coll Nt Cl 1-M-5 05/25/34	Baa3	Monthly	26.504	06/04/04
46246KSE	Bds Ser 2018F 07/01/41	A1	Monthly	57.415	11/20/18	45254NJK	Coll Nt Cl 1-M-6 05/25/34	Ba1	Monthly	39.753	06/04/04
46246KSF	Bds Ser 2018C 11/15/41	Aa1	Monthly	57.415	11/20/18	45254NKL	Coll Nt Cl 1-M-7 05/25/34	A3	Monthly	43.069	06/04/04
46246KSD	Bds Ser 2018D 12/01/41	A1	Monthly	57.415	11/20/18	45254NKL	Coll Nt Cl 1-M-2 05/25/34	A3	Monthly	46.382	06/04/04
	ICG US CLO 2014-2 Ltd					45254NJK	Pass-Thru Cif Cl 1-A-3 05/25/34	Aa3	Monthly	200	06/04/04
44929CAL	Coll Nt Cl F-RR 01/15/31	B3	J,A,J&O 15	8	03/08/18	45254NJJ	Pass-Thru Cif Cl 1-A-3 05/25/34	A2	Monthly	22	06/04/04
44929BAJ	Coll Nt Cl X-RR 01/15/31	Aaa	J,A,J&O 15	4	03/08/18	45254NJJ	Pass-Thru Cif Cl 1-A-1 05/25/34	A1	Monthly	877.906	06/04/04
44929CAJ	Coll Nt Cl E-RR 01/15/31	Ba3	J,A,J&O 15	20	03/08/18		Impac CMB Tr Series 2004-6				
44929BBC	Coll Nt Cl D-RR 01/15/31	Baa3	J,A,J&O 15	26.8	03/08/18	45254NKC	Coll Nt Cl M-6 07/25/34	Caal	Monthly	33	06/29/04
44929BBA	Coll Nt Cl C-RR 01/15/31	A2	J,A,J&O 15	21.2	03/08/18	45254NJJ	Coll Nt Cl M-3 07/25/34	B2	Monthly	49.5	06/29/04
44929BAW	Coll Nt Cl A-RR 01/15/31	Aaa	J,A,J&O 15	256	03/08/18	45254NJJ	Coll Nt Cl M-2 07/25/34	B1	Monthly	71.5	06/29/04
44929BAY	Coll Nt Cl B-RR 01/15/31	Aa2	J,A,J&O 15	44	03/08/18	45254NJJ	Coll Nt Cl M-1 07/25/34	Ba2	Monthly	44	06/29/04
	ICG US CLO 2014-3 Ltd					45254NKE	Coll Nt Cl 1-A-3 07/25/34	Baa2	Monthly	152	06/29/04
44929FBA	Coll Nt Cl A-1-RR 04/25/31	Aaa	J,A,J&O 25	258.4	04/25/18	45254NKA	Coll Nt Cl M-4 07/25/34	B3	Monthly	49.5	06/29/04
44929FBC	Coll Nt Cl A-2-RR 04/25/31	Aa2	J,A,J&O 25	44.5	04/25/18	45254NKB	Coll Nt Cl M-5 07/25/34	B3	Monthly	55	06/29/04
44929FBE	Coll Nt Cl B-1-RR 04/25/31	A2	J,A,J&O 25	16.5	04/25/18		Impac CMB Tr Series 2004-7				
44929FBG	Coll Nt Cl B-2-RR 4.6399 04/25/31	A2	----	6.25	04/25/18	45254NKG	Coll Nt Cl 1-A-2 07/25/34	Baa2	Monthly	116.352	07/29/04
44929MAJ	Coll Nt Cl D-RR 04/25/31	Ba3	J,A,J&O 25	18.8	04/25/18	45254NKP	Coll Nt Cl M-5 07/25/34	Caal	Monthly	60.499	07/29/04
44929FBJ	Coll Nt Cl C-RR 04/25/31	Baa3	J,A,J&O 25	27	04/25/18	45254NKK	Coll Nt Cl M-1 07/25/34	Ba1	Monthly	38.5	07/29/04
	ICG US CLO 2015-1 Ltd					45254NKM	Coll Nt Cl M-3 07/25/34	Ba3	Monthly	44	07/29/04
44931BAE	Coll Nt 07/19/27	A1	----	38.25	06/30/15	45254NKJ	Coll Nt Cl 2-A 07/25/34	Baa1	Monthly	772.477	07/29/04
44931AAQ	Coll Nt Cl C-R 10/19/28	Baa3	J,A,J&O 19	24.25	10/19/18		Impac CMB Tr Series 2004-9				
44931AAN	Coll Nt Cl B-R 10/19/28	A2	J,A,J&O 19	24.25	10/19/18	45254NKY	Coll Nt Cl 1-A-2 11/25/34	B1	Monthly	89.036	10/28/04
44931AAL	Coll Nt Cl A-2-R 10/19/28	Aa2	J,A,J&O 19	42.75	10/19/18	45254NLC	Coll Nt Cl M-2 11/25/34	Ca	Monthly	61.8	10/28/04
44931AAJ	Coll Nt Cl A-1-R 10/19/28	Aaa	J,A,J&O 19	259	10/19/18	45254NLD	Coll Nt Cl M-1 11/25/34	Caal	Monthly	61.8	10/28/04
44931BAG	Coll Nt Cl D-R 10/19/28	Ba3	J,A,J&O 19	22.25	10/19/18	45254NLE	Coll Nt Cl 2-A 11/25/34	Ba3	Monthly	840.039	10/28/04
	ICG US CLO 2015-2 Ltd						Impac CMB Tr Series 2005-8				
44931CBA	Coll Nt Cl D-R 01/17/28	Baa3	J,A,J&O 17	23.75	04/16/18	45254NRG	Pass-Thru Cif Cl 1-A 02/25/36	Baa2	Monthly	430.11	11/30/05
44930YAG	Coll Nt Cl E-R 01/17/28	Ba3	J,A,J&O 17	20	04/16/18	45254NRH	Pass-Thru Cif Cl 1-AAM 02/25/36	B2	Monthly	47.79	11/30/05
44931CAY	Coll Nt Cl C-R 01/17/28	A2	J,A,J&O 17	19	04/16/18		Impac CMB Trust				
44931CAW	Coll Nt Cl B-R 01/17/28	Aa2	J,A,J&O 17	49.25	04/16/18	45254NFL	Coll NT Ser 2003-9F, Cl A-1 0 08/25/28	A1	Monthly	146.945	07/30/03
44931CAU	Coll Nt Cl A-R 01/17/28	Aaa	J,A,J&O 17	256	04/16/18	45254NDUJ	Coll NT Ser 2003-2F, Cl B 0 02/25/33	Ba2	Monthly	5.29	01/30/03
	ICG US CLO 2016-1 Ltd					45254NDT	Coll NT Ser 2003-2F, Cl M-2 5.57 02/25/33	Ba1	Monthly	10.59	01/30/03
44931KAG	Coll Nt Cl D-R 07/31/28	Ba3	J,A,J&O 31	17	07/30/18	45254NEL	Coll NT Ser 2003-4, Cl B-1 0 07/25/33	Baa3	Monthly	5.25	03/31/03
44931NAN	Coll Nt Cl B-R 07/31/28	A2	J,A,J&O 31	18	07/30/18	45254NEG	Coll NT Ser 2003-4, Cl A-1 0 07/25/33	A1	Monthly	259.5	03/31/03
44931NAL	Coll Nt Cl A-2-R 07/31/28	Aa2	J,A,J&O 31	51	07/30/18	45254NEJ	Coll NT Ser 2003-4, Cl M-1 0 07/25/33	A3	Monthly	18.75	03/31/03
44931NAJ	Coll Nt Cl A-1-R 07/31/28	Aaa	J,A,J&O 31	256	07/30/18	45254NEK	Coll NT Ser 2003-4, Cl M-2 0 07/25/33	Ba1	Monthly	15	03/31/03
44931NAQ	Coll Nt Cl D-R 07/31/28	Baa3	J,A,J&O 31	26	07/30/18	45254NEH	Coll NT Ser 2004-4, Cl 1-A-1 0 05/25/34	Aa3	Monthly	634.302	04/30/04
	ICG US CLO 2018-1 Ltd					45254NHT	Coll NT Ser 2004-4, Cl 1-A-2 0 05/25/34	A2	Monthly	200	04/30/04
449258AA	Coll Nt Cl A-1 04/21/31	Aaa	J,A,J&O 21	256	03/15/18	45254NJA	Coll NT Ser 04302004, Cl 1-M-6 0 05/25/34	Ba2	Monthly	33.94	04/30/04
449258AB	Coll Nt Cl A-2 04/21/31	Aa2	J,A,J&O 21	48	03/15/18	45254NHZ	Coll NT Ser 2004-4, Cl 1-M-5 0 05/25/34	Ba2	Monthly	28.717	04/30/04
449258AC	Coll Nt Cl B 04/21/31	A2	J,A,J&O 21	24	03/15/18	45254NHY	Coll NT Ser 2004-4, Cl 1-M-4 0 05/25/34	Ba2	Monthly	26.106	04/30/04
449258AD	Coll Nt Cl C 04/21/31	Baa3	J,A,J&O 21	22	03/15/18	45254NHU	Coll NT Ser 2004-4, Cl 1-A-3 0 05/25/34	Ba2	Monthly	22	04/30/04
44931WAA	Coll Nt Cl D 04/21/31	Ba3	J,A,J&O 21	18	03/15/18	45254NHV	Coll NT Ser 2004-4, Cl 1-M-2 0 05/25/34	Ba1	Monthly	36.549	04/30/04
	ICG US CLO 2018-2 Ltd					45254NHX	Coll NT Ser 2004-4, Cl 1-M-3 0 05/25/34	Ba1	Monthly	23.496	04/30/04
44932TAA	Coll Nt Cl A 07/22/31	Aaa	J,A,J&O 22	256	07/25/18	45254NHV	Coll NT Ser 2004-4, Cl 1-M-1 0 05/25/34	Ba3	Monthly	39.16	04/30/04
44932TAE	Coll Nt Cl C 07/22/31	A2	J,A,J&O 22	18.4	07/25/18		Impac Secd Assets Corp				
44932TAG	Coll Nt Cl D 07/22/31	Baa3	J,A,J&O 22	26.2	07/25/18	45254TUC	Pass Thru Cif Ser 2006-1, Cl 2-B 05/25/36	Aa3	Monthly	2.084	03/30/06
44933HAA	Coll Nt Cl E 07/22/31	Ba3	J,A,J&O 22	18.2	07/25/18	45254TTZ	Pass Thru Cif Ser 2006-1, Cl 2-M-2 05/25/36	A3	Monthly	12.243	03/30/06
44932TAC	Coll Nt Cl B 07/22/31	Aa2	J,A,J&O 22	49.2	07/25/18	45254TTP	Pass Thru Cif Ser 2006-1, Cl 2-A-2 05/25/36	Aa	Monthly	33.474	03/30/06
	ICG US CLO 2018-3 Ltd					45254TUA	Pass Thru Cif Ser 2006-1, Cl 2-M-3 05/25/36	A3	Monthly	14.979	03/30/06
44932BAC	Coll Nt Cl B-1 01/26/32	Aa2	J,A,J&O 26	15	12/03/18	45256VAV	Pass-Thru Cif Ser 2006-2, Cl 2-B 07/01/36	Baa3	Monthly	2.741	06/29/06
44932BAE	Coll Nt Cl B-2 01/26/32	Aa2	J,A,J&O 26	19.8	12/03/18	45256VAT	Pass-Thru Cif Ser 2006-2, Cl 2-M-2 07/01/36	Ba2	Monthly	10.466	06/29/06
44932BAG	Coll Nt Cl B-3 4.9699 01/26/32	Aa2	----	10	12/03/18	45256VAS	Pass-Thru Cif Ser 2006-2, Cl 2-M-1 07/01/36	A3	Monthly	8.97	06/29/06
44932BAJ	Coll Nt Cl C 01/26/32	A2	J,A,J&O 26	20.2	12/03/18	45256VAU	Pass-Thru Cif Ser 2006-2, Cl 2-M-3 07/01/36	Ba3	Monthly	12.708	06/29/06
44932BAN	Coll Nt Cl A-2 4.44 01/26/32	Aaa	----	46.25	12/03/18		IMPAC Secured Assets Corp				
44932BAA	Coll Nt Cl A-1 01/26/32	Aaa	J,A,J&O 26	209.75	12/03/18	45254TMK	Pass-Thru Cif Cl B 5.92 03/25/33	Caal	Monthly	7.19	02/28/03
44932DAA	Coll Nt Cl E 01/26/32	Ba3	J,A,J&O 26	21	12/03/18	45254TMF	Pass-Thru Cif Cl A-1 4.45 03/25/33	Ba1	Monthly	250.049	02/28/03
44932BAL	Coll Nt Cl D 01/26/32	Baa3	J,A,J&O 26	27	12/03/18	45254TMH	Pass-Thru Cif Cl M-1 5.02 03/25/33	Ba3	Monthly	15.81	02/28/03
	IDH Hfcs Auth					45254TMJ	Pass-Thru Cif Cl M-2 5.22 03/25/33	B3	Monthly	12.93	02/28/03
451295ZB	Bds Ser 2018C 03/01/48	Aa1	Monthly	73.76	08/09/18	45254TPM	Pass-Thru Cif Ser 2004-2, Cl A-6 5.74 06/25/34	A3	Monthly	18.85	05/28/04
	IIRSA Norte Fin Ltd					45254TQC	Pass-Thru Cif Cl M-2 09/25/34	B1	Monthly	23	08/31/04
451738AA	Gld Sr Sec Global Nt 8.75 05/30/24	A3	Monthly	213	08/03/06	45254TPY	Pass-Thru Cif Cl 1-A-5 09/25/34	Aaa	Monthly	152.755	08/31/04
	Illinois (State of)					45254TQV	Pass-Thru Cif Cl M-4 12/25/34	B1	Monthly	10	12/31/04
452152TZ	Bds Ser 2003 B-5 10/01/33	Baa3	Monthly	75	11/20/13	45254TQW	Pass-Thru Cif Cl M-5 12/25/34	Ca3	Monthly	15.001	12/31/04
452152UB	Bds Ser 2003 B-6 10/01/33	Baa3	Monthly	59	11/20/13		Imperial Metals Corp				
	Illinois Housing Dev Auth					452892AA	Gld Sr Global Nt 7 03/15/19	Ca3	M&S 15	325	03/06/14
45203LCT	Bds Ser 2018 09/01/34	Aaa	Monthly	28	08/15/18		IN Fin Auth				
	IM CAJAMAR 1 Fondo De Titulizacion Hipotecaria					455057NJ	Bds Ser 2008A 07/01/36	A3	Monthly	42.225	05/05/0

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
43709RAA	Indymac Home Equity Mgt Loan Asset-Backed Tr Pass-Thru CFI Cl A 02/25/37	Caa2	Monthly	575	12/07/06	46630KAX	Pass Thru CFI Ser 07-HE1 03/25/37	B3	Monthly	38.434	06/14/07
456606JH	Indymac INABS Mgt Ln Tr					46629EAF	JP Morgan Alt Ln Tr				
456606JH	Pass Thru CFI Ser 2005-D, CI A-1 03/25/36	Aaa	Monthly	317.676	12/23/05	46629EAG	Pass Thru CFI Ser 2006-A4, CI A-6 09/25/36	Caa3	Monthly	25.075	07/27/06
456606JK	Pass Thru CFI Ser 2005-D, CI A-2 03/25/36	Aa1	Monthly	35.297	12/23/05	46629EAH	Pass Thru CFI Ser 2006-A4, CI A-8 09/25/36	Caa2	Monthly	61.631	07/27/06
456606JL	Pass Thru CFI Ser 2005-D, CI A-3 03/25/36	Aa1	Monthly	26.227	12/23/05	46629EAC	Pass Thru CFI Ser 2006-A4, CI A-3 09/25/36	Caa2	Monthly	125	07/27/06
456606JP	Pass Thru CFI Ser 2005-D, CI M-1 03/25/36	B1	Monthly	34.2	12/23/05	46629EAE	Pass Thru CFI Ser 2006-A4, CI A-5 09/25/36	Caa2	Monthly	144.034	07/27/06
45662BAA	Indymac INABS Mgt Ln Tr					466275AA	Pass Thru CFI Ser 2007-S1 06/25/37	B1	Monthly	553.94	05/30/07
45662BAC	Pass Thru CFI Ser 2006-AR1, CI A-1 08/25/36	Caa1	Monthly	76.87	06/29/06	466275AB	Pass Thru CFI Ser 2007-S1 06/25/37	Ca	Monthly	86.131	05/30/07
45662BAC	Pass Thru CFI Ser 2006-AR1, CI A-2 08/25/36	Caa1	Monthly	0.001	06/29/06	466275BA	Pass Thru CFI Ser 2007-A2 06/25/37	A3	Monthly	60.684	05/31/07
45662BAD	Pass Thru CFI Ser 2006-AR1, CI A-3 08/25/36	Caa1	Monthly	39.369	06/29/06	466275BAE	JP Morgan Alternative Ln Tr				
45662BAB	Pass Thru CFI Ser 2006-AR1, CI A-2 08/25/36	Caa1	Monthly	49.69	06/29/06	46627MBQ	Pass Thru CFI Ser 2005-A2, CI 1-A-1 01/25/35	Aaa	Monthly	234.338	12/29/05
45667WAA	Indymac INABS Mgt Ln Tr					46627MBR	Pass Thru CFI Ser 2005-A2, CI 1-A-2 01/25/36	Aaa	Monthly	26.038	12/29/05
45660N6S	Indymac INABS Mgt Ln Tr					46627MCF	Pass Thru CFI Ser 2005-A2, CI 1-M-1 01/25/36	B1	Monthly	7.881	12/29/05
45660N6Q	Pass-Thru CFI Cl 2-A 11/25/34	Ba3	Monthly	126.344	11/30/04	48125LRM	JP Morgan Chase BK				
45660N6Q	Pass-Thru CFI Cl 1-A 11/25/34	Ba3	Monthly	178.152	11/30/04	48125LRM	Flt Rl Global Bank Nt Cl A-SB 02/13/20	Aa2	F, M, A, & N 13	1750	02/13/18
45660LEG	Pass Thru CFI Ser 2005-ARA, CI 2-A-1A 03/25/35	Caa1	Monthly	131.895	02/07/05	48125LRM	Global Bank Nt Cl C 02/01/21	Aa2	---	1250	02/01/18
45660NKA	Pass Thru CFI Ser 2004-A4, CI A-11 5.5 07/25/34	B1	Monthly	9.75	06/29/04	46630EAF	JP Morgan Chase Coml Mgt Sec				
45660NKB	Pass-Thru CFI Ser 2004-A4, CI A-15 5.5 07/25/34	B1	Monthly	21.5	06/29/04	46630EAG	Pass-Thru CFI Ser 06/CIBC17, CI X 12/12/46	C	Monthly	0.001	11/28/06
45660NKC	Pass-Thru CFI Ser 2004-A4, CI A-10 5.0 07/25/34	Baa1	Monthly	9.1	06/29/04	46630EAH	JP Morgan Chase Coml Mgt Sec Corp				
45660NKE	Pass-Thru CFI Ser 2004-A4, CI P 0 07/25/34	B1	Monthly	2.62	06/29/04	46630EAI	Pass-Thru CFI Ser 06/CIBC17, CI A-J 5.489 12/12/43	Ca	Monthly	202.952	11/28/06
45660NKG	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	519.24	06/04/04	46631BAM	JP Morgan Chase Coml Mgt Secs				
45660NKH	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	320	06/04/04	46631BAK	Pass-Thru CFI Ser 07-LDP11, CI C 6.007 07/15/45	C	Monthly	81.212	07/03/07
45660NKI	Pass-Thru Var Rl CFI Ser 2004-AR2, CI A-X-2 0 05/25/34	B3	Monthly	0.001	06/04/04	46631BAL	Pass-Thru CFI Ser 07-LDP11, CI B 6.007 07/15/45	Caa3	Monthly	426.365	07/03/07
45660NKL	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-X 0 07/25/34	B3	Monthly	0.001	06/29/04	46629PAQ	Pass-Thru CFI Ser 06-LDP9, CI A-MS 05/15/47	C	Monthly	33.839	07/03/07
45660NKM	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-14 0 07/25/34	B1	Monthly	0.001	06/29/04	46630JBE	Pass-Thru CFI Ser 07-LDP10, CI B-S 01/15/49	Ba1	Monthly	121.432	12/21/06
45660NKN	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YRA	JP Morgan Chase Coml Mgt Secs Corp				
45660NKO	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YRB	Coml Mgt Pass Thru CFI Ser 05/CIBC12, CI X-1 09/12/37	C	Monthly	0.001	07/29/05
45660NKP	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YRC	Coml Mgt Pass Thru CFI Ser 05/CIBC12, CI D 5.3099 09/12/37	C	Monthly	32.505	07/29/05
45660NKA	Pass-Thru CFI Ser 2004-A4, CI A-11 5.5 07/25/34	B1	Monthly	9.75	06/29/04	46625YRD	Coml Mgt Pass Thru CFI Ser 05/CIBC12, CI C 5.2209 09/12/37	C	Monthly	18.962	07/29/05
45660NKB	Pass-Thru CFI Ser 2004-A4, CI A-15 5.5 07/25/34	B1	Monthly	21.5	06/29/04	46625YRE	Coml Mgt Pass Thru CFI Ser 05/CIBC12, CI B 5.1909 09/12/37	Caa2	Monthly	43.341	07/29/05
45660NKC	Pass-Thru CFI Ser 2004-A4, CI A-10 5.0 07/25/34	B1	Monthly	9.1	06/29/04	46625YRF	Coml Mgt Pass Thru CFI Ser 05/CIBC12, CI A-J 4.987 09/12/37	Baa1	Monthly	162.527	07/29/05
45660NKE	Pass-Thru CFI Ser 2004-A4, CI P 0 07/25/34	B1	Monthly	2.62	06/29/04	46625YRG	Coml Mgt Pass Thru CFI Ser 05-LDP3, CI G 5.3138 08/15/42	C	Monthly	20.227	08/16/05
45660NKG	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	519.24	06/04/04	46625YRH	Coml Mgt Pass Thru CFI Ser CIBC10 5.097 01/12/37	Ba1	J&J 12	14.717	11/15/04
45660NKH	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	320	06/04/04	46625YRI	Mgt Pass Thru CFI Ser 04-CIB, CI F, CIO 5.215 01/12/37	Ca	Monthly	22.076	11/15/04
45660NKI	Pass-Thru Var Rl CFI Ser 2004-AR2, CI A-X-2 0 05/25/34	B3	Monthly	0.001	06/04/04	46625YRJ	Mgt Pass Thru CFI Ser 04-CIB, CI X, CIO 01/12/37	Caa2	Monthly	15.174	12/16/04
45660NKL	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-X 0 07/25/34	B3	Monthly	0.001	06/29/04	46625YRK	Pass Thru CFI Ser 2004-C3, CI J 01/15/42	C	Monthly	20.865	12/16/04
45660NKM	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-14 0 07/25/34	B1	Monthly	0.001	06/29/04	46625YRL	Pass Thru CFI Ser 2004-C3, CI J 01/15/42	Caa2	Monthly	15.174	12/16/04
45660NKN	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YRM	Pass Thru CFI Ser 2005, CIB, CIBC13 5.3645 01/12/43	C	Monthly	54.411	11/18/05
45660NKO	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YRN	Pass Thru CFI Ser 2005, CI A-J, CIBC13 5.3645 01/12/43	B1	Monthly	187.039	11/18/05
45660NKA	Pass-Thru CFI Ser 2004-A4, CI A-11 5.5 07/25/34	B1	Monthly	9.75	06/29/04	46625YRO	Pass Thru CFI Ser 06-LDP6, CI D 04/15/43	C	Monthly	34.808	03/30/06
45660NKB	Pass-Thru CFI Ser 2004-A4, CI A-15 5.5 07/25/34	B1	Monthly	21.5	06/29/04	46625YRP	Pass Thru CFI Ser 05-LDP5, CI H 5.3342 12/15/44	Caa2	Monthly	52.463	12/28/05
45660NKC	Pass-Thru CFI Ser 2004-A4, CI A-10 5.0 07/25/34	B1	Monthly	9.1	06/29/04	46628FAP	Pass Thru CFI Ser 06-LDP7, CI B 04/17/45	C	Monthly	78.798	06/29/06
45660NKE	Pass-Thru CFI Ser 2004-A4, CI P 0 07/25/34	B1	Monthly	2.62	06/29/04	46628FAQ	Pass Thru CFI Ser 06-LDP7, CI C 04/17/45	C	Monthly	44.323	06/29/06
45660NKG	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	519.24	06/04/04	46625YHA	Pass Thru CFI Ser 2005LDP1, CI G 05/25/45	Ba1	Monthly	28.786	03/11/05
45660NKH	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	320	06/04/04	46625YHB	Pass Thru CFI Ser 2005LDP1, CI H 05/25/45	Ca	Monthly	32.384	03/11/05
45660NKI	Pass-Thru Var Rl CFI Ser 2004-AR2, CI A-X-2 0 05/25/34	B3	Monthly	0.001	06/04/04	46629YAL	Pass Thru CFI Ser 2007-18 06/12/47	C	Monthly	29.281	03/07/07
45660NKL	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-X 0 07/25/34	B3	Monthly	0.001	06/29/04	46629YAK	Pass Thru CFI Ser 2007-18 06/12/47	C	Monthly	73.203	03/07/07
45660NKM	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-14 0 07/25/34	B1	Monthly	0.001	06/29/04	46629YAH	Pass Thru CFI Ser 2007-18 06/12/47	Caa3	Monthly	326.971	03/07/07
45660NKN	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46629YAG	Pass Thru CFI Ser 2007-18 06/12/47	Baa2	Monthly	150	03/07/07
45660NKO	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46629YAF	Pass Thru CFI Ser 2007-18 06/12/47	Baa2	Monthly	240.414	03/07/07
45660NKA	Pass-Thru CFI Ser 2004-A4, CI A-11 5.5 07/25/34	B1	Monthly	9.75	06/29/04	46629YAE	Pass Thru CFI Ser 2007-18 06/12/47	C	Monthly	0.001	03/07/07
45660NKB	Pass-Thru CFI Ser 2004-A4, CI A-15 5.5 07/25/34	B1	Monthly	21.5	06/29/04	46625YJG	Pass Thru CFI Ser 2005-CIBC11, CI J 08/12/37	C	Monthly	6.754	03/29/05
45660NKC	Pass-Thru CFI Ser 2004-A4, CI A-10 5.0 07/25/34	B1	Monthly	9.1	06/29/04	46625YJH	Pass Thru CFI Ser 2005-CIBC11, CI H 08/12/37	Caa2	Monthly	24.763	03/29/05
45660NKE	Pass-Thru CFI Ser 2004-A4, CI P 0 07/25/34	B1	Monthly	2.62	06/29/04	46625YJI	Pass Thru CFI Ser 2005-CIBC11, CI G 08/12/37	Baa3	Monthly	18.01	03/29/05
45660NKG	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	519.24	06/04/04	46625YJL	Pass Thru CFI Ser 2005-CIBC11, CI F 08/12/37	Aaa	Monthly	18.009	03/29/05
45660NKH	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	320	06/04/04	46625YJM	Pass Thru CFI Ser 2005-CIBC11, CI E 08/12/37	Aaa	Monthly	45.025	03/29/05
45660NKI	Pass-Thru Var Rl CFI Ser 2004-AR2, CI A-X-2 0 05/25/34	B3	Monthly	0.001	06/04/04	46625YJN	Pass Thru CFI Ser 2005-CIBC11, CI D 08/12/37	Aaa	Monthly	0.001	03/29/05
45660NKL	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-X 0 07/25/34	B3	Monthly	0.001	06/29/04	46625YJO	Pass Thru CFI Ser 2005-CIBC11, CI C 08/12/37	Caa3	Monthly	24.763	03/29/05
45660NKM	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-14 0 07/25/34	B1	Monthly	0.001	06/29/04	46625YJP	Pass Thru CFI Ser 2005-CIBC11, CI X-1 08/12/37	Aa2	Monthly	0.001	03/29/05
45660NKN	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YJQ	Pass Thru CFI Ser 2005-CIBC11, CI F 08/12/37	Aa2	Monthly	24.763	03/29/05
45660NKO	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-13 0 07/25/34	B1	Monthly	23.89	06/29/04	46625YJR	Pass Thru CFI Ser 2005-CIBC11, CI E 08/12/37	Aaa	Monthly	22.512	03/29/05
45660NKA	Pass-Thru CFI Ser 2004-A4, CI A-11 5.5 07/25/34	B1	Monthly	9.75	06/29/04	46625YJL	Pass Thru CFI Ser 2005-CIBC11, CI D 08/12/37	Aaa	Monthly	27.015	03/29/05
45660NKB	Pass-Thru CFI Ser 2004-A4, CI A-15 5.5 07/25/34	B1	Monthly	21.5	06/29/04	46628FAN	Pass Thru CFI Ser 06-LDP7, CI A-J 04/17/45	Caa2	Monthly	310.267	06/29/06
45660NKC	Pass-Thru CFI Ser 2004-A4, CI A-10 5.0 07/25/34	B1	Monthly	9.1	06/29/04	46625MUJ	JP Morgan Chase Commercial Mortgage Securities Corp				
45660NKE	Pass-Thru CFI Ser 2004-A4, CI P 0 07/25/34	B1	Monthly	2.62	06/29/04	46625MUF	Comm Mgt Pass Thru CFI Ser 2003-C1, C1F 01/12/37	A1	Monthly	17.35	03/28/03
45660NKG	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	519.24	06/04/04	46625MUG	Comm Mgt Pass Thru CFI Ser 2003-C1, C1G 01/12/37	C	Monthly	17.35	03/28/03
45660NKH	Pass-Thru Var Rl CFI Ser 2004-AR2, CI 2-A-1 0 05/25/34	B3	Monthly	320	06/04/04	46625MUH	Comm Mgt Pass Thru CFI Ser 02-CIBC5, CI M 5.5 10/12/37	C	Monthly	8.79	11/04/02
45660NKI	Pass-Thru Var Rl CFI Ser 2004-AR2, CI A-X-2 0 05/25/34	B3	Monthly	0.001	06/04/04	46625MUI	Comm Mgt Pass Thru CFI Ser 02-CIBC5, CI J 5.5 10/12/37	Aaa	Monthly	12.55	11/04/02
45660NKL	Pass-Thru Var Rl CFI Ser 2004-A4, CI A-X 0 07/25/34	B3	Monthly	0.001	06/29/04	46625MUN	Comm Mgt Pass Thru CFI Ser 02-CIBC5, CI K 5.5 10/12/37	Baa3	Monthly	5.02	11/04/02

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
46440KWS	J.P. Morgan Chase Putters / Drivers Tr Var Sts					47048CAK	Coll Nt CI A-1A-R 01/17/28	Aaa	J,A,J&O 17	315.8	01/31/18
46440KWQ	Pass-Thru Cif Ser 5011 1.54 05/15/39	Aa2	M&N 15	150	11/17/16	47048CAR	Coll Nt CI A-2B-R 3.74 01/17/28	Aa1	---	30	01/31/18
46440KWT	Pass-Thru Cif Ser 5011 05/15/39	Aa2	M&N 15	149.995	11/17/16	47049QAA	Coll Nt CI A-1 07/14/31	Aaa	J,A,J&O 14	260	07/11/18
46440KWH	Pass-Thru Cif Ser 5012 11/01/42	Aa2	M&N 01	207.25	11/17/16	47049QAC	Coll Nt CI A-2 07/14/31	Aa2	J,A,J&O 14	44	07/11/18
46440KWF	Pass-Thru Cif Ser 5008 4.5 12/01/52	Aa2	J&D 01	70.3	05/24/16	47049QAE	Coll Nt CI B 07/14/31	A2	J,A,J&O 14	19.5	07/11/18
	Pass-Thru Cif Ser 5008 12/01/52	Aa2	J&D 01	70.295	05/24/16	47049AAC	Coll Nt CI E 07/14/31	B3	J,A,J&O 14	8	07/11/18
	J.P. Morgan Mtg Acquisition Corp					47049AAA	Coll Nt CI D 07/14/31	Ba3	J,A,J&O 14	21	07/11/18
46626LAY	Pass Thru Cif Ser 2005FLD1, CI M-6 07/25/35	B1	Monthly	18.087	08/03/05	47049QAG	Coll Nt CI C 07/14/31	Baa3	J,A,J&O 14	23.5	07/11/18
46626LAZ	Pass Thru Cif Ser 2005FLD1, CI M-7 07/25/35	Caa3	Monthly	15.427	08/03/05		Jay Park CLO Ltd				
46626LBL	Pass Thru Cif Ser 05-WMC1, CI M-4 09/25/35	Caa3	Monthly	26.786	10/27/05	47206VAO	Coll Nt CI C-R 10/20/27	Baa3	J,A,J&O 20	29.4	10/31/18
46626LCB	Pass Thru Cif Ser FRE1, CI All-V-3 10/25/35	Aaa	Monthly	13.939	11/29/05	47206VAN	Coll Nt CI B-R 10/20/27	A2	J,A,J&O 20	45.6	10/31/18
46626LBU	Pass Thru Cif Ser FRE1, CI All 10/25/35	Aaa	Monthly	27.516	11/29/05	47206VAL	Coll Nt CI A-2-R 10/20/27	Aa1	J,A,J&O 20	59.4	10/31/18
46626LBX	Pass Thru Cif Ser FRE1, CI All-F-3 5.627 10/25/35	Aaa	Monthly	20.201	11/29/05	47206VJL	Coll Nt CI A-1-R 10/20/27	Aaa	J,A,J&O 20	307.2	10/31/18
46626LCD	Pass Thru Cif Ser FRE1, CI M-2 10/25/35	Caa1	Monthly	31.246	11/29/05	47206WAE	Coll Nt CI D-R 10/20/27	Ba3	J,A,J&O 20	18.3	10/31/18
46626LHD	Pass Thru Cif Ser 06-FRE2, CI M-3 02/25/36	C	Monthly	21.087	03/29/06		JC Penney Series 2006-1 Tr				
46626LHX	Pass Thru Cif Ser 06-FRE2, CI M-4 02/25/36	Aaa	Monthly	267.476	03/29/06	21988520	Coll Nt CI A-1 7 03/01/197	Caa2	---	27.5	11/09/06
46626LHY	Pass Thru Cif Ser 06-FRE2, CI M-5 02/25/36	Aaa	Monthly	25.365	03/29/06		Jefferies Group Inc				
46626LHZ	Pass Thru Cif Ser 06-FRE2, CI M-6 02/25/36	B1	Monthly	46.966	03/29/06	472319AH	Sr Nt 6.875 04/15/21	Baa3	A&O 15	200	04/19/12
46626LJA	Pass Thru Cif Ser 06-FRE2, CI M-7 02/25/36	Caa3	Monthly	34.505	03/29/06		Jefferson Mill CLO Ltd				
46626LJB	Pass Thru Cif Ser 06-WMC1, CI A-4 03/25/36	B1	Monthly	169.2	03/30/06	47421MBG	Coll Nt CI F-R 10/20/31	B3	J,A,J&O 20	7.4	09/27/18
46626LJC	Pass Thru Cif Ser 06-WMC1, CI A-5 03/25/36	B2	Monthly	59.653	03/30/06	47421MAU	Coll Nt CI X-R 10/20/31	Aaa	J,A,J&O 20	4	09/27/18
46626LJD	Pass Thru Cif Ser 2006-NC1, CI M-3 04/25/36	C	Monthly	17.214	04/27/06	47421MAV	Coll Nt CI A-R 10/20/31	Aaa	J,A,J&O 20	256	09/27/18
46626LJE	Pass Thru Cif Ser 2006-NC1, CI A-5 04/25/36	Aaa	Monthly	43.143	04/27/06	47421MBA	Coll Nt CI C-R 10/20/31	A2	J,A,J&O 20	20.4	09/27/18
46626LJF	Pass Thru Cif Ser 2006-NC1, CI M-1 04/25/36	B1	Monthly	42.803	04/27/06	47421MBC	Coll Nt CI A-R 10/20/31	Baa3	J,A,J&O 20	24.1	09/27/18
46626LJG	Pass Thru Cif Ser 2006-NC1, CI A-1 04/25/36	Aaa	Monthly	345.251	04/27/06	47421MBE	Coll Nt CI E-R 10/20/31	Ba3	J,A,J&O 20	18.5	09/27/18
	J.P. MORGAN MTG ACQUISITION TR					47421MAY	Coll Nt CI B-R 10/20/31	Aa2	J,A,J&O 20	48	09/27/18
46628TAA	Pass Thru Cif Ser 06-WMC2 06/25/36	Caa3	Monthly	324.255	06/28/06		JEM (Southbank) Ply Ltd				
46629TAL	Pass Thru Cif Ser 2006-CH1, CI M-6 07/25/36	B2	Monthly	7.798	11/14/06	---	Coll Nt 5 06/30/35	A2	Monthly	72.414	06/30/05
46629TAM	Pass Thru Cif Ser 2006-CH1, CI M-7 07/25/36	Caa3	Monthly	7.498	11/14/06		JER CRE CDO Ltd				
46629TAN	Pass Thru Cif Ser 2006-CH1, CI M-5 07/25/36	B1	Monthly	8.698	11/14/06	46614KAF	Coll Nt Ser 2005-1, CI F 6 11/20/43	C	Monthly	15	11/20/05
46629TAP	Pass Thru Cif Ser 07-CHS, CI A-4 06/25/36	Aa2	Monthly	101.1	07/12/07	46614KAG	Coll Nt Ser 2005-1, CI G 6 11/20/43	C	Monthly	10	11/10/05
46631KAD	Pass-Thru Cif Ser 07-CHS, CI A-4 06/25/36	A1	Monthly	304.336	07/12/07	46614KAE	Coll Nt Ser 2005-1, CI E 7.023 11/20/43	C	Monthly	23.32	11/10/05
46631KAA	Pass-Thru Cif Ser 07-CHS, CI A-1 06/25/36	Ca	Monthly	55.726	07/12/07	46614KAA	Coll Nt Ser 2005-1, CI A 11/20/43	C	Monthly	81.725	11/10/05
46631KAG	Pass-Thru Cif Ser 07-CHS, CI M-2 06/25/36	Aa3	Monthly	67.874	07/12/07	46614KAB	Coll Nt Ser 2005-1, CI B 5.452 11/20/43	C	Monthly	38.13	11/10/05
46631KAE	Pass-Thru Cif Ser 07-CHS, CI A-5 06/25/36	Aa3	Monthly	67.874	07/12/07	46614KAH	Coll Nt Ser 2005-1, CI B-2 11/20/43	C	Monthly	37.5	11/10/05
	J.P. Morgan Mtg Acquisition Tr 2006-CH2					46614KAC	Coll Nt Ser 2005-1, CI C 5.705 11/20/43	C	Monthly	48.4	11/10/05
46629QAV	Pass Thru CTFS CI AV-4 07/25/36	Aa3	Monthly	72	12/14/06	46614KAD	Coll Nt Ser 2005-1, CI D 6.44 11/20/43	C	Monthly	46.5	11/10/05
46629QAW	Pass Thru CTFS CI AV-5 10/25/36	A1	Monthly	66.197	12/14/06		Jersey Cent Pwr & Lt Co				
46629QAS	Pass Thru CTFS CI AV-1 10/25/36	Ba3	Monthly	900.296	12/14/06	476556CV	Sr Global Nt 6.15 06/01/37	Baa2	Monthly	26.5	05/16/07
	J.P. Morgan Mtg Acquisition Corp						Jersey Central Power & Light Co				
46626LAH	Pass Thru Cif Ser 05-OPT1, CI M-4 06/25/35	B1	Monthly	27.182	07/26/05	476556DB	Global Nt 4.7 04/01/24	Baa2	A&O 01	500	08/14/13
46626LAJ	Pass Thru Cif Ser 05-OPT1, CI M-5 06/25/35	Caa1	Monthly	24.917	07/26/05		Jersey Central Power & Light Co				
	J.P. Morgan Mtg Tr					476556CY	Sr Global Nt 6.15 06/01/37	Baa2	J&D 01	50	05/16/07
466247K7	Pass Thru Cif Ser 2006-A2, CI A-1 0 11/25/33	Baa3	Monthly	200	03/30/06	476556CZ	Global Nt 4.7 04/01/24	Baa2			
466247P2	Pass Thru Cif Ser 2006-S1, CI A-2 5.5 04/25/36	Ba2	Monthly	11	03/30/06		Jersey Central Power & Light Co				
466247M6	Pass Thru Cif Ser 2006-S1, CI A-1 6 04/25/36	B1	Monthly	140.312	03/30/06	476556Y	Sr Global Nt 6.15 06/01/37	Baa2			
466247M7	Pass Thru Cif Ser 2006-S1, CI A-2 6.5 04/25/36	B1	Monthly	38.634	03/30/06	46616AAN	Coll Nt CI A-1B-R 07/20/28	Aaa	J,A,J&O 20	12.5	08/17/18
466247M8	Pass Thru Cif Ser 2006-S1, CI A-1 6 04/25/36	Ba2	Monthly	23.3	03/30/06	46616AAQ	Coll Nt CI A-1A-R 07/20/28	Aaa	J,A,J&O 20	177.5	08/17/18
466247N2	Pass Thru Cif Ser 2006-S1, CI A-3 6 04/25/36	Ba2	Monthly	15.99	03/30/06		JFIN CLO 2014-II Ltd				
466247N4	Pass Thru Cif Ser 2006-S1, CI A-5 6 04/25/36	Ba2	Monthly	5.197	03/30/06	46617NAY	Coll Nt CI B-1-R 07/20/26	Aa2	J,A,J&O 20	25	07/20/17
466247N5	Pass Thru Cif Ser 2006-S1, CI A-6 6 04/25/36	Ba2	Monthly	36.026	03/30/06	46617PAC	Coll Nt CI E 07/20/26	B2	J,A,J&O 20	4.6	07/17/14
466247N7	Pass Thru Cif Ser 2006-S1, CI A-8 6 04/25/36	Ba3	Monthly	0.1	03/30/06	46617NBA	Coll Nt CI B-2-R 4.21 07/20/26	Aa2	---	2.5	07/20/17
466247N8	Pass Thru Cif Ser 2006-S1, CI A-9 6.5 04/25/36	B1	Monthly	126.015	03/30/06	46617NAG	Coll Nt CI A-1B-R 2.79 07/20/26	Aaa	---	31.75	07/20/17
466247P6	Pass Thru Cif Ser 2006-S1, CI A-6 5.5 04/25/36	Ba2	Monthly	6.726	03/30/06	46617NAS	Coll Nt CI C 07/20/26	Baa1	J,A,J&O 20	34.8	07/17/14
466247P8	Pass Thru Cif Ser 2006-S1, CI A-8 5.5 04/25/36	Ba2	Monthly	12.063	03/30/06	46617PAU	Coll Nt CI D 07/20/26	Ba3	J,A,J&O 20	33.9	07/17/14
466247N9	Pass Thru Cif Ser 2006-S1, CI A-1 5.5 04/25/36	Ba2	Monthly	22.3	03/30/06	46617MAA	Coll Nt CI A-2A-R 07/20/26	Ba3	J,A,J&O 20	52.7	07/20/17
46628RAE	Pass-Thru Cif Ser 06-ACC1, CI A-5 05/25/36	Aaa	Monthly	17.959	06/02/06	46617NAQ	Coll Nt CI A-1A-R 07/20/26	Aaa	J,A,J&O 20	312	07/20/17
46628MAJ	Pass-Thru Cif Ser 2006-CW1, CI M-3 05/25/36	C	Monthly	17.836	05/31/06	46617MAW	Coll Nt CI A-2B-R 3.4399 07/20/26	Aaa	---	10	07/20/17
46628MAH	Pass-Thru Cif Ser 2006-CW1, CI M-5 05/25/36	Caa3	Monthly	30.322	05/31/06		JG Wentworth XII LLC				
46628MAG	Pass-Thru Cif Ser 2006-CW1, CI M-1 05/25/36	B1	Monthly	32.551	05/31/06	46651TAA	Coll Nt CI A 3.74 10/17/72	Aaa	Monthly	180.977	03/20/18
46628RAA	Pass-Thru Cif Ser 06-ACC1, CI A-1 05/25/36	Aaa	Monthly	266.7	06/02/06	46651TAB	Coll Nt CI B 4.7 10/15/74	Baa2	Monthly	20.226	03/20/18
46628MAB	Pass-Thru Cif Ser 2006-CW1, CI A-1B 05/25/36	Aaa	Monthly	53.319	05/31/06		JG Wentworth XIII LLC				
46628RAG	Pass-Thru Cif Ser 06-ACC1, CI M-2 05/25/36	Caa3	Monthly	43.084	06/02/06	46590UAA	Coll Nt CI A 3.96 10/15/75	Aaa	Monthly	269.192	10/10/18
46628RAJ	Pass-Thru Cif Ser 06-ACC1, CI M-4 05/25/36	C	Monthly	17.234	06/02/06	46590UAB	Coll Nt CI B 4.7 10/15/77	Baa2	Monthly	30.086	10/10/18
46628MAF	Pass-Thru Cif Ser 2006-CW1, CI A-5 05/25/36	Aaa	Monthly	51.937	05/31/06		JG Wentworth XII LLC				
	Jackson Mill CLO Ltd					466159AB	Coll Nt CI B 7.45 01/15/50	Aaa	Monthly	8.914	08/12/10
468367AN	Coll Nt CI C-R 04/15/27	A2	J,A,J&O 15	32.5	05/30/18	46616MAB	Coll Nt CI B 6.85 12/15/50	Aaa	Monthly	17.009	11/15/10
468368AE	Coll Nt CI E-R 04/15/27	Ba3	J,A,J&O 15	24.5	05/30/18	46616PAB	Coll Nt CI B 7.49 10/15/58	A2	Monthly	21.212	06/15/11
468367AL	Coll Nt CI B-R 04/15/27	Aa2	J,A,J&O 15	66	05/30/18	46617JAB	JGWPT Xxix LLC	A3	Monthly	14.985	07/30/13
468367AQ	Coll Nt CI D-R 04/15/27	Baa3	J,A,J&O 15	32.5	05/30/18	46616YAC	Coll Nt CI B 6.77 10/17/61	A2	Monthly	13.985	07/25/12
468367AJ	Coll Nt CI A-R 04/15/27	Aaa	J,A,J&O 15	352	05/30/18	46616OAB	Coll Nt CI B 8.35 09/16/58	A2	Monthly	15.58	12/05/11
468368AG	Coll Nt CI F-R 04/15/27	B3	J,A,J&O 15	5.5	05/30/18	46616VAB	Coll Nt CI B 7.14 02/15/67	A2	Monthly	20.564	03/16/12
	Jacksonville (City of) FL					46617AAB	Coll Nt CI B 6.17 09/15/67	A2	Monthly	17.181	11/19/12
46936EAJ	Bds Ser 2008A 10/01/34	A2	Monthly	67.285	07/01/08	46617FAC	Coll Nt Ser 2013-1, CI B 4.94 04/15/69	A2	Monthly	18.589	03/22/13
	Jaguar Land Rover Automotive PLC					46617LAB	Coll Nt CI B 5.54 01/15/75	A3	Monthly	18.248	10/18/13
47010BAE	Global Nt 3.5 03/15/20	Ba3	M&S 15	500	03/03/15	46617TAB	Coll Nt CI A 4.94 03/16/65	A3	Monthly	21.776	02/18/14
	Jamaica Gov't of					46618AAB	Coll Nt CI B 4.48 01/15/75	Baa1	Monthly	25.284	07/23/14

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Jordan Gov't of						46631QAR	Pass Thru Cif Ser CIBC20, CI D 6.199 02/12/51	Caa2	Monthly	28.611	09/28/07
418097AG	Global Bds 6.125 01/29/26	B1	J&J 29	1000	11/03/15	46631OAT	Pass Thru Cif Ser CIBC20, CI E 6.199 02/12/51	Caa3	Monthly	22.253	09/28/07
418097AG	Global Nt 6.125 01/29/26	B1	J&J 29	500	05/04/17	46631OAZ	Pass Thru Cif Ser CIBC20, CI H 6.199 02/12/51	C	Monthly	34.97	09/28/07
JP Morgan Alternative Ln Tr 2006-S4						46631OAX	Pass Thru Cif Ser CIBC20, CI G 6.199 02/12/51	C	Monthly	25.432	09/28/07
466302AE	Pass Thru CIFS CI A-3A 5.78 12/25/36	Caa1	Monthly	68.925	11/29/06	JP Morgan Chase Commercial Mgt Secs Corp 2006-CI					
466302AG	Pass Thru CIFS CI A-4 5.96 12/25/36	Caa3	Monthly	87.884	11/29/06	466270BC	Pass-Thru Cif CI A-M 5.855 06/12/43	B3	Monthly	211.831	06/20/06
466302AF	Pass Thru CIFS CI A-3B 12/25/36	Caa1	Monthly	38.717	11/29/06	466270BD	Pass-Thru Cif CI A-J 5.885 06/12/43	C	Monthly	164.168	06/20/06
466302AH	Pass Thru CIFS CI A-5 6.12/25/36	Caa3	Monthly	48.665	11/29/06	466270BE	Pass-Thru Cif CI X-1 06/12/43	C	Monthly	0.001	06/20/06
JP Morgan Chase Comm Mgt Secs Corp 2002-CIBC4						46629PAK	Pass-Thru Cif CI X 05/15/47	C	Monthly	0.001	12/21/06
46625MKP	Sub Comm Mgt Pass-Thru Cif Ser 02-CIBC4, CI D 6.532 05/12/34	Caa3	Monthly	9.99	04/24/02	JP Morgan Chase Commercial Mgt Secs Corp 2007-CI					
46625MKS	Sub Var Rt Comm Mgt Pass-Thru Cif Ser 02-CIBC4, CI E 05/12/34	C	Monthly	23.97	04/24/02	46630VAL	Pass-Thru Cif CI A-J 5.747 02/12/49	Caa3	Monthly	262.048	06/14/07
JP Morgan Chase Comm Mgt Secs Corp 2006-LDP9						46630JCU	Pass-Thru Cif CI A-JFX 5.438 01/15/49	C	Monthly	100	08/08/14
46629PAT	Pass-Thru Cif Ser 06-LDP9, CI C 5.455 05/15/47	C	Monthly	7.589	12/21/06	JP Morgan Chase Commercial Mgt Secs Tr 2012-LC9					
46629PAG	Pass-Thru Cif Ser 06-LDP9, CI B 5.48 05/15/47	C	Monthly	72.799	12/21/06	46639EAD	Pass-Thru Cif CI A-4 2.611 12/17/47	Aaa	Monthly	100	12/21/12
46629PAE	Pass-Thru Cif Ser 06-LDP9, CI A-M 5.372 05/15/47	Ba1	Monthly	363.993	12/21/06	46639EAN	Pass-Thru Cif CI D 12/17/47	Baa1	Monthly	20.099	12/21/12
46629PAR	Pass-Thru Cif Ser 06-LDP9, CI A-JS 5.386 05/15/47	Ca	Monthly	106.253	12/21/06	46639EAP	Pass-Thru Cif CI E 12/17/47	Baa3	Monthly	40.198	12/21/12
46629PAF	Pass-Thru Cif Ser 06-LDP9, CI A-J 5.411 05/15/47	Ca	Monthly	318.944	12/21/06	46639EAE	Pass-Thru Cif CI A-5 2.84 12/17/47	Aaa	Monthly	320.108	12/21/12
46629PAP	Pass-Thru Cif Ser 06-LDP9, CI A-SFL 05/15/47	Aa1	Monthly	145.282	12/21/06	46639EAF	Pass-Thru Cif CI A-SB 2.437 12/17/47	Aaa	Monthly	70.393	12/21/12
46629PAS	Pass-Thru Cif Ser 06-LDP9, CI H 5.426 05/15/47	C	Monthly	24.287	12/21/06	46639EAG	Pass-Thru Cif CI X-A 12/17/47	Aaa	Monthly	0.001	12/21/12
46629PAH	Pass-Thru Cif Ser 06-LDP9, CI C 5.51 05/15/47	C	Monthly	22.75	12/21/06	46639EAH	Pass-Thru Cif CI X-B 12/17/47	A1	Monthly	0.001	12/21/12
JP Morgan Chase Comm Mgt Secs Corp 2007						46639EAJ	Pass-Thru Cif CI A-S 3.353 12/17/47	Aaa	Monthly	85.756	12/21/12
46630VAP	Pass-Thru Cif Ser CIBC19, CI C 02/12/49	C	Monthly	36.85	05/30/07	46639EAK	Pass-Thru Cif CI B 3.812 12/17/47	Aa2	Monthly	54.937	12/21/12
46630VAN	Pass-Thru Cif Ser CIBC19, CI B 02/12/49	C	Monthly	24.57	05/30/07	46639EAO	Pass-Thru Cif CI D 12/17/47	Ba2	Monthly	21.438	12/21/12
JP Morgan Chase Comm Mgt Secs Tr						46639EAR	Pass-Thru Cif CI G 12/17/47	B2	Monthly	21.439	12/21/12
46630DAW	Pass Thru Cif Ser 2007-C1, CI G 6.657 02/15/51	C	Monthly	13.256	12/20/07	46639EAL	Pass-Thru Cif CI C 12/17/47	A2	Monthly	38.858	12/21/12
46630DAJ	Pass Thru Cif Ser 2007-C1, CI X-1 02/15/51	C	Monthly	0.001	12/20/07	46639EAM	Pass-Thru Cif CI EC 12/17/47	Aa3	Monthly	0.001	12/21/12
46630DAS	Pass Thru Cif Ser 2007-C1, CI E 6.657 02/15/51	C	Monthly	13.256	12/20/07	JP Morgan Chase Commercial Mgt Secs Corp					
46630DAC	Pass Thru Cif Ser 2007-C1, CI D 6.657 02/15/51	C	Monthly	11.783	12/20/07	46625MKQ	Interest Only Certificates Ser 2002-CIB, CI X-1 05/12/34	C	Monthly	0.001	04/29/02
46630DAN	Pass Thru Cif Ser 2007-C1, CI G 6.657 02/15/51	Ca	Monthly	14.728	12/20/07	46634SAE	Pass-Thru Cif CI X-A 05/15/45	Aaa	Monthly	0.001	04/26/12
46630DAL	Pass Thru Cif Ser 2007-C1, CI B 6.629 02/15/51	Caa1	Monthly	16.202	12/20/07	46634SAC	Pass-Thru Cif CI A-3 3.507 05/15/45	Aaa	Monthly	491.685	04/26/12
46630DAY	Pass Thru Cif Ser 2007-C1, CI H 6.657 02/15/51	C	Monthly	14.729	12/20/07	46634SAD	Pass-Thru Cif CI A-SB 3.144 05/15/45	Aaa	Monthly	102.891	04/26/12
46630DAH	Pass Thru Cif Ser 2007-C1, CI A-J 6.653 02/15/51	B3	Monthly	53.024	12/20/07	46634SAF	Pass-Thru Cif CI A-S 4.117 05/15/45	Aaa	Monthly	99.221	04/26/12
46630DAU	Pass Thru Cif Ser 2007-C1, CI F 6.657 02/15/51	C	Monthly	10.31	12/20/07	46634SAG	Pass-Thru Cif CI B 4.819 05/15/45	Aa2	Monthly	55.697	04/26/12
JP Morgan Chase Comm Mgt Sec Tr 2013-C16						46634SAH	Pass-Thru Cif CI C 05/15/45	A1	Monthly	25.514	04/26/12
46641BAC	Pass-Thru Cif CI A-3 3.881 12/17/46	Aaa	Monthly	145	11/21/13	46634SAJ	Pass-Thru Cif CI D 05/15/45	A3	Monthly	28.349	04/26/12
46641BAD	Pass-Thru Cif CI A-4 4.166 12/17/46	Aaa	Monthly	276.236	11/21/13	46634SAK	Pass-Thru Cif CI X-B 05/15/45	Ba3	Monthly	0.001	04/26/12
46641BAE	Pass-Thru Cif CI A-SB 3.674 12/17/46	Aaa	Monthly	80.504	11/21/13	46634SAL	Pass-Thru Cif CI E 05/15/45	Baa3	Monthly	55.28	04/26/12
46641BAF	Pass-Thru Cif CI X-A 1.386 12/17/46	Aaa	Monthly	0.001	11/21/13	46634SAM	Pass-Thru Cif CI F 05/15/45	Ba2	Monthly	1.418	04/26/12
46641BAG	Pass-Thru Cif CI X-B 0.065 12/17/46	Aa3	Monthly	0.001	11/21/13	46634SAP	Pass-Thru Cif CI G 05/15/45	B2	Monthly	18.427	04/26/12
46641BAH	Pass-Thru Cif CI A-S 4.517 12/17/46	Aaa	Monthly	83.774	11/21/13	46634SAT	Pass-Thru Cif CI H 2.972 05/15/45	B2	Monthly	15.921	04/26/12
46641BAJ	Pass-Thru Cif CI B 4.944 12/17/46	Aa3	Monthly	73.835	11/21/13	46634SAR	Pass-Thru Cif CI G 2.972 05/15/45	Ba2	Monthly	15.921	04/26/12
46641BAK	Pass-Thru Cif CI C 5.008 12/17/46	A3	Monthly	41.177	11/21/13	46637WAC	Pass-Thru Cif CI A-3 3.139 06/15/45	Aaa	Monthly	283.979	06/29/12
46641BAL	Pass-Thru Cif CI E 4.777 12/17/46	A1	Monthly	0.001	11/21/13	46637WAD	Pass-Thru Cif CI A-4 3.483 06/15/45	Aaa	Monthly	346.887	06/29/12
JP Morgan Chase Comm Mgt Sec Tr 2013-LC11						46637WAE	Pass-Thru Cif CI X-A 06/15/45	Aaa	Monthly	0.001	06/29/12
46639YAO	Pass-Thru Cif CI A-5 2.96 04/17/46	Aaa	Monthly	389.304	05/14/13	46637WAF	Pass-Thru Cif CI X-A 2.271 06/15/45	Aaa	Monthly	117.54	06/29/12
46639YAV	Pass-Thru Cif CI B 3.499 04/17/46	Aa3	Monthly	92.12	05/14/13	46637WAG	Pass-Thru Cif CI B 06/15/45	Aa2	Monthly	61.185	06/29/12
46639YAW	Pass-Thru Cif CI A-SB 2.554 04/17/46	Aaa	Monthly	117.844	05/14/13	46637WAH	Pass-Thru Cif CI C 06/15/45	A2	Monthly	45.083	06/29/12
46639YAS	Pass-Thru Cif CI X-A 04/17/46	Aaa	Monthly	0.001	05/14/13	46637WBB	Pass-Thru Cif CI A-4FX 06/15/45	Aaa	Monthly	0.001	06/29/12
46639YAT	Pass-Thru Cif CI X-B 04/17/46	A2	Monthly	0.001	05/14/13	46637WBP	Pass-Thru Cif CI D 06/15/45	Ba1	Monthly	27.372	06/29/12
46639YAU	Pass-Thru Cif CI A-S 3.216 04/17/46	Aaa	Monthly	106.926	05/14/13	46637WAR	Pass-Thru Cif CI E 06/15/45	Ba1	Monthly	46.694	06/29/12
46639YAE	Pass-Thru Cif CI F 3.25 04/17/46	B3	Monthly	24.675	05/14/13	46637WAT	Pass-Thru Cif CI F 4.0615/45	B1	Monthly	20.932	06/29/12
46639YAP	Pass-Thru Cif CI A-4 2.694 04/17/46	Aaa	Monthly	250	05/14/13	46637WAW	Pass-Thru Cif CI G 3.5 06/15/45	Caa1	Monthly	22.542	06/29/12
46639YAW	Pass-Thru Cif CI C 3.958 04/17/46	A3	Monthly	47.705	05/14/13	46637WAX	Pass-Thru Cif CI A-4FL 06/15/45	Aa1	Monthly	90	06/29/12
46639YAX	Pass-Thru Cif CI D 04/17/46	Baa3	Monthly	52.64	05/14/13	46637WAM	Pass-Thru Cif CI X-B 06/15/45	Ba	Monthly	0.001	06/29/12
46639YAC	Pass-Thru Cif CI E 3.25 04/17/46	Ba3	Monthly	24.676	05/14/13	JP Morgan Chase Commercial Mgt Secs Tr 2016-					
JP Morgan Chase Comm Mgt Sec 2004-CIBC10						46646GAE	Pass-Thru Cif CI B 2.854 09/08/38	A1	Monthly	186.276	09/26/16
46625YDK	Comm Mgt Pass-Thru Cif Ser 04CIBC10, CI E 5.126 01/12/37	B2	Monthly	17.171	11/23/04	46646GAA	Pass-Thru Cif CI A 2.854 09/08/38	Aaa	Monthly	670.724	09/26/16
46625YDH	Comm Mgt Pass-Thru Cif Ser 04CIBC10, CI C 5.066 01/12/37	Baa1	Monthly	17.17	11/23/04	JP Morgan Chase Commercial Mgt Secs Tr 2018-					
46625YDG	Comm Mgt Pass-Thru Cif Ser 04CIBC10, CI B 5.021 01/12/37	Aa2	Monthly	61.323	11/23/04	46650GAC	Pass-Thru Cif CI X-CP 0.5979 05/15/20	A2	Monthly	0.001	12/07/18
JP Morgan Chase Comm Mgt Sec Corp 2004-LN2						46650FAG	Pass-Thru Cif CI B 06/15/35	Aa3	Monthly	28.7	08/07/18
46625YCW	Comm Mgt Pass-Thru Cif Ser 2004-LN2, CI B 07/15/41	Caa3	---	29.589	08/20/04	46650FAJ	Pass-Thru Cif CI C 06/15/35	A3	Monthly	27.7	08/07/18
46625YBL	Comm Mgt Pass-Thru Cif Ser 2004-LN2, CI X-1 07/15/41	C	Monthly	0.001	08/20/04	46650FAL	Pass-Thru Cif CI D 06/15/35	Baa3	Monthly	30.5	08/07/18
JP Morgan Chase Comm Mgt Secs Tr						46650FAN	Pass-Thru Cif CI E 06/15/35	Ba3	Monthly	55.4	08/07/18
46636VAW	Pass-Thru Cif CI F 4.08/15/46	B2	Monthly	9.01	09/29/11	46650FAQ	Pass-Thru Cif CI F 06/15/35	B2	Monthly	36	08/07/18
46636VAU	Pass-Thru Cif CI E 4.08/15/46	Ba3	Monthly	12.871	09/29/11	46650FAS	Pass-Thru Cif CI HRR 06/15/35	B3	Monthly	16.9	08/07/18
46636VAS	Pass-Thru Cif CI D 08/15/46	Baa3	Monthly	65.644	09/29/11	46650FAA	Pass-Thru Cif CI A 06/15/35	Aaa	Monthly	138	08/07/18
46636VAO	Pass-Thru Cif CI C 08/15/46	A1	Monthly	39.901	09/29/11	46650FAC	Pass-Thru Cif CI X-CP 0.4799 06/15/35	A2	Monthly	0.001	08/07/18
46636VAN	Pass-Thru Cif CI B 08/15/46	Aa1	Monthly	51.485	09/29/11	46650GAG	Pass-Thru Cif CI A 11/15/35	Aa3	Monthly	12.6	12/07/18
46636VAJ	Pass-Thru Cif CI X-B 08/15/46	B3	Monthly	0.001	09/29/11	46650GAJ	Pass-Thru Cif CI C 11/15/35	A3	Monthly	11.2	12/07/18
46636VAL	Pass-Thru Cif CI A-S 08/15/46	Aaa	Monthly	86.237	09/29/11	46650GAL	Pass-Thru Cif CI D 11/15/35	Baa3	Monthly	12.4	12/07/18
46636VAY	Pass-Thru Cif CI G 4.08/15/46	Caa2	Monthly	16.732	09/29/11	46650GAN	Pass-Thru Cif CI E 11/15/35	Ba3	Monthly	23.1	12/07/18
JP Morgan Chase Commercial Mortgage						46650GAA	Pass-Thru Cif CI A 11/15/35	Aaa	Monthly	50	12/07/18
46629MAJ	Pass Thru Cif Ser LDP8, CI X 05/15/45	C	Monthly	0.001	09/28/06	JP Morgan Commercial Mgt Fin Corp					
46629MBE	Pass Thru Cif Ser LDP8, CI E 05/15/45	B3	Monthly	34.492	09/28/06	461705JJ	Pass-Thru Cif Ser 2000, CI X 08/15/32	C	Monthly	0.001	09/28/00
JP Morgan Chase Commercial Mortgage Securities						46629FAC	Pass Thru Cif Ser 2006-NC2, CI A-4 07/25/36	Aaa	Monthly	74.7	08/23/06
46629MBF	Pass-Thru Cifs Ser LDP8, CI F 05/15/45	C	Monthly	38.326	09/28/06	46629HAB	Pass Thru Cif Ser 2006-NC2, CI A-1B 07/25/36	Aaa	Monthly	55.771	08/23/06
JP Morgan Chase Commercial Mgt Sec Corp						46629FAD	Pass Thru Cif Ser 2006-NC2, CI A-5 07/25/36	Aaa	Monthly	38.262	08/23/06
46629GAJ	Pass-Thru Cif CI A-J 05/12/45	Caa2	Monthly	169.11	09/21/06	46629FAG	Pass Thru Cif Ser 2006-NC2, CI M-3 07/25/36	C	Monthly	13.747	08/23/06
46629GAN	Pass-Thru Cif CI C 05/12/45	C	Monthly	16.106	09/21/06	46629BAS	Pass Thru Cif Ser 2006-CW2, CI A-V 08/25/36	Baa1	Monthly	27.447	08/08/06
46629GAK	Pass-Thru Cif Ser 2006, CI X-1 05/12/45	C	Monthly	0.001	09/21/06</						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
JP Morgan Mgtc Acquisition Tr 2006-HE2	Pass-Thru Cif Cl A-1 07/25/36	Aaa	Monthly	171.43	06/30/06	46648RAP	Pass-Thru Cif Cl A-14 3 06/25/48	Aa1	Monthly	27.823	01/31/18
46625SAA	JP Morgan Mgtc Acquisition Tr 2006-HE3					46648RAB	Pass-Thru Cif Cl A-2 3 06/25/48	Aaa	Monthly	0.001	01/31/18
46629VAC	Pass-Thru Cif Cl A-3 11/25/36	Caa2	Monthly	70.9	11/10/06	46648RAC	Pass-Thru Cif Cl A-3 3 06/25/48	Aaa	Monthly	0.001	01/31/18
46629VAE	Pass-Thru Cif Cl A-5 11/25/36	Caa2	Monthly	44.198	11/10/06	46648RAD	Pass-Thru Cif Cl A-4 3 06/25/48	Aaa	Monthly	0.001	01/31/18
46629VAA	Pass-Thru Cif Cl A-1 11/25/36	Caa2	Monthly	189.8	11/10/06	46648RAZ	Pass-Thru Cif Cl B-2 3.774 06/25/48	A1	Monthly	7.651	01/31/18
46629VAD	Pass-Thru Cif Cl A-4 11/25/36	Caa2	Monthly	57.7	11/10/06	46648RAY	Pass-Thru Cif Cl B-1 3.774 06/25/48	Aa3	Monthly	8.115	01/31/18
JP Morgan Mgtc Acquisition Tr 2007-CH1						46648RAJ	Pass-Thru Cif Cl A-9 3.5 06/25/48	Aaa	Monthly	0.001	01/31/18
46630LAE	Pass-Thru Cif Cl AF-4 11/25/36	B1	Monthly	132.1	03/13/07	46648RAA	Pass-Thru Cif Cl A-1 3.5 06/25/48	Aaa	Monthly	0.001	01/31/18
JP Morgan Mgtc Acquisition Tr 2007-CH4						46648RAE	Pass-Thru Cif Cl A-5 3.5 06/25/48	Aaa	Monthly	0.001	01/31/18
46630CAD	Pass-Thru Cif Cl A4 01/25/36	Aa2	Monthly	80.6	06/15/07	46648RAK	Pass-Thru Cif Cl A-10 3 06/25/48	Aaa	Monthly	62.578	01/31/18
46630CAE	Pass-Thru Cif Cl A5 05/25/37	Aa3	Monthly	50.299	06/15/07	46648RAF	Pass-Thru Cif Cl A-6 3 06/25/48	Aa1	Monthly	326.46	01/31/18
46630CAJ	Pass-Thru Cif Cl M4 05/25/37	C	Monthly	16.789	06/15/07	46648RAN	Pass-Thru Cif Cl A-13 3.5 06/25/48	Aa1	Monthly	0.001	01/31/18
46630CAG	Pass-Thru Cif Cl M2 05/25/37	Caa3	Monthly	45.889	06/15/07	46648RBA	Pass-Thru Cif Cl B-3 3.774 06/25/48	Baa1	Monthly	5.101	01/31/18
46630CAA	Pass-Thru Cif Cl M1 05/25/37	Aaa	Monthly	435	06/15/07	46648RAL	Pass-Thru Cif Cl A-11 3.5 06/25/48	Aaa	Monthly	0.001	01/31/18
46630CAF	Pass-Thru Cif Cl M1 05/25/37	B1	Monthly	50.365	06/15/07	JP Morgan Mgtc Tr 2018-3					
JP Morgan Mgtc Acquisition Tr 2007-CH5						46649TAL	Pass-Thru Cif Cl A-11 3.5 09/25/48	Aaa	Monthly	0.001	03/29/18
46631KAF	Pass-Thru Cif Cl M-1 06/25/37	B1	Monthly	60.013	07/12/07	46649TAM	Pass-Thru Cif Cl A-12 3 09/25/48	Aaa	Monthly	35.568	03/29/18
JP Morgan Mgtc Tr 2004-S1						46649TAN	Pass-Thru Cif Cl A-13 3.5 09/25/48	Aa1	Monthly	0.001	03/29/18
46624TEX	Pass-Thru Cif Cl 2-A-X 6 10/25/34	B2	Monthly	0.001	08/27/04	46649TAP	Pass-Thru Cif Cl A-14 3 09/25/48	Aa1	Monthly	51.964	03/29/18
JP Morgan Mgtc Tr 2015-3						46649TAY	Pass-Thru Cif Cl B-1 3.7869 09/25/48	Aa3	Monthly	15.157	03/29/18
46644MBJ	Pass-Thru Cif Cl A-19 3.5 05/25/45	Aaa	May 25	0.001	05/29/15	46649TAZ	Pass-Thru Cif Cl B-2 3.7869 09/25/48	A2	Monthly	15.156	03/29/18
46644MBK	Pass-Thru Cif Cl A-20 3 05/25/45	Aaa	May 25	30.383	05/29/15	46649TBA	Pass-Thru Cif Cl B-3 3.7869 09/25/48	Baa2	Monthly	9.094	03/29/18
46644MBL	Pass-Thru Cif Cl A-X-1 0.243 05/25/45	Aaa	May 25	0.001	05/29/15	46649TBB	Pass-Thru Cif Cl B-4 3.7869 09/25/48	Ba2	Monthly	6.495	03/29/18
46644MBM	Pass-Thru Cif Cl A-X-2 0.5 05/25/45	Aaa	May 25	0.001	05/29/15	46649TBC	Pass-Thru Cif Cl B-5 3.7869 09/25/48	B3	Monthly	2.166	03/29/18
46644MAH	Pass-Thru Cif Cl A-X-10 0.5 05/25/45	Aaa	May 25	0.001	05/29/15	46649TAA	Pass-Thru Cif Cl A-1 3.5 09/25/48	Aaa	Monthly	0.001	03/29/18
46644MAL	Pass-Thru Cif Cl B-3 3.743 05/25/45	Aa3	May 25	4.558	05/29/15	46649TAB	Pass-Thru Cif Cl A-2 3 09/25/48	Aaa	Monthly	0.001	03/29/18
46644MAM	Pass-Thru Cif Cl B-4 3.743 05/25/45	A3	May 25	3.798	05/29/15	46649TAC	Pass-Thru Cif Cl A-3 3.5 09/25/48	Aaa	Monthly	0.001	03/29/18
JP Morgan Mgtc Tr 2015-4						46649TAD	Pass-Thru Cif Cl A-4 3 09/25/48	Aaa	Monthly	0.001	03/29/18
46644VAS	Pass-Thru Cif Cl 1-A-X-2 0.5 06/26/45	Aaa	Monthly	0.001	07/29/15	46649TAE	Pass-Thru Cif Cl A-5 3.5 09/25/48	Aaa	Monthly	0.001	03/29/18
46644VAT	Pass-Thru Cif Cl 1-A-X-3 0.25 06/26/45	Aaa	Monthly	0.001	07/29/15	46649TAF	Pass-Thru Cif Cl A-6 3 09/25/48	Aaa	Monthly	609.716	03/29/18
46644VAU	Pass-Thru Cif Cl 1-A-X-4 0.25 06/26/45	Aaa	Monthly	0.001	07/29/15	46649TAG	Pass-Thru Cif Cl A-7 3.5 09/25/48	Aaa	Monthly	0.001	03/29/18
46644VBT	Pass-Thru Cif Cl B-4 3.637 06/26/45	A3	Monthly	3.884	07/29/15	46649TAH	Pass-Thru Cif Cl A-8 3 09/25/48	Aaa	Monthly	0.001	03/29/18
46644VBR	Pass-Thru Cif Cl B-2 3.637 06/26/45	Aa2	Monthly	6.602	07/29/15	46649TAJ	Pass-Thru Cif Cl A-9 3.5 09/25/48	Aaa	Monthly	0.001	03/29/18
46644VBF	Pass-Thru Cif Cl 1-A-X-15 0.25 06/26/45	Aaa	Monthly	0.001	07/29/15	46649TAK	Pass-Thru Cif Cl A-10 3 09/25/48	Aaa	Monthly	116.861	03/29/18
46644VBE	Pass-Thru Cif Cl 1-A-X-14 0.5 06/26/45	Aaa	Monthly	0.001	07/29/15	JP Morgan Mgtc Tr 2018-4					
46644VAN	Pass-Thru Cif Cl 1-A-13 3.5 06/26/45	Aaa	Monthly	0.001	07/29/15	46649CAB	Pass-Thru Cif Cl A-2 3 10/26/48	Aaa	Monthly	0.001	04/30/18
46644VAP	Pass-Thru Cif Cl 1-A-14 3.25 06/26/45	Aaa	Monthly	0.001	07/29/15	46649CAA	Pass-Thru Cif Cl A-1 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46644VAQ	Pass-Thru Cif Cl 1-A-15 3 06/26/45	Aaa	Monthly	21.457	07/29/15	46649CAD	Pass-Thru Cif Cl A-4 3 10/26/48	Aaa	Monthly	0.001	04/30/18
46644VAR	Pass-Thru Cif Cl 1-A-X-1 0.302 06/26/45	Aaa	Monthly	0.001	07/29/15	46649CAE	Pass-Thru Cif Cl A-5 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46644VBG	Pass-Thru Cif Cl 1-A-X-16 0.25 06/26/45	Aaa	Monthly	0.001	07/29/15	46649CAF	Pass-Thru Cif Cl A-6 3 10/26/48	Aaa	Monthly	0.001	04/30/18
JP Morgan Mgtc Tr 2015-5						46649CAG	Pass-Thru Cif Cl A-7 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46644XAX	Pass-Thru Cif Cl A-9 05/25/45	Aaa	Monthly	39.661	07/31/15	46649CAH	Pass-Thru Cif Cl A-8 3 10/26/48	Aaa	Monthly	0.001	04/30/18
JP Morgan Mgtc Tr 2015-6						46649CAJ	Pass-Thru Cif Cl A-9 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46645GAY	Pass-Thru Cif Cl B-1 3.657 10/25/45	Aa1	Monthly	6.553	10/30/15	46649CAK	Pass-Thru Cif Cl A-10 3 10/26/48	Aaa	Monthly	99.296	04/30/18
46645GAZ	Pass-Thru Cif Cl B-2 3.657 10/25/45	Aa2	Monthly	6.38	10/30/15	46649CAL	Pass-Thru Cif Cl A-11 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46645GBA	Pass-Thru Cif Cl B-3 3.657 10/25/45	A1	Monthly	4.138	10/30/15	46649CAM	Pass-Thru Cif Cl A-12 3 10/26/48	Aaa	Monthly	30.328	04/30/18
46645GBB	Pass-Thru Cif Cl B-4 3.657 10/25/45	Baa2	Monthly	3.449	10/30/15	46649CAN	Pass-Thru Cif Cl A-13 3.5 10/26/48	Aa1	Monthly	0.001	04/30/18
JP Morgan Mgtc Tr 2015-IVR2						46649CAP	Pass-Thru Cif Cl A-14 3 10/26/48	Aa1	Monthly	44.19	04/30/18
46644CAP	Pass-Thru Cif Cl A-5 2.774 01/25/45	Aa1	Monthly	31.657	03/10/15	46649CAQ	Pass-Thru Cif Cl A-15 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
JP Morgan Mgtc Tr 2016-1						46649CAR	Pass-Thru Cif Cl A-16 3 10/26/48	Aaa	Monthly	408.314	04/30/18
46646BAZ	Pass-Thru Cif Cl B-2 3.909 05/25/46	Aa2	Monthly	9.285	06/30/16	46649CAS	Pass-Thru Cif Cl A-17 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46646BBA	Pass-Thru Cif Cl B-3 3.909 05/25/46	A1	Monthly	6.19	06/30/16	46649CAT	Pass-Thru Cif Cl A-18 3 10/26/48	Aaa	Monthly	110.18	04/30/18
46646BBB	Pass-Thru Cif Cl B-4 3.909 05/25/46	Baa1	Monthly	3.095	06/30/16	46649CBE	Pass-Thru Cif Cl B-1 3.806 10/26/48	Aa3	Monthly	11.047	04/30/18
JP Morgan Mgtc Tr 2016-3						46649CBF	Pass-Thru Cif Cl B-2 3.806 10/26/48	A2	Monthly	12.152	04/30/18
46647EBB	Pass-Thru Cif Cl B-2 3.389 10/25/46	Aa3	Monthly	6.325	09/30/16	46649CBG	Pass-Thru Cif Cl B-3 3.806 10/26/48	Baa3	Monthly	9.943	04/30/18
46647EBC	Pass-Thru Cif Cl B-3 3.389 10/25/46	A2	Monthly	3.756	09/30/16	46649CBH	Pass-Thru Cif Cl B-4 3.806 10/26/48	Ba2	Monthly	5.156	04/30/18
46647EBD	Pass-Thru Cif Cl B-4 3.389 10/25/46	Baa2	Monthly	1.977	09/30/16	46649CBJ	Pass-Thru Cif Cl B-5 3.806 10/26/48	B3	Monthly	2.209	04/30/18
46647EBA	Pass-Thru Cif Cl B-1 3.389 10/25/46	Aa1	Monthly	9.291	09/30/16	46649CAC	Pass-Thru Cif Cl A-3 3.5 10/26/48	Aaa	Monthly	0.001	04/30/18
46647EAZ	Pass-Thru Cif Cl A-M 3.89 10/25/46	Aaa	Monthly	0.001	09/30/16	JP Morgan Mgtc Tr 2018-5					
46647EAV	Pass-Thru Cif Cl 2-A-M 3.035 10/25/46	Aaa	Monthly	8.013	09/30/16	46649KAC	Pass-Thru Cif Cl A-3 3.5 10/26/48	Aaa	Monthly	0.001	05/31/18
46647EAL	Pass-Thru Cif Cl 1-A-M 3.554 10/25/46	Aaa	Monthly	17.092	09/30/16	46649KAL	Pass-Thru Cif Cl A-11 3.5 10/26/48	Aaa	Monthly	0.001	05/31/18
JP Morgan Mgtc Tr 2016-4						46649KAF	Pass-Thru Cif Cl A-6 3 10/26/48	Aaa	Monthly	0.001	05/31/18
46647JBC	Pass-Thru Cif Cl B-4 3.914 10/25/46	Ba1	Monthly	2.414	11/30/16	46649KAJ	Pass-Thru Cif Cl A-9 3.5 10/26/48	Aaa	Monthly	0.001	05/31/18
46647JBA	Pass-Thru Cif Cl B-2 3.914 10/25/46	Aa3	Monthly	6.758	11/30/16	46649KAK	Pass-Thru Cif Cl A-10 3 10/26/48	Aaa	Monthly	87.642	05/31/18
46647JBB	Pass-Thru Cif Cl B-3 3.914 10/25/46	A3	Monthly	4.667	11/30/16	46649KAM	Pass-Thru Cif Cl A-12 3 10/26/48	Aaa	Monthly	26.849	05/31/18
JP Morgan Mgtc Tr 2016-5						46649KAN	Pass-Thru Cif Cl A-13 3.5 10/26/48	Aa1	Monthly	0.001	05/31/18
46647HAF	Pass-Thru Cif Cl 2-A-2 2.688 12/25/46	Aa1	Monthly	8.287	12/29/16	46649KAP	Pass-Thru Cif Cl A-14 3 10/26/48	Aa1	Monthly	39.031	05/31/18
46647HAD	Pass-Thru Cif Cl 1-A-2 2.513 12/25/46	Aa1	Monthly	8.091	12/29/16	46649KAR	Pass-Thru Cif Cl A-16 3 10/26/48	Aaa	Monthly	360.648	05/31/18
46647HAB	Pass-Thru Cif Cl A-M 2.602 12/25/46	Aa1	Monthly	0.001	12/29/16	46649KBE	Pass-Thru Cif Cl B-1 3.85 10/26/48	Aa3	Monthly	11.384	05/31/18
JP Morgan Mgtc Tr 2017-1						46649KBF	Pass-Thru Cif Cl B-2 3.85 10/26/48	A2	Monthly	10.409	05/31/18
46648CAW	Pass-Thru Cif Cl B-1 3.576 01/25/47	Aa2	Monthly	11.833	02/28/17	46649KBG	Pass-Thru Cif Cl B-3 3.85 10/26/48	Baa2	Monthly	7.481	05/31/18
46648CAY	Pass-Thru Cif Cl B-3 3.576 01/25/47	A3	Monthly	11.318	02/28/17	46649KBH	Pass-Thru Cif Cl B-4 3.85 10/26/48	Ba2	Monthly	4.553	05/31/18
46648CAX	Pass-Thru Cif Cl B-2 3.576 01/25/47	Aa3	Monthly	21.091	02/28/17	46649KBJ	Pass-Thru Cif Cl B-5 3.85 10/26/48	B2	Monthly	1.952	05/31/18
46648CAZ	Pass-Thru Cif Cl B-4 3.576 01/25/47	Baa3	Monthly	6.887	02/28/17	46649KAT	Pass-Thru Cif Cl A-18 3 10/26/48	Aaa	Monthly	97.318	05/31/18
46648CBA	Pass-Thru Cif Cl B-5 3.576 01/25/47	Ba2	Monthly	3.601	02/28/17	46649KAA	Pass-Thru Cif Cl A-1 3.5 10/26/48	Aaa	Monthly	0.001	05/31/18
JP Morgan Mgtc Tr 2017-2						46649KAH	Pass-Thru C				

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JP Morgan Mgtc Tr 2018-8											
46650MAE	Pass-Thru Cif Cl A-5 4 01/25/49	Aaa	Monthly	0.001	08/30/18	46642EBC	Pass-Thru Cif Cl A-3 3.997 08/16/47	Aaa	Monthly	69.56	07/22/14
46650MAG	Pass-Thru Cif Cl A-7 4 01/25/49	Aaa	Monthly	0.001	08/30/18	46642EBD	Pass-Thru Cif Cl B 4.341 08/16/47	Aa3	Monthly	90.112	07/22/14
46650MAH	Pass-Thru Cif Cl A-8 3.5 01/25/49	Aaa	Monthly	0.001	08/30/18	46642EBE	Pass-Thru Cif Cl A 4.816 08/16/47	A3	Monthly	45.846	07/22/14
46650MAJ	Pass-Thru Cif Cl A-9 4 01/25/49	Aaa	Monthly	0.001	08/30/18	46642EBA	Pass-Thru Cif Cl X-A 1.288 08/16/47	Aaa	Monthly	0.001	07/22/14
46650MAK	Pass-Thru Cif Cl A-10 3.5 01/25/49	Aaa	Monthly	175.77	08/30/18	46642EAW	Pass-Thru Cif Cl A-3 3.435 08/16/47	Aaa	Monthly	59.36	07/22/14
46650MAL	Pass-Thru Cif Cl A-11 4 01/25/49	Aaa	Monthly	0.001	08/30/18	46642EAX	Pass-Thru Cif Cl A-4 3.493 08/16/47	Aaa	Monthly	325	07/22/14
46650MAM	Pass-Thru Cif Cl A-12 3.5 01/25/49	Aaa	Monthly	44.003	08/30/18	46642EAY	Pass-Thru Cif Cl A-5 3.775 08/16/47	Aaa	Monthly	357.185	07/22/14
46650MAN	Pass-Thru Cif Cl A-13 4 01/25/49	Aa1	Monthly	0.001	08/30/18	46642EAZ	Pass-Thru Cif Cl A-SB 3.428 08/16/47	Aaa	Monthly	82.529	07/22/14
46650MAP	Pass-Thru Cif Cl A-14 3.5 01/25/49	Aa1	Monthly	59.939	08/30/18	46642EBF	Pass-Thru Cif Cl EC 4.331 08/16/47	A1	Monthly	0.001	07/22/14
46650MAQ	Pass-Thru Cif Cl A-15 4 01/25/49	Aaa	Monthly	0.001	08/30/18	JPMBB Commercial Mgtc Secs Tr 2014-C22					
46650MAR	Pass-Thru Cif Cl A-16 3.5 01/25/49	Aaa	Monthly	519.965	08/30/18	46642NBD	Pass-Thru Cif Cl A-4 3.801 09/17/47	Aaa	Monthly	355.389	08/22/14
46650MAS	Pass-Thru Cif Cl A-17 4 01/25/49	Aaa	Monthly	2.003	08/30/18	46642NBB	Pass-Thru Cif Cl A-2 3.037 09/17/47	Aaa	Monthly	29.158	08/22/14
46650MAT	Pass-Thru Cif Cl A-18 3.5 01/25/49	Aaa	Monthly	139.356	08/30/18	46642NBE	Pass-Thru Cif Cl A-SB 3.504 09/17/47	Aaa	Monthly	102.553	08/22/14
46650MAU	Pass-Thru Cif Cl A-19 4 01/25/49	Aaa	Monthly	0.001	08/30/18	46642NAU	Pass-Thru Cif Cl A-3A2 3.538 09/17/47	Aaa	Monthly	75	08/22/14
46650MAV	Pass-Thru Cif Cl A-20 3.5 01/25/49	Aaa	Monthly	0.001	08/30/18	46642NAA	Pass-Thru Cif Cl UHP 4.708 09/17/47	Ba1	Monthly	15.099	08/22/14
46650MBF	Pass-Thru Cif Cl B-1 4.2389 01/25/49	Aa3	Monthly	15.983	08/30/18	46642NBA	Pass-Thru Cif Cl A-1 1.451 09/17/47	Aaa	Monthly	47.12	08/22/14
46650MBG	Pass-Thru Cif Cl B-2 4.2389 01/25/49	A2	Monthly	17.482	08/30/18	46642NBC	Pass-Thru Cif Cl A-3A1 3.538 09/17/47	Aaa	Monthly	175	08/22/14
46650MBH	Pass-Thru Cif Cl B-3 4.2389 01/25/49	Baa2	Monthly	11.488	08/30/18	JPMBB Commercial Mgtc Secs Tr 2014-C23					
46650MBJ	Pass-Thru Cif Cl B-4 4.2389 01/25/49	Ba2	Monthly	6.993	08/30/18	46643ABE	Pass-Thru Cif Cl A-5 3.934 09/17/47	Aaa	Monthly	307.498	09/30/14
46650MBK	Pass-Thru Cif Cl B-5 4.2389 01/25/49	B2	Monthly	2.997	08/30/18	46643ABD	Pass-Thru Cif Cl A-4 3.67 09/17/47	Aaa	Monthly	235	09/30/14
46650MAC	Pass-Thru Cif Cl A-3 4 01/25/49	Aaa	Monthly	0.001	08/30/18	46643ABC	Pass-Thru Cif Cl A-3 3.368 09/17/47	Aaa	Monthly	36.603	09/30/14
JP Morgan Mgtc Tr 2018-9											
46649YBH	Pass-Thru Cif Cl B-2 4.5068 02/25/49	A3	Monthly	9.764	09/28/18	46643ABB	Pass-Thru Cif Cl A-2 3.181 09/17/47	Aaa	Monthly	240.99	09/30/14
46649YBJ	Pass-Thru Cif Cl B-3 4.5068 02/25/49	Baa3	Monthly	6.424	09/28/18	46643ABF	Pass-Thru Cif Cl A-SB 3.657 09/17/47	Aaa	Monthly	79.326	09/30/14
46649YBK	Pass-Thru Cif Cl B-4 4.5068 02/25/49	Ba2	Monthly	4.111	09/28/18	46643ABG	Pass-Thru Cif Cl X-A 0.89 09/17/47	Aa1	Monthly	0.001	09/30/14
46649YBL	Pass-Thru Cif Cl B-5 4.5068 02/25/49	B3	Monthly	1.542	09/28/18	46643ABM	Pass-Thru Cif Cl EC 4.35 09/17/47	Aa1	Monthly	0.001	09/30/14
46649YAA	Pass-Thru Cif Cl A-1 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643ABJ	Pass-Thru Cif Cl A-5 4.202 09/17/47	Aa1	Monthly	86.422	09/30/14
46649YAB	Pass-Thru Cif Cl A-2 3.5 02/25/49	Aaa	Monthly	0.001	09/28/18	46643ABK	Pass-Thru Cif Cl B 4.461 09/17/47	Aa3	Monthly	62.698	09/30/14
46649YAC	Pass-Thru Cif Cl A-3 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643ABL	Pass-Thru Cif Cl C 4.461 09/17/47	Ba1	Monthly	52.531	09/30/14
46649YAD	Pass-Thru Cif Cl A-4 3.5 02/25/49	Aaa	Monthly	0.001	09/28/18	46643AAL	Pass-Thru Cif Cl UHS 4.709 09/17/47	A3	Monthly	12.257	09/30/14
46649YAE	Pass-Thru Cif Cl A-5 4 02/25/49	Aaa	Monthly	0.001	09/28/18	JPMBB Commercial Mgtc Secs Tr 2014-C24					
46649YAF	Pass-Thru Cif Cl A-6 3.5 02/25/49	Aaa	Monthly	0.001	09/28/18	46643GAJ	Pass-Thru Cif Cl A-S 3.914 11/15/47	Aa1	Monthly	76.279	10/22/14
46649YAG	Pass-Thru Cif Cl A-7 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643GAL	Pass-Thru Cif Cl C 4.575 11/15/47	A3	Monthly	47.675	10/22/14
46649YAH	Pass-Thru Cif Cl A-8 3.5 02/25/49	Aaa	Monthly	0.001	09/28/18	46643GAM	Pass-Thru Cif Cl EC 4.148 11/15/47	A1	Monthly	0.001	10/22/14
46649YAI	Pass-Thru Cif Cl A-9 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643GAD	Pass-Thru Cif Cl A-4A1 3.373 11/15/47	Aaa	Monthly	190	10/22/14
46649YAJ	Pass-Thru Cif Cl A-10 3.5 02/25/49	Aaa	Monthly	0.001	09/28/18	46643GAG	Pass-Thru Cif Cl X-A 1.241 11/15/47	Aa1	Monthly	0.001	10/22/14
46649YAK	Pass-Thru Cif Cl A-11 4 02/25/49	Aaa	Monthly	0.001	09/28/18	JPMBB Commercial Mgtc Secs Tr 2014-C25					
46649YAL	Pass-Thru Cif Cl A-12 3.5 02/25/49	Aaa	Monthly	90.173	09/28/18	46643PBD	Pass-Thru Cif Cl A-4A1 3.408 11/15/47	Aaa	Monthly	190	11/24/14
46649YAM	Pass-Thru Cif Cl A-13 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643PBJ	Pass-Thru Cif Cl A-S 4.065 11/15/47	Aa1	Monthly	90.303	11/24/14
46649YAN	Pass-Thru Cif Cl A-14 3.5 02/25/49	Aa2	Monthly	22.885	09/28/18	Jpmbb Commercial Mgtc Secs Tr 2014-C26					
46649YAO	Pass-Thru Cif Cl A-15 4 02/25/49	Aa2	Monthly	0.001	09/28/18	46643TBD	Pass-Thru Cif Cl X-B 0.476 01/17/48	Aa3	Monthly	0.001	12/29/14
46649YAP	Pass-Thru Cif Cl A-16 3.5 02/25/49	Aa2	Monthly	30.834	09/28/18	46643TBE	Pass-Thru Cif Cl A-S 3.8 01/17/48	Aa1	Monthly	94.224	12/29/14
46649YAQ	Pass-Thru Cif Cl A-17 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643TBF	Pass-Thru Cif Cl B 3.951 01/17/48	Aa3	Monthly	67.045	12/29/14
46649YAR	Pass-Thru Cif Cl A-18 3.5 02/25/49	Aaa	Monthly	266.569	09/28/18	46643TBG	Pass-Thru Cif Cl C 4.427 01/17/48	Aa3	Monthly	48.924	12/29/14
46649YAS	Pass-Thru Cif Cl A-19 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643TBH	Pass-Thru Cif Cl EC 3.994 01/17/48	A1	Monthly	0.001	12/29/14
46649YAT	Pass-Thru Cif Cl A-20 3.5 02/25/49	Aaa	Monthly	72.604	09/28/18	46643TBJ	Pass-Thru Cif Cl A-4 3.494 01/17/48	Aaa	Monthly	337.579	12/29/14
46649YAU	Pass-Thru Cif Cl A-19 4 02/25/49	Aaa	Monthly	0.001	09/28/18	46643TAZ	Pass-Thru Cif Cl A-2 3.019 01/17/48	Aaa	Monthly	211.65	12/29/14
46649YAV	Pass-Thru Cif Cl A-20 3.5 02/25/49	Aaa	Monthly	0.001	09/28/18	46643TBA	Pass-Thru Cif Cl A-3 3.231 01/17/48	Aaa	Monthly	300	12/29/14
46649YAW	Pass-Thru Cif Cl B-1 4.5068 02/25/49	A1	Monthly	6.424	09/28/18	46643TBB	Pass-Thru Cif Cl A-SB 3.288 01/17/48	Aaa	Monthly	106.446	12/29/14
JP Morgan Mgtc Tr 2018-LTV1											
465964AA	Pass-Thru Cif Cl A-1 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46643TBC	Pass-Thru Cif Cl X-A 1.19 01/17/48	Aa1	Monthly	0.001	12/29/14
465964AB	Pass-Thru Cif Cl B-5 4.7968 04/26/49	B3	Monthly	2.985	11/30/18	Jpmbb Commercial Mgtc Secs Tr 2015-C2					
465964AC	Pass-Thru Cif Cl A-3 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RBD	Pass-Thru Cif Cl A-S 3.917 05/15/48	Aa2	Monthly	63.992	06/30/15
465964AD	Pass-Thru Cif Cl A-4 4 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RAZ	Pass-Thru Cif Cl A-4 3.611 05/15/48	Aaa	Monthly	223.062	06/30/15
465964AE	Pass-Thru Cif Cl A-5 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RBA	Pass-Thru Cif Cl A-SB 3.304 05/15/48	Aaa	Monthly	69.138	06/30/15
465964AF	Pass-Thru Cif Cl A-6 4 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RBB	Pass-Thru Cif Cl X-A 0.966 05/15/48	Aa1	Monthly	0.001	06/30/15
465964AG	Pass-Thru Cif Cl A-7 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RAA	Pass-Thru Cif Cl A-3A2 3.342 05/15/48	Aaa	Monthly	75	06/30/15
465964AH	Pass-Thru Cif Cl A-8 4 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RAY	Pass-Thru Cif Cl A-3A1 3.342 05/15/48	Aaa	Monthly	60	06/30/15
465964AJ	Pass-Thru Cif Cl A-9 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644RAX	Pass-Thru Cif Cl A-2 2.921 05/15/48	Aaa	Monthly	212.993	06/30/15
465964AK	Pass-Thru Cif Cl A-10 4 04/26/49	Aaa	Monthly	71.718	11/30/18	Jpmbb Commercial Mgtc Secs Tr 2015-C27					
465964AL	Pass-Thru Cif Cl A-11 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644ABF	Coll Nt Cl A-4 3.179 02/17/48	Aaa	Monthly	222.831	02/25/15
465964AM	Pass-Thru Cif Cl A-12 4 04/26/49	Aaa	Monthly	20.134	11/30/18	46644ABE	Coll Nt Cl A-3A1 2.92 02/17/48	Aaa	Monthly	75	02/25/15
465964AN	Pass-Thru Cif Cl A-13 4.5 04/26/49	Aa1	Monthly	0.001	11/30/18	46644ABD	Coll Nt Cl A-2 2.734 02/17/48	Aaa	Monthly	135.33	02/25/15
465964AP	Pass-Thru Cif Cl A-14 4 04/26/49	Aa1	Monthly	36.741	11/30/18	46644ABC	Coll Nt Cl A-1 1.414 02/17/48	Aaa	Monthly	38.412	02/25/15
465964AQ	Pass-Thru Cif Cl A-15 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644ABH	Coll Nt Cl X-A 1.399 02/17/48	Aa1	Monthly	0.001	02/25/15
465964AR	Pass-Thru Cif Cl A-16 4 04/26/49	Aaa	Monthly	229.575	11/30/18	46644ABG	Coll Nt Cl A-SB 3.017 02/17/48	Aaa	Monthly	63.997	02/25/15
465964AS	Pass-Thru Cif Cl A-17 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	46644AAA	Coll Nt Cl A-3A2 2.92 02/17/48	Aaa	Monthly	50	02/25/15
465964AT	Pass-Thru Cif Cl A-18 4 04/26/49	Aaa	Monthly	45.979	11/30/18	46644ABK	Coll Nt Cl A-S 3.624 02/17/48	Aa2	Monthly	49.709	02/25/15
465964AU	Pass-Thru Cif Cl A-19 4.5 04/26/49	Aaa	Monthly	0.001	11/30/18	JPMBB Commercial Mgtc Secs Tr 2015-C3					
465964AV	Pass-Thru Cif Cl A-20 4 04/26/49	Aaa	Monthly	0.001	11/30/18	46644UJZ	Pass-Thru Cif Cl A-4 3.551 07/17/48	Aaa	Monthly	250	07/28/15
465964BH	Pass-Thru Cif Cl B-1 4.7969 04/26/49	Aa3	Monthly	14.926	11/30/18	46644UAY	Pass-Thru Cif Cl A-3 3.322 07/17/48	Aaa	Monthly	24.337	07/28/15
465964BJ	Pass-Thru Cif Cl B-2 4.7968 04/26/49	A1	Monthly	13.778	11/30/18	46644UAX	Pass-Thru Cif Cl A-2 3.087 07/17/48	Aaa	Monthly	87.279	07/28/15
465964BK	Pass-Thru Cif Cl B-3 4.7968 04/26/49	Baa1	Monthly	11.481	11/30/18	46644UBB	Pass-Thru Cif Cl A-SB 3.559 07/17/48	Aaa	Monthly	90.419	07/28/15
465964BL	Pass-Thru Cif Cl B-4 4.7968 04/26/49	Ba2	Monthly	8.037	11/30/18	46644UBA	Pass-Thru Cif Cl A-5 3.822 07/17/48	Aaa	Monthly	424.851	07/28/15
465964AB	Pass-Thru Cif Cl A-2 4 04/26/49	Aaa	Monthly	0.001	11/30/18	46644UBC	Pass-Thru Cif Cl X-A 0.872 07/17/48	Aa1	Monthly	0.001	07/28/15
JPMBB Comm Mgtc Sec Tr 2015-C28											
46644FAC	Pass-Thru Cif Cl A-3 2.912 10/16/48	Aaa	Monthly	150							

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Jmmb Commercial Mgtc Secs Tr 2016-C1						46590LAW	Pass-Thru Cif Cl X-B 0.818 06/17/49	A3	Monthly	0.001	05/23/16
46645LBA	Pass-Thru Cif Cl X-A 1.564 03/17/49	Aa1	Monthly	0.001	03/15/16	46590LAX	Pass-Thru Cif Cl A-S 3.484 06/17/49	Aa3	Monthly	75.888	05/23/16
46645LAU	Pass-Thru Cif Cl A-1 1.695 03/17/49	Aaa	Monthly	29.181	03/15/16	46590LAC	Pass-Thru Cif Cl A-1 1.423 06/17/49	Aaa	Monthly	23.342	05/23/16
JPMBB Comm Mgtc Secs Tr 2013-C12					46590LAA	Pass-Thru Cif Cl A-SB 2.881 06/17/49	Aaa	Monthly	50	05/23/16	
46639NAP	Pass-Thru Cif Cl A-4 3.363 07/17/45	Aaa	Monthly	215	06/25/13	46590LAV	Pass-Thru Cif Cl X-A 1.872 06/17/49	Aa1	Monthly	0.001	05/23/16
46639NAQ	Pass-Thru Cif Cl A-5 3.664 07/17/45	Aaa	Monthly	322.522	06/25/13	JPMDB Commercial Mgtc Secs Tr 2016-C4					
46639NAR	Pass-Thru Cif Cl A-SB 3.157 07/17/45	Aaa	Monthly	103.054	06/25/13	46646RAP	Pass-Thru Cif Cl B 3.638 12/17/49	A1	Monthly	61.841	11/22/16
46639NAS	Pass-Thru Cif Cl X-A 07/17/45	Aaa	Monthly	0.001	06/25/13	46646RAN	Pass-Thru Cif Cl A-S 3.242 12/17/49	Aa2	Monthly	92.761	11/22/16
46639NAE	Pass-Thru Cif Cl F 3.5 07/17/45	B2	Monthly	23.471	06/25/13	46646RAM	Pass-Thru Cif Cl X-B 0.209 12/17/49	A1	Monthly	0.001	11/22/16
46639NAV	Pass-Thru Cif Cl B 4.088 07/17/45	Aa3	Monthly	80.474	06/25/13	46646RAL	Pass-Thru Cif Cl X-A 0.85 12/17/49	Aa1	Monthly	0.001	11/22/16
46639NAW	Pass-Thru Cif Cl C 4.088 07/17/45	A3	Monthly	48.619	06/25/13	46646RAK	Pass-Thru Cif Cl A-SB 2.994 12/17/49	Aaa	Monthly	67.443	11/22/16
46639NAX	Pass-Thru Cif Cl D 4.088 07/17/45	Baa3	Monthly	55.326	06/25/13	46646RAJ	Pass-Thru Cif Cl A-3 1.141 12/17/49	Aaa	Monthly	381.323	11/22/16
46639NAC	Pass-Thru Cif Cl E 4.088 07/17/45	Ba2	Monthly	25.149	06/25/13	46646RAG	Pass-Thru Cif Cl A-1 1.537 12/17/49	Aaa	Monthly	38.299	11/22/16
46639NAU	Pass-Thru Cif Cl A-S 4.027 07/17/45	Aaa	Monthly	125.741	06/25/13	46646RAH	Pass-Thru Cif Cl A-2 2.882 12/17/49	Aaa	Monthly	300	11/22/16
JPMBB Commercial Mgtc Secs Tr 2013-C15					46590TAJ	Pass-Thru Cif Cl A-S 3.858 03/17/50	Aa3	Monthly	93.91	03/31/17	
46640NAF	Pass-Thru Cif Cl A-SB 3.659 11/17/45	Aaa	Monthly	67.687	10/29/13	46590TAF	Pass-Thru Cif Cl A-SB 3.492 03/17/50	Aaa	Monthly	57.148	03/31/17
JPMBB Commercial Mgtc Secs Tr 2014-C24					JPMDB Commercial Mgtc Secs Tr 2017-C7						
46643GAC	Pass-Thru Cif Cl A-3 3.098 11/15/47	Aaa	Monthly	41.04	10/22/14	46648KAR	Pass-Thru Cif Cl A-2 3.125 10/17/50	Aaa	Monthly	54.016	10/31/17
46643GAE	Pass-Thru Cif Cl A-5 3.639 11/15/47	Aaa	Monthly	297.354	10/22/14	46648KAV	Pass-Thru Cif Cl A-SB 3.242 10/17/50	Aaa	Monthly	47.404	10/31/17
46643GBJ	Pass-Thru Cif Cl X-B 1.046 11/15/47	Aa3	Monthly	0.001	10/22/14	46648KAU	Pass-Thru Cif Cl A-S 3.4089 10/17/50	Aaa	Monthly	287.683	10/31/17
46643GAK	Pass-Thru Cif Cl B 4.116 11/15/47	Aa3	Monthly	76.278	10/22/14	46648KAT	Pass-Thru Cif Cl A-3 1.1469 10/17/50	Aaa	Monthly	275	10/31/17
46643GAC	Pass-Thru Cif Cl A-4A2 3.373 11/15/47	Aaa	Monthly	75	10/22/14	46648KAS	Pass-Thru Cif Cl A-3 3.048 10/17/50	Aaa	Monthly	60.7	10/31/17
46643GAB	Pass-Thru Cif Cl A-2 2.94 11/15/47	Aaa	Monthly	184.014	10/22/14	46648KAO	Pass-Thru Cif Cl A-1 2.081 10/17/50	Aaa	Monthly	27.657	10/31/17
46643GAF	Pass-Thru Cif Cl A-SB 3.368 11/15/47	Aaa	Monthly	66.649	10/22/14	46648KAY	Pass-Thru Cif Cl X-A 1.0589 10/17/50	Aa1	Monthly	0.001	10/31/17
JPMBB Commercial Mgtc Secs Tr 2014-C25					46648KAY	Pass-Thru Cif Cl A-S 3.713 10/17/50	Aa3	Monthly	104.807	10/31/17	
46643PBK	Pass-Thru Cif Cl B 4.347 11/15/47	Aa3	Monthly	51.813	11/24/14	JPMorgan Chase Co					
46643PBL	Pass-Thru Cif Cl C 4.45 11/15/47	A3	Monthly	42.931	11/24/14	31945HAB	Jr Sub Nt Ser 1960 02/01/27	Baa1	---	0	12/06/17
46643PBM	Pass-Thru Cif Cl EC 4.233 11/15/47	A1	Monthly	0.001	11/24/14	161478AB	Jr Sub Nt Ser 1960 12/30/99	Baa1	---	0	12/06/17
46643PAA	Pass-Thru Cif Cl A-4A2 3.408 11/15/47	Aaa	Monthly	8.05	11/24/14	16162LAB	Jr Sub Nt Ser 1960 12/30/99	Baa1	---	0	12/06/17
46643PBA	Pass-Thru Cif Cl A-1 1.521 11/15/47	Aaa	Monthly	38.041	11/24/14	46626YAB	Jr Sub Nt Cl A-2 12/30/99	Baa1	---	0	12/06/17
46643PBB	Pass-Thru Cif Cl A-2 2.949 11/15/47	Aaa	Monthly	109.506	11/24/14	48123KAE	Jr Sub Nt Ser 1960 12/30/99	Baa1	---	0	12/06/17
46643PBC	Pass-Thru Cif Cl A-3 3.503 11/15/47	Aaa	Monthly	14.362	11/24/14	161480AB	Jr Sub Nt Cl A-4 12/30/99	Baa1	---	0	12/06/17
46643PBE	Pass-Thru Cif Cl A-5 3.672 11/15/47	Aaa	Monthly	307.915	11/24/14	48123UAB	Jr Sub Nt Ser 498 12/30/99	Baa1	---	0	12/06/17
46643PBF	Pass-Thru Cif Cl A-SB 3.407 11/15/47	Aaa	Monthly	84.188	11/24/14	46632FPA	Fltgr Bk Global Bank Nt Cl X 04/25/23	Aa2	J,A,J&O 25	0	04/20/18
46643PBG	Pass-Thru Cif Cl X-A 1.021 11/15/47	Aa1	Monthly	0.001	11/24/14	46632FPB	Global Bank Nt Cl F 3.45 07/14/23	Aa2	J&J 14	0	08/10/18
JPMDB Commercial Mgtc Secs Tr 2017-C5					JPMorgan Chase Comm Mgtc Secs 2010-C1						
46590TAA	Pass-Thru Cif Cl A-1 2.096 03/17/50	Aaa	Monthly	32.683	03/31/17	46634NAU	Pass-Thru Cif Cl C 6.315 06/15/43	B1	Monthly	26.863	06/24/10
46590TAB	Pass-Thru Cif Cl A-2 3.33 03/17/50	Aaa	Monthly	37.129	03/31/17	46634NAN	Pass-Thru Cif Cl X-B 06/15/43	C	---	0.001	06/24/10
46590TAG	Pass-Thru Cif Cl X-A 03/17/50	Aa1	Monthly	0.001	03/31/17	46634NAK	Pass-Thru Cif Cl X-A 06/15/43	Aaa	---	0.001	06/24/10
46590TAD	Pass-Thru Cif Cl A-4 3.414 03/17/50	Aaa	Monthly	200	03/31/17	46634NAD	Pass-Thru Cif Cl A-2 4.608 06/15/43	Aaa	Monthly	131.283	06/24/10
46590TAE	Pass-Thru Cif Cl A-5 3.694 03/17/50	Aaa	Monthly	392.116	03/31/17	46634NAX	Pass-Thru Cif Cl D 6.315 06/15/43	Caa3	Monthly	14.327	06/24/10
46590TAC	Pass-Thru Cif Cl A-3 3.597 03/17/50	Aaa	Monthly	11.341	03/31/17	46634NAR	Pass-Thru Cif Cl B 5.951 06/15/43	Baa3	Monthly	16.118	06/24/10
Jpmcc Commercial Mgtc Secs Tr 2015-JP					46634NBA	Pass-Thru Cif Cl E 6.315 06/15/43	C	Monthly	16.177	06/24/10	
46590KAP	Pass-Thru Cif Cl X-B 0.28 01/15/49	A1	Monthly	0.001	12/29/15	46634NAG	Pass-Thru Cif Cl A-3 5.058 06/15/43	Aaa	Monthly	61.488	06/24/10
46590KAN	Pass-Thru Cif Cl X-A 1.318 01/15/49	Aa1	Monthly	0.001	12/29/15	46632MCL	Pass-Thru Cif Cl A-J 6.799 02/12/51	C	Monthly	61.209	05/08/08
46590KAF	Pass-Thru Cif Cl A-SB 3.733 01/15/49	Aaa	Monthly	43.021	12/29/15	46632MCG	Pass-Thru Cif Cl X 02/12/51	C	Monthly	0.001	05/08/08
46590KAE	Pass-Thru Cif Cl A-5 3.914 01/15/49	Aaa	Monthly	196.971	12/29/15	46632MCJ	Pass-Thru Cif Cl A-M 6.799 02/12/51	Caa3	Monthly	116.589	05/08/08
46590KAG	Pass-Thru Cif Cl A-S 4.119 01/15/49	Aa2	Monthly	30.969	12/29/15	JPMorgan Tokyo Tr					
46590KAC	Pass-Thru Cif Cl A-3 3.803 01/15/49	Aaa	Monthly	34.912	12/29/15	---	Pass-Thru Cif 11/10/38	Aaa	Monthly	16.27	02/25/08
46590KAB	Pass-Thru Cif Cl A-2 3.144 01/15/49	Aaa	Monthly	138.016	12/29/15	---	Pass-Thru Cif 11/10/38	Aaa	Monthly	9.864	02/25/08
46590KAA	Pass-Thru Cif Cl A-1 1.949 01/15/49	Aaa	Monthly	26.534	12/29/15	JSC Bgeogroup					
46590KAD	Pass-Thru Cif Cl A-4 3.65 01/15/49	Aaa	Monthly	120	12/29/15	47973XAA	Sr Global Nt 6 07/26/23	Ba2	J&J 26	350	07/19/16
JPMCC Commercial Mgtc Secs Tr 2016-JP2					48204H30	Coll Nt Cl A 7.6399 04/15/25	Baa1	Monthly	495.81	11/22/17	
46590MAP	Pass-Thru Cif Cl A-2 2.475 08/17/49	Aaa	Monthly	16.213	07/29/16	Kansas City Southern					
46590MAW	Pass-Thru Cif Cl B 3.46 08/17/49	A3	Monthly	48.134	07/29/16	48518BAM	Gld Sr Global Nt 3.85 11/15/23	Baa2	M&N 15	200	05/28/14
46590MAV	Pass-Thru Cif Cl A-S 3.056 08/17/49	Aa3	Monthly	77.483	07/29/16	485260BK	Bkd First Mtg Bkd 6.53 10/15/37	A2	Monthly	75	08/14/07
46590MAU	Pass-Thru Cif Cl X-B 1.238 08/17/49	A3	Monthly	0.001	07/29/16	Kayne CLO I Ltd					
46590MAT	Pass-Thru Cif Cl X-A 2.021 08/17/49	Aa1	Monthly	0.001	07/29/16	48661AAE	Coll Nt Cl C 07/15/31	A2	J,A,J&O 15	22.5	07/10/18
46590MAR	Pass-Thru Cif Cl A-4 2.822 08/17/49	Aaa	Monthly	301.524	07/29/16	48661AAG	Coll Nt Cl D 07/15/31	Baa3	J,A,J&O 15	27.5	07/10/18
46590MAQ	Pass-Thru Cif Cl A-3 2.559 08/17/49	Aaa	Monthly	250	07/29/16	48661BAA	Coll Nt Cl A 07/15/31	Aaa	J,A,J&O 15	24.1	07/10/18
46590MAN	Pass-Thru Cif Cl A-1 1.324 08/17/49	Aaa	Monthly	31.322	07/29/16	48661AAA	Coll Nt Cl A 07/15/31	Aaa	J,A,J&O 15	256	07/10/18
JPMCC Commercial Mgtc Secs Tr 2016-JP3					48661AAC	Coll Nt Cl B 07/15/31	Aa2	J,A,J&O 15	37.9	07/10/18	
46590RAC	Pass-Thru Cif Cl A-3 2.523 08/17/49	Aaa	Monthly	16.726	09/30/16	48661TAA	Coll Nt Cl A 10/15/31	Aaa	J,A,J&O 15	256	10/18/18
46590RAB	Pass-Thru Cif Cl A-2 2.435 08/17/49	Aaa	Monthly	97.274	09/30/16	48661TAC	Coll Nt Cl B 10/15/31	Aa2	J,A,J&O 15	43	10/18/18
46590RAK	Pass-Thru Cif Cl B 3.397 08/17/49	A2	Monthly	56.309	09/30/16	48661TAE	Coll Nt Cl C 10/15/31	A2	J,A,J&O 15	20.6	10/18/18
46590RAJ	Pass-Thru Cif Cl A-S 3.144 08/17/49	Aa2	Monthly	118.706	09/30/16	48661TAG	Coll Nt Cl D 10/15/31	Baa3	J,A,J&O 15	24.4	10/18/18
46590RAH	Pass-Thru Cif Cl X-B 0.837 08/17/49	A2	Monthly	0.001	09/30/16	48661VAA	Coll Nt Cl E 10/15/31	Ba3	J,A,J&O 15	24	10/18/18
46590RAG	Pass-Thru Cif Cl X-A 1.526 08/17/49	Aa1	Monthly	0.001	09/30/16	48244LAA	Sr Secd Nt Rule 144A 7.25 05/15/21	B3	M&N 15	375	05/13/14
46590RAF	Pass-Thru Cif Cl A-SB 2.777 08/17/49	Aaa	Monthly	49.955	09/30/16	KCDIP LLC					
46590RAE	Pass-Thru Cif Cl A-5 2.87 08/17/49	Aaa	Monthly	342.359	09/30/16	48242EAA	Nt 6.9 06/25/19	Caa3	Monthly	1800	05/18/06
46590RAD	Pass-Thru Cif Cl A-4 2.627 08/17/49	Aaa	Monthly	300	09/30/16	488401AB	Sr Nt 4.35 02/15/25	Baa3	F&A 15	200	06/12/17
JPMCC Commercial Mgtc Secs Tr 2017-JP6					49326BCK	Coll Nt Ser 2005-A Cl II-B 09/27/38	Aa2	Monthly	84.61	11/17/05	
48128KAX	Pass-Thru Cif Cl A-S 3.744 07/15/50	Aa3	Monthly	76.695	06/16/17	49326BAY	Flt Rt Asset-Bkd Nt Ser B Cl A-2 0 07/15/29	Aa2	J,A,J&O 25	485	09/15/00
48128KAO	Pass-Thru Cif Cl A-1 1.931 07/15/50	Aaa	Monthly	26.228	06/16/17	49326BBJ	Pass-Thru Cif Ser 2002-A Cl II-A-2 0 08/27/31	Aaa	F,M,A&N 27	554	09/24/02
48128KAT	Pass-Thru Cif Cl A-4 3.224 07/15/50	Aaa	Monthly	80	06/16/17	49446RAM	Sr Nt 4.25 04/01/45	Baa1	A&O 01	150	05/04/16
48128KAR	Pass-Thru Cif Cl A-2 3.0499 07/15/50	Aaa	Monthly	123.971	06/16/17	KION Mtg Fin Plc					
48128KAS	Pass-Thru Cif Cl A-3 3.109 07/15/50	Aaa	Monthly	86.731	06/16/17	---</					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
48251LAG	Coll Nt CI-FR 01/19/32	B3	J,A,J&O 19	4	11/29/18	52108HF8	Pass-Thru Cif Ser 2004-C4, CI J 0 06/15/36	Caa2	Monthly	15.884	05/25/04
48251MAY	Coll Nt CI-D-R 01/19/32	Baa3	J,A,J&O 19	24.25	11/29/18	52108HG2	Pass-Thru Cif Ser 2004-C4, CI K 0 06/15/36	C	Monthly	15.881	05/25/04
48251MAW	Coll Nt CI-C-R 01/19/32	Aa2	J,A,J&O 19	19.75	11/29/18		LB-UBS Commercial Mtg Tr				
48251MAU	Coll Nt CI-B-R 01/19/32	Aa2	J,A,J&O 19	40.5	11/29/18	52108HZ8	Mtg Pass Thru Cif Ser 2001-C1, CI J 5.501 02/10/40	C	Monthly	22.889	01/31/05
48251MAS	Coll Nt CI-A-R 01/19/32	Aaa	J,A,J&O 19	15	11/29/18	52108HY8	Mtg Pass Thru Cif Ser 2001-C1, CI X-CL 02/11/40	C	Monthly	0.001	01/31/05
48251MAQ	Coll Nt CI-A-R 01/19/32	Aaa	J,A,J&O 19	245	11/29/18		LB-UBS Commercial Mtg Tr 2004-C8				
48251LAE	Coll Nt CI-E-R 01/19/32	Ba3	J,A,J&O 19	23.5	11/29/18	52108HV8	Comm Mtg Pass-Thru Cif Ser 2004-C8, CI J 5.241 12/20/39	C	Monthly	9.838	12/02/04
	KKR CLO 21 Ltd					52108HW7	Comm Mtg Pass-Thru Cif Ser 2004-C8, CI H 5.141 12/20/39	B1	Monthly	13.113	12/02/04
48252KAC	Coll Nt CI-B 04/15/31	Aa2	J,A,J&O 15	6.3	04/11/18	52108HW9	Comm Mtg Pass-Thru Cif Ser 2004-C8, CI X-CL 12/20/39	C	Monthly	0.001	12/02/04
48252LAC	Coll Nt CI-F 04/15/31	B3	J,A,J&O 15	12	04/11/18		LB-UBS Commercial Mtg Tr 2005-C1				
48252LAA	Coll Nt CI-E 04/15/31	Ba3	J,A,J&O 15	28.5	04/11/18	52108HZ6	Comm Mtg Pass-Thru Cif Ser 2005-C1, CI H 5.256 02/11/40	Ba3	---	17.166	02/10/05
48252KAG	Coll Nt CI-D 04/15/31	Baa3	J,A,J&O 15	38.1	04/11/18		LB-UBS Commercial Mtg Tr 2006-C3				
48252KAE	Coll Nt CI-C 04/15/31	A2	J,A,J&O 15	32.4	04/11/18	52108MGA	Pass-Thru Cif F 03/10/39	Ca	Monthly	21.218	04/10/06
48252KAA	Coll Nt CI-A 04/15/31	Aaa	J,A,J&O 15	39.0	04/11/18		LB-UBS Commercial Mtg Tr 2008-C1				
	KKR CLO 22 Ltd					50180LAD	Pass-Thru Cif 6.15 04/11/41	B1	Monthly	100.711	04/29/08
48252VAA	Coll Nt CI-E 07/21/31	Ba3	J,A,J&O 21	33	06/29/18	50180LAE	Pass-Thru Cif 6.15 04/11/41	C	Monthly	69.239	04/29/08
48252WAG	Coll Nt CI-D 07/21/31	Baa3	J,A,J&O 21	36	06/29/18		LB-UBS Commercial Trust				
48252WAE	Coll Nt CI-C 07/21/31	A2	J,A,J&O 21	30	06/29/18	52108RAR	Pass Thru Cif Ser 2006-C4 5.92 06/11/38	Ca	Monthly	19.824	06/29/06
48252WAC	Coll Nt CI-B 07/21/31	Aa2	J,A,J&O 21	63	06/29/18		LCCM 2017-LC26 Mtg Tr				
48252WAA	Coll Nt CI-A 07/21/31	Aaa	J,A,J&O 21	90	06/29/18	50190DAG	Pass-Thru Cif CI-A-3 3.289 07/12/50	Aaa	Monthly	125	06/29/17
	KKR CLO 23 Ltd					50190DAL	Pass-Thru Cif CI-X-A 1.524 07/12/50	Aaa	Monthly	0.001	06/29/17
48252XAE	Coll Nt CI-F 10/20/31	B3	J,A,J&O 20	7.25	11/01/18	50190DAE	Pass-Thru Cif CI-A-SB 3.357 07/12/50	Aaa	Monthly	31.969	06/29/17
48252YAA	Coll Nt CI-A-1 10/20/31	Aaa	J,A,J&O 20	305	11/01/18	50190DAA	Pass-Thru Cif CI-A-1 1.976 07/12/50	Aaa	Monthly	20.163	06/29/17
48252XAA	Coll Nt CI-E 10/20/31	Ba3	J,A,J&O 20	28.75	11/01/18	50190DAC	Pass-Thru Cif CI-A-2 3.128 07/12/50	Aaa	Monthly	89.6	06/29/17
48252YAJ	Coll Nt CI-D 10/20/31	Baa3	J,A,J&O 20	32.5	11/01/18	50190DAJ	Pass-Thru Cif CI-A-4 3.351 07/12/50	Aaa	Monthly	171.225	06/29/17
48252YAE	Coll Nt CI-B 10/20/31	Aa2	J,A,J&O 20	47.75	11/01/18		LJM 27 Ltd				
48252YAG	Coll Nt CI-C 10/20/31	A2	J,A,J&O 20	26	11/01/18	50200JAC	Coll Nt CI-A-1 07/16/31	Aaa	J,A,J&O 16	272.25	08/14/18
	KLEROS Pfd Fdg II Ltd					50200JAA	Coll Nt CI-X 07/16/31	Aaa	J,A,J&O 16	2.25	08/14/18
49858BAA	Coll Nts CI-A-1V 12/05/42	C	Monthly	0.25	01/10/06	50200JAE	Coll Nt CI-A-2 07/16/31	Aaa	J,A,J&O 16	22.5	08/14/18
49858BAC	Coll Nts CI-A-1NV 12/05/42	C	Monthly	869.75	01/10/06		LJM 28 Ltd				
	KLEROS Pfd Fdg V PLC					50200WAB	Coll Nt CI-A 10/21/30	Aaa	J,A,J&O 21	244	11/20/18
49858YAA	Coll Nt CI-A-1 02/02/50	C	Monthly	102	01/10/07	50200WAA	Coll Nt CI-X 10/21/30	Aaa	J,A,J&O 21	1.5	11/20/18
	Kodiak CDO I Ltd						LJM Loan Income Fund I Ltd				
50011PAB	Coll Nt CI-A-2 08/07/37	Ba1	Monthly	103.5	09/19/06	50189XAC	Coll Nt CI-B 04/21/31	Aa2	J,A,J&O 21	24.5	03/15/18
	Kodiak CDO II Ltd					50189XAE	Coll Nt CI-C 04/21/31	A2	J,A,J&O 21	7	03/15/18
50011RAB	Coll Nt CI-A-2 11/07/42	Aa1	F,M,A&N 07	53	06/29/07	50189XAA	Coll Nt CI-A 04/21/31	Aaa	J,A,J&O 21	153	03/15/18
50011RAA	Coll Nt CI-A-1 11/07/42	Aaa	F,M,A&N 07	338	06/29/07		LJM XIV LP				
50011RAC	Coll Nt CI-A-3 11/07/42	Aa3	F,M,A&N 07	80	06/29/07	50184VAR	Coll Nt CI-A-R 07/21/31	Aaa	J,A,J&O 21	256	06/06/18
50011RAD	Coll Nt CI-B-1 11/07/42	B1	F,M,A&N 07	81	06/29/07	50184VAS	Coll Nt CI-B-R 07/21/31	Aa2	J,A,J&O 21	47.5	06/06/18
50011RAE	Coll Nt CI-B-2 11/07/42	B1	F,M,A&N 07	5	06/29/07	50184VAU	Coll Nt CI-R 07/21/31	Ba3	J,A,J&O 21	23	06/06/18
	Korea East-West Power Co Ltd					50184VAD	Coll Nt CI-X-R 07/21/31	Aaa	J,A,J&O 21	5.1	06/06/18
5006EPAF	Global Bds 2.5 06/02/20	Aa2	J&D 02	500	11/24/14	50184VAD	Coll Nt CI-R 07/21/31	B2	J,A,J&O 21	8	06/06/18
	Kreditanstalt Fuer Wiederaufbau					50184VAT	Coll Nt CI-C-R 07/21/31	A2	J,A,J&O 21	22.25	06/06/18
500769FW	Global Bds 2.75 10/01/20	Aaa	A&O 01	1500	09/11/18	50184WAC	Coll Nt CI-E-R 07/21/31	Ba3	J,A,J&O 21	19.25	06/06/18
	KREF 2018-FL1 Ltd						LJM XVII LP				
48275PAA	Coll Nt CI-A 06/17/36	Aaa	Monthly	542.5	11/28/18	50181GBA	Coll Nt CI-A-1A-R 10/15/31	Aaa	J,A,J&O 15	265	12/04/18
	Kronos Acquisition Hldgs Inc					50181GBE	Coll Nt CI-A-2-R 10/15/31	Aaa	J,A,J&O 15	166.6	12/04/18
50106GAA	Global Nt 9 08/15/23	Caa2	Aug 15	265	09/08/16		LJM XXV Ltd				
50106GAA	Sr Nt Rule 144A 9 08/15/23	Caa2	F&A 15	890	08/19/15	50189PAS	Coll Nt 07/20/30	A1	---	19.6	08/17/17
	KSA Sukuk Ltd						LCOR Alexandria L L C				
48266XAA	Tr Cif 2.894 04/20/22	A1	A&O 20	4500	04/12/17	50181QAR	Pass-Thru Cif Ser 2017 9.628 08/24/24	Baa2	F,M,A&N 24	3.5	06/28/17
48266XAB	Tr Cif 3.628 04/20/27	A1	A&O 20	4500	04/12/17		Lehigh Cnty General Purpose Auth PA				
	Kubota Credit Owner Tr 2018-1					52480GAA	Bds Ser 2008C 07/01/29	A2	Monthly	59.745	06/05/08
50117PAB	Coll Nt CI-A-2 2.7999 02/16/21	Aaa	Monthly	311	05/02/18		Lehman ABS Corp				
50117PAC	Coll Nt CI-A-3 3.1 08/15/22	Aaa	Monthly	360	05/02/18	525170BF	Pass-Thru Cif Ser 1, CI C 0 07/16/28	Caa3	Monthly	0.001	02/24/98
50117PAD	Coll Nt CI-A-4 3.21 01/15/25	Aaa	Monthly	100	05/02/18		Lehman ABS Manufactured Housing Contract Trust				
	KVK CLO 2018-1 Ltd					52519SAE	Pass-Thru Cif Ser 2001-B, CI-A-5 5.873 05/15/22	Aaa	Monthly	60	11/02/01
48273LAA	Coll Nt CI-X 05/21/29	Aaa	F,M,A&N 21	6.25	05/21/18	52519SAL	Pass-Thru Cif Ser 2001-B, CI-M-1 6.63 03/15/28	Caa1	Monthly	99.1	11/02/01
48273LAB	Coll Nt CI-A 05/21/29	Aaa	F,M,A&N 21	387	05/21/18	52519SAF	Pass-Thru Cif Ser 2001-B, CI-A-6 6.467 08/15/28	Aaa	Monthly	130.99	11/02/01
48273LAD	Coll Nt CI-C 05/21/29	A2	F,M,A&N 21	32.5	05/21/18	52519SAG	Pass-Thru Cif Ser 2001-B, CI-A-7 5.24 08/15/28	Aaa	Monthly	375	11/02/01
48273LAE	Coll Nt CI-D 05/21/29	Baa3	F,M,A&N 21	36.5	05/21/18		Lehman Bros Small Balance Coml				
48273LAF	Coll Nt CI-E 05/21/29	B3	F,M,A&N 21	12	05/21/18	52521VAJ	Pass-Thru Cif Ser 2007-2, CI M3 06/25/42	C	Monthly	12.517	07/16/07
48273LAC	Coll Nt CI-B 05/21/29	Aa2	F,M,A&N 21	67.5	05/21/18		Lehman Brothers				
48273LAA	Coll Nt CI-E 05/21/29	Ba3	F,M,A&N 21	28.5	05/21/18	52521GAF	Pass Thru Cif Ser 2007-1 03/25/37	C	Monthly	9.813	03/30/07
	Latam Airlines Group SA (Latam)					52521GAE	Pass Thru Cif Ser 2007-1 03/25/37	Caa1	Monthly	10.631	03/30/07
51817RAA	Sr Nt 7.25 06/09/20	B1	J&D 09	500	06/04/15		Lehman Brothers Small Balance Commercial Mtg				
	LB Comm'l Mtg Tr					52520VAH	Pass-Thru Cif Ser 2006-2, CI B 09/25/36	C	Monthly	6.504	09/14/06
501773AY	Mtg Pass Thru Cifs Ser 1998-C1, CI H 02/18/30	C	Monthly	0.001	03/09/98	52520VAG	Pass-Thru Cif Ser 2006-2, CI M3 09/25/36	Caa1	Monthly	9.757	09/14/06
	LB Commercial Conduit Mortgage Trust					52521BAF	Pass-Thru Cif Ser 2006-3, CI M2 12/25/41	Caa3	Monthly	8.972	11/30/06
501773CN	Pass-Thru Cif Ser 1998-C4, CI L 5.6 10/15/35	C	Monthly	15.19	11/17/98		Lehman Brothers Small Balance Comml Mtg Pass-Thru Cifs				
	LB Commercial Mtg Tr 2007-C3					52521UAL	Pass-Thru Cifs Ser 07-3, CI M3 6.71 10/25/37	C	Monthly	17.508	11/19/07
50177AAL	Pass-Thru Cif CI D 6.134 07/11/44	C	Monthly	28.295	07/26/07		Lehman Mtg Tr				
50177AAJ	Pass-Thru Cif CI B 6.134 07/11/44	Caa2	Monthly	32.338	07/26/07	52520MCE	Pass Thru Cif Ser 2005-2, CI-A7 5.5 12/25/35	Caa3	Monthly	18.656	11/30/05
50177AAV	Pass-Thru Cif CI A-JFL 07/11/44	B3	Monthly	163	07/26/07	52520MCP	Pass Thru Cif Ser 2005-2, CI AX 5.5 12/25/35	Caa2	Monthly	0.001	11/30/05
50177AAW	Pass-Thru Cif CI G 6.134 07/11/44	C	Monthly	40.422	07/26/07	52520MCC	Pass Thru Cif Ser 2005-2, CI-A5 5.5 12/25/35	Caa3	Monthly	21.52	11/30/05
	LB Comm'l Mtg Tr					52520MCB	Pass Thru Cif Ser 2005-2, CI-A4 5.5 12/25/35	Caa3	Monthly	14.903	11/30/05
50177AAM	Pass Thru Cifs Ser 2007-C3, CI E 6.134 07/11/44	C	Monthly	24.254	07/26/07	52520MCA	Pass Thru Cif Ser 2005-2, CI-A3 5.5 12/25/35	Caa3	Monthly	94.35	11/30/05
50177AAK	Pass Thru Cifs Ser 2007-C3, CI C 6.415 07/11/44	Caa3	Monthly	32.338	07/26/07	52520MBZ	Pass Thru Cif Ser 2005-2, CI-A2 12/25/35	Caa3	Monthly	0.001	11/30/05
50177AAH	Pass Thru Cifs Ser 2007-C3, CI A-J 6.134 07/11/44	B3	Monthly	103.789	07/26/07	52520MBY	Pass Thru Cif Ser 2005-2, CI-A1 12/25/35	Caa3	Monthly	85	11/30/05
50177AAN	Pass Thru Cifs Ser 2007-C3, CI G 6.134 07/11/44	C	Monthly	28.296	07/26/07	52520MBV	Pass Thru Cif Ser 2005-2, CI-A4 5.5 12/25/35	Caa3	Monthly	18.161	11/30/05
50177AAP	Pass Thru Cifs Ser 2007-C3, CI X 07/11/44	C	Monthly	0.001	07/26/07	52520MBT	Pass Thru Cif Ser 2005-2, CI-A2 12/25/35	Caa3	Monthly	0.001	11/30/05
	LB UBS Com'l Mtg Tr					52520MBS	Pass Thru Cif Ser 2005-2, CI-A1 12/25/35	Caa3	Monthly	127.885	11/30/05
52108RAM	Pass Thru Cif Ser 2006-C4, CI F 5.92 06/11/38										

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Lehman XS Tr						Loomis Sayles CLO II Ltd					
525221JJ	Pass Thru Cfr Ser 2006-3, CI A3 03/25/36	Caa3	Monthly	22.658	02/28/06	54347KAC	Coll Nt CI-D-R 04/17/28	Ba3	J,A,J&O 17	20.75	04/16/18
52523YAB	Pass Thru Cfr Ser 2006-19, CI A2 12/25/36	Caa2	Monthly	161.066	11/30/06	54347LAU	Coll Nt CI-C-R 04/17/28	Baa3	J,A,J&O 17	26.3	04/16/18
52523YAC	Pass Thru Cfr Ser 2006-19, CI A3 12/25/36	Ca	Monthly	64.546	11/30/06	54347LAS	Coll Nt CI-B-R 04/17/28	A2	J,A,J&O 17	20	04/16/18
52523DAB	Pass Thru Cfr Ser 2006-9, CI A1B 05/25/46	Caa1	Monthly	237.471	06/30/06	54347LAC	Coll Nt CI-A-2-R 04/17/28	Aa2	J,A,J&O 17	45.7	04/16/18
52523KAO	Pass Thru Cfr Ser 2006-17, CI 1-A3 08/25/46	Ca	Monthly	50	10/31/06	54347LAO	Coll Nt CI-A-1-R 04/17/28	Aaa	J,A,J&O 17	25.6	04/16/18
52523KBH	Pass Thru Cfr Ser 2006-17, CI 1-AA 08/25/46	Caa2	Monthly	346.214	10/31/06	13016NCL	Tobacco Settlement Asset-Bkd Bds CI 2006A 5/26 06/01/21	A3	J&D 01	77.36	02/20/06
52523KAM	Pass Thru Cfr Ser 2006-17, CI 1-AIO 08/25/46	Caa3	Monthly	0.001	10/31/06	54649RES	Louisiana St Military Dept				
52523KAP	Pass Thru Cfr Ser 2006-17, CI 1-A2 08/25/46	Caa3	Monthly	127.702	10/31/06	54649REB	Custodial Rects 5 08/01/21	A1	F&A 01	10.435	07/20/06
52522HAA	Pass Thru Cfrs Ser 2006-8, CI 1-A1A 06/25/36	Caa2	Monthly	290.202	05/31/06	54649REB	Custodial Rects 5 08/01/24	A1	F&A 01	5.83	07/20/06
52522HAN	Pass Thru Cfrs Ser 2006-8, CI 3-A5 6/05 06/25/36	Caa2	Monthly	28.18	05/31/06	50218LAL	Pass-Thru Cfr CI B 4.205 01/22/41	Aa1	Monthly	24.714	05/15/14
52523LAB	Pass-Thru Cfr Ser 2006-13, CI 1-A2 09/25/36	Caa1	Monthly	168.82	08/31/06	50218LAN	Pass-Thru Cfr CI D 5.319 01/22/41	Baa3	Monthly	17.752	05/15/14
52523MAB	Pass-Thru Cfr Ser 2006-15, CI A2 10/25/36	Caa1	Monthly	150.051	09/29/06	50218LAL	Pass-Thru Cfr CI C 5.319 01/22/41	A1	Monthly	18.448	05/15/14
52523MAD	Pass-Thru Cfr Ser 2006-15, CI A4 10/25/36	Caa2	Monthly	180.749	09/29/06	50218LAL	Pass-Thru Cfr CI C 5.319 01/22/41	A1	Monthly	18.448	05/15/14
52523MAC	Pass-Thru Cfr Ser 2006-15, CI A3 10/25/36	Caa3	Monthly	60.694	09/29/06	50219QAC	Pass-Thru Cfr CI A-2 03/12/49	Aaa	Monthly	107.076	06/29/16
52523DAB	Pass-Thru Cfr Ser 2006-20 01/25/37	Caa2	Monthly	141.006	12/29/06	50219QAE	Pass-Thru Cfr CI A-3 03/12/49	Aaa	Monthly	76.495	06/29/16
52524BAD	Pass Thru Cfr Ser 2007-SH 0.75 05/25/37	Ca	Monthly	0.001	04/30/07	50219QAA	Pass-Thru Cfr CI A-1 03/12/49	Aaa	Monthly	65.434	06/29/16
525248AA	Pass Thru Cfr Ser 2007-SH 6.5 05/25/37	Caa3	Monthly	168.351	04/30/07	54910TAC	Pass-Thru Cfr CI A-2 2.7759 03/11/50	Aaa	Monthly	86	03/31/17
525248AE	Pass Thru Cfr Ser 2007-SH 6.5 05/25/37	Caa2	Monthly	227.227	04/30/07	54910TAG	Pass-Thru Cfr CI A-3 3.39 03/11/50	Aaa	Monthly	64.4	03/31/17
Lehman XS Tr Series 2005-4						54910TAE	Pass-Thru Cfr CI A-3 4.5 03/11/50	Aaa	Monthly	77.4	03/31/17
525221CB	Pass-Thru Cfr CI 1-A4 10/25/35	Aa3	Monthly	45.716	09/30/05	54910TAJ	Pass-Thru Cfr CI A-5 3.5489 03/11/50	Aaa	Monthly	144.011	03/31/17
525221CA	Pass-Thru Cfr CI 1-A3 10/25/35	Aa1	Monthly	61.532	09/30/05	54910TAA	Pass-Thru Cfr CI A-1 2.4169 03/11/50	Aaa	Monthly	113.8	03/31/17
Lehman XS Tr Series 2006-1						Lucas (City of) OH					
525221HS	Pass-Thru Cfr CI 1-M1 02/25/36	A1	Monthly	20.508	01/31/06	549310TT	Bds Ser 2008A 11/15/34	Baa1	Monthly	62.5	05/15/08
Lehman XS Tr Series 2006-20						Lustiano Mtgs No 1 Plc					
52523QAD	Pass-Thru Cfr CI A4 01/25/37	Caa2	Monthly	59.117	12/29/06	---	Coll Mtg-Bkd NT CI A 0 12/15/35	Aa3	M,J,S&D 15	983.999	12/16/02
Lehman XS Tr Series 2007-7N						---	Coll Mtg-Bkd NT CID 0 12/15/35	Baa1	M,J,S&D 15	24.197	12/16/02
52524GAC	Pass-Thru Cfr CI 1-A2 06/25/47	Caa3	Monthly	222.763	05/31/07	---	Coll Mtg-Bkd NT CI B 0 12/15/35	Aa3	M,J,S&D 15	26.885	12/16/02
Lehman XS Trust						---	Coll Mtg-Bkd NT CI E 0 12/15/35	B1	M,J,S&D 15	5.377	12/16/02
52525BAC	Pass Thru Cfr Ser 2007-16N, CI A-1 09/25/47	Caa2	Monthly	100	08/31/07	---	Coll Mtg-Bkd NT CI B 0 12/15/35	Aa3	M,J,S&D 15	34.951	12/16/02
52525BAD	Pass Thru Cfr Ser 2007-16N, CI A-2 09/25/47	Caa2	Monthly	509.257	08/31/07	Lustiano Mtgs No 2 Plc					
52525BAF	Pass Thru Cfr Ser 2007-16N, CI A-1 09/25/47	Caa1	Monthly	154.338	08/31/07	---	Coll Ftr Rnt CI A 0 11/15/46	Aa3	F,M,A&N 15	1058.102	11/04/03
Lennar Corp						---	Coll Ftr Rnt CI C 0 11/15/46	Aa3	F,M,A&N 15	32.203	11/04/03
526057CG	Nt 6.625 05/01/20	Ba1	M&N 01	267.708	01/22/18	---	Coll Ftr Rnt CI B 0 11/15/46	Aa3	F,M,A&N 15	47.252	11/04/03
Leopard One Funding Ltd						---	Mg Bkd Ftr Rnt Bkd CI B 11/15/46	B2	F,M,A&N 15	6.901	11/04/03
---	Ftr Rnt Coll Nt CI C 11/25/35	A1	Monthly	5.051	11/20/03	---	Lustiano Mtgs No 4 Plc				
---	Ftr Rnt Coll Nt CI B 11/25/35	Aaa	Monthly	5.015	11/20/03	---	Pass Thru Cfr CI A 09/30/48	Aa3	Monthly	1367.204	09/30/05
Leopard Two Funding Ltd						---	Pass Thru Cfr CI B 09/30/48	Baa1	Monthly	27.489	09/30/05
---	Coll Nt CI B 08/25/36	Aaa	Monthly	4.751	08/23/04	---	Pass Thru Cfr CI D 09/30/48	Caa3	Monthly	28.936	09/30/05
---	Coll Nt CI C 08/25/36	A1	Monthly	4.751	08/23/04	---	Pass Thru Cfr CI C 09/30/48	Ba3	Monthly	23.148	09/30/05
LHMC Flinco S A RL						M360 2018-CRE1 Ltd					
L6000CAA	Gld Sr Sec Nt CI A 7.875 12/30/99	B2	---	550	06/15/18	55379LAA	Coll Nt CI A 4.3949 07/24/28	Aaa	Monthly	154.9	07/27/18
Life Time Fitness Inc						55379LAC	Coll Nt CI B 6.121 07/24/28	Baa2	Monthly	42.8	07/27/18
54910HAA	Global Sr Nt Rule 144A 8.5 06/15/23	Caa1	J&D 15	450	06/04/15	55660AAF	Madison Avenue Manufactured Housing Contract Trust				
Limerock CLO III Ltd						557497AL	Pass-Thru Cfr Ser 2002-A, CI B-1 0 03/25/32	A1	Monthly	59.01	03/28/02
532619AJ	Coll Nt CI C 10/13/26	Baa2	J,A,J&O 13	33	11/13/14	557497AL	1st Mtg Bds 7.7 02/15/28	Aa2	F&A 15	25	02/17/93
532622AC	Coll Nt CI E 10/13/26	Caa2	J,A,J&O 13	12.5	11/13/14	55818RBE	Madison Park Funding XIV Ltd				
532622AA	Coll Nt CI D 10/13/26	Ba3	J,A,J&O 13	31.5	11/13/14	55818TAG	Coll Nt CI-D-RR 10/22/30	Baa3	J,A,J&O 22	66.75	10/22/18
532619AL	Coll Nt CI A-1-R 10/20/26	Aaa	J,A,J&O 20	315	02/13/17	55818RAW	Coll Nt CI A-1-RR 10/22/30	Aa3	J,A,J&O 22	61	10/22/18
532619AM	Coll Nt CI A-2-R 10/20/26	Aa1	J,A,J&O 20	55.5	02/13/17	55818RBC	Coll Nt CI C-RR 10/22/30	A2	J,A,J&O 22	50	10/22/18
532619AP	Coll Nt CI B-R 10/20/26	A1	J,A,J&O 20	25	02/13/17	55818RBA	Coll Nt CI B-RR 10/22/30	Aa2	J,A,J&O 22	98.5	10/22/18
Lincoln National Corp						55818TAJ	Coll Nt CI-F-R 10/22/30	B3	J,A,J&O 22	9	10/22/18
534187BD	Sr Nt CI B 4 09/01/23	Baa1	M&S 01	150	02/07/18	55819RAG	Madison Park Funding XIX Ltd				
Live Nation Entertainment Inc						55819RAJ	Coll Nt CI-D-R 01/24/28	Ba3	J,A,J&O 24	28.5	03/02/18
538034AK	Gld Sr Global Nt 4.875 11/01/24	B1	M&N 01	575	10/26/16	55819RAC	Coll Nt CI-E-R 01/24/28	B3	J,A,J&O 24	12.1	03/02/18
LNR CDO 2002-1 Ltd						55819QAL	Coll Nt CI-C-R 01/24/28	Baa3	J,A,J&O 24	37.4	03/02/18
50211NAJ	Coll Nt Ser 2002-1, CI-E-FL 07/24/37	C	Monthly	21	07/09/02	55820YAB	Madison Park Funding XXVII Ltd				
50211NAG	Coll Nt Ser 2002-1, CI-E-FX 7.781 07/24/37	C	Monthly	22	07/09/02	55820YAB	Coll Nt CI A-1B 04/22/30	Aaa	J,A,J&O 22	36	03/08/18
50211NAH	Coll Nt Ser 2002-1, CI-E-FXD 7.502 07/24/37	C	Monthly	33.059	07/09/02	55820YAC	Coll Nt CI A-1A 04/22/30	Aaa	J,A,J&O 22	468	03/08/18
LNR CDO IV Ltd / LNR CDO IV Corp						55821TAA	Coll Nt CI A 04/16/29	Aaa	J,A,J&O 16	492.45	04/12/18
53944MAY	Coll Nt Ser 2006-1, CI-C-FX 5.965 05/25/43	C	Monthly	54.95	03/02/06	Magellan Mortgages No 2 Plc					
53944MAX	Coll Nt Ser 2006-1, CI-B-FX 5.668 05/25/43	C	Monthly	10	03/02/06	---	Coll Ftr Rnt CI C 0 07/18/36	Aa3	J,A,J&O 18	29.085	10/17/03
53944NAH	Coll Nt Ser 2006-1, CI-K 05/25/43	C	Monthly	38.031	03/02/06	---	Coll Ftr Rnt CI B 0 07/18/36	Aa3	J,A,J&O 18	46.536	10/17/03
53944NAG	Coll Nt Ser 2006-1, CI-J 05/25/43	C	Monthly	64.052	03/02/06	---	Coll Ftr Rnt CI A 0 07/18/36	Aa3	J,A,J&O 18	1081.969	10/17/03
53944MAQ	Coll Nt Ser 2006-1, CI-E 05/25/43	C	Monthly	72.058	03/02/06	---	Magellan Mtgs No 3 Plc				
53944MAP	Coll Nt Ser 2006-1, CI-D-FL 05/25/43	C	Monthly	10	03/02/06	---	Pass Thru Cfr CI A 05/15/58	A1	Monthly	1708.934	06/24/05
53944MAN	Coll Nt Ser 2006-1, CI-B-FL 05/25/43	C	Monthly	204.174	03/02/06	---	Pass Thru Cfr CI B 05/15/58	Baa3	Monthly	40.797	06/24/05
53944MAR	Coll Nt Ser 2006-1, CI-C-FL 05/25/43	C	Monthly	73.154	03/02/06	---	Pass Thru Cfr CI C 05/15/58	Ba2	Monthly	19.039	06/24/05
53944MAN	Coll Nt Ser 2006-1, CI-F-FL 05/25/43	C	Monthly	25	03/02/06	Magnetite VIII Ltd					
53944MAS	Coll Nt Ser 2006-1, CI-G 05/25/43	C	Monthly	78.063	03/02/06	55952YAM	Coll Nt CI X 04/15/31	Aaa	J,A,J&O 15	3	05/14/18
53944MAL	Coll Nt Ser 2006-1, CI-A 05/25/43	C	Monthly	474.385	03/02/06	55952YAP	Coll Nt CI A-R2 04/15/31	Aa2	J,A,J&O 15	390	05/14/18
53944NAF	Coll Nt Ser 2006-1, CI-H 05/25/43	C	Monthly	90.073	03/02/06	55952YAT	Coll Nt CI E-R2 04/15/31	Aa	J,A,J&O 15	36	05/14/18
53944MAU	Coll Nt Ser 2006-1, CI-F-FX 7.592 05/25/43	C	Monthly	31.046	03/02/06	55953AAC	Coll Nt CI-F-R2 04/15/31	B3	J,A,J&O 15	9	05/14/18
53944MAZ	Coll Nt Ser 2006-1, CI-D-FX 6.113 05/25/43	C	Monthly	54.052	03/02/06	55953AAN	Coll Nt CI-E-R2 04/15/31	Ba3	J,A,J&O 15	30	05/14/18
Loomore 2018-CRE1 Issuer Ltd						55952YAV	Coll Nt CI-D-R2 04/15/31	Baa3	J,A,J&O 15	36	05/14/18
53946MAA	Coll Nt CI A 05/15/28	Aaa	Monthly	473.807	06/05/18	55952YAR	Coll Nt CI-B-R2 04/15/31	Aa2	J,A,J&O 15	63	05/14/18
Lockwood Grove CLO Ltd						Magnetite XI Ltd					
54008PAY	Coll Nt CI A-X-RR 01/25/30	Aaa	J,A,J&O 25	3	02/06/18	55953EAO	Coll Nt CI-C-R 01/18/27	Baa3	J,A,J&O 18	33	04/18/17
54008PAW	Coll Nt CI A-1-RR 01/25/30	Aaa	J,A,J&O 25	255	02/06/18	55953FAA	Coll Nt CI-D 01/18/27	Ba3	J,A,J&O 18	30.25	12/18/14
54008PBA	Coll Nt CI B-RR 01/25/30	Aa2	J,A,J&O 25	38	02/06/18	55953FAJ	Coll Nt CI A-1-R 01/18/27	Aaa	J,A,J&O 18	349.25	04/18/17
54008PBC											

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
55953MAQ	Magnetite XV Ltd Coll Nt Cl B-R 07/25/31	Aa2	J,A,J&O 25	63.5	06/13/18	576434UJ	Mastr Alternative Loan Tr 2004-9 Pass-Thru Cif Cl M-1 5.539 08/25/34	B1	Monthly	9.276	08/27/04
55953MAU	Coll Nt Cl C-R 07/25/31	A2	J,A,J&O 25	35	06/13/18	576434UH	Pass-Thru Cif Cl A-5 6.047 08/25/34	Aaa	Monthly	30.455	08/27/04
55953NAE	Coll Nt Cl E-R 07/25/31	Ba3	J,A,J&O 25	32.3	06/13/18	576434UJ	Pass-Thru Cif Cl A-6 5.143 08/25/34	Aaa	Monthly	32.938	08/27/04
55953MAV	Coll Nt Cl D-R 07/25/31	Baa3	J,A,J&O 25	35.8	06/13/18		MASTR Asset Backed Secs Tr				
55953MAN	Coll Nt Cl A-R 07/25/31	Aaa	J,A,J&O 25	39.4	06/13/18	57643LGG	Pass Thru Cif Ser 2005-NC1, CI-M-2 01/25/35	B1	Monthly	41.171	01/20/05
55953MAL	Coll Nt Cl X 07/25/31	Aaa	J,A,J&O 25	2	06/13/18	57643LGI	Pass Thru Cif Ser 2005-NC1, CI-M-4 01/25/35	Caa3	Monthly	16.664	01/20/05
	Magnetite XVI Ltd					57643LFP	Pass Thru Cif Ser 04-WMC3, CI-M-2 02/25/35	Baa3	Monthly	22.722	12/21/04
55953RAN	Coll Nt Cl B-R 01/18/28	Aa2	J,A,J&O 18	45	02/02/18	57643LGI	Pass Thru Cif Ser 2005-NC1, CI-M-4 01/25/35	B1	Monthly	15.47	04/29/05
55953RAS	Coll Nt Cl C-R 01/18/28	A2	J,A,J&O 18	18.171	02/02/18	57643LJH	Pass Thru Cif Ser 2005-WF1, CI-M-8 09/25/35	B1	Monthly	8.89	04/29/05
55953PAG	Coll Nt Cl E-R 01/18/28	Ba3	J,A,J&O 18	25	02/02/18	57643LKE	Pass Thru Cif Ser 2005-WF1, CI-M-9 09/25/35	Caa2	Monthly	9.191	09/28/05
55953RAO	Coll Nt Cl C-R 01/18/28	A2	J,A,J&O 18	11.579	02/02/18	57643LKD	Pass Thru Cif Ser 2005-WF1, CI-M-8 09/25/35	B1	Monthly	6.434	09/28/05
55953PAJ	Coll Nt Cl F 01/18/28	B3	J,A,J&O 18	10	02/02/18	57643LJY	Pass Thru Cif Ser 2005-WF1, CI-M-3 09/25/35	Baa3	Monthly	14.246	09/28/05
55953RAL	Coll Nt Cl A-R 01/18/28	Aaa	J,A,J&O 18	335	02/02/18	57643LJX	Pass Thru Cif Ser 2005-WF1, CI-M-2 09/25/35	Baa3	Monthly	21.14	09/28/05
55953RAU	Coll Nt Cl D-R 01/18/28	Baa3	J,A,J&O 18	25.25	02/02/18	57643LKM	Pass Thru Cif Ser 2005-HE2, CI-M-2 10/25/35	B1	Monthly	18.095	09/30/05
	Magnetite XVII Ltd					57643LKP	Pass Thru Cif Ser 2005-HE2, CI-M-4 10/25/35	Caa1	Monthly	9.453	09/30/05
55954EAN	Coll Nt Cl X-R 07/21/31	Aaa	J,A,J&O 21	3.5	07/03/18	57643LLC	Pass Thru Cif Ser 2005-AB1, CI-A-4 5.648 11/25/35	Caa1	Monthly	58.922	10/31/05
55954EAO	Coll Nt Cl A-R 07/21/31	Aaa	J,A,J&O 21	321.5	07/03/18	57643LPP	Pass Thru Cif Ser 06-FRE1, CI-A-4 12/25/35	Aa3	Monthly	34.405	02/24/06
55954EAS	Coll Nt Cl B-R 07/21/31	Aa2	J,A,J&O 21	52.5	07/03/18	57643LPO	Pass Thru Cif Ser 06-FRE1, CI-M-1 12/25/35	Ca	Monthly	21.886	02/24/06
55954EAU	Coll Nt Cl C-R 07/21/31	A2	J,A,J&O 21	25	07/03/18	57643LPQ	Pass Thru Cif Ser 2006-AM1, CI-A-3 01/25/36	Aa3	Monthly	62.409	02/27/06
55954EAW	Coll Nt Cl D-R 07/21/31	Baa3	J,A,J&O 21	32.5	07/03/18	57643LQC	Pass Thru Cif Ser 2006-AM1, CI-A-4 01/25/36	A1	Monthly	20.81	02/27/06
55954EAE	Coll Nt Cl E-R 07/21/31	Ba3	J,A,J&O 21	28.75	07/03/18	57643LQD	Pass Thru Cif Ser 2006-AM1, CI-M-1 01/25/36	B1	Monthly	15.469	02/27/06
	Magnetite XVIII Ltd					57643LKC	Pass Thru Cif Ser 2005-WF1, CI-M-7 09/25/35	B1	Monthly	7.812	09/28/05
55953TAJ	Coll Nt Cl A-R 11/15/28	Aaa	F,M,A&N 15	340.26	11/15/18	57643LBS	Pass-Thru Cif Ser 2003-NC1, CI-M-5 04/25/33	Caa3	Monthly	5.956	07/30/03
55954AAG	Coll Nt Cl F-R 11/15/28	B3	F,M,A&N 15	6.89	11/15/18	57643LBT	Pass-Thru Cif Ser 2003-NC1, CI-M-6 04/25/33	Ca	Monthly	4.963	07/30/03
55954AAE	Coll Nt Cl E-R 11/15/28	Ba3	F,M,A&N 15	28.09	11/15/18	57643LAV	Pass-Thru Cif Ser 03-WMC1, CI-M-1 05/25/33	Baa3	Monthly	53.949	05/28/03
55953TAC	Coll Nt Cl D-R 11/15/28	Baa3	F,M,A&N 15	30.74	11/15/18	57643LBC	Pass-Thru Cif Ser 03-WMC2, CI-M-4 01/25/33	B1	Monthly	13.228	09/30/03
55953TAN	Coll Nt Cl C-R 11/15/28	A2	F,M,A&N 15	30.21	11/15/18	57643LCC	Pass-Thru Cif Ser 03-WMC2, CI-M-5 01/25/33	B2	Monthly	13.23	09/30/03
55953TAL	Coll Nt Cl B-R 11/15/28	Aa2	F,M,A&N 15	59.89	11/15/18	57643LDD	Pass-Thru Cif Ser 04-FRE1, CI-M-6 07/25/34	Caa1	Monthly	8.925	07/29/04
	Magnetite XX Ltd					57645FAC	Pass-Thru Cif Ser 2006-AM2, CI-A-3 06/25/36	Ca	Monthly	69.72	07/28/06
55955BAC	Coll Nt Cl F 04/21/31	B3	J,A,J&O 21	8	05/04/18		Mastr Asset Backed Secs Tr 2004-OPT2				
55955AAG	Coll Nt Cl D 04/21/31	Baa3	J,A,J&O 21	33.5	05/04/18	57643LEW	Pass-Thru Cif Cl M-1 08/25/34	Ba1	Monthly	25.332	10/19/04
55955AAC	Coll Nt Cl C 04/21/31	Aa2	J,A,J&O 21	60.5	05/04/18	57643LFG	Pass-Thru Cif Cl A-1 08/25/34	Aa3	Monthly	67.4	10/19/04
55955BAG	Coll Nt Cl E 04/21/31	A3	---	45	05/04/18	57643LEZ	Pass-Thru Cif Cl M-4 08/25/34	Caa3	Monthly	13.173	10/19/04
55955BAA	Coll Nt Cl F 04/21/31	Ba3	J,A,J&O 21	25.3	05/04/18	57643LEV	Pass-Thru Cif Cl A-2 08/25/34	Aa3	Monthly	194.194	10/19/04
55955AAE	Coll Nt Cl G 04/21/31	A2	J,A,J&O 21	34.7	05/04/18	57643LEX	Pass-Thru Cif Cl M-2 08/25/34	B1	Monthly	22.799	10/19/04
55955AAA	Coll Nt Cl A 04/21/31	Aaa	J,A,J&O 21	35.2	05/04/18	57643LEY	Pass-Thru Cif Cl M-3 08/25/34	B3	Monthly	12.666	10/19/04
	Main Street Natural Gas Inc						Mastr Asset Backed Secs Tr 2006-NC1				
56035DAA	Bds Ser 2018A 4 09/01/19	Aa2	M&S 01	0.015	02/01/18	57643LNF	Pass-Thru Cif Cl A-4 01/25/36	Aaa	Monthly	55.733	02/24/06
56035DAB	Bds Ser 2018A 4 09/01/19	Aa2	M&S 01	0.062	02/01/18		MASTR Asset Backed Securities Trust				
56035DAN	Bds Ser 2018 4 06/01/20	Aa2	J&D 01	0.48	05/16/18	576457AC	Pass Thru Cif Ser 2007-HE1, CI-A-3 05/25/37	Caa1	Monthly	135.3	05/30/07
56035DAC	Bds Ser 2018A 4 09/01/20	Aa2	M&S 01	0.1	02/01/18	576457AD	Pass Thru Cif Ser 2007-HE1, CI-A-4 05/25/37	Caa1	Monthly	41.878	05/30/07
56035DAP	Bds Ser 2018 4 12/01/20	Aa2	J&D 01	0.475	05/16/18	57646LAC	Pass Thru Cif Ser 07-HE2, CI-A-4 08/25/37	Caa2	Monthly	11.301	08/07/07
56035DAD	Bds Ser 2018A 4 03/01/21	Aa2	M&S 01	0.63	02/01/18	57646LAB	Pass Thru Cif Ser 07-HE2, CI-A-3 08/25/37	Caa2	Monthly	34.15	08/30/07
56035DAO	Bds Ser 2018 4 06/01/21	Aa2	J&D 01	0.495	05/16/18		Mastr Reperforming Ln Tr				
56035DAE	Bds Ser 2018A 4 09/01/21	Aa2	M&S 01	0.045	02/01/18	57643QAE	Pass Thru Cif Ser 2005-2, CI 1A1F 05/25/35	Caa1	Monthly	283.346	08/30/05
56035DAR	Bds Ser 2018 4 12/01/21	Aa2	J&D 01	0.495	05/16/18	57643QAF	Pass Thru Cif Ser 2005-2, CI 1A1S 05/25/35	Caa1	Monthly	0.001	08/30/05
56035DAF	Bds Ser 2018A 4 03/01/22	Aa2	M&S 01	0.645	02/01/18	57643QAH	Pass Thru Cif Ser 2005-2, CI 2A1 05/25/35	Caa1	Monthly	21.924	08/30/05
56035DAS	Bds Ser 2018 4 06/01/22	Aa2	J&D 01	0.515	05/16/18	57643QAL	Pass Thru Cif Ser 2005-2, CI 1A3 7.5 05/25/35	Caa1	Monthly	26.424	08/30/05
56035DAG	Bds Ser 2018A 4 09/01/22	Aa2	M&S 01	2.47	02/01/18	57643QAM	Pass Thru Cif Ser 2005-2, CI 1A2 7.5 05/25/35	Caa1	Monthly	37.362	08/30/05
56035DAT	Bds Ser 2018 4 12/01/22	Aa2	J&D 01	0.525	05/16/18	57643QAN	Pass Thru Cif Ser 2005-2, CI 1A4 8 05/25/35	Caa1	Monthly	24.106	08/30/05
56035DAH	Bds Ser 2018A 4 03/01/23	Aa2	M&S 01	7.625	02/01/18		MASTR Specialized Ln Tr 2004				
56035DAU	Bds Ser 2018 4 06/01/23	Aa2	J&D 01	9.19	05/16/18	576436AD	Pass-Thru Cif Ser 2004-01, CI-M-3 5.5 06/25/34	B3	Monthly	2.974	08/03/04
56035DAJ	Bds Ser 2018A 4 09/01/23	Aa2	M&S 01	736.185	02/01/18		MBS Bancaja 2 FTA				
56035DAV	Bds Ser 2018 4 12/01/23	Aa2	J&D 01	1.435	05/16/18		Coll Nt Cl A 02/25/38	Aa1	F,M,A&N 25	913.317	06/30/05
56035DAW	Bds Ser 2018 4 08/01/48	Aa2	F&A 01	591.15	05/16/18		Coll Nt Cl D 02/25/38	Aa2	F,M,A&N 25	10.654	06/30/05
	Malaysia Govt of						Coll Nt Cl C 02/25/38	Aa1	F,M,A&N 25	12.591	06/30/05
930815AB	Tr Global Certificates 4.646 07/06/21	A3	J&J 06	800	06/28/11		Coll Nt Cl B 02/25/38	Aa1	F,M,A&N 25	15.981	06/30/05
	Malaysia Sovereign Sukuk Berhad						Coll Nt Cl E 02/25/38	Ba1	F,M,A&N 25	15.981	06/30/05
56108LAA	Tr Global Certificates Ser 1 3.043 04/22/25	A3	A&O 22	1000	04/15/15		MBS BANCAJA 3 Fondo de Titulizacion de Activos				
56108LAB	Tr Global Certificates 4.236 04/22/45	A3	A&O 22	500	04/15/15		Pass Thru Cif Cl A2 12/26/43	Aa1	Monthly	819.602	04/03/06
	Man GLG US CLO 2018-2 Ltd						MBS BANCAJA 4 Fondo de Titulizacion de Activos				
56165EAA	Coll Nt Cl A-1-R 10/16/28	Aaa	J,A,J&O 16	416	11/07/18		Pass Thru Cifs 07/23/50	B2	Monthly	25.68	05/04/07
56165EAC	Coll Nt Cl A-2-R 10/16/28	Aa2	J,A,J&O 16	79	11/07/18		Pass Thru Cifs 07/23/50	Ba1	Monthly	41.442	05/04/07
56165EAD	Coll Nt Cl E-R 10/16/28	B3	J,A,J&O 16	6	11/07/18		Pass Thru Cifs 07/23/50	Aa2	Monthly	1606.18	05/04/07
56165EAE	Coll Nt Cl C-R 10/16/28	Baa3	J,A,J&O 16	37	11/07/18		Medtronic Inc				
56165EAA	Coll Nt Cl B-R 10/16/28	Ba3	J,A,J&O 16	30	11/07/18	585055BD	Global Nt 4.625 03/15/44	A3	M&S 15	650	02/20/14
56165EAE	Coll Nt Cl D-R 10/16/28	A2	J,A,J&O 16	38	11/07/18		Mello Mite Capital Acceptance 2018-MTG1				
	Marathon CLO VI Ltd					585498AT	Pass-Thru Cif Cl A18 3.5 03/25/48	Aa2	Monthly	0.001	04/10/18
56576VAW	Coll Nt Cl A-1-R2 05/12/28	Aaa	F,M,A&N 12	284.05	05/14/18	585498BL	Pass-Thru Cif Cl B5 3.91 03/25/48	Ba1	Monthly	1.499	04/10/18
56576VAU	Coll Nt Cl X 05/12/28	Aaa	F,M,A&N 12	8.75	05/14/18	585498AR	Pass-Thru Cif Cl A16 3 03/25/48	Aaa	Monthly	0.001	04/10/18
	Marathon CLO VIII Ltd					585498AQ	Pass-Thru Cif Cl A15 3.5 03/25/48	Aaa	Monthly	0.001	04/10/18
56576LAW	Coll Nt Cl B-R 10/20/31	A2	J,A,J&O 20	24.75	09/18/18	585498AP	Pass-Thru Cif Cl A14 3 03/25/48	Aaa	Monthly	0.001	04/10/18
56576LAU	Coll Nt Cl A-2-R 10/20/31	Aa2	J,A,J&O 20	56.25	09/18/18	585498AN	Pass-Thru Cif Cl A13 3 03/25/48	Aaa	Monthly	0.001	04/10/18
56576LAS	Coll Nt Cl A-1-R 10/20/31	Aa2	J,A,J&O 20	283.5	09/18/18	585498AM	Pass-Thru Cif Cl A12 3.5 03/25/48	Aaa	Monthly	0.001	04/10/18
56576LAY	Coll Nt Cl C-R 10/20/31	Baa3	J,A,J&O 20	27	09/18/18	585498AL	Pass-Thru Cif Cl A11 3.5 03/25/48	Aaa	Monthly	0.001	04/10/18
56576MAE	Coll Nt Cl D-R 10/20/31	Ba3	J,A,J&O 20	22	09/18/18	585498AK	Pass-Thru Cif Cl A10 3 03/25/48	Aa1	Monthly	0.001	04/10/18
	Marathon CLO XI Ltd					585498AJ	Pass-Thru Cif Cl A9 3.5 03/25/48	Aa1	Monthly	26.233	04/10/18
5											

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Mello Mgtg Capital Acceptance 2018-MTG2						59023WAF	Pass-Thru Cfr Ser 2006-FF1, CI-M-6	Aa3	08/25/36	20.2	12/27/06
585499BA	Pass-Thru Cfr CI A25 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59023WAR	Pass-Thru Cfr Ser 2006-FF1, CI-B-2	Baa2	08/25/36	11.88	12/27/06
585499AZ	Pass-Thru Cfr CI A24 4 10/26/48	Aaa	Monthly	0.001	10/31/18	59023WAE	Pass-Thru Cfr Ser 2006-FF1, CI-M-5	Ba2	08/25/36	26.14	12/27/06
585499AY	Pass-Thru Cfr CI A23 4 10/26/48	Aaa	Monthly	0.001	10/31/18	59022QAA	Pass-Thru Cfr Ser 2006-HE5, CI-A-1	Ba3	08/25/37	169.018	09/28/06
585499AX	Pass-Thru Cfr CI A22 4.5 10/26/48	Aaa	Monthly	24.93	10/31/18		Merrill Lynch Mtg Inv Inc				
585499AW	Pass-Thru Cfr CI A21 4.5 10/26/48	Aaa	Monthly	162.044	10/31/18	59020UPU	Pass Thru Cfr Ser 2004-CB8, CI-B-1	B3	03/25/34	7.665	01/07/05
585499AV	Pass-Thru Cfr CI A20 4 10/26/48	Aaa	Monthly	12.465	10/31/18	59020UPT	Pass Thru Cfr Ser 2004-CB8, CI-M-3	Ba2	04/25/34	7.939	01/07/05
585499AU	Pass-Thru Cfr CI A19 4 10/26/48	Aaa	Monthly	37.395	10/31/18	59020UPS	Pass Thru Cfr Ser 2004-CB8, CI-M-2	Ba2	06/25/34	28.197	01/07/05
585499AT	Pass-Thru Cfr CI A18 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UZL	Pass Thru Cfr Ser 2005-A6, CI-M-1	Caa2	08/25/35	26.49	08/30/05
585499AS	Pass-Thru Cfr CI A17 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UZK	Pass Thru Cfr Ser 2005-A6, CI-II-A-4	Aaa	08/25/35	53.401	08/30/05
585499AR	Pass-Thru Cfr CI A16 4 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UZJ	Pass Thru Cfr Ser 2005-A6, CI-II-A-3	Aaa	08/25/35	79.288	08/30/05
585499AQ	Pass-Thru Cfr CI A15 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UZF	Pass Thru Cfr Ser 2005-A6, CI-A-2	A1	08/25/35	34.843	08/30/05
585499AP	Pass-Thru Cfr CI A14 4 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UZE	Pass Thru Cfr Ser 2005-A6, CI-A-1	A1	08/25/35	313.589	08/30/05
585499AN	Pass-Thru Cfr CI A13 4 10/26/48	Aaa	Monthly	0.001	10/31/18	59020USG	Pass Thru Cfr Ser 2005-1, CI-M-3	Ba2	09/25/35	5.896	02/16/05
585499AM	Pass-Thru Cfr CI A12 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59020USF	Pass Thru Cfr Ser 2005-1, CI-M-2	A3	09/25/35	20.638	02/16/05
585499AL	Pass-Thru Cfr CI A11 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UGY	Pass Thru Cfr Ser 2005-AR1, CI-M-1	Aaa	10/25/35	78.133	09/29/05
585499AK	Pass-Thru Cfr CI A10 4 10/26/48	Aa1	Monthly	0.001	10/31/18	59020UYA	Pass Thru Cfr Ser 2005-SL2, CI-M-2	Caa1	12/25/35	39.02	06/28/05
585499AJ	Pass-Thru Cfr CI A9 4.5 10/26/48	Aa1	Monthly	25.663	10/31/18	59020UUX	Pass Thru Cfr Ser 2005-HE1, CI-M-2	Caa1	02/25/36	16.07	04/21/05
585499AH	Pass-Thru Cfr CI A8 4 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UK4	Pass Thru Cfr Ser 2005-SL3, CI-M-1	Baa3	07/25/36	31.771	11/10/05
585499AA	Pass-Thru Cfr CI A1 4.5 10/26/48	Aaa	Monthly	0.001	10/31/18	59020UT8	Pass Thru Cfr Ser 2005-NCB, CI-M-1	Caa3	07/25/36	21.818	11/29/05
Mello Warehouse Securitization Tr 2018-1					59020UQ2	Pass Thru Cfr Ser 2005-A8, CI-A-2B2	Aa2	08/25/36	3.872	11/15/05	
585492AB	Pass-Thru Cfr CI B 11/27/51	Aa2	Monthly	16.5	10/25/18	59020UQ5	Pass Thru Cfr Ser 2005-A8, CI-A-3A3	Aa1	08/25/36	43.078	11/15/05
585492AA	Pass-Thru Cfr CI A 11/27/51	Aaa	Monthly	250.5	10/25/18	59020UQ6	Pass Thru Cfr Ser 2005-A8, CI-M-1	B1	08/25/36	26.337	11/15/05
Mellon Residential Funding Corp					59020UP9	Pass Thru Cfr Ser 2005-A8, CI-A-2B1	Aa1	08/25/36	178.723	11/15/05	
585525EK	Mtg Pass Thru Cfr Ser TBC2, CI-B-4	B3	Monthly	1.56	06/19/00	59020UP8	Pass Thru Cfr Ser 2005-A8, CI-A-2A	Aa1	08/25/36	182.596	11/15/05
585525EL	Mtg Pass Thru Cfr Ser TBC2, CI-B-5	Caa2	Monthly	1.56	12/30/99	59020U4L	Pass Thru Cfr Ser 06-WMCI, CI-A-1A	B3	01/25/37	419.318	02/14/06
585525EJ	Mtg Pass Thru Cfr Ser TBC2, CI-B-3	Ba3	Monthly	2.859	06/15/00	59020U4M	Pass Thru Cfr Ser 06-WMCI, CI-A-1B	B3	01/25/37	104.829	02/14/06
585525EH	Mtg Pass Thru Cfr Ser TBC2, CI-B-2	Baa3	Monthly	3.898	06/15/00	59020UFX	Pass-Thru Cfr Ser 2004-FM1, CI-M3	Aa1	01/25/35	6.18	08/11/04
Merced Cnty Tobacco Funding Corp					59020UEQ	Pass Thru Cfr Ser 2004-SL1, CI-B-3	C	04/25/35	12.2	07/07/04	
13016NCD	Tobacco Settlement Asset-Bkd Bds Ser 2005A-1	A3	Monthly	6.515	10/27/05	59020UEK	Pass-Thru Cfr Ser 2004-SL1, CI-S	C	04/25/35	0.001	07/07/04
Mercedes-Benz Auto Receivables Tr 2018-1					59020UDG	Pass-Thru Var Rt Cfr Ser 04-WMCA, CI-M-2	Baa3	04/25/35	71.83	06/15/04	
58772RAC	Coll Nt CI A-2B 04/15/21	Aaa	Monthly	125	07/25/18	59020U3E	Pass Thru Cfr Ser 2006-HE1, CI-M-1	Aa3	12/25/36	30.862	02/07/06
58772RAB	Coll Nt CI A-2A 2.71 04/15/21	Aaa	Monthly	389	07/25/18	589929V7	Pass Thru Cfr Ser 2003-D, CI-B-2	Caa3	08/25/28	8.2	07/30/03
58772RAD	Coll Nt CI A-3 3.0299 01/17/23	Aaa	Monthly	449	07/25/18	589929V4	Pass-Thru Cfr Ser 2003-D, CI-X-B	C	08/25/28	0.001	07/30/03
58772RAE	Coll Nt CI A-4 3.1499 10/15/24	Aaa	Monthly	121.95	07/25/18		Merrill Lynch Mtg Inv Tr Ser MLCC				
Mercedes-Benz Master Owner Tr					59022HJD	Coml Mtg Pass Thru Cfr Ser 05-MCP1, CI-XC	C	06/12/43	0.001	06/21/05	
58768UAJ	Coll Nt Ser 2018-A 05/16/22	Aaa	Monthly	225	05/16/18	59022HHV	Coml Mtg Pass Thru Cfr Ser 05-MCP1, CI-H	C	06/12/43	21.725	06/21/05
58768UAK	Coll Nt Ser 2018-B 05/15/23	Aaa	Monthly	525	05/16/18	59022HHT	Coml Mtg Pass Thru Cfr Ser 05-MCP1, CI-F	Caa1	06/12/43	28.242	06/21/05
Merit Securities Corp (United States)					59022HJU	Coml Mtg Pass Thru Cfr Ser 05-MCP1, CI-G	Ca	06/12/43	17.38	06/21/05	
589962CN	Coll Mtg Bds Ser 12, CI-M1 6.88 07/28/33	Ba3	Monthly	32	03/26/99	59022HLO	Pass Thru Cfr Ser 05-CK1, CI-E	C	5.2447 11/12/37	53.79	12/07/05
Meritage Mortgage Loan Trust					59022HLP	Pass Thru Cfr Ser 05-CK1, CI-E	Caa3	5.2447 11/12/37	30.738	12/07/05	
59001FAO	Pass-Thru Cfr Ser 2004-1, CI-M-1	B1	Monthly	41.53	03/30/04	59022HJS	Pass Thru Cfr Ser 2005CPI1, CI-D	Caa1	5.3736 07/08/38	38.564	08/11/05
Meritage Mtg Ln Tr					59022HKF	Pass Thru Cfr Ser 2005CPI1, CI-XC	C	07/08/38	0.001	08/11/05	
59001FDL	Pass Thru Cfr Ser 2005-3, CI-A-5	Caa2	Monthly	10.881	11/21/05	59022HHA	Pass Thru Cfr Ser 2005MKB2, CI-XC	C	09/12/42	0.001	03/29/05
Meritor Inc					59022HGR	Pass Thru Cfr Ser 2005MKB2, CI-G	Ca	09/12/42	11.373	03/29/05	
59001KAD	Gtd Sr Nt 6.25 02/15/24	B1	F&A 15	225	06/08/15	59022HGO	Pass Thru Cfr Ser 2005MKB2, CI-F	Aa3	09/12/42	18.48	03/29/05
Merrill Lynch Alternative Note Asset Tr Series					59022HGE	Pass Thru Cfr Ser 2005MKB2, CI-E	Aaa	09/12/42	12.795	03/29/05	
59023TAA	Pass-Thru Cfr CI A-1 02/25/37	Ba3	Monthly	238.34	03/09/07	59022HGD	Pass Thru Cfr Ser 2005MKB2, CI-D	Aaa	09/12/42	21.323	03/29/05
Merrill Lynch Alternative NI Asset Tr					59022KAX	Pass Thru Cfr Ser 2006-C2, CI-X	C	08/12/43	0.001	08/17/06	
59023YAA	Pass Thru Cfr Ser 2007-F1 5.5 03/25/37	Caa3	Monthly	12.554	03/26/07	59022KAJ	Pass-Thru Cfr Ser 2006-C2, CI-C	C	08/12/43	15.427	08/17/06
59023YAE	Pass Thru Cfr Ser 2007-F1 03/25/37	C	Monthly	70.255	03/26/07	59022KAH	Pass-Thru Cfr Ser 2006-C2, CI-B	B1	08/12/43	30.854	08/17/06
59023YAN	Pass Thru Cfr Ser 2007-F1 6 03/25/37	Caa3	Monthly	0.001	03/26/07		Merrill Lynch Mtg Investors Inc				
59023YAK	Pass Thru Cfr Ser 2007-F1 6 03/25/37	C	Monthly	21.077	03/26/07	59020UBM	Pass-Thru Cfr CI M-3	B1	12/25/34	13.991	04/07/04
59023YAH	Pass Thru Cfr Ser 2007-F1 6 03/25/37	C	Monthly	99.008	03/26/07	59020UBN	Pass-Thru Cfr CI B-1	Ca	12/25/34	10.931	04/07/04
59023YAG	Pass Thru Cfr Ser 2007-F1 6 03/25/37	C	Monthly	81.007	03/26/07	59020UBJ	Pass-Thru Cfr CI S	B3	12/25/34	0.001	04/07/04
59023YAM	Pass Thru Cfr Ser 2007-F1 03/25/37	Ca	Monthly	1.034	03/26/07	59020UQX	Pass-Thru Cfr CI M-3	Ba2	09/25/35	59.289	01/27/05
59023YAJ	Pass Thru Cfr Ser 2007-F1 6 03/25/37	C	Monthly	9.673	03/26/07	59020UQZ	Pass-Thru Cfr CI B-1	Caa1	09/25/35	22.293	01/27/05
59023YAF	Pass Thru Cfr Ser 2007-F1 03/25/37	C	Monthly	0.001	03/26/07	59020UQA	Pass-Thru Cfr CI B-2	Ba1	09/25/35	16.675	01/27/05
59023YAZ	Pass Thru Cfrs Ser 2007-F1 6 03/25/37	C	Monthly	67.752	03/26/07	59020UQY	Pass-Thru Cfr CI M-4	Caa3	09/25/35	25.939	01/27/05
Merrill Lynch Bank USA 2001-A					589929ZP	Var Mtg Pass-Thru Cfr Ser 1998-C1, CI-O	Caa2	11/15/26	0.001	03/31/98	
59021UAE	Mtg Pass Thru Cfr Ser 2001-A, CI-B-2	Caa1	Monthly	4.865	03/29/01	59020UND	Pass-Thru Cfr CI X-B	C	12/25/29	0.001	11/30/04
59021UAC	Mtg Pass Thru Cfr Ser 2001-A, CI-M-2	B1	Monthly	12.973	03/29/01		Merrill Lynch Mtg Investors Tr Series 200				
59021UAB	Mtg Pass Thru Cfr Ser 2001-A, CI-M-1	Ba1	Monthly	14.594	03/29/01	5899294S	Pass-Thru Cfr CI A-1	Aaa	07/25/34	82.456	11/07/03
59021UAD	Mtg Pass Thru Cfr Ser 2001-A, CI-B-1	B2	Monthly	9.729	03/29/01	5899294V	Pass-Thru Cfr CI S	Caa3	07/25/34	0.001	11/07/03
Merrill Lynch Finl Asset Inc: Coml Mtg 2007-21					5899294U	Pass-Thru Cfr CI A-2B	Aaa	07/25/34	41	11/07/03	
59022BMH	Pass-Thru Cfr Ser 2007-21, CI J	Ba1	Monthly	0.814	01/29/07		Merrill Lynch Mtg Tr 2004-KEY2				
59022BMJ	Pass-Thru Cfr Ser 2007-21, CI K	B1	Monthly	1.222	01/29/07	59022HEA	Comm Mtg Pass-Thru Cfr Ser 2004KEY2, CI-F	C	5.303 08/12/39	15.328	09/29/04
59022BMK	Pass-Thru Cfr Ser 2007-21, CI L	B3	Monthly	1.627	01/29/07	59022HEL	Comm Mtg Pass-Thru Cfr Ser 2004KEY2, CI-XC	C	08/12/39	0.001	09/29/04
59022BMN	Pass-Thru Cfr Ser 2007-21, CI X	B2	Monthly	0	01/29/07	59022HDY	Comm Mtg Pass-Thru Cfr Ser 2004KEY2, CI-E	Caa1	5.155 08/12/39	12.54	09/29/04
Merrill Lynch Finl Assets Inc											
59022BBA	Pass-Thru Cfr Ser 02-BC2P, CI A 05/07/21	Baa1	Monthly	100	02/28/02	59022HNM	Comm Mtg Pass-Thru Cfr Ser 2005-LC1, CI-H	Ca	5.377 01/12/44	21.261	12/28/05
Merrill Lynch First Franklin Mtg Ln Tr					59022HNV	Comm Mtg Pass-Thru Cfr Ser 2005-LC1, CI-X	C	01/12/44	0.001	12/28/05	
59025TAD	Pass Thru Cfr Ser 2007-H1 10/25/37	Ba1	Monthly	198.862	10/09/07		Merrill Lynch Mtg Tr 2008-C1				
59025TAA	Pass Thru Cfr Ser 2007-H1 10/25/37	Baa3	Monthly	295.64	10/09/07	59025WBG	Pass-Thru Cfr CI X 0.564 02/12/51	Ca	02/12/51	0.001	06/12/08
Merrill Lynch Floating Tr					59025WAX	Pass-Thru Cfr CI G 6.266 02/12/51	C	02/12/51	11.859	06/12/08	
59023UAY	Pass-Thru Cfr Ser 2006-1, CI-X-3C	C	Monthly	0.001	11/15/06	59025WAT	Pass-Thru Cfr CI E 6.266 02/12/51	Ba1	02/12/51	8.301	06/12/08
59023UAX	Pass-Thru Cfr Ser 2006-1, CI-X-3B	C	Monthly	0.001	11/15/06	59025WAU	Pass-Thru Cfr CI F 6.266 02/12/51	Ba3	02/12/51	9.488	06/12/08
59023UAE	Pass-Thru Cfr Ser 2006-1, CI-X-1B	C	Monthly	0.001	11/15/06	59025WAV	Pass-Thru Cfr CI G 6.266 02/12/51	B2	02/12/51		

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED
Mid-State Cap Corp Tr						60689WCV					
59548PAB	Coll Nt Ser 2006-1, CI-M-1 6.083 12/25/40	A2	Monthly	45.005	11/20/06	60689WCV	Coll Nt Ser HCl, CI A 01/16/31	Aaa	J,A,J&O 16	19.275	02/14/18
59548PAC	Coll Nt Ser 2006-1, CI-M-2 6.742 12/25/40	Baa1	Monthly	32.542	11/20/06	60689WDB	Coll Nt Ser HCl, CI C 01/16/31	A1	J,A,J&O 16	1.875	02/14/18
59548PAD	Coll Nt Ser 2006-1, CI-B 8.311 12/25/40	Ba2	Monthly	32.542	11/20/06	60689WDB	Coll Nt Ser HCl, CI D 01/16/31	A2	J,A,J&O 16	1.675	02/14/18
59548PAA	Coll Nt Ser 2006-1, CI-A 5.787 12/25/40	A1	Monthly	146.787	11/20/06	60689WDB	Coll Nt Ser HCl, CI B 01/16/31	Aa1	J,A,J&O 16	3.375	02/14/18
595481AA	Pass Thru Cfr Ser 2005-1, CI-A 5.745 01/25/40	A1	Monthly	169.007	12/05/05	60689WDF	Coll Nt Ser HCl, CI A-1 07/21/31	Aaa	J,A,J&O 21	12.183	07/18/18
595481AD	Pass Thru Cfr Ser 2005-1, CI-B 7.758 01/25/40	Ba1	Monthly	26.609	12/05/05	60689WDF	Coll Nt Ser HCl, CI E 07/21/31	Ba1	J,A,J&O 21	1.425	07/18/18
595481AB	Pass Thru Cfr Ser 2005-1, CI-M-1 6.106 01/25/40	A2	Monthly	42.431	12/05/05	60689WDF	Coll Nt Ser HCl, CI D 07/21/31	Baa1	J,A,J&O 21	1.713	07/18/18
595481AC	Pass Thru Cfr Ser 2005-1, CI-M-2 7.079 01/25/40	Baa1	Monthly	29.486	12/05/05	60689WDT	Coll Nt Ser HCl, CI A 07/21/31	A1	J,A,J&O 21	1.913	07/18/18
Mid-State Capital Corp 2004-1 Tr						60689WDR					
59560UAA	Coll Nt CI A 6.005 08/15/37	Aa1	Monthly	180.251	07/14/04	60689WDR	Coll Nt Ser HCl, CI B 07/21/31	Aa1	J,A,J&O 21	3.25	07/18/18
59560UAD	Coll Nt CI B 8.9 08/15/37	A1	Monthly	31.383	07/14/04	60689WDM	Coll Nt Ser HCl, CI A-X 07/21/31	Aaa	J,A,J&O 21	0.25	07/18/18
59560UAC	Coll Nt CI-M-2 8.114 08/15/37	Aa3	Monthly	34.602	07/14/04	60689WDM	Coll Nt Ser HCl, CI A-2A 07/21/31	Aaa	J,A,J&O 21	2.03	07/18/18
59560UAB	Coll Nt CI-M-1 6.497 08/15/37	Aa2	Monthly	48.282	07/14/04	60689WDM	Coll Nt Ser HCl, CI A-2B 4.2599 07/21/31	Aaa	---	0.613	07/18/18
Mid-State Trust XI						60687VBC					
59549WAD	Coll NT 8.221 07/15/38	Ba1	Monthly	35.39	06/26/03	60687VBC	Pass-Thru Cfr Ser 2006-3, CI XC 07/12/46	C	Monthly	0.001	09/29/06
59549WAC	Coll NT 6.573 07/15/38	Baa3	Monthly	26.33	06/26/03	60687VAL	Pass-Thru Cfr Ser 2006-3, CI D 07/12/46	Ca	Monthly	48.5	09/29/06
Midco Intermediate Holdco II LLC						55312VAN					
59563KAA	Midco Global NT 7.875 10/01/22	Caa2	A&O 01	75	08/11/16	55312VAN	Pass-Thru Cfr Ser 2006-4, CI C 12/12/49	Caa2	Monthly	79.148	12/12/06
Midcocean Credit CLO I						55312VBD					
59802OAS	Coll Nt CI A-1-RR 01/15/24	Aaa	J,A,J&O 15	210.5	02/13/18	55312VBD	Pass-Thru Cfr Ser 2006-4, CI XC 12/12/49	C	Monthly	0.001	12/12/06
Midcocean Credit CLO V						55312VAP					
59801RAG	Coll Nt CI E-R 07/19/28	Ba3	J,A,J&O 19	23.25	09/13/18	55312VAP	Pass-Thru Cfr Ser 2006-4, CI D 12/12/49	C	Monthly	33.92	12/12/06
59801TAN	Coll Nt CI B-1-R 07/19/28	Aa2	J,A,J&O 19	40	09/13/18	ML-CFC					
59801TAL	Coll Nt CI A-R 07/19/28	Aaa	J,A,J&O 19	256	09/13/18	55312YBD	Pass Thru Cfr Ser 2007-5 08/04/48	C	Monthly	0.001	03/14/07
Midcocean Credit CLO V (Secured Note) Ltd						55312YAH					
59801VAA	Coll Nt CI A 07/19/28	Baa1	---	78	06/15/16	55312YAR	Pass Thru Cfr Ser 2007-5 08/04/48	Caa2	Monthly	211.49	03/14/07
Mill City Mtge Loan Tr 2015-1						55313KAH					
599809BA	Pass-Thru Cfr CI A13 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	55313KAG	Pass-Thru Cfr CI A 5.75 06/08/50	B	Monthly	174.358	06/13/07
599809BC	Pass-Thru Cfr CI A14 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	55313KAG	Pass-Thru Cfr CI A-M 5.75 06/08/50	C1	Monthly	233.551	06/13/07
599809BE	Pass-Thru Cfr CI A15 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	55313KBC	Pass-Thru Cfr CI X 06/08/50	C	Monthly	0.001	06/13/07
599809BG	Pass-Thru Cfr CI A16 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	55313KAR	Pass-Thru Cfr CI X-AM 06/08/50	C	Monthly	45	06/13/07
599809BJ	Pass-Thru Cfr CI A17 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	55313KAO	Pass-Thru Cfr CI AM-F 06/08/50	B1	Monthly	45	06/13/07
599809BL	Pass-Thru Cfr CI A18 3.069 06/26/56	Aa1	Monthly	0.001	12/01/15	Mmf Equipment Fin LLC 2018-A					
599809BN	Pass-Thru Cfr CI A19 3.069 06/26/56	Aa1	Monthly	0.001	12/01/15	60700DAB	Coll Nt CI A-2 2.9199 07/12/21	Aaa	Monthly	231	05/30/18
599809BQ	Pass-Thru Cfr CI A20 3.069 06/26/56	Aa1	Monthly	0.001	12/01/15	60700DAB	Coll Nt CI A-3 3.2 09/12/22	Aaa	Monthly	138	05/30/18
599809CC	Pass-Thru Cfr CI M1 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	60700DAD	Coll Nt CI A-4 3.39 01/10/25	Aaa	Monthly	113.2	05/30/18
599809CE	Pass-Thru Cfr CI M2 3.069 06/26/56	Aaa	Monthly	27.976	12/01/15	60700DAE	Coll Nt CI A-5 3.6099 03/10/42	Aaa	Monthly	71.41	05/30/18
599809CG	Pass-Thru Cfr CI M3 3.069 06/26/56	Aa2	Monthly	25.604	12/01/15	Mmc Fin Ltd					
599809CJ	Pass-Thru Cfr CI MA 3.069 06/26/56	Aa1	Monthly	0.001	12/01/15	55314WAA	Loan Participation Nt 5.55 10/28/20	Baa3	A&O 28	1000	10/18/13
599809CL	Pass-Thru Cfr CI MB 3.069 06/26/56	Aa1	Monthly	0.001	12/01/15	MMCPs Funding XVII Ltd					
599809CN	Pass-Thru Cfr CI B1 3.069 06/26/56	A2	Monthly	22.286	12/01/15	55312HAA	Coll Nt Ser A-1 12/01/35	Aaa	M,J,S&D 01	162	09/08/05
599809AY	Pass-Thru Cfr CI A12 3.069 06/26/56	Aaa	Monthly	0.001	12/01/15	55312HAB	Coll Nt Ser A-2 12/01/35	Aa1	M,J,S&D 01	19.5	09/08/05
Mill City Mtge Loan Tr 2015-2						60780AAB					
599808AN	Pass-Thru Cfr CI A7 3.364 09/25/57	Aa1	Monthly	0.001	12/22/15	60780AAB	Bds Ser 2008A 10/01/36	Aa1	Monthly	47.625	05/30/08
599808AC	Pass-Thru Cfr CI A8 3.364 09/25/57	Aaa	Monthly	0.001	12/22/15	Momentive Performance Materials Inc					
599808AS	Pass-Thru Cfr CI A9 3.364 09/25/57	Aaa	Monthly	0.001	12/22/15	60877UBF	Gtd Sr Sec 2nd Lien Nt 4.69 04/24/22	Caa1	A&O 24	250	10/24/14
599808AU	Pass-Thru Cfr CI A10 3.364 09/25/57	Aa1	Monthly	0.001	12/22/15	Monarch Grove CLO Ltd					
599808BC	Pass-Thru Cfr CI M1 3.364 09/25/57	Aaa	Monthly	21.355	12/22/15	60909GAE	Coll Nt CI B 01/25/28	Aa2	J,A,J&O 25	40	02/15/18
599808BE	Pass-Thru Cfr CI M2 3.364 09/25/57	Aaa	Monthly	15.778	12/22/15	60909RAE	Coll Nt CI E 01/25/28	Ba3	J,A,J&O 25	26	02/15/18
599808BG	Pass-Thru Cfr CI M3 3.364 09/25/57	Aa2	Monthly	14.554	12/22/15	60909GAA	Coll Nt CI A-1 01/25/28	Aaa	J,A,J&O 25	247	02/15/18
599808AJ	Pass-Thru Cfr CI A5 3.364 09/25/57	Aaa	Monthly	0.001	12/22/15	60909GAA	Coll Nt CI D 01/25/28	Baa3	J,A,J&O 25	22	02/15/18
599808AL	Pass-Thru Cfr CI A6 3.364 09/25/57	Aaa	Monthly	0.001	12/22/15	60909GAG	Coll Nt CI C 01/25/28	A2	J,A,J&O 25	25	02/15/18
Mill City Mtge Loan Tr 2016-1						60909GAG					
599807AE	Pass-Thru Cfr CI B1 3.477 04/25/57	A3	Monthly	24.975	08/19/16	60909GAG	Coll Nt CI A-X 01/25/28	Aa	J,A,J&O 25	3.333	02/15/18
599807AB	Pass-Thru Cfr CI M1 3.15 04/25/57	Aaa	Monthly	32.543	08/19/16	Monroe Capital Bsl CLO 2015-1 Ltd					
599807AC	Pass-Thru Cfr CI M2 3.35 04/25/57	Aaa	Monthly	27.75	08/19/16	610332AN	Coll Nt CI E 05/22/27	Ba3	F,M,A&N 22	22	05/28/15
599807AD	Pass-Thru Cfr CI M3 3.35 04/25/57	Aa2	Monthly	21.948	08/19/16	610332AO	Coll Nt CI F 05/22/27	B3	F,M,A&N 22	8	05/28/15
Mill City Mtge Loan Tr 2017-1						610332AU					
59981HAB	Pass-Thru Cfr CI M1 3.25 11/25/58	Aaa	Monthly	32.219	03/30/17	610332AU	Coll Nt CI A-R 05/24/27	Aaa	F,M,A&N 24	252	08/22/17
59981HAC	Pass-Thru Cfr CI M2 3.25 11/25/58	Aa2	Monthly	24.114	03/30/17	610332BA	Coll Nt CI D-R 05/24/27	Baa3	F,M,A&N 24	24	08/22/17
59981HAD	Pass-Thru Cfr CI M3 3.25 11/25/58	A2	Monthly	23.719	03/30/17	610332AB	Coll Nt CI C-R 05/24/27	A2	F,M,A&N 24	21	08/22/17
59981HAE	Pass-Thru Cfr CI B1 11/25/58	Baa2	Monthly	18.184	03/30/17	610332AA	Coll Nt CI B-R 05/24/27	Aa1	F,M,A&N 24	48	08/22/17
Mill City Mtge Loan Tr 2017-2						610332AZ					
59980AAP	Pass-Thru Cfr CI A2 2.7999 07/25/59	Aaa	Monthly	0.001	06/21/17	610332AZ	Coll Nt CI B-R 05/24/27	Aa1	F,M,A&N 24	48	08/22/17
59980AAQ	Pass-Thru Cfr CI A3 2.83 07/25/59	Aa1	Monthly	0.001	06/21/17	Monroe Capital Mml CLO 2016-1 Ltd					
59980AAB	Pass-Thru Cfr CI M1 3.25 07/25/59	Aaa	Monthly	26.58	06/21/17	610330AE	Coll Nt CI E-R 07/24/28	Ba1	J,A,J&O 24	15	07/23/18
59980AAC	Pass-Thru Cfr CI M2 3.25 07/25/59	Aa2	Monthly	21.799	06/21/17	610337AS	Coll Nt CI C-R 07/24/28	A1	J,A,J&O 24	18	07/23/18
59980AAD	Pass-Thru Cfr CI M3 3.25 07/25/59	A3	Monthly	18.357	06/21/17	610337AU	Coll Nt CI D-R 07/24/28	Baa2	J,A,J&O 24	23.25	07/23/18
59980AAE	Pass-Thru Cfr CI B1 07/25/59	Baa3	Monthly	18.74	06/21/17	610337AN	Coll Nt CI A-1R 07/24/28	Aa1	J,A,J&O 24	158	07/23/18
Mill City Mtge Loan Tr 2017-3						610337AQ					
59980CAH	Pass-Thru Cfr CI B1 3.25 01/25/61	Baa3	Monthly	17.352	09/28/17	610337AQ	Coll Nt CI B-R 07/24/28	Aa1	J,A,J&O 24	30.75	07/23/18
59980CAG	Pass-Thru Cfr CI M3 3.25 01/25/61	A3	Monthly	23.86	09/28/17	Monroe Capital Mml CLO V1 Ltd					
59980CAF	Pass-Thru Cfr CI M2 3.25 01/25/61	A1	Monthly	28.199	09/28/17	61034HAE	Coll Nt CI C 04/15/30	A2	J,A,J&O 15	36	03/15/18
59980CAE	Pass-Thru Cfr CI M1 3.25 01/25/61	Aa1	Monthly	24.944	09/28/17	61034LAA	Coll Nt CI E 04/15/30	Ba3	J,A,J&O 15	28.125	03/15/18
59980CAD	Pass-Thru Cfr CI A4 2.858 01/25/61	A1	Monthly	0.001	09/28/17	61034HAG	Coll Nt CI D 04/15/30	Baa3	J,A,J&O 15	28.125	03/15/18
Mill City Mtge Loan Tr 2018-3						61034HAC					
59980XAJ	Pass-Thru Cfr CI M3 3.25 08/26/58	Baa3	---	25.777	09/27/18	61034HAC	Coll Nt CI B 04/15/30	Aa2	J,A,J&O 15	49.5	03/15/18
59980XAH	Pass-Thru Cfr CI M2 3.25 08/26/58	A3	---	27.907	09/27/18	61034HAA	Coll Nt CI A 04/15/30	Aaa	J,A,J&O 15	252	03/15/18
59980XAG	Pass-Thru Cfr CI M1 3.25 08/26/58	Aa2	---	23.22	09/27/18	Monroe Capital Mml CLO VII Ltd					
59980XAF	Pass-Thru Cfr CI A4 3.4409 08/26/58	Baa1	---	0.001	09/27/18	61033CAA	Coll Nt CI X 11/22/30	Aaa	F,M,A&N 22	4.5	11/15/18
59980XAE	Pass-Thru Cfr CI A3 3.4569 08/26/58	A1	---	0.001	09/27/18	61033CAG	Coll Nt CI X 11/22/30	A2	F,M,A&N 22	27	11/15/18
59980XAD	Pass-Thru Cfr CI A2 3.478 08/26/58	Aa1	---	0.001	09/27/18	61033CAJ	Coll Nt CI D 11/22/30	Baa3	F,M,A&N 22	34.875	11/15/18
59980XAC	Pass-Thru Cfr CI A1 3.5 08/26/58	Aa1	---	0.001	09/27/18	61033CAE	Coll Nt CI B 11/22/30	Aa2	F,M,A&N 22	46.125	11/15/18
59980XAA	Pass-Thru Cfr CI A1A 3.5 08/26/58	Aaa	---	54.526	09/27/18	61033CAC	Coll Nt CI A-1 11/22/30	Aa1	F,M,A&N 22	222	11/15/18
59980XAB	Pass-Thru Cfr CI A1B 3.5 08/26/58	Aaa	---	195.148	09/27/18	61033CAL	Coll Nt CI A-2 4.6799 11/22/30	Aaa	---	30	11/15/18
Mill City Mtge Loan Tr 2018-4											

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Morgan Stanley ABS Cap I Inc											
61744CVZ	Pass Thru Cif Ser 2005-HE6, C1M-3 11/25/35	Caa3	Monthly	21,548	11/29/05	61762MAY	Pass-Thru Cif Cl A-3FX 07/17/46	Aaa	Monthly	0.001	07/02/13
61744CYP	Pass Thru Cif Ser 2006-2, C1A-4 02/25/36	Aaa	Monthly	92,765	03/30/06	61762MBC	Pass-Thru Cif Cl D 4.219 07/17/46	Baa3	Monthly	53.859	07/02/13
61744CYO	Pass Thru Cif Ser 2006-2, C1M-1 02/25/36	B1	Monthly	37,857	03/30/06	61762MBE	Pass-Thru Cif Cl E 4.219 07/17/46	Ba2	Monthly	22.286	07/02/13
61744CZ	Pass Thru Cif Ser 2006-NC3, C1A-1 03/25/36	Aa1	Monthly	426,67	04/28/06	61762MBG	Pass-Thru Cif Cl F 4.219 07/17/46	Ba3	Monthly	16.715	07/02/13
61744CZD	Pass Thru Cif Ser 2006-NC3, C1A-2D 03/25/36	A3	Monthly	97,605	04/28/06	61762MCB	Pass-Thru Cif Cl G 4.219 07/17/46	A3	Monthly	52,002	07/02/13
61744CTL	Pass Thru Cif Ser 2005-HE4, C1M-2 07/25/35	B1	Monthly	29,146	08/26/05	61762MBV	Pass-Thru Cif Cl A 4.219 07/17/46	Aaa	Monthly	200	07/02/13
Morgan Stanley ABS Cap I Inc Tr											
617451ER	Pass Thru Cif Ser 2006-HE2, C1A-1 03/25/36	Aaa	Monthly	435,72	04/28/06	61762MBW	Pass-Thru Cif Cl A 4.219 07/17/46	Aaa	Monthly	359,537	07/02/13
61749HAA	Pass Thru Cif Ser 2006-HE3, C1A-1 04/25/36	Aaa	Monthly	381,635	05/25/06	61762MBX	Pass-Thru Cif Cl X-A 07/17/46	Aaa	Monthly	0.001	07/02/13
Morgan Stanley ABS Capital I Inc											
61744CAF	Asset-Bkd NT Ser 1, C1B-1 0 08/25/30	Baa1	Monthly	18,906	12/30/99	61762MBU	Pass-Thru Cif Cl A-SB 3.912 07/17/46	Aa2	Monthly	126.5	07/02/13
61744CBK	Pass-Thru Cif Ser NC2, C1M-2 0 12/25/33	B3	Monthly	38,608	02/27/04	61765LAA	Pass-Thru Cif Cl X-B 0.463 08/16/47	Aa2	Monthly	0.001	08/05/15
61744CBJ	Pass-Thru Cif Ser NC2, C1M-1 0 12/25/33	Baa3	Monthly	45,961	02/27/04	61765LAS	Pass-Thru Cif Cl A-SB 3.479 08/16/47	Aaa	Monthly	63.6	08/05/15
61744CBZ	Pass-Thru Cif Ser 2004-NC3, C1B-1 0 03/25/34	Caa3	Monthly	17,687	04/16/04	61765LAV	Pass-Thru Cif Cl X-A 0.992 08/16/47	Aaa	Monthly	0.001	08/05/15
61744CBY	Pass-Thru Cif Ser 2004-NC3, C1M-3 0 03/25/34	B3	Monthly	21,224	04/16/04	61765LAU	Pass-Thru Cif Cl A-4 3.732 08/16/47	Aaa	Monthly	339,992	08/05/15
61744CBX	Pass-Thru Cif Ser 2004-NC3, C1M-2 0 03/25/34	Ba3	Monthly	74,285	04/16/04	61765LAT	Pass-Thru Cif Cl A-3 3.479 08/16/47	Aaa	Monthly	200	08/05/15
61744CDZ	Pass-Thru Cif Ser 2004-SD2, C1A-1 0 04/25/34	Aaa	Monthly	191,21	06/04/04	61765LAW	Pass-Thru Cif Cl A-SB 4.036 08/16/47	Aa2	Monthly	54,965	08/05/15
Morgan Stanley ABS Capital I Inc Tr 2003-NC10											
61746REA	Pass-Thru Cif Cl B-1 10/25/33	Caa1	Monthly	16,589	10/28/03	61765LAR	Pass-Thru Cif Cl A-2 3.088 08/16/47	Aaa	Monthly	17	08/05/15
61746RDY	Pass-Thru Cif Cl M-2 10/25/33	Baa3	Monthly	77,897	10/28/03	61765LAQ	Pass-Thru Cif Cl A-1 1.706 08/16/47	Aaa	Monthly	34.2	08/05/15
61746RDX	Pass-Thru Cif Cl M-1 10/25/33	Baa3	Monthly	93,044	10/28/03	61690AAG	Pass-Thru Cif Cl A-S 4.068 12/17/47	Aa2	Monthly	57.56	11/24/15
61746RDZ	Pass-Thru Cif Cl M-3 10/25/33	Ba2	Monthly	15,147	10/28/03	61690AAF	Pass-Thru Cif Cl X-A 1.06 12/17/47	Aaa	Monthly	0.001	11/24/15
Morgan Stanley ABS Capital I Inc Tr 2004-HE7											
61744CGF	Pass-Thru Cif Cl M-3 08/25/34	Ba1	Monthly	23,852	09/08/04	61690AAB	Pass-Thru Cif Cl A-SB 3.557 12/17/47	Aaa	Monthly	72	11/24/15
61744CGE	Pass-Thru Cif Cl M-2 08/25/34	Baa3	Monthly	36,12	09/08/04	61690AAE	Pass-Thru Cif Cl A-4 3.753 12/17/47	Aaa	Monthly	242,202	11/24/15
Morgan Stanley ABS Capital I Inc Tr 2004-HE8											
61744CHE	Pass-Thru Cif Cl M-5 09/25/34	Caa1	Monthly	19,556	10/28/04	61690AAD	Pass-Thru Cif Cl A-3 3.473 12/17/47	Aaa	Monthly	175	11/24/15
61744CHD	Pass-Thru Cif Cl M-4 09/25/34	B3	Monthly	20,953	10/28/04	61690AAC	Pass-Thru Cif Cl A-2 3.434 12/17/47	Aaa	Monthly	40	11/24/15
61744CHC	Pass-Thru Cif Cl M-3 09/25/34	Baa3	Monthly	23,746	10/28/04	61690AAA	Pass-Thru Cif Cl A-1 1.98 12/17/47	Aaa	Monthly	46.4	11/24/15
61744CHB	Pass-Thru Cif Cl M-2 09/25/34	Ba3	Monthly	41,207	10/28/04	61690AVV	Pass-Thru Cif Cl A-2 2.885 10/16/48	Aaa	Monthly	14.8	11/21/15
61744CHF	Pass-Thru Cif Cl M-6 09/25/34	Ca	Monthly	18,857	10/28/04	61690AVW	Pass-Thru Cif Cl A-S 4.069 10/16/48	Aa2	Monthly	45,702	10/15/15
Morgan Stanley ABS Capital I Inc Tr 2004-NC1											
61744CAX	Pass-Thru Cif Cl M-2 12/25/33	Baa3	Monthly	72,987	01/29/04	61690VAY	Pass-Thru Cif Cl A-4 3.252 10/16/48	Aaa	Monthly	215	11/21/15
Morgan Stanley ABS Capital I Inc Tr 2004-NC5											
61746RFW	Pass-Thru Cif Cl M-2 05/25/34	Caa2	Monthly	38,045	06/30/04	61690VAZ	Pass-Thru Cif Cl A-S 3.531 10/16/48	Aaa	Monthly	307,418	11/21/15
Morgan Stanley ABS Capital I Inc Tr 2004-NC6											
61744CEW	Pass-Thru Cif Cl M-3 07/25/34	Caa1	Monthly	15,006	07/28/04	61690VAV	Pass-Thru Cif Cl A-SB 3.323 10/16/48	Aaa	Monthly	59.8	11/21/15
Morgan Stanley ABS Capital I Inc Tr 2004-NC7											
61744CFS	Pass-Thru Cif Cl M-4 07/25/34	B3	Monthly	39,016	08/25/04	61690VBA	Pass-Thru Cif Cl X-A 1.133 10/16/48	Aaa	Monthly	0.001	11/21/15
Morgan Stanley ABS Capital I Inc Tr 2004-WMC3											
61746RJM	Pass-Thru Cif Cl M-3 01/25/35	B3	Monthly	21,525	12/21/04	61690VAB	Pass-Thru Cif Cl X-B 0.447 10/16/48	Aa3	Monthly	0.001	11/21/15
61746RJN	Pass-Thru Cif Cl M-4 01/25/35	Caa3	Monthly	19,259	12/21/04	61690VBB	Pass-Thru Cif Cl A-S 3.885 10/16/48	Aa1	Monthly	77,302	11/21/15
Morgan Stanley ABS Capital I Inc Tr 2006-HE8											
61750SAA	Pass-Thru Cif Cl A-1 10/25/36	Caa2	Monthly	226,71	11/29/06	61690VBC	Pass-Thru Cif Cl A 4.09 10/16/48	Aa3	Monthly	48,478	11/21/15
Morgan Stanley ABS Capital I Inc Tr 2006-WMC1											
61744CXJ	Pass-Thru Cif Cl A-1 12/25/35	Aaa	Monthly	284,575	01/26/06	61690VBD	Pass-Thru Cif Cl A 4.411 10/16/48	A3	Monthly	44,547	11/21/15
61744CXM	Pass-Thru Cif Cl A-2C 12/25/35	A3	Monthly	91,611	01/26/06	6175TAA	Pass-Thru Cif Cl A-1 1.615 10/16/48	Aaa	Monthly	34	10/15/15
Morgan Stanley ABS Capital I Inc Tr 2007-HE6											
61755CAA	Pass-Thru Cif Cl A-1 05/25/37	Caa2	Monthly	491.1	05/31/07	6175TAE	Pass-Thru Cif Cl A-2 2.801 10/16/48	Aaa	Monthly	28.7	10/15/15
61755CAB	Pass-Thru Cif Cl A-2 05/25/37	Caa2	Monthly	139,64	05/31/07	6175TAD	Pass-Thru Cif Cl A-3 3.28 10/16/48	Aaa	Monthly	115	10/15/15
61755CAD	Pass-Thru Cif Cl A-4 05/25/37	Caa2	Monthly	115,495	05/31/07	6175TAE	Pass-Thru Cif Cl A 4.372 10/16/48	Aaa	Monthly	230	10/15/15
61755CAC	Pass-Thru Cif Cl A-3 05/25/37	Caa2	Monthly	200,02	05/31/07	6175TAF	Pass-Thru Cif Cl A-S 3.635 10/16/48	Aaa	Monthly	324,193	10/15/15
Morgan Stanley ABS Capital I Inc Trust											
61746RBF	Pass-Thru Cif Ser 2003-NC5, C1B-1 0 06/25/33	Caa2	Monthly	13,07	05/29/03	6175TAF	Pass-Thru Cif Cl A-SB 3.383 10/16/48	Aaa	Monthly	93.7	10/15/15
61746RBE	Pass-Thru Cif Ser 2003-NC5, C1M-3 0 06/25/33	Ba3	Monthly	17,588	05/29/03	6175TAG	Pass-Thru Cif Cl X-A 1.308 10/16/48	Aaa	Monthly	0.001	10/15/15
61746RBC	Pass-Thru Cif Ser 2003-NC5, C1M-1 0 06/25/33	Baa3	Monthly	63,82	05/29/03	6175TAH	Pass-Thru Cif Cl X-B 0.611 10/16/48	Aa2	Monthly	0.001	10/15/15
61746RBD	Pass-Thru Cif Ser 2003-NC5, C1M-2 0 06/25/33	Ba1	Monthly	55,28	05/29/03	61690VAX	Pass-Thru Cif Cl A-3 3.211 10/16/48	Aaa	Monthly	100	11/21/15
61746RDF	Pass-Thru Cif Ser 2003-HE2, C1B-3 0 08/25/33	Ca	Monthly	9,362	08/26/03	61766LXB	Pass-Thru Cif Cl C 4.595 01/15/49	A3	Monthly	46,588	02/25/16
61746RDC	Pass-Thru Cif Ser 2003-HE2, C1M-3 0 08/25/33	Caa1	Monthly	9,362	08/26/03	61766LBN	Pass-Thru Cif Cl A-1 1.531 01/15/49	Aaa	Monthly	25.7	02/25/16
61746RDN	Pass-Thru Cif Ser 2003-NC8, C1M-2 0 09/25/33	B1	Monthly	71,464	09/25/03	61766LBV	Pass-Thru Cif Cl A-S 3.951 01/15/49	Aa1	Monthly	47,782	02/25/16
61746RDO	Pass-Thru Cif Ser 2003-NC8, C1B-1 0 09/25/33	Caa3	Monthly	20,418	09/25/03	61766LBU	Pass-Thru Cif Cl X-B 0.314 01/15/49	Aa3	Monthly	0.001	02/25/16
61746RDP	Pass-Thru Cif Ser 2003-NC8, C1M-3 0 09/25/33	B3	Monthly	23,822	09/25/03	61766LBT	Pass-Thru Cif Cl X-A 1.298 01/15/49	Aaa	Monthly	0.001	02/25/16
Morgan Stanley Baml Tr 2013-C9											
61762DAV	Pass-Thru Cif Cl A-3 2.834 05/17/46	Aaa	Monthly	125	05/02/13	61766LBO	Pass-Thru Cif Cl A-SB 3.288 01/15/49	Aaa	Monthly	59.3	02/25/16
61762DAN	Pass-Thru Cif Cl H 05/17/46	B3	Monthly	20,749	05/02/13	61766LBS	Pass-Thru Cif Cl A 3.544 01/15/49	Aaa	Monthly	325,154	02/25/16
61762DAL	Pass-Thru Cif Cl G 05/17/46	B1	Monthly	15,962	05/02/13	61766LBR	Pass-Thru Cif Cl A-3 3.272 01/15/49	Aaa	Monthly	215	02/25/16
61762DBC	Pass-Thru Cif Cl F 05/17/46	Ba3	Monthly	12,769	05/02/13	61766LBW	Pass-Thru Cif Cl B 4.595 01/15/49	Aa3	Monthly	50,172	02/25/16
61762DAJ	Pass-Thru Cif Cl E 05/17/46	Ba2	Monthly	14,365	05/02/13	61766LBP	Pass-Thru Cif Cl A-2 2.64 01/15/49	Aaa	Monthly	43.8	02/25/16
61762DAG	Pass-Thru Cif Cl D 05/17/46	Baa3	Monthly	60,653	05/02/13	61766EBA	Pass-Thru Cif Cl A-1 1.597 05/17/49	Aaa	Monthly	29.8	05/05/16
61762DBB	Pass-Thru Cif Cl C 05/17/46	A3	Monthly	38,307	05/02/13	61766EBH	Pass-Thru Cif Cl A-S 3.604 05/17/49	Aa1	Monthly	54,639	05/05/16
61762DBA	Pass-Thru Cif Cl PST 05/17/46	A1	Monthly	0.001	05/02/13	61766EBE	Pass-Thru Cif Cl X-A 3.14 05/17/49	Aaa	Monthly	58.5	05/05/16
61762DAZ	Pass-Thru Cif Cl B 3.708 05/17/46	Aa3	Monthly	81,403	05/02/13	61766EBF	Pass-Thru Cif Cl X-A 1.824 05/17/49	Aaa	Monthly	0.001	05/05/16
61762DAX	Pass-Thru Cif Cl X-A 05/17/46	Aaa	Monthly	0.001	05/02/13	61766EBE	Pass-Thru Cif Cl A-4 3.325 05/17/49	Aaa	Monthly	248,821	05/05/16
61762DAY	Pass-Thru Cif Cl A-S 3.456 05/17/46	Aaa	Monthly	102,152	05/02/13	61766EBD	Pass-Thru Cif Cl A-3 3.058 05/17/49	Aaa	Monthly	190	05/05/16
61762DAU	Pass-Thru Cif Cl A-AB 2.657 05/17/46	Aaa	Monthly	90	05/02/13	61766EBB	Pass-Thru Cif Cl A-2 2.786 05/17/49	Aaa	Monthly	39.5	05/05/16
61762DAC	Pass-Thru Cif Cl A-3FX 3.067 05/17/46	Aaa	Monthly	701	05/02/13	61690QAA	Pass-Thru Cif Cl A-1 1.685 06/17/50	Aaa	Monthly	45.8	06/18/15
61762DAA	Pass-Thru Cif Cl A-3FL 05/17/46	Aaa	Monthly	0.001	05/02/13	61690QAB	Pass-Thru Cif Cl A-2 2.982 06/17/50	Aaa	Monthly	122.1	06/18/15
61762DAW	Pass-Thru Cif Cl A-4 3.102 05/17/46	Aaa	Monthly	342,834	05/02/13	61690QAD	Pass-Thru Cif Cl A-3 4.451 06/17/50	Aaa	Monthly	230	06/18/15
Morgan Stanley Bank of America Merrill Lynch Tr 2016-C30											
61690GAM	Pass-Thru Cif Cl C 4.835 02/15/47	Aa3	Monthly	68,387	02/14/14	61690QAG	Pass-Thru Cif Cl A-S 4.004 06/17/50	Aa2	Monthly	75,089	06/18/15
61690GAL	Pass-Thru Cif Cl B 4.6 02/15/47	A1	Monthly	0.001	02/14/14	61690QAC	Pass-Thru Cif Cl A-SB 3.398 06/17/50	Aaa	Monthly	67.6	06/18/15
61690GAK	Pass-Thru Cif Cl PST 02/15/47	Aa3	Monthly	0.001	02/14/14	61690QAF	Pass-Thru Cif Cl X-A 0.772 06/17/50	Aaa	Monthly	0.001	06/18/15
61690GAJ	Pass-Thru Cif Cl B 4.6 02/15/47	Aaa	Monthly	81,324	02/14/14	61690QAE	Pass-Thru Cif Cl A 3.719 06/17/50	Aaa	Monthly	285,394	06/18/15
61690GAH	Pass-Thru Cif Cl A-S 4.384 02/15/47	Aaa	Monthly	114,593	02/14/14	61766NAW	Pass-Thru Cif Cl A-1 1.389 09/17/49	Aaa	Monthly	34	09/29/16
61690GAB	Pass-Thru Cif Cl A-2 2.916 02/15/47	Aaa									

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Morgan Stanley Bank of America Merrill Lynch Tr 2017-C34											
61767EAA	Pass-Thru Cif Cl A-1 2.109 11/15/52	Aaa	Monthly	25.285	10/19/17	61763MAG	Pass-Thru Cif Cl X-A 1.26 06/17/47	Aaa	Monthly	0.001	06/18/14
61767EAC	Pass-Thru Cif Cl A-SB 3.354 11/15/52	Aaa	Monthly	61.577	10/19/17	61763MAL	Pass-Thru Cif Cl C 4.758 06/17/47	A3	Monthly	47.51	06/18/14
61767EAF	Pass-Thru Cif Cl X-A 0.9739 11/15/52	Aaa	Monthly	0.001	10/19/17	61763MAC	Pass-Thru Cif Cl PST 06/17/47	A1	Monthly	0.001	06/18/14
61767EAD	Pass-Thru Cif Cl A-3 3.2759 11/15/52	Aaa	Monthly	250	10/19/17	61763MAK	Pass-Thru Cif Cl A-SB 3.477 06/17/47	Aaa	Monthly	72.3	06/18/14
Morgan Stanley Bank of America ML Tr 2012-C6											
61761DAG	Pass-Thru Cif Cl PST 11/17/45	Aa2	Monthly	0.001	10/17/12	61763MAF	Pass-Thru Cif Cl A-SB 3.892 06/17/47	Aaa	Monthly	335.852	06/18/14
61761DAH	Pass-Thru Cif Cl C 4.536 11/17/45	A1	Monthly	43.536	10/17/12	61763MAE	Pass-Thru Cif Cl A 3.6 06/17/47	Aaa	Monthly	250	06/18/14
61761DAJ	Pass-Thru Cif Cl X-A 11/17/45	Aaa	Monthly	0.001	10/17/12	61763MAH	Pass-Thru Cif Cl A-S 4.094 06/17/47	Aaa	Monthly	69.681	06/18/14
61761DAL	Pass-Thru Cif Cl X-B 11/17/45	Aa3	Monthly	0.001	10/17/12	61763MAJ	Pass-Thru Cif Cl B 4.325 06/17/47	Aa3	Monthly	91.853	06/18/14
61761DAD	Pass-Thru Cif Cl A 4.2858 11/17/45	Aaa	Monthly	411.447	10/17/12	61763MAD	Pass-Thru Cif Cl A-3 3.592 06/17/47	Aaa	Monthly	43.9	06/18/14
61761DAF	Pass-Thru Cif Cl B 3.93 11/17/45	Aa1	Monthly	50.557	10/17/12	Morgan Stanley Bofa Merrill Lynch Tr 2014-C17					
61761DAE	Pass-Thru Cif Cl A-S 3.476 11/17/45	Aaa	Monthly	98.306	10/17/12	61763UAX	Pass-Thru Cif Cl A-3 3.53 08/16/47	Aaa	Monthly	59.8	08/14/14
61761DAY	Pass-Thru Cif Cl H 4.5 11/17/45	B2	Monthly	12.639	10/17/12	61763UAY	Pass-Thru Cif Cl A-4 3.443 08/16/47	Aaa	Monthly	130	08/14/14
61761DAW	Pass-Thru Cif Cl G 4.5 11/17/45	Ba3	Monthly	19.661	10/17/12	61763UAZ	Pass-Thru Cif Cl A-5 3.741 08/16/47	Aaa	Monthly	245.991	08/14/14
61761DAU	Pass-Thru Cif Cl F 11/17/45	Ba2	Monthly	9.831	10/17/12	61763UAC	Pass-Thru Cif Cl B 4.464 08/16/47	Aa3	Monthly	81.651	08/14/14
61761DAS	Pass-Thru Cif Cl E 11/17/45	Baa3	Monthly	40.727	10/17/12	61763UAD	Pass-Thru Cif Cl A-SB 3.477 08/16/47	Aaa	Monthly	74.4	08/14/14
61761DAN	Pass-Thru Cif Cl X-C 11/17/45	B2	Monthly	0.001	10/17/12	61763UBA	Pass-Thru Cif Cl X-A 1.448 08/16/47	Aaa	Monthly	0.001	08/14/14
61761DAO	Pass-Thru Cif Cl D 11/17/45	Baa1	Monthly	21.065	10/17/12	61763UAV	Pass-Thru Cif Cl A-2 3.119 08/16/47	Aaa	Monthly	174.8	08/14/14
Morgan Stanley Bank of America ML Tr 2013-C7											
61690KAG	Pass-Thru Cif Cl A-S 3.214 02/15/46	Aaa	Monthly	123.72	01/30/13	61763UBB	Pass-Thru Cif Cl A-S 4.011 08/16/47	Aaa	Monthly	44.066	08/14/14
61690KAS	Pass-Thru Cif Cl G 02/15/46	B2	Monthly	27.88	01/30/13	Morgan Stanley Bofa Merrill Lynch Tr 2014-C18					
61690KAK	Pass-Thru Cif Cl C 02/15/46	A3	Monthly	52.276	01/30/13	61763XAB	Pass-Thru Cif Cl A-2 3.194 10/17/47	Aaa	Monthly	288.6	09/30/14
61690KAN	Pass-Thru Cif Cl E 02/15/46	Ba2	Monthly	6.97	01/30/13	61763XAD	Pass-Thru Cif Cl A-3 3.646 10/17/47	Aaa	Monthly	115	09/30/14
61690KAD	Pass-Thru Cif Cl A-3 2.655 02/15/46	Aaa	Monthly	160	01/30/13	61763XAE	Pass-Thru Cif Cl A-4 3.923 10/17/47	Aaa	Monthly	215.535	09/30/14
61690KAF	Pass-Thru Cif Cl X-A 02/15/46	Aaa	Monthly	0.001	01/30/13	61763XAG	Pass-Thru Cif Cl X-A 1.003 10/17/47	Aaa	Monthly	0.001	09/30/14
61690KAO	Pass-Thru Cif Cl F 02/15/46	Ba3	Monthly	22.653	01/30/13	61763XAH	Pass-Thru Cif Cl A-S 4.11 10/17/47	Aaa	Monthly	43.911	09/30/14
61690KAC	Pass-Thru Cif Cl A-AB 2.469 02/15/46	Aaa	Monthly	111.6	01/30/13	61763XAJ	Pass-Thru Cif Cl B 4.446 10/17/47	Aa3	Monthly	81.364	09/30/14
61690KAH	Pass-Thru Cif Cl B 3.769 02/15/46	Aa3	Monthly	85.384	01/30/13	61763XAC	Pass-Thru Cif Cl A-SB 3.621 10/17/47	Aaa	Monthly	67.8	09/30/14
61690KAL	Pass-Thru Cif Cl D 02/15/46	Baa3	Monthly	55.761	01/30/13	Morgan Stanley Bofa Merrill Lynch Tr 2015-C22					
61690KAJ	Pass-Thru Cif Cl PST 02/15/46	A1	Monthly	0.001	01/30/13	61690FAJ	Pass-Thru Cif Cl A-2 2.739 04/17/48	Aaa	Monthly	66.5	04/22/15
61690KAE	Pass-Thru Cif Cl A 2.918 02/15/46	Aaa	Monthly	466.316	01/30/13	61690FAL	Pass-Thru Cif Cl A-3 3.046 04/17/48	Aaa	Monthly	250	04/22/15
Morgan Stanley Bank of America ML Tr 2014-C19											
61764PBR	Pass-Thru Cif Cl A-2 3.101 12/17/47	Aaa	Monthly	293.6	12/19/14	61690FAM	Pass-Thru Cif Cl A-4 3.306 04/17/48	Aaa	Monthly	318.826	04/22/15
61764PBT	Pass-Thru Cif Cl A-3 3.246 12/17/47	Aaa	Monthly	240	12/19/14	61690FAK	Pass-Thru Cif Cl A-SB 3.04 04/17/48	Aaa	Monthly	84.7	04/22/15
61764PBU	Pass-Thru Cif Cl A-4 3.526 12/17/47	Aaa	Monthly	333.319	12/19/14	61690FAN	Pass-Thru Cif Cl X-A 1.192 04/17/48	Aa1	Monthly	60.001	04/22/15
61764PBU	Pass-Thru Cif Cl A-SB 3.326 12/17/47	Aaa	Monthly	111.6	12/19/14	61690FAP	Pass-Thru Cif Cl A-S 3.561 04/17/48	Aa2	Monthly	69.903	04/22/15
61764PBC	Pass-Thru Cif Cl A-1 1.573 12/17/47	Aaa	Monthly	50.9	12/19/14	61690FAP	Pass-Thru Cif Cl A-1 1.433 04/17/48	Aaa	Monthly	55.1	04/22/15
61764PBW	Pass-Thru Cif Cl A-S 3.832 12/17/47	Aa1	Monthly	91.913	12/19/14	Morgan Stanley Cap Inc					
61764PBX	Pass-Thru Cif Cl B 4 12/17/47	Aa3	Monthly	71.692	12/19/14	61745IDS	Pass Thru Cif Ser 2006-HE1, CI-M-1 01/25/36	Ca	Monthly	42.487	02/28/06
61764PAA	Pass-Thru Cif Cl X-B 0.442 12/17/47	Aa3	Monthly	0.001	12/19/14	61745IDR	Pass Thru Cif Ser 2006-HE1, CI-A-4 01/25/36	A3	Monthly	123.421	02/28/06
61764PBV	Pass-Thru Cif Cl X-A 1.171 12/17/47	Aa1	Monthly	0.001	12/19/14	61745IEB	Pass Thru Cif Ser 2006-NC2 02/25/36	Aa3	Monthly	430.64	03/30/06
Morgan Stanley Bank of America ML Tr 2015-C20											
61764RBH	Pass-Thru Cif Cl A-S 3.605 02/17/48	Aa2	Monthly	79.364	01/29/15	61745IEF	Pass Thru Cif Ser 2006-NC2, CI-A-2D 02/25/36	Baa1	Monthly	100.004	03/30/06
61764RBB	Pass-Thru Cif Cl A-1 1.405 02/17/48	Aaa	Monthly	55.5	01/29/15	61745IAP	Pass Thru Cif Ser 05-IC10, Cl F 5.513 09/15/42	C	Monthly	19.335	10/25/05
61764RBC	Pass-Thru Cif Cl X-A 1.431 02/17/48	Aa1	Monthly	0.001	01/29/15	61745IAU	Pass Thru Cif Ser 05-IC10, Cl X-Y 0.102 09/15/42	Aaa	Monthly	0.001	10/25/05
61764RBD	Pass-Thru Cif Cl A-SB 3.069 02/17/48	Aaa	Monthly	106	01/29/15	61745IAM	Pass Thru Cif Ser 05-IC10, Cl E 5.513 09/15/42	Aaa	Monthly	25.137	10/25/05
61764RBF	Pass-Thru Cif Cl A-4 3.249 02/17/48	Aaa	Monthly	317.319	01/29/15	61745IAN	Pass Thru Cif Ser 05-IC10, Cl E 5.513 09/15/42	A3	Monthly	13.535	10/25/05
61764RBE	Pass-Thru Cif Cl A-3 2.988 02/17/48	Aaa	Monthly	250	01/29/15	61751NAP	Pass Thru Cif Ser 07-HQ11, Cl X 02/04/44	C	Monthly	0.001	02/28/07
61764RBC	Pass-Thru Cif Cl A-2 2.79 02/17/48	Aaa	Monthly	74.7	01/29/15	61751NAK	Pass Thru Cif Ser 07-HQ11, Cl C 02/04/44	C	Monthly	36.264	02/28/07
Morgan Stanley Bank of America ML Tr 2015-C21											
61690RBE	Pass-Thru Cif Cl A-1 1.548 03/17/48	Aaa	Monthly	33.4	02/26/15	61751NAJ	Pass Thru Cif Ser 07-HQ11, Cl B 02/04/44	Caa3	Monthly	18.133	02/28/07
61690RBM	Pass-Thru Cif Cl B 3.854 03/17/48	Aa3	Monthly	39.206	02/26/15	61745ICU	Pass Thru Cif Ser 06-TOP21, Cl X 10/12/52	C	Monthly	0.001	01/20/06
61690RAA	Pass-Thru Cif Cl X-B 0.31 03/17/48	Aa3	Monthly	0.001	02/26/15	61745ICZ	Pass Thru Cif Ser 06-TOP21, Cl F 5.302 10/12/52	C	Monthly	13.76	01/20/06
61690RBL	Pass-Thru Cif Cl A-S 3.652 03/17/48	Aa1	Monthly	64.255	02/26/15	61745ICX	Pass Thru Cif Ser 06-TOP21, Cl D 5.302 10/12/52	C	Monthly	20.639	01/20/06
61690RBF	Pass-Thru Cif Cl A-2 2.933 03/17/48	Aaa	Monthly	25	02/26/15	61745IDA	Pass Thru Cif Ser 06-TOP21, Cl G 5.302 10/12/52	C	Monthly	10.32	01/20/06
61690RBG	Pass-Thru Cif Cl A-SB 3.15 03/17/48	Aaa	Monthly	72.2	02/26/15	61745ICT	Pass Thru Cif Ser 06-TOP21, Cl A-J 5.273 10/12/52	A2	Monthly	92.88	01/20/06
61690RBJ	Pass-Thru Cif Cl A-4 3.338 03/17/48	Aaa	Monthly	274.274	02/26/15	61745ICW	Pass Thru Cif Ser 06-TOP21, Cl C 5.23 10/12/52	B3	Monthly	15.48	01/20/06
61690RBH	Pass-Thru Cif Cl A-3 3.077 03/17/48	Aaa	Monthly	205	02/26/15	61745ICY	Pass Thru Cif Ser 06-TOP21, Cl E 5.302 10/12/52	C	Monthly	10.32	01/20/06
61690RBK	Pass-Thru Cif Cl X-A 0.999 03/17/48	Aa1	Monthly	0.001	02/26/15	61745ICV	Pass Thru Cif Ser 06-TOP21, Cl B 5.211 10/12/52	Ba1	Monthly	25.8	01/20/06
Morgan Stanley Bofa Merrill Lynch Tr 2013-C11											
61762TAG	Pass-Thru Cif Cl A-S 4.567 08/17/46	Aaa	Monthly	49.239	08/15/13	Morgan Stanley Cap Tr					
61762TAH	Pass-Thru Cif Cl B 4.567 08/17/46	Aa3	Monthly	61.013	08/15/13	61745IHD	Pass Thru Cif Ser 2005-HQ7, Cl E 5.205 11/14/42	B1	Monthly	17.12	11/30/05
61762TAJ	Pass-Thru Cif Cl PST 4.567 08/17/46	A1	Monthly	0.001	08/15/13	61745IHE	Pass Thru Cif Ser 2005-HQ7, Cl G 5.205 11/14/42	C	Monthly	19.566	11/30/05
61762TAK	Pass-Thru Cif Cl C 4.567 08/17/46	A3	Monthly	34.253	08/15/13	61745IFR	Pass Thru Cif Ser 06-HQ8, Cl D 03/04/44	Caa3	Monthly	34.14	03/28/06
61762TAN	Pass-Thru Cif Cl D 4.567 08/17/46	Ba2	Monthly	38.535	08/15/13	61745IFS	Pass Thru Cif Ser 06-HQ8, Cl E 03/04/44	C	Monthly	13.656	03/28/07
61762TAQ	Pass-Thru Cif Cl E 4.567 08/17/46	B3	Monthly	9.634	08/15/13	61751XBA	Pass Thru Cif Ser 07-TOP25, Cl D 11/12/49	C	Monthly	25.261	02/02/07
61762TAF	Pass-Thru Cif Cl X-A 0.922 08/17/46	Aaa	Monthly	0.001	08/15/13	61751XAG	Pass Thru Cif Ser 07-TOP25, Cl A-J 11/21/49	Ba2	Monthly	110.76	02/02/07
61762TAU	Pass-Thru Cif Cl G 3.685 08/17/46	C	Monthly	20.338	08/15/13	61751XAY	Pass Thru Cif Ser 07-TOP25, Cl B 11/12/49	Caa2	Monthly	27.204	02/02/07
61762TAB	Pass-Thru Cif Cl A-2 3.085 08/17/46	Aaa	Monthly	142	08/15/13	Morgan Stanley Capital					
61762TAD	Pass-Thru Cif Cl A-AB 3.845 08/17/46	Aaa	Monthly	72.98	08/15/13	61751XBN	Pass Thru Cif Ser TOP25, Cl X 11/12/49	C	Monthly	0.001	02/02/07
61762TAE	Pass-Thru Cif Cl A-3 3.96 08/17/46	Aaa	Monthly	125	08/15/13	Morgan Stanley Capital Inc					
61762TAC	Pass-Thru Cif Cl A-4 3.267 08/17/46	Aaa	Monthly	206.448	08/15/13	61745MLM	Comm Mtg Pass-Thru Cif Ser 1999-RM1 Cl N 144A 6 12/15/31	B3	Monthly	8.593	02/24/99
61762TAS	Pass-Thru Cif Cl F 4.567 08/17/46	Caa3	Monthly	8.563	08/15/13	61745MLE	Interest Only Certificates Ser 1999-RM1, Cl X 12/15/31	C	Monthly	0.001	03/09/99
Morgan Stanley Bofa Merrill Lynch Tr 2013-C12											
61762XAX	Pass-Thru Cif Cl B 4.93 10/17/46	Aa3	Monthly	74.983	10/23/13	61745MLH	Pass-Thru Cif Ser CF1, Cl G 7.35 07/15/32	Caa2	Monthly	33.22	08/27/98
61762XAY	Pass-Thru Cif Cl PST 10/17/46	A1	Monthly	0.001	10/23/13	61745MHU	Pass-Thru Cif Ser CF1, Cl X 0 07/15/32	C	Monthly	0.001	08/27/98
61762XAZ	Pass-Thru Cif Cl C 4.93 10/17/46	A3	Monthly	52.648	10/23/13	61745MM4	Pass-Thru Cif Ser 04-TOP15, Cl G 5.49 06/13/41	Baa2	Monthly	8.897	07/22/04
61762XAC	Pass-Thru Cif Cl D 4.93 10/17/46	Baa3	Monthly	52.648	10/23/13	61745MM5	Pass-Thru Cif Ser 04-TOP15, Cl F 5.49 06/13/41	Aa2	Monthly	6.674	07/22/04
61762XAE	Pass-Thru Cif Cl E 4.93 10/17/46	Ba2	Monthly	19.145	10/23/13	61745MM6	Pass-Thru Cif Ser 04-TOP15, Cl H 5.49 06/13/41	B2	Monthly	3.337	07/22/04
61762XAG	Pass-Thru Cif Cl F 3.7										

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
61760AOC	Morgan Stanley Capital I Tr 2012-C4					61746WVK	Pass-Thru Cif Ser 2002-AM3, CI-M-1 0 11/25/32	Baa3	Monthly	47.515	10/30/02
61760AQA	Pass-Thru Cif CI A-S 3.773 03/17/45	Aaa	Monthly	111.243	03/28/12	61746WVW	Pass-Thru Cif Ser 2002-AM3, CI-B-2 0 11/25/32	Caa1	Monthly	18.28	10/30/02
61760VA	Pass-Thru Cif CI X-A 03/17/45	Aaa	Monthly	0.001	03/28/12	61746WYU	Pass-Thru Cif Ser 2003-NC1, CI-M-1 0 11/25/32	Ba1	Monthly	60.49	01/28/03
61760VAH	Pass-Thru Cif CI G 3.07 03/17/45	B3	Monthly	19.227	03/28/12	61746WV6	Pass-Thru Cif Ser 2003-NC4, CI-M-2 0 04/25/33	B3	Monthly	40	04/29/03
61760VAD	Pass-Thru Cif CI 5.711 03/17/45	A2	Monthly	37.081	03/28/12	61746WRR	Pass-Thru Var Rf Cif Ser 2002-HE2, CI-M-1 0 08/25/32	Baa3	Monthly	38.925	07/25/02
61760VAE	Pass-Thru Cif CI D 5.711 03/17/45	Baa1	Monthly	24.721	03/28/12	61746WRS	Pass-Thru Var Rf Cif Ser 2002-HE2, CI-M-2 0 08/25/32	Baa3	Monthly	31.14	07/25/02
61760VAF	Pass-Thru Cif CI E 5.711 03/17/45	Ba1	Monthly	39.827	03/28/12	61746WRT	Pass-Thru Var Rf Cif Ser 2002-HE2, CI-B-1 0 08/25/32	Caa1	Monthly	26.47	07/25/02
61760VAG	Pass-Thru Cif CI F 3.07 03/17/45	Ba3	Monthly	17.854	03/28/12		Morgan Stanley Dean Witter Capital I Tr 2002-4Q3				
61760VAC	Pass-Thru Cif CI B 5.213 03/17/45	Aa2	Monthly	50.815	03/28/12	61746WVX	Interest Only Certificates Ser 2002-4Q3, CI-X-1 09/15/37	C	Monthly	0.001	12/17/02
	Morgan Stanley Capital I Tr 2014-MP					61746WVC	Sub Var Rf Comm Mtg Pass-Thru Cif Ser 2002-4Q3, CI-G 09/15/37	Baa1	Monthly	6.823	12/17/02
61764JAB	Pass-Thru Cif CI X-A 0.224 08/12/33	Aaa	Monthly	0.001	11/25/14		Morgan Stanley Mortgage Loan Trust				
61764JAA	Pass-Thru Cif CI A 3.469 08/12/33	Aaa	Monthly	303.2	11/25/14	61748HKZ	Pass Thru Cif Ser 20055AR, CI 1-A-4 09/25/35	Aaa	Monthly	44.895	08/31/05
61764JAC	Pass-Thru Cif CI X-B 08/12/33	Aaa	Monthly	0.001	11/25/14	61748HLO	Pass Thru Cif Ser 20055AR, CI 1-B-2 09/25/35	Caa3	Monthly	3.554	08/31/05
61764JAD	Pass-Thru Cif CI B 3.693 08/12/33	Aaa	Monthly	51.8	11/25/14	61748HLN	Pass Thru Cif Ser 20055AR, CI 1-M-6 09/25/35	B1	Monthly	4.063	08/31/05
61764JAE	Pass-Thru Cif CI C 3.693 08/12/33	Aaa	Monthly	37.8	11/25/14	61748HLP	Pass Thru Cif Ser 20055AR, CI 1-B-1 09/25/35	B3	Monthly	3.555	08/31/05
61764JAF	Pass-Thru Cif CI D 3.693 08/12/33	Aaa	Monthly	43.6	11/25/14	61751MAT	Pass Thru Cif Ser 07-10XS 6 02/25/37	C	Monthly	0.001	06/29/07
	Morgan Stanley Capital I Tr 2015-MS1					61751MAP	Pass Thru Cif Ser 07-10XS 6 02/25/37	C	Monthly	0.001	06/29/07
61765DAO	Pass-Thru Cif CI A-1 1.638 05/15/48	Aaa	Monthly	31.8	07/08/15	61751MAS	Pass Thru Cif Ser 07-10XS 5.75 02/25/37	Caa3	Monthly	0.001	06/29/07
61765DAR	Pass-Thru Cif CI A-2 3.261 05/15/48	Aaa	Monthly	17	07/08/15	61751MAR	Pass Thru Cif Ser 07-10XS 6 02/25/37	C	Monthly	0.001	06/29/07
61765DAT	Pass-Thru Cif CI A-3 3.51 05/15/48	Aaa	Monthly	215	07/08/15	61751MAK	Pass Thru Cif Ser 07-10XS 02/25/37	C	Monthly	0.001	06/29/07
61765DAU	Pass-Thru Cif CI A-4 3.779 05/15/48	Aaa	Monthly	310.798	07/08/15	61751MAM	Pass Thru Cif Ser 07-10XS 6 02/25/37	C	Monthly	0.001	06/29/07
61765DAS	Pass-Thru Cif CI A-SB 3.458 05/15/48	Aaa	Monthly	45.2	07/08/15	61751MAG	Pass Thru Cif Ser 07-10XS 02/25/37	Caa3	Monthly	0.001	06/29/07
61765DAV	Pass-Thru Cif CI X-A 0.625 05/15/48	Aaa	Monthly	0.001	07/08/15	61751MAH	Pass Thru Cif Ser 07-10XS 02/25/37	Caa3	Monthly	0.001	06/29/07
61765DAW	Pass-Thru Cif CI A-S 4.163 05/15/48	Aa1	Monthly	52.019	07/08/15	61751MAJ	Pass Thru Cif Ser 07-10XS 02/25/37	Caa3	Monthly	0.001	06/29/07
	Morgan Stanley Capital I Tr 2015-UBS8					61751MAE	Pass Thru Cif Ser 07-10XS 02/25/37	Caa3	Monthly	230.006	06/29/07
61691ABG	Pass-Thru Cif CI A-1 1.966 12/17/48	Aaa	Monthly	32.7	12/15/15	61751MAC	Pass Thru Cif Ser 07-10XS 6.25 02/25/37	Caa3	Monthly	51.159	06/29/07
61691ABM	Pass-Thru Cif CI X-A 1.141 12/17/48	Aaa	Monthly	0.001	12/15/15	61751MAF	Pass Thru Cif Ser 07-10XS 02/25/37	Caa3	Monthly	0.001	06/29/07
61691ABN	Pass-Thru Cif CI A-S 4.114 12/17/48	Aa2	Monthly	48.3	12/15/15	61751MAQ	pass thru cifs Ser 07-10XS 6 02/25/37	Caa3	Monthly	0.001	06/29/07
61691ABJ	Pass-Thru Cif CI A-SB 3.626 12/17/48	Aaa	Monthly	51.5	12/15/15		Morgan Stanley Mortgage Loan Trust 2004-2AR				
61691ABL	Pass-Thru Cif CI A-4 3.809 12/17/48	Aaa	Monthly	313	12/15/15	61748HBF	Pass-Thru Cif Ser 2004-6AR, CI 1-A 0 07/25/34	Aaa	Monthly	318.369	07/30/04
61691ABK	Pass-Thru Cif CI A-3 3.54 12/17/48	Aaa	Monthly	160	12/15/15	61748HBG	Pass-Thru Cif Ser 2004-6AR, CI 1-M-1 0 07/25/34	B1	Monthly	7.392	07/30/04
61691ABH	Pass-Thru Cif CI A-2 3.324 12/17/48	Aaa	Monthly	6.3	12/15/15	61748HBH	Pass-Thru Cif Ser 2004-6AR, CI 1-M-2 0 07/25/34	B1	Monthly	6.048	07/30/04
	Morgan Stanley Capital I Tr 2016-BNK2					61748HBL	Pass-Thru Cif Ser 2004-6AR, CI 1-B-2 0 07/25/34	Caa2	Monthly	1.18	07/30/04
61690YBS	Pass-Thru Cif CI A-SB 2.86 11/17/49	Aaa	Monthly	50.6	11/22/16	61748HBM	Pass-Thru Cif Ser 2004-6AR, CI 1-B-1 0 07/25/34	B2	Monthly	1.34	07/30/04
61690YBV	Pass-Thru Cif CI X-A 1.13 11/17/49	Aaa	Monthly	0.001	11/22/16		Morgan Stanley Mtg Ln Tr				
61690YBU	Pass-Thru Cif CI A-4 3.049 11/17/49	Aaa	Monthly	194.805	11/22/16	61745MAE	Pass Thru Cif Ser 2005-2AR, CI A 04/25/35	Baa1	Monthly	587.782	03/31/05
61690YBO	Pass-Thru Cif CI A-1 1.424 11/17/49	Aaa	Monthly	31.4	11/22/16	61748HJQ	Pass Thru Cif Ser 2005-8SL, CI A-2B 11/25/35	Ba2	Monthly	25.702	11/30/05
61690YBR	Pass-Thru Cif CI A-2 2.454 11/17/49	Aaa	Monthly	45.7	11/22/16	61748HJG	Pass Thru Cif Ser 2005-8SL, CI A-1 11/25/35	Ba2	Monthly	130	11/30/05
61690YBT	Pass-Thru Cif CI A-3 2.791 11/17/49	Aaa	Monthly	160	11/22/16	61748HND	Pass Thru Cif Ser 2005-6AR, CI 1-B-2 11/25/35	B1	Monthly	1.86	10/31/05
61690YBX	Pass-Thru Cif CI A-S 3.282 11/17/49	Aa3	Monthly	52.558	11/22/16	61748HNE	Pass Thru Cif Ser 2005-6AR, CI 1-B-3 11/25/35	B2	Monthly	2.65	10/31/05
	Morgan Stanley Capital I Tr 2016-UBS11						Morgan Stanley Mtg Loan Tr 2004-11AR				
61767FBD	Pass-Thru Cif CI A-S 2.984 08/17/49	Aa3	Monthly	62.8	08/25/16	61748HHC	Pass-Thru Cif CI A-2B 01/25/35	Baa1	Monthly	22.223	12/29/04
61767FAW	Pass-Thru Cif CI A-1 1.445 08/17/49	Aaa	Monthly	40.28	08/25/16	61748HGW	Pass-Thru Cif CI 1-X-2 01/25/35	Baa1	Monthly	0.001	12/29/04
61767FAX	Pass-Thru Cif CI A-2 2.416 08/17/49	Aaa	Monthly	60.3	08/25/16	61748HGR	Pass-Thru Cif CI 1-A-1 01/25/35	Baa1	Monthly	324.369	12/29/04
61767FAY	Pass-Thru Cif CI A-SB 2.606 08/17/49	Aaa	Monthly	55.9	08/25/16		Morgan Stanley Mtg Loan Tr 2007-8XS				
61767FBA	Pass-Thru Cif CI A-4 2.782 08/17/49	Aaa	Monthly	175.531	08/25/16	61754PBC	Pass-Thru Cif CI A-14 6 04/25/37	C	Monthly	0.001	05/31/07
61767FAZ	Pass-Thru Cif CI A-3 2.531 08/17/49	Aaa	Monthly	170	08/25/16	61754PBG	Pass-Thru Cif CI A-18 6 04/25/37	C	Monthly	0.001	05/31/07
61767FBB	Pass-Thru Cif CI X-A 1.827 08/17/49	Aaa	Monthly	0.001	08/25/16		Morgan Stanley Re-Remic Tr 2012-10				
	Morgan Stanley Capital I Tr 2016-UBS12					61761LAA	Pass-Thru Cif CI AXA 1 03/29/51	Aaa	Monthly	170	12/06/12
61691EBB	Pass-Thru Cif CI X-A 0.841 12/17/49	Aaa	Monthly	0.001	12/07/16	61761LAG	Pass-Thru Cif CI C 03/29/51	A2	Monthly	50	12/06/12
61691EBD	Pass-Thru Cif CI A-S 3.778 12/17/49	Aa3	Monthly	50.497	12/07/16		Mortgage1 Tr				
61691EAY	Pass-Thru Cif CI A-SB 3.436 12/17/49	Aaa	Monthly	56	12/07/16	61915RAU	Mtg Bkd Pass Thru Cif Ser 2005-5, CI A-1 09/25/35	A2	Monthly	661.468	10/25/05
61691EBA	Pass-Thru Cif CI A-4 3.596 12/17/49	Aaa	Monthly	237.609	12/07/16	61915RAV	Mtg Bkd Pass Thru Cif Ser 2005-5, CI A-2 09/25/35	Baa3	Monthly	73.496	10/25/05
61691EAZ	Pass-Thru Cif CI A-3 3.337 12/17/49	Aaa	Monthly	190	12/07/16	61913PAZ	Pass Thru Cif Ser 2005-4, CI A-1 10/25/35	Baa1	Monthly	585.573	08/24/05
61691EAW	Pass-Thru Cif CI A-1 1.779 12/17/49	Aaa	Monthly	38.8	12/07/16		Mountain Hawk II CLO Ltd				
61691EAX	Pass-Thru Cif CI A-2 2.932 12/17/49	Aaa	Monthly	54.7	12/07/16	62405TAS	Coll Nt CI A-1-R 07/22/24	Aaa	J,A,J&O 22	149.185	07/20/18
	Morgan Stanley Capital I Tr 2016-UBS9					62405CAE	Coll Nt CI C 04/18/25	A2	J,A,J&O 18	45.75	04/08/14
61766CAE	Pass-Thru Cif CI A-4 3.594 03/17/49	Aaa	Monthly	192.226	03/08/16	62405CAF	Coll Nt CI B-R 04/18/25	Aaa	J,A,J&O 18	69.25	04/18/17
61766CAF	Pass-Thru Cif CI A-SB 3.34 03/17/49	Aaa	Monthly	46.1	03/08/16	62405CAN	Coll Nt CI A-R 04/18/25	Aaa	J,A,J&O 18	346.25	04/18/17
61766CAH	Pass-Thru Cif CI X-A 1.417 03/17/49	Aaa	Monthly	0.001	03/08/16	62405CAJ	Coll Nt CI E 04/18/25	Ba3	J,A,J&O 18	24.5	04/08/14
61766CAG	Pass-Thru Cif CI A-S 3.903 03/17/49	Aa2	Monthly	47.96	03/08/16	62405CAG	Coll Nt CI D 04/18/25	Baa3	J,A,J&O 18	30.75	04/08/14
61766CAA	Pass-Thru Cif CI A-1 1.711 03/17/49	Aaa	Monthly	29.8	03/08/16		Mountain View CLO 2014-1 Ltd				
61766CAB	Pass-Thru Cif CI A-2 2.982 03/17/49	Aaa	Monthly	73.5	03/08/16	62431XAU	Coll Nt CI A-RR 10/15/26	Aaa	J,A,J&O 15	316.75	06/28/18
61766CAD	Pass-Thru Cif CI A-3 3.329 03/17/49	Aaa	Monthly	125	03/08/16		Mountain View CLO 2017-2 Ltd				
	Morgan Stanley Capital I Tr 2017-CLS					62432LAA	Coll Nt CI A 01/16/31	Aaa	J,A,J&O 16	256	01/09/18
61691LAA	Pass-Thru Cif CI A 11/15/34	Aaa	Monthly	277.9	12/18/17	62432LAE	Coll Nt CI C 01/16/31	A2	J,A,J&O 16	21	01/09/18
61691LAG	Pass-Thru Cif CI B 11/15/34	Aa3	Monthly	68.5	12/18/17	62432LAJ	Coll Nt CI X 01/16/31	A2	J,A,J&O 16	3	01/09/18
61691LAJ	Pass-Thru Cif CI C 11/15/34	Aa3	Monthly	60.1	12/18/17	62432LAG	Coll Nt CI D 01/16/31	Ba3	J,A,J&O 16	25.5	01/09/18
61691LAL	Pass-Thru Cif CI D 11/15/34	Baa3	Monthly	68.2	12/18/17	62432KAG	Coll Nt CI F 01/16/31	B3	J,A,J&O 16	7.4	01/09/18
61691LAN	Pass-Thru Cif CI E 11/15/34	Ba3	Monthly	104.7	12/18/17	62432KAE	Coll Nt CI E 01/16/31	Ba3	J,A,J&O 16	17.5	01/09/18
61691LAQ	Pass-Thru Cif CI F 11/15/34	B3	Monthly	84.1	12/18/17	62432LAC	Coll Nt CI B 01/16/31	Aa2	J,A,J&O 16	48	01/09/18
	Morgan Stanley Capital I Tr 2017-H1						Mountain View CLO IX Ltd				
61691JAU	Pass-Thru Cif CI A-4 3.2589 06/17/50	Aaa	Monthly	245	06/08/17	62432BAU	Coll Nt CI C-R 07/15/31	Baa3	J,A,J&O 15	30	06/26/18
61691JAV	Pass-Thru Cif CI A-5 3.5299 06/17/50	Aaa	Monthly	303.306	06/08/17	62432BAS	Coll Nt CI B-R 07/15/31	A2	J,A,J&O 15	30.5	06/26/18
61691JAT	Pass-Thru Cif CI A-3 3.153 06/17/50	Aaa	Monthly	41.9	06/08/17	62432BAL	Coll Nt CI X 07/15/31	Aa	J,A,J&O 15	5	06/26/18
61691JAW	Pass-Thru Cif CI X-A 1.464 06/17/50	Aaa	Monthly	0.001	06/08/17	62433RAG	Coll Nt CI E 07/15/31	B3	J,A,J&O 15	8.25	06/26/18
61											

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
61765YAA	MSCI 2016-PSQ					63859CCG	Nationslink Funding Corp				
61765YAC	Pass-Thru Cif Cl A 3.826 01/12/38	Aaa	Monthly	69.9	02/11/16	63861MAC	Pass-Thru Cif Ser LTL1, Cl X 0 01/22/26	B2r	Monthly	0.001	03/11/99
61765YAD	Pass-Thru Cif Cl B 3.826 01/12/38	Aa3	Monthly	42.1	02/11/16	63861MAB	Nationstar Heem Loan Tr 2017-2				
61765YAE	Pass-Thru Cif Cl C 3.826 01/12/38	A3	Monthly	36.6	02/11/16	63862MAA	Pass-Thru Cif Cl M2 3.967 09/27/27	Baa1	Monthly	44.34	09/29/17
	Pass-Thru Cif Cl D 3.826 01/12/38	Baa2	Monthly	24.8	02/11/16	63862MAB	Pass-Thru Cif Cl M1 2.8149 09/27/27	Aa2	Monthly	86.56	09/29/17
	Mgt IT Tr					63862MAC	Nationstar Heem Loan Tr 2018-1				
61913PAG	Pass Thru Cif Ser 2004-2, Cl A-1 12/25/34	Aa3	Monthly	477.45	11/24/04	63862MAD	Pass-Thru Cif Cl M3 3.7869 02/25/28	A3	Monthly	19.945	03/15/18
61913PAH	Pass Thru Cif Ser 2004-2, Cl A-2 12/25/34	A2	Monthly	53.051	11/24/04	63862TAA	Pass-Thru Cif Cl A 3.188 07/25/28	Aaa	Monthly	205.718	07/30/18
	Mtge Asset Securitization Transactions Inc					63862TAE	Pass-Thru Cif Cl M4 5.0599 07/25/28	Ba3	Monthly	11.078	07/30/18
57643LDN	Pass-Thru Cif Cl M-5 04/25/34	Caa3	Monthly	8.856	07/29/04	63862TAD	Pass-Thru Cif Cl M3 4.171 07/25/28	Baa3	Monthly	15.824	07/30/18
57643LDM	Pass-Thru Cif Cl M-4 04/25/34	B1	Monthly	7.38	07/29/04	63862TAC	Pass-Thru Cif Cl M2 3.817 07/25/28	A3	Monthly	15.825	07/30/18
57643LFO	Pass-Thru Cif Cl M-3 02/25/35	Ba1	Monthly	13.782	12/21/04	63862TAB	Pass-Thru Cif Cl M1 3.552 07/25/28	Aa3	Monthly	55.386	07/30/18
57643LFR	Pass-Thru Cif Cl M-4 02/25/35	Ba2	Monthly	13.037	12/21/04	63863BAC	Pass-Thru Cif Cl M2 4.155 11/27/28	A3	Monthly	20.038	11/27/18
57643LFT	Pass-Thru Cif Cl M-6 02/25/35	Caa3	Monthly	10.43	12/21/04	63863BAB	Pass-Thru Cif Cl M1 3.903 11/27/28	Aa3	Monthly	61.935	11/27/18
57643LFS	Pass-Thru Cif Cl M-5 02/25/35	B1	Monthly	11.92	12/21/04	63863BAA	Pass-Thru Cif Cl A 3.555 11/27/28	Ba3	Monthly	231.348	11/27/18
	MTS Int'l Funding Ltd					63863BAE	Pass-Thru Cif Cl M4 5.4329 11/27/28	Ba3	Monthly	12.751	11/27/18
55377WAA	Loan Participation Nt 8.625 06/22/20	Ba1	J&D 22	306.886	06/15/10	63863BAD	Pass-Thru Cif Cl M3 4.3529 11/27/28	Ba3	Monthly	16.395	11/27/18
55377WAB	Loan Participation Nt 5.0530/23	Ba1	M&N 30	500	05/22/13	63860HAF	Nationstar Home Equity Ln Tr				
	Municipal Fdg Tr Var Sts					63860HAD	Pass Thru Cif Ser 2007-A, Cl M-2 03/25/37	Caa1	Monthly	21	02/07/07
		MIG				63860HAG	Pass Thru Cif Ser 2007-A, Cl AV-4 03/25/37	A1	Monthly	119.73	02/07/07
62630WAA	Pass-Thru Cif Ser 2018-001 07/01/19	1	Monthly	32.18	07/02/18	63860FAG	Pass-Thru Cif Ser 2006-B, Cl M-3 09/25/36	Caa3	Monthly	18.009	09/14/06
		MIG				63860FAF	Pass-Thru Cif Ser 2006-B, Cl M-2 09/25/36	B1	Monthly	44.521	09/14/06
62630WAK	Pass-Thru Cif Ser 2018-004 10/01/19	1	Monthly	70.17	10/11/18	63860FAD	Pass-Thru Cif Ser 2006-B, Cl AV-4 09/25/36	A1	Monthly	149.274	09/14/06
62630WAG	Pass-Thru Cif Ser 2018-003 07/31/28	A2	Monthly	274.995	08/02/18	63860KAA	Nationstar Home Equity Loan Tr 2007-C				
62630WAC	Pass-Thru Cif Ser 2018-002 03/01/17	A2	Monthly	74.18	08/02/18	63939LAC	Pass-Thru Cif Cl 1-AV-1 06/25/37	Ba1	Monthly	224.59	06/07/07
	Municipal Fin Auth of British Columbia					63940DAD	Navient Student Loan Tr 2015-3	Aaa	Monthly	20	06/18/15
62620DAF	Canadian Debentures 3.05 10/23/28	Aaa	A&O 23	170	04/23/18	63940DAB	Navient Student Loan Tr 2018-1	Aaa	Monthly	14.9	02/01/18
	N Star Real Estate CDO IX Ltd					63940DAB	Navient Student Loan Tr 2018-1	Aaa	Monthly	283.3	02/01/18
628983AD	Coll Nt Cl B 08/07/52	Caa2	Monthly	37.28	02/28/07	63940DAC	Coll Nt Cl A-2 03/25/67	Aaa	Monthly	471	02/01/18
628983AE	Coll Nt Cl C 5.789 08/07/52	Caa3	Monthly	12.8	02/28/07	63940DAA	Coll Nt Cl A-1 03/25/67	Aaa	Monthly	233	02/01/18
628983AG	Coll Nt Cl E 08/07/52	Caa3	Monthly	4.8	02/28/07	63941DAB	Coll Nt Cl A-2 03/25/67	Aaa	Monthly	278	03/29/18
628983AC	Coll Nt Cl A-3 08/07/52	Caa2	Monthly	48	02/28/07	63941DAC	Coll Nt Cl A-3 03/25/67	Aaa	Monthly	484.1	03/29/18
628983AH	Coll Nt Cl F 08/07/52	Caa3	Monthly	3.6	02/28/07	63941DAD	Coll Nt Cl B 03/25/67	Aaa	Monthly	14.5	03/29/18
628983AB	Coll Nt Cl A-2 08/07/52	Caa1	Monthly	96	02/28/07	63941DAA	Coll Nt Cl A-1 03/25/67	Aaa	Monthly	22.2	03/29/18
628983AK	Coll Nt Cl H 08/07/52	Caa3	Monthly	7.2	02/28/07	63940TAC	Coll Nt Cl A-3 03/25/67	Aaa	Monthly	501	06/28/18
628983AL	Coll Nt Cl J 7.802 08/07/52	Caa3	Monthly	74.04	02/28/07	63940TAA	Coll Nt Cl A-1 03/25/67	Aaa	Monthly	224	06/28/18
628983AJ	Coll Nt Cl G 08/07/52	Caa3	Monthly	14.08	02/28/07	63940TAB	Coll Nt Cl A-2 03/25/67	Aaa	Monthly	272	06/28/18
628983AF	Coll Nt Cl D 08/07/52	Caa3	Monthly	23.2	02/28/07	63941NAC	Navient Student Loan Tr 2018-4	Aaa	Monthly	729.8	09/20/18
628983AA	Coll Nt Cl A-1 08/07/52	B2	Monthly	512	02/28/07	63941NAD	Coll Nt Cl B 06/27/67	Aaa	Monthly	14.4	09/20/18
628983AM	Coll Nt Cl K 8.431 08/07/52	Caa3	Monthly	6	02/28/07	63941NAA	Coll Nt Cl A-1 06/27/67	Aaa	Monthly	248	09/20/18
	Nacional Financiera SNC					63938MAD	Navios Maritime Acquisition Corp				
629598AS	Global Bds 3.375 12/30/99	A3	---	500	10/29/15	63936SAG	Gtd Sr Sec 1st Lien Global Nt 8.125 11/15/21	B3	M&N 15	670	10/29/13
	Nassau 2018-I Ltd					63936SAG	Gtd First Preferred Ship Mtg Nt 7.375 01/15/22	B1	J&J 15	650	11/14/13
63170NAF	Coll Nt Cl B 07/15/31	Baa2	---	32.6	06/15/18	63938PBD	Navistar Financial Dealer Note Master Owner Tr II	Aaa	Monthly	253.61	09/25/18
63170MAG	Coll Nt Cl C 07/15/31	A2	J,A,J&O 15	28.3	06/15/18	63938PBG	Coll Nt Cl D 09/25/23	Baa3	Monthly	16.39	09/25/18
63170MAA	Coll Nt Cl A 07/15/31	Aaa	J,A,J&O 15	323.7	06/15/18	63938PBF	Coll Nt Cl C 09/25/23	A2	Monthly	15.57	09/25/18
63170NAE	Coll Nt Cl A 07/15/31	A3	---	32.6	06/15/18	63938PBE	Coll Nt Cl B 09/25/23	Aa3	Monthly	14.43	09/25/18
63170MAJ	Coll Nt Cl D 07/15/31	Baa3	J,A,J&O 15	31.6	06/15/18		Nbcuniversal Enterprise Inc				
63170NAA	Coll Nt Cl E 07/15/31	Ba3	J,A,J&O 15	20.1	06/15/18	63946CAG	Gtd Sr Nt 04/01/21	A3	J,A,J&O 01	1500	06/09/17
63170MAE	Coll Nt Cl B 07/15/31	Aa2	J,A,J&O 15	56.3	06/15/18	63946CAD	Sr Nt Rule 144A 1.974 04/15/19	A3	A&O 15	1500	03/20/17
	Nassau 2018-II Ltd					57025AAA	Neiman Marcus Group Ltd Inc				
63152PAC	Coll Nt Cl B 10/15/31	Aa2	J,A,J&O 15	69.6	11/20/18	57025AAB	Gtd Sr Global Nt Rule 144A 8 10/15/21	Ca	A&O 15	960	10/16/13
63152PAE	Coll Nt Cl C 10/15/31	A2	J,A,J&O 15	29.4	11/20/18	57025AAB	Gtd PIK Nt Rule 144A 8.75 10/15/21	Ca	A&O 15	600	10/16/13
63152PAA	Coll Nt Cl A 10/15/31	Aaa	J,A,J&O 15	384	11/20/18	64031RAS	Nelnet Education Loan Funding Inc				
63152PAG	Coll Nt Cl D 10/15/31	Baa3	J,A,J&O 15	38.7	11/20/18	64032EAH	Coll Nt Ser 04-1A2 0 08/26/30	Baa3	Monthly	372	01/30/04
63152QAA	Coll Nt Cl E 10/15/31	Ba3	J,A,J&O 15	30.3	11/20/18	64031OCT	Nelnet Student Ln Tr				
	National Australia Bank Ltd					64032XAB	Revenue Student Ln Taxable Fltg Rt Ser 2006-1, Cl A-6 08/25/36	A2	Monthly	420.52	02/21/06
63253WAK	Covered Bds Ser 33 3.45 12/04/23	Aaa	J&D 04	1150	12/04/18	64031KAA	Coll Nt Ser 2018-1, Cl A-1 05/25/66	Aaa	Monthly	98	03/29/18
	National Collegiate Master Student Loan Trust I					64031KAB	Coll Nt Ser 2018-1, Cl A-2 05/25/66	Aaa	Monthly	375.75	03/29/18
63543NAM	Coll Nt Ser 03-AR-11 0 06/01/43	Caa2	Monthly	74.4	06/12/03	64034LAA	Nelnet Student Loan Tr 2018-2	Aaa	Monthly	509.8	06/07/18
	National Collegiate Student Ln Tr					64034AAC	Nelnet Student Loan Tr 2018-3	Aaa	Monthly	220	07/26/18
63543WAC	Coll Nt Ser 2006-4, Cl A-3 02/26/29	A1	Monthly	134	12/07/06	64034AAD	Coll Nt Cl B 09/27/66	Aaa	Monthly	15	07/26/18
63543WAD	Coll Nt Ser 2006-94, Cl A-4 05/25/32	Caa1	Monthly	200	12/07/06	64034AAA	Coll Nt Cl A-1 09/27/66	Aaa	Monthly	220	07/26/18
63543PCD	Coll Nt Ser 2006-1, Cl A-5 03/25/33	Caa1	Monthly	226.675	03/09/06	64034AAB	Coll Nt Cl A-2 09/27/66	Aaa	Monthly	546.9	07/26/18
63543TAJ	Coll Nt Ser 2005-3, Cl B 07/27/37	C	Monthly	83	10/12/05		Nelnet Student Loan Tr 2018-4				
63543PBT	Global Student Ln Taxable Nt Fltg Rt Ser 2005-2, Cl A-4 09/25/29	Aa3	Monthly	105	06/09/05	64034DAA	Coll Nt Cl A-1 10/25/66	Aaa	Monthly	30.5	08/30/18
63543MAC	Coll Nt Ser 2006-2, Cl A-3 11/25/27	Aa3	Monthly	104.41	06/08/06	64034DAB	Coll Nt Cl B 10/25/66	Aaa	Monthly	13.3	08/30/18
	National Collegiate Student Loan					64034DAC	Coll Nt Cl A-2 10/25/66	Aaa	Monthly	451.9	08/30/18
63543VAD	Coll Notes Cl A-4 03/26/29	A1	Monthly	294.51	09/28/06		Nelnet Student Loan Tr 2018-5				
63543VAE	Coll Notes Ser 06-3, Cl A-5 10/27/31	B2	Monthly	325.13	09/28/06	64034BAA	Coll Nt Cl A 02/25/67	Aaa	Monthly	498	12/13/18
	National Collegiate Student Loan Tr					64034BAB	Coll Nt Cl B 02/25/67	Aaa	Monthly	13.5	12/13/18
63543PAG	Coll Nt Ser 2003-1, Cl A-7 0 08/25/30	Caa1	Monthly	250	12/11/03	64072TAC	Gtd Global Sr Nt Rule 144A 6.625 10/15/25	Ba2	A&O 15	1000	09/25/15
63543PAH	Coll Nt Ser 2003-1, Cl I 0 08/25/30	Caa1	Monthly	0.001	12/11/03	64130CAU	Coll Nt Cl C-R2 07/15/27	Baa3	J,A,J&O 15	22.4	04/16/18
63543PAP	Coll Nt Ser 2004-1, Cl A-4 0 12 06/25/31	Ca	Monthly	75	06/10/04	64130BAG	Coll Nt Cl E-R2 07/15/27	B2	J,A,J&O 15	6.25	04/16/18
63544DAF	Coll Nt Ser 2007-3, Cl A-3-AR-2 03/25/38	B2	Monthly	67.5	09/20/07	64130BAE	Coll Nt Cl D-R2 07/15/27	Ba3	J,A,J&O 15	19.75	04/16/18
63543PBA	Flt Rt Asset Bkd Global Nt Ser 2004-2, Cl B 12/26/33	B2	Monthly	55.8	10/28/04	64130CAS	Coll Nt Cl B-R2 07/15/27	A2	J,A,J&O 15	23.6	04/16/18
63543PAR	Interest Only Cif Ser 2004-1, Cl AIO-2 0 06/25/31	Ca	Monthly	0.001	06/10/04	64130CAQ	Coll Nt Cl A-2-R2 07/15/27	Aa1	J,A,J&O 15	49	04/16/18
	National Collegiate Student Loan Tr 2007-2 (The					64130CAN	Coll Nt Cl A-1-R2 07/15/27	Aa1	J,A,J&O 15	254	04/16/18
63543LAD	Coll Nt Cl A-4 01/25/33	Caa2	Monthly	213.875	06/14/07		Neuberger Berman CLO XVI-S Ltd				
	National Collegiate Student Loan Trust					64131RAC	Coll Nt Cl F 01/17/28	B3	J,A,J&O 17	11	01/16/18
63544EAF	Coll Nt Ser 2007-4, Cl A-3-AR-2 03/25/38	B2	Monthly	67.5	09/20/07	64131TAG	Coll Nt Cl G 01/17/28	A2	J,A,J&O 17	38.5	01/16/18
	National Penn Bancshares Inc					64131TAA	Coll Nt Cl X 01/17/28	Aa	J,A,J&O 17	3	

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
64130DAU	Neuberger Berman CLO Xii Ltd Coll Nt CI A-2-R 04/20/27	Aaa	J,A,J&O 20	13	04/20/18	64828FAX	Pass-Thru Cif CI B-2A 01/27/48	A1	Monthly	0.001	10/12/18
64130DAS	Coll Nt CI A-1-R 04/20/27	Aaa	J,A,J&O 20	247	04/20/18	64828FAY	Pass-Thru Cif CI B-2B 01/27/48	A1	Monthly	0.001	10/12/18
64131EAJ	Neuberger Berman CLO XXIII Ltd Coll Nt CI C-R 10/18/27	A2	J,A,J&O 18	26	10/17/18	64828FAZ	Pass-Thru Cif CI B-2C 01/27/48	A1	Monthly	0.001	10/12/18
64131EAL	Coll Nt CI D-R 10/18/27	Baa3	J,A,J&O 18	25	10/17/18	64828FCN	Pass-Thru Cif CI B-2D 01/27/48	A1	Monthly	0.001	10/12/18
64131DAF	Coll Nt CI E-R 10/18/27	Baa3	J,A,J&O 18	17	10/17/18	64828FCE	Pass-Thru Cif CI B-3 01/27/48	A3	Monthly	12.893	10/12/18
64131EAE	Coll Nt CI A-R 10/18/27	Aaa	J,A,J&O 18	248	10/17/18	64828FBA	Pass-Thru Cif CI B-3A 01/27/48	A3	Monthly	0.001	10/12/18
64131EAG	Coll Nt CI B-R 10/18/27	Aa2	J,A,J&O 18	52	10/17/18	64828FBB	Pass-Thru Cif CI B-3B 01/27/48	A3	Monthly	0.001	10/12/18
64131WAA	Neuberger Berman Loan Advisers CLO 27 Ltd Coll Nt CI A-1 01/15/30	Aaa	J,A,J&O 15	300	03/02/18	64828FBC	Pass-Thru Cif CI B-3C 01/27/48	A3	Monthly	0.001	10/12/18
64131WAC	Coll Nt CI A-2 01/15/30	Aaa	J,A,J&O 15	15	03/02/18	64828FBG	Pass-Thru Cif CI B-4 01/27/48	Ba1	Monthly	9.296	10/12/18
64130XAA	Neuberger Berman Loan Advisers CLO 29 Ltd Coll Nt CI A-1 10/20/31	Aaa	J,A,J&O 20	305	09/27/18	64828FBH	Pass-Thru Cif CI B-4A 01/27/48	Ba1	Monthly	0.001	10/12/18
641423BR	General and Ref Mtg Bd 6.65 04/01/36	A2	Monthly	103	03/29/06	64828FBJ	Pass-Thru Cif CI B-4B 01/27/48	Ba1	Monthly	0.001	10/12/18
64352VMX	New Century Home Equity Ln Tr Pass Thru Cif Ser 2005-4, CI M-4 09/25/35	B1	Monthly	34.3	08/17/05	64828FBK	Pass-Thru Cif CI B-4C 01/27/48	Ba1	Monthly	0.001	10/12/18
64352VMY	Pass Thru Cif Ser 2005-4, CI M-5 09/25/35	Ca	Monthly	34.3	08/17/05	64828FBP	Pass-Thru Cif CI B-5 01/27/48	B3	Monthly	7.196	10/12/18
64352VQP	Pass Thru Cif Ser 2006-1 05/25/46	B1	Monthly	456.811	03/30/06	64828FBQ	Pass-Thru Cif CI B-5A 01/27/48	B3	Monthly	0.001	10/12/18
64352VGC	Pass-Thru Cif Ser 2004-2, CI M-3 06/25/34	Baa3	Monthly	38.75	06/29/04	64828FBR	Pass-Thru Cif CI B-5B 01/27/48	B3	Monthly	0.001	10/12/18
64352VGB	Pass-Thru Cif Ser 2004-2, CI M-2 06/25/34	Baa3	Monthly	54.25	06/29/04	64828FBS	Pass-Thru Cif CI B-5C 01/27/48	B3	Monthly	0.001	10/12/18
64352VJK	New Century Home Equity Loan Tr 2004-4 Pass-Thru Cif CI M-2 02/25/35	Ba1	Monthly	80.867	12/16/04	64829XAA	Pass-Thru Cif CI B-1 4.75 12/25/57	Aa2	Monthly	25.889	11/30/18
64352VJL	Pass-Thru Cif CI M-3 02/25/35	Ba3	Monthly	48.52	12/16/04	64829XAB	Pass-Thru Cif CI B-2 3.7189 12/25/57	Ba2	Monthly	0.001	11/30/18
64352VNX	New Century Home Equity Loan Tr 2005-C Pass-Thru Cif CI A-2C 12/25/35	Aaa	Monthly	279	12/06/05	64829XAC	Pass-Thru Cif CI B-3 3.9689 12/25/57	Ba2	Monthly	11.66	11/30/18
64352VNU	Pass-Thru Cif CI A-1 12/25/35	Aaa	Monthly	549.534	12/06/05	64829XAD	Pass-Thru Cif CI B-4 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64352VNY	Pass-Thru Cif CI A-2D 12/25/35	Aa1	Monthly	91	12/06/05	64829XAE	Pass-Thru Cif CI B-5 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64352VPP	New Century Home Equity Loan Tr 2005-D Pass-Thru Cif CI A-2D 01/25/36	Aa1	Monthly	73.754	12/28/05	64829XAF	Pass-Thru Cif CI B-3D 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64352VDT	New Century Home Equity Loan Trust Pass-Thru Cif Ser 2003-A, CI M-2 0 09/25/33	Ba1	Monthly	14.519	09/30/03	64829XAG	Pass-Thru Cif CI B-3C 4.25 12/25/57	Baa2	Monthly	0.001	11/30/18
64352VDU	Pass-Thru Cif Ser 2003-A, CI M-3 0 09/25/33	Ba1	Monthly	7.185	09/30/03	64829XAH	Pass-Thru Cif CI A-1A 4.25 12/25/57	Aaa	Monthly	0.001	11/30/18
64352VFF	Pass-Thru Var Rf Cif Ser 2003-6, CI M-3 0 01/25/34	Caal	Monthly	19.913	12/19/03	64829XAI	Pass-Thru Cif CI A-1B 4.25 12/25/57	Aaa	Monthly	0.001	11/30/18
64352VFE	Pass-Thru Var Rf Cif Ser 2003-6, CI M-2 0 01/25/34	B1	Monthly	61.447	12/19/03	64829XAJ	Pass-Thru Cif CI A-1C 3.25 12/25/57	Aaa	Monthly	0.001	11/30/18
64352VFD	Pass-Thru Var Rf Cif Ser 2003-6, CI M-1 0 01/25/34	B1	Monthly	73.963	12/19/03	64829XAK	Pass-Thru Cif CI A-2 4.75 12/25/57	Aa1	Monthly	0.001	11/30/18
64352VFT	Pass-Thru Var Rf Cif Ser 2004-1, CI M-4 0 04/25/34	Caal	Monthly	22.805	04/21/04	64829XAL	Pass-Thru Cif CI A-2.4 4.75 12/25/57	Aaa	Monthly	0.001	11/30/18
64352VFR	Pass-Thru Var Rf Cif Ser 2004-1, CI M-2 0 04/25/34	B1	Monthly	79.817	04/21/04	64829XAM	Pass-Thru Cif CI A-2.4 4.75 12/25/57	Aaa	Monthly	0.001	11/30/18
64352VFS	Pass-Thru Var Rf Cif Ser 2004-1, CI M-3 0 04/25/34	Caal	Monthly	26.605	04/21/04	64829XAN	Pass-Thru Cif CI A-2.4 4.75 12/25/57	Aa2	Monthly	0.001	11/30/18
64352VKX	New Cently Home Equity Ln Tr Pass Thru Cif Ser 2005-2, CI M-5 06/25/35	Caal	Monthly	47.84	04/22/05	64829XAO	Pass-Thru Cif CI A-1A 4.5 12/25/57	Aa2	Monthly	0.001	11/30/18
64352VKW	Pass Thru Cif Ser 2005-2, CI M-4 06/25/35	B1	Monthly	53.82	04/22/05	64829XAP	Pass-Thru Cif CI A-1B 4.5 12/25/57	Aa2	Monthly	0.001	11/30/18
64352VLP	Pass Thru Cif Ser 2005-3, CI M-6 07/25/35	B3	Monthly	43.52	06/24/05	64829XAS	Pass-Thru Cif CI A-1C 3.25 12/25/57	Aa1	Monthly	0.001	11/30/18
64352VPK	Pass Thru Cif Ser 2005-D, CI A-1 01/25/36	Aa1	Monthly	411.566	12/28/05	64829XAT	Pass-Thru Cif CI A-1D 4.25 12/25/57	Aa2	Monthly	0.001	11/30/18
64352VKD	Pass Thru Cif Fltg Rf Ser 2005-1, CI M-4 03/25/35	B1	Monthly	62.82	02/25/05	64829XAU	Pass-Thru Cif CI B-1C 4 12/25/57	Aa2	Monthly	0.001	11/30/18
64579FJO	New Jersey Health Care Facs Auth Rev Bd Ser 2006, CI A-3 07/01/31	Aa1	Monthly	5.1	11/22/06	64829XAV	Pass-Thru Cif CI B-1D 5.219 12/25/57	Baa2	Monthly	20.751	11/30/18
64828CAE	New Residential Mtge Loan Tr (NRMILT) 2018-2 Pass-Thru Cif CI A-1A 4 02/25/58	Aaa	Monthly	0.001	05/03/18	64829XAW	Pass-Thru Cif CI B-1E 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CAG	Pass-Thru Cif CI A-1B 3.5 02/25/58	Aaa	Monthly	0.001	05/03/18	64829XAX	Pass-Thru Cif CI B-1F 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CAU	Pass-Thru Cif CI A 02/25/58	Aaa	Monthly	0.001	05/03/18	64829XAY	Pass-Thru Cif CI B-1G 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CAY	Pass-Thru Cif CI B-1 4.25 02/25/58	Aa2	Monthly	24.493	05/03/18	64829XAZ	Pass-Thru Cif CI B-1H 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBC	Pass-Thru Cif CI B-1A 4 02/25/58	Aa2	Monthly	0.001	05/03/18	64829XBA	Pass-Thru Cif CI B-1I 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBB	Pass-Thru Cif CI B-2B 4 02/25/58	A2	Monthly	0.001	05/03/18	64829XBB	Pass-Thru Cif CI B-1J 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBA	Pass-Thru Cif CI B-2C 3.75 02/25/58	A2	Monthly	0.001	05/03/18	64829XBC	Pass-Thru Cif CI B-1K 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CCO	Pass-Thru Cif CI B-3A 4.5 02/25/58	Baa2	Monthly	0.001	05/03/18	64829XBD	Pass-Thru Cif CI B-1L 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CCW	Pass-Thru Cif CI B-3D 02/25/58	Baa2	Monthly	0.001	05/03/18	64829XBE	Pass-Thru Cif CI B-1M 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDE	Pass-Thru Cif CI B-4 02/25/58	Ba2	Monthly	11.714	05/03/18	64829XBF	Pass-Thru Cif CI B-1N 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDG	Pass-Thru Cif CI B-4A 4.121 02/25/58	Ba2	Monthly	0.001	05/03/18	64829XBG	Pass-Thru Cif CI B-1O 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDU	Pass-Thru Cif CI B-5 02/25/58	B2	Monthly	7.454	05/03/18	64829XBH	Pass-Thru Cif CI B-1P 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDW	Pass-Thru Cif CI B-5A 3.371 02/25/58	B2	Monthly	0.001	05/03/18	64829XBI	Pass-Thru Cif CI B-1Q 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CEC	Pass-Thru Cif CI B-5D 2.621 02/25/58	B2	Monthly	0.001	05/03/18	64829XBJ	Pass-Thru Cif CI B-1R 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CEO	Pass-Thru Cif CI B-7 02/25/58	B1	Monthly	0.001	05/03/18	64829XBL	Pass-Thru Cif CI B-1S 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CCL	Pass-Thru Cif CI B-3 5 02/25/58	Ba2	Monthly	20.233	05/03/18	64829XBM	Pass-Thru Cif CI B-1T 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDY	Pass-Thru Cif CI B-5B 3.121 02/25/58	B2	Monthly	0.001	05/03/18	64829XBN	Pass-Thru Cif CI B-1U 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CAA	Pass-Thru Cif CI A-1 4.5 02/25/58	Aaa	Monthly	319.467	05/03/18	64829XBO	Pass-Thru Cif CI B-1V 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBW	Pass-Thru Cif CI B-2A 4.25 02/25/58	Aa2	Monthly	0.001	05/03/18	64829XBP	Pass-Thru Cif CI B-1W 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CJU	Pass-Thru Cif CI B-3C 4 02/25/58	Baa2	Monthly	0.001	05/03/18	64829XBQ	Pass-Thru Cif CI B-1X 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDJ	Pass-Thru Cif CI B-4B 3.871 02/25/58	Ba2	Monthly	0.001	05/03/18	64829XBR	Pass-Thru Cif CI B-1Y 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBS	Pass-Thru Cif CI B-4 4.5 02/25/58	A2	Monthly	15.973	05/03/18	64829XBS	Pass-Thru Cif CI B-1Z 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CCS	Pass-Thru Cif CI B-3B 4.25 02/25/58	Baa2	Monthly	0.001	05/03/18	64829XBT	Pass-Thru Cif CI B-20 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBJ	Pass-Thru Cif CI B-1D 02/25/58	Aa2	Monthly	0.001	05/03/18	64829XBU	Pass-Thru Cif CI B-21 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CEA	Pass-Thru Cif CI B-5C 2.871 02/25/58	B2	Monthly	0.001	05/03/18	64829XBV	Pass-Thru Cif CI B-22 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CAJ	Pass-Thru Cif CI A-1C 3 02/25/58	Aaa	Monthly	0.001	05/03/18	64829XBW	Pass-Thru Cif CI B-23 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CCC	Pass-Thru Cif CI B-2D 02/25/58	A2	Monthly	0.001	05/03/18	64829XBX	Pass-Thru Cif CI B-24 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CAS	Pass-Thru Cif CI A-2 4.482 02/25/58	Aa1	Monthly	0.001	05/03/18	64829XBY	Pass-Thru Cif CI B-25 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBE	Pass-Thru Cif CI B-1B 3.75 02/25/58	Aa2	Monthly	0.001	05/03/18	64829XBG	Pass-Thru Cif CI B-26 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CDL	Pass-Thru Cif CI B-4C 3.621 02/25/58	Ba2	Monthly	0.001	05/03/18	64829XBN	Pass-Thru Cif CI B-27 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64828CBG	Pass-Thru Cif CI B-1C 3.5 02/25/58	Aa2	Monthly	0.001	05/03/18	64829XBO	Pass-Thru Cif CI B-28 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64829CAC	New Residential Mtge Loan Tr 2015-1 Pass-Thru Cif CI A-IO 1.641 05/27/52	Aaa	May 27	0.001	06/25/15	64829XBP	Pass-Thru Cif CI B-29 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64829CAJ	Pass-Thru Cif CI B-2 4.9 05/27/52	Aa3	May 27	5.335	06/25/15	64829XBQ	Pass-Thru Cif CI B-30 5.219 12/25/57	Baa2	Monthly	0.001	11/30/18
64829CAK	Pass-Thru Cif CI B2-IO 0.491 05/27/52	Aa3	May 27	0.001	06/25/15	64829XBR	Pass-Thru Cif CI B-31 5.219 12/25/57	Baa2</			

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
65478AAD	Nissan Auto Receivables 2015-C Owner Tr Coll Nt CI A-3 1.37 05/15/20	Aaa	Monthly	354	10/14/15	66860PAC	Coll Nt CI B 04/22/31	Aa2	J,A,J&O 22	57.75	03/22/18
65478AAE	Coll Nt CI A-4 1.67 02/15/22	Aaa	Monthly	106.81	10/14/15	66860PAA	Coll Nt CI A 04/22/31	Aaa	J,A,J&O 22	341.25	03/22/18
65478UAD	Nissan Auto Receivables 2016-A Owner Tr Coll Nt CI A-3 1.34 10/15/20	Aaa	Monthly	305	02/10/16	66860LAA	Coll Nt CI E 04/22/31	Ba3	J,A,J&O 22	24.75	03/22/18
65478UAE	Coll Nt CI A-4 1.59 07/15/22	Aaa	Monthly	90	02/10/16	669827EP	Debentures 8.25 11/15/19	Aa2	Monthly	47.995	10/26/89
65478VAD	Nissan Auto Receivables 2016-B Owner Tr Coll Nt CI A-3 1.32 01/15/21	Aaa	Monthly	472.3	04/27/16	669827FJ	Debentures 8.25 11/15/19	Aa2	Monthly	30	10/26/89
65478VAE	Coll Nt CI A-4 1.54 10/17/22	Aaa	Monthly	124	04/27/16	66987WBY	Novastar Home Equity Ln Tr	Aa1	Monthly	25	11/18/04
65478WAD	Nissan Auto Receivables 2016-C Owner Tr Coll Nt CI A-3 1.18 01/15/21	Aaa	Monthly	428	08/10/16	66987WBX	Pass Thru Cif Ser 2004-4, CIM-5 03/25/35	Aaa	Monthly	32.5	11/18/04
65478WAE	Coll Nt CI A-4 1.38 01/17/23	Aaa	Monthly	96	08/10/16	66987WBZ	Pass Thru Cif Ser 2004-4, CI B-1 03/25/35	Caa2	Monthly	25	11/18/04
654747AC	Nissan Auto Receivables 2017-A Owner Tr Coll Nt CI A-2B 01/15/20	Aaa	Monthly	80	03/28/17	66987WUAU	Novastar Home Equity Loan Trust	Aa3	Monthly	15	06/12/03
654747AB	Coll Nt CI A-2A 1.47 01/15/20	Aaa	Monthly	266	03/28/17	66987WAS	Pass-Thru Cif Ser 2003-2, CIM-2 09/25/33	Aa1	Monthly	52.5	06/12/03
654747AD	Coll Nt CI A-3 1.74 08/16/21	Aaa	Monthly	332	03/28/17	66987WAR	Pass-Thru Cif Ser 2003-2, CIM-1 09/25/33	Aaa	Monthly	63.75	06/12/03
654747AE	Coll Nt CI A-4 2.1099 05/15/23	Aaa	Monthly	89	03/28/17	66987WAT	Pass-Thru Cif Ser 2003-2, CIM-3 09/25/33	Aa2	Monthly	15	06/12/03
65478DAC	Nissan Auto Receivables 2018-A Owner Tr Coll Nt CI A-2B 12/15/20	Aaa	Monthly	75	02/28/18	66987WAT	Novastar Mtg Fdg Tr	Aa2	Monthly	15	06/12/03
65478DAB	Coll Nt CI A-2A 2.39 12/15/20	Aaa	Monthly	295	02/28/18	66987KGC	Pass Thru Cif Ser 2005-1, CIM-6 04/25/35	Ba1	Monthly	21	02/22/05
65478DAD	Coll Nt CI A-3 2.4499 05/16/22	Aaa	Monthly	300	02/28/18	66987XGH	Pass Thru Cif Ser 2005-1, CIM-4 04/25/35	Aaa	Monthly	32.55	02/22/05
65478DAE	Coll Nt CI A-4 2.89 06/17/24	Aaa	Monthly	130	02/28/18	66987XGJ	Pass Thru Cif Ser 2005-1, CIM-5 04/25/35	A1	Monthly	29.4	02/22/05
65479GAC	Nissan Auto Receivables 2018-B Owner Tr Coll Nt CI A-2B 07/15/21	Aaa	Monthly	75	07/25/18	66987WCC	Pass Thru Cif Ser 2005-2, CIM-4 10/25/35	Caa2	Monthly	33.3	05/27/05
65479GAB	Coll Nt CI A-2A 2.7599 07/15/21	Aaa	Monthly	272.5	07/25/18	66987WCP	Pass Thru Cif Ser 2005-2, CIM-3 10/25/35	A1	Monthly	27	05/27/05
65479GAD	Coll Nt CI A-3 3.06 03/15/23	Aaa	Monthly	347.5	07/25/18	66987WCN	Pass Thru Cif Ser 2005-2, CIM-2 10/25/35	Aaa	Monthly	34.2	05/27/05
65479GAE	Coll Nt CI A-4 3.16 12/16/24	Aaa	Monthly	80	07/25/18	66988AAE	Pass Thru Cif Ser 2006-1, CI A-2D 05/25/36	B1	Monthly	32.621	04/28/06
65478NAC	Nissan Auto Receivables 2018-C Owner Tr Coll Nt CI A-2B 10/15/21	Aaa	Monthly	50	12/12/18	66988UAB	Pass Thru Cif Ser 06-MTA1, CI 2A-1A 09/25/46	Ba1	Monthly	331.74	06/08/06
65478NAB	Coll Nt CI A-2A 3.0699 10/15/21	Aaa	Monthly	310	12/12/18	66987WDD	Novastar Mtge Funding Tr 2005-4	Aa1	Monthly	38.007	12/15/05
65478NAD	Coll Nt CI A-3 3.22 06/15/23	Aaa	Monthly	360	12/12/18	66987WDE	Pass-Thru Cif CI M-1 01/25/36	Aa1	Monthly	47.2	12/15/05
65478NAE	Coll Nt CI A-4 3.27 06/16/25	Aaa	Monthly	80	12/12/18	66989EAA	Novastar Mtge Funding Tr 2007-2	Baa3	Monthly	779.369	06/01/07
645918TV	NJ Econ Dev Auth Bds Ser 2008 11/01/38	Baa1	Monthly	50	11/04/08	66989PAB	Novatek Fin Ltd	Baa3	F&A 03	650	01/27/11
64579FWC	NJ Hlth Care Facs Fing Auth Bds Ser 2008C 07/01/26	Aa3	Monthly	88.555	05/14/08	66989PAC	Loan Participation Nt 6.604 02/03/21	Baa3	J&D 13	1000	12/06/12
64579FWP	Bds Ser 2008B 07/01/36	Aa3	Monthly	88.555	05/14/08	67052NAA	Loan Participation Nt 4.422 12/13/22	Baa3			
65535VLB	Nomura Asset Accep Corp Pass Thru Cif Ser 2005-WF1, CI A 03/25/35	A1	Monthly	180.023	05/26/05	67052NAA	Novam Americas Inc	B1	A&O 31	209	04/26/18
65535VKV	Pass Thru Cif Ser 2005-WF1, CI II-A 5.1 03/25/35	Baa1	Monthly	20.573	05/26/05	62952HAS	Novastar Mtge Funding Tr 2005-4	A1	J,A,J&O 21	39	01/22/18
65535VKW	Pass Thru Cif Ser 2005-WF1, CI II-A 5.1 03/25/35	Ba2	Monthly	25.44	05/26/05	62952HAA	Nxt Capital CLO 2015-1 LLC	Ba2	J,A,J&O 21	29.5	01/22/18
65535VKX	Pass Thru Cif Ser 2005-WF1, CI II-A 5.1 03/25/35	Ba1	Monthly	29.162	05/26/05	62952HAN	Coll Nt CI A-R 04/21/27	Aaa	J,A,J&O 21	219.5	01/22/18
65535VJU	Pass Thru Cif Ser 2005-S1, CIM-2 03/25/35	Ba1	Monthly	6.188	03/29/05	62952HAC	Coll Nt CI B-R 04/21/27	Aa1	J,A,J&O 21	33	01/22/18
65535VTP	Pass Thru Cif Ser 2006-S1, CI A-2 01/25/36	Caa2	Monthly	40.941	02/27/06	64986UAT	NY State Hsg Fin Agcy Bds Ser A 11/01/47	Aa3	Monthly	111.445	11/26/13
65535VTO	Pass Thru Cif Ser 2006-S1, CI A-3 01/25/36	Caa2	Monthly	40	02/27/06	64986UBZ	Bds Ser B 11/01/47	Aa3	Monthly	30	11/26/13
65535VGH	Nomura Asset Acceptance Corp Pass Thru Cif Ser 2004-AP3, CI A-6 4.793 10/25/34	Aa2	Monthly	30.54	11/30/04	62954NAA	Coll Nt CI A 3.22 11/10/31	Aaa	F,M,A&N 10	74.659	08/09/18
65535VZF	Pass Thru Cif Ser 2004-AP3, CI A-5B 5.67 10/25/34	Aa3	Monthly	17.333	11/30/04	67087JAL	Coll Nt CI A-1 02/26/31	Ba3	F,M,A&N 26	34	02/26/18
65535VFE	Pass Thru Cif Ser 2004-AP3, CI A-5A 5.71 10/25/34	Aa3	Monthly	10	06/25/04	62951CAC	Coll Nt CI B-R 02/26/31	A2	F,M,A&N 26	50	02/26/18
65535VCM	Pass-Thru Cif Ser 2004-AP1, CI A-5 8.03 03/25/34	Aa2	Monthly	20.359	02/26/04	62951CAQ	Coll Nt CI A-2R 02/26/31	A2	F,M,A&N 26	101	02/26/18
65535VCN	Pass-Thru Cif Ser 2004-AP1, CI A-6 4.82 03/25/34	Aa1	Monthly	24	02/26/04	62951CAR	Coll Nt CI C-R 02/26/31	Baa3	F,M,A&N 26	51.4	02/26/18
65535VCO	Pass-Thru Cif Ser 2004-AP1, CIM-1 5.278 02/25/34	Caa3	Monthly	6	02/26/04	62951CAN	Coll Nt CI A-1R 02/26/31	Aa2	F,M,A&N 26	540	02/26/18
65536JAJ	Nomura Asset Secs Corp Var Rt Comm Mtg Pass-Thru Global Certs Ser 1998-D6, CI PS-1 03/15/30	C	Monthly	0.001	03/30/98	67400AAP	Oaks Mtge Tr Series 2015-2	Aaa	Monthly	0.001	11/10/15
65537HAH	Coll Nt Ser 2007-2 05/21/42	C	Monthly	21.613	03/30/07	67400AAW	Pass-Thru Cif CI A-X-3 0.5 10/25/45	Aa3	Monthly	4.146	11/10/15
65537GAB	Coll Nt Ser 2007-2 05/21/42	C	Monthly	5.7	03/30/07	67400AAM	Pass-Thru Cif CI B-3 3.91 10/25/45	Aaa	Monthly	0.001	11/10/15
65537GAC	Coll Nt Ser 2007-2 05/21/42	C	Monthly	8.075	03/30/07	67400AAF	Pass-Thru Cif CI A-X-1 0.41 10/25/45	Aaa	Monthly	0.001	11/10/15
65537GAD	Coll Nt Ser 2007-2 05/21/42	C	Monthly	12.825	03/30/07	67400AAE	Pass-Thru Cif CI A-6 3 10/25/45	Aaa	Monthly	15.327	11/10/15
65537HAJ	Coll Nt Ser 2007-2 05/21/42	C	Monthly	24.938	03/30/07	67400AAR	Pass-Thru Cif CI A-5 3.5 10/25/45	Aaa	Monthly	0.001	11/10/15
65537HAF	Coll Nt Ser 2007-2 05/21/42	Ca	Monthly	27.075	03/30/07	67400AAU	Pass-Thru Cif CI A-X-0.5 0.5 10/25/45	Aa1	Monthly	8.041	11/10/15
65537HAL	Coll Nt Ser 2007-2 05/21/42	C	Monthly	25.175	03/30/07	67400AAV	Pass-Thru Cif CI B-2 3.91 10/25/45	Aa1	Monthly	5.653	11/10/15
65537HAG	Coll Nt Ser 2007-2 05/21/42	C	Monthly	20.425	03/30/07	67400AAN	Pass-Thru Cif CI A-X-2 0.91 10/25/45	Aaa	Monthly	0.001	11/10/15
65537HAM	Coll Nt Ser 2007-2 05/21/42	C	Monthly	22.8	03/30/07	67400AAX	Pass-Thru Cif CI B-4 3.91 10/25/45	A2	Monthly	2.01	11/10/15
65537HAK	Coll Nt Ser 2007-2 05/21/42	C	Monthly	20.188	03/30/07	67400AAY	Pass-Thru Cif CI B-5 3.91 10/25/45	Baa3	Monthly	1.257	11/10/15
65537GAA	Coll Nt Ser 2007-2 05/21/42	C	Monthly	8.788	03/30/07	67400FAA	Oaktree CLO 2018-1 Ltd	Aaa	J,A,J&O 21	290	12/05/18
65536HAG	Pass Thru Cif Ser 2005-FM1, CIM-2 05/25/35	A1	Monthly	44.64	08/30/05	67400FAC	Coll Nt CI A-1A 10/21/30	Aaa	J,A,J&O 21	35	12/05/18
65536HCS	Pass Thru Cif Ser 2006-HE1, CIM-1 02/25/36	Aa1	Monthly	43.129	03/09/06	67400FAE	Coll Nt CI A-1B 10/21/30	Aaa	J,A,J&O 21	57	12/05/18
65536HCT	Pass Thru Cif Ser 2006-HE1, CIM-2 02/25/36	Caa3	Monthly	39.208	03/09/06	67400FAF	Coll Nt CI A-2 10/21/30	Aa2	J,A,J&O 21	57	12/05/18
65536HBT	Nomura Home Equity Ln Tr Pass Thru Cif Ser 2006-FM1, CI A 11/25/35	A1	Monthly	309.55	01/30/06	674135DF	Oakwood Mortgage Investors Inc Pass-Thru Cif Ser A, CI M 6.825 05/15/28	Aa3	Monthly	15.34	02/20/09
65536MAC	Pass Thru Cif Ser 2006-HE2, CI A-3 03/25/36	Aaa	Monthly	103.062	04/28/06	674135EL	Pass-Thru Cif Ser A, CI M-1 6.86 04/15/29	Caa3	Monthly	22.83	01/21/99
65536MAD	Pass Thru Cif Ser 2006-HE2, CI A-4 03/25/36	Aaa	Monthly	35.042	04/28/06	67515EAR	Ocean Trails CLO V	Aaa	J,A,J&O 13	256	10/26/18
65536RAE	Nomura Home Equity Loan Tr 2006-WF1 Pass-Thru Cif CI M-1 03/25/36	Aaa	Monthly	21.18	06/30/06	67102SAL	Coll Nt CI A-RR 10/13/31	Aaa	J,A,J&O 28	237	02/26/18
65536RAF	Pass-Thru Cif CI M-2 03/25/36	Baa1	Monthly	19.623	06/30/06	67107KAZ	Coll Nt CI A-1R 04/28/31	Aaa	J,A,J&O 28	237	02/26/18
65536RAG	Pass-Thru Cif CI M-3 03/25/36	B2	Monthly	11.524	06/30/06	67107KAZ	OCPCLO 2014-7 Ltd	Aaa	J,A,J&O 20	330	09/06/18
665789AY	North Bri Hsg Association Ltd Secd Mtg Bkd Brit Bd 6.625 09/30/38	Baa1	J&D 30	157.085	06/10/98	67092RAE	OCPCLO 2016-12 Ltd	Aaa	J,A,J&O 18	341	10/18/18
665789AU	Northern States Power Co (Wisconsin) 1st Mtg Bds 3.3 06/15/24	Aa3	J&D 15	100	06/22/15	67112KAB	Coll Nt CI A-1R 10/18/28	Aaa	J,A,J&O 18	341	10/18/18
665789AV	Norstar 2016-1 Coll Nt Ser 2006, CI A-1 06/01/23	A3	Monthly	117.51	08/17/06	67112KAA	Coll Nt CI A-2R 10/18/28	Aaa	J,A,J&O 18	341	10/18/18
66707XAA	Coll Nt CI A 09/25/31	Ba2	Monthly	14.92	11/09/16	67575EAD	Coll Nt CI A-1 10/20/26	Baa2		196.94	02/22/18
66707VAC	Coll Nt CI B 09/25/31	Aaa	Monthly	27	11/09/16	67575EAE	Coll Nt CI A-1R 10/20/26	Ba3	J,A,J&O 20	2.476	02/22/18
66707VAA	Coll Nt CI A 09/25/31	Aaa	Monthly	166.98	11/09/16	67575EAF	Coll Nt CI A-R 10/20/26	Aaa	J,A,J&O 20	557.414	02/22/18
66858EAA	Northwoods Capital XII-B Ltd Coll Nt CI E 06/16/31	Ba3	M,J,S&D 16	26.9	06/15/18	67575EAG	Coll Nt CI C-N 10/20/26	A2	J,A,J&O 20	9.658	02/22/18
66858CAA	Coll Nt CI X 06/16/31	Aaa	M,J,S&D 16	3.5	06/15/18	67575EAB	Coll Nt CI D-N 10/20/26	Baa3	J,A,J&O 20	4.953	02/22/18
66858CAB	Coll Nt CI A-2 06/16/31	Aaa	M,J,S&D 16	77.4	06/15/18	67575EAC	Coll Nt CI E-R 10/20/26	Ba3	J,A,J&O 20	13.486	02/22/18
66858CAE	Coll Nt CI B 06/16/31	Aa2	M,J,S&D 16	71.7	06/15/18	67575EAD	Coll Nt CI B-R 10/20/26	Aa1	J,A,J&O 20	101.144	02/22/18
66858CAG	Coll Nt CI C 06/16/31	A2	M,J,S&D 16	31.35	06/15/18	67575EAN	Coll Nt CI F-N 10/20/26	B1	J,A,J&O 20		

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
67591UAA	Octagon Investment Partners 36 Ltd Coll Nt Cl X 04/15/31	Aaa	J,A,J&O 15	2	04/05/18	68400XBV	Option One Mortgage Acceptance Corp Pass-Thru Cif Ser 2003-5, CIM-2 0 08/25/33	Caa1	Monthly	31.875	07/23/03
67591UAC	Coll Nt Cl A-1 04/15/31	Aaa	J,A,J&O 15	297.5	04/05/18	68389FCG	Option One Mortgage Trust Pass-Thru Cif Ser 2002-3, Cl A-2 0 08/25/32	Aa2	Monthly	353.75	04/26/02
67591UAJ	Coll Nt Cl C 04/15/31	A2	J,A,J&O 15	43.75	04/05/18	68389FCH	Pass-Thru Cif Ser 2002-3, CIM-1 0 08/25/32	Baa3	Monthly	5.3	04/26/02
67592CAA	Octagon Investment Partners 39 Ltd Coll Nt Cl A-1 10/21/30	Aaa	J,A,J&O 21	372	11/28/18	68389FCJ	Pass-Thru Cif Ser 2002-3, CIM-2 0 08/25/32	B1	Monthly	46.375	04/26/02
67592CAC	Coll Nt Cl A-2 10/21/30	Aaa	J,A,J&O 21	15	11/28/18	68389FCM	Pass-Thru Cif Ser 2002-3, CIM-3 0 08/25/32	B2	Monthly	39.75	04/26/02
67592CAE	Coll Nt Cl B 10/21/30	Aa2	J,A,J&O 21	69	11/28/18	68389FFG	Pass-Thru Cif Ser 2004-2, CIM-1 0 04/25/34	B1	Monthly	58	04/13/04
67592CAG	Coll Nt Cl C 10/21/30	A2	J,A,J&O 21	27.6	11/28/18	68389FKL	Option One Mtg Ln Tr Pass Thru Cif Ser 2006-1, Cl A-1 01/25/36	Aaa	Monthly	1424.974	02/03/06
67592CAJ	Coll Nt Cl D 10/21/30	Baa3	J,A,J&O 21	37.8	11/28/18	68389FKP	Pass Thru Cif Ser 2006-1, Cl II-A-3 01/25/36	Aa1	Monthly	260	02/03/06
67592AAA	Coll Nt Cl E 10/21/30	Ba3	J,A,J&O 21	30.6	11/28/18	68389FKQ	Pass Thru Cif Ser 2006-1, Cl II-A-4 01/25/36	A1	Monthly	89.74	02/03/06
67592AAC	Coll Nt Cl F 10/21/30	B3	J,A,J&O 21	12	11/28/18	68402VAF	Pass Thru Cif Ser 07-FXD1, Cl III-A-4 5.86 01/25/37	Caa2	Monthly	46.012	01/30/07
67590LAN	Octagon Investment Partners Xix Ltd Coll Nt Cl A-R 04/15/26	Aaa	J,A,J&O 15	346.5	03/23/17	68389FCF	Option One Mtge Loan Tr 2002-3 Pass-Thru Cif Cl A-1 08/25/32	Aa2	Monthly	825.5	04/26/02
67590LAQ	Coll Nt Cl B-1R 04/15/26	Aaa	J,A,J&O 15	35	03/23/17	68406SBE	Orange and Rockland Utilities Inc Debentures 6 12/01/39	Baa1	J&D 01	60	12/15/09
67590LAS	Coll Nt Cl B-2R 3.49 04/15/26	Aaa	J,A,J&O 15	33	03/23/17	684503SS	Bds Ser 2008E 10/01/26	A2	Monthly	54.13	06/19/08
67590LAU	Coll Nt Cl C-R 04/15/26	Aa1	J,A,J&O 15	39.25	03/23/17	68490TUF	Orange Cnty Hsg Fin Auth FL Bds Ser 2018A 09/01/19	Aaa	Monthly	0.09	10/01/18
67590LAL	Coll Nt Cl D 04/15/26	A3	J,A,J&O 15	28.75	04/10/14	68490TUG	Bds Ser 2018A 03/01/20	Aaa	Monthly	0.085	10/01/18
67590GBJ	Octagon Investment Partners XVII Ltd Coll Nt Cl A-2-R2 01/27/31	Aaa	J,A,J&O 27	10.5	02/28/18	68490TJH	Bds Ser 2018A 09/01/20	Aaa	Monthly	0.1	10/01/18
67590GBG	Coll Nt Cl A-1-R2 01/27/31	Aaa	J,A,J&O 27	241	02/28/18	68490TJJ	Bds Ser 2018A 03/01/21	Aaa	Monthly	0.115	10/01/18
67572YBQ	Octagon Investment Partners XXII Ltd Coll Nt Cl A-RR 01/22/30	Aaa	J,A,J&O 22	424.4	01/22/18	68490TJK	Bds Ser 2018A 09/01/21	Aaa	Monthly	0.11	10/01/18
67572YBN	Coll Nt Cl X-RR 01/22/30	Aaa	J,A,J&O 22	8.5	01/22/18	68490TJL	Bds Ser 2018A 03/01/22	Aaa	Monthly	0.115	10/01/18
67591ABJ	Octagon Investment Partners XXIII Ltd Coll Nt Cl E-R 07/15/27	Ba3	J,A,J&O 15	29	04/26/18	68490TJM	Bds Ser 2018A 09/01/22	Aaa	Monthly	0.12	10/01/18
67591ABL	Coll Nt Cl F-R 07/15/27	B3	J,A,J&O 15	9	04/26/18	68490TJN	Bds Ser 2018A 03/01/23	Aaa	Monthly	0.115	10/01/18
67590WCN	Coll Nt Cl D-R 07/15/27	Baa3	J,A,J&O 15	31.75	04/26/18	68490TJP	Bds Ser 2018A 09/01/23	Aaa	Monthly	0.12	10/01/18
67590WCL	Coll Nt Cl C-R 07/15/27	A2	J,A,J&O 15	33.75	04/26/18	68490TJQ	Bds Ser 2018A 03/01/24	Aaa	Monthly	0.125	10/01/18
67590WCJ	Coll Nt Cl B-R 07/15/27	Aa2	J,A,J&O 15	51	04/26/18	68490TJR	Bds Ser 2018A 09/01/24	Aaa	Monthly	0.12	10/01/18
67590WCE	Coll Nt Cl A-1-R 07/15/27	Aaa	J,A,J&O 15	390	04/26/18	68490TJS	Bds Ser 2018A 03/01/25	Aaa	Monthly	0.125	10/01/18
67590WCG	Coll Nt Cl A-2-R 07/15/27	Aaa	J,A,J&O 15	18	04/26/18	68490TJT	Bds Ser 2018A 09/01/25	Aaa	Monthly	0.13	10/01/18
67590RAY	Octagon Loan Funding Ltd Coll Nt Cl A-RR 11/18/31	Aaa	F,M,A&N 18	252	11/19/18	68490TJU	Bds Ser 2018A 03/01/26	Aaa	Monthly	0.13	10/01/18
67590RBA	Coll Nt Cl B-RR 11/18/31	Aa2	F,M,A&N 18	49.7	11/19/18	68490TJV	Bds Ser 2018A 09/01/26	Aaa	Monthly	0.135	10/01/18
67590RBE	Coll Nt Cl C-RR 11/18/31	A3	F,M,A&N 18	30.7	11/19/18	68490TJW	Bds Ser 2018A 03/01/27	Aaa	Monthly	0.13	10/01/18
67590RBG	Coll Nt Cl D-RR 11/18/31	Baa3	F,M,A&N 18	14.8	11/19/18	68490TJX	Bds Ser 2018A 09/01/27	Aaa	Monthly	0.135	10/01/18
67590TAG	Coll Nt Cl E-RR 11/18/31	Ba3	F,M,A&N 18	20.7	11/19/18	68490TJY	Bds Ser 2018A 03/01/28	Aaa	Monthly	0.14	10/01/18
6756MAAA	Odea Bank AS Sub Nt 7.625 08/01/27	Caa2	F&A 01	300	08/01/17	68490TJZ	Bds Ser 2018A 09/01/28	Aaa	Monthly	0.14	10/01/18
67111BAC	OFSl Bsl IX Ltd Coll Nt Cl A 07/15/31	Aaa	J,A,J&O 15	252	07/31/18	68490TUA	Bds Ser 2018A 03/01/29	Aaa	Monthly	0.145	10/01/18
67106AAL	OFSl Fund VI Ltd Coll Nt Cl A-1R 03/20/25	Aaa	M,J,S&D 20	232	03/01/18	68490TUB	Bds Ser 2018A 09/01/29	Aaa	Monthly	0.145	10/01/18
67704LAA	Oglethorpe Power Corp 1st Mtg Bds 01/01/35	Baa1	J&J 01	300	10/12/06	68490TUC	Bds Ser 2018A 03/01/30	Aaa	Monthly	0.15	10/01/18
677412AF	Ohio National Life Ins Co Surplus Nt 6.875 06/15/42	Baa1	J&D 15	250	06/06/12	68490TUD	Bds Ser 2018A 09/01/30	Aaa	Monthly	0.15	10/01/18
67759LAF	Ohio St Student Ln Rev Auc Rt Student Ln Rev Bd Ser 2006A 09/01/41	Aaa	Monthly	50	12/20/06	68490TUE	Bds Ser 2018A 03/01/31	Aaa	Monthly	0.985	10/01/18
67759LAD	Coll Nts Ser 2001 09/01/37	Aaa	Monthly	25	12/17/02	68490TVF	Bds Ser 2018A 09/01/38	Aaa	Monthly	1.965	10/01/18
680033AC	Old National Bancorp Sr Unsec Nt 4.125 08/15/24	A3	F&A 15	175	08/12/14	68490TVG	Bds Ser 2018A 09/01/43	Aaa	Monthly	2.46	10/01/18
68204LAA	Oman Sovereign Sukuk SAOC Mtn Rule 144A 4.397 06/01/24	Baa3	J&D 01	2000	05/23/17	68490TVH	Bds Ser 2018A 09/01/48	Aaa	Monthly	2.725	10/01/18
681936BD	Omega Healthcare Investors Inc Gtd Nt 4.5 01/15/25	Baa3	J&J 15	150	03/28/17	68490TVJ	Bds Ser 2018A 09/01/49	Aaa	Monthly	8.995	10/01/18
67087TBN	OMI Trust Mtg Pass Thru Cif Ser C, Cl A-1 7.72 04/15/30	Caa1	Monthly	189.284	09/29/00	685785AA	Orec 2018-CRE1 Ltd Coll Nt Cl A 06/16/36	Aaa	Monthly	190.312	12/05/18
67087TCD	Pass-Thru Cif Ser 2001-B, Cl A-3 6.535 03/15/23	Aaa	Monthly	29.7	03/15/01	68620CAA	Origen Manufactured Housing Contract Tr 2007-A Pass-Thru Cif Cl A-1 04/15/37	B3	Monthly	91.889	05/02/07
67087TDE	Pass-Thru Cif Ser 2002-A, Cl A-3 6.03 05/15/24	A3	Monthly	13.9	02/28/02	68619AAF	Origen Manufactured Housing Contract Trust Asset-Bkd Cif Ser 2001-A, Cl A-6 7.65 03/15/32	Aa2	Monthly	15.2	03/27/01
67087TDP	Pass-Thru Cif Ser 2002-B, Cl A-3 6.06 03/15/25	Baa1	Monthly	22.5	05/31/02	68619AAK	Asset-Bkd Cif Ser 2001-A, Cl A-7 6.66 03/15/32	Aa2	Monthly	20	03/27/01
67087TCE	Pass-Thru Cif Ser 2001-B, 7.21 09/15/30	Aaa	Monthly	24.94	03/15/01	68619AAQ	Pass-Thru Cif Ser 2002-A, CIM-1 7.87 07/15/31	Aaa	Monthly	11.48	03/27/02
67087TDF	Pass-Thru Cif Ser 2002-A, Cl A-4 6.97 03/15/32	Aa3	Monthly	23.99	02/28/02	68784XAB	Oscar US Funding IX LLC Pass-Thru Cif 08/10/21	Aaa	Monthly	115.3	07/27/18
67087TDO	Pass-Thru Cif Ser 2002-B, Cl A-4 7.09 06/15/32	A1	Monthly	31.81	05/31/02	68784XAC	Pass-Thru Cif 08/10/21	Aaa	Monthly	70.1	07/27/18
67087TDW	Pass-Thru Cif Ser 2002-C, Cl A-1 5.41 11/15/32	Aa3	Monthly	149.04	08/30/02	68784XAD	Pass-Thru Cif 09/10/22	Aaa	Monthly	97.6	07/27/18
68233JBJ	Oncor Electric Delivery Co LLC Sr Secd Nt Rule 144A 5.75 03/15/29	A2	M&S 15	318.328	11/29/18	68784XAE	Pass-Thru Cif 09/10/25	Aaa	Monthly	92.2	07/27/18
68236LAC	One Eleven Funding II Ltd Coll Nt Cl A-2 5.0599 07/18/36	Aa3	---	88.9	08/17/18	68784CAB	Oscar US Funding VIII LLC Pass-Thru Cif 04/12/21	Aaa	Monthly	120.3	03/23/18
68236LAE	Coll Nt Cl B 6 07/18/36	A3	---	30.3	08/17/18	68784CAC	Pass-Thru Cif 04/12/21	Aaa	Monthly	70.5	03/23/18
68236LAG	Coll Nt Cl C 7 07/18/36	Baa3	---	30.3	08/17/18	68784CAD	Pass-Thru Cif 05/10/22	Aaa	Monthly	96.8	03/23/18
68236LAA	Coll Nt Cl A-1 4.5599 07/18/36	Aaa	---	294.7	08/17/18	68784CAE	Pass-Thru Cif 05/12/25	Aaa	Monthly	90.3	03/23/18
68268KAA	Oneman Direct Auto Receivables Tr 2017-1 Coll Nt Cl A 2.16 10/15/20	Aaa	Monthly	209.95	02/01/17	689551BU	Ottawa (city of) Ontario, Canada CADS Deb 4.99 08/28/26	Aaa	Monthly	88.98	08/15/06
68268KAB	Coll Nt Cl B 2.88 06/15/21	Aaa	Monthly	26.99	02/01/17	69121PDC	Owint Mtg Ln Tr PASS THRU CTFS Ser 2006-2, Cl A-1 01/25/37	Baa1	Monthly	221.31	03/09/06
68268KAC	Coll Nt Cl C 3.91 08/16/21	Aa1	Monthly	18	02/01/17	69121PDE	PASS THRU CTFS Ser 2006-2, Cl A-2B 5.633 01/25/37	B2	Monthly	93.475	03/09/06
68268KAD	Coll Nt Cl D 4.94 12/15/21	A1	Monthly	26.99	02/01/17	69121PDF	PASS THRU CTFS Ser 2006-2, Cl A-2C 6 01/25/37	Caa1	Monthly	18.248	03/09/06
68268KAE	Coll Nt Cl E 6 01/15/25	Baa2	Monthly	18	02/01/17	69121PDU	Pass Thru Cif Ser 2006-3 03/25/37	Aaa	Monthly	180.115	04/13/06
68324AAT	Ontario Sch Brds Fing Corp CADS Bd 5.376 06/25/32	A1	Monthly	200.584	06/13/07	69121PDV	Pass Thru Cif Ser 2006-3, Cl A-2C 03/25/37	Aaa	Monthly	48.194	04/13/06
67109EAA	Ope Kag Fin Sub Inc Global Sg Nt Rule 144A 7.875 07/31/23	Caa1	J&J 31	405	07/23/15	69121QAA	Pass Thru Cif Ser 2006-4, Cl A-1 05/25/37	A3	Monthly	243.564	06/26/06
68383NAK	Optem Mtge Accep Corp Pass Thru Cif Ser 2005-1, CIM-5 02/25/35	B1	Monthly	6.421	01/31/05	69121PDB	Owint Mtge Loan Tr 2006-1 Pass-Thru Cif Cl AV 12/25/35	Aaa	Monthly	225.112	01/30/06
68383NAL	Pass Thru Cif Ser 2005-1, CIM-6 02/25/35	B1	Monthly	6.421	01/31/05	67108BBJ	OZLM Funding II Ltd Coll Nt Cl A-1A-F 4.04 07/30/31	Aaa	---	27.5	08/29/18
68383NAJ	Pass Thru Cif Ser 2005-1, CIM-4 02/25/35	B1	Monthly	7.224	01/31/05	67108BAW	Coll Nt Cl A-1A-R 07/30/31	Aaa	J,A,J&O 31	301.5	08/29/18
68383NAC	Pass Thru Cif Ser 2005-2, CIM-7 04/25/35	Caa2	Monthly	4.42	04/05/05	67108BAB	Coll Nt Cl A-1B-R 07/30/31	Aaa	J,A,J&O 31	21.7	08/29/18
68383NAG	Pass Thru Cif Ser 2005-4, CIM-1 08/25/35	Ba2	Monthly	20.49	08/25/05	67109KAX	OZLM IX Ltd Coll Nt Cl A-1A-RR 10/20/31	Aaa	J,A,J&O 20	310	11/08/18
68383NCT	Pass Thru Cif Ser 2005-4, Cl II-A1D 08/25/35	Aa1	Monthly	42.871	08/25/05	67109KAW	Coll Nt Cl B-RR 10/20/31	A2	J,A,J&O 20	25	11/08/18
68383NCF	Pass Thru Cif Ser 2005-4, Cl II-A1E 08/25/35	Aaa	Monthly	254.705	08/25/05	67109KAU	Coll Nt Cl A-2-RR 10/20/31	Aa2	J,A,J&O 20	49.5	11/08/18
68383NCA	Pass Thru Cif Ser 2005-4, Cl II-APT 08/25/35	Aa1	Monthly	305	08/25/05	67109LAE	Coll Nt Cl E-RR 10/20/31	B3	J,A,J&O 20	9.5	11/08/18
68383NCE	Pass Thru Cif Ser 2005-4, Cl II-A2 08/25/35	Aa3	Monthly	95.006	08/25/05	67109LAE	Coll Nt Cl D-RR 10/20/31	Ba3	J,A,J&O 20	26.25	11/08/18
68383NDY	Pass Thru Cif Ser 2006-1, Cl II-APT 5.75 04/25/36	Caa1	Monthly	20	03/24/06	67109KAY					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
67107BFC	Coll Nt CI A-1-RR 10/17/29	Aaa	J,A,J&O 17	384	11/15/18	684906FL	PARCS R MASTER TR COLL Nt Ser 2007-8 03/20/57	Aa1	M,J,S&D 21	25	06/21/07
67107FBE	Coll Nt CI A-2-RR 10/17/29	Aa2	J,A,J&O 17	69	11/15/18	70014LAB	Park Aerospace Hldgs Ltd Gld Sr Global Nt 5.5 02/15/24	Ba2	F&A 15	1250	01/11/17
67107FBG	Coll Nt CI B-RR 10/17/29	A2	J,A,J&O 17	29.1	11/15/18	70016ZAJ	Park Avenue Institutional Advisers CLO Ltd 2016-1 Coll Nt CI A-1-R 08/25/31	Aaa	F,M,A&N 25	250	08/23/18
67107FBJ	Coll Nt CI C-RR 10/17/29	Baa3	J,A,J&O 17	36.9	11/15/18	70016RAA	Park Avenue Institutional Advisers CLO Ltd 2018-1 Coll Nt CI A-1A 10/20/31	Aaa	J,A,J&O 20	238	11/08/18
67107HAG	Coll Nt CI D-RR 10/17/29	Ba3	J,A,J&O 17	31.5	11/15/18	70016RAC	Coll Nt CI A-1B 10/20/31	Aaa	J,A,J&O 20	10	11/08/18
67107HAJ	Coll Nt CI E-RR 10/17/29	B3	J,A,J&O 17	11.4	11/15/18	70069FBB	Pass Thru Cif Ser 2004WCW2, CI M-5 09/25/34	Caa1	Monthly	51	09/03/04
67109WJAJ	Coll Nt CI A-1-R 04/30/27	Aaa	J,A,J&O 31	349.25	09/18/18	70069FCF	Pass Thru Cif Ser 2005WHQ1, CI M-6 02/25/35	B3	Monthly	22	02/24/05
67109WAL	Coll Nt CI A-2-R 04/30/27	Aa2	J,A,J&O 31	70.625	09/18/18	70069FJU	Pass Thru Cif Ser 2005WHQ3, CI M-6 05/25/35	Caa3	Monthly	29	05/26/05
67109WAN	Coll Nt CI B-R 04/30/27	A2	J,A,J&O 31	25.525	09/18/18	70069FKH	Pass Thru Cif Ser 05-WCW1, CI M-4 05/25/35	Ca	Monthly	42.9	05/31/05
67109WAO	Coll Nt CI C-R 04/30/27	Baa3	J,A,J&O 31	35.525	09/18/18	70069FLY	Pass Thru Cif Ser 2005WCW3, CI M-3 07/25/35	B2	Monthly	25.5	07/28/05
67110AAY	Coll Nt CI C-R 07/30/27	Baa3	J,A,J&O 31	29.4	09/18/18	70069FKG	Pass Thru Cif Ser 05-WCW1, CI M-3 05/25/35	B1	Monthly	48.1	05/31/05
67110AAW	Coll Nt CI B-R 07/30/27	A2	J,A,J&O 31	25.3	09/18/18	70069FCH	Pass-Thru Cif CI M-2 09/25/34	B1	Monthly	49.5	09/14/04
67110AAU	Coll Nt CI A-2-R 07/30/27	Aa2	J,A,J&O 31	61.4	09/18/18	70069FCJ	Pass-Thru Cif CI M-3 09/25/34	B3	Monthly	31.5	09/14/04
67110AAO	Coll Nt CI A-1-R 07/30/27	Aaa	J,A,J&O 31	319.9	09/18/18	70069FAY	Pass-Thru Cif CI M-2 09/25/34	B1	Monthly	12.0	09/03/04
67110HAY	Coll Nt CI B-1-R 01/15/29	A2	J,A,J&O 15	15.75	06/04/18	70342PAA	Patriots Energy Group Financing Agency Bds Ser 2018A 4 02/01/20	Aa2	F&A 01	0.315	08/16/18
67110JAG	Coll Nt CI D-R 01/15/29	Ba3	J,A,J&O 15	23.75	06/04/18	70342PAB	Bds Ser 2018A 4 08/01/20	Aa2	F&A 01	0.32	08/16/18
67110HBA	Coll Nt CI C-R 01/15/29	Ba3	J,A,J&O 15	30.25	06/04/18	70342PAC	Bds Ser 2018A 4 02/01/21	Aa2	F&A 01	0.325	08/16/18
67110HAW	Coll Nt CI A-2A-R 01/15/29	Aa2	J,A,J&O 15	46.5	06/04/18	70342PAD	Bds Ser 2018A 4 08/01/21	Aa2	F&A 01	0.335	08/16/18
67112AAG	Coll Nt CI C 01/20/31	Baa3	J,A,J&O 20	35.5	01/26/18	70342PAE	Bds Ser 2018A 4 02/01/22	Aa2	F&A 01	0.34	08/16/18
67112AAA	Coll Nt CI A-1 01/20/31	Aaa	J,A,J&O 20	320	01/26/18	70342PAF	Bds Ser 2018A 4 08/01/22	Aa2	F&A 01	0.35	08/16/18
67112AAC	Coll Nt CI A-2 01/20/31	Aa2	J,A,J&O 20	54.5	01/26/18	70342PAG	Bds Ser 2018A 4 02/01/23	Aa2	F&A 01	0.355	08/16/18
67112EAA	Coll Nt CI D 01/20/31	Ba3	J,A,J&O 20	22.5	01/26/18	70342PAH	Bds Ser 2018A 4 08/01/23	Aa2	F&A 01	0.355	08/16/18
67112EAA	Coll Nt CI B 01/20/31	A2	J,A,J&O 20	27.5	01/26/18	70342PAJ	Bds Ser 2018A 4 02/01/24	Aa2	F&A 01	0.37	08/16/18
67112EAE	Coll Nt CI B 01/20/31	A2	J,A,J&O 20	27.5	01/26/18	70342PAL	Bds Ser 2018B 10/01/48	Aa2	A&O 01	100.25	08/16/18
67112GAE	Coll Nt CI C 04/15/31	A2	J,A,J&O 15	28.75	04/04/18	70342PAK	Bds Ser 2018A 4 10/01/48	Aa2	A&O 01	728.875	08/16/18
67112GAA	Coll Nt CI A 04/15/31	Aaa	J,A,J&O 15	320	04/04/18	70337U10	Coll Nt Ser 03-A 5.775 12/23/63	Ba3	Monthly	188.499	12/23/03
67112GAC	Coll Nt CI B 04/15/31	Aa2	J,A,J&O 15	60	04/04/18	70659PAJ	Penarth Master Issuer PLC Coll Nt Ser 2018-1 03/18/22	Aaa	Monthly	300	03/26/18
67112GAG	Coll Nt CI D 04/15/31	Baa3	J,A,J&O 15	30	04/04/18	71085PAX	People's Choice Home Loan Secs Tr 2004-2 Pass-Thru Cif CI M3 10/25/34	Ba2	Monthly	26.384	08/27/04
67112HAA	Coll Nt CI E 04/15/31	Ba3	J,A,J&O 15	21.25	04/04/18	71085PAW	Pass-Thru Cif CI M2 10/25/34	Aa1	Monthly	15.077	08/27/04
67112HAC	Coll Nt CI F 04/15/31	B3	J,A,J&O 15	10	04/04/18	71085PAY	Pass-Thru Cif CI M4 10/25/34	B1	Monthly	9.423	08/27/04
67112HAA	Coll Nt CI A-1 04/21/31	Aa2	J,A,J&O 21	49.05	05/11/18	71085PCT	Peoples Choice Home Ln Secs Tr Coll Nt Ser 2005-3, CI M3 08/25/35	B2	Monthly	22.499	07/01/05
67112HAB	Coll Nt CI A-2 04/21/31	B3	J,A,J&O 21	6.975	05/11/18	71085PCC	Pass Thru Cif Ser 2005-2, CI M3 05/25/35	B2	Monthly	21.48	04/28/05
67112HAC	Coll Nt CI B 04/21/31	A2	J,A,J&O 21	24.75	05/11/18	71085PCD	Pass Thru Cif Ser 2005-2, CI M4 05/25/35	B2	Monthly	20.378	04/28/05
67112HAA	Coll Nt CI A-1 04/21/31	Aaa	J,A,J&O 21	288	05/11/18	71336WAA	Pepper Residential Secs Tr No 21 Pass-Thru Cif CI A1-U 01/16/60	Aaa	Monthly	250	07/31/18
67112HAB	Coll Nt CI A-2 04/21/31	Baa3	J,A,J&O 21	31.95	05/11/18	713448BD	Sr Unsec Nt 4.45 04/14/46	A1	A&O 14	750	02/19/16
67112HAC	Coll Nt CI D 04/21/31	Ba3	J,A,J&O 21	20.25	05/11/18	713580BJ	Peralta Community College Dist CA Bds Ser B-2 08/05/20	A2	Monthly	38.45	08/20/15
67112MAJ	Coll Nt CI X 04/21/31	Aaa	J,A,J&O 21	2	05/11/18	71419GAX	Perpetual Master Issuer PLC Pass-Thru Cif Ser 1, CI A1 07/15/58	Aaa	J,A,J&O 15	1000	06/28/18
67111VAC	Coll Nt CI A-1 01/17/31	Aaa	J,A,J&O 17	312	02/22/18	69369EAA	Perpetual Trustees Victoria Ltd Pass-Thru Cif CI A2 0 05/01/36	A1	F,M,A&N 01	1244.106	02/04/04
67111VAJ	Coll Nt CI C 01/17/31	Baa3	J,A,J&O 17	28.8	02/22/18	69369EAB	Pertamina (Persero) (PT) Global Nt 5.25 05/23/21	Baa2	M&N 23	1000	05/16/11
67111XAA	Coll Nt CI D 01/17/31	Ba3	J,A,J&O 17	24	02/22/18	69369EAB	Global Nt 6.5 05/27/41	Baa2	M&N 27	500	05/20/11
67111VAA	Coll Nt CI X 01/17/31	Aaa	J,A,J&O 17	5	02/22/18	715457AB	Peru Enhanced Pass Thru Fin Ltd Pass-Thru Cif 06/02/25	A3	---	455.22	12/07/06
67111VAE	Coll Nt CI A-2 01/17/31	Aa2	J,A,J&O 17	48	02/22/18	69367PAA	Perusahaan Gas Negara (PT) Global Bds 5.125 05/16/24	Baa2	M&N 16	1350	05/12/14
67111VAG	Coll Nt CI B 01/17/31	A2	J,A,J&O 17	28.8	02/22/18	71567PAB	Perusahaan Penerbit Sbsn Indonesia III Tr Global Certificates Ser 2 6.125 03/15/19	Baa2	M&S 15	1500	09/17/13
67111XAC	Coll Nt CI F 01/17/31	B3	J,A,J&O 17	9.6	02/22/18	71567PAE	Tr Global Certificates 3.4 03/29/21	Baa2	M&S 29	750	03/29/16
69407OAB	2nd Priority NT CIB 10/25/36	C	---	96	09/25/01	71567PAG	Tr Global Certificates 3.4 03/29/22	Baa2	M&S 29	1000	03/29/17
694308GK	Pacific Gas & Elec Co Sr Nt 5.8 03/01/37	Baa2	Monthly	50.5	03/08/07	71567PAD	Tr Global Certificates 4.325 05/28/25	Baa2	M&S 28	2000	05/28/15
694308GJ	Pacific Gas & Elec Co Sr Nt 5.8 03/01/37	Baa2	M&S 01	250	03/26/10	71567PAF	Tr Global Certificates 4.55 03/29/26	Baa2	M&S 29	1750	03/29/16
695114CC	PacificCorp 1st Mtg Bnd 5.9 08/15/34	A1	Monthly	14	08/19/04	71567PAH	Tr Global Certificates 4.15 03/29/27	Baa2	M&S 29	2000	03/29/17
69574EAS	PaineWebber Mortgage Acceptance Corp V Pass-Thru Cif CI X 0 10/15/23	C	Monthly	0.001	06/01/99	71647NAQ	Petrobras Global Fin BV Gtd Global Nt 8.75 05/23/26	Ba2	M&N 23	3000	05/17/16
695847AL	Pakistan Gov't of Global Bds 7.25 04/15/19	B3	A&O 15	1000	04/15/14	71645WAR	Petrobras Int'l Fin Co Gtd Sr Nt 5.375 01/27/21	Ba2	J&J 27	2750	02/01/12
695847BA	Global Bds 6.75 12/03/19	B3	J&D 03	1000	11/26/14	71645WAS	Petra Global Sukuk Ltd Tr Cif 2.707 03/18/20	A1	M&S 18	1250	03/11/15
695847AK	Global Bds 8.25 04/15/24	B3	A&O 15	1000	04/15/14	69345BAA	PF 2017-3 Ltd Coll Nt CI A 01/16/35	Aaa	Monthly	314.905	03/22/17
740840AC	Sr Nt Ser 8 6.875 12/05/27	B3	J&D 05	1500	12/05/17	69335PCT	PFS Financing Corp Coll Nt Ser 201 12/30/99	Aaa	Monthly	188	04/16/18
69640GAL	Palisades Center Tr 2016-PLSD Pass-Thru Cif CI D 4.737 04/15/33	Ba1	Monthly	55.1	04/29/16	69335PCV	Coll Nt Ser 2018-D 3.1899 12/30/99	Aaa	Monthly	282	04/16/18
69640GAI	Pass-Thru Cif CI C 3.998 04/15/33	Baa1	Monthly	48.8	04/29/16	69335PCX	Coll Nt Ser 201 12/30/99	Aaa	Monthly	188	10/19/18
69640GAG	Pass-Thru Cif CI B 3.357 04/15/33	Aa3	Monthly	55.5	04/29/16	69335PCN	Coll Nt Ser 201 12/30/99	Aaa	Monthly	188	02/15/18
69640GAA	Pass-Thru Cif CI A 2.713 04/15/33	Aaa	Monthly	229.1	04/29/16	69335PCO	Coll Nt Ser 2018-B 2.89 12/30/99	Aaa	Monthly	376	02/15/18
69688XAS	Palmer Square CLO 2014-1 Ltd Coll Nt CI A-1-R2 01/17/31	Aaa	J,A,J&O 17	244	01/17/18	69335PDB	Coll Nt CI A 3.52 12/30/99	Aaa	Monthly	188	10/19/18
69888UAB	Papua New Guinea Gov't of Global Bds Cif 8.375 10/04/28	B2	A&O 04	500	10/04/18	69346KAB	Phaea Student Loan Tr 2018-1 Coll Nt CI A-2 10/25/68	Aaa	Monthly	285.2	10/29/18
69913BAA	Paragon Mtgs (No 12) PLC Pass-Thru Cif Ser A1 11/15/38	Aaa	F,M,A&N 15	1500	07/20/06	69346KAA	Coll Nt CI A-1 10/25/68	Aaa	Monthly	141.5	10/29/18
69913BAB	Paragon Mtgs (No 9) PLC Pass-Thru Cif Ser A2C 11/15/38	Aaa	F,M,A&N 15	311	07/20/06	PHH Mtg Tr	Pass Thru Cif Ser 2007-SL1, CI M-3 7 12/25/27	Caa2	Monthly	7.505	12/19/07
69913RAB	Paragon Mtgs (No 9) PLC Pass Thru Cif CI BB 05/15/41	Aa2	F,M,A&N 15	35.372	07/19/05	69337YAD	Philadelphia School Dist PA Bds Ser 2010G 09/01/30	A2	Monthly	150	01/03/11
69913RAC	Pass Thru Cif CI BA 05/15/41	Aa2	F,M,A&N 15	12.254	07/19/05	717883LQ	Philippines Govt Global Bds 6.375 10/23/34	Baa2	A&O 23	946.807	10/24/10
69913RAA	Pass Thru Cif CI AC 05/15/41	Aa1	F,M,A&N 15	60	07/19/05	718286BG	Global Nt 6.375 01/15/32	Baa2	Jan 15	500	01/30/08
69913RAB	Pass Thru Cif CI CB 05/15/41	A1	F,M,A&N 15	79.138	07/19/05	718286BD	Phillips 66 Gld Sr Nt Ser E 4.875 11/15/44	A3	M&N 15	200	02/26/18
69913RAC	Pass Thru Cif CI AB 05/15/41	Aa1	F,M,A&N 15	425.665	07/19/05	718546AL	Coll Nt CI D 07/24/31	Baa3	J,A,J&O 24	24.25	06/21/18
69913RAU	Pass Thru Cif CI AA 05/15/41	Aa1	F,M,A&N 15	605.689	07/19/05	71327ZAC	Coll Nt CI B 07/24/31	Aa2	J,A,J&O 24	48	06/21/18
69913RAU	Pass Thru Cif CI CA 05/15/41	A1	F,M,A&N 15	5.252	07/19/05	72132CAA	Coll Nt CI E 07/24/31	Ba3	J,A,J&O 24	20.5	06/21/18
699149AA	Paraguay Gov't of Global Bds 6.625 01/25/23	Ba1	Jan 25	280	04/25/15	72132TAE	Coll Nt CI C 07/24/31	Aa2	J,A,J&O 24	19.25	06/21/18
699149AC	Sr Unsec Nt 04/15/26	Ba1	---	600	03/23/16	72132TAA	Coll Nt CI A 07/24/31	Aa2	J,A,J&O 24	256	06/21/18
69915VAS	Parallel 2015-1 Ltd Coll Nt CI C-1-R 07/20/27	A2	J,A,J&O 20	14	01/22/18	72132TAA	Coll Nt CI A 07/2				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Plenary Justice (SA) Pty Ltd	Pass Thru Cfd 4.55 06/14/30	A3	Monthly	28.891	06/15/05	74440DAT	Bds Ser B 4 07/01/20	A1	J&D 01	11.115	09/27/18
73316PER	Pass Thru Cfd Ser 2005-B, CI-M-6 08/25/35	Ca	Monthly	4.084	07/21/05	74440DFB	Bds Ser C-1 4 12/01/20	A3	J&D 01	6.045	12/12/18
73316PEQ	Pass Thru Cfd Ser 2005-B, CI-M-5 08/25/35	B2	Monthly	3.757	07/21/05	74440DAU	Bds Ser B 4 01/01/21	A1	J&D 01	1.285	09/27/18
73316PGH	Pass Thru Cfd Ser 2005-5, CI-AF-4 5.297 11/25/35	B1	Monthly	102/105	10/21/05	74440DBG	Bds Ser C-1 4 06/01/21	A3	J&D 01	4.205	12/12/18
73316PGJ	Pass Thru Cfd Ser 2005-5, CI-AF-5 5.715 11/25/35	B2	Monthly	25.97	10/21/05	74440DAV	Bds Ser B 4 07/01/21	A1	J&D 01	11.175	09/27/18
73316PHP	Pass Thru Cfd Ser 2005-D, CI-A-5 5.965 01/25/36	Aa2	Monthly	22.698	11/30/05	74440DBH	Bds Ser C-1 4 12/01/21	A3	J&D 01	6.535	12/12/18
73316PKJ	Pass Thru Cfd Ser 2006-B, CI-M-1 05/25/36	B1	Monthly	23.659	03/29/06	74440DAW	Bds Ser B 4 01/01/22	A1	J&D 01	1.535	09/27/18
73316PKH	Pass Thru Cfd Ser 2006-B, CI-A-3 05/25/36	Aaa	Monthly	43.745	03/29/06	74440DBJ	Bds Ser C-1 4 06/01/22	A3	J&D 01	4.945	12/12/18
73316TAB	Pass Thru Cfd Ser 2006-E, CI-A-2 01/25/37	Aa3	Monthly	42.618	12/07/06	74440DAX	Bds Ser B 4 07/01/22	A1	J&D 01	11.79	09/27/18
73316TAC	Pass Thru Cfd Ser 2006-E, CI-A-3 01/25/37	Baa1	Monthly	21.867	12/07/06	74440DBK	Bds Ser C-1 4 12/01/22	A3	J&D 01	6.92	12/12/18
73316PJE	Pass-Thru Cfd CI-A-4 5.803 01/25/36	Caa1	Monthly	19.315	12/22/05	74440DAY	Bds Ser B 4 01/01/23	A1	J&D 01	1.64	09/27/18
73316PJF	Pass-Thru Cfd CI-A-5 6.085 01/25/36	Caa2	Monthly	43.518	12/22/05	74440DBL	Bds Ser C-1 4 06/01/23	A3	J&D 01	5.765	12/12/18
73316PJD	Pass-Thru Cfd CI-A-3 5.68 01/25/36	A2	Monthly	80.916	12/22/05	74440DAZ	Bds Ser B 4 07/01/23	A1	J&D 01	12.115	09/27/18
73316MAD	Pass-Thru Cfd CI-A-4 Through Tr 2006-C	Aaa	Monthly	24.211	06/28/06	74440DBM	Bds Ser C-1 4 12/01/23	A3	J&D 01	7.385	12/12/18
Portugal Government of	Tras Bds 3.85 04/15/21	Baa3	Feb 16	5.078	02/16/05	74440DBA	Bds Ser B 4 01/01/24	A1	J&D 01	1.915	09/27/18
Tras Bds 4.95 10/25/23	Baa3	Jun 03	6.528	06/03/08	74440DBN	Bds Ser C-1 4 06/01/24	A3	J&D 01	6.175	12/12/18	
POSILLO FIN II SRL	Pass Thru Cfd Ser 2007-1, CI-A1 05/15/35	Ba2	J&J 15	1190.46	07/30/07	74440DBB	Bds Ser B 4 07/01/24	A1	J&D 01	12.605	09/27/18
Pass Thru Cfd Ser 2007-1, CI-A2 05/15/35	A2	J&J 15	1190.46	07/30/07	74440DBP	Bds Ser C-1 4 12/01/24	A3	J&D 01	7.86	12/12/18	
Post CLO 2018-1 Ltd	Coll Nt CI B 04/16/31	Aa2	J,A,J&O 16	42.7	05/22/18	74440DBC	Bds Ser B 4 01/01/25	A1	J&D 01	2.15	09/27/18
73742DAG	Coll Nt CI B 04/16/31	Ba3	J,A,J&O 16	22.7	05/22/18	74440DBQ	Bds Ser C-1 4 06/01/25	A3	J&D 01	6.505	12/12/18
73742VAA	Coll Nt CI C 04/16/31	A2	J,A,J&O 16	20.5	05/22/18	74440DBD	Bds Ser B 4 01/01/49	A1	J&D 01	927.745	09/27/18
73742DAE	Coll Nt CI D 04/16/31	Baa3	J,A,J&O 16	26.45	05/22/18	74440DBR	Bds Ser C-1 4 12/01/49	A3	J&D 01	735.465	12/12/18
73742DAG	Coll Nt CI A 04/16/31	Aaa	J,A,J&O 16	256	05/22/18	74727PAR	Global Bds 5.75 01/20/42	Aa3	J&J 20	1000	11/29/11
73742DAA	Coll Nt CI A 04/16/31	Aaa	J,A,J&O 16	256	05/22/18	74734PAA	Gtd Sub Fixed/Fltg Rt Global Nt 05/24/41	Baa1	M&N 24	166.654	05/17/11
69355DAC	Coll Nt CI B-1 4.66 07/15/31	Aa2	J,A,J&O 15	19	08/03/18	74824DAG	Pass-Thru Cfd CI B 3.376 01/13/37	Aa1	Monthly	77.2	01/29/13
69355DAL	Coll Nt CI B-2 07/15/31	Aa2	J,A,J&O 15	29	08/03/18	74824DAE	Pass-Thru Cfd CI X-B 01/13/37	Aa1	Monthly	0.001	01/29/13
69355DAE	Coll Nt CI C 07/15/31	A2	J,A,J&O 15	20.8	08/03/18	74824DAL	Pass-Thru Cfd CI D 01/13/37	A3	Monthly	69.8	01/29/13
69355DAA	Coll Nt CI A 07/15/31	Aaa	J,A,J&O 15	256	08/03/18	74824DAA	Pass-Thru Cfd CI A 3.275 01/13/37	Aa3	Monthly	400.2	01/29/13
69355CAA	Coll Nt CI E 07/15/31	Ba3	J,A,J&O 15	20.4	08/03/18	74824DAJ	Pass-Thru Cfd CI C 01/13/37	Aa3	Monthly	52.8	01/29/13
69355CAC	Coll Nt CI F 07/15/31	B3	J,A,J&O 15	6.8	08/03/18	74824DAC	Pass-Thru Cfd CI X-A 01/13/37	Aa3	Monthly	0.001	01/29/13
69355DAG	Coll Nt CI D 07/15/31	Baa3	J,A,J&O 15	22.8	08/03/18	74824DAD	Pass-Thru Cfd Ser 2003-X3, CI M3 0 07/25/34	Caa2	Monthly	5.138	09/23/03
74042MAG	Coll Nt CI B-2 6.02 09/22/36	A2	M,J,S&D 22	50	06/15/06	74919TAB	Pass Thru Cfd Ser 2006-PP4, CI M-1 01/25/46	Ba1	Monthly	32.1	10/10/06
74042MAE	Coll Nt CI B-1 09/22/36	A2	M,J,S&D 22	65	06/15/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042MAC	Coll Nt CI A-2 09/22/36	Aa2	M,J,S&D 22	201.8	06/15/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042MAL	Coll Nt CI C-2 6.57 09/22/36	Ba3	M,J,S&D 22	71.65	06/15/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042MAJ	Coll Nt CI C-1 09/22/36	Ba3	M,J,S&D 22	77.25	06/15/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042MAQ	Coll Nt CI B-3 6.05 09/22/36	A2	M,J,S&D 22	30.3	06/15/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042MAA	Coll Nt CI A-1 09/22/36	Aa1	M,J,S&D 22	762.5	06/15/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042CAJ	Coll Nt CI C-2 5.49 03/22/38	B2	M,J,S&D 22	8	11/08/07	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042CAA	Coll Nt CI A-1 03/22/38	Aa2	M,J,S&D 22	191	11/08/07	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042CAC	Coll Nt CI A-2 03/22/38	A1	M,J,S&D 22	45.7	11/08/07	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042CAE	Coll Nt CI B 03/22/38	Baa3	M,J,S&D 22	44.4	11/08/07	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74042CAG	Coll Nt CI C-1 03/22/38	B2	M,J,S&D 22	36	11/08/07	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74041PAB	Coll Nt CI A-1 06/23/35	Aa2	Monthly	270.8	03/17/05	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74165GAB	Coll Nt CI C 4 08/26/49	Baa1	Monthly	68.921	03/17/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74165GAA	Coll Nt CI B 3.25 08/26/49	Aa1	Monthly	26.679	03/17/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74165GAC	Coll Nt CI MIRA 2.55 08/26/49	Aaa	Monthly	148.217	03/17/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74160MKV	Pass Thru Cfd Ser 2005-4, CI H-A-10 5.5 10/25/35	B3	Monthly	16.267	09/30/05	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74161QAA	Pass-Thru Cfd Ser 2006-CL1, CI-A-1 02/25/36	Ba3	Monthly	189.352	05/31/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74161OAB	Pass-Thru Cfd Ser 2006-CL1, CI-A-2 02/25/36	Ba3	Monthly	0.001	05/31/06	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
742651DV	Gld Sr Sec Nt 2.3 09/15/20	Aaa	M&S 15	325	06/11/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
742651DW	Gld Sr Sec Nt 3.25 06/15/25	Aaa	J&D 15	250	06/11/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
742651DG	Sr Sec Global Nt 4.375 03/15/19	Aaa	M&S 15	100	01/19/11	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
742651DJ	Sr Sec Global Nt 4.3 12/15/21	Aaa	J&D 15	100	03/23/11	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74271BEC	Fltg Rl Nt 08/15/63	Aa3	F,M,A&N 15	69.838	08/12/13	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74271BEJ	Fltg Rl Nt 11/01/64	Aa3	F,M,A&N 01	112.589	10/24/14	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74271BEM	Fltg Rl Nt 11/13/65	Aa3	F,M,A&N 13	132.764	11/09/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74332MAG	Pass-Thru Cfd CI C 3.436 06/14/32	Aa2	Monthly	34.755	06/02/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74332MAC	Pass-Thru Cfd CI B 3.138 06/14/32	Aaa	Monthly	42.308	06/02/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74332MAG	Pass-Thru Cfd CI D 3.684 06/14/32	Aa3	Monthly	30.221	06/02/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74332NAG	Pass-Thru Cfd CI D 4.673 11/12/32	A3	Nov 12	34.117	11/03/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74332NAC	Pass-Thru Cfd CI B 3.733 11/12/32	Aa1	Nov 12	40.051	11/03/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74332NAE	Pass-Thru Cfd CI C 4.327 11/12/32	Aa3	Nov 12	29.668	11/03/15	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74334AAB	Pass-Thru Cfd CI D 3.883 03/19/35	Ba2	Monthly	21.955	02/22/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74334AAC	Pass-Thru Cfd CI B 3.484 03/19/35	Aa2	Monthly	28.227	02/22/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74334AAA	Pass-Thru Cfd CI C 3.684 03/19/35	A2	Monthly	23	02/22/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74331MAA	Pass-Thru Cfd CI A 3.8799 10/19/35	Aaa	Monthly	163.09	02/22/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74331MAB	Pass-Thru Cfd CI B 4.0789 10/19/35	Aa3	Monthly	424.538	10/04/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74331MAD	Pass-Thru Cfd CI D 4.4269 10/19/35	Baa3	Monthly	105.361	10/04/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74331MAC	Pass-Thru Cfd CI C 4.1779 10/19/35	A3	Monthly	65.075	10/04/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74360PAC	Coll Nt CI B 3.96 10/15/24	Baa3	Monthly	46.482	10/04/18	74919TAA	Pass Thru Cfd Ser 2006-PP4, CI A 01/25/46	Aaa	Monthly	290.2	10/10/06
74360PAA	Coll Nt CI A										

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76112BX3	RAMP Series 2006-NC1 Tr Pass-Thru Cif CI M-1 01/25/36	Baa1	Monthly	18.7	01/30/06	75574QAG	Pass-Thru Cif CI B 4.794 07/26/55	Aa3	Monthly	16.133	11/30/15
76112BX4	Pass-Thru Cif CI M-2 01/25/36	Ca	Monthly	16.5	01/30/06	75574QAJ	Pass-Thru Cif CI C 5.264 07/26/55	A3	Monthly	11.485	11/30/15
76112BX2	Pass-Thru Cif CI A-3 01/25/36	Aaa	Monthly	32.089	01/30/06		Ready Capital Mgtc Tr 2016-3				
75156TAC	RAMP Series 2006-NC2 Tr Pass-Thru Cif CI A-3 02/25/36	Aaa	Monthly	43.831	03/02/06	75574RAE	Pass-Thru Cif CI C 4.984 11/25/38	A3	Monthly	9.927	11/30/16
76112BT9	RAMP Series 2006-RS1 Tr Pass-Thru Cif CI A-3 11/25/35	Caa2	Monthly	82.403	01/25/06	75574RAC	Pass-Thru Cif CI B 3.752 11/25/38	Aa3	Monthly	19.875	11/30/16
76112BU2	RAMP Series 2006-RS4 Tr Pass-Thru Cif CI A-1 01/25/36	Caa2	Monthly	409.79	01/25/06	75574RAA	Pass-Thru Cif CI A 2.94 11/25/38	Aaa	Monthly	99.878	11/30/16
75156WAD	Pass-Thru Cif CI A-4 07/25/36	A1	Monthly	73.839	06/28/06	75574RAJ	Pass-Thru Cif CI O-A 3.809 11/25/38	Aaa	Monthly	0.001	11/30/16
75156WAE	Pass-Thru Cif CI M-1 07/25/36	Caa1	Monthly	32.375	06/28/06		Ready Capital Mgtc Tr 2018-4				
76112B2A	RAMP Series 2006-R21 Tr Pass-Thru Cif CI M-3 03/25/36	A1	Monthly	9.75	02/27/06	75575KAC	Pass-Thru Cif CI O-A 12.73 02/27/51	Aaa	Monthly	0.001	03/15/18
76112B23	Pass-Thru Cif CI M-2 03/25/36	Aaa	Monthly	17.25	02/27/06	75575KAA	Pass-Thru Cif CI A 3.39 02/27/51	Aaa	Monthly	104.335	03/15/18
76112B22	Pass-Thru Cif CI M-1 03/25/36	Aaa	Monthly	19	02/27/06	75575KAB	Pass-Thru Cif CI C 4.5499 02/27/51	A3	Monthly	9.997	03/15/18
76112B26	Pass-Thru Cif CI M-5 03/25/36	Ca	Monthly	8.75	02/27/06	75575KAG	Pass-Thru Cif CI B 4.0999 02/27/51	Aa3	Monthly	14.022	03/15/18
76112B25	Pass-Thru Cif CI M-4 03/25/36	Baa3	Monthly	9	02/27/06		Readycap Commercial Mgtc Tr 2014-1				
75157DAB	RAMP Tr Pass Thru Cif Ser 2007-RS2 08/25/35	Caa2	Monthly	110.12	05/10/07	75576AAA	Pass-Thru Cif CI A 3.01 06/25/55	Aaa	Monthly	129.619	10/17/14
74923PAD	Pass Thru Cif Ser 2007-R21, CI M-1 02/02/37	Caa2	Monthly	13.613	02/22/07	75576AAD	Pass-Thru Cif CI D 6 06/25/55	Baa2	Monthly	7.05	10/17/14
74923PAC	Pass Thru Cif Ser 2007-R21, CI A-3 02/27/37	A3	Monthly	20.635	02/22/07	75576AAC	Pass-Thru Cif CI C 5.65 06/25/55	A2	Monthly	7.277	10/17/14
74923PAB	Pass Thru Cif Ser 2007-R21, CI A-2 02/27/37	A1	Monthly	92.532	02/22/07	75576AAB	Pass-Thru Cif CI B 4.86 06/25/55	Aa2	Monthly	12.052	10/17/14
75157DAC	Pass Thru Cif Ser 2007-RS2 05/25/37	Ca	Monthly	49.6	05/10/07	75576AAG	Pass-Thru Cif CI O-A 19.48 06/25/55	Aaa	Monthly	0.001	10/17/14
75156XAC	Pass-Thru Cif Ser 2006-R24 10/25/36	Aa2	Monthly	72.002	09/25/06		Realty Group LLC				
75156XAD	Pass-Thru Cif Ser 2006-R24, CI M-1 10/25/36	Caa1	Monthly	50.16	09/25/06	75606DAC	Gld Global Nt 5.25 12/01/21	B1	J&D 01	250	02/25/16
74924YAC	RASC Pass-Thru Cif Ser 2007-KS3 11/25/36	B2	Monthly	158.3	03/29/07	75606DAE	Gld Global Nt 4.875 06/01/23	B1	J&D 01	500	05/26/16
74924YAD	Pass-Thru Cif Ser 2007-KS3 04/25/37	Caa1	Monthly	99	03/29/07		Regatta VI Funding Ltd				
74924YAE	Pass-Thru Cif Ser 2007-KS3 04/25/37	B2	Monthly	167.618	03/29/07	75887NAL	Coll Nt CI A-R 07/20/28	Aaa	J,A,J&O 20	252	10/22/18
74924PAM	RASC Ser 2004-KS1 Trust Pass-Thru Cif Ser 2004-KS1, CI M-II-1 0 02/25/34	Baa1	Monthly	45.5	01/29/04	75887NAN	Coll Nt CI B-R 07/20/28	Aa1	J,A,J&O 20	48.25	10/22/18
74924PAF	Pass-Thru Cif Ser 2004-KS1, CI A-I-6 4.269 02/25/34	Aa1	Monthly	26.7	01/29/04	75887NAQ	Coll Nt CI C-R 07/20/28	A1	J,A,J&O 20	23.75	10/22/18
74924PAE	Pass-Thru Cif Ser 2004-KS1, CI A-I-5 5.221 02/25/34	Aa2	Monthly	20.1	01/29/04	75887NAS	Coll Nt CI D-R 07/20/28	Baa2	J,A,J&O 20	22	10/22/18
74924PAN	Pass-Thru Cif Ser 2004-KS1, CI M-II-2 0 02/25/34	Caa1	Monthly	35.75	01/29/04	75887PAL	Coll Nt CI E-R 07/20/28	Ba3	J,A,J&O 20	20	10/22/18
74924PAH	Pass-Thru Cif Ser 2004-KS1, CI M-I-5 5.072 02/25/34	Ca	Monthly	10.5	01/29/04		Regatta VII Funding Ltd				
74924PAG	Pass-Thru Cif Ser 2004-KS1, CI M-I-4 4.724 02/25/34	B1	Monthly	15.1	01/29/04	75888AAS	Coll Nt CI B-R 12/20/28	Aa2	M,J,S&D 20	48	12/20/18
75405MAH	RASC Ser 2005-EMX3 Trust Pass Thru Cif Ser 05-EMX3, CI M-3 09/25/35	Aaa	Monthly	15.75	09/23/05	75888AAU	Coll Nt CI C-R 12/20/28	A2	M,J,S&D 20	23	12/20/18
75405MAJ	Pass Thru Cif Ser 05-EMX3, CI M-4 09/25/35	A2	Monthly	12.25	09/23/05	75888AAV	Coll Nt CI D-R 12/20/28	Baa3	M,J,S&D 20	21	12/20/18
75406DAC	RASC Ser 2006-EMX4 Tr Pass Thru Cif Ser 06-EMX4, CI A-3 04/25/36	Ba2	Monthly	41.32	05/25/06	75888TAL	Coll Nt CI E-R 12/20/28	Ba3	M,J,S&D 20	20	12/20/18
75406DAD	Pass Thru Cif Ser 06-EMX4, CI A-4 06/25/36	Caa2	Monthly	120	05/25/06	75888AAQ	Coll Nt CI A-R 12/20/28	Aaa	M,J,S&D 20	256	12/20/18
75406VAE	RASC Ser 2006-KS5 Tr Pass Thru Cif Ser 06-KS5, CI M-1 07/25/36	B2	Monthly	27.3	06/29/06		Regatta XI Funding Ltd				
75406WAD	Pass Thru Cif Ser 2006-KS6, CI A-4 07/25/36	Aa1	Monthly	47.198	07/28/06	75887XAC	Coll Nt CI B 07/17/31	Aa2	J,A,J&O 17	60	06/26/18
75406WAE	Pass Thru Cif Ser 2006-KS6, CI M-1 08/25/36	Baa3	Monthly	20.685	07/28/06	75887XAJ	Coll Nt CI D 07/17/31	Baa3	J,A,J&O 17	30	06/26/18
75406WAF	Pass Thru Cif Ser 2006-KS6, CI A-2 08/25/36	Ca	Monthly	18.508	07/28/06	75887XAE	Coll Nt CI C 07/17/31	A2	J,A,J&O 17	15.5	06/26/18
75406XAD	RASC Ser 2006-KS7 Tr Pass Thru Cif Ser 2006-KS7, CI A-4 09/25/36	A1	Monthly	57.2	08/28/06	75887XAG	Coll Nt CI C-2 4.82 07/17/31	A2	---	10	06/26/18
76110WUY	RASC Series 2003-KS10 Tr Pass-Thru Cif CI M-I-1 5.12 12/25/33	Baa3	Monthly	35.75	11/25/03	75887YAA	Coll Nt CI A 07/17/31	Ba3	J,A,J&O 17	24.5	06/26/18
76110WUX	Pass-Thru Cif CI A-I-6 4.54 12/25/33	Aaa	Monthly	55.9	11/25/03	75887XAA	Coll Nt CI A 07/17/31	Aaa	J,A,J&O 17	320	06/26/18
76110WUW	Pass-Thru Cif CI A-I-5 5.54 12/25/33	Aa1	Monthly	39.8	11/25/03		Regatta XIII Funding Ltd				
76110WK8	RASC Series 2004-KS12 Tr Pass-Thru Cif CI M-1 01/25/35	Aaa	Monthly	48.4	12/29/04	75888FAE	Coll Nt CI B 07/15/31	A2	J,A,J&O 15	27.25	07/16/18
76110WK9	Pass-Thru Cif CI M-2 01/25/35	Ba2	Monthly	27.5	12/29/04	75888FAE	Coll Nt CI A-2 07/15/31	Aa2	J,A,J&O 15	60.25	07/16/18
76110WXF	RASC Series 2004-KS3 Tr Pass-Thru Cif CI M-II-1 04/25/34	Baa3	Monthly	30.875	03/30/04	75888FAA	Coll Nt CI A-1 07/15/31	Aaa	J,A,J&O 15	367.5	07/16/18
76110WZX	RASC Series 2004-KS6 Tr Pass-Thru Cif CI M-II-1 07/25/34	Ba1	Monthly	50	06/29/04	75888FAA	Coll Nt CI A 07/15/31	Aaa	J,A,J&O 15	5.65	07/16/18
76110WZY	Pass-Thru Cif CI M-II-2 07/25/34	Ca	Monthly	42	06/29/04	75888GAA	Coll Nt CI D 07/15/31	Ba3	J,A,J&O 15	35	07/16/18
76110WZP	Pass-Thru Cif CI A-I-6 5.39 07/25/34	A2	Monthly	18.3	06/29/04	75888JAJ	Coll Nt CI C 07/15/31	Baa3	J,A,J&O 15	35	07/16/18
76110WZN	Pass-Thru Cif CI A-I-5 5.85 07/25/34	A3	Monthly	20.617	06/29/04		Regatta XIV Funding Ltd				
76110WC6	RASC Series 2004-KS8 Tr Pass-Thru Cif CI A-I-6 4.79 09/25/34	Aaa	Monthly	17.3	08/30/04	75888MAE	Coll Nt CI A 10/27/31	Aaa	J,A,J&O 27	448.5	09/13/18
76110WC5	Pass-Thru Cif CI A-I-5 5.41 09/25/34	Aaa	Monthly	16.3	08/30/04	75888MAG	Coll Nt CI B 10/27/31	Aa2	J,A,J&O 27	70.725	09/13/18
76110WC7	Pass-Thru Cif CI M-I-1 5.34 09/25/34	Aa1	Monthly	12	08/30/04	75888MAJ	Coll Nt CI C 10/27/31	A2	J,A,J&O 27	35.19	09/13/18
76110WC8	Pass-Thru Cif CI M-I-2 5.69 09/25/34	Baa3	Monthly	8.2	08/30/04	75888MAL	Coll Nt CI D 10/27/31	Baa3	J,A,J&O 27	41.745	09/13/18
75405WAE	RASC Series 2005-KS10 Tr Pass-Thru Cif CI M-1 11/25/35	Aaa	Monthly	50.274	10/28/05	75888NAA	Coll Nt CI E 10/27/31	Ba3	J,A,J&O 27	40.365	09/13/18
75405WAG	Pass-Thru Cif CI M-3 11/25/35	Ba2	Monthly	25.799	10/28/05		Regatta XV Funding Ltd				
75405BAJ	Pass-Thru Cif CI M-6 10/25/35	Baa3	Monthly	7.75	09/27/05	75888RAA	Coll Nt CI X 10/27/31	Aaa	J,A,J&O 27	6	10/25/18
75405BAF	Pass-Thru Cif CI M-3 10/25/35	Aaa	Monthly	9.5	09/27/05	75888RAC	Coll Nt CI A-1 10/27/31	Aaa	J,A,J&O 27	390	10/25/18
75405BAH	Pass-Thru Cif CI M-5 10/25/35	A2	Monthly	8	09/27/05	75888RAE	Coll Nt CI A-2 10/27/31	Aa2	J,A,J&O 27	67	10/25/18
75405KAD	RASC Series 2006-EMX1 Tr Pass-Thru Cif CI M-1 01/25/36	Aa3	Monthly	17.16	01/20/06	75888RAG	Coll Nt CI B 10/27/31	A2	J,A,J&O 27	25	10/25/18
75405KAE	Pass-Thru Cif CI M-2 01/25/36	Caa3	Monthly	15.4	01/20/06	75888RAJ	Coll Nt CI C 10/27/31	Baa3	J,A,J&O 27	38	10/25/18
76113ABM	RASC Series 2006-KS3 Tr Pass-Thru Cif CI M-2 04/25/36	Caa3	Monthly	40.825	03/29/06	75888PAA	Coll Nt CI D 10/27/31	Ba3	J,A,J&O 27	36	10/25/18
76113ABL	Pass-Thru Cif CI M-1 04/25/36	A1	Monthly	43.7	03/29/06		Regional Diversified Fdg Ltd				
76113ABJ	Pass-Thru Cif CI A-I-4 04/25/36	Aaa	Monthly	79.903	03/29/06	75903AAB	Coll Nt Ser 2005-1, CI A-B 5.25 01/25/36	Aa1	Monthly	10	04/12/05
74924WAE	RASC Series 2007-KS2 Tr Pass-Thru Cif CI M-II 02/25/37	Caa1	Monthly	164.4	02/23/07	75903AAA	Coll Nt Fltg Rt Ser 2005-1, CI A-1A 01/25/36	Aa1	Monthly	170	04/12/05
74924NAC	RASC Series 2007-KS4 Tr Pass-Thru Cif CI A-3 11/25/36	Baa2	Monthly	34.3	04/27/07	75903AAC	Coll Nt Fltg Rt Ser 2005-1, CI A-2 01/25/36	A2	Monthly	70	04/12/05
74924NAD	Pass-Thru Cif CI A-4 05/25/37	Baa3	Monthly	15.275	04/27/07		Regional Diversified Funding 2004-1 Ltd				
75406EAD	RASC Series Tr Pass-Thru Cif Ser 2006-KS4, CI A-4 06/25/36	Aaa	Monthly	59.038	05/30/06	75902XAC	Coll Nt CI A-2 05/15/34	Ba1	F,M,A&N 15	62	03/03/04
75406EAF	Pass-Thru Cif Ser 2006-KS4, CI M-2 06/25/36	B1	Monthly	24.863	05/30/06	75902XAA	Coll Nt CI A-1 05/15/34	Aa3	F,M,A&N 15	144	03/03/04
75405WAF	PASS Thru CTSF Ser 05-KS10, CI M-2 11/25/35	Aa1	Monthly	43.659	10/28/05		Regions Bank (Al)				
75406BAD	Pass Thru Cif Ser 06-KS5, CI A-4 07/25/36	A1	Monthly	53.128	06/29/06	759187CB	Bank Nt 2.75 04/01/21	Baa2	A&O 01	550	01/23/18
74924RAD	Pass Thru Cif Ser 2006-KS8, CI A-4 10/25/36	B1	Monthly	69.063	09/28/06	40649CRE	Cda Debs 4.95 06/26/19	Aaa	Monthly	4.95	06/08/07
74924SAC	Pass Thru Cif Ser 2007-KS1, CI A-3 11/25/36	Ba1	Monthly	79.455	02/08/07	40649CRF	Cdan Debs 4.95 06/26/20	Aaa	Monthly	0.25	06/08/07
74924SAD	Pass Thru Cif Ser 2007-KS1, CI A-4 01/25/37	Ba2	Monthly	29.316	02/08/07	40649CRG	Cdan Debs 5 06/26/21	Aaa	Monthly	0.26	06/08/07
74924WAC	RASC Trust Pass Thru Cif Ser KS2, CI A 11/25/36	Caa2	Monthly	106.3	02/23/07	40649CRH	Cdan Debs 5 06/26/22	Aaa	Monthly	0.27	06/08/07
74924WAD	Pass Thru Cif Ser KS2, CI A-I-4 02/25/37	Ca	Monthly	65.2	02/23/07		Renaissance Home Equity Ln Tr				
74926YXV	RBC Mun Prods Inc Tr Various Sls Pass-Thru Cif Ser 2012-E36 11/01/3										

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12669GN7	Reperforming Loan Remic Tr 2005-R2 Pass-Thru Cif Cl 1A-S 06/25/35	Caa1	Monthly	0.001	06/30/05	76110WN6	Pass Thru Cif Ser 2005-KS2, CI-M-1 03/25/35	Aaa	Monthly	37.125	02/25/05
12669UCC	Reperforming Loan Remic Tr 2006-R1 Pass-Thru Cif Cl A-S 01/25/36	Caa3	Monthly	0.001	01/30/06	76110WU8	Pass Thru Cif Ser 2005-KS4, CI-M-3 05/25/35	Aa3	Monthly	7.873	05/05/05
74951PAV	RESI Fin Ltd Partnership Pass Thru Cif Ser 2003-A, CI B0 03/09/35	Aa1	Monthly	8.6	03/27/03	76110WU7	Pass Thru Cif Ser 2005-KS4, CI-M-2 05/25/35	Aaa	Monthly	17.404	05/05/05
74951PAU	Residential Asset Pass Thru Cif Ser 2003-A, CI B9 03/09/35	Aa1	Monthly	13.76	03/27/03	76110WU9	Pass Thru Cif Ser 2005-KS4, CI-M-4 05/25/35	Ba1	Monthly	5.59	05/05/05
76114HAM	Pass-Thru Cif Ser 2007-A5 6 05/25/37	Caa3	Monthly	96.012	03/29/07	76110WX2	Pass Thru Cif Ser 2005-KS5, CI-M-6 06/25/35	Aa2	Monthly	6.13	05/27/05
76114HAK	Pass-Thru Cif Ser 2007-A5 6 05/25/37	Caa3	Monthly	147.217	03/29/07	76110WX3	Pass Thru Cif Ser 2005-KS5, CI-M-7 06/25/35	Ba1	Monthly	5.31	05/27/05
760985N8	Pass Thru Cif Ser 2004-RS1, CI-M-II-1 01/25/34	A2	Monthly	67.5	01/29/04	76113ABZ	Pass Thru Cif Ser 06-EMX3, CI-A-2 06/25/35	Ba1	Monthly	278.25	04/21/06
760985N9	Pass Thru Cif Ser 2004-RS1, CI-M-II-2 01/25/34	Ca	Monthly	54	01/29/04	76110WV9	Pass Thru Cif Ser 2005-KS5, CI-M-5 06/25/35	Aaa	Monthly	6.74	05/27/05
760985EA	Pass-Thru Cif Ser 2001-RS2, CI-M-II-2 06/25/31	A2	Monthly	8.61	06/27/01	76110WZ2	Pass Thru Cif Ser 2005-KS6, CI-M-5 07/25/35	Aaa	Monthly	9.896	06/28/05
760985EB	Pass-Thru Cif Ser 2001-RS2, CI-M-II-3 06/25/31	Baa3	Monthly	9.185	06/27/01	76110WZ3	Pass Thru Cif Ser 2005-KS6, CI-M-6 07/25/35	A1	Monthly	7.197	06/28/05
760985DZ	Pass-Thru Cif Ser 2001-RS2, CI-M-II-1 06/25/31	A1	Monthly	12.41	06/27/01	76110W2K	Pass Thru Cif Ser 2005EMX2, CI-M-4 07/25/35	A1	Monthly	11.234	06/29/05
760985DV	Pass-Thru Cif Ser 2001-RS2, CI-A-1 06/25/31	Aa1	Monthly	130.331	06/27/01	76110W2M	Pass Thru Cif Ser 2005EMX2, CI-M-6 07/25/35	B3	Monthly	9.95	06/29/05
760985JL	Pass-Thru Cif Ser 2002-RS2, CI-A-5 6.03 03/25/32	B3	Monthly	34.766	03/27/02	76110W2N	Pass Thru Cif Ser 2005EMX2, CI-M-7 07/25/35	Caa3	Monthly	9.31	06/29/05
760985B4	Pass-Thru Cif Ser 2003-RS9, CI-M-II-2 10/25/33	B2	Monthly	38.06	10/30/03	76110W2L	Pass Thru Cif Ser 2005EMX2, CI-M-5 07/25/35	Ba1	Monthly	10.59	06/29/05
760985B3	Pass-Thru Cif Ser 2003-RS9, CI-M-II-1 10/25/33	Ba1	Monthly	61.63	10/30/03	76110W2J	Pass Thru Cif Ser 2005EMX2, CI-M-3 07/25/35	Aaa	Monthly	12.839	06/29/05
760985G3	Pass-Thru Cif Ser 2004-RS2, CI-A-4 5.63 02/25/34	Aaa	Monthly	37.636	02/26/04	76110W4F	Pass Thru Cif Ser 05-AHL1, CI-M-1 09/25/35	Aaa	Monthly	23.381	09/29/05
760985G5	Pass-Thru Cif Ser 2004-RS2, CI-M-I 5.09 02/25/34	Baa3	Monthly	8.938	02/26/04	76110W6A	Pass Thru Cif Ser 05-EMX4, CI-M-2 11/25/35	Aaa	Monthly	18.54	11/17/05
760985Q4	Pass-Thru Cif Ser 2004-RS2, CI-A-5 0 02/25/34	Aaa	Monthly	27.5	02/26/04	76110W6B	Pass Thru Cif Ser 05-EMX4, CI-M-3 11/25/35	Ba2	Monthly	12.875	11/17/05
760985Y9	Residential Asset Mortgage Products, Inc Pass Thru Cif Ser 2004-KR1, CI-M-II-2 04/25/34	Caa3	Monthly	55	03/29/04	76113ACA	Pass Thru Cif Ser 06-EMX3, CI-A-3 04/25/36	B1	Monthly	29.75	04/21/06
760985J3	Pass Thru Cif Ser 2004-RS4, CI-M-II-2 04/25/34	Caa3	Monthly	37.1	04/28/04	76110W5H	Pass Thru Cif Ser 05-AHL2, CI-M-1 10/25/35	Aaa	Monthly	15.859	10/25/05
76112BAN	Residential Asset Mtg Prods Inc Pass Thru Cif Ser 2004-RS8, CI-M-II-2 08/25/34	B2	Monthly	30.25	08/30/04	76110W5J	Pass Thru Cif Ser 05-AHL2, CI-M-2 10/25/35	Baa2	Monthly	13.626	10/25/05
76112BED	Pass Thru Cif Ser 04-RS10, CI-M-II-2 10/25/34	Caa1	Monthly	54.6	10/29/04	76110W3B	Residential Asset Secs Corp Mtg Pass Thru Cif Pass Thru Cif Ser 2005-KS7, CI-M-5 08/25/35	Aa1	Monthly	6.801	07/28/05
76112BDV	Pass Thru Cif Ser 04-RS10, CI-M-I 5.28 10/25/34	Ba1	Monthly	21.75	10/29/04	76110W3C	Pass Thru Cif Ser 2005-KS7, CI-M-6 08/25/35	Baa2	Monthly	6.401	07/28/05
76112BHY	Pass Thru Cif Ser 2005-RS1, CI-A-6 11/25/34	Aa1	Monthly	22	11/28/05	76110W3A	Pass Thru Cif Ser 2005-KS7, CI-M-4 08/25/35	Aaa	Monthly	7.401	07/28/05
76112BFV	Pass Thru Cif Ser 04-RS12, CI-M-I 12/25/34	Baa1	Monthly	17.325	12/29/04	76110W3B	Residential Asset Securities Corp				
76112BGF	Pass Thru Cif Ser 04-RS12, CI-M-I 12/25/34	A1	Monthly	15.4	12/29/04	76110W3C	Pass-Thru Cif Ser 2001-KS3, CI-M-II-1 09/25/31	Ba1	Monthly	46	09/26/01
76112BHZ	Pass Thru Cif Ser 2005-RS1, CI-M-I 12/25/34	Caa1	Monthly	9.375	01/28/05	76110W3D	Pass-Thru Cif Ser 2001-KS3, CI-M-II-2 09/25/31	Caa2	Monthly	34.5	09/26/01
76112BHX	Pass Thru Cif Ser 2005-RS1, CI-A-5 11/25/34	Aaa	Monthly	27.843	11/28/05	76110W3E	Pass-Thru Cif Ser 2001-KS3, CI-A-II 09/25/31	Aaa	Monthly	21	09/26/01
76112BJG	Pass Thru Cif Ser 2005-RS1, CI-M-II 01/25/35	Aaa	Monthly	68.875	01/28/05	76110W3F	Pass-Thru Cif Ser 2001-KS3, CI-A-5 6.48 09/25/31	B2	Monthly	90.393	09/26/01
76112BMG	Pass Thru Cif Ser 2005-RZ1, CI-M-I 01/25/35	B3	Monthly	2.05	03/29/05	76110W3G	Pass-Thru Cif Ser 2001-KS3, CI-A-6 5.96 09/25/31	B1	Monthly	85	09/26/01
76112BMC	Pass Thru Cif Ser 2005-RZ1, CI-M-5 01/25/35	Aaa	Monthly	3.075	03/29/05	76110W3H	Pass-Thru Cif Ser 2003-KS4, CI-A-5 4.67 06/25/33	Aa1	Monthly	60.44	05/29/03
76112BMB	Pass Thru Cif Ser 2005-RZ1, CI-M-4 01/25/35	Aaa	Monthly	4.1	03/29/05	76110W3J	Pass-Thru Cif Ser 2003-KS4, CI-A-6 3.87 06/25/33	Aa1	Monthly	65	05/29/03
76112BME	Pass Thru Cif Ser 2005-RZ1, CI-M-7 01/25/35	Aa3	Monthly	2.05	03/29/05	76110W3K	Pass-Thru Cif Ser 2003-KS7, CI-A-5 5.75 09/25/33	Aa3	Monthly	61.45	08/28/03
76112BMA	Pass Thru Cif Ser 2005-RZ1, CI-M-3 01/25/35	Aaa	Monthly	4.1	03/29/05	76110W3L	Pass-Thru Cif Ser 2003-KS7, CI-A-6 4.94 09/25/33	Aa2	Monthly	65.25	08/28/03
76112BMF	Pass Thru Cif Ser 2005-RZ1, CI-M-8 01/25/35	Baa2	Monthly	2.563	03/29/05	76110W3M	Pass-Thru Cif Ser 2004-KS2, CI-A-5 5.19 03/25/34	Aa1	Monthly	23	02/26/04
76112BMD	Pass Thru Cif Ser 2005-RZ1, CI-M-6 01/25/35	Aaa	Monthly	2.05	03/29/05	76110W3N	Pass-Thru Cif Ser 2004-KS2, CI-A-6 4.3 03/25/34	Aaa	Monthly	25.65	02/26/04
76112BKD	Pass Thru Cif Ser 2005-RS2, CI-M-3 02/25/35	Aaa	Monthly	12.688	02/25/05	76110W3P	Pass-Thru Cif Ser 2004-KS2, CI-M-I 2 4.6 03/25/34	Baa3	Monthly	14.5	02/26/04
76112BKF	Pass Thru Cif Ser 2005-RS2, CI-M-5 02/25/35	B1	Monthly	12.688	02/25/05	76110W3Q	Pass-Thru Cif Ser 2004-KS2, CI-M-I 2 5.46 03/25/34	Caa3	Monthly	9.425	02/26/04
76112BKE	Pass Thru Cif Ser 2005-RS2, CI-M-4 02/25/35	Aaa	Monthly	12.688	02/25/05	76110W3R	Pass-Thru Cif Ser 2004-KS2, CI-M-II-1 0 03/25/34	Baa2	Monthly	49	02/26/04
76112BWK	Pass Thru Cif Ser 2005-RZ2, CI-M-4 03/25/35	Aaa	Monthly	7.882	03/25/05	76110W3S	Pass-Thru Cif Ser 2004-KS2, CI-M-II-2 0 03/25/34	Caa3	Monthly	38.5	02/26/04
76112BWL	Pass Thru Cif Ser 2005-RZ2, CI-M-5 03/25/35	A3	Monthly	8.05	08/05/05	45660LA3	Residential Asset Securitization Tr Pass Thru Cif Ser 05-A11CB, CI-A-6 B 5.5 10/25/35	C	Monthly	1.48	09/28/05
76112BLN	Pass Thru Cif Ser 2005-RS3, CI-M-6 03/25/35	B2	Monthly	9.313	03/30/05	761136AA	Pass-Thru Cif Ser 2007-A1, CI-A-1 6 03/25/37	C	Monthly	60.865	01/30/07
76112BLJ	Pass Thru Cif Ser 2005-RS3, CI-M-2 03/25/35	Aaa	Monthly	18.625	03/30/05	761136AC	Residential Asset Securitization Tr 2005-A11CB Pass-Thru Cif Ser 2007-A1, CI-A-3 03/25/37	C	Monthly	123.365	01/30/07
76112BLI	Pass Thru Cif Ser 2005-RS3, CI-M-4 03/25/35	Aa3	Monthly	11.175	03/30/05	45660LA3	Residential Asset Securitization Tr 2005-A12 Pass-Thru Cif Cl 1-A-6 5.5 10/25/35	C	Monthly	30.036	09/28/05
76112BLK	Pass Thru Cif Ser 2005-RS3, CI-M-3 03/25/35	Aaa	Monthly	9.313	03/30/05	45660LL4	Pass-Thru Cif Cl A-11 11/25/35	Caa2	Monthly	0.001	09/29/05
76112BLM	Pass Thru Cif Ser 2005-RS3, CI-M-5 03/25/35	Baa1	Monthly	7.451	03/30/05	45660LL3	Pass-Thru Cif Cl A-10 11/25/35	Caa2	Monthly	20	09/29/05
76112BPE	Pass Thru Cif Ser 2005-RS4, CI-M-4 04/25/35	Aaa	Monthly	7.875	05/06/05	45660LL2	Pass-Thru Cif Cl A-9 11/25/35	Ca	Monthly	0.001	09/29/05
76112BPF	Pass Thru Cif Ser 2005-RS4, CI-M-5 04/25/35	A2	Monthly	7.875	05/06/05	45660LK9	Pass-Thru Cif Cl A-8 11/25/35	Ca	Monthly	25	09/29/05
76112BPD	Pass Thru Cif Ser 2005-RS4, CI-M-3 04/25/35	Aaa	Monthly	10.5	05/06/05	45660LK5	Pass-Thru Cif Cl A-4 5.5 11/25/35	Caa2	Monthly	11.55	09/29/05
76112BPG	Pass Thru Cif Ser 2005-RS4, CI-M-6 04/25/35	B2	Monthly	6.038	05/06/05	45660L6	Pass-Thru Cif Cl A-5 5.5 11/25/35	Caa3	Monthly	2.206	09/29/05
76112BWW	Pass Thru Cif Ser 2005-RZ2, CI-M-3 04/25/35	Aa1	Monthly	7.547	08/05/05	45660L3	Pass-Thru Cif Cl A-2 5.5 11/25/35	Caa2	Monthly	91.74	09/29/05
76112BTW	Pass Thru Cif Ser 2005-RS6, CI-M-5 06/25/35	Baa1	Monthly	7.8	07/01/05	45660L2	Pass-Thru Cif Cl A-1 5.5 11/25/35	Caa2	Monthly	100	09/29/05
76112BTV	Pass Thru Cif Ser 2005-RS6, CI-M-4 06/25/35	Aa3	Monthly	21	07/01/05	45660L7	Pass-Thru Cif Cl A-X 5.5 11/25/35	Caa2	Monthly	0.001	09/29/05
76112BTU	Pass Thru Cif Ser 2005-RS6, CI-M-3 06/25/35	Aaa	Monthly	21	07/01/05	45660L6	Pass-Thru Cif Cl A-5 5.5 11/25/35	Ca	Monthly	13.25	09/29/05
76112BWX	Pass Thru Cif Ser 2005-RS7, CI-M-2 07/25/35	A1	Monthly	12.25	08/05/05	45660L5	Pass-Thru Cif Cl A-12 5.5 11/25/35	Caa2	Monthly	2.5	09/29/05
76112BVU	Pass Thru Cif Ser 05-EFC2, CI-M-6 07/25/35	Baa3	Monthly	10.889	07/28/05	45660L4	Pass-Thru Cif Cl A-3 5.5 11/25/35	Caa2	Monthly	12.4	09/29/05
76112BVT	Pass Thru Cif Ser 05-EFC2, CI-M-5 07/25/35	Aa2	Monthly	11.942	07/28/05	45660L3Z	Residential Asset Securitization Tr 2005-A15 Pass-Thru Cif Cl 2-A-9 6 02/25/36	Ca	Monthly	6.153	12/29/05
76112BWW	Pass Thru Cif Ser 2005-RS7, CI-M-3 07/25/35	Ba2	Monthly	6.5	08/05/05	45660L4C	Pass-Thru Cif Cl 2-A-12 6 02/25/36	Ca	Monthly	14.29	12/29/05
76112BVS	Pass Thru Cif Ser 05-EFC2, CI-M-4 07/25/35	Caa2	Monthly	5	08/05/05	45660L4J	Pass-Thru Cif Cl 5-A-3 5.75 02/25/36	Ca	Monthly	27.917	12/29/05
76112BWW	Pass Thru Cif Ser 2005-RS7, CI-M-1 07/25/35	Aaa	Monthly	12.294	07/28/05	45660L3T	Pass-Thru Cif Cl 2-A-3 6 02/25/36	Ca	Monthly	34.065	12/29/05
76112BYV	Pass Thru Cif Ser 05-EFC3, CI-M-6 08/25/35	Baa3	Monthly	11.774	08/30/05	45660L3S	Pass-Thru Cif Cl 2-A-2 02/25/36	Ca	Monthly	0.001	12/29/05
76112BYW	Pass Thru Cif Ser 05-EFC3, CI-M-4 08/25/35	Aaa	Monthly	14.25	08/05/05	45660L4H	Pass-Thru Cif Cl 5-A-2 5.75 02/25/36	Ca	Monthly	25.602	12/29/05
76112BYX	Pass Thru Cif Ser 05-EFC3, CI-M-5 08/25/35	Aa2	Monthly	13.293	08/25/05	45660L4G	Pass-Thru Cif Cl 5-A-1 5.75 02/25/36	Ca	Monthly	225.65	12/29/05
76112BZK	Pass Thru Cif Ser 2005-RS8, CI-M-2 09/25/35	Ba3	Monthly	22.28	09/29/05	45660L4F	Pass-Thru Cif Cl 4-A-1 6 02/25/36	Ca	Monthly	209.068	12/29/05
76112BZG	Pass Thru Cif Ser 2005-RS8, CI-A-3 09/25/35	Aaa	Monthly								

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. ML.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. ML.\$	ISSUED
76118VAA	Resimac Bastille Tr - Resimac Series 2018-1NC Pass-Thru CFI CI A1 12/05/19	Aaa	Monthly	393.75	08/16/18	---	Rural Hipotecario V FTA Pass-Thru CFI C C 0 03/15/35	A1	M,J,S&D 15	10.99	10/29/03
76116LAB	Coll NT Ser 2003-A, CI B10 0 03/10/35 Reventazon Fin Tr	Aa1	Monthly	6.95	09/25/03	---	Pass-Thru CFI CI A1 0 03/15/35	Aa1	M,J,S&D 15	662.702	10/29/03
76138QAA	Sr Sec Nt 12/30/99 RFMSII Home Ln Tr	B1	---	135	01/28/14	---	Rural Hipotecario V FTA Coll NT C C 0 10/17/36	Ba2	J,A,J&O 17	11.253	07/02/04
43718NAD	Coll Nt Ser 2006-HI3, CI A-4 6.31 02/25/36 Rib Floater Tr Various Sts	Caa3	Monthly	65.14	07/21/06	---	Coll Nt CI A 0 10/17/36	Aa1	J,A,J&O 17	15.232	07/02/04
76252PMF	Pass-Thru CFI Ser 2018-FR/ 08/15/21	Aa2	Monthly	99.27	08/30/18	---	Coll Nt CI B 0 10/17/36	A2	J,A,J&O 17	35.056	07/02/04
76252PHJ	Pass-Thru CFI Ser 2017-9WT 07/01/22	A2	Monthly	546.73	05/04/17	---	Rural Hipotecario VII FTA Coll Nt CI A1 03/15/38	Aa1	Monthly	1235.574	04/29/05
76252PGB	Pass-Thru CFI Ser 2016-19W 08/15/22	A2	Monthly	350	11/30/16	---	Coll Nt CI C 03/15/38	Ba3	Monthly	30.596	04/29/05
76252PMD	Pass-Thru CFI Ser 2018-FR/ 6 08/15/23	Aa3	F&A 15	19.475	08/16/18	---	Coll Nt CI B 03/15/38	A1	Monthly	24.786	04/29/05
76252PLZ	Pass-Thru CFI Ser 2018-FR/ 5 11/01/29	Aa2	M&N 01	3.255	08/16/18	---	Rural Hipotecario VII Fondo de Titulizacion de Activos Pass Thru CFI CI A2B 01/19/44	Aa1	J,A,J&O 19	449.733	05/23/06
76252PME	Pass-Thru CFI Ser 2018-FR/ 5 5 08/15/30	Aa3	F&A 15	50.58	08/16/18	---	Pass Thru CFI C C 01/19/44	Ba2	J,A,J&O 19	20.045	05/23/06
76252PMA	Pass-Thru CFI Ser 2018-FR/ 08/15/30	Aa3	F&A 15	66.805	08/16/18	---	Pass Thru CFI C C 01/19/44	Aa3	J,A,J&O 19	35.079	05/23/06
76252PMY	Pass-Thru CFI Ser 2018-FR/ 02/01/31	Aa1	F&A 01	5.03	10/18/18	---	Pass Thru CFI C A2A 01/19/44	Aa1	J,A,J&O 19	1031.044	05/23/06
76252PJN	Pass-Thru CFI Ser 2017-FR/ 03/01/22	Aa3	M&S 01	34.865	12/20/17	---	Pass Thru CFI C D 01/19/44	Caa2	J,A,J&O 19	9.252	05/23/06
76252PJO	Pass-Thru CFI Ser 2017-FR/ 03/01/22	Aa3	Monthly	36.7	12/20/17	78514RAG	Pass Thru CFI Ser 2005-NC4, CI M-4 09/25/35	Caa3	Monthly	27.403	08/16/05
76252PLT	Pass-Thru CFI Ser 2018-FR/ 5 11/01/32	Aa2	M&N 01	1.9	08/09/18	78514RAF	Pass Thru CFI Ser 2005-NC4, CI M-3 09/25/35	B1	Monthly	18.268	08/16/05
76252PLX	Pass-Thru CFI Ser 2018-FR/ 5 12/01/32	Aa2	M&N 01	9.5	08/16/18	785778PG	PASS THRU CTFS Ser 2006-2, CI I-A 07/25/36	Caa1	---	275.75	01/30/06
76252PNU	Pass-Thru CFI Ser 2018-FR/ 5 12/01/33	Aa2	J&D 01	4.75	11/15/18	785778PF	PASS THRU CTFS Ser 2006-2, CI I-A 07/25/36	Caa1	Monthly	322.839	01/30/06
76252PJU	Pass-Thru CFI Ser 2018-FR/ 5 11/01/35	Aa3	Monthly	47.5	01/18/18	785778JL	Pass Thru CFI Ser 2005-GP1, CI M-1 08/25/30	A3	Monthly	57.78	09/09/05
76252PLP	Pass-Thru CFI Ser 2018-FR/ 5 11/01/35	Aa2	M&N 01	11.4	07/26/18	785778DU	Pass Thru CFI Ser 2005-2, CI M-2 03/25/35	Ba2	Monthly	11.79	12/30/04
76252PJW	Pass-Thru CFI Ser 2018-FR/ 18 11/01/35	Aa3	Monthly	50	01/18/18	785778EF	Pass Thru CFI Ser 2005-2, CI M-2 04/25/35	B1	Monthly	5.32	04/29/05
76252PMQ	Pass-Thru CFI Ser 2018-FR/ 05/01/36	Aa1	M&N 01	48.4	10/11/18	785778EG	Pass Thru CFI Ser 2005-2, CI M-3 04/25/35	B2	Monthly	6.14	04/29/05
76252PNS	Pass-Thru CFI Ser 2018-FR/ 12/01/41	Aa2	J&D 01	10.68	11/15/18	785778FL	Pass Thru CFI Ser 2005-4, CI M-2 06/25/35	Caa3	Monthly	11.828	06/30/05
76252PNW	Pass-Thru CFI Ser 2018-FR/ 5 12/01/41	Aa2	J&D 01	5.13	11/15/18	785778EX	Pass Thru CFI Ser 2005-3, CI M-3 07/25/35	Caa3	Monthly	6.899	05/31/05
76252PGR	Pass-Thru CFI Ser 2017-FR/ 4.7 03/01/42	Aa3	M&S 01	270.995	02/16/17	785778JY	Pass Thru CFI Ser 2005-WM2, CI M-1 07/25/35	Ca	Monthly	57.57	09/30/05
76252PGP	Pass-Thru CFI Ser 2017-FR/ 03/01/42	Aa3	M&S 01	257.475	02/16/17	785778EV	Pass Thru CFI Ser 2005-3, CI M-1 07/25/35	Ba3	Monthly	25.25	05/31/05
76252PLJ	Pass-Thru CFI Ser 2018-FR/ 5 11/01/42	Aa2	M&N 01	8.955	07/12/18	785778EW	Pass Thru CFI Ser 2005-3, CI M-2 07/25/35	Ba1	Monthly	7.05	05/31/05
76252PLG	Pass-Thru CFI Ser 2018-FR/ 11/01/42	Aa2	M&N 01	9.52	07/12/18	785778FZ	Pass Thru CFI Ser 2005-5, CI M-1 08/25/35	Caa1	Monthly	56.57	07/29/05
76252PLA	Pass-Thru CFI Ser 2018-FR/ 5 11/01/42	Aa2	M&N 01	14.06	06/07/18	785778GN	Pass Thru CFI Ser 2005-5, CI I-H-4 08/25/35	Ba3	Monthly	2.86	07/29/05
76252PKY	Pass-Thru CFI Ser 2018-FR/ 11/01/42	Aa2	Monthly	14.895	06/07/18	785778GO	Pass Thru CFI Ser 2005-5, CI I-H-6 08/25/35	Ca	Monthly	2.53	07/29/05
76252PMM	Pass-Thru CFI Ser 2018-FR/ 06/15/43	Aa1	J&D 15	10.18	09/20/18	785778HE	Pass Thru CFI Ser 2005-6, CI M-1 09/25/35	Ca	Monthly	27.835	08/30/05
76252PLR	Pass-Thru CFI Ser 2018-FR/ 5 11/01/43	Aa2	M&N 01	11.255	08/09/18	785778HM	Pass Thru CFI Ser 2005-9, CI A-3 12/25/35	A1	Monthly	74.683	11/30/05
76252PLQ	Pass-Thru CFI Ser 2017-003 11/15/45	Aa3	M&N 15	80.505	01/26/17	785778MK	Pass Thru CFI Ser 2005-9, CI A-3 12/25/35	Caa3	Monthly	165.96	11/30/05
76252PNI	Pass-Thru CFI Ser 2017-003 6 11/15/45	Aa3	M&N 15	82.94	01/26/17	785811AA	Pass Thru CFI Ser 2006-5, CI A-4 04/25/36	A1	Monthly	202.09	04/28/06
76252PGZ	Pass-Thru CFI Ser 2017-FR/ 4.75 01/15/46	Aa3	J&J 15	52.445	03/09/17	785778QL	Pass Thru CFI Ser 2006-3, CI A-3 04/25/36	Caa3	Monthly	31.63	02/28/06
76252PGX	Pass-Thru CFI Ser 2017-FR/ 01/15/46	Aa3	J&J 15	49.82	03/09/17	785778QJ	Pass Thru CFI Ser 2006-3, CI A-1 04/25/36	Caa2	Monthly	458.14	02/28/06
76252PLM	Pass-Thru CFI Ser 2018-FR/ 7 04/99 09/01/46	A2	M&S 01	40.24	07/26/18	785811AB	Pass Thru CFI Ser 2006-5, CI I-A-1 05/25/36	Caa3	Monthly	151	04/28/06
76252PLK	Pass-Thru CFI Ser 2018-FR/ 09/01/46	A2	M&S 01	38.035	07/26/18	785778NG	Pass Thru CFI Ser 2005-10, CI I-A-3 06/25/36	Ba2	Monthly	43.423	12/30/05
76252PMU	Pass-Thru CFI Ser 2018-FR/ 02/15/47	Aa3	F&A 15	9.89	10/18/18	785778NE	Pass Thru CFI Ser 2005-10, CI I-A-1 06/25/36	Caa3	Monthly	97.226	12/30/05
76252PKK	Pass-Thru CFI Ser 2018-FR/ 03/01/47	A2	Monthly	15.22	03/01/18	785779AA	Pass-Thru CFI Ser 2006-6, CI A 06/25/36	Caa3	Monthly	439.63	05/30/06
76252PKM	Pass-Thru CFI Ser 2018-FR/ 9 03/01/47	A2	M&S 01	16.025	03/01/18	785812AA	Pass-Thru CFI Ser 2006-10, CI A 10/25/36	Caa3	Monthly	212.67	10/30/06
76252PMW	Pass-Thru CFI Ser 2018-FR/ 10/01/47	Aa3	A&O 01	5.2	10/18/18	785814AB	Pass-Thru CFI Ser 2007-1, CI I-A 01/25/37	Ca	Monthly	50.43	01/16/07
76252PHW	Pass-Thru CFI Ser 2017-FR/ 08/15/51	Aa3	Monthly	52.18	06/15/17	785814AA	Pass-Thru CFI Ser 2007-1, CI I-A 01/25/37	Ca	Monthly	135.57	01/16/07
76252PHU	Pass-Thru CFI Ser 2017-FR/ 08/15/51	Aa3	F&A 15	49.57	06/15/17	SACO1 Tr 2005-7	---	---	---	---	---
764507BY	Richmond (City of) CA Bds Ser 2008A 08/01/37	A2	Monthly	32.26	07/12/17	785778KM	Pass-Thru CFI CI M-1 09/25/35	Caa3	Monthly	42.771	09/30/05
764507BZ	Bds Ser 2008A 08/01/37	A2	Monthly	0.635	07/12/17	SACO1 Tr 2005-8	---	---	---	---	---
767599AB	Rite Aid Pass-Thru Trust Pass-Thru CFI Ser 1, CI A-2 6.796 01/02/21	B3	Monthly	92.58	02/05/99	785778LD	Pass-Thru CFI CI M-1 11/25/35	Caa1	Monthly	51.761	10/28/05
769423AC	Riverview Mortgage Loan Trust Interest only certificates Ser 2007-2, CI X 07/25/47	B3	Monthly	0.001	07/27/07	785778JJ	Pass-Thru CFI CI A-1 07/25/30	A3	Monthly	268.323	09/09/05
74966NAA	RJS Power Hedges LLC Sr Nt Rule 144A 4.625 07/15/19	Caa1	J&J 15	16.857	07/02/14	785778JK	Pass-Thru CFI CI A-2 08/25/30	A3	Monthly	5	09/09/05
---	RMAC Secs No 1 PLC	---	---	---	---	SACO1 Tr 2006-4	---	---	---	---	---
---	Pass Thru CFI Ser 2006-NS1, CI A2C 06/30/24	Aa1	M,J,S&D 30	479.979	03/29/06	785778RD	Pass-Thru CFI Ser 2006-4, CI A-1 03/25/36	Caa2	Monthly	320.91	03/30/06
---	Pass Thru CFI Ser 2006-NS1, CI M2C 06/30/24	Aa3	M,J,S&D 30	23.999	03/29/06	785778RV	Pass-Thru CFI Ser 2006-4, CI A-3 03/25/36	Caa3	Monthly	15.98	03/30/06
---	Pass Thru CFI Ser 2006-NS1, CI MZA 06/30/44	Aa3	M,J,S&D 30	40.309	03/29/06	SACO1 Trust	---	---	---	---	---
---	Pass Thru CFI Ser 2006-NS1, CI B1C 06/30/44	A3	M,J,S&D 30	72.597	03/29/06	785778AA	Pass Thru CFI Ser 2006-7, CI A 07/25/36	Caa3	Monthly	346.186	06/30/06
---	Pass Thru CFI Ser 2006-NS1, CI A2A 06/30/44	Aa1	M,J,S&D 30	667.46	03/29/06	787048AB	Saguaro Issuer Trust BD Ser H 06/28/19	Baa2	---	14.55	05/19/99
76971BAD	RMF Buyout Issuance Tr 2018-1 Pass-Thru CFI CI M3 4.448 11/27/28	Baa3	Monthly	15.017	11/27/18	787048AB	BD Ser B 07/24/19	Ba2	---	10	05/19/99
76971BAC	Pass-Thru CFI CI M2 4.25 11/27/28	A3	Monthly	18.354	11/27/18	787048AL	BD Ser K 07/30/19	Baa3	---	11	05/19/99
76971BAB	Pass-Thru CFI CI M1 3.9119 11/27/28	Aa3	Monthly	51.727	11/27/18	787048AC	BD Ser C 08/30/19	Ba2	---	13	05/19/99
76971BAA	Pass-Thru CFI CI A 3.4359 11/27/28	Aaa	Monthly	196.893	11/27/18	787048AM	BD Ser L 08/30/19	Ba3	---	34	05/19/99
76971BAE	Pass-Thru CFI CI M4 5.429 11/27/28	Ba3	Monthly	13.349	11/27/18	787048AJ	BD Ser A 09/30/19	Ba2	---	20.8	05/19/99
77342HAA	Rockford Tower CLO 2018-1 Ltd Coll Nt CI E 05/20/31	Ba3	F, M,A&N 20	27.5	05/25/18	787048AA	BD Ser A 11/25/19	Ba2	---	15	05/19/99
77342JAG	Coll Nt CI D 05/20/31	Baa3	F, M,A&N 20	32.5	05/25/18	Salem Fields CLO Ltd	---	---	---	---	---
77342JAA	Coll Nt CI A 05/20/31	Aaa	F, M,A&N 20	320	05/25/18	Coll Nt CI A-1-R 10/25/28	Aaa	J,A,J&O 25	285	10/25/18	
77342JAE	Coll Nt CI C 05/20/31	A2	F, M,A&N 20	25	05/25/18	Coll Nt CI A-2-R 10/25/28	Aa1	J,A,J&O 25	49.7	10/25/18	
77342JAC	Coll Nt CI B 05/20/31	Aa2	F, M,A&N 20	55	05/25/18	Salomon Bros Coml Mfg Tr	---	---	---	---	---
77342KAC	Rockford Tower CLO 2018-2 Ltd Coll Nt CI B 10/20/31	Aa2	J,A,J&O 20	55	09/13/18	79548CAR	Pass Thru CFI Ser 2000-C3, CI X 12/18/33	C	Monthly	0.001	12/07/00
77342LAA	Coll Nt CI E 10/20/31	Ba3	J,A,J&O 20	27.5	09/13/18	79549AGG	Pass Thru CFI Ser 2001-MM, CI E-8 6.5 02/18/34	A2	Monthly	15	07/31/01
77342KAE	Coll Nt CI C 10/20/31	A2	J,A,J&O 20	25	09/13/18	79549AGQ	Pass Thru CFI Ser 2001-MM, CI F-8 6.5 02/18/34	Ba3	Monthly	5.5	07/31/01
77342KAA	Coll Nt CI A 10/20/31	Aaa	J,A,J&O 20	320	09/13/18	79549AGY	Pass Thru CFI Ser 2001-MM, CI G-8 6.5 02/18/34	B3	Monthly	3.812	07/31/01
77342KAG	Coll Nt CI D 10/20/31	Baa3	J,A,J&O 20	32.5	09/13/18	Salomon Bros Mtg Secs VII Inc	---	---	---	---	---
77426RAA	Rockwall CDO II Ltd Coll Nt CI B-2L 08/01/24	Ba2	F, M,A&N 01	26	05/09/07	79548K6G	PASS THRU CTFS Ser 2001-2, CI M-3 01/25/35	A3	Monthly	8.844	11/30/01
77426RAB	Coll Nt 1 08/01/24	A3	---	10	05/09/07	Salomon Brothers Commercial Mlge Tr 2001-MM	---	---	---	---	---
77426NAE	Coll Nt CI B-1L 08/01/24	A3	F, M,A&N 01	36	05/09						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
80285TAF	Santander Drive Auto Receivables Tr 2018-1 Coll Nt CI C 2.96 03/15/24	Aa1	Monthly	169.55	01/24/18	78410CAE	SCOF-2 Ltd Coll Nt CI E-R 07/17/28	Ba3	J,A,J&O 17	25	08/15/18
80285FAB	Santander Drive Auto Receivables Tr 2018-2 Coll Nt CI A-2-A 2.58 10/15/20	Aaa	Monthly	175	04/18/18	78410BAO	Coll Nt CI D-R 07/17/28	Baa3	J,A,J&O 17	32.25	08/15/18
80285FAC	Coll Nt CI A-2-B 10/15/20	Aaa	Monthly	75	04/18/18	78410BAN	Coll Nt CI C-R 07/17/28	A2	J,A,J&O 17	26.75	08/15/18
80285FAD	Coll Nt CI A-3 2.75 09/15/21	Aaa	Monthly	126.63	04/18/18	78410BAJ	Coll Nt CI B-2-R 07/17/28	Aa2	J,A,J&O 17	53.5	08/15/18
80285FAE	Coll Nt CI B 3.0299 09/15/22	Aaa	Monthly	166.6	04/18/18	78410BAU	Coll Nt CI A-R 07/17/28	Aa2	J,A,J&O 17	300	08/15/18
80285FAF	Coll Nt CI C 3.35 07/17/23	Aa2	Monthly	151.73	04/18/18	78410BAS	Coll Nt CI B-1-R 07/17/28	Aaa	J,A,J&O 17	17.5	08/15/18
80285FAG	Coll Nt CI D 3.8799 02/15/24	Baa2	Monthly	106.5	04/18/18	82281EBX	Pass-Thru Cif CI B-1 3.642 11/26/46	Aa2	Monthly	6.719	11/22/16
80285GAC	Santander Drive Auto Receivables Tr 2018-3 Coll Nt CI A-2-A 03/15/21	Aaa	Monthly	50	06/27/18	82281EBY	Pass-Thru Cif CI B-2 3.642 11/26/46	Aa3	Monthly	6.719	11/22/16
80285GAB	Coll Nt CI A-2-A 2.7799 03/15/21	Aaa	Monthly	232	06/27/18	82281EBZ	Pass-Thru Cif CI B-3 3.642 11/26/46	A2	Monthly	3.536	11/22/16
80285GAD	Coll Nt CI A-3 3.0299 02/15/21	Aaa	Monthly	144.95	06/27/18	82281ECA	Pass-Thru Cif CI B-4 3.642 11/26/46	Baa2	Monthly	3.89	11/22/16
80285GAE	Coll Nt CI B 3.29 10/17/22	Aaa	Monthly	139.52	06/27/18	830505AV	SEB Gld Sr Nt 2.3 03/11/20	Aa2	M&S 11	750	03/07/17
80285GAF	Coll Nt CI C 3.5099 08/15/23	Aa2	Monthly	177.33	06/27/18	830505AW	Gld Sr Nt 2.8 03/11/22	Aa2	M&S 11	500	03/07/17
80285GAG	Coll Nt CI D 4.07 08/15/24	Baa1	Monthly	159.72	06/27/18	81375WJL	Securitized Asset Backed Receivables LLC Tr Pass Thru Cif Ser 2006-OP1, CI M-6 10/25/35	C1	Monthly	15.97	01/26/06
80285MAE	Santander Drive Auto Receivables Tr 2018-4 Coll Nt CI A-3 3.0099 03/15/22	Aaa	Monthly	124.9	08/22/18	81375WJK	Pass Thru Cif Ser 2006-OP1, CI M-5 10/25/35	B1	Monthly	12.76	01/26/06
80285MAF	Coll Nt CI B 3.27 01/17/23	Aa1	Monthly	123.46	08/22/18	81375WGW	Pass Thru Cif Ser 2005-OP2, CI M-3 10/25/35	B2	Monthly	19.659	1/22/05
80285MAG	Coll Nt CI C 3.56 07/15/24	Aa2	Monthly	155.89	08/22/18	81375WJT	Pass Thru Cif Ser 2006-FR1, CI A-2C 11/25/35	Aaa	Monthly	76.634	02/23/06
80285MAH	Coll Nt CI D 3.98 12/15/25	Baa2	Monthly	151.34	08/22/18	81378KAA	Pass Thru Cif Ser 2007-BR1 04/04/37	B3	Monthly	285.735	04/12/07
80285MIA	Santander Hipotecario 1 FTA Coll Nt Ser A 0 07/15/42	Aa1	J,A,J&O 15	2103.923	06/03/04	81375WKB	Securitized Asset Backed Receivables LLC Tr 200 Pass-Thru Cif CI A-2C 12/25/35	Baa1	Monthly	77.878	02/28/06
80285MIB	Coll Nt Ser B 0 07/15/42	Aa1	J,A,J&O 15	65.38	06/03/04	81375WHF	Pass-Thru Cif CI AV-1 01/25/36	Aa3	Monthly	287.298	01/26/06
80285MIC	Coll Nt Ser C 0 07/15/42	Aa1	J,A,J&O 15	57.422	06/03/04	81375WCT	Securitized Asset Backed Receivables LLC Trust Pass Thru Cif Ser 2005-OP1, CI M-2 01/25/35	B2	Monthly	67.938	03/24/05
80285MID	Coll Nt Ser D 0 07/15/42	Aa2	J,A,J&O 15	68.931	06/03/04	81375WCU	Pass Thru Cif Ser 2005-OP1, CI M-3 01/25/35	B3	Monthly	66.619	03/24/05
80285DAD	Santander Retail Auto Lease Tr 2018-A Coll Nt CI A-2-B 10/20/20	Aaa	Monthly	106	03/21/18	81376QAB	Securitized Term Auto Rcvbs Tr 2018-1 Coll Nt CI A-2 2.8069 12/29/20	Aaa	Monthly	191	05/02/18
80285DAB	Coll Nt CI A-2-A 2.71 10/20/20	Aaa	Monthly	250	03/21/18	81376QAD	Coll Nt CI A-3 3.068 01/25/22	Aaa	Monthly	111	05/02/18
80285DAD	Coll Nt CI A-3 2.93 05/20/21	Aaa	Monthly	339	03/21/18	81376QAE	Coll Nt CI A-4 3.298 11/25/22	Aaa	Monthly	60	05/02/18
80285DAE	Coll Nt CI A-4 3.06 04/20/22	Aaa	Monthly	95.33	03/21/18	81378BAD	Securitized Term Auto Receivables Tr 2016-1 Coll Nt CI A-3 1.52 03/25/20	Aaa	Monthly	150	10/20/16
80285DAF	Coll Nt CI B 3.2 04/20/22	Aa2	Monthly	49.56	03/21/18	81378BAE	Coll Nt CI A-4 1.794 02/25/21	Aaa	Monthly	61	10/20/16
80285DAG	Coll Nt CI C 3.49 05/20/22	A2	Monthly	64.67	03/21/18	81379JAD	Securitized Term Auto Receivables Tr 2017-1 Coll Nt CI A-3 1.8899 08/25/20	Aaa	Monthly	235	02/15/17
803169AQ	Saranac CLO III Ltd Coll Nt CI A-FR 4.088 06/24/30	Aaa	---	80	05/15/18	81379JAE	Coll Nt CI A-4 2.209 06/25/21	Aaa	Monthly	87	02/15/17
803169AN	Coll Nt CI A-LR 06/24/30	Aaa	M,J,S&D 24	161	05/15/18	05274FAB	Securitized Term Auto Receivables Tr 2018-2 Coll Nt CI A-2A 3.06 02/25/21	Aaa	Monthly	200	10/31/18
803169AW	Coll Nt CI D-R 06/24/30	Baa3	M,J,S&D 24	24	05/15/18	05274FAC	Coll Nt CI A-2B 02/25/21	Aaa	Monthly	100	10/31/18
803169AX	Coll Nt CI B-R 06/24/30	Aa2	M,J,S&D 24	45	05/15/18	05274FAD	Coll Nt CI A-3 3.325 08/25/22	Aaa	Monthly	251	10/31/18
803169AY	Coll Nt CI C-R 06/24/30	A2	M,J,S&D 24	24.5	05/15/18	05274FAE	Coll Nt CI A-4 3.544 06/26/23	Aaa	Monthly	83	10/31/18
803169AZ	Coll Nt CI E-R 06/24/30	Ba3	M,J,S&D 24	24	05/15/18	81618TAB	Select Income Reit Global Sr Nt 3.6 02/01/20	Baa3	F&A 01	400	01/29/15
803171AC	Coll Nt CI B 08/13/31	Aa2	F,M,A&N 13	37	08/13/18	81618TAD	Global Sr Nt 4.15 02/01/22	Baa3	F&A 01	300	01/29/15
803171AA	Coll Nt CI E 08/13/31	Ba3	F,M,A&N 13	17	08/13/18	81618TAE	Sr Nt 4.5 02/01/25	Baa3	F&A 01	400	01/29/15
803171AG	Coll Nt CI D 08/13/31	Baa3	F,M,A&N 13	20	08/13/18	817176AG	Seneca Park CLO Ltd Coll Nt CI D 07/17/26	Baa3	J,A,J&O 17	43.75	06/19/14
803171AH	Coll Nt CI C 5.3899 08/13/31	A2	---	21	08/13/18	817176AA	Coll Nt CI E 07/17/26	Ba3	J,A,J&O 17	40.5	06/19/14
803171AA	Coll Nt CI A 08/13/31	Aaa	F,M,A&N 13	227.5	08/13/18	817176AC	Coll Nt CI F 07/17/26	Caa1	J,A,J&O 17	8	06/19/14
80349BAX	Saratoga Investment Corp CLO 2013-1 Ltd Coll Nt CI A-1FL-R 01/21/30	Aaa	J,A,J&O 21	255	12/14/18	817176AD	Coll Nt CI B-1-R 07/17/26	Aaa	J,A,J&O 17	64.5	04/17/17
80349BAV	Coll Nt CI D-R-2 01/21/30	Baa3	J,A,J&O 21	31	12/14/18	817176AE	Coll Nt CI C-R 07/17/26	Aa3	J,A,J&O 17	42	04/17/17
80349BAW	Coll Nt CI A-1FXD-R 4.19 01/21/30	Aaa	---	25	12/14/18	817176AF	Coll Nt CI A-R 07/17/26	Aaa	J,A,J&O 17	429.75	04/17/17
80349BAX	Coll Nt CI A-2-R-2 01/21/30	Aaa	J,A,J&O 21	40	12/14/18	817176AG	Coll Nt CI B-2-R 3.5299 07/17/26	Aaa	---	25	04/17/17
80349BAP	Coll Nt CI A-2-R-1 01/21/30	Aaa	J,A,J&O 21	20	12/14/18	81744FBA	Sequoia Mortgage Trust Pass-Thru Cif Ser 2004-3, CI M-1 0 05/25/34	B1	Monthly	13.8	03/30/04
80349BAE	Coll Nt CI E-1-R-2 01/21/30	Ba2	J,A,J&O 21	27	12/14/18	81744AAG	Sequoia Mortgage Trust 11 (United States) Pass-Thru Cif CI B-2 0 12/20/32	C	Monthly	5.764	10/30/02
80349BAR	Coll Nt CI B-R-2 01/21/30	Aa3	J,A,J&O 21	59.5	12/14/18	81744AAE	Pass-Thru Cif CI 12/20/32	C	Monthly	0.001	12/30/99
80349CAJ	Coll Nt CI F-R-2 01/21/30	B3	J,A,J&O 21	2.5	12/14/18	81733YDU	Sequoia Mgtg Tr 2015-2 Pass-Thru Cif CI A-I022 0.5 05/25/45	Aaa	May 25	0.001	04/30/15
86361LAA	SASCO Reverse Mortgage Sec Coll Notes Ser RM1, CI A-1 08/25/46	Baa1	Monthly	490	09/19/06	81733YDV	Pass-Thru Cif CI A-I023 1 05/25/45	Aaa	May 25	0.001	04/30/15
805564PN	Saxon Asset Secs Tr Pass Thru Cif Ser 2004-1, CI M-1 03/25/35	B3	Monthly	68.75	02/19/04	81733YDW	Pass-Thru Cif CI A-I024 0.5 05/25/45	Aaa	May 25	0.001	04/30/15
805564SE	Pass Thru Cif Ser 2005-2, CI M-3 10/25/35	Caa1	Monthly	16.65	06/07/05	81733YDY	Pass-Thru Cif CI A-I025 0.5 05/25/45	Aaa	May 25	0.001	04/30/15
805564TH	Pass Thru Cif Ser 2005-4, CI A-20 11/25/37	Aaa	Monthly	21.28	12/21/05	81733YEA	Pass-Thru Cif CI A-I026 0.5 05/25/45	Aaa	May 25	0.001	04/30/15
805564TL	Pass Thru Cif Ser 2005-4, CI M-3 11/25/37	Caa1	Monthly	15.36	12/21/05	81733YEB	Pass-Thru Cif CI B-1 3.76 05/25/45	Aa1	May 25	3.921	04/30/15
805564QM	Saxon Asset Secs Tr 2006-2 Pass-Thru Cif CI M-3 08/25/35	B3	Monthly	11.146	07/27/04	81733YEC	Pass-Thru Cif CI B-2 3.76 05/25/45	Aa1	May 25	5.882	04/30/15
805564QC	Pass-Thru Cif CI M-3 5.5 08/25/35	Caa2	Monthly	5.712	07/27/04	81733YED	Pass-Thru Cif CI B-3 3.76 05/25/45	A2	May 25	4.277	04/30/15
805564QB	Pass-Thru Cif CI M-3 5.5 08/25/35	B3	Monthly	17.135	07/27/04	81733YEE	Pass-Thru Cif CI A-19 3.5 05/25/45	Aaa	May 25	0.001	04/30/15
805564XA	Saxon Asset Secs Tr 2006-2 Pass-Thru Cif CI A-3C 09/25/36	Aa1	Monthly	101.549	06/07/06	81733YEF	Pass-Thru Cif CI A-21 2.5 05/25/45	Aaa	May 25	35.645	04/30/15
805564XB	Pass-Thru Cif CI A-3D 09/25/36	Aa2	Monthly	28.997	06/07/06	81733YEG	Pass-Thru Cif CI A-20 3 05/25/45	Aaa	May 25	0.001	04/30/15
805564XC	Pass-Thru Cif CI A-2 09/25/36	Aaa	Monthly	197.374	06/07/06	81733YEH	Pass-Thru Cif CI A-19 3.5 05/25/45	Aaa	May 25	0.001	04/30/15
805564XD	Pass-Thru Cif CI A-1 09/25/36	Aaa	Monthly	197.376	06/07/06	81733YEI	Pass-Thru Cif CI A-21 2.5 05/25/45	Aaa	May 25	0.001	04/30/15
805564FA	Saxon Asset Securities Trust Mtg Ln Asset-Bkd Cif Ser 1999-5, CI MF-2 8.584 12/25/29	Ba3	Monthly	11.25	12/30/99	81733YEA	Pass-Thru Cif CI A-I01 0.26 05/25/45	Aaa	May 25	0.001	04/30/15
805564LV	Mtg Ln Asset-Bkd Cif Ser 2, CI AF-6 5.62 11/25/30	B3	Monthly	16.55	07/10/02	81733YEB	Pass-Thru Cif CI A-I02 1 05/25/45	Aaa	May 25	0.001	04/30/15
805564LU	Mtg Ln Asset-Bkd Cif Ser 2, CI AF-5 5.99 01/25/31	B3	Monthly	22.65	07/10/02	81733YEC	Pass-Thru Cif CI A-I03 1 05/25/45	Aaa	May 25	0.001	04/30/15
805564LY	Mtg Ln Asset-Bkd Cif Ser 2, CI M-1 0 08/25/32	Ba1	Monthly	39.3	07/10/02	81733YED	Pass-Thru Cif CI A-I04 1 05/25/45	Aaa	May 25	0.001	04/30/15
805564KE	Pass-Thru Cif Ser 2001-3, CI M-1 0 07/25/31	Baa3	Monthly	49	10/11/01	81746LAW	Sequoia Mgtg Tr 2015-3 Pass-Thru Cif CI A-21 2.5 07/25/45	Aaa	Jul 25	34.321	06/25/15
805564KA	Pass-Thru Cif Ser 2001-3, CI A-V 0 09/25/31	A1	Monthly	272.01	10/11/01	81746LAX	Pass-Thru Cif CI A-20 3 07/25/45	Aaa	Jul 25	0.001	06/25/15
805564KH	Pass-Thru Cif Ser 2001-3, CI X-V 0 01/25/32	Caa1	Monthly	0.001	10/11/01	81746LBA	Pass-Thru Cif CI A-I01 0.236 07/25/45	Aaa	Jul 25	0.001	06/25/15
80557BAA	Pass Thru Cif Ser 2007-3, CI A-1 09/25/37	Ba3	Monthly	569.917	08/03/07	81746LBB	Pass-Thru Cif CI A-I02 1 07/25/45	Aaa	Jul 25	0.001	06/25/15
80557BAE	Pass Thru Cif Ser 2007-3, CI A-4 09/25/37	Caa3	Monthly	27.578	08/03/07	81746LBV	Pass-Thru Cif CI A-I03 1 07/25/45	Aaa	Jul 25	0.001	06/25/15
80557BAD	Pass Thru Cif Ser 2007-3, CI A-3 09/25/37	Caa3	Monthly	84.13	08/03/07	81746LBW	Pass-Thru Cif CI A-I04 1 07/25/45	Aaa	Jul 25	0.001	06/25/15
80557BAC	Pass Thru Cif Ser 2007-3, CI A-2 09/25/37	B2	Monthly	64.75	08/03/07	81746LBU	Pass-Thru Cif CI A-I05 1 07/25/45	Aaa	Jul 25	0.001	06/25/15
78403DAM	SBA Tower Tr Pass-Thru Cif Ser 2018-1, CI 20 3.448 03/16/48	A2	Monthly	640							

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Sequoia Mgt Tr 2016-3											
81746NCD	Pass-Thru Cif Cl B-3 3.718 11/26/46	Baa2	Monthly	4.118	10/21/16	81747GAU	Pass-Thru Cif Cl A-19 3.5 05/25/48	Aa1	Monthly	0.001	04/27/18
81746NCE	Pass-Thru Cif Cl B-4 3.718 11/26/46	Ba3	Monthly	1.887	10/21/16	81747GAT	Pass-Thru Cif Cl A-18 2.5 05/25/48	Aaa	Monthly	16.153	04/27/18
81746NCC	Pass-Thru Cif Cl B-2 3.718 11/26/46	A2	Monthly	3.775	10/21/16	81747GAS	Pass-Thru Cif Cl A-17 3.05/25/48	Aaa	Monthly	0.001	04/27/18
81746NCB	Pass-Thru Cif Cl B-1 3.718 11/26/46	Aa3	Monthly	5.662	10/21/16	81747GAR	Pass-Thru Cif Cl A-16 3.5 05/25/48	Aaa	Monthly	0.001	04/27/18
Sequoia Mgt Tr 2017-4											
81745XCB	Pass-Thru Cif Cl B1 3.982 07/25/47	Aa2	Monthly	5.752	06/29/17	81747GAC	Pass-Thru Cif Cl A-15 2.5 05/25/48	Aaa	Monthly	64.612	04/27/18
81745XCC	Pass-Thru Cif Cl B2 3.982 07/25/47	A2	Monthly	3.835	06/29/17	81747GAP	Pass-Thru Cif Cl A-14 3.05/25/48	Aaa	Monthly	0.001	04/27/18
81745XCD	Pass-Thru Cif Cl B3 3.982 07/25/47	Baa2	Monthly	4.183	06/29/17	81747GAN	Pass-Thru Cif Cl A-13 3.5 05/25/48	Aaa	Monthly	0.001	04/27/18
Sequoia Mgt Tr 2017-6											
81746FCB	Pass-Thru Cif Cl B-1 3.797 09/25/47	Aa2	Monthly	5.864	08/30/17	81747GAM	Pass-Thru Cif Cl A-12 2.5 05/25/48	Aaa	Monthly	0.001	04/27/18
81746FCC	Pass-Thru Cif Cl B-2 3.797 09/25/47	A1	Monthly	3.91	08/30/17	81747GAL	Pass-Thru Cif Cl A-11 3.05/25/48	Aaa	Monthly	0.001	04/27/18
81746FCD	Pass-Thru Cif Cl B-3 3.797 09/25/47	Baa2	Monthly	4.265	08/30/17	81747GAK	Pass-Thru Cif Cl A-10 3.5 05/25/48	Aaa	Monthly	0.001	04/27/18
81746FCE	Pass-Thru Cif Cl B-4 3.797 09/25/47	Ba2	Monthly	1.954	08/30/17	81747GAJ	Pass-Thru Cif Cl A-9 2.5 05/25/48	Aaa	Monthly	0.001	04/27/18
Sequoia Mgt Tr 2017-7											
81746GCD	Pass-Thru Cif Cl B-3 3.782 10/25/47	Baa2	Monthly	4.205	10/06/17	81747GAH	Pass-Thru Cif Cl A-8 3.05/25/48	Aaa	Monthly	242.295	04/27/18
81746GCC	Pass-Thru Cif Cl B-2 3.782 10/25/47	A2	Monthly	3.854	10/06/17	81747GAF	Pass-Thru Cif Cl A-7 2.5 05/25/48	Aaa	Monthly	0.001	04/27/18
Sequoia Mgt Tr 2017-CH1											
81746HBF	Pass-Thru Cif Cl B-3 4.698 08/26/47	A1	Monthly	3.846	09/28/17	81747GAE	Pass-Thru Cif Cl A-6 3.05/25/48	Aaa	Monthly	0.001	04/27/18
81746HBC	Pass-Thru Cif Cl B-1B 4.698 08/26/47	Aa2	Monthly	0.001	09/28/17	81747GAD	Pass-Thru Cif Cl A-4 3.5 05/25/48	Aaa	Monthly	0.001	04/27/18
81746HBB	Pass-Thru Cif Cl B-1A 3.75 08/26/47	Aa2	Monthly	7.383	09/28/17	81747GAC	Pass-Thru Cif Cl A-3 2.5 05/25/48	Aaa	Monthly	0.001	04/27/18
81746HBE	Pass-Thru Cif Cl B-2B 4.698 08/26/47	Aa2	Monthly	0.001	09/28/17	81747GAA	Pass-Thru Cif Cl A-2 3.05/25/48	Aaa	Monthly	0.001	04/27/18
81746HBD	Pass-Thru Cif Cl B-2A 4.08/26/47	Aa2	Monthly	2.307	09/28/17	81747GAB	Pass-Thru Cif Cl A-1 3.05/25/48	Aaa	Monthly	0.001	04/27/18
81746HBE	Pass-Thru Cif Cl B-4 4.698 08/26/47	A3	Monthly	7.383	09/28/17	Sequoia Mgt Tr 2018-6					
81746HBK	Pass-Thru Cif Cl B-5 4.698 08/26/47	Ba1	Monthly	4.307	09/28/17	81747JCC	Pass-Thru Cif Cl B-1 4.2249 07/27/48	Aa3	Monthly	6.338	06/20/18
Sequoia Mgt Tr 2017-CH2											
81746JCD	Pass-Thru Cif Cl B-2A 4.12/25/47	Aa3	Monthly	2.383	11/29/17	81747JAD	Pass-Thru Cif Cl A-4 4.07/27/48	Aaa	Monthly	0.001	06/20/18
81746JCH	Pass-Thru Cif Cl B-3 4.65 12/25/47	A2	Monthly	3.972	11/29/17	81747JAE	Pass-Thru Cif Cl A-5 3.5 07/27/48	Aaa	Monthly	0.001	06/20/18
81746JAZ	Pass-Thru Cif Cl A-24 3.12/25/47	Aaa	Monthly	0.001	11/29/17	81747JAF	Pass-Thru Cif Cl A-6 3.07/27/48	Aaa	Monthly	260.67	06/20/18
81746JCE	Pass-Thru Cif Cl B-2B 4.65 12/25/47	Aa3	Monthly	0.001	11/29/17	81747JAG	Pass-Thru Cif Cl A-7 4.07/27/48	Aaa	Monthly	0.001	06/20/18
81746JAX	Pass-Thru Cif Cl A-22 4.12/25/47	Aa1	Monthly	0.001	11/29/17	81747JAJ	Pass-Thru Cif Cl A-8 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746JAW	Pass-Thru Cif Cl A-21 3.12/25/47	Aa1	Monthly	15.899	11/29/17	81747JAK	Pass-Thru Cif Cl A-9 4.07/27/48	Aaa	Monthly	0.001	06/20/18
81746JCB	Pass-Thru Cif Cl B-1A 3.75 12/25/47	Aa2	Monthly	7.625	11/29/17	81747JAL	Pass-Thru Cif Cl A-10 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746JAV	Pass-Thru Cif Cl A-20 3.5 12/25/47	Aa1	Monthly	0.001	11/29/17	81747JAP	Pass-Thru Cif Cl A-11 3.5 07/27/48	Aaa	Monthly	0.001	06/20/18
81746JAU	Pass-Thru Cif Cl A-19 4.12/25/47	Aa1	Monthly	0.001	11/29/17	81747JAO	Pass-Thru Cif Cl A-12 3.07/27/48	Aaa	Monthly	69.512	06/20/18
81746JCK	Pass-Thru Cif Cl B-5 4.65 12/25/47	Ba2	Monthly	4.448	11/29/17	81747JAS	Pass-Thru Cif Cl A-13 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746JAY	Pass-Thru Cif Cl A-23 3.5 12/25/47	Aaa	Monthly	0.001	11/29/17	81747JAT	Pass-Thru Cif Cl A-14 3.07/27/48	Aaa	Monthly	17.378	06/20/18
81746JCC	Pass-Thru Cif Cl B-1B 4.65 12/25/47	Aa2	Monthly	0.001	11/29/17	81747JAU	Pass-Thru Cif Cl A-15 3.07/27/48	Aa1	Monthly	0.001	06/20/18
81746JCY	Pass-Thru Cif Cl B-4 4.65 12/25/47	Baa1	Monthly	7.625	11/29/17	81747JAV	Pass-Thru Cif Cl A-16 3.07/27/48	Aa1	Monthly	0.001	06/20/18
Sequoia Mgt Tr 2018-2											
81746QAM	Pass-Thru Cif Cl A-12 2.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747JAW	Pass-Thru Cif Cl A-17 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QAB	Pass-Thru Cif Cl A-2 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747JAX	Pass-Thru Cif Cl A-18 3.07/27/48	Aaa	Monthly	40.904	06/20/18
81746QAR	Pass-Thru Cif Cl A-16 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747JAM	Pass-Thru Cif Cl A-19 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QAW	Pass-Thru Cif Cl A-21 2.5 02/25/48	Ba1	Monthly	45.938	01/25/18	81747JAA	Pass-Thru Cif Cl A-20 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QCE	Pass-Thru Cif Cl B-4 3.773 02/25/48	Aa3	Monthly	2.527	01/25/18	81747JAH	Pass-Thru Cif Cl A-21 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QAC	Pass-Thru Cif Cl A-3 2.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747JAJ	Pass-Thru Cif Cl A-22 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QAE	Pass-Thru Cif Cl A-5 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747JAC	Pass-Thru Cif Cl A-23 3.07/27/48	A3	Monthly	4.907	06/20/18
81746QAY	Pass-Thru Cif Cl A-23 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747JCE	Pass-Thru Cif Cl B-3 4.2249 07/27/48	Baa3	Monthly	4.907	06/20/18
81746QAL	Pass-Thru Cif Cl A-11 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747JCF	Pass-Thru Cif Cl B-4 4.2249 07/27/48	Ba3	Monthly	2.249	06/20/18
81746QCD	Pass-Thru Cif Cl B-3 3.7719 02/25/48	Baa3	Monthly	5.513	01/25/18	81747JCG	Pass-Thru Cif Cl A-22 4.2249 07/27/48	Aaa	Monthly	0.001	06/20/18
81746QAN	Pass-Thru Cif Cl A-13 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747JCH	Pass-Thru Cif Cl A-23 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QCB	Pass-Thru Cif Cl B-1 3.7719 02/25/48	Aa3	Monthly	7.58	01/25/18	81747JCI	Pass-Thru Cif Cl A-24 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QCC	Pass-Thru Cif Cl B-2 3.7719 02/25/48	A2	Monthly	5.054	01/25/18	81747JAB	Pass-Thru Cif Cl A-25 3.07/27/48	Aaa	Monthly	0.001	06/20/18
81746QAC	Pass-Thru Cif Cl A-15 2.5 02/25/48	Aaa	Monthly	78.1	01/25/18	Sequoia Mgt Tr 2018-7					
81746QAV	Pass-Thru Cif Cl A-20 3.02/25/48	Aa1	Monthly	0.001	01/25/18	81747WAA	Pass-Thru Cif Cl A-1 4.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAT	Pass-Thru Cif Cl A-18 2.5 02/25/48	Aa1	Monthly	19.525	01/25/18	81747WEL	Pass-Thru Cif Cl B-4 4.258 09/25/48	Ba3	Monthly	1.802	08/21/18
81746QAG	Pass-Thru Cif Cl A-7 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAE	Pass-Thru Cif Cl A-3 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAH	Pass-Thru Cif Cl A-8 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAG	Pass-Thru Cif Cl A-4 4.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAZ	Pass-Thru Cif Cl A-24 2.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAF	Pass-Thru Cif Cl A-5 3.5 09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAX	Pass-Thru Cif Cl A-22 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAL	Pass-Thru Cif Cl A-6 3.09/25/48	Aaa	Monthly	208.785	08/21/18
81746QAA	Pass-Thru Cif Cl A-1 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAN	Pass-Thru Cif Cl A-7 4.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAD	Pass-Thru Cif Cl A-4 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAO	Pass-Thru Cif Cl A-8 3.5 09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAJ	Pass-Thru Cif Cl A-9 2.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAP	Pass-Thru Cif Cl A-9 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAF	Pass-Thru Cif Cl A-6 2.5 02/25/48	Aaa	Monthly	292.875	01/25/18	81747WAS	Pass-Thru Cif Cl A-10 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAP	Pass-Thru Cif Cl A-14 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAU	Pass-Thru Cif Cl A-11 3.5 09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAK	Pass-Thru Cif Cl A-10 3.5 02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAW	Pass-Thru Cif Cl A-12 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAS	Pass-Thru Cif Cl A-17 3.02/25/48	Aaa	Monthly	0.001	01/25/18	81747WAY	Pass-Thru Cif Cl A-13 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746QAU	Pass-Thru Cif Cl A-19 3.5 02/25/48	Aa1	Monthly	0.001	01/25/18	81747WBA	Pass-Thru Cif Cl A-14 3.09/25/48	Aaa	Monthly	0.001	08/21/18
Sequoia Mgt Tr 2018-3											
81746VAG	Pass-Thru Cif Cl A-7 3.5 03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBC	Pass-Thru Cif Cl A-15 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746VAZ	Pass-Thru Cif Cl A-24 2.5 03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBE	Pass-Thru Cif Cl A-16 3.09/25/48	Aaa	Monthly	55.676	08/21/18
81746VAU	Pass-Thru Cif Cl A-19 3.5 03/25/48	Aa1	Monthly	0.001	02/27/18	81747WBG	Pass-Thru Cif Cl A-17 3.5 09/25/48	Aaa	Monthly	0.001	08/21/18
81746VCB	Pass-Thru Cif Cl B-1 3.794 03/25/48	Aa3	Monthly	7.917	02/27/18	81747WBH	Pass-Thru Cif Cl A-18 3.09/25/48	Aaa	Monthly	13.919	08/21/18
81746VAA	Pass-Thru Cif Cl A-1 3.5 03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBI	Pass-Thru Cif Cl A-19 4.09/25/48	Aa1	Monthly	0.001	08/21/18
81746VAB	Pass-Thru Cif Cl A-2 3.03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBO	Pass-Thru Cif Cl A-20 3.5 09/25/48	Aa1	Monthly	0.001	08/21/18
81746VAX	Pass-Thru Cif Cl A-22 3.5 03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBS	Pass-Thru Cif Cl A-21 3.09/25/48	Aa1	Monthly	32.755	08/21/18
81746VAP	Pass-Thru Cif Cl A-14 3.03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBQ	Pass-Thru Cif Cl A-22 4.09/25/48	Aaa	Monthly	0.001	08/21/18
81746VAD	Pass-Thru Cif Cl A-4 3.5 03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBW	Pass-Thru Cif Cl A-23 3.5 09/25/48	Aaa	Monthly	0.001	08/21/18
81746VAE	Pass-Thru Cif Cl A-5 3.03/25/48	Aaa	Monthly	0.001	02/27/18	81747WBX	Pass-Thru Cif Cl A-24 3.09/25/48	Aaa	Monthly	0.001	08/21/18
81746VAJ	Pass-Thru Cif Cl A-9 2.5 03/25/48	Aaa	Monthly	0.001	02/27						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Sequoia Mgtg Tr 2018-CH1											
81747DCH	Pass-Thru Cif B-3 4.5228 03/25/48	A2	Monthly	5.076	02/28/18	81747LCK	Pass-Thru Cif C1 B-3 4.974 10/26/48	Baa1	Monthly	11.244	09/28/18
81747DAH	Pass-Thru Cif C1 A-8 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	81747LCG	Pass-Thru Cif B-2B 4.974 10/26/48	A2	Monthly	0.001	09/28/18
81747DCC	Pass-Thru Cif B-1B 4.5229 03/25/48	Aa2	Monthly	0.001	02/28/18	81747LCF	Pass-Thru Cif B-2A 4.1026/48	A2	Monthly	1.814	09/28/18
81747DAL	Pass-Thru Cif C1 A-11 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	81747LCE	Pass-Thru Cif B-1B 4.974 10/26/48	Aa3	Monthly	0.001	09/28/18
81747DCJ	Pass-Thru Cif B-4 4.5228 03/25/48	Baa1	Monthly	10.151	02/28/18	81747LCD	Pass-Thru Cif B-1A 3.75 10/26/48	Aa3	Monthly	12.152	09/28/18
81747DAX	Pass-Thru Cif C1 A-22 4.03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAZ	Pass-Thru Cif C1 A-24 3.5 10/26/48	Aaa	Monthly	0.001	09/28/18
81747DAJ	Pass-Thru Cif C1 A-9 3.03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAY	Pass-Thru Cif C1 A-23 4.1026/48	Aaa	Monthly	0.001	09/28/18
81747DAW	Pass-Thru Cif C1 A-21 3.03/25/48	Aa1	Monthly	22.066	02/28/18	81747LAX	Pass-Thru Cif C1 A-22 4.5 10/26/48	Aaa	Monthly	0.001	09/28/18
81747DAO	Pass-Thru Cif C1 A-15 3.03/25/48	Aaa	Monthly	75.028	02/28/18	81747LAW	Pass-Thru Cif C1 A-21 3.5 10/26/48	Aa1	Monthly	18.139	09/28/18
81747DCE	Pass-Thru Cif C1 B-2B 4.5229 03/25/48	Aa3	Monthly	0.001	02/28/18	81747LAV	Pass-Thru Cif C1 A-20 4.1026/48	Aa1	Monthly	0.001	09/28/18
81747DAC	Pass-Thru Cif C1 A-3 3.03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAU	Pass-Thru Cif C1 A-19 4.5 10/26/48	Aa1	Monthly	0.001	09/28/18
81747DAE	Pass-Thru Cif C1 A-5 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAT	Pass-Thru Cif C1 A-18 3.5 10/26/48	Aaa	Monthly	15.416	09/28/18
81747DAD	Pass-Thru Cif C1 A-4 4.03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAS	Pass-Thru Cif C1 A-17 4.1026/48	Aaa	Monthly	0.001	09/28/18
81747DAY	Pass-Thru Cif C1 A-23 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAR	Pass-Thru Cif C1 A-16 4.5 10/26/48	Aaa	Monthly	0.001	09/28/18
81747DCD	Pass-Thru Cif C1 B-2A 4.03/25/48	Aa3	Monthly	3.31	02/28/18	81747LAP	Pass-Thru Cif C1 A-14 4.1026/48	Aaa	Monthly	0.001	09/28/18
81747DCB	Pass-Thru Cif C1 B-1A 3.75 03/25/48	Aa2	Monthly	12.578	02/28/18	81747LAN	Pass-Thru Cif C1 A-13 4.5 10/26/48	Aaa	Monthly	0.001	09/28/18
81747DAA	Pass-Thru Cif C1 A-1 4.03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAK	Pass-Thru Cif C1 A-10 4.5 10/26/48	Aaa	Monthly	0.001	09/28/18
81747DAB	Pass-Thru Cif C1 A-2 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	81747LAL	Pass-Thru Cif C1 A-11 4.1026/48	Aaa	Monthly	0.001	09/28/18
81747DAF	Pass-Thru Cif C1 A-6 3.03/25/48	Aaa	Monthly	281.355	02/28/18	81747LAM	Pass-Thru Cif C1 A-12 3.5 10/26/48	Aaa	Monthly	0.001	09/28/18
81747DAG	Pass-Thru Cif C1 A-7 4.03/25/48	Aaa	Monthly	0.001	02/28/18	81763TAC Servicos Corporativos Javer SAPI de CV Gid Sr Global Nt 9.75 04/06/21					
81747DAM	Pass-Thru Cif C1 A-12 3.03/25/48	Aaa	Monthly	0.001	02/28/18	SES Global Americas Hldgs Gp					
81747DAN	Pass-Thru Cif C1 A-13 4.03/25/48	Aaa	Monthly	0.001	02/28/18	78413KAA	Gid Global Nt 2.5 03/25/19	Baa2	M&S 25	500	03/17/14
81747DAP	Pass-Thru Cif C1 A-14 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	78413KAB	Gid Global Nt 5.3 03/25/44	Baa2	M&S 25	500	03/17/14
81747DAR	Pass-Thru Cif C1 A-16 4.03/25/48	Aaa	Monthly	0.001	02/28/18	Stantec Fin S r l					
81747DAS	Pass-Thru Cif C1 A-17 3.5 03/25/48	Aaa	Monthly	0.001	02/28/18	----	Coll Nt 12/22/40	Baa2	Monthly	16.594	12/22/03
81747DAT	Pass-Thru Cif C1 A-18 3.03/25/48	Aaa	Monthly	18.757	02/28/18	----	EuroNt Fltg Rt 12/22/40	Aa3	Monthly	436.249	12/22/03
81747DAU	Pass-Thru Cif C1 A-19 4.03/25/48	Aa1	Monthly	0.001	02/28/18	Stantec Finance S r l Ser 2005					
81747DAV	Pass-Thru Cif C1 A-20 3.5 03/25/48	Aa1	Monthly	0.001	02/28/18	----	Coll Nts C1B 07/15/45	Caa2	J,A,J&O 15	56.576	12/16/05
81747DAZ	Pass-Thru Cif C1 A-24 3.03/25/48	Aaa	Monthly	0.001	02/28/18	----	Coll Nts C1A 07/15/45	Baa2	J,A,J&O 15	946.196	12/16/05
81747DCK	Pass-Thru Cif C1 B-5 4.5229 03/25/48	Ba2	Monthly	5.737	02/28/18	Seven Sticks CLO Ltd					
81747DAK	Pass-Thru Cif C1 A-10 4.03/25/48	Aaa	Monthly	0.001	02/28/18	81789GAJ	Coll Nt C1 A-1R 07/17/28	Aaa	J,A,J&O 17	256	07/16/18
Sequoia Mgtg Tr 2018-CH2											
81747EAJ	Pass-Thru Cif C1 A-9 4.06/25/48	Aaa	Monthly	0.001	05/24/18	81789GAL	Coll Nt C1 A-2R 07/17/28	Aa2	J,A,J&O 17	44.3	07/16/18
81747EAV	Pass-Thru Cif C1 A-20 4.25 06/25/48	Aa1	Monthly	0.001	05/24/18	81789WAE	Coll Nt C1 D-R 07/17/28	Ba3	J,A,J&O 17	20	07/16/18
81747EAA	Pass-Thru Cif C1 A-1 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	81789GAC	Coll Nt C1 C-R 07/17/28	Baa3	J,A,J&O 17	27.3	07/16/18
81747ECD	Pass-Thru Cif B-1A 3.75 06/25/48	Aa3	Monthly	13.793	05/24/18	81789GAN	Coll Nt C1 B-R 07/17/28	A2	J,A,J&O 17	20.6	07/16/18
81747EAB	Pass-Thru Cif C1 A-2 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	SFA Collateralized Asset Bkd Secs I Trust					
81747ECE	Pass-Thru Cif B-1B 4.6269 06/25/48	Aa3	Monthly	0.001	05/24/18	78411VAA	Coll Flt Rnt C1A 0 06/15/30	C	M,J,S&D 15	200.5	06/22/00
81747ECF	Pass-Thru Cif B-2A 4.06/25/48	A1	Monthly	4.164	05/24/18	SG Commercial Mgtg Secs Tr 2016-C5					
81747EAF	Pass-Thru Cif C1 A-6 4.06/25/48	Aaa	Monthly	331.8	05/24/18	78419CAA	Pass-Thru Cif C1 A-1 1.345 10/12/48	Aaa	Monthly	30.047	07/19/16
81747EAG	Pass-Thru Cif C1 A-7 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	78419CAB	Pass-Thru Cif C1 A-2 2.491 10/12/48	Aaa	Monthly	92.155	07/19/16
81747EAD	Pass-Thru Cif C1 A-4 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	78419CAC	Pass-Thru Cif C1 A-3 2.779 10/12/48	Aaa	Monthly	165	07/19/16
81747EAE	Pass-Thru Cif C1 A-5 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	78419CAD	Pass-Thru Cif C1 A-4 3.055 10/12/48	Aaa	Monthly	188.922	07/19/16
81747EAH	Pass-Thru Cif C1 A-8 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	78419CAE	Pass-Thru Cif C1 A-5 2.895 10/12/48	Aaa	Monthly	39.644	07/19/16
81747EAK	Pass-Thru Cif C1 A-10 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	78419CAF	Pass-Thru Cif C1 A-M 3.379 10/12/48	Aa3	Monthly	50.656	07/19/16
81747EAL	Pass-Thru Cif C1 A-11 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	SG Mtg Secs Tr					
81747EAM	Pass-Thru Cif C1 A-12 4.06/25/48	Aaa	Monthly	0.001	05/24/18	81879MAS	Pass Thru Cif Ser 2006FRE1, C1A-1A 02/25/36	A2	Monthly	248.785	05/11/06
81747EAN	Pass-Thru Cif C1 A-13 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	Shackleton 2013-III CLO Ltd					
81747EAP	Pass-Thru Cif C1 A-14 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	81881OAG	Coll Nt C1 X-R 07/15/30	Aaa	J,A,J&O 15	5	01/16/18
81747EAQ	Pass-Thru Cif C1 A-15 4.06/25/48	Aaa	Monthly	88.48	05/24/18	81881OAS	Coll Nt C1 A-R 07/15/30	Aaa	J,A,J&O 15	303	01/16/18
81747EAS	Pass-Thru Cif C1 A-17 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	Shackleton 2013-IV-R CLO Ltd					
81747EAU	Pass-Thru Cif C1 A-19 4.5 06/25/48	Aa1	Monthly	0.001	05/24/18	81882GAA	Coll Nt C1 D 04/14/31	Ba3	J,A,J&O 14	18.3	04/13/18
81747EAW	Pass-Thru Cif C1 A-21 4.06/25/48	Aa1	Monthly	26.031	05/24/18	81882HAL	Coll Nt C1 A-2B 4.3399 04/14/31	Aa2	---	14.75	04/13/18
81747EAY	Pass-Thru Cif C1 A-23 4.25 06/25/48	Aaa	Monthly	0.001	05/24/18	81882HAE	Coll Nt C1 B 04/14/31	A2	J,A,J&O 14	21	04/13/18
81747EAZ	Pass-Thru Cif C1 A-24 4.06/25/48	Aaa	Monthly	0.001	05/24/18	81882HAC	Coll Nt C1 A-2A 04/14/31	Aa2	J,A,J&O 14	32	04/13/18
81747ECG	Pass-Thru Cif C1 B-2B 4.6269 06/25/48	A1	Monthly	0.001	05/24/18	81882HAG	Coll Nt C1 C 04/14/31	Baa3	J,A,J&O 14	21.7	04/13/18
81747ECK	Pass-Thru Cif C1 B-3 4.6269 06/25/48	A3	Monthly	5.986	05/24/18	81882HAJ	Coll Nt C1 A-1B 3.7599 04/14/31	Aaa	---	15.7	04/13/18
81747ECL	Pass-Thru Cif C1 B-4 4.6269 06/25/48	Baa3	Monthly	12.231	05/24/18	81882GAC	Coll Nt C1 E 04/14/31	B3	J,A,J&O 14	8.4	04/13/18
81747ECM	Pass-Thru Cif C1 B-5 4.6269 06/25/48	Ba3	Monthly	6.766	05/24/18	81882HAA	Coll Nt C1 A-1A 04/14/31	Aaa	J,A,J&O 14	255	04/13/18
81747EAX	Pass-Thru Cif C1 A-22 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	Shackleton 2014-V-R CLO Ltd					
81747EAR	Pass-Thru Cif C1 A-16 4.5 06/25/48	Aaa	Monthly	0.001	05/24/18	81881JAA	Coll Nt C1 X 05/07/31	Aaa	F,M,A&N 07	2	05/07/18
81747EAC	Pass-Thru Cif C1 A-3 4.06/25/48	Aaa	Monthly	0.001	05/24/18	81881JAC	Coll Nt C1 A 05/07/31	Aaa	F,M,A&N 07	385	05/07/18
81747EAT	Pass-Thru Cif C1 A-18 4.06/25/48	Aaa	Monthly	22.12	05/24/18	81881JAJ	Coll Nt C1 D 05/07/31	Baa3	F,M,A&N 07	33.5	05/07/18
Sequoia Mgtg Tr 2018-CH3											
81746WAH	Pass-Thru Cif C1 A-8 4.08/25/48	Aaa	Monthly	0.001	07/26/18	81881JAN	Coll Nt C1 F 05/07/31	B3	F,M,A&N 07	9.5	05/07/18
81746WAK	Pass-Thru Cif C1 A-10 4.5 08/25/48	Aaa	Monthly	0.001	07/26/18	81881NAA	Coll Nt C1 E 05/07/31	Ba2	F,M,A&N 07	31.25	05/07/18
81746WAF	Pass-Thru Cif C1 A-6 3.5 08/25/48	Aaa	Monthly	265.8	07/26/18	81881JAG	Coll Nt C1 E 05/07/31	A2	F,M,A&N 07	29.75	05/07/18
81746WAE	Pass-Thru Cif C1 A-5 4.08/25/48	Aaa	Monthly	0.001	07/26/18	81881JAE	Coll Nt C1 B 05/07/31	Aa2	F,M,A&N 07	65.5	05/07/18
81746WAD	Pass-Thru Cif C1 A-4 4.5 08/25/48	Aaa	Monthly	0.001	07/26/18	Shackleton 2014-V-R CLO Ltd					
81746WAC	Pass-Thru Cif C1 A-3 3.5 08/25/48	Aaa	Monthly	0.001	07/26/18	81881GAA	Coll Nt C1 X 07/17/28	Aaa	J,A,J&O 17	7	07/17/18
81746WAB	Pass-Thru Cif C1 A-2 4.08/25/48	Aaa	Monthly	0.001	07/26/18	81881GAE	Coll Nt C1 B 07/17/28	Aa2	J,A,J&O 17	58.75	07/17/18
81746WAA	Pass-Thru Cif C1 A-1 4.5 08/25/48	Aaa	Monthly	0.001	07/26/18	81881GAG	Coll Nt C1 A 07/17/28	Aa	J,A,J&O 17	325	07/17/18
81746WAM	Pass-Thru Cif C1 B-5 4.934 08/25/48	Ba2	Monthly	5.42	07/26/18	81881GAC	Coll Nt C1 C 07/17/28	A2	J,A,J&O 17	21.25	07/17/18
81746WAL	Pass-Thru Cif C1 B-4 4.934 08/25/48	Baa2	Monthly	9.799	07/26/18	81881GAJ	Coll Nt C1 D 07/17/28	Baa3	J,A,J&O 17	31	07/17/18
81746WCK	Pass-Thru Cif C1 B-3 4.934 08/25/48	A3	Monthly	4.795	07/26/18	81881HAA	Coll Nt C1 E 07/17/28	Ba3	J,A,J&O 17	24	07/17/18
81746WCG	Pass-Thru Cif C1 B-2B 4.934 08/25/48	A1	Monthly	0.001	07/26/18	81881HAC	Coll Nt C1 F 07/17/28	B3	J,A,J&O 17	6	07/17/18
81746WCF	Pass-Thru Cif C1 B-2A 4.08/25/48	A1	Monthly	3.336	07/26/18	Shackleton 2015-VII-R CLO Ltd					
81746WCE	Pass-Thru Cif C1 B-1B 4.934 08/25/48	Aa3	Monthly	0.001	07/26/18	81883BAC	Coll Nt C1 F 07/15/31	B3			

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
82280RCC	Shellpoint Co-Originator Tr 2017-1					78490QAC	Coll Nt CI A-2B 11/15/25	Aaa	Monthly	108	09/19/18
82280RBC	Pass-Thru Cif CI B-2 3.696 04/25/47	A1	Monthly	4.86	03/31/17	78490QAD	Coll Nt CI B 4 11/17/42	Aa2	Monthly	40	09/19/18
	Shellpoint Co-Originator Tr 2017-2						Societe Generale				
82281FDC	Pass-Thru Cif CI B-3 3.745 10/25/47	A3	Monthly	4.85	09/29/17	83367TBB	Sub Global Nt 5 01/17/24	Baa3	J&J 17	1000	01/14/14
822867AA	Shelter Growth Cre 2018-FL1 Issuer Ltd					83406EAA	Coll Nt CI A-1 02/25/42	Aaa	Monthly	62.3	01/24/18
	Coll Nt CI A 01/15/25	Aaa	Monthly	220	07/31/18	83406EAB	Coll Nt CI A-2A 2.39 02/25/42	Aaa	Monthly	484.4	01/24/18
826418BG	Sierra Pac Pwr Co					83406EAC	Coll Nt CI A-2B 2.95 02/25/42	Aaa	Monthly	320.5	01/24/18
	General and Ref Mtg Bd 6.75 07/01/37	A2	Monthly	45	06/25/07		Sofi Professional Loan Program 2018-B Tr				
826418BK	Sierra Pacific Power Co					83404RAA	Coll Nt CI A-1FX 2.64 08/26/47	Aaa	Monthly	448	03/16/18
	1st Mtg Bds 2.6 05/01/26	A2	M&N 01	400	04/11/16	83404RAB	Coll Nt CI A-2FX 3.3399 08/26/47	Aaa	Monthly	335.24	03/16/18
	Sigma Holdco BV						Sofi Professional Loan Program 2018-C Tr				
N8135UAA	Gld Sr Nt CI A-3 7.875 05/15/26	B3	M&N 15	525	05/09/18	78490DAA	Coll Nt CI A-1FX 3.08 01/27/48	Aaa	Monthly	365.1	08/10/18
	Silvermore CLO Ltd					78490DAB	Coll Nt CI A-2FX 3.5899 01/27/48	Aaa	Monthly	282.6	08/10/18
828428AL	Coll Nt CI A-2-R 05/15/26	Aa1	F,M,A&N 15	57.8	07/21/17		Sofi Professional Loan Program 2018-D Tr				
828428AJ	Coll Nt CI A-1-R 05/15/26	Aaa	F,M,A&N 15	300	07/21/17	83401AAA	Coll Nt CI A-1FX 3.12 02/25/48	Aaa	Monthly	285.4	09/21/18
828428AE	Coll Nt CI B 05/15/26	A1	F,M,A&N 15	29.7	05/29/14	83401AAB	Coll Nt CI A-2FX 3.6 02/25/48	Aaa	Monthly	244.04	09/21/18
	Silverstone Master Issuer PLC						Solar Star Fdg LLC				
82846GAU	Pass-Thru Cif 01/21/70	Aaa	J,A,J&O 21	500	02/21/18	83416WAA	Sr Ser Global Nt Ser A 5.375 06/30/35	Baa1	J&D 31	1000	06/20/13
	Sincochem Overseas Cap Co Ltd						Solera LLC				
82937AAB	Gld Global Nt 6.3 11/12/40	A3	M&N 12	500	11/04/10	83422AAA	Global Nt 10.5 03/01/24	Caa1	M&S 01A	275	10/30/17
	SITV LLC					835407AA	Sub Fixed Fltg Rt Global Nt 5.325 03/28/73	A3	Mar 28	1400	03/28/73
78428JAA	Sr Ser Global Nt 10.375 07/01/19	Caa2	J&J 01	240	06/18/14	83608GAN	Coll Nt CI A-1-R 01/27/31	Aaa	J,A,J&O 27	346.5	01/26/18
	SLC Student Ln Tr						Sound Point CLO III R Ltd				
78444LAD	Coll Nt Ser 2008-1, CI A-4A 12/15/32	Aa1	Monthly	602.105	03/28/08	83611LAJ	Coll Nt CI A-2 3.63 04/16/29	Aaa	---	22.5	04/16/18
78444LAE	Coll Nt Ser 2008-1 03/15/38	A3	Monthly	57.345	03/28/08	83611LAC	Coll Nt CI B 04/16/29	Aa2	J,A,J&O 16	48.6	04/16/18
	SLM Private Credit Student Loan Tr 2003-B					83611LAE	Coll Nt CI C 04/16/29	A2	J,A,J&O 16	25.2	04/16/18
78443CAN	Pass-Thru Cif CI A-3 03/15/33	Baa1	---	109	06/27/03	83611LAG	Coll Nt CI D 04/16/29	Baa3	J,A,J&O 16	32.8	04/16/18
	SLM Private Credit Student Loan Tr 2005-B					83611RAA	Coll Nt CI E 04/16/29	Ba3	J,A,J&O 16	21	04/16/18
78443CCC	Sr Sub Fltg Rt Student Ln Asset Bkd Glob Nt CI B 06/15/39	Aa1	M,J,S&D 15	55.581	10/28/05	83611RAC	Coll Nt CI F 04/16/29	B3	J,A,J&O 16	10	04/16/18
78443CCD	Sub Fltg Rt Student Loan Asset Bkd Global Nt CI C 06/15/39	Aa3	M,J,S&D 15	76.957	10/28/05	83611LAA	Coll Nt CI A-1 04/16/29	Aaa	J,A,J&O 16	310.1	04/16/18
	SLM Private Credit Student Loan Tr 2006-C						Sound Point CLO IV R Ltd				
78443JAF	Sr Sub Fltg Rt Nt CI B 12/15/39	Aaa	M,J,S&D 15	39.177	09/29/06	83609YAA	Coll Nt CI X 04/18/31	Aaa	J,A,J&O 18	5	04/23/18
78443JAG	Sub Fltg Rt Student Loan Bkd Nt CI C 12/15/39	Aa3	M,J,S&D 15	54.245	09/29/06	83610DAC	Coll Nt CI F 04/18/31	B3	J,A,J&O 18	12	04/23/18
	SLM Private Credit Student Loan Tr 2007-A					83609YAB	Coll Nt CI G 04/18/31	Aa2	J,A,J&O 18	66	04/23/18
78443DAF	Sr Sub Fltg Rt Student Ln Asset Bkd Glob Nt CI B 12/16/41	A1	M,J,S&D 16	73.142	03/29/07	83610DAA	Coll Nt CI E 04/18/31	Ba3	J,A,J&O 18	30	04/23/18
78443DAJ	Sub Auc Rt Student Loan Asset Bkd Nt CI C-2 12/16/41	A2	---	66	03/29/07	83609YAC	Coll Nt CI A 04/18/31	Aaa	J,A,J&O 18	390	04/23/18
78443DAH	Sub Fltg Rt Student Loan Bkd Nt CI C-1 12/16/41	A2	M,J,S&D 16	35.273	03/29/07		Sound Point CLO V R Ltd				
	SLM Private Credit Student Loan Trust					83607EAG	Coll Nt CI D 07/18/31	Baa3	J,A,J&O 18	40	07/18/18
78443CBX	Coll Nt Ser 2005-A, CI C 12/15/38	Aa3	Monthly	74.659	04/14/05	83607EAA	Coll Nt CI A 07/18/31	Aaa	J,A,J&O 18	390	07/18/18
78443CBW	Coll Nt Ser 2005-A, CI B 12/15/38	Aa1	Monthly	53.92	04/14/05	83607GAA	Coll Nt CI E 07/18/31	Ba3	J,A,J&O 18	26	07/18/18
78443CCV	Coll Nt Ser 2006-B, CI B 12/15/39	Aa1	Monthly	73.106	04/28/05	83607GAC	Coll Nt CI F 07/18/31	B3	J,A,J&O 18	12	07/18/18
78443CCW	Coll Nt Ser 2006-B, CI C 12/15/39	Aa3	Monthly	101.223	04/28/05	83607EAE	Coll Nt CI C 07/18/31	A2	J,A,J&O 18	30	07/18/18
78443CCN	Sub Fltg Rt Student Ln Bkd Nt Ser 2006-A, CI C 06/15/39	Aa3	Monthly	101.488	04/28/05	83607EAC	Coll Nt CI B 07/18/31	Aa2	J,A,J&O 18	66	07/18/18
78443CAP	Pass-Thru Cif Ser 2003-B, CI A-0 03/15/33	Baa1	Monthly	109	06/27/03		Sound Point CLO VI R Ltd				
	SLM Student Ln Tr					83614AAC	Coll Nt CI F 10/20/31	B3	J,A,J&O 20	12	10/22/18
78445AAE	Coll Nt Ser 2008-4, CI B 04/25/29	Baa2	J,A,J&O 25	29.969	04/17/08	83614AAA	Coll Nt CI E 10/20/31	Ba3	J,A,J&O 20	30	10/22/18
78443XAC	Coll Nt Ser 2007-2, CI A-3 01/25/19	Ba3	Monthly	446	02/22/07	83613WAG	Coll Nt CI D 10/20/31	Baa3	J,A,J&O 20	33	10/22/18
78442GRP	Coll Nt Ser 2006-1, CI A-5 07/26/21	Baa3	Monthly	150.176	01/26/06	83613WAA	Coll Nt CI A 10/20/31	Aaa	J,A,J&O 20	390	10/22/18
78442GRC	Coll Nt Ser 2006-1, CI B 01/25/27	Baa3	Monthly	75.346	01/26/06	83613WAC	Coll Nt CI B 10/20/31	Aa2	J,A,J&O 20	66	10/22/18
78442GSL	Coll Nt Ser 2006-4 01/25/41	Aaa	Monthly	77.832	04/20/06	83613WAE	Coll Nt CI C 10/20/31	A2	J,A,J&O 20	33	10/22/18
78442GSM	Coll Nt Ser 2006-4 01/25/41	Aaa	Monthly	872.58	04/20/06	83613WAJ	Coll Nt CI X 10/20/31	Aaa	J,A,J&O 20	4	10/22/18
78443BAG	Flt Rt Student Ln Asset Backed Nt Ser 2006-10, CI A-6 03/25/44	Aa3	F,M,A&N 25	1178.509	11/30/06		Sound Point CLO VII R Ltd				
78442GRH	Global Nt Ser 2005-10, CI A-5 07/26/21	Baa3	J,A,J&O 26	189.49	12/14/05	83610HAA	Coll Nt CI A-1 10/23/31	Aaa	J,A,J&O 23	310	10/23/18
78442GRJ	Global Nt Ser 2005-10, CI B 10/26/26	Baa3	J,A,J&O 26	90.82	12/14/05	83610GAC	Coll Nt CI F 10/23/31	B1	J,A,J&O 23	10	10/23/18
78442GSD	Nt Fltg Rt Ser 2006-3, CI A-5 01/25/21	Baa3	Monthly	162.29	03/09/06	83610GAA	Coll Nt CI E 10/23/31	Ba3	J,A,J&O 23	20	10/23/18
78442GRA	Nt Student Ln Fltg Rt Ser 2005-9, CI A-7A 01/25/41	Aaa	J,A,J&O 25	583.676	11/15/05	83610HAG	Coll Nt CI C 10/23/31	A2	J,A,J&O 23	29	10/23/18
78442GRB	Nt Student Ln Fltg Rt Ser 2005-9, CI A-7B 01/25/41	Baa3	J,A,J&O 25	380	11/15/05	83610HAC	Coll Nt CI A-2 10/23/31	Aaa	J,A,J&O 23	15	10/23/18
78442GSE	Sub Nt Fltg Rt Ser 2006-3, CI B 01/25/27	Aaa	Monthly	77.082	03/09/06	83610HAE	Coll Nt CI B 10/23/31	Aa2	J,A,J&O 23	56	10/23/18
78442GRC	Sub Nt Student Ln Fltg Rt Ser 2005-9, CI B 01/25/41	A3	J,A,J&O 25	93.381	11/15/05		Sound Point CLO X Ltd				
	SLM Student Ln Tr 2010-1					83609WAA	Coll Nt CI C-R 01/20/28	A1	J,A,J&O 20	27	06/19/18
78445XAB	Coll Nt CI B 02/26/35	Aa3	Monthly	36.78	04/15/10	83609WAB	Coll Nt CI B-R 01/20/28	Aa1	J,A,J&O 20	49.5	06/19/18
	SLM Student Loan Tr 2006-10					83609WAW	Coll Nt CI A-R 01/20/28	Aaa	J,A,J&O 20	292.5	06/19/18
78443BAK	Sub Fltg Rt Student Loan Asset Bkd Nts 03/25/44	Baa1	M,J,S&D 25	125.78	11/30/06	83609WAW	Coll Nt CI D-R 01/20/28	Ba2	J,A,J&O 20	22.5	06/19/18
	SLM Student Loan Tr 2007-4					83609WAE	Coll Nt CI E-R 01/20/28	Ba2	J,A,J&O 20	22.5	06/19/18
78444AAG	Coll Nt 07/25/25	A3	J,A,J&O 25	71	04/05/07		Sound Point CLO XI Ltd				
78444AAE	Coll Nt Ser 2005-4 01/27/42	A2	J,A,J&O 27	1804.295	04/05/07	83609JAN	Coll Nt CI B-R 07/20/28	Aa1	J,A,J&O 20	57.5	12/06/18
78444AAJ	Sub Fltg Rt Student Loan Bkd Nt 01/27/42	Ba1	Monthly	49	04/05/07	83609JAO	Coll Nt CI C-R 07/20/28	A2	J,A,J&O 20	30	12/06/18
78444AAH	Sub Fltg Rt Student Loan Bkd Nt 01/27/42	Ba1	J,A,J&O 27	35.25	04/05/07	83609JAS	Coll Nt CI D-R 07/20/28	Baa2	J,A,J&O 20	25	12/06/18
	SLM Student Loan Tr 2007-6					83609KAE	Coll Nt CI E-R 07/20/28	Ba2	J,A,J&O 20	25	12/06/18
78444CAD	Coll Nt CI A-4 10/25/24	Aaa	J,A,J&O 25	375	10/23/07	83609JAL	Coll Nt CI A-R 07/20/28	Aaa	J,A,J&O 20	322.5	12/06/18
	SLM Student Loan Tr 2012-2						Sound Point CLO XII Ltd				
78446YAB	Coll Nt CI B 04/25/44	Aa2	Monthly	25	03/15/12	83610JAJ	Coll Nt CI D 04/15/31	Baa3	J,A,J&O 15	28.5	05/03/18
	SLM Student Loan Tr 2012-5					83610JAA	Coll Nt CI A 04/15/31	Aaa	J,A,J&O 15	320	05/03/18
78447EAC	Coll Nt CI A-3 03/25/26	Aaa	Monthly	575	07/19/12	83607LAA	Coll Nt CI E 04/15/31	Ba3	J,A,J&O 15	22.5	05/03/18
	SLM Student Loan Tr 2013-2					83610JAC	Coll Nt CI B-1 04/15/31	Aa2	J,A,J&O 15	40	05/03/18
78446CAB	Coll Nt CI B 06/25/43	Aa1	Monthly	35	04/11/13	83610JAE	Coll Nt CI B-2 4.15 04/15/31	Aa2	---	20	05/03/18
	SLM Student Loan Trust					83610JAG	Coll Nt CI C 04/15/31	A2	J,A,J&O 15	30	05/03/18
78442GKF	Coll NT Ser 2003-12, CI A-6 0 03/15/38	A1	M,J,S&D 15	672.92	11/25/03		Sound Point CLO XIII Ltd				
78442GLB	Coll NT Ser 2004-2, CI B 0 07/25/39	Baa1	J,A,J&O 25	92.245	03/04/04	83609TAC	Coll Nt CI A-2A 01/20/31	Aa2	J,A,J&O 20	66.9	01/23/18
78442GLC	Coll NT Ser 2004-2, CI A-6 4.4 07/25/39	A1	J,A,J&O 25	609.303	03/04/04	83609TAA	Coll Nt CI A-2B 3.74 01/20/31	Aa2	---	21.1	01/23/18
78442GJH	Coll NT Ser 2003-10, CI A-4 5.15 12/15/39	A2	M,J,S&D 15	830.7	09/30/03	83609TAG	Coll Nt CI C 01/20/31	Baa3	J,A,J&O 20	48	01/23/18
78442GNK	Flt Rt Nt Ser 2004-10, CI A-7B 10/25/29	Aa1	J,A,J&O 25	250	10/07/04	83609TAA	Coll Nt CI A-1 01/20/31	Aaa	J,A,J&O 20	520	

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
83611MLR	Soundview Home Ln Tr					3137GONM	Stacr 2017-HQA1				
83611MLZ	Pass Thru Cif Ser 2006OPT1, CI-A-1	Aaa	03/25/36	464.58	03/10/06	3137GONQ	Pass-Thru Cif CI M-2A1 2.5	Ba1	Monthly	0.001	02/22/17
83611YAE	Pass-Thru Cif Ser 2006OPT1, CI II-A-4	Aa2	03/25/36	26.093	03/10/06	3137GONR	Pass-Thru Cif CI M-2AU	Ba1	Monthly	0.001	02/22/17
83611YAA	Pass-Thru Cif Ser 06-0PT4, CI II-A-4	Ba1	06/25/36	37.71	05/26/06	3137GOMZ	Pass-Thru Cif CI M-1	Baa2	Monthly	210	02/22/17
83611YAD	Pass-Thru Cif Ser 06-0PT4, CI II-A-4	Baa1	06/25/36	321.226	05/26/06	3137GONA	Pass-Thru Cif CI M-2A	Ba1	Monthly	0.001	02/22/17
83612LAD	Pass-Thru Cif Ser 2006-WF1, CI A-3	Ba1	10/25/36	108.517	10/30/06	3137GONH	Pass-Thru Cif CI M-2S	B1	Monthly	0.001	02/22/17
83612LAU	Pass-Thru Cif Ser 2006-WF1, CI A-4	A2	10/25/36	120.286	10/30/06	3137GONF	Pass-Thru Cif CI M-2R	B1	Monthly	0.001	02/22/17
	Soundview Home Ln Tr 06-0PT3	Ba1	10/25/36	171.965	10/30/06	3137GONP	Pass-Thru Cif CI M-2AT	Ba1	Monthly	0.001	02/22/17
83611MPJ	PASS THRU CTFs Ser 06-0PT3, CI II-A-4	A1	06/25/36	41.106	05/12/06	3137GONJ	Pass-Thru Cif CI M-2T	B1	Monthly	0.001	02/22/17
83611MPH	PASS THRU CTFs Ser 06-0PT3, CI II-A-3	Aa2	06/25/36	157.393	05/12/06	3137GONK	Pass-Thru Cif CI M-2U	B1	Monthly	0.001	02/22/17
83612JAD	SOUNDVIEW HOME LNTR 2006 EQ1					3137GONG	Pass-Thru Cif CI M-2I 2.5	B1	Monthly	0.001	02/22/17
83612MAG	Pass-Thru Cif CI A-4	Ba1	10/25/36	111.185	09/15/06	3137GONL	Pass-Thru Cif CI M-2AR	Ba1	Monthly	0.001	02/22/17
	Soundview Home Ln Tr 2006-WF2					3137GONN	Pass-Thru Cif CI M-2AS	Ba1	Monthly	0.001	02/22/17
	Pass-Thru Cif Ser 2006-WF2, CI M-2	B3	12/25/36	52.457	12/21/06	3137GONE	Pass-Thru Cif CI M-2	B1	Monthly	472.5	02/22/17
83611MPE	PASS THRU CTFs Ser 06-0PT3	Aa2	06/25/36	751.533	05/12/06		STACR Debt Notes Series 2014-DN1				
83612PAA	Pass Thru Cif Ser 2007-1	Ba2	03/25/37	227.948	02/28/07	3137GOAR	Pass-Thru Cif CI M-2I 0.75	Aa1	Monthly	0.001	02/12/14
83612PAE	Pass Thru Cif Ser 2007-1	Baa2	03/25/37	29.764	02/28/07	3137GOAL	Pass-Thru Cif CI M-2	Aa1	Monthly	360	02/12/14
83612PAD	Pass-Thru Cif Ser 2007-1	Baa2	03/25/37	77.37	02/28/07	3137GOAQ	Pass-Thru Cif CI M-2F	Aa1	Monthly	0.001	02/12/14
	Soundview Home Loan Trust					3137GOAU	Pass-Thru Cif CI M-12 1.874	Aa1	Monthly	0.001	02/12/14
83611MAH	Pass-Thru Cif Ser 2003-1, CI M-4	B2	07/25/31	3.302	08/14/03		Stacr Debt Notes Series 2014-HQ1				
83611MAK	Pass-Thru Cif Ser 2003-1, CI M-3	B1	07/25/31	3.302	08/14/03	3137GOCB	Pass-Thru Cif CI M-2I 0.75	Aaa	Monthly	0.001	08/11/14
83611MAJ	Pass-Thru Cif Ser 2003-1, CI M-5	Caa1	07/25/31	2.949	08/14/03	3137GOCC	Pass-Thru Cif CI M-2F	Aaa	Monthly	0.001	08/11/14
	South Carolina Electric & Gas Co					3137GOCE	Pass-Thru Cif CI M-12 2.141	Aaa	Monthly	0.001	08/11/14
837004CE	1st Mtg Bds 5.45 02/01/14	Ba1	F&A 01	350	01/21/11	3137GOBV	Pass-Thru Cif CI M-2	Aaa	Monthly	124	08/11/14
837004CH	1st Mtg Bds 4.5 06/01/14	Ba1	J&D 01	75	06/13/16		Stacr Debt Notes Series 2014-HQ2				
837031XM	South Carolina Jobs-Economic Dev Auth Economic Dev Rev					3137GOCR	Pass-Thru Cif CI M-12 1.964	Aa1	Monthly	0.001	09/15/14
837031XN	Pass-Thru Cif Ser CR-086 5 08/15/36	Baa1	F&A 15	45	09/26/18	3137GOCM	Pass-Thru Cif CI M-2I 0.75	Aa1	Monthly	0.001	09/15/14
	Pass-Thru Cif Ser CR-087 5 08/15/41	Baa1	F&A 15	25	09/26/18	3137GOCG	Pass-Thru Cif CI M-2	Aa1	Monthly	259	09/15/14
83743SAP	South Coast Funding III Ltd					3137GOCL	Pass-Thru Cif CI M-2F	Aa1	Monthly	0.001	09/15/14
	Fi Rf Sr Nt CI A-1A	C	J,A,J&O 10	0.27	07/10/03		STACR Debt Notes Series 2015-HQ1				
842400FE	Southern Calif Edison Co					3137GOEL	Pass-Thru Cif CI M-3I 1	Aa2	Mar 25	0.001	03/31/15
	1st & Ref Mtg Bds 5.625 02/01/36	A1	Monthly	5	01/24/06	3137GOEK	Pass-Thru Cif CI M-3F	Aa2	Mar 25	0.001	03/31/15
843590DK	Southern Pac Secd Assets Corp					3137GOEJ	Pass-Thru Cif CI M-3	Aa2	Mar 25	228	03/31/15
843590DJ	Mtg Pass Thru Cif Ser 2, CI A-8	B1	07/25/29	16.4	06/25/98	3137GOEH	Pass-Thru Cif CI M-2I 0.75	Aaa	Mar 25	0.001	03/31/15
843590DC	Mtg Pass Thru Cif Ser 2, CI A-7	B2	07/25/29	10.6	06/25/98	3137GOEN	Pass-Thru Cif CI M-12 1.798	Aaa	Mar 25	0.001	03/31/15
	Pass-Thru Cif Ser 02, CI A-1	Ba1	06/25/28	324	06/29/98	3137GOEF	Pass-Thru Cif CI M-2	Aa2	Mar 25	266	03/31/15
	Southern Water Services (Fin) Ltd					3137GOEP	Pass-Thru Cif CI M-2A 4.5	Aa2	Mar 25	0.001	03/31/15
	Coll Nt 4.5 03/31/52	A2	Monthly	373.399	10/18/06		Stacr Debt Notes Series 2015-HQ2				
	Southern Water Services Finance Plc					3137GOFB	Pass-Thru Cif CI MA 2.211	Aa3	Monthly	0.001	06/09/15
	Coll Nt CI A1 6.192 03/31/29	A2	Mar 31	562.415	07/23/03	3137GOFK	Pass-Thru Cif CI M-3F	A1	Monthly	0.001	06/09/15
	Coll Nt 3.706 03/31/34	A2	Mar 31	56.241	07/23/03	3137GOLF	Pass-Thru Cif CI M-3F	A1	Monthly	95	06/09/15
	Coll Nt 3.706 03/31/34	A2	Mar 31	241.035	07/23/03	3137GOFH	Pass-Thru Cif CI M-2I 0.75	Aa1	Monthly	0.001	06/09/15
	Southern Wtr Svcs (Fin) Ltd					3137GOFG	Pass-Thru Cif CI M-2F	Aa1	Monthly	0.001	06/09/15
	Pass Thru Cif CI A-7 5 03/31/21	A2	Monthly	638.174	05/27/05	3137GOFI	Pass-Thru Cif CI M-2	Aa1	Monthly	140.6	06/09/15
	Pass Thru Cif CI A8 5 03/31/41	A2	Monthly	273.503	05/27/05	3137GOFJ	Pass-Thru Cif CI M-12 1.754	Aa1	Monthly	0.001	06/09/15
	Southwestern Pub Service Co					3137GOFL	Pass-Thru Cif CI M-3I 1.052	A1	Monthly	0.001	06/09/15
845743BP	1st Mtg Bds 3.3 06/15/24	A3	J&D 15	200	09/09/15		STACT Debt Notes Series 2015-HQ1				
845743BN	1st Mtg Bds Ser 1 4.5 08/15/41	A3	F&A 15	100	08/13/13	3137GOEG	Pass-Thru Cif CI M-2F	Aaa	Mar 25	0.001	03/31/15
	Sovereign Bank Lease Pass-Thru Trust						Mutual Assurance Cap Secs 6.546	Baa2	Monthly	552.273	07/10/06
84603WAC	Pass-Thru Cif Ser 2000-1, CI A-2	A2	12/18 06/30/20	106.42	07/28/00		Standard Life PLC				
	Sovereign Comm Mtg Secs Tr					85754PAA	Coll Nt Ser 2010-01	Aa2	---	357	11/17/10
84604KAK	Pass Thru Cifs Ser 2007-C1, C1F	C	07/22/30	7.605	06/21/07		Steel Capital SA				
	Spain, Govt of					85805RAB	Loan Participation Nt 5.9	Baa3	A&O 17	750	10/04/12
	Govt Bnd 4.9 07/30/40	Baa1	Monthly	9595.952	07/13/07		Steel Funding Ltd				
	Specialty Underwriting & Residential Fin Tr					85812PAA	Loan Participation Nt 4.95	Baa3	M&S 26	145.738	09/24/12
84751PDC	Pass Thru Cif Ser 2004-B3, CI B-2	Caa1	07/25/35	6.5	10/28/04		Steele Creek CLO 2014-1R Ltd				
84751PCZ	Pass Thru Cif Ser 2004-B3, CI M-2	Ba3	07/25/35	30.875	10/28/04	85816XAA	Coll Nt CI E 04/21/31	Ba3	J,A,J&O 21	18.9	03/27/18
84751PCY	Pass Thru Cif Ser 2004-B3, CI M-1	A2	07/25/35	40.625	10/28/04	85816XAB	Coll Nt CI D 04/21/31	Baa3	J,A,J&O 21	26.4	03/27/18
84751PDA	Pass Thru Cif Ser 2004-B3, CI M-3	Caa1	07/25/35	8.775	10/28/04	85816XAC	Coll Nt CI C 04/21/31	A2	J,A,J&O 21	24	03/27/18
84751PDB	Pass Thru Cif Ser 2004-B3, CI B-1	B1	07/25/35	12.675	10/28/04	85816XAD	Coll Nt CI B 04/21/31	Aa2	J,A,J&O 21	50.4	03/27/18
84751PEU	Pass Thru Cif Ser 2005-BC1, CI M-4	Ba1	12/25/35	14.14	03/07/05	85816XAE	Coll Nt CI A 04/21/31	Aaa	J,A,J&O 21	266.7	03/27/18
84751PFW	Pass Thru Cif Ser 2005-BC2, CI M-3	Baa3	12/25/35	49.48	05/19/05	85816XAF	Coll Nt CI X 04/21/31	Aaa	J,A,J&O 21	2.4	03/27/18
84751PJD	Pass Thru Cif Ser 2005-AB3, CI A-1A	Aaa	09/25/36	135.861	12/28/05		Steele Creek CLO 2016-1 Ltd				
84751PJG	Pass Thru Cif Ser 2005-AB3, CI A-2C	Aaa	09/25/36	20.841	12/28/05	858102AX	Coll Nt CI A-R	Aaa	M,J,S&D 16	193.5	06/15/18
84751PET	Pass Thru Cif Ser 2005-BC1, CI M-3	Aaa	12/25/35	43.207	03/07/05	858102AY	Coll Nt CI B-R	Aa2	M,J,S&D 16	34.75	06/15/18
	Specialty Underwriting & Residential Finance (SURF)					858161AG	Coll Nt CI F-R	B3	M,J,S&D 16	6	06/15/18
84751PAD	Pass-Thru Cif CI M-2	Ba2	01/25/34	12.81	03/28/03	858161AF	Coll Nt CI E-R	Ba3	M,J,S&D 16	13.5	06/15/18
84751PAC	Pass-Thru Cif CI M-1	A2	01/25/34	15.86	03/28/03	858102BA	Coll Nt CI D-R	Baa3	M,J,S&D 16	16.75	06/15/18
84751PAE	Pass-Thru Cif CI B-1	Caa3	01/25/34	7.32	03/28/03	858102ZB	Coll Nt CI R	A2	M,J,S&D 16	19.75	06/15/18
84751PAP	Pass-Thru Cif Ser 2003-BC2, CI M-2	Baa3	06/25/34	14.92	06/26/03		Steele Creek CLO 2018-1 Ltd				
84751PAQ	Pass-Thru Cif Ser 2003-BC2, CI B-1	Ca	06/25/34	9.24	06/26/03	85815CAE	Coll Nt CI C 04/15/31	A2	J,A,J&O 15	24.5	05/10/18
84751PAM	Pass-Thru Cif Ser 2003-BC2, CI S	C	06/25/34	0.001	06/26/03	85816EAA	Coll Nt CI E 04/15/31	Ba3	J,A,J&O 15	16	05/10/18
84751PAN	Pass-Thru Cif Ser 2003-BC2, CI M-1	A2	06/25/34	18.475	06/26/03	85815CAC	Coll Nt CI B 04/15/31	Aa2	J,A,J&O 15	44	05/10/18
	Specialty Underwriting and Residential Fin					85815CAG	Coll Nt CI D 04/15/31	Baa3	J,A,J&O 15	23.5	05/10/18
84751WAA	Pass thru cifs 06/25/37	Caa1	Monthly	384.11	06/27/06	85815CAA	Coll Nt CI A 04/15/31	Aaa	J,A,J&O 15	260	05/10/18
85208NAD	Coll Nt Ser 2018-1, CI A-1	Baa2	09/20/29	2100	03/21/18		Steele Creek CLO 2018-2 Ltd				
85208NAE	Coll Nt Ser 2018-1, CI A-2	Baa2	09/20/29	1837.5	03/21/18	85816MAA	Coll Nt CI E 08/18/31	Ba3	F,M,A&N 18	19	08/28/18
	Spyglass Trust-1					85816LAC	Coll Nt CI B 08/18/31	Aa2	F,M,A&N 18	46	08/28/18
	Bd 01/28/19	Ba2	---	28.89	01/07/99	85816LAE	Coll Nt CI C 08/18/31	A2	F,M,A&N 18	22	08/28/18
	Spyglass Trust-2					85816LAG	Coll Nt CI D 08/18/31	Baa3	F,M,A&N 18	25	08/28/18
	Bd 03/01/19	Ba2	Monthly	4.5	01/07/99	85816LAA	Coll Nt CI A 08/18/31	Aaa	F,M,A&N 18	256	08/28/18
	Sri Lanka Gov't of						Stewart Park CLO Ltd				
85227SAS	Global Bds 5.75 01/18/22	B2	J&J 18	500	07/11/16	860444AN	Coll Nt CI A-2-R	Aaa	J,A,J&O 15	47	01/16/18
85227SAR	Global Bds 6.825 07/18/26	B2	J&J 18	1000	07/11/16	860444AL	Coll Nt CI A-1-R	Aaa	J,A,J&O 15	454.125	01/16/18
85227SAT	Global Bds 6.2 05/11/27	B2	M&N 11	1500	05/11/17	860444AJ	Coll Nt CI X				

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
86362UAB	Structured Adjustable Rate Mlge Loan Tr 200					86359B4X	Pass Thru Cif Ser 2005-4XS, CI 1-ASB 4.99 03/25/35	Baa2	Monthly	20.88	02/28/05
86362UAA	Pass-Thru Cif CI 1-A2 6.5 03/25/37	Caa2	Monthly	50	02/28/07	86359B4W	Pass Thru Cif Ser 2005-4XS, CI 1-ASA 4.85 03/25/35	Baa2	Monthly	9.9	02/28/05
86363LAA	Pass-Thru Cif CI 1-A1 03/25/37	Caa2	Monthly	291.656	02/28/07	86359B5H	Pass Thru Cif Ser 2005-4XS, CI 3-AS 5.34 03/25/35	Aa2	Monthly	55.379	02/28/05
86363LAB	Pass-Thru Cif CI 1-A2 05/25/37	Caa3	Monthly	148.545	04/30/07	86359B5J	Pass Thru Cif Ser 2005-4XS, CI 3-M1 5.4 03/25/35	Ba1	Monthly	2.953	02/28/05
	Structured Agency Credit Risk (Stac) Debt Notes					86359B7K	Pass Thru Cif Ser 2005-7XS, CI 2-A1A 04/25/35	Baa1	Monthly	163.187	03/31/05
3137G0FU	Pass-Thru Cif CI M-2F 12/27/27	Aa3	Monthly	0.001	06/29/15	86359B7H	Pass Thru Cif Ser 2005-7XS, CI 1-A3 5.54 04/25/35	Aa1	Monthly	58.589	03/31/05
3137G0GB	Pass-Thru Cif CI M-A 2.749 12/27/27	A1	Monthly	0.001	06/29/15	86359B7J	Pass Thru Cif Ser 2005-7XS, CI 1-AA 5.41 04/25/35	Aa1	Monthly	15	03/31/05
3137G0GA	Pass-Thru Cif CI M-12 2.303 12/27/27	Aa3	Monthly	0.001	06/29/15	86359B7S	Pass Thru Cif Ser 2005-7XS, CI 1-AAB 5.44 04/25/35	Aa1	Monthly	14.579	03/31/05
3137G0FY	Pass-Thru Cif CI M-3I 12/27/27	A2	Monthly	0.001	06/29/15	86359B7T	Pass Thru Cif Ser 2005-7XS, CI 2-A1B 04/25/35	Ba1	Monthly	25.033	03/31/05
3137G0FX	Pass-Thru Cif CI M-3F 12/27/27	A2	Monthly	0.001	06/29/15	86359DAX	Pass Thru Cif Ser 05-GEL2, CI M1 04/25/35	Aa2	Monthly	6.692	04/29/05
3137G0FW	Pass-Thru Cif CI M-3 12/27/27	A2	Monthly	200	06/29/15	86359DD	Pass Thru Cif Ser 2005WF2, CI M3 05/25/35	Ba1	Monthly	11.071	05/26/05
3137G0FV	Pass-Thru Cif CI M-2I 12/27/27	Aa3	Monthly	0.001	06/29/15	86359DDE	Pass Thru Cif Ser 2005WF2, CI M4 05/25/35	B1	Monthly	9.394	05/26/05
3137G0FT	Pass-Thru Cif CI M-2 12/27/27	Aa3	Monthly	400	06/29/15	86359DDB	Pass Thru Cif Ser 2005WF2, CI M1 05/25/35	A1	Monthly	29.188	05/26/05
	Structured Agency Credit Risk (Stac) Debt Notes Series 201					86359DDC	Pass Thru Cif Ser 2005WF2, CI M2 05/25/35	Baa2	Monthly	18.117	05/26/05
3137G0RT	Pass-Thru Cif CI M-2AR 04/25/30	Ba1	Monthly	0.001	10/18/17	86359DDF	Pass Thru Cif Ser 2005WF2, CI M5 05/25/35	Caal	Monthly	9.729	05/26/05
3137G0RK	Pass-Thru Cif CI M-1 04/25/30	Baa1	Monthly	1.20	10/18/17	86359DDZ	Pass Thru Cif Ser 2005-11H, CI A3 5.5 06/25/35	Caal	Monthly	6.541	05/31/05
3137G0RO	Pass-Thru Cif CI M-2U 04/25/30	B1	Monthly	0.001	10/18/17	86359DEA	Pass Thru Cif Ser 2005-11H, CI A10 06/25/35	Caal	Monthly	0.001	05/31/05
3137G0SB	Pass-Thru Cif CI M-2BT 04/25/30	B2	Monthly	0.001	10/18/17	86359DJD	Pass Thru Cif Ser 05-GEL3, CI M4 06/25/35	A1	Monthly	7.154	06/30/05
3137G0RZ	Pass-Thru Cif CI M-2BR 04/25/30	B2	Monthly	0.001	10/18/17	86359DAM	Pass Thru Cif Ser 2005-S2, CI M4 06/25/35	Aa1	Monthly	7.995	04/29/05
3137G0RV	Pass-Thru Cif CI M-2AT 04/25/30	Ba1	Monthly	0.001	10/18/17	86359DPP	Pass Thru Cif Ser 2005-S5, CI M1 5 08/25/35	Ba1	Monthly	37.494	08/30/05
3137G0RW	Pass-Thru Cif CI M-2AU 04/25/30	Ba1	Monthly	0.001	10/18/17	86359DVX	Pass Thru Cif Ser 2005-AR1, CI M-2 09/25/35	B1	Monthly	58.264	11/30/05
3137G0RL	Pass-Thru Cif CI M-2 04/25/30	B1	Monthly	0.001	10/18/17	863576EH	Pass Thru Cif Ser 2006GEL1, CI M2 11/25/35	Baa3	Monthly	13.035	01/31/06
3137G0RN	Pass-Thru Cif CI M-2S 04/25/30	B1	Monthly	0.001	10/18/17	86359DWW	Pass Thru Cif Ser 2005-RF7, CI A10 11/25/35	Caal	Monthly	0.001	12/30/05
3137G0RP	Pass-Thru Cif CI M-2T 04/25/30	B1	Monthly	0.001	10/18/17	86359DWT	Pass Thru Cif Ser 2005-RF7, CI A 11/25/35	Caal	Monthly	50	12/30/05
3137G0RX	Pass-Thru Cif CI M-2AI 1.75 04/25/30	Ba1	Monthly	0.001	10/18/17	86359DTR	Pass Thru Cif Ser 2005-S6, CI M1 11/25/35	Aa3	Monthly	26.168	10/28/05
3137G0RR	Pass-Thru Cif CI M-2I 1.75 04/25/30	B1	Monthly	0.001	10/18/17	863576DV	Pass Thru Cif Ser 2005-S7, CI M2 12/25/35	Ca	Monthly	25.123	12/13/05
3137G0SD	Pass-Thru Cif CI M-2BI 1.75 04/25/30	B2	Monthly	0.001	10/18/17	863576DU	Pass Thru Cif Ser 2005-S7, CI M1 12/25/35	A1	Monthly	26.727	12/13/05
3137G0SA	Pass-Thru Cif CI M-2BS 04/25/30	B2	Monthly	0.001	10/18/17	86363MAC	Pass Thru Cif Ser 07-GEL2 05/25/37	B3	Monthly	45.486	05/07/07
3137G0RS	Pass-Thru Cif CI M-2A 04/25/30	Ba1	Monthly	0.001	10/18/17	86363MAB	Pass Thru Cif Ser 07-GEL2 05/25/37	Ba1	Monthly	90.025	05/07/07
3137G0RU	Pass-Thru Cif CI M-2AS 04/25/30	Ba1	Monthly	0.001	10/18/17	86359DBQ	Pass Thru Cif Ser 2005-FF3, CI M6 04/25/35	B2	Monthly	11.94	04/29/05
3137G0RM	Pass-Thru Cif CI M-2R 04/25/30	B1	Monthly	0.001	10/18/17	86359DBP	Pass Thru Cif Ser 2005-FF3, CI M5 04/25/35	A1	Monthly	12.71	04/29/05
3137G0RY	Pass-Thru Cif CI M-2B 04/25/30	B2	Monthly	0.001	10/18/17	86359BU5	Pass Thru Cif Flt Rl Ser 200423XS, CI 2-A3 01/25/35	Aa3	Monthly	3.334	12/30/04
3137G0SC	Pass-Thru Cif CI M-2BU 04/25/30	B2	Monthly	0.001	10/18/17	86359BL4	Pass Thru Cif Flt Rl Ser 200423XS, CI 2-A2 01/25/35	Aa1	Monthly	30	12/30/04
	Structured Asset Investment Ln Tr					86359BU3	Pass Thru Cif Flt Rl Ser 200423XS, CI 2-A1 01/25/35	Aa2	Monthly	125.879	12/30/04
86358EES	Pass-Thru Cif Ser 03-BC11, CI B 10/25/33	Caa3	Monthly	18.22	10/31/03	86359BC3	Pass-Thru Cif Ser 2004-S3, CI M6 11/25/34	Caal	Monthly	0	09/30/04
	Structured Asset Investment Ln Trust					86359BW2	Pass-Thru Cif Ser 2005-WF1, CI M3 02/25/35	B1	Monthly	9.859	01/31/05
86358EBW	Pass-Thru Cif CI M1 06/25/33	Aa2	Monthly	46.12	05/30/03	86359BW3	Pass-Thru Cif Ser 2005-WF1, CI M4 02/25/35	Caal	Monthly	12.676	01/31/05
86358EDK	Pass-Thru Cif Ser BC9, CI M1 08/25/33	Baa3	Monthly	51.8	08/29/03	86359BW8	Pass-Thru Cif Ser 2005-WF1, CI M2 02/25/35	Ba1	Monthly	30.987	01/31/05
86358EDL	Pass-Thru Cif Ser BC9, CI M2 08/25/33	Ba3	Monthly	46.35	08/29/03	86359BW3	Pass-Thru Cif Ser 2005-WF1, CI M5 02/25/35	Ca	Monthly	8.92	01/31/05
86358EDM	Pass-Thru Cif Ser BC9, CI M3 08/25/33	Caa3	Monthly	13.63	08/29/03	86359BV7	Pass-Thru Cif Ser 2005-WF1, CI M1 02/25/35	A1	Monthly	44.602	01/31/05
86358EDG	Pass-Thru Cif Ser BC9, CI 2-A 08/25/33	A1	Monthly	446.881	08/29/03		Prime Only Conduit Mtg Pass-Thru Cif Ser 1998-RF4, CI A-				
	Structured Asset Investment Loan Tr 2004-4					863572YH	PO 08/15/28	Caal	Monthly	0.046	12/30/98
86358EHS	Pass-Thru Cif CI M2 04/25/34	Ba1	Monthly	27.474	04/30/04	86359B4U	Pass Thru Cif Ser 2005-4XS, CI 1-A4A 5.33 03/25/35	Baa3	Monthly	10	02/28/05
86358EHU	Pass-Thru Cif CI M-A 04/25/34	B1	Monthly	27.474	04/30/04		Structured Asset Secs Corp Mtg Ln Tr				
	Structured Asset Investment Loan Tr 2005-10					86360PAG	Pass Thru Cif Ser 2006-NC1, CI A7 05/25/36	Caal	Monthly	274.177	06/22/06
86358EY	Pass-Thru Cif CI M1 12/25/35	B3	Monthly	60.627	11/30/05	86360PAE	Pass Thru Cif Ser 2006-NC1, CI A5 05/25/36	Ca	Monthly	42.333	06/22/06
86358EJZ	Pass-Thru Cif CI A6 12/25/35	Aaa	Monthly	135.611	11/30/05	86360PAD	Pass Thru Cif Ser 2006-NC1, CI A4 05/25/36	A1	Monthly	90.21	06/22/06
86358EYU	Pass-Thru Cif CI A2 12/25/35	Aaa	Monthly	77.977	11/30/05	86360PAA	Pass Thru Cif Ser 2006-NC1, CI A1 05/25/36	Caal	Monthly	274.177	06/22/06
86358EYT	Pass-Thru Cif CI A1 12/25/35	Aaa	Monthly	144.661	11/30/05		Structured Asset Secs Corp Reverse Mtge Loan Tr				
	Structured Asset Investment Loan Tr 2005-9					86363BAA	Pass-Thru Cif CI A1 04/25/47	A1	Monthly	531	05/30/07
86358EYF	Pass-Thru Cif CI M1 11/25/35	Baa2	Monthly	83.83	09/30/05		Structured Asset Secs Corp Tr				
	Structured Asset Invnt Ln Tr					86359YAG	PASS THRU CTFs Ser 2006-BC1, CI A5 03/25/36	Aaa	—	87.61	04/28/06
86358EPO	Pass Thru Cif Ser 2004-11, CI M1 01/25/35	A1	Monthly	71.29	12/30/04	86359YAC	PASS THRU CTFs Ser 2006-BC1, CI A1 03/25/36	A1	—	99.675	04/28/06
86358EPR	Pass Thru Cif Ser 2004-11, CI M2 01/25/35	Ba3	Monthly	55.19	12/30/04	86359BN7	Pass Thru Cif Ser 200421XS, CI 1-A5 5 12/25/34	A1	Monthly	23.141	11/30/04
86358EPS	Pass Thru Cif Ser 2004-11, CI M3 01/25/35	Caa3	Monthly	28.75	12/30/04	86359BP6	Pass Thru Cif Ser 200421XS, CI 2-ASA 5.37 12/25/34	Aaa	Monthly	37.759	11/30/04
86358ERB	Pass Thru Cif Ser 2005-2, CI M2 03/25/35	Aa2	Monthly	54.047	02/28/05	86359BP7	Pass Thru Cif Ser 200421XS, CI 2-ASB 5.79 12/25/34	Aaa	Monthly	1.594	11/30/04
86358ERC	Pass Thru Cif Ser 2005-2, CI M3 03/25/35	B3	Monthly	27.024	02/28/05	86359BP8	Pass Thru Cif Ser 200421XS, CI 2-A6A 4.74 12/25/34	Aaa	Monthly	29.486	11/30/04
86358ERW	Pass Thru Cif Ser 2005-3, CI M2 04/25/35	Aaa	Monthly	76.634	03/30/05	86359BP9	Pass Thru Cif Ser 200421XS, CI 2-A6B 5.15 12/25/34	Aaa	Monthly	1.245	11/30/04
86358ERX	Pass Thru Cif Ser 2005-3, CI M3 04/25/35	A1	Monthly	41.8	03/30/05	86359UAF	Pass Thru Cif Ser 2006OPT1, CI A6 04/25/36	Aa1	Monthly	133.159	04/28/06
86358ERY	Pass Thru Cif Ser 2005-3, CI M4 04/25/35	Caal	Monthly	33.44	03/30/05	86359UAE	Pass Thru Cif Ser 2006OPT1, CI A5 04/25/36	Aaa	Monthly	47.832	04/28/06
86358ETJ	Pass Thru Cif Ser 2005-5, CI M4 06/25/35	Ba2	Monthly	37.468	05/27/05	86359UAA	Pass Thru Cif Ser 2006OPT1, CI A1 04/25/36	Aa1	Monthly	133.159	04/28/06
86358ETH	Pass Thru Cif Ser 2005-5, CI M3 06/25/35	Aa1	Monthly	44.962	05/27/05	86360LAD	Pass Thru Cif Ser 2006-WF2, CI A4 07/25/36	Aaa	Monthly	92.326	06/30/06
86358EWD	Pass Thru Cif Ser 2005-7, CI M2 08/25/35	Ba2	Monthly	67.258	07/29/05	86360LAF	Pass Thru Cif Ser 2006-WF2, CI M2 07/25/36	Caal	Monthly	55.865	06/30/06
86358EWC	Pass Thru Cif Ser 2005-7, CI M1 08/25/35	Aaa	Monthly	69.36	07/29/05	86360LAE	Pass Thru Cif Ser 2006-WF2, CI M1 07/25/36	Aa3	Monthly	54.566	06/30/06
86358EQK	Pass Thru Cif Ser 2005-1, CI M3 02/25/35	Ba1	Monthly	29.572	01/28/05	86361EAA	Pass Thru Cif Ser 2006-WF3, CI A1 09/25/36	Aaa	Monthly	293.543	09/29/06
86358EVN	Pass Thru Cif Ser 2005-HE2, CI M2 07/25/35	Aa1	Monthly	24.42	07/29/05	86361EAE	Pass Thru Cif Ser 2006-WF3, CI A5 09/25/36	Aaa	Monthly	293.543	09/29/06
86358EVM	Pass Thru Cif Ser 2005-HE2, CI M1 07/25/35	Ba1	Monthly	30.735	07/29/05	86361EAD	Pass Thru Cif Ser 2006-WF3, CI A4 09/25/36	Aaa	Monthly	37.282	09/29/06
86358EZT	Pass Thru Cif Ser 2005-11, CI A7 01/25/36	Baa1	Monthly	114.349	12/28/05	86361EAG	Pass Thru Cif Ser 2006-WF3, CI M2 09/25/36	Caal	Monthly	62.675	09/29/06
86358EZP	Pass Thru Cif Ser 2005-11, CI A3 01/25/36	A1	Monthly	53.405	12/28/05	86361EAF	Pass Thru Cif Ser 2006-WF3, CI M1 09/25/36	Ba1	Monthly	60.563	09/29/06
86358EZM	Pass Thru Cif Ser 2005-11, CI A1 01/25/36	Ba2	Monthly	47.815	12/28/05	86358BAD	Pass Thru Cif Ser 2007-WF1 02/25/37	Baa2	Monthly	68.527	03/30/07
86358EQJ	Pass Thru Cif Ser 2005-1, CI M2 02/25/35	Aa1	Monthly	54.216	01/21/05	86365DAA	Pass Thru Cif Ser 2007-BC4, CI A1 11/28/37	Ba1	Monthly	427.894	01/11/08
863587AE	Pass-Thru Cif Ser 2006-3, CI A5 06/25/36	Ba1	Monthly	216.008	05/26/06	86359DHN	Pass-Thru Cif Ser 2005-S3, CI M5 06/25/35	Ca	Monthly	11.13	06/30/05
863587AB	Pass-Thru Cif Ser 2006-3, CI A2 06/25/36	B3	Monthly	361.002	05/2						

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
86359BM6	Structured Asset Secs Corp Tr 2004-54 Pass-Thru Cif Cl M6 12/25/34	Ba1	Monthly	11,019	11/30/04	865622BJ	Gld Sr Nt 3.95 01/10/24	A1	J&J 10	500	01/07/14
86359DE0	Pass-Thru Cif Cl 1-A30 5.3 06/25/35	Aaa	Monthly	6.5	05/31/05	86737NAA	Sungard Availability Svcs Capital Inc Gld Sr Global Nt 8.75 04/01/22	Caa2	A&O 01	425.04	03/26/14
86359DEN	Pass-Thru Cif Cl 1-A38 5.38 06/25/35	Aaa	Monthly	16.6	05/31/05	86801CAA	Suntrust Acquisition Closed-End Seconds Tr pass thru Cif Ser 2007-1 04/25/37	Ba3	Monthly	317.08	05/15/07
86359DER	Pass-Thru Cif Cl 1-A4 5.04 06/25/35	Aaa	Monthly	30.663	05/31/05	86803VAD	Coll Nt Cl A-4 1.78 01/15/21	Aaa	Monthly	203.69	06/25/15
86359DET	Pass-Thru Cif Cl 2-A3 06/25/35	Aa3	Monthly	2.355	05/31/05	86803VAE	Coll Nt Cl B 2.2 02/15/21	Aaa	Monthly	14.08	06/25/15
86359DES	Pass-Thru Cif Cl 2-A2 06/25/35	Aa2	Monthly	32.527	05/31/05	86803VAF	Coll Nt Cl C 2.5 04/15/21	Aaa	Monthly	20.11	06/25/15
86359DSD	Pass-Thru Cif Cl 2-A1 06/25/35	Aa2	Monthly	150	05/31/05		Suntrust Bank				
86359DDU	Pass-Thru Cif Cl M1 06/25/35	Caa2	Monthly	13.128	05/31/05	86787EAF	FltG Rt Global Bank Nt Cl A-5 10/26/21	Baa1	J,A,J&O 26	300	10/24/18
86359DEP	Pass-Thru Cif Cl 1-A3C 5.36 06/25/35	Aaa	Monthly	1.159	05/31/05	86787EBA	Global Bank Nt Cl B-5 3.525 10/26/21	Baa1	A&O 26	600	10/24/18
86359DEM	Pass-Thru Cif Cl 1-A3A 5.25 06/25/35	Aaa	Monthly	59.628	05/31/05	86787EBB	Global Bank Nt Cl B-4 4.05 11/03/25	Baa1	M&N 03	500	10/24/18
86359SAD	Structured Asset Secs Corp Tr 2006-BC5 Pass-Thru Cif Cl A4 12/25/36	Baa1	Monthly	71.948	11/30/06	78486LAA	Gld Global Bds 4.375 04/11/27	Baa1	A&O 11	500	08/23/18
86359SAE	Pass-Thru Cif Cl A5 12/25/36	Caa2	Monthly	19.167	11/30/06		Surf Tr 2004-BC4				
86362VAE	Pass Thru Cif Ser 2006-BC6 01/25/37	Ba1	Monthly	27.533	12/28/06	84751PEB	Pass-Thru Cif Cl A-2C 10/25/35	A2	Monthly	26.943	12/29/04
86362VAD	Pass Thru Cif Ser 2006-BC6 01/25/37	A1	Monthly	103.643	12/28/06	84751PDZ	Pass-Thru Cif Cl A-1B 10/25/35	Aa2	Monthly	92.544	12/29/04
86362VAA	Pass-Thru Cif Ser 2006-BC6, Cl A1 01/25/37	Baa2	Monthly	480.64	12/28/06	84751PDY	Pass-Thru Cif Cl A-1A 10/25/35	Aa1	Monthly	370.172	12/29/04
86360RAA	Structured Asset Secs Corp Tr 2006-EQ1 Pass-Thru Cif Cl A1 07/25/36	A1	Monthly	790.177	07/17/06	84751NAD	Pass-Thru Cif Cl A-2C 11/25/37	Ca	Monthly	26.746	11/28/06
86360RAD	Pass-Thru Cif Cl A4 07/25/36	Aaa	Monthly	58.163	07/17/06	84751NAB	Pass-Thru Cif Cl A-2A 11/25/37	Ca	Monthly	200	11/28/06
86360RAE	Pass-Thru Cif Cl A5 07/25/36	Baa1	Monthly	38.976	07/17/06	86886PAA	Global Nt 9.25 10/26/26	B2	A&O 26	550	10/19/16
863576FJ	Structured Asset Secs Corp Tr 2006-WF1 Pass-Thru Cif Cl M2 02/25/36	Aaa	Monthly	21.918	03/30/06	86960FAA	Suzano Trading Ltd Gld Global Nt 5.875 01/23/21	Ba1	J&J 23	189.63	09/16/10
863576FK	Pass-Thru Cif Cl M3 02/25/36	Aa2	Monthly	13.753	03/30/06	86959JEA	Svenska Handelsbanken AB Extendible Short-Term Nt 10/03/19	Aa2	J,A,J&O 03	375	09/30/13
863576FL	Pass-Thru Cif Cl M4 02/25/36	Baa1	Monthly	12.463	03/30/06		Swift Govt of Govt Bd 3.25 06/27/27	Aaa	Monthly	508.417	06/27/07
863576FM	Pass-Thru Cif Cl M5 02/25/36	Ba3	Monthly	12.034	03/30/06		Switzerland Govt Govt Bd 3.05/12/19	Aaa	Monthly	3792.103	04/27/04
86363WAD	Structured Asset Secs Corp Tr 2007-BC3 Pass-Thru Cif Cl 1-A4 06/25/37	Ca	Monthly	29.124	05/31/07	87124VAA	Sydney Airport Fin Co Pty Ltd Gld Sr Sec Nt 5.125 02/22/21	Baa1	F&A 22	500	09/30/10
86361NAD	Structured Asset Securities Pass Thru Cif Ser GEL4, Cl M1 10/25/36	Caa2	Monthly	22.644	11/06/06		Symphony Clo V Ltd				
86361NAC	Pass Thru Cif Ser GEL4, Cl A3 10/25/36	Aaa	Monthly	22.081	11/06/06	87155KAA	Coll Nt Cl A-2 01/15/24	Baa1	M,J,S&D 13	12.24	12/13/07
86358REB	Mig Pass Thru Cif Ser 2001-SB1, Cl B2 3.375 08/25/31	C	Monthly	7.523	06/28/01	87155MAE	Coll Nt Cl B 01/15/24	Aaa	M,J,S&D 13	16	12/13/07
86358REC	Mig Pass Thru Cif Ser 2001-SB1, Cl B3 3.375 08/25/31	C	Monthly	5.373	06/28/01	87155MAA	Coll Nt Cl A-1 01/15/24	Aaa	M,J,S&D 13	311.3	12/13/07
86358RDW	Mig Pass Thru Cif Ser 2001-SB1, Cl A4 3.375 08/25/31	Caa1	Monthly	149.44	06/28/01	87155MAG	Coll Nt Cl C 01/15/24	Aa1	M,J,S&D 13	14	12/13/07
86358RDX	Mig Pass Thru Cif Ser 2001-9, Cl A5 3.375 08/25/31	Caa1	Monthly	48.784	06/28/01		Symphony Clo V Ltd				
86358RDZ	Mig Pass Thru Cif Ser 2001-9, Cl APO 08/25/31	Ca	Monthly	1.937	06/28/01	87155MAC	Coll Nt Cl A-2 01/15/24	Aaa	M,J,S&D 13	25	12/13/07
86358REA	Mig Pass Thru Cif Ser 2001-SB1, Cl B1 3.375 08/25/31	C	Monthly	10.748	06/28/01	87159FAF	Symphony CLO XII Ltd Coll Nt Cl E 10/15/25	Ba3	J,A,J&O 15	34	10/24/13
86359AJZ	Pass Thru Cif Ser 2003BC10, Cl M2 10/25/33	Ba3	Monthly	39.99	09/30/03	87159FAG	Coll Nt Cl F 10/15/25	B3	J,A,J&O 15	21	10/24/13
86360KAC	Pass Thru Cif Ser 06-GEL3, Cl A3 07/25/36	Aaa	Monthly	25	07/31/06		Symphony CLO XIV Ltd				
86360KAD	Pass Thru Cif Ser 06-GEL3, Cl M1 07/25/36	Ca	Monthly	21.962	07/31/06	87159JAU	Coll Nt Cl D-2 07/14/26	Baa2	J,A,J&O 14	26	05/29/14
86361CAD	Pass Thru Cif Ser 2006-W1 08/25/36	A2	Monthly	35.201	08/25/06	87159JUC	Coll Nt Cl F 07/14/26	Caa1	J,A,J&O 14	16	05/29/14
86361CAA	Pass Thru Cif Ser 2006-W1 08/25/36	B2	Monthly	238.08	08/25/06	87159JUA	Coll Nt Cl G 07/14/26	Ba3	J,A,J&O 14	48	05/29/14
86361CAE	Pass Thru Cif Ser 2006-W1 08/25/36	Caa3	Monthly	19.372	08/25/06	87159JUB	Coll Nt Cl D-1 07/14/26	Baa2	J,A,J&O 14	26	05/29/14
86359BJX	Pass Thru Cif Ser 200416XS, Cl A3A 12/30/99	Baa1	Monthly	15.19	07/30/04	87159JUC	Coll Nt Cl A-2R 07/14/26	Aaa	J,A,J&O 14	236	01/17/17
86364ZAT	Pass-Thru Cif Ser RF1, Cl A 0 10/15/28	Caa1	Monthly	219.393	02/26/99	87159JUD	Coll Nt Cl A-1R 07/14/26	Aaa	J,A,J&O 14	250	01/17/17
86364GAC	Pass-Thru Cif Ser 2007-T1, Cl M-1 04/25/31	A1	Monthly	8.945	06/29/07	87159JUE	Coll Nt Cl B-1R 07/14/26	Aa1	J,A,J&O 14	73	01/17/17
86364GAA	Pass-Thru Cif Ser 2007-T1, Cl A 04/25/31	Aaa	Monthly	151.431	06/29/07	87159JUF	Coll Nt Cl A-3R 2.98 07/14/26	Aaa	---	10	01/17/17
86364GAD	Pass-Thru Cif Ser 2007-T1, Cl M-2 04/25/31	Baa1	Monthly	4.83	06/29/07	87159JUG	Coll Nt Cl B-2R 3.85 07/14/26	Aa1	---	35	01/17/17
86364GAE	Pass-Thru Cif Ser 2007-T1, Cl M-3 04/25/31	Ba2	Monthly	4.114	06/29/07	87159JUL	Coll Nt Cl C-1R 07/14/26	Aa1	J,A,J&O 14	25	01/17/17
86364GAF	Pass-Thru Cif Ser 2007-T1, Cl M-4 04/25/31	B2	Monthly	1.879	06/29/07	87159JUN	Coll Nt Cl C-2R 4.58 07/14/26	A1	---	15	01/17/17
86358RZ6	Pass-Thru Cif Ser 2002-BC5, Cl M1 07/25/32	Aa1	Monthly	50.158	07/30/02		Symphony CLO XIX Ltd				
86358RZ7	Pass-Thru Cif Ser 2002-BC5, Cl M2 07/25/32	A2	Monthly	37.619	07/30/02	87166DAA	Coll Nt Cl E 04/16/31	Ba3	J,A,J&O 16	20	04/12/18
86358RZ8	Pass-Thru Cif Ser 2002-BC5, Cl A2 08/25/32	A3	Monthly	215.776	08/30/02	87166JAG	Coll Nt Cl D 04/16/31	Baa3	J,A,J&O 16	35	04/12/18
86358RZ9	Pass-Thru Cif Ser 2002-BC5, Cl A1 08/25/32	Aa3	Monthly	565.941	08/30/02	87166YAC	Coll Nt Cl C 04/16/31	A2	J,A,J&O 16	27.5	04/12/18
86358R5K	Pass-Thru Cif Ser 2002-BC8, Cl M2 08/25/32	Caa2	Monthly	51.72	08/30/02	87166YAG	Coll Nt Cl A 04/16/31	Aaa	J,A,J&O 16	320	04/12/18
86358R6B	Pass-Thru Cif Ser 2002-BC8, Cl M1 08/25/32	Ba3	Monthly	67.402	08/30/02	87166YAA	Coll Nt Cl F 04/16/31	B3	J,A,J&O 16	10	04/12/18
86358R6A	Pass-Thru Cif Ser 2002-BC8, Cl A3 08/25/32	Aa3	Monthly	122.2	10/30/02	87166YAB	Coll Nt Cl X 04/16/31	Ba3	J,A,J&O 16	2	04/12/18
86359ACW	Pass-Thru Cif Ser 2002-BC8, Cl A3 08/25/32	A3	Monthly	8.267	03/30/03		Symphony CLO XV Ltd				
86359AQA	Pass-Thru Cif Cl M-3 02/25/33	B2	Monthly	20.928	07/30/03	87165KAG	Coll Nt Cl E-R2 01/19/32	B3	J,A,J&O 19	12	12/24/18
86359AK3	Pass-Thru Cif Cl A5 5.62 08/25/33	Ba2	Monthly	12.181	05/28/04	87165KAE	Coll Nt Cl E-R1 01/19/32	Ba3	J,A,J&O 19	28.5	12/24/18
86359BXS	Pass-Thru Cif Ser 2004-S2, Cl M6 0 12/25/33	Ba2	Monthly	20.669	01/30/04	87165KAU	Coll Nt Cl A-R2 01/19/32	Aaa	J,A,J&O 19	354	12/24/18
86359BHL	Pass-Thru Cif Ser 2004-4XS, Cl 1-A5 5.49 02/25/34	Ba2	Monthly	31	01/30/04	87165EAS	Coll Nt Cl X-R2 01/19/32	Aaa	J,A,J&O 19	6	12/24/18
86359BHJ	Pass-Thru Cif Ser 2004-4XS, Cl 1-A3A 5.11 02/25/34	Ba2	Monthly	24.224	01/30/04		Symphony CLO XVI Ltd				
86359BJM	Pass-Thru Cif Ser 2004-4XS, Cl 1-A 4.55 02/25/34	Ba1	Monthly	11.005	06/30/04	87165VAK	Coll Nt Cl B-2R 4.5899 10/15/31	Aa2	---	14.4	09/07/18
86359BHM	Pass-Thru Cif Ser 2004-4XS, Cl 1-A 4.55 02/25/34	Aaa	Monthly	11.005	06/30/04	87165VAF	Coll Nt Cl A-R 10/15/31	Aaa	J,A,J&O 15	256	09/07/18
80382UAK	Pass-Thru Cif Ser 04-GEL2, Cl M1 05/25/34	Ba1	Monthly	8.875	05/28/04	87165VAH	Coll Nt Cl B-1R 10/15/31	Aa2	J,A,J&O 15	30	09/07/18
80382UAL	Pass-Thru Cif Ser 04-GEL2, Cl M2 05/25/34	Ba2	Monthly	13.115	05/28/04	87165VAI	Coll Nt Cl C-1R 10/15/31	Aa2	J,A,J&O 15	15	09/07/18
86359BUE	Pass-Thru Cif Ser 04-11XS, Cl 1-A5A 6.25 06/25/34	Ba1	Monthly	9.47	05/28/04	87165VAM	Coll Nt Cl C-2R 5.15 10/15/31	A2	---	5	09/07/18
86359BSY	Pass-Thru Cif Ser 2004-S2, Cl M7 0 06/25/34	Caa3	Monthly	9.47	05/28/04	87165VAR	Coll Nt Cl D-R 10/15/31	Baa3	J,A,J&O 15	24.8	09/07/18
86359BSV	Pass-Thru Cif Ser 2004-S2, Cl M4 0 06/25/34	A1	Monthly	31.222	05/28/04	87165TAE	Coll Nt Cl E-R 10/15/31	Ba3	J,A,J&O 15	22.8	09/07/18
86359BUG	Pass-Thru Cif Ser 04-11XS, Cl 1-A6 5.58 06/25/34	Ba2	Monthly	16.263	05/28/04	87165TAG	Coll Nt Cl F-R 10/15/31	B3	J,A,J&O 15	8	09/07/18
86359BUF	Pass-Thru Cif Ser 04-11XS, Cl 1-ASB 6.25 06/25/34	Ba1	Monthly	279.496	06/30/04		Symphony CLO XVII Ltd				
86359BVG	Pass-Thru Cif Ser 2004-9XS, Cl A 07/25/34	Aa3	Monthly	35.441	07/30/04	87165XAE	Coll Nt Cl 1 04/15/28	Aa2	---	50	03/15/16
86359BXC	Pass-Thru Cif Ser 04-16XS, Cl A3B 0 08/25/34	Baa1	Monthly	11.719	07/30/04	87165XAG	Coll Nt Cl 2 04/15/28	A2	---	20	03/15/16
86359BXL	Pass-Thru Cif Ser 04-16XS, Cl AA4 5.44 08/25/34	A3	Monthly	11.719	07/30/04	87165XAJ	Coll Nt Cl 3 04/15/28	A3	---	20	03/15/16
86359BXM	Pass-Thru Cif Ser 04-16XS, Cl AAB 5.36 08/25/34	A3	Monthly	11.719	07/30/04	87165XAN	Coll Nt Cl A-R 04/17/28	Aaa	J,A,J&O 17	320.75	04/16/18
86364LAD	Structured Asset Securities Corp Ser 2007-WF2 Pass-Thru Cif Ser 2007-WF2, Cl A-4 08/25/37	Ba1	Monthly	10.122	08/30/07	87165UAJ	Coll Nt Cl B-R 04/17/28	Baa3	J,A,J&O 17	50.75	04/16/18
86364LAC	Pass-Thru Cif Ser 2007-WF2, Cl A-3 08/25/37	A2	Monthly	89.851	08/30/07	87165UAK	Coll Nt Cl D-R 04/17/28	Ba3	J,A,J&O 17	31.5	04/16/18
86364LAA	Pass-Thru Cif Ser 2007-WF2, Cl A-1 08/25/37	A1	Monthly	176.587	08/30/07	87165UAL					

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
87337UAA	TABS Ltd Coll Nt Ser 2005-4 CIA 08/30/45 Tcf Auto Receivables Owner Tr 2015-1	C	F,M,A&N 28	264	01/26/06	8803354G	Pass-Thru Cif Ser 2016-XF2 5 09/01/27	Aa3	M&S 01	6	07/11/16
87226OAE	Coll Nt CIA-4 1.96 11/16/20	Aaa	Monthly	76.37	06/11/15	88034NYS	Pass-Thru Cif Ser 2018-XM0 5 11/01/27	A1	M&N 01	32.415	11/21/18
87226OAF	Coll Nt CI B 2.49 04/15/21	Aaa	Monthly	19.13	06/11/15	88034NYR	Pass-Thru Cif Ser 2018-XM0 11/01/27	A1	M&N 01	18.005	11/21/18
87226OAG	Coll Nt CI C 2.89 07/15/21	Aaa	Monthly	12.75	06/11/15	88033YCR	Pass-Thru Cif Ser 2017-XL0 11/01/27	Aa3	M&N 01	23.075	12/07/17
87226OAH	Coll Nt CI D 3.53 03/15/22	A3	Monthly	12.75	06/11/15	88034NYQ	Pass-Thru Cif Ser 2018-XM0 11/01/27	A1	M&N 01	21.61	11/21/18
	Tcf Auto Receivables Owner Tr 2015-2					88033YDT	Pass-Thru Cif Ser 2017-XL0 5 11/01/27	Aa3	M&N 01	9.945	12/07/17
87227FAD	Coll Nt CIA-4 2.55 04/15/21	Aaa	Monthly	48.75	11/25/15	88033YD3	Pass-Thru Cif Ser CE-2018- 4.5 08/01/28	Aa1	F&A 01	20.83	12/07/17
87227FAE	Coll Nt CI B 3 09/15/21	Aaa	Monthly	10.87	11/25/15	88034M2A	Pass-Thru Cif Ser 2018-XF1 05/01/29	A3	M&N 01	5.835	04/05/18
87227FAF	Coll Nt CI C 3.75 12/15/21	Aaa	Monthly	8.25	11/25/15	88034NNV	Pass-Thru Cif Ser 2018-XF1 05/01/29	A3	M&N 01	31.5	10/09/18
87227FAG	Coll Nt CI D 4.24 08/15/22	Ba1	Monthly	8.13	11/25/15	88034NNW	Pass-Thru Cif Ser 2018-XF1 05/01/29	A3	M&N 01	11.565	10/09/18
	Tcf Auto Receivables Owner Tr 2016-1					88034NNR	Pass-Thru Cif Ser 2018-XF1 05/01/29	A3	M&N 01	1.71	10/09/18
872295AC	Coll Nt CIA-3 1.71 04/15/21	Aaa	Monthly	140	09/22/16	88034NNU	Pass-Thru Cif Ser 2018-XF1 05/01/29	A3	M&N 01	4.7	10/09/18
872295AD	Coll Nt CIA-4 2.03 02/15/22	Aaa	Monthly	77.45	09/22/16	88034NNV	Pass-Thru Cif Ser 2018-XF1 07/01/29	A3	J&J 01	4.155	12/18/18
872295AE	Coll Nt CI B 2.32 06/15/22	Aaa	Monthly	16.81	09/22/16	88034NP2	Pass-Thru Cif Ser 2018-XF1 4.5 07/01/29	A3	J&J 01	11.035	12/18/18
872295AF	Coll Nt CI C 2.51 09/15/22	A1	Monthly	16.8	09/22/16	88033UKR	Pass-Thru Cif Ser 2016-XF2 5 06/15/30	Aa3	J&D 15	3.9	11/03/16
	Tcf Auto Receivables Owner Tr 2016-PT1					88033UKE	Pass-Thru Cif Ser 2016-XF2 5 06/15/30	Aa3	J&D 15	12.22	11/03/16
87226VAA	Coll Nt CIA 1.93 06/15/22	Aaa	Monthly	452.66	12/14/16	88033UKW	Pass-Thru Cif Ser 2016-XF2 5 06/15/30	Aa3	J&D 15	7	11/10/16
87226VAB	Coll Nt CI B 2.92 10/17/22	Aaa	Monthly	16.85	12/14/16	88033UKC	Pass-Thru Cif Ser 2016-XF2 06/15/30	Aa3	J&D 15	12.09	11/03/16
87226VAC	Coll Nt CI C 3.21 11/17/23	Aa3	Monthly	14.33	12/14/16	88033Y6R	Pass-Thru Cif Ser 2018-XX1 5 06/01/31	Aa2	J&D 01	3.5	02/22/18
	Tcf-Symphony CLO 2016-1 Ltd					88034MT8	Pass-Thru Cif Ser 2018-ZM0 03/01/32	Aa3	M&S 01	10	05/23/18
87229WAA	Coll Nt CIA 1.01/3/29	Aaa	J,A,J&O 13	320	09/29/16	88033Y6S	Pass-Thru Cif Ser 2018-XX1 5 06/01/32	Aa2	J&D 01	2	02/22/18
87230XAC	Coll Nt CI E-R 10/15/29	Ba3	J,A,J&O 15	20	11/13/18	88033Y7A	Pass-Thru Cif Ser 2018-XL0 5 06/01/32	Aa2	J&D 01	4	02/22/18
87229WAL	Coll Nt CI R 10/15/29	Baa3	J,A,J&O 15	28.75	11/13/18	88033MU3	Pass-Thru Cif Ser 2016-1 5 12/15/32	Aa1	J&D 15	20	10/20/16
87229WAJ	Coll Nt CI C-R 10/15/29	A2	J,A,J&O 15	31.25	11/13/18	88033MT9	Pass-Thru Cif Ser 2016-XM0 12/15/32	Aa1	J&D 15	13.33	10/20/16
87229WAG	Coll Nt CI B-R 10/15/29	Aa2	J,A,J&O 15	60	11/13/18	88033SQX	Pass-Thru Cif Ser 2016-XM0 01/01/33	A2	J&J 01	10.3	07/07/16
	TDA 15 MIXTO					88033S6H	Pass-Thru Cif Ser 2016-XL0 05/15/33	Aa2	M&N 15	6.665	07/28/16
	Nt Flgr Rt CI B1 06/28/32	Aa1	Monthly	10.216	11/04/02	88033Y6T	Pass-Thru Cif Ser 2018-XX1 5 06/01/33	Aa2	J&D 01	2	02/22/18
	Nt Flgr Rt CI A1 06/28/32	Aa1	Monthly	246.161	11/04/02	88033Y7B	Pass-Thru Cif Ser 2018-XL0 5 06/01/33	Aa2	J&D 01	2.26	02/22/18
	Nt Flgr Rt CI A2 06/27/42	Aa1	Monthly	215.942	11/04/02	88034NVA	Pass-Thru Cif Ser 2018-XM0 10/15/33	A1	A&O 15	12.2	11/15/18
	TDA 19 Fondo de Titulacion de Activos					88033YB3	Pass-Thru Cif Ser 2017-18 5.75 11/15/33	Aa1	M&N 15	4.495	06/22/17
	BD Ser A 0 03/22/36	Aa1	M,J,S&D 22	688.304	03/03/04	88033UNH	Pass-Thru Cif Ser 2016-SGT 03/15/34	A1	M&S 15	16.755	12/15/16
	BD CI B 0 03/22/36	Aa1	M,J,S&D 22	23.295	03/03/04	88033UNK	Pass-Thru Cif Ser 2016-SGT 03/15/34	A1	M&S 15	16.885	12/15/16
	TDA 20-Mixto Fondo de Titulacion de Activos					88033Y6W	Pass-Thru Cif Ser 2018-XL0 06/01/34	Aa2	J&D 01	5.65	02/22/18
	Bd CI A2 12/31/33	Aa1	M,J,S&D 30	128.172	06/25/04	88033Y7C	Pass-Thru Cif Ser 2018-XL0 5 06/01/34	Aa2	J&D 01	1.275	02/22/18
	Bd 12/31/33	A1	Monthly	10.4	06/25/04	88033Y6J	Pass-Thru Cif Ser 2018-XX1 5 06/01/34	Aa2	J&D 01	2.5	02/22/18
	Bd CI A1 03/08/34	Aa1	M,J,S&D 08	360.606	06/25/04	8803353C	Pass-Thru Cif Ser 2016-XF2 5 06/01/34	Aa3	J&D 01	8.295	07/14/16
	TDA 22 Mixto F T A					88034NEE	Pass-Thru Cif Ser 2018-XX1 09/15/34	A1	M&S 15	8.925	09/13/18
	Bd CI B2 04/30/44	Aa2	Monthly	19.426	12/01/04	88033S4R	Pass-Thru Cif Ser 2016-XF2 01/01/35	Aa3	J&J 01	3.2	07/14/16
	TDA 22 Mixto Fondo de Titulacion de Activos					88033S4T	Pass-Thru Cif Ser 2016-XF2 5 01/01/35	Aa3	J&J 01	4	07/14/16
	Bd CI A1B 04/30/44	Aa1	Monthly	76.107	12/01/04	88034MVR	Pass-Thru Cif Ser 2018-YX1 03/01/35	A2	M&S 01	10.165	05/30/18
	Bd CI A2B 04/30/44	Aa1	Monthly	64.931	12/01/04	88033YTP	Pass-Thru Cif Ser 2017-XG0 5.75 04/01/35	Aa3	A&O 01	9.46	09/14/17
	TDA 22-Mixto Fondo de Titulacion de Activos					88034MX4	Pass-Thru Cif Ser 2017-XG0 5.75 04/01/35	A2	A&O 01	1.67	07/19/18
	Bd 04/30/34	Caa1	Monthly	4.923	12/01/04	88033SPY	Pass-Thru Cif Ser 2016-XM0 05/15/35	Aa2	M&N 15	8.665	07/07/16
	Bd 04/30/34	Caa3	Monthly	3.592	12/01/04	88034NKM	Pass-Thru Cif Ser 2018-XF1 6 06/01/35	A3	J&D 01	41.76	09/26/18
	Bd 04/30/44	B2	Monthly	7.584	12/01/04	88034NKK	Pass-Thru Cif Ser 2018-XF1 06/01/35	A3	J&D 01	28.355	09/26/18
	TDA 23 Fondo de Titulacion de Activos					88034NKL	Pass-Thru Cif Ser 2018-XF1 06/01/35	A3	J&D 01	13.405	09/26/18
	Pass Thru Cif CI C 09/22/44	Baa2	Sep 22	6.5	03/11/05	88033Y6V	Pass-Thru Cif Ser 2018-XX1 5 06/01/35	Aa2	J&D 01	2	02/22/18
	Pass Thru Cif CI B 09/22/46	Aa2	Sep 22	21.94	03/11/05	88033Y6K	Pass-Thru Cif Ser 2018-XX1 06/01/35	Aa2	J&D 01	8	02/22/18
999899SB	Pass Thru Cif CI C 09/22/46	Baa2	Monthly	8.749	03/11/05	88033UVA	Pass-Thru Cif Ser 2016-YX1 06/01/35	Aa2	J&D 01	13.315	12/20/16
	TDA CAM 4 F T A					88033L6Q	Pass-Thru Cif Ser 2015-XF1 08/01/35	Aa3	F&A 01	7.5	07/02/15
	Pass Thru Cif CI A 06/26/39	Aa1	Monthly	2607.987	03/09/05	88033L6R	Pass-Thru Cif Ser 2015-XF1 08/01/35	Aa3	F&A 01	2.5	07/02/15
	TDA Cam 5 Fondo de Titulacion de Activos					88034M2B	Pass-Thru Cif Ser CE-2018- 5 08/01/35	Aa1	F&A 01	80.1	08/02/18
	Pass Thru Cif 10/26/43	Aa1	Monthly	2315.195	10/03/05	88034MX5	Pass-Thru Cif Ser 2018-BAM 08/01/35	Aa1	F&A 01	137.68	08/02/18
	TDA Ibercaja 1, Fondo de Titulacion de Activos					88034NPA	Pass-Thru Cif Ser 2018-XF1 11/01/35	A3	M&N 01	14.62	10/09/18
	Coll Nt CID 0 07/26/35	A3	J,A,J&O 26	4.606	10/08/03	88034NNY	Pass-Thru Cif Ser 2018-XF1 11/01/35	A3	M&N 01	6.025	10/09/18
	Coll Nt CIA 0 07/26/35	Aa1	J,A,J&O 26	681.681	10/08/03	88034NWW	Pass-Thru Cif Ser 2017-XF2 02/15/36	Aa2	F&A 15	0.615	11/19/18
	Coll Nt CIC 0 07/26/35	A2	J,A,J&O 26	4.252	10/08/03	88034NW5	Pass-Thru Cif Ser 2018-ZF0 03/15/36	Aa1	M&S 15	5	12/21/18
	Coll Nt CI B 0 07/26/35	Aa3	J,A,J&O 26	18.07	10/08/03	88033YTO	Pass-Thru Cif Ser 2017-XG0 6.999 04/01/36	A2	A&O 01	38.215	09/14/17
	TDA IBERCAJA 2 Fondo de Titulacion de Activos					88033UN8	Pass-Thru Cif Ser 2016-XM0 5 12/01/36	Aa3	J&D 01	27.1	04/06/17
	Coll Nt CI C 10/26/42	Ba1	Monthly	7.557	10/11/05	88033UN7	Pass-Thru Cif Ser 2016-XM0 5 12/01/36	Aa3	J&D 01	10	04/06/17
	Coll Nt CI D 10/26/42	Ba3	Monthly	4.918	10/11/05	88033UN6	Pass-Thru Cif Ser 2016-XM0 5 12/01/36	Aa3	J&D 01	12	04/06/17
	Coll Nt CI B 10/26/42	Baa2	Monthly	23.151	10/11/05	88033URP	Pass-Thru Cif Ser 2016-XM0 12/01/36	Aa3	J&D 01	32.735	04/06/17
	Coll Nt CI A 10/26/42	Aa1	Monthly	1043.963	10/11/05	88033Y5E	Pass-Thru Cif Ser 2018-XS0 01/01/37	Aa2	J&J 01	4.2	02/14/18
	TDA Ibercaja 3 Fondo de Titulacion de Activos					88034MWB	Pass-Thru Cif Ser 2018-XL0 4 03/01/37	Aa3	M&S 01	1.09	07/12/18
	Coll Nt CI C 12/28/43	B3	Monthly	9.608	05/18/06	88034MJJ	Pass-Thru Cif Ser 2018-XL0 4 03/01/37	Aa3	M&S 01	6.09	04/19/18
	Coll Nt CIA 12/28/43	Aa1	Monthly	1229.807	05/18/06	88034MPJ	Pass-Thru Cif Ser 2018-XL0 4 03/01/37	Aa3	M&S 01	6.5	05/10/18
	Coll Nt CI B 12/28/43	Ba1	Monthly	41.634	05/18/06	88034MJS	Pass-Thru Cif Ser 2018-XL0 03/01/37	Aa3	M&S 01	6.625	04/19/18
	TDA Ibercaja 4, Fondo de Titulacion de Activos					88034MKE	Pass-Thru Cif Ser 2018-XL0 4 03/01/37	Aa3	M&S 01	2.75	04/19/18
	Pass Thru Cif CI A1 08/26/44	Aa1	Monthly	250	10/23/06	88033U7A	Pass-Thru Cif Ser 2017-YX1 07/01/37	Aa1	J&J 01	14.245	06/08/17
	Pass Thru Cif CI C 08/26/44	Baa2	Monthly	28	10/23/06	88033Y7P	Pass-Thru Cif Ser 2017-YX1 07/01/37	Aa1	J&J 01	12.67	01/04/18
	Pass Thru Cif CI A2 08/26/44	Aa1	Monthly	819.4	10/23/06	88033YBH	Pass-Thru Cif Ser 2017-1A 5.75 11/15/37	Aa1	M&N 15	11.9	06/22/17
	Pass Thru Cif CI B 08/26/44	A1	Monthly	14	10/23/06	88034NER	Pass-Thru Cif Ser 2018-010 5 12/01/37	Aa1	J&D 01	13	10/18/18
	Pass Thru Cif CI E 08/26/44	Caa1	Monthly	7	10/23/06	88034NEN	Pass-Thru Cif Ser 2018-XG0 12/01/37	Aa1	J&D 01	12.995	08/28/18
	TDA Tarragona 1					88033UAE	Pass-Thru Cif Ser 2016-XF2 5 12/01/37	Aa3	J&D 01	1.5	07/28/16
	Pass-Thru Cifs CIA 06/27/50	Aa1	M,J,S&D 27	531.33	12/05/07	88034MR4	Pass-Thru Cif Ser 2018-XM0 01/01/38	Aa1	J&J 01	8.455	06/28/18
	Telereal Securitisation Plc					88034MTV	Pass-Thru Cif Ser 2018-ZM0 03/01/38	Aa3	M&S 01	15.75	05/23/18
	Pass-Thru Cif CI A5 12/15/33	Aa3	M,J,S&D 15	664.13							

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
8803352K	Tender Opt Bd Tr Rcpts / Clfs Var Sts Pass-Thru Clf Ser 2016-XF2 5 10/01/40	Aa3	A&O 01	8.5	07/14/16	88034NUH	Pass-Thru Clf Ser 2018-5B 4.125 05/15/47	Aa1	M&N 15	20	11/01/18
880335VH	Pass-Thru Clf Ser 2017-XF2 02/15/41	Aa2	F&A 15	8.38	09/28/17	88034NRR	Pass-Thru Clf Ser 2018-XG0 07/01/47	Aa3	J&J 01	5.4	10/18/18
880335VJ	Pass-Thru Clf Ser 2017-XF2 02/15/41	Aa2	F&A 15	2.795	09/28/17	88034MWM	Pass-Thru Clf Ser 2018-XF2 07/01/47	Aa2	J&J 01	6.32	05/30/18
8803353K	Pass-Thru Clf Ser 2016-XF2 5 05/15/41	Aa3	M&N 15	10	07/14/16	88033YME	Pass-Thru Clf Ser 2017-XF2 4 07/01/47	Aa2	J&J 01	8.5	08/10/17
8803353J	Pass-Thru Clf Ser 2016-XF2 5 05/15/41	Aa3	M&N 15	14.1	07/14/16	88034NHZ	Pass-Thru Clf Ser 2018-ZF2 07/01/47	Aa2	J&J 01	5	09/13/18
8803353F	Pass-Thru Clf Ser 2016-XF2 05/15/41	Aa3	M&N 15	18.075	07/14/16	88034MVL	Pass-Thru Clf Ser 2018-XF2 07/01/47	Aa2	J&J 01	18.95	05/30/18
880335UE	Pass-Thru Clf Ser 2016-XF2 5 04/15/41	Aa3	J&D 15	5	02/09/17	88034MRG	Pass-Thru Clf Ser 2018-ZM0 07/01/47	Aa2	J&J 01	7.5	05/17/18
880335UJ	Pass-Thru Clf Ser 2016-XF2 06/15/41	Aa3	J&D 15	7.5	12/08/16	88033YLZ	Pass-Thru Clf Ser 2017-XF2 07/01/47	Aa2	J&J 01	9.375	08/10/17
880335UJ	Pass-Thru Clf Ser 2016-XF2 5 04/15/41	Aa3	J&D 15	10	12/08/16	88034NUJ	Pass-Thru Clf Ser 2018-XF2 08/01/47	Aa1	F&A 01	8	11/02/18
880335WV	Pass-Thru Clf Ser 2016-XX1 07/01/41	Aa1	J&J 01	8.17	05/12/16	88034MPD	Pass-Thru Clf Ser 2018-XG0 08/01/47	Aa2	F&A 01	6.01	05/08/18
88034MKV	Pass-Thru Clf Ser 2018-XL0 04/01/42	Aa2	A&O 01	5.25	06/14/18	88034M4B	Pass-Thru Clf Ser 2018-XF2 08/01/47	Aa1	F&A 01	8.1	08/01/18
880335ZK	Pass-Thru Clf Ser 2017-XG0 6 04/01/42	Aa2	A&O 01	2.99	12/14/17	88034M4C	Pass-Thru Clf Ser 2018-XF2 08/01/47	Aa1	F&A 01	2.025	08/01/18
880335WB	Pass-Thru Clf Ser 2017-XG0 6 04/01/42	Aa2	A&O 01	3.125	12/14/17	88034NVA	Pass-Thru Clf Ser 2018-XF2 08/01/47	Aa1	F&A 01	2	11/02/18
880335YR	Pass-Thru Clf Ser 2017-XF2 05/01/42	Aa3	M&N 01	7.385	06/29/17	88034MAC	Pass-Thru Clf Ser 2018-ZM0 08/01/47	Aa1	F&A 01	7.5	03/08/18
880335YF	Pass-Thru Clf Ser 2017-XF2 05/01/42	Aa3	M&N 01	5.535	06/29/17	88034MPE	Pass-Thru Clf Ser 2018-XG0 08/01/47	Aa2	F&A 01	1.505	05/08/18
8803353D	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	3.675	07/14/16	88034MUB	Pass-Thru Clf Ser 2018-XG0 08/01/47	Aa2	F&A 01	14.96	06/07/18
8803353E	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	3.895	07/14/16	88033YFD	Pass-Thru Clf Ser 2017-XG0 5 08/15/47	Aa3	F&A 15	10	08/03/17
8803353A	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	3.095	07/14/16	88033YAD	Pass-Thru Clf Ser 2017-XG0 5 08/15/47	Aa3	F&A 15	4.615	06/08/17
880335Z2	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	5	07/14/16	88033U6J	Pass-Thru Clf Ser 2017-XG0 5 08/15/47	Aa3	F&A 15	7.5	06/08/17
880335Z1	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	1.5	07/14/16	88033U6S	Pass-Thru Clf Ser 2018-XF1 6.25 10/01/47	Aa3	F&A 15	9.085	06/08/17
880335Z2	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	6	07/14/16	88033YV5	Pass-Thru Clf Ser 2018-XF1 10/01/47	A3	A&O 01	31.675	07/30/18
880335Z2	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	12	07/14/16	88033YV4	Pass-Thru Clf Ser 2018-XF1 10/01/47	A3	A&O 01	26.725	04/20/18
880335Z2	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	37.22	07/14/16	88033YV3	Pass-Thru Clf Ser 2018-XF1 10/01/47	A3	A&O 01	56.79	04/20/18
8803353B	Pass-Thru Clf Ser 2016-XF2 5 06/01/42	Aa3	J&D 01	6.18	07/14/16	88033YV2	Pass-Thru Clf Ser 2017-XL0 10/01/47	A1	A&O 01	2.24	06/07/18
880335YX	Pass-Thru Clf Ser 2017-XL0 5 04/15/42	Aa3	J&D 15	3.5	10/12/17	88033YV1	Pass-Thru Clf Ser 2018-XF1 6.75 10/01/47	A3	A&O 01	83.515	01/02/18
880335WE	Pass-Thru Clf Ser 2017-XL0 5 04/15/42	Aa3	J&D 15	4.5	10/05/17	88034MBS	Pass-Thru Clf Ser 2018-XL0 11/01/47	Aa2	M&N 01	4.495	03/08/18
880335XD	Pass-Thru Clf Ser 2017-XL0 5 04/15/42	Aa3	J&D 15	8	10/12/17	88034MBT	Pass-Thru Clf Ser 2018-XL0 5 11/01/47	Aa2	M&N 01	17.965	03/08/18
880335WG	Pass-Thru Clf Ser 2017-XL0 5 04/15/42	Aa3	J&D 15	6	10/05/17	88034MBR	Pass-Thru Clf Ser 2018-XL0 11/01/47	Aa2	M&N 01	13.47	03/08/18
880335P5	Pass-Thru Clf Ser 2018-XL0 07/01/42	A2	J&J 01	9.275	02/15/18	88033Y4P	Pass-Thru Clf Ser 2018-XG0 02/01/48	Aaa	F&A 01	11.175	02/08/18
880335MD	Pass-Thru Clf Ser 2017-XF2 5 07/01/42	Aa2	J&J 01	4	08/10/17	88033Y4H	Pass-Thru Clf Ser 2018-XF0 02/15/48	Aa1	F&A 15	4	10/17/18
8803356E	Pass-Thru Clf Ser 2018-XL0 4 07/01/42	Aa3	J&J 01	7.43	02/22/18	88034NPP	Pass-Thru Clf Ser 2018-XG0 03/15/48	Aa1	M&N 15	16.8	12/21/18
8803356C	Pass-Thru Clf Ser 2018-XL0 4 07/01/42	Aa3	J&J 01	5.57	02/22/18	88034M4K	Pass-Thru Clf Ser 2018-XF2 05/01/48	Aa1	M&N 01	4	08/02/18
8803352P	Pass-Thru Clf Ser 2018-XX1 07/15/42	Aa3	J&J 15	9.9	01/11/18	88034M4L	Pass-Thru Clf Ser 2018-XF2 05/01/48	Aa1	M&N 01	1	08/02/18
88034NE2	Pass-Thru Clf Ser 2018-XX1 5 07/15/42	Aa3	J&J 15	14.85	12/06/18	88034MPP	Pass-Thru Clf Ser 2018-XM0 05/01/48	Aa1	M&N 01	13.1	05/10/18
88034ND8	Pass-Thru Clf Ser 2018-XX1 07/15/42	Aa3	J&J 15	9.9	12/06/18	88034MEV	Pass-Thru Clf Ser 2018-XL0 06/15/48	Aa1	J&D 15	5	03/29/18
8803352R	Pass-Thru Clf Ser 2018-XX1 5 07/15/42	Aa3	J&J 15	14.85	01/11/18	88034MFA	Pass-Thru Clf Ser 2018-XL0 06/15/48	Aa1	J&D 15	2	03/29/18
880335DS	Pass-Thru Clf Ser 2017-XG0 5 08/15/42	Aa3	F&A 15	3.165	06/20/17	88034MEU	Pass-Thru Clf Ser 2018-XL0 06/15/48	Aa1	J&D 15	28	03/29/18
880335LR	Pass-Thru Clf Ser 2017-XG0 5 08/15/42	Aa3	F&A 15	2	08/03/17	88033YKC	Pass-Thru Clf Ser 2017-XG0 5 07/01/48	Aa3	J&J 01	5.655	07/27/17
880335JZ	Pass-Thru Clf Ser 2017-XX1 12/01/42	Aa3	J&D 01	6.665	01/26/17	88034M6P	Pass-Thru Clf Ser 2018-XM0 07/01/48	Aa3	J&J 01	23.33	08/09/18
880335ZM	Pass-Thru Clf Ser 2017-XX1 5.5 12/01/42	Aa3	J&D 01	10	01/26/17	88033YKM	Pass-Thru Clf Ser 2017-XG0 5 07/01/48	Aa3	J&J 01	14.31	07/27/17
88034NVR	Pass-Thru Clf Ser 2018-XG0 02/15/43	Aa1	F&A 15	11.48	11/07/18	88033YKA	Pass-Thru Clf Ser 2017-XG0 07/01/48	Aa3	J&J 01	14.97	07/27/17
880335MUL	Pass-Thru Clf Ser 2016-XM0 05/15/43	Aa2	M&N 15	13.915	03/10/16	88034M8N	Pass-Thru Clf Ser 2018-XM0 07/01/48	Aa3	J&J 01	46.67	08/09/18
88034NWK	Pass-Thru Clf Ser 2018-XF0 07/01/43	Aa3	J&J 01	4.665	10/09/18	88034NJK	Pass-Thru Clf Ser 2018-XF1 5.5 07/01/48	A3	J&J 01	53.7	09/24/18
88034M6H	Pass-Thru Clf Ser 2018-ZF2 07/01/43	Aaa	J&J 01	7.5	08/22/18	88034NJV	Pass-Thru Clf Ser 2018-XF1 07/01/48	Aa3	J&J 01	21.435	09/24/18
88034NSX	Pass-Thru Clf Ser 2018-XG0 08/15/43	Aa2	F&A 15	10.235	10/25/18	88034NKO	Pass-Thru Clf Ser 2018-XF0 08/01/48	A3	F&A 01	8.58	09/27/18
88034NTB	Pass-Thru Clf Ser 2018-015 5.25 08/15/43	Aa2	F&A 15	7.275	10/25/18	88034NLF	Pass-Thru Clf Ser 2018-XF2 09/01/48	Aaa	M&S 01	7.5	09/26/18
88034NDL	Pass-Thru Clf Ser 2018-XL0 12/01/43	Aa1	J&D 01	23.665	08/28/18	88034NPG	Pass-Thru Clf Ser 2018-XM0 10/01/48	Aa2	A&O 01	23.335	10/11/18
8803352V	Pass-Thru Clf Ser 2017-XF2 5 12/01/43	Aa3	J&D 01	1.7	04/27/17	88034NQ8	Pass-Thru Clf Ser 2018-ZF2 11/01/48	Aa3	M&N 01	6.665	12/20/18
88034NLA	Pass-Thru Clf Ser 2018-009 4 12/01/43	Aa1	J&D 01	3.47	12/06/18	88034NBP	Pass-Thru Clf Ser 2018-XF1 11/01/48	A2	M&N 01	7.79	10/09/18
88034NDR	Pass-Thru Clf Ser CE-2018 5.25 12/01/43	Aa1	J&D 01	35	11/01/18	88034NCC	Pass-Thru Clf Ser 2018-XF0 11/01/48	Aa3	M&N 01	12	08/16/18
88034NDU	Pass-Thru Clf Ser CE-2018 5.25 12/01/43	Aa1	J&D 01	17.5	11/01/18	88034NNZ	Pass-Thru Clf Ser 2018-XF1 11/01/48	A3	M&N 01	3.21	10/09/18
88034NDN	Pass-Thru Clf Ser 2018-011 5.25 12/01/43	Aa1	J&D 01	23.665	10/18/18	88034NNX	Pass-Thru Clf Ser 2018-XF1 11/01/48	A3	M&N 01	13.175	10/09/18
88034NDP	Pass-Thru Clf Ser 2018-ZF0 12/01/43	Aa1	J&D 01	17.5	08/28/18	88034MRW	Pass-Thru Clf Ser 2018-XG0 11/15/48	A1	M&N 15	15	05/24/18
88034NDS	Pass-Thru Clf Ser 2018-ZF0 12/01/43	Aa1	J&D 01	8.755	08/28/18	88034NDB	Pass-Thru Clf Ser 2018-XG0 12/01/48	Aa1	J&D 01	30	08/28/18
88034MRK	Pass-Thru Clf Ser 2018-ZM0 06/01/44	Aa3	J&D 01	7.5	05/24/18	88034NDX	Pass-Thru Clf Ser CE-2018 5.25 12/01/48	Aa1	J&D 01	13.965	11/01/18
88034MG7	Pass-Thru Clf Ser 2018-ZF0 11/15/44	Aaa	M&N 15	7.5	06/14/18	88033U2X	Pass-Thru Clf Ser 2017-XF2 5 12/01/48	Aa3	J&D 01	0.495	04/27/17
88034MU4	Pass-Thru Clf Ser 2018-XM0 01/01/45	Aa2	J&J 01	9.84	07/09/18	88033U36	Pass-Thru Clf Ser 2017-XF2 5 12/01/48	Aa3	J&D 01	1.69	04/20/17
88034NSD	Pass-Thru Clf Ser 2018-XL0 02/15/45	Aaa	F&A 15	10	10/18/18	88034NEK	Pass-Thru Clf Ser 2018-012 5.25 12/01/48	Aa1	Monthly	13.665	10/18/18
88033YKD	Pass-Thru Clf Ser 2017-XG0 05/15/45	Aa1	M&N 15	25.635	07/20/17	88034NXX	Pass-Thru Clf Ser 2018-009 4 12/01/48	Aa1	J&D 01	10	12/06/18
88033YKF	Pass-Thru Clf Ser 2017-2 5 05/15/45	Aa1	M&N 15	34.18	07/20/17	88034NKY	Pass-Thru Clf Ser 2018-009 4 12/01/48	Aa1	J&D 01	5	12/06/18
88033USA	Pass-Thru Clf Ser 2017-XG0 06/01/45	Aa3	J&D 01	9.495	05/18/17	88034NKZ	Pass-Thru Clf Ser 2018-009 4 12/01/48	Aa1	J&D 01	1.47	12/06/18
88033USC	Pass-Thru Clf Ser 2017-XG0 5 06/01/45	Aa3	J&D 01	10	05/18/17	88034NEA	Pass-Thru Clf Ser CE-2018 5.25 12/01/48	Aa1	J&D 01	11.035	11/01/18
88033USV	Pass-Thru Clf Ser 2017-XG0 5 06/01/45	Aa3	J&D 01	2.665	05/18/17	88034NDY	Pass-Thru Clf Ser 2018-ZF0 12/01/48	Aa1	J&D 01	7.355	08/28/18
8803354Z	Pass-Thru Clf Ser 2018-XL0 02/15/46	Aa3	F&A 15	3	02/15/18	88034NEH	Pass-Thru Clf Ser 2018-XL0 12/01/48	Aa1	J&D 01	13.665	08/28/18
8803354Y	Pass-Thru Clf Ser 2018-XL0 02/15/46	Aa3	F&A 15	12	02/15/18	88034NDV	Pass-Thru Clf Ser 2018-ZF0 12/01/48	Aa1	J&D 01	9.315	08/28/18
880335ZW	Pass-Thru Clf Ser 2017-XG0 6 04/01/46	A2	A&O 01	3.1	12/14/17	88034NKW	Pass-Thru Clf Ser 2018-009 4 12/01/48	Aa1	J&D 01	30	12/06/18
880335UWH	Pass-Thru Clf Ser 2017-XG0 5 04/01/46	A2	A&O 01	10	01/21/17	88034NCJ	Pass-Thru Clf Ser 20				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
	Tender Opt Bd Tr Rcpts / Clfs Var Sits										
88033U2T	Pass-Thru Clf Ser 2017-XF2 5.25 12/01/15	Aa3	J&D 01	1.11	04/27/17	88432FAW	Coll Nt CI A-1 10/21/30	Aaa	J,A,J&O 21	370.05	11/21/18
88033U2U	Pass-Thru Clf Ser 2017-XF2 5 12/01/15	Aa3	J&D 01	2.67	04/27/17	88432FBC	Coll Nt CI C-1 10/21/30	A2	J,A,J&O 21	14.745	11/21/18
88033YSJ	Pass-Thru Clf Ser 2017-XG0 5 12/01/15	Aa3	J&D 01	2.5	08/31/17	88432FAY	Coll Nt CI A-2 10/21/30	Aaa	J,A,J&O 21	21.06	11/21/18
88033YK	Pass-Thru Clf Ser 2017-XF2 5 12/01/15	Aa3	J&D 01	2.6	06/22/17	88432FBA	Coll Nt CI B-RR 10/21/30	Aa2	J,A,J&O 21	62.58	11/21/18
88034NKR	Pass-Thru Clf Ser 2018-XX1 08/15/17	Aa3	F&A 15	36.47	09/27/18	88432FBE	Coll Nt CI C-2 10/21/30	A2	J,A,J&O 21	14.745	11/21/18
88034NKV	Pass-Thru Clf Ser 2018-XX1 5 08/15/17	Aa3	F&A 15	21.21	09/27/18	88432FBG	Coll Nt CI D-R 10/21/30	Baa3	J,A,J&O 21	37.31	11/21/18
88034NXG	Pass-Thru Clf Ser 2018-XF1 04/01/18	A3	A&O 01	5.145	11/13/18	87246LAC	Coll Nt CI E-R 10/21/30	Ba3	J,A,J&O 21	33.1	11/21/18
88034NXX	Pass-Thru Clf Ser 2018-XF1 04/01/18	A3	A&O 01	1.455	11/13/18	87246LAJ	Coll Nt CI F-R 10/21/30	B3	J,A,J&O 21	12.03	11/21/18
88034NG3	Pass-Thru Clf Ser 2018-XF1 4.125 04/01/18	A3	A&O 01	38.715	12/13/18	88432KAG	Coll Nt CI E-R 11/03/31	Ba3	F,M,A&N 03	35.1	11/29/18
88034NXX	Pass-Thru Clf Ser 2018-XF1 4.125 04/01/18	A3	A&O 01	3.4	11/13/18	88433BAN	Coll Nt CI X 11/03/31	Aaa	F,M,A&N 03	3	11/29/18
88034NF8	Pass-Thru Clf Ser 2018-XF1 07/01/18	A3	A&O 01	10.985	12/13/18	88433BAW	Coll Nt CI D-R 11/03/31	Baa3	F,M,A&N 03	41.275	11/29/18
88034NJV	Pass-Thru Clf Ser 2018-XF1 07/01/18	A3	J&J 01	24.62	09/24/18	88433BAC	Coll Nt CI A-1-R 11/03/31	Aaa	F,M,A&N 03	389.7	11/29/18
88034NJU	Pass-Thru Clf Ser 2018-XF1 07/01/18	A3	J&J 01	67.91	09/24/18	88433BAB	Coll Nt CI A-2-R 4.24 11/03/31	Aaa	F,M,A&N 03	26.3	11/29/18
88034M8J	Pass-Thru Clf Ser 2018-XM0 07/01/18	Aa3	J&J 01	20.9	08/09/18	88433BAU	Coll Nt CI C-2-R 11/03/31	A2	F,M,A&N 03	11.75	11/29/18
88034M8G	Pass-Thru Clf Ser 2018-XM0 07/01/18	Aa3	J&J 01	7.5	08/09/18	88433BAV	Coll Nt CI C-1-R 11/03/31	A2	F,M,A&N 03	18.8	11/29/18
88034M8H	Pass-Thru Clf Ser 2018-XM0 07/01/18	Aa3	J&J 01	2.5	08/09/18	88433BAS	Coll Nt CI B-R 11/03/31	Aa2	F,M,A&N 03	76.7	11/29/18
88034M8K	Pass-Thru Clf Ser 2018-XM0 07/01/18	Aa3	J&J 01	20	08/09/18	THL Credit Wind River 2016-1 CLO Ltd					
88034NJY	Pass-Thru Clf Ser 2018-XF1 5.75 07/01/18	A3	J&J 01	60.265	09/24/18	87248FAE	Coll Nt CI E-R 07/17/28	Ba3	J,A,J&O 17	30	07/20/18
88034NM8	Pass-Thru Clf Ser 2018-XF1 12/01/18	A3	J&D 01	35.015	12/27/18	88433AAN	Coll Nt CI C-R 07/17/28	A2	J,A,J&O 17	36	07/20/18
88034NM9	Pass-Thru Clf Ser 2018-XF1 12/01/18	A3	J&D 01	11.01	12/27/18	88433AAJ	Coll Nt CI D-R 07/17/28	Baa3	J,A,J&O 17	30	07/20/18
88034NN2	Pass-Thru Clf Ser 2018-XF1 4.73 12/01/18	A3	J&D 01	44.025	12/27/18	88433AAK	Coll Nt CI A-R 07/17/28	Aaa	J,A,J&O 17	384	07/20/18
88034NM2	Pass-Thru Clf Ser 2018-XF1 8 07/01/19	A3	J&J 01	7.795	12/18/18	88433AAL	Coll Nt CI B-R 07/17/28	Aa2	J,A,J&O 17	72	07/20/18
88034NL6	Pass-Thru Clf Ser 2018-XF1 07/01/19	A3	J&J 01	21.93	12/18/18	88432VAC	Coll Nt CI A-1 07/15/30	Aaa	J,A,J&O 15	298.75	08/08/18
88034NL8	Pass-Thru Clf Ser 2018-XF1 07/01/19	A3	J&J 01	2.65	12/18/18	88432VAA	Coll Nt CI A-2 07/15/30	Aaa	J,A,J&O 15	28.75	08/08/18
	Tender Option Bond Tr (Deutsche Bank Liquidity)					THL Credit Wind River 2018-2 CLO Ltd					
88033SUT	Pass-Thru Clf Ser 2016-XG0 04/15/35	Aa1	A&O 15	7.5	06/23/16	88434HAA	Coll Nt CI A-1 07/15/30	Aaa	J,A,J&O 15	351	09/20/18
88033SUU	Pass-Thru Clf Ser 2016-XG0 04/15/35	Aa1	A&O 15	2.5	06/23/16	88434HAE	Coll Nt CI A-2 07/15/30	Aaa	J,A,J&O 15	36	09/20/18
	Terwin Mortgage Tr					THL Credit WR 2014-3K CLO Ltd					
881561MY	Pass Thru Clf Ser 04-18SL, CI B-3 10/29/34	Ba1	Monthly	8.82	10/29/04	87249PAC	Coll Nt CI F 10/15/30	B3	J,A,J&O 15	8	10/15/18
	Terwin Mortgage Trust					87249PAA	Coll Nt CI E 10/15/30	Ba3	J,A,J&O 15	17.8	10/15/18
881561FC	Pass Thru Clf Ser 2004-3HE, CI M-2 03/25/35	Ba3	Monthly	0	04/27/04	88390BAJ	Coll Nt CI D 10/15/30	Baa3	J,A,J&O 15	25.4	10/15/18
881561FH	Pass Thru Clf Ser 2004-3HE, CI B-1 03/25/35	Caa3	Monthly	3.75	04/27/04	88390BAE	Coll Nt CI B 10/15/30	Aa2	J,A,J&O 15	40	10/15/18
881561FF	Pass Thru Clf Ser 2004-3HE, CI M-2 03/25/35	Ba3	Monthly	13.13	04/27/04	88390BAC	Coll Nt CI A-2 10/15/30	Aaa	J,A,J&O 15	18	10/15/18
	Terwin Mtg Tr					88390BAA	Coll Nt CI A-1 10/15/30	Aaa	J,A,J&O 15	246	10/15/18
88157YAA	Coll Nt Ser 07-QHL1, CI A-1 10/25/38	Ba1	Monthly	72.161	10/22/07	88390BAG	Coll Nt CI C 10/15/30	A2	J,A,J&O 15	20.8	10/15/18
881561SE	Pass Thru Clf Ser 2005-4HE, CI M3 03/25/35	Baa1	Monthly	7.95	03/17/05						
881561RR	Pass Thru Clf Ser 2005-5SL, CI M-3 05/25/35	Ba3	Monthly	19.5	05/31/05	885220KW	Pass Thru Clf Ser 2006-2, CI A-2-B 04/25/36	Caa1	Monthly	150	03/30/06
881561VE	Pass Thru Clf Ser 2005-10HE, CI B-1 03/25/35	Ba1	Monthly	4.83	07/28/05	885220EP	Pass-Thru Clf Ser 2003-6, CI A-1 0 12/25/33	Aa1	Monthly	1021.625	12/22/03
881561VD	Pass Thru Clf Ser 2005-10HE, CI M-3 06/25/36	Aa3	Monthly	5.934	07/28/05						
881561VC	Pass Thru Clf Ser 2005-10HE, CI M-2 06/25/36	Aaa	Monthly	9.247	07/28/05	TIAA Bank Mtge Loan Tr 2018-2					
881561CZ	Pass Thru Clf Ser 2005-11, CI B-2B 5 11/25/36	Baa3	Monthly	16.132	10/31/05	886312AP	Pass-Thru Clf CI A-14 3 07/27/48	Aaa	Monthly	0.001	06/26/18
881561SV	Pass Thru Clf Ser 2005-3SL, CI M2 4.5 03/25/35	Caa2	Monthly	19	03/23/05	886312AW	Pass-Thru Clf CI A-21 2.5 07/27/48	Aa1	Monthly	16.477	06/26/18
881561M4	Pass Thru Clf Ser 2006-1, CI M-2 01/25/37	Ca	Monthly	7.988	01/19/06	886312CC	Pass-Thru Clf CI B-2 3.874 07/27/48	A2	Monthly	4.551	06/26/18
881561M3	Pass Thru Clf Ser 2006-1, CI M-1 01/25/37	Baa1	Monthly	8.775	01/19/06	886312AE	Pass-Thru Clf CI A-5 07/27/48	Aaa	Monthly	0.001	06/26/18
881561M2	Pass Thru Clf Ser 2006-1, CI A-3 01/25/37	Aaa	Monthly	12.178	01/19/06	886312AA	Pass-Thru Clf CI A-1 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
881561TQ	Pass Thru Clf Ser 2005-7SL, CI M-1 07/25/35	A3	Monthly	29.25	07/29/05	886312AL	Pass-Thru Clf CI A-11 3 07/27/48	Aaa	Monthly	0.001	06/26/18
881561Z6	Pass Thru Clf Ser 2006-5, CI A-3 0 06/25/37	Ca	Monthly	30.648	05/25/06	886312AB	Pass-Thru Clf CI A-2 3 07/27/48	Aaa	Monthly	0.001	06/26/18
88156PAA	Pass Thru Clf Ser 2006-7, CI A-1 07/25/37	Aa2	Monthly	157.9	07/25/06	886312AC	Pass-Thru Clf CI A-24 2.5 07/27/48	Aaa	Monthly	0.001	06/26/18
881561Z5	Pass Thru Clf Ser 2006-5, CI A-1 0 07/25/37	Aaa	Monthly	143.142	05/25/06	886312AZ	Pass-Thru Clf CI A-24 2.5 07/27/48	Aaa	Monthly	0.001	06/26/18
	Terwin Mtge Tr 2004-22SL					886312AS	Pass-Thru Clf CI A-17 3 07/27/48	Aaa	Monthly	0.001	06/26/18
881561MP	Pass-Thru Clf CI B-2 5 11/25/35	B3	Monthly	5.697	12/30/04	886312AN	Pass-Thru Clf CI A-13 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
	Terwin Mtge Tr 2007-QHL1					886312AY	Pass-Thru Clf CI A-23 3 07/27/48	Aaa	Monthly	0.001	06/26/18
88157YAM	Pass-Thru Clf CI 10/25/38	Ba1	Monthly	0.001	10/22/07	886312AZ	Pass-Thru Clf CI A-10 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
	Terwin Mtge Tr Series TMTS 2003-4HE					886312AX	Pass-Thru Clf CI A-22 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
881561CB	Pass-Thru Clf CI A-3 09/25/34	Ba3	Monthly	15	10/30/03	886312CB	Pass-Thru Clf CI B-1 3.874 07/27/48	Aa3	Monthly	4.551	06/26/18
881561BV	Pass-Thru Clf CI M-1 09/25/34	A3	Monthly	13.617	10/30/03	886312AD	Pass-Thru Clf CI A-4 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
881561BU	Pass-Thru Clf CI A-1 09/25/34	A3	Monthly	160.316	10/30/03	886312AF	Pass-Thru Clf CI A-6 2.5 07/27/48	Aaa	Monthly	182.586	06/26/18
	Terwin Mtge Tr Series TMTS 2003-8HE					886312AG	Pass-Thru Clf CI A-7 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
881561DA	Pass-Thru Clf CI M-2 12/25/34	B3	Monthly	12.099	12/29/03	886312AH	Pass-Thru Clf CI A-8 3 07/27/48	Aaa	Monthly	0.001	06/26/18
881561CX	Pass-Thru Clf CI A 12/25/34	Aa2	Monthly	223.833	12/29/03	886312AJ	Pass-Thru Clf CI A-9 2.5 07/27/48	Aaa	Monthly	0.001	06/26/18
	Testa Auto Lease Tr 2018-A					886312AM	Pass-Thru Clf CI A-12 2.5 07/27/48	Aaa	Monthly	0.001	06/26/18
88161DAA	Coll Nt CI A 2.3199 12/20/19	Aaa	Monthly	422.61	02/06/18	886312AQ	Pass-Thru Clf CI A-15 2.5 07/27/48	Aaa	Monthly	70.225	06/26/18
88161DAB	Coll Nt CI B 2.75 02/20/20	Aa2	Monthly	40.14	02/06/18	886312AR	Pass-Thru Clf CI A-16 3.5 07/27/48	Aaa	Monthly	0.001	06/26/18
88161DAC	Coll Nt CI C 2.97 04/20/20	A2	Monthly	27.97	02/06/18	886312AT	Pass-Thru Clf CI A-18 2.5 07/27/48	Aaa	Monthly	28.09	06/26/18
88161DAD	Coll Nt CI D 3.2999 05/20/20	Baa2	Monthly	23.71	02/06/18	886312AU	Pass-Thru Clf CI A-19 3.5 07/27/48	Aa1	Monthly	0.001	06/26/18
88161DAE	Coll Nt CI E 4.94 03/22/21	Ba3	Monthly	31.62	02/06/18	886312AV	Pass-Thru Clf CI A-20 3 07/27/48	Aa1	Monthly	0.001	06/26/18
	Testa Auto Lease Tr 2018-B					886312CD	Pass-Thru Clf CI B-3 3.874 07/27/48	Baa2	Monthly	3.453	06/26/18
88161NAA	Bds CI A 3.71 08/20/21	Aaa	Monthly	673.68	12/19/18	886312CE	Pass-Thru Clf CI B-4 3.874 07/27/48	Ba2	Monthly	2.04	06/26/18
88161NAC	Bds CI C 4.36 10/20/21	Aa2	Monthly	37.79	12/19/18						
88161NAB	Bds CI B 4.12 10/20/21	Aa2	Monthly	57.48	12/19/18	88632AAB	Pass-Thru Clf CI A-2 3.5 11/25/48	Aaa	Monthly	0.001	10/30/18
88161NAD	Bds CI D 5.29 11/22/21	Baa2	Monthly	30.35	12/19/18	88632AAA	Pass-Thru Clf CI A-1 4 11/25/48	Aaa	Monthly	0.001	10/30/18
88161NAE	Bds CI E 7.87 06/20/22	Ba3	Monthly	39.09	12/19/18	88632AAD	Pass-Thru Clf CI A-4 4 11/25/48	Aaa	Monthly	0.001	10/30/18
	Tharaldson Hotel Portfolio Tr 2018-THPT					88632AAE	Pass-Thru Clf CI A-5 3.5 11/25/48	Aaa	Monthly	0.001	10/30/18
88327HAJ	Pass-Thru Clf CI C 11/13/34	A2	Monthly	73.72	02/05/18	88632AAF	Pass-Thru Clf CI A-6 3 11/25/48	Aaa	Monthly	176.644	10/30/18
88327HAA	Pass-Thru Clf CI A 11/13/34	Aa	Monthly	261.06	02/05/18	88632AAG	Pass-Thru Clf CI A-7 4 11/25/48	Aaa			

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
87248VAE	TICP CLO I-2 Ltd Coll Nt CI A-2 04/26/28	Aa2	J,A,J&O 26	34.7	04/26/18	89172HAF	Pass-Thru Cif CI B2 03/25/54	Baa3	Monthly	25.085	07/30/15
87248VAC	Coll Nt CI A-1 04/26/28	Aaa	J,A,J&O 26	314	04/26/18	89172HAG	Pass-Thru Cif CI A3 4 03/25/54	Aaa	Monthly	0.001	07/30/15
87249UAA	TICP CLO II-2 Ltd Coll Nt CI D 04/20/28	Ba3	J,A,J&O 20	26.45	04/20/18	89172HAZ	Pass-Thru Cif CI A4B 3.5 03/25/54	Aa1	Monthly	0.001	07/30/15
87249TAA	Coll Nt CI C 04/20/28	Baa3	J,A,J&O 20	31.25	04/20/18	89172HAL	Pass-Thru Cif CI A1C 2.75 03/25/54	Aaa	Monthly	0.001	07/30/15
87249TAE	Coll Nt CI B 04/20/28	A2	J,A,J&O 20	25	04/20/18	89172HAB	Pass-Thru Cif CI A2 4 03/25/54	Aaa	Monthly	59.833	07/30/15
87249TAF	Coll Nt CI A-2 04/20/28	Aa2	J,A,J&O 20	37.3	04/20/18	89172HBA	Pass-Thru Cif CI A4C 3.25 03/25/54	Aa1	Monthly	0.001	07/30/15
87249TAA	Coll Nt CI A-1 04/20/28	Aaa	J,A,J&O 20	337.6	04/20/18	89172HAX	Pass-Thru Cif CI A4 4 03/25/54	Aa1	Monthly	0.001	07/30/15
87249TAA	Coll Nt CI X 04/20/28	Aaa	J,A,J&O 20	4.5	04/20/18	89172HAA	Pass-Thru Cif CI A1 4 03/25/54	Aaa	Monthly	530.355	07/30/15
87249UAC	Coll Nt CI E 04/20/28	B3	J,A,J&O 20	4.5	04/20/18	89172HAK	Pass-Thru Cif CI A1B 3 03/25/54	Aaa	Monthly	0.001	07/30/15
87249GAC	TICP CLO III-2 Ltd Coll Nt CI F 04/20/28	B3	J,A,J&O 20	7.15	04/20/18	89172HAC	Pass-Thru Cif CI M1 4 03/25/54	Aaa	Monthly	45.587	07/30/15
87249GAA	Coll Nt CI E 04/20/28	Ba3	J,A,J&O 20	29	04/20/18	89172HAY	Pass-Thru Cif CI A4C 3.75 03/25/54	Aa1	Monthly	0.001	07/30/15
87249FAJ	Coll Nt CI D 04/20/28	Baa3	J,A,J&O 20	29.7	04/20/18	89172HAT	Pass-Thru Cif CI A3C 03/25/54	Aa3	Monthly	0.001	07/30/15
87249FAG	Coll Nt CI C 04/20/28	A2	J,A,J&O 20	24.25	04/20/18	89172HAE	Pass-Thru Cif CI B1 03/25/54	Aa3	Monthly	35.004	07/30/15
87249FAE	Coll Nt CI B 04/20/28	Aa2	J,A,J&O 20	47.7	04/20/18	89171VAG	Pass-Thru Cif CI B3 3.684 05/25/55	B3	May 25	111.035	10/30/15
87249FAF	Coll Nt CI A 04/20/28	Aaa	J,A,J&O 20	316.6	04/20/18	89171VAD	Pass-Thru Cif CI M2 3.5 05/25/55	Aaa	May 25	62.808	10/30/15
87249FAA	Coll Nt CI X 04/20/28	Aaa	J,A,J&O 20	7.4	04/20/18	89171VAE	Pass-Thru Cif CI B1 3.684 05/25/55	Aa2	May 25	60.865	10/30/15
87248BAR	TICP CLO IV Ltd Coll Nt CI B-R 07/20/27	Aa2	J,A,J&O 20	61.25	03/01/18	89171VAF	Pass-Thru Cif CI B2 3.684 05/25/55	A3	May 25	51.593	10/30/15
87248BAS	Coll Nt CI C-R 07/20/27	A2	J,A,J&O 20	27.25	03/01/18	89172RAG	Pass-Thru Cif CI M1A 3.5 04/26/55	Aaa	Monthly	0.001	11/30/15
87248BAT	Coll Nt CI D-R 07/20/27	Baa3	J,A,J&O 20	27.5	03/01/18	89172RAD	Pass-Thru Cif CI M2 3.75 04/26/55	Aa2	Monthly	48.86	11/30/15
87248BAQ	Coll Nt CI A-R 07/20/27	Aaa	J,A,J&O 20	320	03/01/18	89172RAL	Pass-Thru Cif CI M2A 3.5 04/26/55	Aa2	Monthly	0.001	11/30/15
87249AAG	TICP CLO IX Ltd Coll Nt CI B 01/20/31	Aa2	J,A,J&O 20	42.2	01/26/18	89172RAF	Pass-Thru Cif CI B2 3.831 04/26/55	Baa3	Monthly	37.755	11/30/15
87249AAG	Coll Nt CI D 01/20/31	Baa3	J,A,J&O 20	28.2	01/26/18	89172RAG	Pass-Thru Cif CI A4C 2.75 04/26/55	Aaa	Monthly	0.001	11/30/15
87249AAB	Coll Nt CI E 01/20/31	Ba3	J,A,J&O 20	19.5	01/26/18	89172RBF	Pass-Thru Cif CI A4B 3.25 04/26/55	Aaa	Monthly	0.001	11/30/15
87249AAE	Coll Nt CI C 01/20/31	A2	J,A,J&O 20	22.1	01/26/18	89172RAC	Pass-Thru Cif CI M1 3.75 04/26/55	Aaa	Monthly	54.19	11/30/15
87249AAA	Coll Nt CI A 01/20/31	Aaa	J,A,J&O 20	256	01/26/18	89172RBE	Pass-Thru Cif CI A4A 3 04/26/55	Aaa	Monthly	0.001	11/30/15
87248KAN	TICP CLO V 2016-1 Ltd Coll Nt CI D-R 07/17/31	Baa3	J,A,J&O 17	25.5	07/17/18	89172RAE	Pass-Thru Cif CI B1 3.831 04/26/55	A3	Monthly	42.641	11/30/15
87248KAN	Coll Nt CI C-R 07/17/31	A2	J,A,J&O 17	20.5	07/17/18	89172RBD	Pass-Thru Cif CI A4 3.5 04/26/55	Aaa	Monthly	0.001	11/30/15
87248KAG	Coll Nt CI X 07/17/31	Aa2	J,A,J&O 17	1.62	07/17/18	89172EAA	Pass-Thru Cif CI A1 3.5 02/25/55	Aaa	Monthly	523.151	03/30/16
87248KAJ	Coll Nt CI A-1-R 07/17/31	Aaa	J,A,J&O 17	252.3	07/17/18	89172EAC	Pass-Thru Cif CI A2 3.5 02/25/55	Aaa	Monthly	51.387	03/30/16
87248KAL	Coll Nt CI B-R 07/17/31	Aa2	J,A,J&O 17	38.2	07/17/18	89172EAE	Pass-Thru Cif CI M1 3.5 02/25/55	Aaa	Monthly	37.092	03/30/16
87248MAD	Coll Nt CI E-R 07/17/31	Ba3	J,A,J&O 17	24	07/17/18	89172EAG	Pass-Thru Cif CI M2 3.5 02/25/55	Aa2	Monthly	32.069	03/30/16
87249CAE	TICP CLO X Ltd Coll Nt CI C 04/20/31	A2	J,A,J&O 20	25	04/12/18	89172EAJ	Pass-Thru Cif CI B1 3.724 02/25/55	A2	Monthly	29.364	03/30/16
87249CAC	Coll Nt CI B 04/20/31	Aa2	J,A,J&O 20	57.5	04/12/18	89172EAL	Pass-Thru Cif CI B2 3.724 02/25/55	Baa2	Monthly	20.864	03/30/16
87249DAA	Coll Nt CI E 04/20/31	Ba3	J,A,J&O 20	25	04/12/18	89172EAN	Pass-Thru Cif CI B3 3.724 02/25/55	B3	Monthly	39.41	03/30/16
87249CAA	Coll Nt CI A 04/20/31	Aaa	J,A,J&O 20	320	04/12/18	89172EAS	Pass-Thru Cif CI A1A 3 02/25/55	Aaa	Monthly	0.001	03/30/16
87249CAG	Coll Nt CI D 04/20/31	Baa3	J,A,J&O 20	32.5	04/12/18	89172EAU	Pass-Thru Cif CI A1B 2.75 02/25/55	Aaa	Monthly	0.001	03/30/16
87249RAA	TICP CLO XI Ltd Coll Nt CI E 10/20/31	Ba3	J,A,J&O 20	22.4	09/28/18	89172EAW	Pass-Thru Cif CI A1C 2.5 02/25/55	Aaa	Monthly	0.001	03/30/16
87249OAG	Coll Nt CI D 10/20/31	Baa3	J,A,J&O 20	26.2	09/28/18	89172EBE	Pass-Thru Cif CI A3 3.5 02/25/55	Aaa	Monthly	0.001	03/30/16
87249OAE	Coll Nt CI C 10/20/31	A2	J,A,J&O 20	20.4	09/28/18	89172EBG	Pass-Thru Cif CI A3A 3.25 02/25/55	Aaa	Monthly	0.001	03/30/16
87249OAC	Coll Nt CI B 10/20/31	Aa2	J,A,J&O 20	44.3	09/28/18	89172EBJ	Pass-Thru Cif CI A3B 3 02/25/55	Aaa	Monthly	0.001	03/30/16
87249OAA	Coll Nt CI A 10/20/31	Aaa	J,A,J&O 20	252	09/28/18	89172EBL	Pass-Thru Cif CI A3C 2.75 02/25/55	Aaa	Monthly	0.001	03/30/16
87250FAA	TICP CLO XII Ltd Coll Nt CI A 01/15/31	Aaa	J,A,J&O 15	256	12/21/18	89172EBU	Pass-Thru Cif CI A4 3.5 02/25/55	Aaa	Monthly	0.001	03/30/16
87250GAA	Coll Nt CI E 01/15/31	Ba3	J,A,J&O 15	23.2	12/21/18	89172EBW	Pass-Thru Cif CI A4A 3 02/25/55	Aaa	Monthly	0.001	03/30/16
87250FAG	Coll Nt CI D 01/15/31	Baa3	J,A,J&O 15	24	12/21/18	89172EBY	Pass-Thru Cif CI A4B 3.25 02/25/55	Aaa	Monthly	0.001	03/30/16
87250FAF	Coll Nt CI B 01/15/31	Aa2	J,A,J&O 15	46.8	12/21/18	89172ECA	Pass-Thru Cif CI A4C 2.75 02/25/55	Aaa	Monthly	0.001	03/30/16
87250FAE	Coll Nt CI C 01/15/31	A2	J,A,J&O 15	16.8	12/21/18	89172ECU	Pass-Thru Cif CI A5 3.5 02/25/55	Aa1	Monthly	0.001	03/30/16
887367AA	Times Square Hotel Trust Pass-Thru Cif CI A 8.528 08/01/26	A3	Monthly	168.922	08/09/01	89172PAD	Pass-Thru Cif CI M2 3 08/25/55	A2	Monthly	39.366	05/26/16
872637AA	Gld Loan Participation Nt 6.75 04/03/20	B1	A&O 03	500	03/25/13	89172PAF	Pass-Thru Cif CI B2 3.039 08/25/55	Ba1	Monthly	29.743	05/26/16
87264JAL	TMSQ 2014-1500 Mlge Tr Pass-Thru Cif CI D 3.962 10/10/36	Baa1	Monthly	30	10/30/14	89172PAE	Pass-Thru Cif CI B1 3.039 08/25/55	Baa1	Monthly	40.24	05/26/16
87264JAG	Pass-Thru Cif CI C 3.962 10/10/36	Aa2	Monthly	29	10/30/14	89172YAT	Pass-Thru Cif CI M2B 3.5 04/25/56	Aa2	Monthly	0.001	07/29/16
87264JAJ	Pass-Thru Cif CI C 3.962 10/10/36	A1	Monthly	40	10/30/14	89172YAP	Pass-Thru Cif CI M1B 3 04/25/56	Aa1	Monthly	0.001	07/29/16
87264JAA	Pass-Thru Cif CI A 3.68 10/10/36	Aaa	Monthly	236	10/30/14	89172YAN	Pass-Thru Cif CI M1A 3.25 04/25/56	Aa1	Monthly	0.001	07/29/16
87264JAC	Pass-Thru Cif CI X-A 0.282 10/10/36	Aaa	Monthly	0.001	10/30/14	89172YAC	Pass-Thru Cif CI M1 3.5 04/25/56	Aa1	Monthly	50.691	07/29/16
880443JA	TN Energy Acquisition Corp Bds Ser 2018 5 11/01/22	A3	M&N 01	6.405	08/29/18	89172YAD	Pass-Thru Cif CI M2 4 04/25/56	Aa2	Monthly	42.892	07/29/16
880443JB	Bds Ser 2018 5 11/01/23	A3	M&N 01	0.74	08/29/18	89172YAS	Pass-Thru Cif CI M2A 3.75 04/25/56	Aa2	Monthly	0.001	07/29/16
880443JC	Bds Ser 2018 5 11/01/24	A3	M&N 01	0.46	08/29/18	89172YAE	Pass-Thru Cif CI B1 4.2 04/25/56	Baa1	Monthly	48.741	07/29/16
880443JD	Bds Ser 2018 5 11/01/25	A3	M&N 01	10.12	08/29/18	89172UAF	Pass-Thru Cif CI B2 3.957 07/25/56	Baa3	Monthly	19.477	09/30/16
880443JE	Bds Ser 2018 11/01/49	A3	M&N 01	499.06	08/22/18	89172UAE	Pass-Thru Cif CI B1 3.957 07/25/56	A3	Monthly	31.811	09/30/16
888804AA	Tobacco Securit Auth So Calif Coll Nts Ser 2006, CI A-1-1 4.75 06/01/25	A3	J&D 01	111.86	05/31/06	89172UAD	Pass-Thru Cif CI M2 3.75 07/25/56	Aa2	Monthly	27.267	09/30/16
888794AA	Tobacco Securization Auth of N California Coll Nt Ser 2005A11 4.75 06/01/23	Baa2	J&D 01	45.825	12/06/05	89172UAC	Pass-Thru Cif CI M1 3.25 07/25/56	Aaa	Monthly	40.9	09/30/16
89102740	Torchmark Corp Jr Sub Nt 6.125 06/15/56	Baa2	M,J,S&D 15	300	03/29/16	89172UAB	Pass-Thru Cif CI A2 3 07/25/56	Aaa	Monthly	42.199	09/30/16
891088AA	TORO ABS CDO I Ltd Coll Nt CI A 02/07/42	C	F,M,A&N 07	895	06/30/05	89173CAB	Pass-Thru Cif CI A2 3.25 10/25/56	Aa1	Monthly	35.278	12/09/16
891177JB	Toronto-Dominion Bank (The) Covered Bds Ser CBL23 3.35 10/22/21	Aaa	A&O 22	2000	10/23/18	89173CAF	Pass-Thru Cif CI B2 10/25/56	Ba2	Monthly	19.538	12/09/16
89174UAA	TOWD Point Asset Tr 2019-SL1 Coll Nt CI A 01/25/46	Aaa	Monthly	282.54	06/06/18	89173CAE	Pass-Thru Cif CI B1 10/25/56	Baa3	Monthly	23.338	12/09/16
89171DAY	Towd Point Mlge Tr 2015-1 Pass-Thru Cif CI A 10/27/53	A1	Monthly	0.001	01/15/15	89173CAD	Pass-Thru Cif CI M2 3.375 10/25/56	A3	Monthly	27.136	12/09/16
89171DAX	Pass-Thru Cif CI AE14 10/27/53	A2	Monthly	0.001	01/15/15	89173CAC	Pass-Thru Cif CI M1 3.375 10/25/56	Aa2	Monthly	30.936	12/09/16
89171DBA	Pass-Thru Cif CI C 10/27/53	Caa1	Monthly	0.001	01/15/15	89173FAB	Pass-Thru Cif CI A2 3.5 10/25/56	Aaa	Monthly	115.492	02/24/17
89171DAP	Pass-Thru Cif CI AE6 10/27/53	Aaa	Monthly	0.001	01/15/15	89173FAP	Pass-Thru Cif CI M1A 3.25 10/25/56	Aa2	Monthly	0.001	02/24/17
89171DAS	Pass-Thru Cif CI AE9 10/27/53	Aa1	Monthly	0.001	01/15/15	89173FAR	Pass-Thru Cif CI X3 0.5 10/25/56	Aa2	Monthly	0.001	02/24/17
89171DAG	Pass-Thru Cif CI B1 10/27/53	B2	Monthly	24.537	01/15/15	89173FAO	Pass-Thru Cif CI M1B 3.5 10/25/56	Aa2	Monthly	0.001	02/24/17
89171DAD	Pass-Thru Cif CI A4 4.25 10/27/53	Aa2	Monthly	25.328	01/15/15	89173FAN	Pass-Thru Cif CI X2 0.25 10/25/56	Aaa	Monthly	0.001	02/24/17
89171DAT	Pass-Thru Cif CI AE10 10/27/53	Aa2	Monthly	0.001	01/15/15	89173FAM	Pass-Thru Cif CI X1 0.5				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
89169EAC	Towd Point Mgt Tr 2017-5					89642RAA	Coll Nt Cl A 07/21/31	Aaa	J,A,J&O 21	320	07/13/18
89169EAF	Pass-Thru Cif Cl M1 02/26/57	Aa2	Monthly	16.925	10/30/17	89642RAE	Coll Nt Cl C 07/21/31	A2	J,A,J&O 21	26.5	07/13/18
	Pass-Thru Cif Cl B2 02/26/57	Ba1	Monthly	6.991	10/30/17	89642RAG	Coll Nt Cl D 07/21/31	Baa3	J,A,J&O 21	32.5	07/13/18
	Towd Point Mgt Tr 2017-6					89641FAA	Coll Nt Cl E 07/21/31	Ba3	J,A,J&O 21	26	07/13/18
89175JAE	Pass-Thru Cif Cl B1 3.386 10/25/57	Ba2	Monthly	73.124	11/30/17		TRTX 2018-FL2 Issuer Ltd				
89175JAK	Pass-Thru Cif Cl A3 2.773 10/25/57	Aa1	Monthly	0.001	11/30/17	872750AA	Pass-Thru Cif Cl A 11/17/37	Aaa	Monthly	505.084	11/29/18
89175JAF	Pass-Thru Cif Cl B2 3.386 10/25/57	B2	Monthly	27.421	11/30/17		Truman Capital Mortgage Loan Trust				
	Towd Point Mgt Tr 2018-1					89789KAA	Pass Thru Cif Ser 2006-1, Cl A 03/25/36	Baa1	Monthly	107.403	07/31/06
89176EAF	Pass-Thru Cif Cl A3 3.023 01/25/58	Aa3	Monthly	0.001	02/28/18	89789KAS	Pass-Thru Cif Ser 2004-1, Cl M-2 01/25/34	B1	Monthly	8.16	01/30/04
89176EAF	Pass-Thru Cif Cl B2 3.8109 01/25/58	B3	Monthly	24.452	02/28/18		Trups Financials Note Securitization 2018-1 Ltd				
89176EAE	Pass-Thru Cif Cl B1 3.8109 01/25/58	Ba3	Monthly	20.959	02/28/18	89820UAC	Coll Nt Cl B 4.75 03/30/39	A3	---	12.1	05/08/18
89176EAD	Pass-Thru Cif Cl M2 3.75 01/25/58	Baa3	Monthly	34.932	02/28/18	89820UAB	Coll Nt Cl A-2 4.0499 03/30/39	Aa3	---	23.7	05/08/18
89176EAC	Pass-Thru Cif Cl M1 3.5 01/25/58	A3	Monthly	34.932	02/28/18	89820UAA	Coll Nt Cl A-1 03/30/39	Aa3	M,J,S&D 30	360.79	05/08/18
89176EAB	Pass-Thru Cif Cl A2 3.25 01/25/58	Aa3	Monthly	44.713	02/28/18		Trups Financials Note Securitization 2018-2 Ltd				
89176EAA	Pass-Thru Cif Cl A1 3.01/25/58	Aaa	Monthly	437.349	02/28/18	87267JAB	Coll Nt Cl A-2 09/30/39	A3	M,J,S&D 31	58	12/20/18
89176EAL	Pass-Thru Cif Cl A4 3.023 01/25/58	A1	Monthly	0.001	02/28/18	87267JAA	Coll Nt Cl A-1 09/30/39	Aa1	M,J,S&D 31	210.5	12/20/18
	Towd Point Mgt Tr 2018-2					87268AAA	Coll Nt Cl B 09/30/39	Ba3	M,J,S&D 31	29.8	12/20/18
89175VAD	Pass-Thru Cif Cl M2 3.5 03/25/58	Baa3	Monthly	88.572	05/31/18		Tryon Park CLO Ltd				
89175VAL	Pass-Thru Cif Cl A4 3.294 03/25/58	A1	Monthly	0.001	05/31/18	89852TAL	Coll Nt Cl X 04/16/29	Aaa	J,A,J&O 16	5	04/16/18
89175VAA	Pass-Thru Cif Cl A1 3.25 03/25/58	Aaa	Monthly	923.894	05/31/18	89852TAM	Coll Nt Cl A1S-R 04/16/29	Aaa	J,A,J&O 16	261.9	04/16/18
89175VAB	Pass-Thru Cif Cl A2 3.5 03/25/58	Aa2	Monthly	103.843	05/31/18	89852TAN	Coll Nt Cl A1J-R 04/16/29	Aaa	J,A,J&O 16	16.9	04/16/18
89175VAC	Pass-Thru Cif Cl M1 3.5 03/25/58	A3	Monthly	94.68	05/31/18		Turkey Gov't of				
89175VAF	Pass-Thru Cif Cl B2 3.609 03/25/58	B3	Monthly	24.434	05/31/18	900123BJ	Global Bds 6 01/14/41	Ba3	J&J 14	1000	06/19/12
89175VAK	Pass-Thru Cif Cl A3 3.2749 03/25/58	Aa1	Monthly	0.001	05/31/18	900123CG	Global Bds 6.625 02/17/45	Ba3	F&A 17	1500	04/08/16
89175VAE	Pass-Thru Cif Cl B1 3.609 03/25/58	Ba3	Monthly	54.975	05/31/18	900123CB	Global Ntl 4.875 04/16/43	Ba3	A&O 16	1500	01/07/15
	Towd Point Mgt Tr 2018-5						Turkiye Halk Bankasi AS				
89176VAK	Pass-Thru Cif Cl A1A 3.25 07/25/58	Aaa	Monthly	476.044	09/28/18	900150AC	Global Ntl 4.75 06/04/19	B2	J&D 04	500	05/28/14
	Towd Point Mgt Tr 2018-6					900150AB	Global Ntl 3.875 02/05/20	B2	F&A 05	750	01/29/13
89176LAA	Pass-Thru Cif Cl A1A 3.75 03/25/58	Aaa	Monthly	718.383	10/31/18		Turkiye Is Bankasi AS				
	Toyota Auto Receivables 2018-A Owner Tr					900151AF	Sub Global Ntl 7.85 12/10/23	Caa2	J&D 10	400	12/03/13
89238BAB	Coll Nt Cl A-2A 2.1 10/15/20	Aaa	Monthly	468.68	01/31/18		Turkiye Sise Ve CAM Fabrikalari AS				
89238BAC	Coll Nt Cl A-2B 10/15/20	Aaa	Monthly	126.32	01/31/18	90016AAA	Gl'd Sr Global Ntl 4.25 05/09/20	Ba2	M&N 09	500	05/02/13
89238BAD	Coll Nt Cl A-3 2.35 05/16/22	Aaa	Monthly	518	01/31/18		Turkiye Vakiflar Bankasi Tao				
89238BAE	Coll Nt Cl A-4 2.52 05/15/23	Aaa	Monthly	153.25	01/31/18	90015WAC	Contingent Cap Secs 02/03/25	Caa2	---	500	01/29/15
	Toyota Auto Receivables 2018-B Owner Tr					90015WAE	Contingent Cap Secs 8 11/01/27	Caa2	M&N 01	227.605	01/31/17
89238TAC	Coll Nt Cl A-2B 03/15/21	Aaa	Monthly	220.634	05/16/18		UBS Commercial Mgt Tr 2012-C1				
89238TAB	Coll Nt Cl A-2A 2.64 03/15/21	Aaa	Monthly	367	05/16/18	90269GAH	Pass-Thru Cif Cl X-A 05/12/45	Aaa	Monthly	0.001	05/08/12
89238TAD	Coll Nt Cl A-3 2.96 09/15/22	Aaa	Monthly	454	05/16/18	90269GAK	Pass-Thru Cif Cl X-B 05/12/45	B1	Monthly	0.001	05/08/12
89238TAE	Coll Nt Cl A-4 3.1099 11/15/23	Aaa	Monthly	128.366	05/16/18	90269GAT	Pass-Thru Cif Cl F 5 05/12/45	B3	Monthly	23.292	05/08/12
	Toyota Auto Receivables 2018-C Owner Tr					90269GAP	Pass-Thru Cif Cl D 05/12/45	Ba2	Monthly	74.865	05/08/12
89231AAB	Coll Nt Cl A-2A 2.77 08/16/21	Aaa	Monthly	654	08/22/18	90269GAR	Pass-Thru Cif Cl E 5 05/12/45	Ba3	Monthly	26.618	05/08/12
89231AAC	Coll Nt Cl A-2B 08/16/21	Aaa	Monthly	106	08/22/18	90269GAM	Pass-Thru Cif Cl C 05/12/45	A1	Monthly	49.91	05/08/12
89231AAD	Coll Nt Cl A-3 3.02 12/15/22	Aaa	Monthly	486.4	08/22/18		UBS Commercial Mgt Tr 2017-C1				
89231AAE	Coll Nt Cl A-4 3.1299 02/15/24	Aaa	Monthly	152.1	08/22/18	90276EAB	Pass-Thru Cif Cl A-S 3.724 06/17/50	Aa2	Monthly	95.899	06/12/17
	Toyota Auto Receivables 2018-D Owner Tr					90276EAD	Pass-Thru Cif Cl A-3 3.196 06/17/50	Aaa	Monthly	235	06/12/17
89231PAB	Coll Nt Cl A-2 2.98 08/16/21	Aaa	Monthly	450	11/07/18	90276EAE	Pass-Thru Cif Cl A 3.46 06/17/50	Aa2	Monthly	296.571	06/12/17
89231PAD	Coll Nt Cl A-3 3.18 03/15/23	Aaa	Monthly	360	11/07/18	90276EAJ	Pass-Thru Cif Cl B 4.0359 06/17/50	A2	Monthly	45.551	06/12/17
89231PAE	Coll Nt Cl A-4 3.2999 02/15/24	Aaa	Monthly	105.8	11/07/18	90276EAF	Pass-Thru Cif Cl X-A 1.617 06/17/50	Aaa	Monthly	0.001	06/12/17
	Tpc Group Inc					90276EAC	Pass-Thru Cif Cl A-SB 3.2559 06/17/50	Aaa	Monthly	52.548	06/12/17
89236YAA	Gl'd Sr Sec Global Ntl 8.75 12/15/20	B3	J&D 15	50	10/21/14	90276EAB	Pass-Thru Cif Cl A-2 2.982 06/17/50	Aaa	Monthly	46.665	06/12/17
	Tpg Real Estate Fin 2018-FL1 Issuer Ltd					90276EAA	Pass-Thru Cif Cl A-1 1.877 06/17/50	Aaa	Monthly	40.505	06/12/17
87266XAA	Coll Nt Cl A 02/16/35	Aaa	Monthly	491.831	02/14/18		UBS Commercial Mgt Tr 2017-C2				
	Trafigura Securitisation Fin PLC					90276CAC	Pass-Thru Cif Cl A-SB 3.2639 08/17/50	Aaa	Monthly	46.089	08/17/17
892725AE	Pass-Thru Cif Ser - Cl A1 12/15/20	Aaa	Monthly	235	06/29/17	90276CAB	Pass-Thru Cif Cl A-2 3.032 08/17/50	Aaa	Monthly	77.613	08/17/17
892725AF	Pass-Thru Cif Ser - Cl A2 2.47 12/15/20	Aaa	Monthly	200	06/29/17	90276CAD	Pass-Thru Cif Cl A-3 3.225 08/17/50	Aaa	Monthly	210	08/17/17
892725AG	Pass-Thru Cif Ser 2017-1, Cl B 12/15/20	Baa2	Monthly	35	06/29/17	90276CAE	Pass-Thru Cif Cl A 3.487 08/17/50	Aaa	Monthly	260.524	08/17/17
892725AM	Pass-Thru Cif Ser 2018-1, Cl B 4.29 03/15/22	Baa2	Monthly	35	09/26/18	90276CAH	Pass-Thru Cif Cl A-S 3.74 08/17/50	Aa2	Monthly	103.348	08/17/17
892725AK	Pass-Thru Cif Ser 2018-1, Cl A2 3.73 03/15/22	Aaa	Monthly	280	09/26/18	90276CAF	Pass-Thru Cif Cl X-A 1.31 08/17/50	Aaa	Monthly	0.001	08/17/17
892725AJ	Pass-Thru Cif Ser 2018-1, Cl A1 03/15/22	Aaa	Monthly	185	09/26/18	90276CAA	Pass-Thru Cif Cl A-1 2.008 08/17/50	Aaa	Monthly	34.851	08/17/17
	Transurban Fin Co Pty Ltd						UBS Commercial Mgt Tr 2017-C3				
---	Deferable Int Ntl 5.95 11/14/21	Baa1	Monthly	121	11/14/06	90276GAN	Pass-Thru Cif Cl A-1 1.935 08/17/50	Aaa	Monthly	24.572	08/31/17
---	Deferable Int Ntl 6.06 11/14/26	Baa1	Monthly	50	11/14/06	90276GAW	Pass-Thru Cif Cl A-S 3.7389 08/17/50	Aa2	Monthly	74.406	08/31/17
	Trapeza CDO V Ltd					90276GAU	Pass-Thru Cif Cl X-A 1.2909 08/17/50	Aaa	Monthly	0.001	08/31/17
89412RAB	Sr Secd 2nd Priority Ntl Fltg Rt Cl A1B 07/15/34	Aaa	Monthly	50	12/18/03	90276GAS	Pass-Thru Cif Cl A 3.426 08/17/50	Aaa	Monthly	181.922	08/31/17
	Trapeza CDO XII Ltd					90276GAC	Pass-Thru Cif Cl A-SB 3.2149 08/17/50	Aaa	Monthly	45.701	08/31/17
89413GAC	Coll Nt Cl A-2 04/06/42	A1	J,A,J&O 06	68	03/15/07	90276GAP	Pass-Thru Cif Cl A-2 2.998 08/17/50	Aaa	Monthly	97.843	08/31/17
89413GAE	Coll Nt Cl A-3 04/06/42	A2	J,A,J&O 06	19	03/15/07	90276GAR	Pass-Thru Cif Cl A-3 3.1669 08/17/50	Aaa	Monthly	146	08/31/17
89413GAG	Coll Nt Cl B 04/06/42	Baa3	J,A,J&O 06	49	03/15/07		UBS Commercial Mgt Tr 2017-C4				
89413GAA	Coll Nt Cl A-1 04/06/42	Aa2	J,A,J&O 06	250	03/15/07	90276RBA	Pass-Thru Cif Cl A-1 2.129 10/17/50	Aaa	Monthly	29.7	10/18/17
89413GAL	Coll Nt Cl C-2 04/06/42	Caa2	J,A,J&O 06	9	03/15/07	90276RBC	Pass-Thru Cif Cl A-SB 3.366 10/17/50	Aaa	Monthly	40.741	10/18/17
89413GAJ	Coll Nt Cl C-1 04/06/42	Caa2	J,A,J&O 06	38	03/15/07	90276RBB	Pass-Thru Cif Cl A-2 3.1469 10/17/50	Aaa	Monthly	59.394	10/18/17
	Treman Park CLO Ltd					90276RBD	Pass-Thru Cif Cl A-3 3.301 10/17/50	Aaa	Monthly	198.022	10/18/17
89473MAD	Coll Nt Cl C-RR 10/20/28	A2	J,A,J&O 20	30.6	11/20/18	90276RBE	Pass-Thru Cif Cl A-4 3.563 10/17/50	Aaa	Monthly	244.98	10/18/17
89473LAM	Coll Nt Cl C-RR 10/20/28	A2	J,A,J&O 20	4	11/20/18	90276RBF	Pass-Thru Cif Cl X-A 1.2629 10/17/50	Aaa	Monthly	0.001	10/18/17
89473LAN	Coll Nt Cl C-RR 10/20/28	A2	J,A,J&O 20	34	11/20/18	90276RBH	Pass-Thru Cif Cl A-S 3.8359 10/17/50	Aa3	Monthly	85.926	10/18/17
89473LAP	Coll Nt Cl E-RR 10/20/28	Ba3	J,A,J&O 20	32.25	11/20/18		UBS Commercial Mgt Tr 2017-C5				
89473MAF	Coll Nt Cl C-RR 10/20/28	A2	J,A,J&O 20	0.001	11/20/18	90276TAE	Pass-Thru Cif Cl A-3 3.439 11/17/50	Aaa	Monthly	40	11/16/17
89473JAL	Coll Nt Cl C-RR 10/20/28	A2	J,A,J&O 20	48	11/20/18	90276TAB	Pass-Thru Cif Cl A-2 3.228 11/17/50	Aaa	Monthly	100.407	11/16/17
89473JAK	Coll Nt Cl B-RR 10/20/28	Aa2	J,A,J&O 20	9	11/20/18	90276TAG	Pass-Thru Cif Cl X-5 3.474 11/17/50	Aaa	Monthly	172.576	11/16/17
89473JAJ	Coll Nt Cl B-RR 10/20/28	Aa2	J,A,J&O 20	4	11/20/18	90276TAH	Pass-Thru Cif Cl X-A 1.036 11/17/50	Aaa	Monthly	0.001	11/16/17
89473LAH	Coll Nt Cl A-RR 10/20/28	Aaa									

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED
UBS Commercial Mgt Tr 2018-C11						90268TAU	Pass-Thru Cif Cl F 5 01/10/45	B1	Monthly	12.636	12/29/11
90276XAR	Pass-Thru Cif Cl A-2 3.9929 06/16/51	Aaa	Monthly	75.257	07/10/18	90268TAG	Pass-Thru Cif Cl X-B 01/10/45	B1	Monthly	0.001	12/29/11
90276XAC	Pass-Thru Cif Cl A-1 3.2109 06/16/51	Aaa	Monthly	26.419	07/10/18	UCFC Funding Corp					
90276XAW	Pass-Thru Cif Cl X-A 0.9769 06/16/51	Aaa	Monthly	0.001	07/10/18	90263ABX	Pass-Thru Cif Ser 1998-2, CIA-4 6.587 10/15/29	A1	Monthly	24.25	06/17/98
UBS Commercial Mgt Tr 2018-C12						90263ABS	Pass-Thru Cif Ser 1998-1, CIM 6.98 03/01/30	C	Monthly	8.5	03/26/98
90353DAU	Pass-Thru Cif Cl A-1 3.294 08/17/51	Aaa	Monthly	23.42	08/28/18	90263BHU	Pass-Thru Cif Ser D, CIMV-2 0 12/15/28	Ba	Monthly	12.567	12/30/98
90353DBC	Pass-Thru Cif Cl A-5 4.5869 08/17/51	Aa2	Monthly	69.426	08/28/18	90263BHK	Pass-Thru Cif Ser D, Cl BV-1 0 12/15/28	C1	Monthly	12.263	12/30/98
90353DBA	Pass-Thru Cif Cl X-A 1.002 08/17/51	Aaa	Monthly	0.001	08/28/18	UK Rents PLC (United Kingdom)					
90353DAW	Pass-Thru Cif Cl A-SB 4.195 08/17/51	Aaa	Monthly	38.957	08/28/18	---	Asset-Bkd Cif 9.1 04/06/25	A3	Apr 06	56.775	12/15/94
90353DAZ	Pass-Thru Cif Cl A-5 4.296 08/17/51	Aaa	Monthly	217.415	08/28/18	Ukraine Gov't of					
90353DAY	Pass-Thru Cif Cl A-4 4.03 08/17/51	Aaa	Monthly	185	08/28/18	903724AV	Global Bds 7.75 09/01/19	Caa1	M&S O1	661.338	11/11/15
90353DAX	Pass-Thru Cif Cl A-3 3.874 08/17/51	Aaa	Monthly	10.67	08/28/18	903724AM	Global Bds 7.75 09/01/20	Caa1	M&S O1	1364.685	11/11/15
90353DAV	Pass-Thru Cif Cl A-2 4.152 08/17/51	Aaa	Monthly	87.995	08/28/18	903724AN	Global Bds 7.75 09/01/21	Caa1	M&S O1	1377.761	11/11/15
UBS Commercial Mgt Tr 2018-C13						903724AP	Global Bds 7.75 09/01/22	Caa1	M&S O1	1354.82	11/11/15
90353KAY	Pass-Thru Cif Cl A-4 4.3339 10/17/51	Aaa	Monthly	223.741	10/11/18	903724AQ	Global Bds 7.75 09/01/23	Caa1	M&S O1	1330.114	11/11/15
90353KAW	Pass-Thru Cif Cl A-SB 4.2409 10/17/51	Aaa	Monthly	38.766	10/11/18	903724AR	Global Bds 7.75 09/01/24	Caa1	M&S O1	1315.072	11/11/15
90353KAZ	Pass-Thru Cif Cl X-A 0.9689 10/17/51	Aaa	Monthly	0.001	10/11/18	903724AS	Global Bds 7.75 09/01/25	Caa1	M&S O1	1306.032	11/11/15
90353KBB	Pass-Thru Cif Cl A-5 4.585 10/17/51	Aa2	Monthly	62.552	10/11/18	903724AT	Global Bds 7.75 09/01/26	Caa1	M&S O1	1296.454	11/11/15
90353KAU	Pass-Thru Cif Cl A-1 3.366 10/17/51	Aaa	Monthly	19.987	10/11/18	903724AU	Global Bds 7.75 09/01/27	Caa1	M&S O1	1286.228	11/11/15
90353KAV	Pass-Thru Cif Cl A-2 4.208 10/17/51	Aaa	Monthly	97.922	10/11/18	Ultrapar Intl SA					
90353KAX	Pass-Thru Cif Cl A-3 4.069 10/17/51	Aaa	Monthly	120	10/11/18	90401CAA	Gld Sr Global Nt 5.25 10/06/26	Ba1	A&O O6	750	09/29/16
UBS Commercial Mgt Tr 2018-C14						Union Pac Corp					
90278KAX	Pass-Thru Cif Cl A-2 4.2589 12/15/51	Aaa	Monthly	30.533	12/12/18	907831AA	Equip Tr Cif 6.63 01/27/22	Aa3	J&J 27	12.706	07/20/01
90278KBD	Pass-Thru Cif Cl A-5 4.7489 12/15/51	Aa3	Monthly	59.393	12/12/18	90783RAA	Pass Thru Cif 6.061 01/17/23	Aa3	F&J 17	13.692	06/12/02
90278KBB	Pass-Thru Cif Cl X-A 1.01 12/15/51	Aaa	Monthly	0.001	12/12/18	907833AE	Pass Thru Cif Ser 1998-A 6.7 02/23/19	Aa3	F&A 23	1.112	04/23/98
90278KBA	Pass-Thru Cif Cl A-4 4.448 12/15/51	Aaa	Monthly	166.162	12/12/18	907833AG	Pass Thru Cif Ser 1998-C 6.33 01/02/20	Aa3	J&J O2	1.383	12/02/98
90278KAZ	Pass-Thru Cif Cl A-3 4.1799 12/15/51	Aaa	Monthly	194.737	12/12/18	907833AJ	Pass Thru Cif Ser 2000-1 8 01/10/21	Aa3	J&J 10	21.383	09/15/00
90278KAY	Pass-Thru Cif Cl A-SB 4.391 12/15/51	Aaa	Monthly	41.722	12/12/18	907833AA	Pass Thru Cif Ser 2003-1 4.698 01/02/24	Aa3	J&J O2	35.445	05/07/03
90278KAW	Pass-Thru Cif Cl A-1 3.379 12/15/51	Aaa	Monthly	22.465	12/12/18	907833WA	Pass Thru Cif Ser 2006-1 5.866 07/20/30	Aa3	J&J O2	166.726	07/20/06
UBS Commercial Mgt Tr 2018-C15						90782LAA	Pass Thru Cif Ser 2016-1 2.495 11/09/29	Aa3	M&N O9	150.773	05/02/16
90278LAW	Pass-Thru Cif Cl A-SB 4.197 12/15/51	Aaa	Monthly	34.111	12/28/18	907833AH	Pass Thru Cifs Ser 1999-A 7.6 01/02/20	Aa3	J&J O2	109.9	06/22/99
90278LAU	Pass-Thru Cif Cl A-1 3.321 12/15/51	Aaa	Monthly	20.496	12/28/18	Union Pac RR Co 2007 3 Pass Thru Tr					
90278LAV	Pass-Thru Cif Cl A-2 4.1429 12/15/51	Aaa	Monthly	62.148	12/28/18	90783XAA	Pass Thru Cif Ser 2007-3 6.176 01/02/31	Aa3	J&J O2	243.223	07/19/07
90278LAZ	Pass-Thru Cif Cl X-A 0.9569 12/15/51	Aaa	Monthly	0.001	12/28/18	90782JAA	Pass Thru Cif 2.695 05/12/27	Aa3	M&N 12	398.719	04/28/15
90278LBB	Pass-Thru Cif Cl A-5 4.6719 12/15/51	Aa2	Monthly	63.839	12/28/18	90783TAA	Pass Thru Cif Ser 2004-1 5.404 07/02/25	Aa3	J&J O2	51.089	07/22/04
90278LAX	Pass-Thru Cif Cl A-3 4.075 12/15/51	Aaa	Monthly	170	12/28/18	90783VAA	Pass Thru Cif Ser 2005-1 5.082 01/02/29	Aa3	J&J O2	133.048	07/21/05
90278LAY	Pass-Thru Cif Cl A-4 4.341 12/15/51	Aaa	Monthly	165.779	12/28/18	90783VAA	Pass Thru Cif Ser 2005-1 5.082 01/02/29	Aa3	J&J O2	133.048	07/21/05
UBS Commercial Mgt Tr 2018-C8						79549ASK	Pass-Thru Cif Cl A 3.45 04/25/32	A1	Monthly	86.512	04/03/03
90276VAB	Pass-Thru Cif Cl A-2 3.713 02/17/51	Aaa	Monthly	68.276	02/27/18	79549ASM	Pass-Thru Cif Cl M-1 4.96 04/25/32	Caa2	Monthly	3.526	04/03/03
90276VAH	Pass-Thru Cif Cl A-5 4.2149 02/17/51	Aa3	Monthly	84.92	02/27/18	90931MAA	Pass Thru Cif Ser 2016-1A 3.45 01/07/30	A2	J&J O7	324.09	06/06/16
90276VAF	Pass-Thru Cif Cl X-A 0.896 02/17/51	Aaa	Monthly	0.001	02/27/18	90931VAA	Pass Thru Cif Cl A 3.7 09/01/31	A2	M&S O1	257.965	01/31/18
90276VAA	Pass-Thru Cif Cl A-1 2.6589 02/17/51	Aaa	Monthly	23.231	02/27/18	90931BAA	Pass Thru Cif Cl A 3.45 04/25/32	Aa3	M&S O1	677.175	01/31/18
90276VAD	Pass-Thru Cif Cl A-3 3.72 02/17/51	Aaa	Monthly	284	02/27/18	90932NAA	Pass Thru Cif Cl B Ser 2018-1 4.6 09/01/27	Baa2	M&S O1	225.729	05/09/18
90276VAE	Pass-Thru Cif Cl A-4 3.983 02/17/51	Aaa	Monthly	320.645	02/27/18	90932DAA	Pass Thru Cif Ser 2016-2A 3.1 10/07/28	A2	A&O O7	283.081	09/13/16
90276VAC	Pass-Thru Cif Cl A-SB 3.903 02/17/51	Aaa	Monthly	35.465	02/27/18	Unum Group					
UBS Group Funding (Jersey) Ltd						91529YAJ	Sr Global Nt 5.75 08/15/42	Baa2	F&A 15	250	05/04/16
90351DAB	Global Gld Nt Rule 144A 4.125 09/24/25	A3	M&S 24	2500	09/21/15	91532BAQ	Coll Nt Cl X 04/21/31	Aaa	J,A,J&O 21	0.85	05/04/18
90351DAC	Gld Fltg Rt Global Nt 09/24/20	A3	M,J,S&D 24	300	09/24/15	91532BBA	Coll Nt Cl X-R 04/21/31	Baa3	J,A,J&O 21	27.5	05/04/18
UBS-Barclays Commercial Mgt Tr 2012-C2						91532BBC	Coll Nt Cl A-1B-R 3.98 04/21/31	Aaa	---	67	05/04/18
90269CAC	Pass-Thru Cif Cl A-3 3.058 05/11/63	Aaa	Monthly	116.311	07/17/12	91532BAU	Coll Nt Cl A-1A-R 04/21/31	Aaa	J,A,J&O 21	191	05/04/18
90269CAD	Pass-Thru Cif Cl A-4 3.525 05/11/63	Aaa	Monthly	479.671	07/17/12	91532BAW	Coll Nt Cl A-2-R 04/21/31	Aa2	J,A,J&O 21	48.25	05/04/18
90269CAY	Pass-Thru Cif Cl G 5 05/11/63	B3	Monthly	24.321	07/17/12	915324AE	Coll Nt Cl D-R 04/21/31	Ba3	J,A,J&O 21	15.25	05/04/18
90269CAW	Pass-Thru Cif Cl F 5 05/11/63	Ba3	Monthly	22.801	07/17/12	915328AY	Coll Nt Cl B-R 04/21/31	A2	J,A,J&O 21	19.75	05/04/18
90269CAU	Pass-Thru Cif Cl E 05/11/63	Ba1	Monthly	47.122	07/17/12	US Aways Inc					
90269CAS	Pass-Thru Cif Cl D 05/11/63	Baa1	Monthly	24.322	07/17/12	90345WAD	Global Gld Pass Thru Tr Cif Ser 2012-2 CIA 4.625 12/06/26	A3	J&D O3	273.178	11/29/12
90269CBB	Pass-Thru Cif Cl C-EC 05/11/63	A2	Monthly	45.602	07/17/12	90345WAE	Global Gld Pass Thru Tr Cif Ser 2012-2 Cl B 6.75 12/03/22	Ba1	J&D O3	923.532	11/29/12
90269CAQ	Pass-Thru Cif Cl EC 05/11/63	Aa3	Monthly	0.001	07/17/12	US Bank NA					
90269CAN	Pass-Thru Cif Cl B-EC 05/11/63	Aa2	Monthly	63.842	07/17/12	90331HXX	Bank Nt Ser 2018-5C 3.45 11/16/21	A1	M&N 16	700	11/13/18
90269CAL	Pass-Thru Cif Cl X-B 05/11/63	B1	Monthly	0.001	07/17/12	90331HNV	Bank Nt Cl A 3.4 07/24/23	A1	J&J 24	1250	07/19/18
90269CAJ	Pass-Thru Cif Cl X-A 05/11/63	Aaa	Monthly	0.001	07/17/12	90331HNZ	Fit Rt Bank Notes 12/21/58	A1	M,J,S&D 21	90.084	12/18/18
90269CAG	Pass-Thru Cif Cl A-S-EC 4.179 05/11/63	Aaa	Monthly	94.245	07/17/12	90331HNM	Fltg Rt Bank Nt Cl D 01/30/20	A1	J,A,J&O 30	120	01/25/18
UBS-Barclays Commercial Mgt Tr 2012-C3						90331HNR	Fltg Rt Bank Nt Cl D 05/01/20	A1	F,M,A&N O1	100	05/01/18
90349DAU	Pass-Thru Cif Cl D 08/12/49	Baa3	Monthly	45.987	09/27/12	90331HNY	Fltg Rt Bank Nt Cl D 11/16/21	A1	F,M,A&N 16	300	11/13/18
90349DAS	Pass-Thru Cif Cl C 08/12/49	A2	Monthly	36.52	09/27/12	90331HNV	Fltg Rt Bank Nt Cl D 03/28/58	A1	M,J,S&D 28	93.571	03/26/18
90349DAN	Pass-Thru Cif Cl B 08/12/49	Aa2	Monthly	66.276	09/27/12	USAA Auto Owner Tr 2015-1					
90349DAL	Pass-Thru Cif Cl X-B 08/12/49	Ba3	Monthly	0.001	09/27/12	90290XAD	Coll Nt Cl A-4 1.54 11/16/20	Aaa	Monthly	74.18	07/29/15
90349DAY	Pass-Thru Cif Cl F 08/12/49	B2	Monthly	17.584	09/27/12	90327CAC	Coll Nt Cl A-3 1.2 06/15/20	Aaa	Monthly	135	09/21/16
90349DAE	Pass-Thru Cif Cl A-S 3.814 08/12/49	Aaa	Monthly	96.033	09/27/12	90327CAD	Coll Nt Cl A-4 1.39 11/15/21	Aaa	Monthly	69.18	09/21/16
90349DAD	Pass-Thru Cif Cl A-4 3.091 08/12/49	Aaa	Monthly	475.082	09/27/12	90327CAE	Coll Nt Cl B 1.82 10/16/23	A1	Monthly	8.82	09/21/16
90349DAC	Pass-Thru Cif Cl A-3 2.728 08/12/49	Aaa	Monthly	87.026	09/27/12	90290AAE	Coll Nt Cl B 2.2 10/15/24	A2	Monthly	8.51	09/20/17
90349DAW	Pass-Thru Cif Cl E 08/12/49	Ba2	Monthly	22.994	09/27/12	Vale Overseas Ltd					
90349DAJ	Pass-Thru Cif Cl X-A 08/12/49	Aaa	Monthly	0.001	09/27/12	91911TAE	Gld Global Nt 8.25 01/17/34	Baa3	J&J 17	300	10/27/05
UBS-Barclays Commercial Mgt Tr 2013-C5						---	Valencia Hipotecario 2 Fondo de Titulizacion Hipotecario				
90270YBE	Pass-Thru Cif Cl A-3 2.92 03/12/46	Aaa	Monthly	200	02/28/13	---	Pass Thru Cif Cl C 01/24/40	Ba3	Monthly	11.236	12/12/05
90270YAG	Pass-Thru Cif Cl B 3.649 03/12/46	Aa3	Monthly	96.528	02/28/13	---	Pass Thru Cif Cl A 01/24/43	Aa1	Monthly	1087.164	12/12/05
90270YAJ	Pass-Thru Cif Cl EC 03/12/46	A1	Monthly	0.001	02/28/13	---	Pass Thru Cif Cl B 01/24/43	Baa3	Monthly	25.341	12/12/05

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
92331VAA	Venture 31 CLO Ltd Coll Nt CI A-1 04/21/31	Aaa	J,A,J&O 21	512	04/04/18	927804FN	Virginia Electric and Power Co Nt 2.75 03/15/23	A2	M&S 15	200	09/11/17
92325RAC	Venture 32 CLO Ltd Coll Nt CI F 07/18/31	B3	J,A,J&O 18	10.5	07/18/18	91832DAA	VMC Fin 2018-FL1 LLC Coll Nt CI A 03/16/35	Aaa	Monthly	200.607	02/08/18
92325RAA	Coll Nt CI E 07/18/31	Ba3	J,A,J&O 18	28.5	07/18/18	91832YAA	VMC Fin 2018-FL2 LLC Pass-Thru Cif CI A 10/17/35	Aaa	Monthly	253.11	11/07/18
92325OAA	Coll Nt CI A-1 07/18/31	Aaa	J,A,J&O 18	243.65	07/18/18	92869BAC	Volkswagen Auto Loan Enhanced Tr 2018-2 Coll Nt CI S 08/20/21	Aaa	Monthly	50	11/21/18
92325OAC	Coll Nt CI A-2A 07/18/31	Aaa	J,A,J&O 18	102	07/18/18	92869BAB	Coll Nt CI S 3.0499 08/20/21	Aaa	Monthly	275	11/21/18
92325OAE	Coll Nt CI A-2BF 4.2599 07/18/31	Aaa	---	12.25	07/18/18	92869BAD	Coll Nt CI S 3.25 04/20/23	Aaa	Monthly	337	11/21/18
92325OAG	Coll Nt CI A-F 4.0099 07/18/31	Aaa	---	40.6	07/18/18	92869BAE	Coll Nt CI S 3.33 02/20/25	Aaa	Monthly	100	11/21/18
92325OAJ	Coll Nt CI A-X 07/18/31	Aaa	J,A,J&O 18	5	07/18/18	92866BAB	Volkswagen Group of America Fin LLC Gtd Sr Global Nt 2.125 05/23/19	A3	M&N 23	1000	05/15/14
92325OAK	Coll Nt CI B 07/18/31	Aa2	J,A,J&O 18	65	07/18/18	92888CAB	Volvo Financial Equipment LLC Coll Nt CI A-2 2.599 09/15/20	Aaa	Monthly	209	02/14/18
92325OAL	Coll Nt CI C 07/18/31	A2	J,A,J&O 18	38.25	07/18/18	92887KAE	Coll Nt CI A 2.3999 01/18/22	Aaa	Monthly	18.72	02/22/17
92325OAN	Coll Nt CI D 07/18/31	Baa3	J,A,J&O 18	34.25	07/18/18	92888CAC	Coll Nt CI A-3 2.54 02/15/22	Aaa	Monthly	229	02/14/18
92330YAE	Venture 33 CLO Ltd Coll Nt CI A-2 07/15/31	Aaa	J,A,J&O 15	25	08/15/18	92888CAD	Coll Nt CI A-4 2.7599 10/17/22	Aaa	Monthly	75.92	02/14/18
92330YAC	Coll Nt CI A-F 4.04 07/15/31	Aaa	---	58	08/15/18	92888CAE	Coll Nt CI B 2.91 01/17/23	Aa1	Monthly	20.19	02/14/18
92330YAA	Coll Nt CI A-1L 07/15/31	Baa3	J,A,J&O 15	307	08/15/18	92887KAF	Coll Nt CI C 2.6 04/15/24	Aa1	Monthly	21.71	02/22/17
92330YAL	Coll Nt CI D 07/15/31	Baa3	J,A,J&O 15	33.5	08/15/18	92888CAF	Coll Nt CI C 3.06 12/15/25	A1	Monthly	23.3	02/14/18
92331GAA	Coll Nt CI E 07/15/31	Ba3	J,A,J&O 15	28	08/15/18	92887MAB	Volvo Financial Equipment Master Owner Tr Coll Nt Ser 2018-A 07/17/23	Aaa	Monthly	300	08/01/18
92331GAC	Coll Nt CI F 07/15/31	B3	J,A,J&O 15	9	08/15/18	92912NAD	Voya CLO 2014-3 Ltd Coll Nt 07/27/26	Aa1	---	71.25	07/31/14
92330YAG	Coll Nt CI B 07/15/31	Aa2	J,A,J&O 15	63	08/15/18	92912CAD	Coll Nt CI B 07/27/26	Aa3	J,A,J&O 27	23.75	07/31/14
92330YAJ	Coll Nt CI C 07/15/31	A2	J,A,J&O 15	37.5	08/15/18	92912CAD	Coll Nt CI A-2B 4.2 07/27/26	Aaa	---	12.5	07/31/14
92332CAC	Venture 34 CLO Ltd Coll Nt CI C 10/15/31	A2	J,A,J&O 15	25.5	10/25/18	92912CAB	Coll Nt CI A-2A 07/27/26	Aaa	J,A,J&O 27	53.75	07/31/14
92332CAB	Coll Nt CI B 10/15/31	Aa2	J,A,J&O 15	55	10/25/18	92912NAB	Coll Nt CI E 07/27/26	B3	J,A,J&O 27	8.75	07/31/14
92332CAD	Coll Nt CI D 10/15/31	Baa3	J,A,J&O 15	29.5	10/25/18	92912NAA	Coll Nt CI D 07/27/26	Ba3	J,A,J&O 27	23	07/31/14
92332EAA	Coll Nt CI E 10/15/31	Ba3	J,A,J&O 15	25	10/25/18	92912QAA	Coll Nt CI C-R 07/27/26	Baa3	J,A,J&O 27	31.25	12/21/17
92332CAA	Coll Nt CI A 10/15/31	Aaa	J,A,J&O 15	325	10/25/18	92912QAG	Coll Nt CI A-1R 07/27/26	Aaa	J,A,J&O 27	320	12/21/17
92331XAG	Venture 35 CLO Ltd Coll Nt CI B-L 10/22/31	Aa2	J,A,J&O 22	36.475	11/14/18	92914YAG	Voya CLO 2015-2 Ltd Coll Nt CI E-R 07/23/27	Ba3	J,A,J&O 23	24.75	07/23/18
92331XAC	Coll Nt CI A-S 10/22/31	Aaa	J,A,J&O 22	255	11/14/18	92914XAL	Coll Nt CI A-R 07/23/27	Aaa	J,A,J&O 23	335.5	07/23/18
92331XAE	Coll Nt CI A-F 4.4 10/22/31	Aaa	---	80	11/14/18	92914YAE	Coll Nt 07/23/27	A1	---	50	07/23/15
92331XAA	Coll Nt CI A-L 10/22/31	Aaa	J,A,J&O 22	50	11/14/18	92914XAS	Coll Nt CI D-R 07/23/27	Baa3	J,A,J&O 23	33	07/23/18
92331YAA	Coll Nt CI E 10/22/31	Ba3	J,A,J&O 22	30	11/14/18	92914XAQ	Coll Nt CI C-R 07/23/27	A2	J,A,J&O 23	41.25	07/23/18
92331XAN	Coll Nt CI D 10/22/31	Baa3	J,A,J&O 22	32.5	11/14/18	92915HAL	Voya CLO 2016-3 Ltd Coll Nt CI A-1R 10/20/31	Aaa	J,A,J&O 20	360	10/29/18
92331XAJ	Coll Nt CI B-F 5.0999 10/22/31	Aa2	---	30.525	11/14/18	92915HAN	Coll Nt CI A-2R 10/20/31	Aaa	J,A,J&O 20	30	10/29/18
92331XAL	Coll Nt CI C 10/22/31	A2	J,A,J&O 22	40.5	11/14/18	924166BT	VT Edl & Hlth Bldgs Fin Agcy Bds Ser 2008-A 12/01/30	A2	Monthly	54.705	05/21/08
92330FAG	Venture XIX CLO Ltd Coll Nt CI E-RR 01/15/32	Ba3	J,A,J&O 15	25	12/11/18	92978TBU	Wachovia Bank Commercial Mortgage Trust Pass Thru Cif Ser 07-C31, CI O 04/11/47	C	Monthly	0.001	05/23/07
92330EAV	Coll Nt CI D-RR 01/15/32	Baa3	J,A,J&O 15	36.5	12/11/18	92977RAG	Wachovia Bank Commercial Mtg Tr Pass Thru Cif Ser 2006-C26, CI A-J 5.992 06/15/45	C	Monthly	136.382	06/29/06
92330EAM	Coll Nt CI X 01/15/32	Aaa	J,A,J&O 15	4.1	12/11/18	92976VAT	Wachovia Bank Commercial Mtg Tr 2004-C15 Pass-Thru Cif Ser 2006-C25, CI G 05/11/43	C	Monthly	32.202	05/31/06
92330EAP	Coll Nt CI A-RR 01/15/32	Aaa	J,A,J&O 15	366	12/11/18	92976WVW	Pass-Thru Cif CI H 5.576 10/11/41	C	Monthly	15.93	11/08/04
92330FAJ	Coll Nt CI F-RR 01/15/32	B3	J,A,J&O 15	7.9	12/11/18	92976WVW	Pass-Thru Cif CI G 5.395 10/11/41	Caa1	C	13.034	11/08/04
92330EAT	Coll Nt CI R-RR 01/15/32	A2	J,A,J&O 15	32	12/11/18	92976WQW	Pass-Thru Cif CI X-C 10/11/41	C	Monthly	0.001	11/08/04
92330EAR	Coll Nt CI B-RR 01/15/32	Aa2	J,A,J&O 15	89	12/11/18	92976WUW	Pass-Thru Cif CI F 5.297 10/11/41	B1	Monthly	14.482	11/08/04
92329XAW	Venture XVII CLO Ltd Coll Nt CI D-RR 01/17/28	Baa3	J,A,J&O 17	25	01/31/18	92976BEJ	Wachovia Bank Commercial Mtg Tr 2006-C23 Pass-Thru Cif CI H 5.736 01/11/45	Caa2	Monthly	52.873	03/07/06
92329XAU	Coll Nt CI B-RR 01/17/28	A2	J,A,J&O 17	35	01/31/18	92976UBA	Wachovia Bank Commercial Mtg Tr 2006-C26 Pass-Thru Cif CI X-C 06/15/45	C	Monthly	0.001	06/29/06
92329XAS	Coll Nt CI R-RR 01/17/28	Aa1	J,A,J&O 17	56	01/31/18	92978PAG	Wachovia Bank Commercial Mtg Tr 2006-C29 Pass-Thru Cif CI O 11/15/48	C	Monthly	0.001	12/21/06
92329XAV	Coll Nt CI A-RR 01/17/28	Aaa	J,A,J&O 17	320	01/31/18	92978QBA	Wachovia Bank Commercial Mtg Tr 2007-C30 Pass-Thru Cif CI 5.014 12/15/43	C	Monthly	39.518	03/28/07
92329XWF	Coll Nt CI E-RR 01/17/28	Ba3	J,A,J&O 17	27	01/31/18	92978QAY	Pass-Thru Cif CI K 6.021 12/15/43	C	Monthly	79.035	03/28/07
92330CAD	Venture XVII CLO Ltd Coll Nt CI E-RR 04/15/27	Ba3	J,A,J&O 15	33	04/16/18	92978QBC	Pass-Thru Cif CI M 5.014 12/15/43	C	Monthly	19.759	03/28/07
92329YAL	Coll Nt CI A-RR 04/15/27	Aaa	J,A,J&O 15	451	04/16/18	92978QAW	Pass-Thru Cif CI J 6.021 12/15/43	C	Monthly	88.914	03/28/07
92329YAN	Coll Nt CI B-RR 04/15/27	Aa1	J,A,J&O 15	69.5	04/16/18	92978QAU	Pass-Thru Cif CI H 6.021 12/15/43	C	Monthly	79.935	03/28/07
92329YAO	Coll Nt CI R-RR 04/15/27	A2	J,A,J&O 15	47	04/16/18	92978QAS	Pass-Thru Cif CI G 5.682 12/15/43	C	Monthly	98.794	03/28/07
92329YAS	Coll Nt CI D-RR 04/15/27	Baa3	J,A,J&O 15	8.5	04/16/18	92978QCA	Pass-Thru Cif CI X-W 12/15/43	C	Monthly	0.001	03/28/07
92330CAF	Coll Nt CI F-RR 04/15/27	B3	J,A,J&O 15	37.5	04/16/18	92978QCB	Pass-Thru Cif CI X-C 12/15/43	C	Monthly	0.001	03/28/07
92331LAW	Venture XXII CLO Ltd Coll Nt CI A-R 01/15/31	Aaa	J,A,J&O 15	385.5	02/14/18	92978QAC	Pass-Thru Cif CI 5.603 12/15/43	C	Monthly	69.155	03/28/07
92331JAG	Coll Nt CI E-R 01/15/31	Ba3	J,A,J&O 15	30	02/14/18	92978QAN	Pass-Thru Cif CI E 5.553 12/15/43	C	Monthly	59.277	03/28/07
92331LAW	Coll Nt CI B-R 01/15/31	Aa2	J,A,J&O 15	67.5	02/14/18	92978TBB	Wachovia Bank Commercial Mtg Tr 2007-C31 Pass-Thru Cif CI J 5.962 04/11/47	C	Monthly	51.147	05/23/07
92331LAY	Coll Nt CI C-R 01/15/31	A2	J,A,J&O 15	37.5	02/14/18	92976VAP	Wachovia Bank Commercial Mtg Tr Pass-Thru Cif Ser 2006-C25, CI F 05/11/43	B3	Monthly	32.202	05/31/06
92331LBA	Coll Nt CI D-R 01/15/31	Baa3	J,A,J&O 15	33.5	02/14/18	92976AD8	Coml Mtg Pass Thru Cif Ser 2005-C17, CI K 4.988 03/11/42	C	Monthly	10.213	03/18/05
92331KBD	Venture XXIII CLO Ltd Coll Nt CI D-R 07/19/28	Baa3	J,A,J&O 19	24.1	07/19/18	92976AC8	Coml Mtg Pass Thru Cif Ser 2005-C17, CI X-C 03/11/42	C	Monthly	0.001	03/18/05
92332DAA	Coll Nt CI E-R 07/19/28	Ba3	J,A,J&O 19	15.23	07/19/18	92976AD9	Coml Mtg Pass Thru Cif Ser 2005-C17, CI L 4.988 03/11/42	C	Monthly	13.617	03/18/05
92331KBB	Coll Nt CI R 07/19/28	A2	J,A,J&O 19	20.1	07/19/18	92976AD7	Coml Mtg Pass Thru Cif Ser 2005-C17, CI J 4.988 03/11/42	Caa3	C	6.808	03/18/05
92331KAZ	Coll Nt CI B-R 07/19/28	Aa2	J,A,J&O 19	48.2	07/19/18	92976AD6	Coml Mtg Pass Thru Cif Ser 2005-C17, CI H 5.565 03/11/42	Caa2	C	37.448	03/18/05
92331KAX	Coll Nt CI A-R 07/19/28	Aaa	J,A,J&O 19	261.3	07/19/18	92976BAN	Mtg Pass Thru Cifs Ser 2005-C21, CI X-P 10/11/44	C	Monthly	0.001	10/14/05
92348XAA	Verizon Owner Tr 2018-A Coll Nt CI A-1A 3.23 04/20/23	Aaa	Monthly	1226	10/10/18	92976BRF	Mtg Pass-Thru Cifs Ser 2004-C11, CI K 5.31 01/11/41	C	Monthly	5.207	04/21/04
92348XAD	Coll Nt CI C 3.5499 04/20/23	Aa1	Monthly	76	10/10/18	92976BRE	Mtg Pass-Thru Cifs Ser 2004-C11, CI J 5.31 01/11/41	B3	Monthly	16.924	04/21/04
92348XAC	Coll Nt CI B 3.3799 04/20/23	Aa3	Monthly	98	10/10/18	92976BRG	Mtg Pass-Thru Cifs Ser 2004-C11, CI L 5.31 01/11/41	C	Monthly	2.604	04/21/04
92348XAB	Coll Nt CI A-1B 04/20/23	Aaa	Monthly	200	10/10/18	92976BRN	Mtg Pass-Thru Cifs Ser 2004-C11, CI X-C 01/11/41	C	Monthly	0.001	04/21/04
92557UAW	Vibrant CLO III Ltd Coll Nt CI A-1-RR 10/20/31	Aaa	J,A,J&O 20	320	10/22/18	92976B3B	Pass Thru Cif Ser 2005-C20, CI G 5.396 07/11/42	Ca	Monthly	32.059	08/23/05
92557UAY	Coll Nt CI A-2-RR 10/20/31	Aa2	J,A,J&O 20	57.5	10/22/18	92976B3A	Pass Thru Cif Ser 2005-C20, CI F 5.396 07/11/42	B2	Monthly	41.218	08/11/05
92557UBE	Coll Nt CI D-RR 10/20/31	Ba3	J,A,J&O 20	24	10/22/18	92976B7N	Pass Thru Cif Ser 2005-C21, CI D 5.274 10/11/44	Baa3	Monthly	60.941	10/14/05
92557UBC	Coll Nt CI C-RR 10/20/31	Baa3	J,A,J&O 20	31	10/22/18	92976BAB	Pass Thru Cif Ser 2005-C21, CI F 5.274 10/11/44	Ca	Monthly	40.627	10/14/05
92557UBA	Coll Nt CI B-RR 10/20/31	A2	J,A,J&O 20	27.5	10/22/18	92976BAA	Pass Thru Cif Ser 2005-C21, CI E 5.274 10/11/44	B3	Monthly	36.564	10/14/05
92558VAA	Vibrant CLO IX Ltd Coll Nt CI A-1 07/21/31	Aaa	J,A,J&O 21	320	08/08/18	92976BGA	Pass Thru Cif Ser 2006-C24, CI X-C 03/15/45	C	Monthly	0.001	03/30/06
92558VAC	Coll Nt CI A-2 07/21/31	Aa2	J,A,J&O 21	57.5	08/08/18	92976BF					

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
929766KT	Wachovia Bk Coml Mtg Tr					92922FUN	Pass-Thru Cif CI A-2 06/25/44	Baa3	Monthly	125	06/25/04
92978PAN	Pass-Thru Cif Ser 2003-C7, CI H 5.338 10/15/35	C	Monthly	15.185	10/16/03	92922FZ	Pass-Thru Cif CI A-2A 10/25/44	Baa1	Monthly	850	10/26/04
92978PAL	Pass-Thru Cif Ser 2006-C29, CI D 11/15/48	C	Monthly	46.355	12/21/06	92922FV	Pass-Thru Cif CI A-2B 10/25/44	B1	Monthly	150	10/26/04
92978PAM	Pass-Thru Cif Ser 2006-C29, CI D 11/15/48	C	Monthly	33.713	12/21/06	92922FE	Pass-Thru Cif CI A-1 10/25/44	Ba2	Monthly	200	10/26/04
92978PAM	Pass-Thru Cif Ser 2006-C29, CI D 11/15/48	C	Monthly	29.498	12/21/06	92922FS	Pass-Thru Cif CI 2-A-1B3 07/25/45	Baa3	Monthly	504,348	07/15/05
92978MAM	Wachovia Bk Coml Mtg Tr 2006-C28				92922FS	Pass-Thru Cif CI 2-A-1C3 07/25/45	B1	Monthly	100	07/15/05	
92978MAG	Pass-Thru Cif Ser 2006-C28, CI D 09/15/45	Caa1	Monthly	31.458	10/31/06	92922FS4	Pass-Thru Cif CI 2-A-1C2 07/25/45	B1	Monthly	50,678	07/15/05
92978MAN	Pass-Thru Cif Ser 2006-C28, CI D 09/15/45	C	Monthly	0.001	10/31/06	92922FR9	Pass-Thru Cif CI 2-A-1B2 07/25/45	Baa3	Monthly	92,371	07/15/05
92978MAN	Pass-Thru Cif Ser 2006-C28, CI E 09/15/45	C	Monthly	49.433	10/31/06	93363TAB	WaMu Mtge Pass Thru Cifs				
92978TAP	Wachovia Bk Comm Mtg Tr				93363TAB	Pass-Thru Cif Ser 06-AR11, CI 2A 08/25/46	Baa3	Monthly	177,261	08/24/06	
92978TAX	Pass Thru Cif Ser 07-C31, C1F 04/11/47	C	Monthly	51.148	05/23/07	939336X5	Washington Mut Mtg Secs Corp				
92978TAX	Pass Thru Cif Ser 07-C31, CI G 04/11/47	C	Monthly	58.454	05/23/07	939336X5	Pass Thru Cif Ser 2005-AR1, CI A-1B 01/25/45	B1	Monthly	477,35	01/18/05
92978TAX	Pass Thru Cif Ser 07-C31, CI H 04/11/47	C	Monthly	80.376	05/23/07	939336X6	Pass Thru Cif Ser 2005-AR1, CI A-2A1 01/25/45	Ba2	Monthly	764	01/18/05
92978TAX	Pass Thru Cif Ser 07-C31, CI I 04/11/47	C	Monthly			939336X8	Pass Thru Cif Ser 2005-AR1, CI A-2A3 01/25/45	Ba2	Monthly	158,479	01/18/05
92978TAX	Pass Thru Cif Ser 07-C31, CI J 04/11/47	C	Monthly			939336Z2	Washington Mutual Asset Backed Cifs	Ba3	Monthly	100	01/18/05
92979FAR	Wachovia Bk Comm Mtg Tr				93934MAA	Pass-Thru Cif Ser 2006-HE3, CI A 08/25/36	Caa1	Monthly	175,828	09/27/06	
92979FAV	Pass Thru Cif Ser 07-C34, CI H 6.027 05/15/46	C	Monthly	18.493	11/13/07	Wellflet CLO 2015-1 Ltd					
92979FAV	Pass Thru Cif Ser 07-C34, CI K 6.027 05/15/46	C	Monthly	14.795	11/13/07	949496AE	Coll Nt CI A-2 3.29 10/20/27	Aaa	—	9	09/24/15
92979FAT	Pass Thru Cif Ser 07-C34, CI L 6.027 05/15/46	C	Monthly	18.493	11/13/07	94949CAC	Coll Nt CI F 10/20/27	B2	J,A,J&O 20	7	09/24/15
92979FAP	Pass Thru Cif Ser 07-C34, CI G 6.027 05/15/46	C	Monthly	16.643	11/13/07	94949GAC	Coll Nt CI B-R 10/20/27	Aa1	J,A,J&O 20	43	10/20/17
92979FAN	Pass Thru Cif Ser 07-C34, CI F 6.027 05/15/46	Ca	Monthly	12.945	11/13/07	94949GAC	Coll Nt CI B-R 10/20/27	A1	J,A,J&O 20	20	10/20/17
92979FAM	Pass Thru Cif Ser 07-C34, CI E 6.027 05/15/46	Caa3	Monthly	11.096	11/13/07	94949GAL	Coll Nt CI E-R2 10/20/27	Ba2	J,A,J&O 20	15.75	10/22/18
92979FAL	Pass Thru Cif Ser 07-C34, CI D 6.027 05/15/46	Caa2	Monthly	16.644	11/13/07	94949GAW	Coll Nt CI A-1-R 10/20/27	Aaa	J,A,J&O 20	215	10/22/18
92979FAC	Pass Thru Cif Ser 07-C34, CI C 6.027 05/15/46	B2	Monthly	16.643	11/13/07	949496AU	Coll Nt CI D-R 10/20/27	Baa3	J,A,J&O 20	19.25	10/20/17
92979FAJ	Pass Thru Cif Ser 07-C34, CI B 6.027 05/15/46	Ba2	Monthly	18.493	11/13/07	Wellflet CLO 2016-1 Ltd					
92979FAH	Pass Thru Cif Ser 07-C34, CI A 5.992 05/15/46	Baa1	Monthly	88.766	11/13/07	94949TAJ	Coll Nt CI E-R 04/20/28	Ba3	J,A,J&O 20	20	05/10/18
92979FAF	Pass Thru Cif Ser 07-C34, CI O 05/15/46	C	Monthly	0.001	11/13/07	94949RAY	Coll Nt CI D-R 04/20/28	Baa3	J,A,J&O 20	20	05/10/18
92979FAZ	Pass Thru Cif Ser 07-C34, CI N 4.859 05/15/46	C	Monthly	5.548	11/13/07	94949RAW	Coll Nt CI C-R 04/20/28	A2	J,A,J&O 20	24	05/10/18
92979FAX	Pass Thru Cif Ser 07-C34, CI L 4.859 05/15/46	C	Monthly	11.095	11/13/07	94949RAU	Coll Nt CI B-R 04/20/28	Aa2	J,A,J&O 20	44	05/10/18
92979FAX	Pass Thru Cif Ser 07-C34, CI K 4.859 05/15/46	C	Monthly			94949RAS	Coll Nt CI A-R 04/20/28	Aaa	J,A,J&O 20	260	05/10/18
92977YAY	Wachovia Mtge Loan Tr 2005-WMC1				94949LAL	Wellflet CLO 2016-2 Ltd					
92977YAY	Pass-Thru Cif CI M-2 10/25/35	Caa2	Monthly	24.311	09/29/05	94949LAN	Coll Nt CI A-1-R 10/20/28	Aaa	J,A,J&O 20	260	11/08/18
92978JAF	Flt Rt Student Ln Asset Backed Nt Ser 2006-1, CI A-6 04/25/40	Aaa	M,J,S&D 25	442.51	06/29/06	94949LAN	Coll Nt CI A-2-R 10/20/28	Aa2	J,A,J&O 20	44.75	11/08/18
92978JAF	Wachovia Student Loan Tr				94949LAO	Coll Nt CI B-R 10/20/28	A2	J,A,J&O 20	18.25	11/08/18	
92978JAF	Sub Fltg Rt Student Loan Bkd Nt CI B 10/25/40	Aaa	J,A,J&O 25	54	11/29/05	94949LAS	Coll Nt CI C-R 10/20/28	Baa3	J,A,J&O 20	26	11/08/18
92977HAG	Wal-Mart Stores Inc				94949MAE	Coll Nt CI D-R 10/20/28	Ba3	J,A,J&O 20	19.2	11/08/18	
92977HAG	Sr Global Nt 6.2 04/15/38	Aa2	A&O 15	500	07/21/09	Wellflet CLO 2017-3 Ltd					
931142CM	Wamu Coml Mtg Secs Tr				94950KAA	Coll Nt CI D 01/17/31	Ba3	J,A,J&O 17	18	01/17/18	
933632AF	Pass Thru Cif Ser 2007-SL2 12/27/49	Ba3	Monthly	16.842	03/28/07	94950HAC	Coll Nt CI A-2 01/17/31	Aa2	J,A,J&O 17	44	01/17/18
933632AG	Pass Thru Cif Ser 2007-SL2 12/27/49	Caa1	Monthly	6.315	03/28/07	94950HAA	Coll Nt CI A-1 01/17/31	Aaa	J,A,J&O 17	260	01/17/18
933632AH	Pass Thru Cif Ser 2007-SL2 12/27/49	Caa3	Monthly	7.369	03/28/07	94950HAE	Coll Nt CI B 01/17/31	A2	J,A,J&O 17	22	01/17/18
933632AJ	Pass Thru Cif Ser 2007-SL2 12/27/49	C	Monthly	13.684	03/28/07	94950HAG	Coll Nt CI C 01/17/31	Baa3	J,A,J&O 17	24	01/17/18
933632AA	Pass Thru Cif Ser 2007-SL2 12/27/49	Ca	Monthly	0.001	03/28/07	Wellflet CLO 2018-1 Ltd					
933632AE	Pass Thru Cif Ser 2007-SL2 12/27/49	A3	Monthly	25.263	03/28/07	94950JAA	Coll Nt CI A 07/17/31	Aaa	J,A,J&O 17	260	06/28/18
933632AE	Wamu Coml Mtg Secs Tr 2007-SL3				94950JAC	Coll Nt CI B 07/17/31	Aa2	J,A,J&O 17	42	06/28/18	
93364LAG	Pass-Thru Cif Ser 2007-SL3, CI D 03/23/45	Aa3	Monthly	24.084	06/27/07	94950JAA	Coll Nt CI E 07/17/31	Ba3	J,A,J&O 17	20	06/28/18
93364LAH	Pass-Thru Cif Ser 2007-SL3, CI E 03/23/45	Baa1	Monthly	11.239	06/27/07	94950JAC	Coll Nt CI D 07/17/31	Baa3	J,A,J&O 17	25	06/28/18
93364LAJ	Pass-Thru Cif Ser 2007-SL3, CI F 03/23/45	B2	Monthly	14.451	06/27/07	94950JAE	Coll Nt CI C 07/17/31	Aa2	J,A,J&O 17	21	06/28/18
93364LAN	Pass-Thru Cif Ser 2007-SL3, CI G 03/23/45	C	Monthly	8.028	06/27/07	94949JAE	Coll Nt CI B 10/20/31	A2	J,A,J&O 20	24	09/27/18
93364LAL	Pass-Thru Cif Ser 2007-SL3, CI H 03/23/45	Caa1	Monthly	12.845	06/27/07	94949JAC	Coll Nt CI C 10/20/31	Baa3	J,A,J&O 20	32	09/27/18
93364LAM	Pass-Thru Cif Ser 2007-SL3, CI I 03/23/45	Caa3	Monthly	17.661	06/27/07	94949JAA	Coll Nt CI A-1 10/20/31	Ba3	J,A,J&O 20	25	09/27/18
93364LAK	Pass-Thru Cif Ser 2007-SL3, CI J 03/23/45	B1	Monthly	9.633	06/27/07	94949JAC	Coll Nt CI A-2 10/20/31	Aaa	J,A,J&O 20	325	09/27/18
9292276P	WaMu Mortgage Pass Thru Certificates				94949JAA	Coll Nt CI A-2 10/20/31	Aa2	J,A,J&O 20	54	09/27/18	
9292276P	Pass-Thru Cif CI B-2 0 08/25/33	Caa3	Monthly	14.26	06/25/03	Wellflet CLO 2018-3 Ltd					
9292276N	Pass-Thru Cif CI B-1 0 08/25/33	B1	Monthly	18.72	06/25/03	94951DAA	Coll Nt CI A-1A 01/20/32	Aaa	J,A,J&O 20	248	12/20/18
929227XB	Pass-Thru Cif Ser AR17, CI A-A 0 11/25/42	Ba1	Monthly	913.619	10/24/02	94951DAG	Coll Nt CI C 01/20/32	Baa3	J,A,J&O 20	25.2	12/20/18
929227XB	Pass-Thru Cif Ser AR17, CI A-A 0 11/25/42	Ba1	Monthly	913.619	10/24/02	94951DAA	Coll Nt CI D 01/20/32	Ba3	J,A,J&O 20	20	12/20/18
929227XB	Pass-Thru Cif Ser AR17, CI A-A 0 11/25/42	Ba1	Monthly	913.619	10/24/02	94951DAJ	Coll Nt CI A-2 01/20/32	Aa2	J,A,J&O 20	44	12/20/18
929227XB	Pass-Thru Cif Ser AR17, CI A-A 0 11/25/42	Ba1	Monthly	913.619	10/24/02	94951DAE	Coll Nt CI B 01/20/32	A2	J,A,J&O 20	18.8	12/20/18
92922FC2	Pass Thru Cif Ser 2004AR13, CI B-1 11/25/34	Ca	Monthly	38.49	11/23/04	Wellflet CLO 2018-2 Ltd					
92922FG7	Pass Thru Cif Ser 2005-AR4, CI A-5 04/25/35	Baa1	Monthly	169.851	03/24/05	949746SW	Sr Unsec Nt Ser 2018-FR1 07/26/53	A2	Jul 26	150	08/13/18
92925CEP	Pass Thru Cif Ser 2006-HE1, CI A 02/25/36	Aa3	Monthly	53.578	04/20/06	Wellflet CLO 2018-3 Ltd					
92925CEU	Pass Thru Cif Ser 2006-HE1, CI M-1 02/25/36	Caa3	Monthly	14.984	04/20/06	94988J5L	Bank Nt CI A-1 2.4 01/15/20	Aa2	J&J 15	1750	01/16/18
92925CET	Pass Thru Cif Ser 2006-HE1, CI A-4 02/25/36	A1	Monthly	21.691	04/20/06	94988J5N	Bank Nt CI A2 2.6 01/15/21	Aa2	J&J 15	2500	01/16/18
92922FXJ	Pass Thru Cif Ser 04-AR10, CI A-1-A 07/25/44	Ba2	Monthly	520.875	07/27/04	94988J5M	Bank Nt 1.5 08/26/21	Aa2	F&A 26	5	08/26/16
92922FXD	Pass Thru Cif Ser 04-AR10, CI X 07/25/44	B2	Monthly	0.001	07/27/04	94988J5M	Fltg Rt Bank Nt CI A-1 01/15/21	Aa2	J,A,J&O 15	750	01/16/18
92922FXA	Pass Thru Cif Ser 04-AR10, CI B-1 07/25/44	Ca	Monthly	29.09	07/27/04	92935VBF	Pass-Thru Cif CI A-3FL 03/15/44	Aaa	Monthly	102	06/09/11
92922FWZ	Pass Thru Cif Ser 04-AR10, CI A-3 07/25/44	Ba3	Monthly	86.948	07/27/04	94980VAG	Sr Sub Nt 5.95 08/26/36	Aa3	F&A 26	661.041	08/22/06
92922FWV	Pass Thru Cif Ser 04-AR10, CI A-1C 07/25/44	Ba2	Monthly	57.625	07/27/04	Wellflet CLO 2018-3 Ltd					
92922FWU	Pass Thru Cif Ser 04-AR10, CI A-1B 07/25/44	Baa1	Monthly	326.5	07/27/04	94987MAA	Pass-Thru Cif CI A-1 3.349 11/15/43	Aaa	Monthly	162	11/01/10
92922FZK	Pass Thru Cif Ser 2004AR12, CI A-5 10/25/44	B2	Monthly	146.509	10/26/04	94987MAB	Pass-Thru Cif CI A-2 4.393 11/15/43	Aaa	Monthly	443,253	11/01/10
92922FD7	Pass Thru Cif Ser 2005-AR2, CI 2A-2B 01/25/45	Ba2	Monthly	211.456	01/26/05	94987MAH	Pass-Thru Cif CI F 4 11/15/43	Ba2	Monthly	13,797	11/01/10
92922FD4	Pass Thru Cif Ser 2005-AR2, CI 2A-2A 01/25/45	Baa1	Monthly	656.975	01/26/05	94987MAJ	Pass-Thru Cif CI F 4 11/15/43	B2	Monthly	12,878	11/01/10
92922FD3	Pass Thru Cif Ser 2005-AR2, CI 2A-1B 01/25/45	B3	Monthly	406.478	01/26/05	94987MAF	Pass-Thru Cif CI X-B 11/15/43	Ba3	Monthly	0.001	11/01/10
92922FE8	Pass Thru Cif Ser 2005-AR2, CI 1A-1B 01/25/45	B3	Monthly	45.805	01/26/05	94987MAF	Pass-Thru Cif CI X-B 11/15/43	Ba1	Monthly	31,275	11/01/10
92922FC9	Pass Thru Cif Ser 2005-AR2, CI 1A										

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. \$	ISSUED
94988OAG	Wells Fargo Commercial Mgt Tr 2013-LC12					94989XBD	Pass-Thru Cif Cl A-SB 3.522 12/17/48	Aaa	Monthly	46.743	12/09/15
94988OAE	Pass-Thru Cif Cl A-4 4.218 07/17/46	Aaa	Monthly	363.055	07/30/13	94989XBA	Pass-Thru Cif Cl A-2B 4.757 12/17/48	Aaa	Monthly	66.792	12/09/15
94988OAC	Pass-Thru Cif Cl A-3 3.986 07/17/46	Aaa	Monthly	160	07/30/13	94989XBE	Pass-Thru Cif Cl A-S 3.973 12/17/48	Aa2	Monthly	40.659	12/09/15
94988OAA	Pass-Thru Cif Cl A-2 3.531 07/17/46	Aaa	Monthly	80	07/30/13	94989XBF	Pass-Thru Cif Cl A-4 4.224 12/17/48	Aa2	Monthly	44.522	12/09/15
94988OAO	Pass-Thru Cif Cl A-1 1.676 07/17/46	Aaa	Monthly	130.432	07/30/13	94989XBG	Pass-Thru Cif Cl A-1 1.889 12/17/48	Aaa	Monthly	23.517	12/09/15
94988OAZ	Pass-Thru Cif Cl B 4.441 07/17/46	Aa3	Monthly	88.072	07/30/13	94989XBB	Pass-Thru Cif Cl A-3 3.452 12/17/48	Aaa	Monthly	100	12/09/15
94988XAZ	Wells Fargo Commercial Mgt Tr 2014-LC16					94989XBC	Pass-Thru Cif Cl A-4 3.718 12/17/48	Aaa	Monthly	238.283	12/09/15
94988XAW	Pass-Thru Cif Cl B 4.322 08/17/50	Aa3	Monthly	71.837	06/11/14	95000AAT	Pass-Thru Cif Cl A-3 3.541 12/17/48	Aaa	Monthly	209	12/23/15
94988XAX	Pass-Thru Cif Cl A-S 4.02 08/17/50	Aaa	Monthly	53.574	06/11/14	95000AAU	Pass-Thru Cif Cl A-4 3.809 12/17/48	Aaa	Monthly	253.79	12/23/15
94988XAY	Pass-Thru Cif Cl X-A 1.496 08/17/50	Aaa	Monthly	0.001	06/11/14	95000AAS	Pass-Thru Cif Cl A-2B 4.898 12/17/48	Aaa	Monthly	82.513	12/23/15
94988XAZ	Pass-Thru Cif Cl A-SB 3.477 08/17/50	Aaa	Monthly	73.429	06/11/14	95000AAV	Pass-Thru Cif Cl A-SB 3.656 12/17/48	Aaa	Monthly	57.582	12/23/15
94988XBA	Pass-Thru Cif Cl C 4.458 08/17/50	A3	Monthly	38.963	06/11/14	95000AAW	Pass-Thru Cif Cl A-S 4.013 12/17/48	Aa1	Monthly	47.605	12/23/15
94988XAT	Pass-Thru Cif Cl A-4 3.548 08/17/50	Aaa	Monthly	200	06/11/14	95000AAZ	Pass-Thru Cif Cl B 4.255 12/17/48	A1	Monthly	61.385	12/23/15
94988XAS	Pass-Thru Cif Cl A-3 4.432 08/17/50	Aaa	Monthly	14.089	06/11/14	95000AAR	Pass-Thru Cif Cl A-2A 3.117 12/17/48	Aaa	Monthly	70	12/23/15
94988XAR	Pass-Thru Cif Cl A-2 2.819 08/17/50	Aaa	Monthly	112.071	06/11/14	95000AAQ	Pass-Thru Cif Cl A-1 1.969 12/17/48	Aaa	Monthly	28.655	12/23/15
94988XAA	Pass-Thru Cif Cl A-S 3.817 08/17/50	Aaa	Monthly	231.235	06/11/14	94989QAS	Wells Fargo Commercial Mgt Tr 2015-SG1				
94989AAZ	Pass-Thru Cif Cl B 3.959 12/17/47	Aa3	Monthly	48.386	12/30/14	94989QAU	Pass-Thru Cif Cl A-1 1.568 09/17/48	Aaa	Monthly	30.306	08/27/15
94989ABA	Pass-Thru Cif Cl C 4.193 12/17/47	A3	Monthly	37.001	12/30/14	94989QAV	Pass-Thru Cif Cl A-3 3.715 09/17/48	Aaa	Monthly	6.6	08/27/15
94989ABB	Pass-Thru Cif Cl PEX 12/17/47	A1	Monthly	0.001	12/30/14	94989QAW	Pass-Thru Cif Cl A-4 3.789 09/17/48	Aaa	Monthly	391.844	08/27/15
94989AAR	Pass-Thru Cif Cl A-2 2.954 12/17/47	Aaa	Monthly	63.915	12/30/14	94989QAX	Pass-Thru Cif Cl A-SB 3.556 09/17/48	Aaa	Monthly	54.77	08/27/15
94989AAS	Pass-Thru Cif Cl A-3 3.271 12/17/47	Aaa	Monthly	61.343	12/30/14	94989QAY	Pass-Thru Cif Cl A-S 4.047 09/17/48	Aa2	Monthly	41.189	08/27/15
94989AAT	Pass-Thru Cif Cl A-4 3.147 12/17/47	Aaa	Monthly	255	12/30/14	94989QAZ	Pass-Thru Cif Cl A-2 2.965 09/17/48	Aaa	Monthly	17.909	08/27/15
94989AAU	Pass-Thru Cif Cl A-S 3.405 12/17/47	Aaa	Monthly	273.256	12/30/14	95000GAZ	Wells Fargo Commercial Mgt Tr 2016-BNK1				
94989AAV	Pass-Thru Cif Cl A-SB 3.244 12/17/47	Aaa	Monthly	85.961	12/30/14	95000GAX	Pass-Thru Cif Cl A-SB 2.514 08/17/49	Aaa	Monthly	45.766	08/18/16
94989AAW	Pass-Thru Cif Cl A-S 3.808 12/17/47	Aa1	Monthly	96.771	12/30/14	95000GAW	Pass-Thru Cif Cl A-2 2.399 08/17/49	Aaa	Monthly	230	08/18/16
94989CAU	Wells Fargo Commercial Mgt Tr 2015-C26					95000GAY	Pass-Thru Cif Cl A-1 1.321 08/17/49	Aaa	Monthly	36.136	08/18/16
94989CAB	Pass-Thru Cif Cl A-1 1.454 02/17/48	Aaa	Monthly	69.6	02/13/15	95000GAA	Pass-Thru Cif Cl A-S 2.814 08/17/49	Aa2	Monthly	67.197	08/18/16
94989CAC	Pass-Thru Cif Cl B 3.783 02/17/48	Aa3	Monthly	42.09	02/13/15	95000GAB	Pass-Thru Cif Cl X-A 1.955 08/17/49	Aaa	Monthly	0.001	08/18/16
94989CAD	Pass-Thru Cif Cl A-S 3.58 02/17/48	Aa1	Monthly	76.966	02/13/15	95000GAC	Wells Fargo Commercial Mgt Tr 2016-C33				
94989CAE	Pass-Thru Cif Cl A-SB 2.991 02/17/48	Aaa	Monthly	88.249	02/13/15	95000LAX	Pass-Thru Cif Cl A-3 3.162 03/17/59	Aaa	Monthly	150	03/31/16
94989CAF	Pass-Thru Cif Cl A-4 3.166 02/17/48	Aaa	Monthly	279.84	02/13/15	95000LAY	Pass-Thru Cif Cl A-4 3.426 03/17/59	Aaa	Monthly	191.116	03/31/16
94989CAH	Pass-Thru Cif Cl A-3 2.91 02/17/48	Aaa	Monthly	198	02/13/15	95000LBA	Pass-Thru Cif Cl A-SB 3.185 03/17/59	Aaa	Monthly	42.486	03/31/16
94989CAJ	Pass-Thru Cif Cl A-2 2.663 02/17/48	Aaa	Monthly	37.759	02/13/15	95000LBB	Pass-Thru Cif Cl A-S 3.749 03/17/59	Aa2	Monthly	53.416	03/31/16
94989DAY	Wells Fargo Commercial Mgt Tr 2015-C27					95000LBC	Pass-Thru Cif Cl X-A 1.985 03/17/59	Aa1	Monthly	0.001	03/31/16
94989DBB	Pass-Thru Cif Cl A-S 3.836 02/17/48	Aa2	Monthly	79.897	03/12/15	95000LCA	Pass-Thru Cif Cl A-2 2.785 03/17/59	Aaa	Monthly	84.502	03/31/16
94989DBA	Pass-Thru Cif Cl B 4.139 02/17/48	A1	Monthly	45.842	03/12/15	95000LAD	Pass-Thru Cif Cl A-1 1.775 03/17/59	Aaa	Monthly	30.449	03/31/16
94989DBB	Pass-Thru Cif Cl A-SB 3.278 02/17/48	Aaa	Monthly	89.627	03/12/15	95000DBB	Wells Fargo Commercial Mgt Tr 2016-C34				
94989DAX	Pass-Thru Cif Cl A-S 3.451 02/17/48	Aaa	Monthly	309.207	03/12/15	95000DAJ	Pass-Thru Cif Cl A-2 2.603 06/17/49	Aaa	Monthly	100.629	05/24/16
94989DAW	Pass-Thru Cif Cl A-4 3.19 02/17/48	Aaa	Monthly	240	03/12/15	95000DAG	Pass-Thru Cif Cl A-3FX 2.834 06/17/49	Aaa	Monthly	0.001	05/24/16
94989DAV	Wells Fargo Commercial Mgt Tr 2015-C28					95000DAH	Pass-Thru Cif Cl A-3FL 06/17/49	Aaa	Monthly	25	05/24/16
94989JAX	Pass-Thru Cif Cl A-2 2.855 05/15/48	Aaa	Monthly	54.565	05/21/15	95000DAI	Pass-Thru Cif Cl A-S 3.484 06/17/49	Aa2	Monthly	35.139	05/24/16
94989JAY	Pass-Thru Cif Cl A-3 3.29 05/15/48	Aaa	Monthly	235	05/21/15	95000DAB	Pass-Thru Cif Cl A-SB 2.911 06/17/49	Aaa	Monthly	45.985	05/24/16
94989JAZ	Pass-Thru Cif Cl A-4 3.54 05/15/48	Aaa	Monthly	396.13	05/21/15	95000DBA	Pass-Thru Cif Cl A-4 3.096 06/17/49	Aaa	Monthly	172.158	05/24/16
94989JBA	Pass-Thru Cif Cl A-SB 3.306 05/15/48	Aaa	Monthly	87.186	05/21/15	95000DBB	Pass-Thru Cif Cl A-3 2.834 06/17/49	Aaa	Monthly	115	05/24/16
94989JBB	Pass-Thru Cif Cl A-S 3.872 05/15/48	Aa2	Monthly	88.807	05/21/15	95000DBA	Pass-Thru Cif Cl A-1 1.423 06/17/49	Aaa	Monthly	33.179	05/24/16
94989JAW	Pass-Thru Cif Cl A-1 1.531 05/15/48	Aaa	Monthly	42.399	05/21/15	95000FBC	Wells Fargo Commercial Mgt Tr 2016-C35				
94989KAW	Wells Fargo Commercial Mgt Tr 2015-C29					95000FBA	Pass-Thru Cif Cl A-4FX 2.931 07/17/48	Aaa	Monthly	0.001	07/28/16
94989KAX	Pass-Thru Cif Cl A-SB 3.4 06/17/48	Aaa	Monthly	97.199	06/26/15	95000FBB	Pass-Thru Cif Cl A-4FL 07/17/48	Aaa	Monthly	50	07/28/16
94989KAY	Pass-Thru Cif Cl A-S 4.013 06/17/48	Aa2	Monthly	88.277	06/26/15	95000FBC	Pass-Thru Cif Cl A-S 3.184 07/17/48	Aa2	Monthly	69.405	07/28/16
94989KAZ	Pass-Thru Cif Cl A-1 1.477 06/17/48	Aaa	Monthly	50.145	06/26/15	95000FBD	Pass-Thru Cif Cl A-SB 2.788 07/17/48	Aaa	Monthly	67.132	07/28/16
94989KBA	Pass-Thru Cif Cl A-2 2.552 06/17/48	Aaa	Monthly	30.508	06/26/15	95000FBE	Pass-Thru Cif Cl A-4 2.931 07/17/48	Aaa	Monthly	227.377	07/28/16
94989KBB	Pass-Thru Cif Cl A-3 3.368 06/17/48	Aaa	Monthly	170	06/26/15	95000FCA	Pass-Thru Cif Cl A-3 2.674 07/17/48	Aaa	Monthly	265	07/28/16
94989KBC	Pass-Thru Cif Cl A-4 3.637 06/17/48	Aaa	Monthly	476.065	06/26/15	95000FCB	Pass-Thru Cif Cl A-1 1.392 07/17/48	Aaa	Monthly	47.834	07/28/16
94989KBD	Wells Fargo Commercial Mgt Tr 2015-C30					95000FCB	Pass-Thru Cif Cl A-2 2.495 07/17/48	Aaa	Monthly	58.672	07/28/16
94989KBE	Pass-Thru Cif Cl A-2 2.573 09/17/58	Aaa	Monthly	4.385	08/12/15	95000FCB	Wells Fargo Commercial Mgt Tr 2016-C36				
94989KBF	Pass-Thru Cif Cl A-3 3.411 09/17/58	Aaa	Monthly	150	08/12/15	95000MBA	Pass-Thru Cif Cl A-S 3.419 11/17/59	Aa3	Monthly	77.236	11/03/16
94989KBG	Pass-Thru Cif Cl A-1 1.652 09/17/58	Aaa	Monthly	38.94	08/12/15	95000MBC	Pass-Thru Cif Cl A-SB 2.933 11/17/59	Aaa	Monthly	48.917	11/03/16
94989KBD	Pass-Thru Cif Cl A-SB 3.412 09/17/58	Aaa	Monthly	61.764	08/12/15	95000MBP	Pass-Thru Cif Cl A-4 3.065 11/17/59	Aaa	Monthly	250.203	11/03/16
94989KBE	Pass-Thru Cif Cl A-S 4.067 09/17/58	Aa2	Monthly	51.822	08/12/15	95000MBN	Pass-Thru Cif Cl A-3 2.807 11/17/59	Aaa	Monthly	220	11/03/16
94989KBF	Pass-Thru Cif Cl A-4 3.664 09/17/58	Aaa	Monthly	263.131	08/12/15	95000MBM	Pass-Thru Cif Cl A-2 2.504 11/17/59	Aaa	Monthly	39.657	11/03/16
94989WAW	Wells Fargo Commercial Mgt Tr 2015-C31					95000MBL	Pass-Thru Cif Cl A-1 1.453 11/17/59	Aaa	Monthly	41.947	11/03/16
94989WAW	Pass-Thru Cif Cl A-2 2.309 11/16/48	Aaa	Monthly	20.29	11/12/15	95000MBS	Pass-Thru Cif Cl X-A 1.382 11/17/59	Aaa	Monthly	0.001	11/03/16
94989WAW	Pass-Thru Cif Cl A-3 3.427 11/16/48	Aaa	Monthly	200	11/12/15	95000HBA	Wells Fargo Commercial Mgt Tr 2016-LC24				
94989WAS	Pass-Thru Cif Cl A-4 3.695 11/16/48	Aaa	Monthly	366.122	11/12/15	95000HBB	Pass-Thru Cif Cl A-S 3.367 10/15/49	Aa2	Monthly	94.083	09/29/16
94989WAT	Pass-Thru Cif Cl A-SB 3.487 11/16/48	Aaa	Monthly	67.302	11/12/15	95000HBC	Pass-Thru Cif Cl A-SB 2.825 10/15/49	Aaa	Monthly	69.133	09/29/16
94989WAU	Pass-Thru Cif Cl A-S 4.049 11/16/48	Aa2	Monthly	49.425	11/12/15	95000HBD	Pass-Thru Cif Cl X-A 1.749 10/15/49	Aaa	Monthly	0.001	09/29/16
94989WAP	Pass-Thru Cif Cl A-1 1.679 11/16/48	Aaa	Monthly	38.222	11/12/15	95000HBE	Pass-Thru Cif Cl A-1 1.441 10/15/49	Aaa	Monthly	41.394	09/29/16
94989EAB	Wells Fargo Commercial Mgt Tr 2015-LC20					95000HBF	Pass-Thru Cif Cl A-2 2.501 10/15/49	Aaa	Monthly	55.655	09/29/16
94989EAC	Pass-Thru Cif Cl A-2 2.678 04/15/50	Aaa	Monthly	83.309	03/31/15	95000HBE	Pass-Thru Cif Cl A-3 2.684 10/15/49	Aaa	Monthly	275	09/29/16
94989EAD	Pass-Thru Cif Cl B 3.719 04/15/50	Aa3	Monthly	50.815	03/31/15	95000HBF	Pass-Thru Cif Cl A-4 2.942 10/15/49	Aaa	Monthly	290.568	09/29/16
94989EAE	Pass-Thru Cif Cl A-4 2.925 04/15/50	Aaa	Monthly	155	03/31/15	95000JAU	Wells Fargo Commercial Mgt Tr 2016-LC25				
94989EAF	Pass-Thru Cif Cl A-3 3.086 04/15/50	Aaa	Monthly	43.133	03/31/15	95000JAT	Pass-Thru Cif Cl A-S 3.374 12/17/59	Aaa	Monthly	235	12/08/16
94989EAG	Pass-Thru Cif Cl A-S 3.467 04/15/50	Aa1	Monthly	27.999	03/31/15	95000JAX	Pass-Thru Cif Cl A-2 2.983 12/17/59	Aaa	Monthly	75.129	12/08/16
94989EAA	Pass-Thru Cif Cl A-SB 2.978 04/15/50	Aaa	Monthly	53.206	03/31/15	95000JAY	Pass-Thru Cif Cl A-1 1.7				

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
95000XAG	Wells Fargo Commercial Mgtg Tr 2017-C39					9497ERAF	Pass Thru Cif Ser 2005-1, CI-M-6 11/25/34	B1	Monthly	12.56	06/29/05
95000XAD	Pass-Thru Cif CI A-S 3.702 09/16/50	Aa2	Monthly	106.203	08/22/17	9497ERAH	Pass Thru Cif Ser 2005-1, CI-M-8 09/25/35	Caal	Monthly	8.792	06/29/05
95000YAU	Wells Fargo Commercial Mgtg Tr 2017-C40					949813AA	Wells Fargo Mortgage Backed Securities 2004-J Trust	Ba3	Monthly	14.053	07/29/04
95000YAV	Pass-Thru Cif CI A-1 2.1099 10/17/50	Aaa	Monthly	23.786	10/17/17	949813AB	Wells Fargo Mtg Backed Secs	Ba2	Monthly	742.984	01/18/05
95000YBB	Pass-Thru Cif CI A-2 2.495 10/17/50	Aaa	Monthly	23.626	10/17/17	949813AC	Pass Thru Cif Ser 2005-AR1, CI-A-1 01/25/35	Caal	Monthly	28.822	01/18/05
95000YBC	Pass-Thru Cif CI A-S 3.854 10/17/50	Aa2	Monthly	56.122	10/17/17	94982CAJ	Pass Thru Cif Ser 2004-DD, CI-II-A-8 12/25/34	Ba2	Monthly	0.32	12/17/04
95000YBD	Pass-Thru Cif CI A-SB 3.395 10/17/50	Aaa	Monthly	32.869	10/17/17	94982CAG	Pass Thru Cif Ser 2004-BB, CI-A-3 12/25/34	B3	Monthly	10.777	12/15/04
95000YBE	Pass-Thru Cif CI X-A 1.147 10/17/50	Aaa	Monthly	0.001	10/17/17	94982CAH	Pass Thru Cif Ser 2004-BB, CI-A-6 12/25/34	B1	Monthly	5.259	12/15/04
95000YBF	Pass-Thru Cif CI A-4 3.581 10/17/50	Aaa	Monthly	203.796	10/17/17	94982CAI	Pass Thru Cif Ser 2004-BB, CI-A-2 12/25/34	Ba2	Monthly	336.76	12/15/04
95000YBG	Wells Fargo Commercial Mgtg Tr 2017-C41					94982CAJ	Pass Thru Cif Ser 2004-BB, CI-A-7 12/25/34	B3	Monthly	5.259	12/15/04
95000YBH	Pass-Thru Cif CI X-A 1.24 11/17/50	Aaa	Monthly	0.001	11/30/17	94982CAG	Pass Thru Cif Ser 2004-DD, CI-I-A-1 12/25/34	Ba1	Monthly	169.214	12/17/04
95000YBI	Pass-Thru Cif CI A-1 2.2789 11/17/50	Aaa	Monthly	30.952	11/30/17	94982CAH	Pass Thru Cif Ser 2004-DD, CI-II-A-7 12/25/34	Ba2	Monthly	10	12/17/04
95000YBJ	Pass-Thru Cif CI A-2 2.5899 11/17/50	Aaa	Monthly	14.675	11/30/17	94982CAG	Pass Thru Cif Ser 2005-AR5, CI-II-A-7 03/25/35	Ba1	Monthly	325.266	03/16/05
95000YBK	Pass-Thru Cif CI A-S 3.785 11/17/50	Aa3	Monthly	69.751	11/30/17	94982CAG	Pass Thru Cif Ser 2005-AR5, CI-II-A-2 03/25/35	Ba3	Monthly	10.57	03/16/05
95000YBL	Pass-Thru Cif CI A-S 3.472 11/17/50	Aaa	Monthly	245.117	11/30/17	94982CAG	Pass Thru Cif Ser 2005-AR5, CI-I-A-1 03/25/35	Ba3	Monthly	144.652	03/16/05
95000YBM	Pass-Thru Cif CI A-S 3.21 11/17/50	Aaa	Monthly	215	11/30/17	94982CAG	Pass Thru Cif Ser 2005-AR4, CI-I-A-1 03/25/35	Ba1	Monthly	163.724	03/16/05
95000YBN	Pass-Thru Cif CI A-SB 3.39 11/17/50	Aaa	Monthly	44.401	11/30/17	94982CAG	Pass Thru Cif Ser 2005-AR4, CI-I-A-3 03/25/35	Ba1	Monthly	170.637	03/16/05
95000YBO	Wells Fargo Commercial Mgtg Tr 2017-C42					94982CAG	Pass Thru Cif Ser 2005-3, CI-A-13 5.5 04/25/35	Ba1	Monthly	15.889	04/28/05
95000YBP	Pass-Thru Cif CI A-BP 3.8849 12/16/50	Aaa	Monthly	7.125	12/21/17	94982CAG	Pass Thru Cif Ser 2005-3, CI-A-15 5.5 04/25/35	Ba2	Monthly	2.197	04/28/05
95000YBQ	Pass-Thru Cif CI A-3 3.33 12/16/50	Aaa	Monthly	147	12/21/17	94982CAG	Pass Thru Cif Ser 2005-3, CI-A-3 5.5 04/25/35	Ba1	Monthly	27.836	04/28/05
95000YBR	Pass-Thru Cif CI A-SB 3.488 12/16/50	Aaa	Monthly	27.697	12/21/17	94982CAG	Pass Thru Cif Ser 2005-3, CI-A-5 5.5 04/25/35	Ba1	Monthly	44.47	04/28/05
95000YBS	Pass-Thru Cif CI A-2 3.439 12/16/50	Aaa	Monthly	12.32	12/21/17	94982CAG	Pass Thru Cif Ser 2005-3, CI-A-PO 5.5 04/25/35	Ba1	Monthly	0.817	04/28/05
95000YBT	Pass-Thru Cif CI A-1 2.338 12/16/50	Aaa	Monthly	13.377	12/21/17	94982CAG	Pass Thru Cif Ser 2005-6, CI-A-4 5.5 07/25/35	Ba2	Monthly	57	07/28/05
95000YBU	Pass-Thru Cif CI A-4 3.589 12/16/50	Aaa	Monthly	287.78	12/21/17	94982LAB	Pass Thru Cif Ser 2005-6, CI-A-2 5.25 08/25/35	Caa2	Monthly	7	08/30/05
95000YBV	Wells Fargo Commercial Mgtg Tr 2017-RB1					94983ZAM	Pass Thru Cif Ser 2005-14, CI-I-A-PO 12/25/35	Ba2	Monthly	2.687	11/29/05
95000YBW	Pass-Thru Cif CI A-2 2.749 03/17/50	Aaa	Monthly	19.868	03/30/17	94983ZAB	Pass Thru Cif Ser 2005-14, CI-I-A-2 5.5 12/25/35	B1	Monthly	13	11/29/05
95000YBX	Pass-Thru Cif CI X-A 1.446 03/17/50	Aaa	Monthly	0.001	03/30/17	94983HAI	Wells Fargo Mtg Bkd Secs Tr	Ba1	Monthly	10	10/28/05
95000YBY	Pass-Thru Cif CI A-S 3.757 03/17/50	Aa3	Monthly	37.855	03/30/17	94983HAH	Pass Thru Cif Ser 2005-11, CI-II-A-5 5.5 10/25/35	Ba3	Monthly	5.696	10/28/05
95000YBZ	Pass-Thru Cif CI A-1 2.056 03/17/50	Aaa	Monthly	10.516	03/30/17	94983HAG	Pass Thru Cif Ser 2005-11, CI-II-A-3 5.5 10/25/35	Ba1	Monthly	29.324	10/28/05
95000YCA	Pass-Thru Cif CI A-3 3.258 03/17/50	Aaa	Monthly	5.556	03/30/17	94983HAL	Pass Thru Cif Ser 2005-11, CI-II-A-7 5.5 10/25/35	Ba1	Monthly	22.649	10/28/05
95000YCB	Pass-Thru Cif CI A-4 3.374 03/17/50	Aaa	Monthly	160	03/30/17	94981VAF	Wells Fargo Mtg Backed Secs 2004-K Tr	Ba2	Monthly	100.54	06/15/04
95000YCC	Pass-Thru Cif CI A-S 3.6349 03/17/50	Aaa	Monthly	203.194	03/30/17	94981VAY	Pass-Thru Cif CI II-A-1 06/25/34	Ba2	Monthly	59	06/15/04
95000YCD	Pass-Thru Cif CI A-SB 3.446 03/17/50	Aaa	Monthly	24.84	03/30/17	94981VAX	Pass-Thru Cif CI II-A-12 06/25/34	Ba2	Monthly	20	06/15/04
95000YCE	Wells Fargo Commercial Mgtg Tr 2017-RC1					94981VAX	Pass-Thru Cif CI II-A-11 06/25/34	Ba1	Monthly	50	06/15/04
95000YCF	Pass-Thru Cif CI A-1 2.012 01/16/60	Aaa	Monthly	19.435	03/14/17	94981VAN	Pass-Thru Cif CI II-A-8 06/25/34	Ba2	Monthly	75	06/15/04
95000YCG	Pass-Thru Cif CI A-SB 3.4529 01/16/60	Aaa	Monthly	26.358	03/14/17	94981VAL	Pass-Thru Cif CI II-A-6 06/25/34	Ba1	Monthly	60	06/15/04
95000YCH	Pass-Thru Cif CI A-2 3.1179 01/16/60	Aaa	Monthly	73.836	03/14/17	94981VAH	Pass-Thru Cif CI II-A-3 06/25/34	B2	Monthly	8.5	06/15/04
95000YCI	Pass-Thru Cif CI A-3 3.3639 01/16/60	Aaa	Monthly	100	03/14/17	94981VAG	Pass-Thru Cif CI II-A-2 06/25/34	B1	Monthly	11.866	06/15/04
95000YCK	Pass-Thru Cif CI A-4 3.6309 01/16/60	Aaa	Monthly	195.938	03/14/17	94980RAA	Wells Fargo Mtg Backed Secs 2004-Z Tr	A3	Monthly	289.15	11/29/04
95000YCL	Pass-Thru Cif CI X-A 1.737 01/16/60	Aaa	Monthly	0.001	03/14/17	94980RAB	Pass-Thru Cif CI A-1 01/25/34	Ba2	Monthly	20.883	11/29/04
95000YCM	Wells Fargo Commercial Mgtg Tr 2018-C43					94980RAD	Pass-Thru Cif CI A-2 01/25/34	A3	Monthly	200	11/29/04
95000YCN	Pass-Thru Cif CI X-A 0.873 03/17/51	Aaa	Monthly	0.001	03/27/17	94980RAC	Pass-Thru Cif CI II-A-2 4.365 11/25/34	A3	Monthly	744.753	11/29/04
95000YCO	Pass-Thru Cif CI A-SB 3.951 03/17/51	Aaa	Monthly	40.193	03/27/17	94982UAE	Wells Fargo Mtg Backed Secs 2005-AR5 Tr	Ba3	Monthly	15.264	03/16/05
95000YCP	Pass-Thru Cif CI A-4 4.0119 03/17/51	Aaa	Monthly	337.416	03/27/17	94982UAE	Pass-Thru Cif CI A-2 03/25/35	Ba3	Monthly	4.699	03/16/05
95000YCQ	Pass-Thru Cif CI A-3 3.746 03/17/51	Aaa	Monthly	86.5	03/27/17	94982UAE	Pass-Thru Cif CI A-2 03/25/35	Ba3	Monthly	4.699	03/16/05
95000YCR	Pass-Thru Cif CI A-2 3.8599 03/17/51	Aaa	Monthly	7.539	03/27/17	94989UBJ	Wells Fargo Mtg Backed Secs 2018-1 Tr	Ba1	Monthly	1.765	10/25/18
95000YCS	Pass-Thru Cif CI A-1 2.89 03/17/51	Aaa	Monthly	22.182	03/27/17	94989UBA	Pass-Thru Cif CI B-4 3.706 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YCT	Pass-Thru Cif CI A-S 4.152 03/17/51	Aa3	Monthly	73.192	03/27/17	94989UBA	Pass-Thru Cif CI A-1 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YCU	Wells Fargo Commercial Mgtg Tr 2018-C44					94989UBA	Pass-Thru Cif CI A-2 3 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YCV	Pass-Thru Cif CI A-S 4.464 05/17/51	Aa2	Monthly	43.126	05/17/17	94989UBA	Pass-Thru Cif CI A-3 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YCW	Pass-Thru Cif CI A-3 3.8239 05/17/51	Aaa	Monthly	6.828	05/17/17	94989UBA	Pass-Thru Cif CI A-4 3 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YCX	Pass-Thru Cif CI X-A 0.928 05/17/51	Aaa	Monthly	0.001	05/17/17	94989UBA	Pass-Thru Cif CI A-5 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YCY	Pass-Thru Cif CI A-SB 4.1669 05/17/51	Aaa	Monthly	37.62	05/17/17	94989UBA	Pass-Thru Cif CI A-6 3 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YDZ	Pass-Thru Cif CI A-5 4.2119 05/17/51	Aaa	Monthly	269.07	05/17/17	94989UBA	Pass-Thru Cif CI A-7 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YEA	Pass-Thru Cif CI A-4 3.948 05/17/51	Aaa	Monthly	175	05/17/17	94989UBA	Pass-Thru Cif CI A-8 3 07/25/47	Aaa	Monthly	225.024	10/25/18
95000YEB	Pass-Thru Cif CI A-2 4.1779 05/17/51	Aaa	Monthly	27.202	05/17/17	94989UBA	Pass-Thru Cif CI A-9 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YEC	Pass-Thru Cif CI A-1 3.0449 05/17/51	Aaa	Monthly	20.962	05/17/17	94989UBA	Pass-Thru Cif CI A-10 3 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YED	Wells Fargo Commercial Mgtg Tr 2018-C45					94989UBA	Pass-Thru Cif CI A-11 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YEE	Pass-Thru Cif CI X-A 0.998 06/16/51	Aaa	Monthly	0.001	07/17/17	94989UBA	Pass-Thru Cif CI A-12 3 07/25/47	Aaa	Monthly	56.256	10/25/18
95000YEF	Pass-Thru Cif CI A-S 4.405 06/16/51	Aa2	Monthly	46.114	07/17/17	94989UBA	Pass-Thru Cif CI A-13 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YEG	Pass-Thru Cif CI A-1 3.1309 06/16/51	Aaa	Monthly	14.405	07/17/17	94989UBA	Pass-Thru Cif CI A-14 3 07/25/47	Aaa	Monthly	46.88	10/25/18
95000YEH	Pass-Thru Cif CI A-2 3.4169 06/16/51	Aaa	Monthly	5.559	07/17/17	94989UBA	Pass-Thru Cif CI A-15 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000YEI	Pass-Thru Cif CI A-3 3.9199 06/16/51	Aaa	Monthly	180	07/17/17	94989UBA	Pass-Thru Cif CI A-16 3 07/25/47	Aaa	Monthly	46.88	10/25/18
95000Y EJ	Pass-Thru Cif CI A-4 4.184 06/16/51	Aaa	Monthly	223.783	07/17/17	94989UBA	Pass-Thru Cif CI A-17 3.5 07/25/47	Aa1	Monthly	0.001	10/25/18
95000Y EK	Pass-Thru Cif CI A-SB 4.147 06/16/51	Aaa	Monthly	37.388	07/17/17	94989UBA	Pass-Thru Cif CI A-18 3 07/25/47	Aa1	Monthly	44.15	10/25/18
95000Y EL	Wells Fargo Commercial Mgtg Tr 2018-C46					94989UBA	Pass-Thru Cif CI A-19 3.5 07/25/47	Aaa	Monthly	0.001	10/25/18
95000Y EM	Pass-Thru Cif CI A-1 3.157 08/17/51	Aaa	Monthly	14.029	08/28/17	94989UBA	Pass-Thru Cif CI A-20 3 07/25/47	Aaa	Monthly	0.001	10/25/18
95000Y EN	Pass-Thru Cif CI A-S 4.3819 08/17/51	Aa2	Monthly	56.234	08/28/17	94989UBA	Pass-Thru Cif CI B-1 3.706 07/25/47	Aa3	Monthly	8.163	10/25/18
95000Y EO	Pass-Thru Cif CI A-SB 4.086 08/17/51	Aaa	Monthly	24.04	08/28/17	94989UBJ	Pass-Thru Cif CI B-2 3.706 07/25/47	A2	Monthly	4.854	10/25/18
95000Y EP	Pass-Thru Cif CI X-A 1.117 08/17/51	Aaa	Monthly	0.001	08/28/17	94989UBK	Pass-Thru Cif CI B-3 3.706 07/25/47	Ba2	Monthly	1.192	10/25/18
95000Y EQ	Pass-Thru Cif CI A-4 4.152 08/17/51	Aaa	Monthly	184.264	08/28/17	94985NM2	Wells Fargo Stage Trs Var Sts	Aa2	F&A 15	14.7	03/17/11
95000Y ER	Pass-Thru Cif CI A-3 3.8879 08/17/51	Aaa	Monthly	115	08/28/17	94985NM2	Pass-Thru Cif Ser 2011-33F 02/15/44	Aa2	Monthly	101.492	08/30/07
95000Y ES	Pass-Thru Cif										

STRUCTURED FINANCE ISSUES

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
Wfcm 2016-C32						92938CAD	Pass-Thru Cif Cl A-4 1.153 08/17/46	Aaa	Monthly	301.785	08/20/13
94989YAW	Pass-Thru Cif Cl A-1 1.577 01/17/59	Aaa	Monthly	40.045	02/18/16	92938CAK	Pass-Thru Cif Cl PEX 08/17/46	A1	Monthly	0.001	08/20/13
94989YBJ	Pass-Thru Cif Cl A-3FX 3.424 01/17/59	Aaa	Monthly	0.001	02/18/16	92938CAJ	Pass-Thru Cif Cl C 4.636 08/17/46	A3	Monthly	42.896	08/20/13
94989YBB	Pass-Thru Cif Cl A-S 3.952 01/17/59	Aa2	Monthly	77.999	02/18/16	92938CAH	Pass-Thru Cif Cl B 4.636 08/17/46	Aa3	Monthly	74.723	08/20/13
WFCM 2016-NXS6						92938CAG	Pass-Thru Cif Cl X-A 0.873 08/17/46	Aaa	Monthly	0.001	08/20/13
95000KBE	Pass-Thru Cif Cl X-A 1.808 11/17/49	Aaa	Monthly	0.001	10/13/16	92938CAF	Pass-Thru Cif Cl A-S 4.358 08/17/46	Aaa	Monthly	80.257	08/20/13
95000KBD	Pass-Thru Cif Cl A-S 3.377 11/17/49	Aa3	Monthly	48.267	10/13/16	92938CAE	Pass-Thru Cif Cl A-SB 3.72 08/17/46	Aaa	Monthly	104.819	08/20/13
95000KBC	Pass-Thru Cif Cl A-SB 2.827 11/17/49	Aaa	Monthly	31.139	10/13/16	WRFS Commercial Mlge Tr 2013-C16					
95000KBB	Pass-Thru Cif Cl A-4 2.918 11/17/49	Aaa	Monthly	206.019	10/13/16	92938EJ	Pass-Thru Cif Cl A-3 9.922 09/17/46	Aaa	Monthly	43.958	09/30/13
95000KBA	Pass-Thru Cif Cl A-3 2.642 11/17/49	Aaa	Monthly	150	10/13/16	92938EBF	Pass-Thru Cif Cl B 4.986 09/17/46	Aa3	Monthly	56.216	09/30/13
95000KAZ	Pass-Thru Cif Cl A-2 2.399 11/17/49	Aaa	Monthly	115.788	10/13/16	92938EAG	Pass-Thru Cif Cl X-A 1.085 09/17/46	Aaa	Monthly	0.001	09/30/13
95000KAY	Pass-Thru Cif Cl A-1 1.417 11/17/49	Aaa	Monthly	27.042	10/13/16	92938EAW	Pass-Thru Cif Cl A-S 4.668 09/17/46	Aaa	Monthly	100.665	09/30/13
WRFS Commercial Mlge Tr 2011-C5						92938EAT	Pass-Thru Cif Cl A-SB 3.963 09/17/46	Aaa	Monthly	70.395	09/30/13
92936JAH	Pass-Thru Cif Cl B 11/15/44	Aa2	Monthly	54.557	11/22/11	92938EAO	Pass-Thru Cif Cl A-5 4.415 09/17/46	Aaa	Monthly	221.621	09/30/13
WRFS 2011-C4						92938EAM	Pass-Thru Cif Cl A-4 4.136 09/17/46	Aaa	Monthly	183	09/30/13
92936CBC	Pass-Thru Cif Cl G 06/15/44	B2	Monthly	18.508	08/01/11	92938EBM	Pass-Thru Cif Cl PEX 09/17/46	A1	Monthly	0.001	09/30/13
92936CAE	Pass-Thru Cif Cl A-3 4.394 06/15/44	Aaa	Monthly	164.861	08/01/11	WRFS Commercial Mlge Tr 2013-C17					
92936CAG	Pass-Thru Cif Cl A-FL 06/15/44	Aaa	Monthly	90	08/01/11	92938GAJ	Pass-Thru Cif Cl B 4.788 12/17/46	Aa3	Monthly	58.784	11/20/13
92936CAJ	Pass-Thru Cif Cl A-4 06/15/44	Aaa	Monthly	681.432	08/01/11	92938GAK	Pass-Thru Cif Cl C 5.127 12/17/46	A3	Monthly	31.652	11/20/13
92936CAN	Pass-Thru Cif Cl X-A 06/15/44	Aaa	Monthly	0.001	08/01/11	92938GAH	Pass-Thru Cif Cl X-B 0.339 12/17/46	Aa3	Monthly	0.001	11/20/13
92936CBA	Pass-Thru Cif Cl F 06/15/44	Ba2	Monthly	20.36	08/01/11	92938GAG	Pass-Thru Cif Cl X-A 1.621 12/17/46	Aaa	Monthly	0.001	11/20/13
92936CAS	Pass-Thru Cif Cl D 06/15/44	Aa2	Monthly	42.57	08/01/11	92938GAF	Pass-Thru Cif Cl A-S 4.255 12/17/46	Aaa	Monthly	73.478	11/20/13
92936CAU	Pass-Thru Cif Cl C 06/15/44	A2	Monthly	42.57	08/01/11	92938GAE	Pass-Thru Cif Cl A-SB 3.558 12/17/46	Aaa	Monthly	55.837	11/20/13
92936CAW	Pass-Thru Cif Cl D 06/15/44	Baa1	Monthly	33.316	08/01/11	92938GAD	Pass-Thru Cif Cl A-4 4.023 12/17/46	Aaa	Monthly	236.856	11/20/13
92936CAY	Pass-Thru Cif Cl E 06/15/44	Baa3	Monthly	51.824	08/01/11	92938GAC	Pass-Thru Cif Cl A-3 3.754 12/17/46	Aaa	Monthly	125	11/20/13
92936CAQ	Pass-Thru Cif Cl X-B 06/15/44	B1	Monthly	0.001	08/01/11	WRFS Commercial Mlge Tr 2013-C18					
WRFS Commercial Mlge Tr 2011-C3						92938GAE	Pass-Thru Cif Cl C 4.676 12/17/46	A3	Monthly	36.329	12/23/13
92935VAF	Pass-Thru Cif Cl A-3 3.998 03/15/44	Aaa	Monthly	123.499	06/09/11	92938GAF	Pass-Thru Cif Cl PEX 12/17/46	A1	Monthly	0.001	12/23/13
92935VAK	Pass-Thru Cif Cl X-A 03/15/44	Aaa	Monthly	0.001	06/09/11	92938GAG	Pass-Thru Cif Cl A-S 4.387 12/17/46	Aaa	Monthly	70.062	12/23/13
92935VAH	Pass-Thru Cif Cl A-4 4.375 03/15/44	Aaa	Monthly	556.955	06/09/11	92938GAQ	Pass-Thru Cif Cl A-SB 3.676 12/17/46	Aaa	Monthly	63.699	12/23/13
92935VAM	Pass-Thru Cif Cl X-B 03/15/44	B2	Monthly	0.001	06/09/11	92938GAA	Pass-Thru Cif Cl X-A 1.008 12/17/46	Aaa	Monthly	0.001	12/23/13
92935VAP	Pass-Thru Cif Cl B 4.74 03/15/44	Aa1	Monthly	41.573	06/09/11	92938GAB	Pass-Thru Cif Cl A-4 3.896 12/17/46	Aaa	Monthly	170	12/23/13
92935VAR	Pass-Thru Cif Cl C 03/15/44	A1	Monthly	46.995	06/09/11	92938GAC	Pass-Thru Cif Cl A-3 3.651 12/17/46	Aaa	Monthly	140	12/23/13
92935VAT	Pass-Thru Cif Cl D 03/15/44	Baa3	Monthly	79.531	06/09/11	92938GAD	Pass-Thru Cif Cl A-2 3.027 12/17/46	Aaa	Monthly	103.34	12/23/13
92935VAU	Pass-Thru Cif Cl E 03/15/44	B1	Monthly	21.69	06/09/11	92938GAE	Pass-Thru Cif Cl A 4.676 12/17/46	Aa3	Monthly	72.657	12/23/13
92935VAX	Pass-Thru Cif Cl F 03/15/44	Caa2	Monthly	19.883	06/09/11	92938GAF	Pass-Thru Cif Cl A-5 4.162 12/17/46	Aaa	Monthly	201.014	12/23/13
WRFS Commercial Mlge Tr 2011-C5						WRFS Commercial Mlge Tr 2013-UBS1					
92936JBB	Pass-Thru Cif Cl A-4 3.667 11/15/44	Aaa	Monthly	470.955	11/22/11	92938JAB	Pass-Thru Cif Cl A-2 2.927 03/16/46	Aaa	Monthly	158.816	12/11/13
92936JAR	Pass-Thru Cif Cl F 11/15/44	Ba2	Monthly	17.731	11/22/11	92938JAD	Pass-Thru Cif Cl A-3 3.591 03/16/46	Aaa	Monthly	130	12/11/13
92936JAT	Pass-Thru Cif Cl G 11/15/44	B2	Monthly	16.367	11/22/11	92938JAE	Pass-Thru Cif Cl A-4 4.079 03/16/46	Aaa	Monthly	154.507	12/11/13
92936JBA	Pass-Thru Cif Cl A-3 3.526 11/15/44	Aaa	Monthly	107.908	11/22/11	92938JAF	Pass-Thru Cif Cl A-SB 3.603 03/16/46	Aaa	Monthly	37.66	12/11/13
92936JAB	Pass-Thru Cif Cl X-A 11/15/44	Aaa	Monthly	0.001	11/22/11	92938JAG	Pass-Thru Cif Cl A-S 4.306 03/16/46	Aaa	Monthly	47.232	12/11/13
92936JAM	Pass-Thru Cif Cl D 11/15/44	Baa1	Monthly	25.915	11/22/11	92938JAH	Pass-Thru Cif Cl A-4 1.159 03/16/46	Aaa	Monthly	0.001	12/11/13
92936JAK	Pass-Thru Cif Cl E 11/15/44	A2	Monthly	40.918	11/22/11	92938JAJ	Pass-Thru Cif Cl B 4.634 03/16/46	Aa3	Monthly	49.957	12/11/13
92936JAF	Pass-Thru Cif Cl A-S 11/15/44	Aaa	Monthly	85.928	11/22/11	92938JAL	Pass-Thru Cif Cl C 4.634 03/16/46	A3	Monthly	36.332	12/11/13
92936JAD	Pass-Thru Cif Cl X-B 11/15/44	Ba3	Monthly	0.001	11/22/11	WRFS Commercial Mlge Tr 2014-C19					
92936JAP	Pass-Thru Cif Cl E 11/15/44	Baa3	Monthly	49.101	11/22/11	92938VAX	Pass-Thru Cif Cl X-B 0.598 03/15/47	Ba1	Monthly	0.001	03/28/14
WRFS Commercial Mlge Tr 2012-C10						92938VAV	Pass-Thru Cif Cl X-A 1.509 03/15/47	Aaa	Monthly	0.001	03/28/14
92890NAV	Pass-Thru Cif Cl A-SB 2.453 12/15/45	Aaa	Monthly	123.89	12/19/12	92938VAW	Pass-Thru Cif Cl PEX 03/15/47	A1	Monthly	0.001	03/28/14
92890NAU	Pass-Thru Cif Cl A-3 2.875 12/15/45	Aaa	Monthly	521.167	12/19/12	92938VAU	Pass-Thru Cif Cl C 4.646 03/15/47	A3	Monthly	40.006	03/28/14
92890NAG	Pass-Thru Cif Cl E 12/15/45	B1	Monthly	26.113	12/19/12	92938VAT	Pass-Thru Cif Cl B 4.723 03/15/47	Aa3	Monthly	75.875	03/28/14
92890NAJ	Pass-Thru Cif Cl F 12/15/45	Caa1	Monthly	22.848	12/19/12	92938VAN	Pass-Thru Cif Cl A-3 3.66 03/15/47	Aaa	Monthly	98.933	03/28/14
92890NAE	Pass-Thru Cif Cl D 12/15/45	Baa3	Monthly	52.224	12/19/12	92938VAR	Pass-Thru Cif Cl A-SB 3.618 03/15/47	Aaa	Monthly	101.859	03/28/14
92890NAC	Pass-Thru Cif Cl X-B 12/15/45	A2	Monthly	0.001	12/19/12	92938VAQ	Pass-Thru Cif Cl A-5 4.101 03/15/47	Aaa	Monthly	249.163	03/28/14
92890NAA	Pass-Thru Cif Cl X-A 12/15/45	Aaa	Monthly	0.001	12/19/12	92938VAP	Pass-Thru Cif Cl A-2 2.895 03/15/47	Aaa	Monthly	36.949	03/28/14
92890NAY	Pass-Thru Cif Cl C 12/15/45	A3	Monthly	42.433	12/19/12	92938VAS	Pass-Thru Cif Cl A-4 3.829 03/15/47	Aaa	Monthly	210	03/28/14
92890NAX	Pass-Thru Cif Cl B 3.744 12/15/45	Aa3	Monthly	76.705	12/19/12	WRFS Commercial Mlge Tr 2014-C20					
92890NBB	Pass-Thru Cif Cl A-FX 2.855 12/15/45	Aaa	Monthly	0.001	12/19/12	92890FAU	Pass-Thru Cif Cl A-5 3.995 05/17/47	Aaa	Monthly	312.986	05/13/14
92890NAZ	Pass-Thru Cif Cl A-FL 12/15/45	Aaa	Monthly	100	12/19/12	92890FAZ	Pass-Thru Cif Cl C 4.513 05/17/47	A3	Monthly	45.373	05/13/14
WRFS Commercial Mlge Tr 2012-C6						92890FAY	Pass-Thru Cif Cl B 4.378 05/17/47	Aa3	Monthly	95.44	05/13/14
92936QAG	Pass-Thru Cif Cl A-4 3.44 04/17/45	Aaa	Monthly	385.428	04/04/12	92890FAW	Pass-Thru Cif Cl A-5 1.417 05/17/47	Aaa	Monthly	0.001	05/13/14
92936QAE	Pass-Thru Cif Cl A-3 3.143 04/17/45	Aaa	Monthly	67.832	04/04/12	92890FBB	Pass-Thru Cif Cl A-S 4.176 05/17/47	Aaa	Monthly	52.584	05/13/14
92936QAX	Pass-Thru Cif Cl F 04/17/45	B2	Monthly	13.875	04/04/12	92890FAV	Pass-Thru Cif Cl A-SB 3.638 05/17/47	Aaa	Monthly	101.757	05/13/14
92936QAV	Pass-Thru Cif Cl E 04/17/45	Ba2	Monthly	13.875	04/04/12	92890FAT	Pass-Thru Cif Cl A-4 3.723 05/17/47	Aaa	Monthly	250	05/13/14
92936QAT	Pass-Thru Cif Cl D 04/17/45	Baa3	Monthly	47.407	04/04/12	92890FBD	Pass-Thru Cif Cl A-SFL 05/17/47	Aaa	Monthly	10	05/13/14
92936QAJ	Pass-Thru Cif Cl B 4.697 04/17/45	Aa1	Monthly	42.781	04/04/12	92890FAR	Pass-Thru Cif Cl A-2 3.036 05/17/47	Aaa	Monthly	95.556	05/13/14
92936QAM	Pass-Thru Cif Cl X-A 04/17/45	Aaa	Monthly	0.001	04/04/12	92890FAS	Pass-Thru Cif Cl A-3 3.635 05/17/47	Aaa	Monthly	45.351	05/13/14
92936QAR	Pass-Thru Cif Cl C 04/17/45	A1	Monthly	31.219	04/04/12	WRFS Commercial Mlge Tr 2014-C21					
92936QBC	Pass-Thru Cif Cl A-S 3.835 04/17/45	Aaa	Monthly	100.595	04/04/12	92939FAX	Pass-Thru Cif Cl B 4.213 08/16/47	Aa3	Monthly	97.807	08/12/14
WRFS Commercial Mlge Tr 2012-C8						92939FBF	Pass-Thru Cif Cl A-SBFL 08/16/47	Aaa	Monthly	0.001	08/12/14
92936YAN	Pass-Thru Cif Cl X-B 08/17/45	Aa2	Monthly	0.001	08/07/12	92939FBH	Pass-Thru Cif Cl A-SBFX 3.393 08/16/47	Aaa	Monthly	0.001	08/12/14
92936YAW	Pass-Thru Cif Cl G 08/17/45	B2	Monthly	26.019	08/07/12	92939FAR	Pass-Thru Cif Cl A-2 2.917 08/16/47	Aaa	Monthly	109.239	08/12/14
92936YAC	Pass-Thru Cif Cl A-3 3.001 08/17/45	Aaa	Monthly	414.057	08/07/12	92939FAS	Pass-Thru Cif Cl C 4.238 08/16/47	Aaa	Monthly	48.253	08/12/14
92936YAS	Pass-Thru Cif Cl E 08/17/45	Baa3	Monthly	45.533	08/07/12	92939FAY	Pass-Thru Cif Cl C 4.238 08/16/47	A3	Monthly	53.35	08/12/14
92936YAU	Pass-Thru Cif Cl F 08/17/45	Ba2	Monthly	22.767	08/07/12	92939FAU	Pass-Thru Cif Cl A-S 3.678 08/16/47	Aaa	Monthly	344.019	08/12/14
92936YAD	Pass-Thru Cif Cl A-SB 2.559 08/17/45	Aaa	Monthly	96.932	08/07/12	92939FAV	Pass-Thru Cif Cl A-SB 3.393 08/16/47	Aaa	Monthly	49.455	08/12/14
92936YAE	Pass-Thru Cif										

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
92939KAL	WFRBS Commercial Mlge Tr 2014-C24					97655JAT	Pass-Thru Cif CI 1A-18 3.5 01/22/46	Aaa	Jan 22	0.001	02/11/16
92939KAK	Pass-Thru Cif CI PEX 11/15/47	A1	Monthly	0.001	11/18/14	97655JAS	Pass-Thru Cif CI 1A-17 3.75 01/22/46	Aaa	Jan 22	0.001	02/11/16
92939KAB	Pass-Thru Cif CI 4.29 11/15/47	A3	Monthly	32.625	11/18/14	97655JAV	Pass-Thru Cif CI 1A-X-1 0.187 01/22/46	Aaa	Jan 22	0.001	02/11/16
92939KBR	Pass-Thru Cif CI B 4.204 11/15/47	Aa3	Monthly	44.86	11/18/14	97655JBH	Pass-Thru Cif CI 1A-X-13 0.5 01/22/46	Aaa	Jan 22	0.001	02/11/16
92939KAG	Pass-Thru Cif CI A-S 3.931 11/15/47	Aa1	Monthly	99.234	11/18/14	97655JCA	Pass-Thru Cif CI A-M 3 01/22/46	Aaa	Jan 22	0.001	02/11/16
92939KAF	Pass-Thru Cif CI A-SB 3.324 11/15/47	Aaa	Monthly	59.202	11/18/14	97655JCD	Pass-Thru Cif CI B-3 3.891 01/22/46	Aa3	Jan 22	7.547	02/11/16
92939KAE	Pass-Thru Cif CI A-5 3.607 11/15/47	Aaa	Monthly	286.297	11/18/14	97655JCE	Pass-Thru Cif CI B-4 3.891 01/22/46	A2	Jan 22	5.099	02/11/16
92939KAD	Pass-Thru Cif CI A-4 3.343 11/15/47	Aaa	Monthly	240	11/18/14		Woodbourne Capital Tr I				
92939KAB	Pass-Thru Cif CI A-2 2.863 11/15/47	Aaa	Monthly	55.254	11/18/14	97800220	Contingent Capital Sec 12/30/99	Baa3	Monthly	50	04/01/05
	WFRBS Commercial Mlge Tr 2014-C25						Woodbourne Capital Tr II				
92939LAD	Pass-Thru Cif CI A-4 3.365 11/15/47	Aaa	Monthly	210	12/12/14	97800320	Contingent Capital Sec 12/30/99	Baa3	Monthly	50	04/01/05
92939LAE	Pass-Thru Cif CI A-5 3.631 11/15/47	Aaa	Monthly	235.93	12/12/14		Woodbourne Capital Tr III				
92939LAF	Pass-Thru Cif CI A-SB 3.369 11/15/47	Aaa	Monthly	57.125	12/12/14	97800P20	Contingent Capital Securities 12/30/99	Baa3	Monthly	50	04/01/05
92939LAG	Pass-Thru Cif CI A-S 3.984 11/15/47	Aa1	Monthly	73.345	12/12/14		Woodbourne Capital Tr IV				
92939LAC	Pass-Thru Cif CI A-3 3.429 11/15/47	Aaa	Monthly	35.436	12/12/14	97800O20	Contingent Capital Securities 12/30/99	Baa3	Monthly	50	04/01/05
92939LAJ	Pass-Thru Cif CI C 4.326 11/15/47	A3	Monthly	29.557	12/12/14		Woodmont 2018-4 Tr				
92939LAK	Pass-Thru Cif CI PEX 11/15/47	A1	Monthly	0.001	12/12/14	979888AA	Coll Nt CI A-1 04/22/30	Aaa	J,A,J&O 22	316.25	04/19/18
92939LAB	Pass-Thru Cif CI A-2 2.932 11/15/47	Aaa	Monthly	42.716	12/12/14	97988LAA	Coll Nt CI A-1 07/25/30	Aaa	J,A,J&O 25	220.75	08/21/18
92939LAA	Pass-Thru Cif CI A-1 1.518 11/15/47	Aaa	Monthly	31.829	12/12/14		Woori Bk				
92939LAH	Pass-Thru Cif CI 4.236 11/15/47	Aa3	Monthly	38.315	12/12/14	98105FAG	Sub Mtn Rule 144A 5.125 08/06/28	Baa3	F&A 06	300	07/30/18
	WFRBS Commercial Mlge Tr 2014-LC14						World Omni Automobile Lease Securitization Tr 2018-A				
96221TAF	Pass-Thru Cif CI A-SB 3.522 03/15/47	Aaa	Monthly	89.847	02/20/14	98161YAB	Coll Nt CI A-2 2.589 11/16/20	Aaa	Monthly	292	03/14/18
96221TAM	Pass-Thru Cif CI PEX 03/15/47	A1	Monthly	0.001	02/20/14	98161YAC	Coll Nt CI A-3 2.83 07/15/21	Aaa	Monthly	291	03/14/18
96221TAE	Pass-Thru Cif CI A-5 4.045 03/15/47	Aaa	Monthly	278.492	02/20/14	98161YAD	Coll Nt CI A-4 2.939 05/15/23	Aaa	Monthly	80.774	03/14/18
96221TAG	Pass-Thru Cif CI A-S 4.351 03/15/47	Aaa	Monthly	95.739	02/20/14	98161YAE	Coll Nt CI B 3.06 05/15/23	Aa2	Monthly	39.794	03/14/18
96221TAH	Pass-Thru Cif CI X-A 1.481 03/15/47	Aaa	Monthly	0.001	02/20/14		World Omni Automobile Lease Securitization Tr 2018-B				
96221TAK	Pass-Thru Cif CI B 4.907 03/15/47	Aa3	Monthly	81.614	02/20/14	98162CAB	Coll Nt CI A-2A 2.96 06/15/21	Aaa	Monthly	208	09/19/18
96221TAL	Pass-Thru Cif CI C 4.344 03/15/47	A3	Monthly	47.085	02/20/14	98162CAC	Coll Nt CI A-2B 06/15/21	Aaa	Monthly	94	09/19/18
96221TAB	Pass-Thru Cif CI A-3FL 03/15/47	Aaa	Monthly	80	02/20/14	98162CAD	Coll Nt CI A-3 1.899 12/15/21	Aaa	Monthly	302	09/19/18
96221TAD	Pass-Thru Cif CI A-4 3.766 03/15/47	Aaa	Monthly	175	02/20/14	98162CAE	Coll Nt CI A-4 3.299 03/15/24	Aaa	Monthly	70	09/19/18
96221TAB	Pass-Thru Cif CI A-2 2.862 03/15/47	Aaa	Monthly	189.675	02/20/14	98162CAF	Coll Nt CI B 3.43 03/15/24	Aa2	Monthly	39.8	09/19/18
	WFRBS Commi Mlge Tr 2013-C14						World Omni Automobile Lease Securitization Tr 2016-A				
92890PAC	Pass-Thru Cif CI A-3 2.939 06/15/46	Aaa	Monthly	55	06/06/13	98161FAF	Coll Nt CI B 1.85 01/17/22	Aaa	Monthly	45.445	07/20/16
92890PAD	Pass-Thru Cif CI A-4 3.073 06/15/46	Aaa	Monthly	160	06/06/13		World Wildlife Fund DC				
92890PAE	Pass-Thru Cif CI A-5 3.337 06/15/46	Aaa	Monthly	437.741	06/06/13	98157LAD	Bds Ser 2015 07/01/30	Aa1	Monthly	57.505	05/20/15
92890PAF	Pass-Thru Cif CI A-SB 2.977 06/15/46	Aaa	Monthly	116.194	06/06/13		Wynn Las Vegas LLC / Wynn Las Vegas Cap Corp				
92890PAH	Pass-Thru Cif CI B 06/15/46	Aa3	Monthly	102.868	06/06/13	983130AX	Sr Nt Rule 144A 5.25 05/15/27	B1	M&N 15	900	05/04/17
92890PAJ	Pass-Thru Cif CI C 06/15/46	A3	Monthly	53.271	06/06/13		Wyuna Wtr				
92890PAG	Pass-Thru Cif CI A-S 3.488 06/15/46	Aaa	Monthly	108.379	06/06/13		Coll Nt 5.94 06/30/21	A1	M,J,S&D 30	87.827	06/06/03
92890PAL	Pass-Thru Cif CI X-A 06/15/46	Aaa	Monthly	0.001	06/06/13		Coll Nt 4.82 12/31/22	A1	M,J,S&D 31	20.552	06/06/03
92890PAB	Pass-Thru Cif CI A-4FL 06/15/46	Aaa	Monthly	95	06/06/13		Xerox Business Svcs LLC				
92890PBE	Pass-Thru Cif CI A-4FX 3.337 06/15/46	Aaa	Monthly	0.001	06/06/13	206786AA	Gld Sr Global Nt 10.5 12/15/24	B2	J&D 15	34.117	11/22/16
92890PBS	Pass-Thru Cif CI A-3FL 06/15/46	Aaa	Monthly	55	06/06/13		York Clo-1 Ltd				
92890PBU	Pass-Thru Cif CI A-3FX 3.099 06/15/46	Aaa	Monthly	0.001	06/06/13	986254AG	Coll Nt CI F-RR 10/22/29	B3	J,A,J&O 22	5.9	09/20/18
92890PAK	Pass-Thru Cif CI PEX 06/15/46	A1	Monthly	0.001	06/06/13	986254AE	Coll Nt CI E-RR 10/22/29	Ba3	J,A,J&O 22	30	09/20/18
	Whitehorse VIII Ltd					986255BA	Coll Nt CI D-RR 10/22/29	Baa3	J,A,J&O 22	34.8	09/20/18
96524WAF	Coll Nt CI F 05/01/26	Caa3	F,M,A&N 01	12.25	05/09/14	986255AB	Coll Nt CI C-RR 10/22/29	A2	J,A,J&O 22	25	09/20/18
96524WAY	Coll Nt CI C-R 05/01/26	A1	F,M,A&N 01	33	11/01/17	986255AW	Coll Nt CI B-RR 10/22/29	Aa2	J,A,J&O 22	47	09/20/18
	Whitehorse X Ltd					986255AU	Coll Nt CI A-RR 10/22/29	Aaa	J,A,J&O 22	328.3	09/20/18
96525WAP	Coll Nt CI B-1R 04/19/27	Aa1	J,A,J&O 19	35.75	06/18/18		York Clo-5 Ltd				
96525WAC	Coll Nt CI B-2 4.07 04/19/27	Aa1	---	30	04/16/15	98625MAA	Coll Nt CI E 10/22/31	Ba3	J,A,J&O 22	30	09/21/18
96525XAA	Coll Nt CI E 04/19/27	Ba3	J,A,J&O 19	25	04/16/15	98625LAG	Coll Nt CI D 10/22/31	Baa3	J,A,J&O 22	33	09/21/18
96525XAB	Coll Nt CI F 04/19/27	B2	J,A,J&O 19	7.75	04/16/15	98625LAJ	Coll Nt CI C-2 5.089 10/22/31	A2	---	11	09/21/18
96525WAF	Coll Nt CI A-2 3.06 04/19/27	Aaa	---	16	04/16/15	98625LAE	Coll Nt CI C-1 10/22/31	A2	J,A,J&O 22	15	09/21/18
96525WAR	Coll Nt CI D-R 04/19/27	Baa3	J,A,J&O 19	27.5	06/18/18	98625LAC	Coll Nt CI B 10/22/31	Aa2	J,A,J&O 22	51	09/21/18
96525WAN	Coll Nt CI A-1R 04/19/27	Aaa	J,A,J&O 19	299	06/18/18	98625MAE	Coll Nt CI F 10/22/31	Ba3	J,A,J&O 22	7.5	09/21/18
96525WAO	Coll Nt CI C-R 04/19/27	A2	J,A,J&O 19	26.75	06/18/18	98625LAA	Coll Nt CI A 10/22/31	Aaa	J,A,J&O 22	320	09/21/18
	Winwater Mlge Loan Tr 2015-3						Z Capital Credit Partners CLO 2015-1 Ltd				
97651JBC	Pass-Thru Cif CI B-2 3.91 03/27/45	Aa1	Monthly	4.48	03/26/15	98877EAG	Coll Nt CI A-X-R 07/16/27	Aaa	J,A,J&O 16	3	01/16/18
97651JBD	Pass-Thru Cif CI B-3 3.91 03/27/45	Aa3	Monthly	4.792	03/26/15	98877EAG	Coll Nt CI A-1R 07/16/27	Aaa	J,A,J&O 16	243	01/16/18
97651JBE	Pass-Thru Cif CI B-4 3.91 03/27/45	A3	Monthly	2.589	03/26/15		Zais CLO 11 Ltd				
	Winwater Mlge Loan Tr 2015-4					98887YAJ	Coll Nt CI D 01/20/32	Baa3	J,A,J&O 20	24	12/20/18
97651LCD	Pass-Thru Cif CI B-3 3.781 06/20/45	Aa2	Jun 20	6.075	06/25/15	98887YAG	Coll Nt CI C 01/20/32	A2	J,A,J&O 20	21	12/20/18
97651LCE	Pass-Thru Cif CI B-4 3.781 06/20/45	A1	Jun 20	4.658	06/25/15	98887YAE	Coll Nt CI B 01/20/32	Aa2	J,A,J&O 20	48	12/20/18
97651LCC	Pass-Thru Cif CI B-2 3.781 06/20/45	Aa1	Jun 20	6.075	06/25/15	98887YAA	Coll Nt CI A-1 01/20/32	Aaa	J,A,J&O 20	240	12/20/18
	Winwater Mlge Loan Tr 2015-5					98885FAA	Coll Nt CI E 01/20/32	Ba3	J,A,J&O 20	19	12/20/18
97654DBA	Pass-Thru Cif CI A-X-1 0.32 08/21/45	Aaa	Monthly	0.001	10/07/15		Zais CLO 3 Ltd				
97654DAV	Pass-Thru Cif CI A-20 2.5 08/21/45	Aaa	Monthly	38.342	10/07/15	98887HAN	Coll Nt CI B-R 07/15/31	A2	J,A,J&O 15	30	07/06/18
97654DAQ	Pass-Thru Cif CI A-15 3.5 08/21/45	Aaa	Monthly	0.001	10/07/15	98887JAG	Coll Nt CI D-R 07/15/31	Ba3	J,A,J&O 15	20	07/06/18
97654DBN	Pass-Thru Cif CI A-X-13 0.5 08/21/45	Aaa	Monthly	0.001	10/07/15	98887HAQ	Coll Nt CI C-R 07/15/31	Baa3	J,A,J&O 15	30	07/06/18
97654DAR	Pass-Thru Cif CI A-16 3 08/21/45	Aaa	Monthly	0.001	10/07/15	98887HAL	Coll Nt CI A-2R 07/15/31	Aa2	J,A,J&O 15	65	07/06/18
97654DBJ	Pass-Thru Cif CI A-X-9 0.5 08/21/45	Aaa	Monthly	0.001	10/07/15	98887HAJ	Coll Nt CI A-1R 07/15/31	Aa2	J,A,J&O 15	315	07/06/18
97654DBB	Pass-Thru Cif CI A-X-2 0.5 08/21/45	Aaa	Monthly	0.001	10/07/15		Zais CLO 9 Ltd				
97654DBX	Pass-Thru Cif CI A-X-22 0.5 08/21/45	Aaa	Monthly	0.001	10/07/15	98875NAA	Coll Nt CI A 07/21/31	Aaa	J,A,J&O 21	320	07/24/18
97654DBV	Pass-Thru Cif CI A-X-20 1 08/21/45	Aaa	Monthly	0.001	10/07/15	98875PAA	Coll Nt CI E 07/21/31	Ba3	J,A,J&O 21	22.9	07/24/18
97654DBP	Pass-Thru Cif CI A-X-14 1 08/21/45	Aaa	Monthly	0.001	10/07/15	98875NAG	Coll Nt CI D 07/21/31	Baa3	J,A,J&O 21	32.3	07/24/18
	Winwater Mlge Loan Tr 2015-A					98875NAE	Coll Nt CI C 07/21/31	A2	J,A,J&O 21	26.8	07/24/18
97653BCC	Pass-Thru Cif CI B-3 3.831 05/25/45	Aa1	May 25	3.926	05/27/15	98875NAC	Coll Nt CI B-1 07/21/31	Aa2	J,A,J&O 21	20	07/24/18
97653BCC	Pass-Thru Cif CI B-4 3.831 05/25/45	Aa3	May 25	3.464	05/27/15	98875NAJ	Coll Nt CI B-2 4.83 07/21/31	Aa2	---	38	07/24/18
	Winwater Mlge Loan Tr 2016-1						Ziggo Bond Fm BV				
97655											

Commercial Paper Ratings

ISSUE	RATING	ISSUE	RATING	ISSUE	RATING
Abbott Laboratories	P-2	U.S. CP		U.S. CP	
U.S. CP		Cassa Depositi e Prestiti SPA	P-3	U.S. CP	P-1
U.S. CP	P-2	Euro CP		Kansas City Southern	P-2
U.S. CP	P-2	CB Global Ltd	P-2	U.S. CP	
U.S. CP		U.S. CP		Kinder Morgan Inc	P-2
AmazonCom Inc	P-2	GTD The Commercial Bank (QSC)		U.S. CP	
U.S. CP		Chu de Lille	P-1	Koch Industries Inc	P-1
Amphenol Technologies Hldg GMBH	P-2	Euro CP		U.S. CP	
U.S. CP		Citic Secs Fin MTN Co Ltd	P-2	Komatsu Fin America Inc	P-1
GTD Amphenol Corp		U.S. CP		U.S. CP	
Arcelormittal	P-3	GTD Citic Secs Co Ltd		GTD Komatsu Ltd	
Euro CP		Collateralized CP Flex Co LLC	P-1	Lafargeholcim Fin US LLC	P-2
U.S. CP		U.S. CP		U.S. CP	
Archer-Daniels-Midland Co	P-1	JP Morgan Securities LLC		GTD Lafargeholcim Ltd	
U.S. CP		ConAgra Brands Inc.	P-3	Landesbank Baden-Wuerttemberg	P-1
Asian Infrastructure Investment Bank (Aiib)	P-1	U.S. CP		Euro CP	
U.S. CP		ConocoPhillips Co	P-2	Legal & General Finance plc	P-1
Assurant Inc	P-3	U.S. CP		Guaranteed	
U.S. CP		GTD ConocoPhillips		GTD Legal & General Group Plc	
Atlanta (City of) GA	P-1	Consolidated Edison Co of New York Inc	P-2	Lloyds Bank Corporate Markets PLC	P-1
U.S. CP		U.S. CP		Euro CP	
LOC JPMorgan Chase Bank NA	P-1	Continental Rubber of America Corp	P-2	Long Island Power Auth	P-1
U.S. CP		U.S. CP		U.S. CP	
LOC PNC Bank NA	P-1	GTD Continental AG		LOC Royal Bank of Canada	P-1
U.S. CP		Credit Agricole SA	P-1	U.S. CP	
LOC PNC Bank NA	P-1	Euro CP		LOC Citibank NA	P-1
U.S. CP		Credit Mutuel Arkea	P-1	U.S. CP	
LOC PNC Bank NA	P-1	Euro CP		LOC Royal Bank of Canada	P-1
U.S. CP		CSLB Hldgs Inc	P-2	U.S. CP	
LOC JPMorgan Chase Bank NA	P-1	U.S. CP		LOC Barclays Bank PLC	P-1
U.S. CP		CSX Corp	P-2	U.S. CP	
LOC JPMorgan Chase Bank NA	P-1	U.S. CP		LOC Barclays Bank PLC	P-1
U.S. CP		Darden Restaurants Inc	P-2	U.S. CP	
LOC JPMorgan Chase Bank NA	P-1	U.S. CP		LOC Citibank NA	
U.S. CP		Dist of Columbia	P-1	Longship Funding LLC	P-1
LOC JPMorgan Chase Bank NA	P-1	U.S. CP		U.S. CP	
Atlanta (City of) GA Water Wastewater Enterprise	P-1	Dominion Energy Gas Hldgs LLC	P-2	Longship Funding LLC	P-1
U.S. CP		U.S. CP		U.S. CP	
LOC Wells Fargo Bank NA		Erste Fin (Delaware) LLC	P-1	Longship Funding LLC	
Bacardi Corp	NP	U.S. CP		Meuse Departement de LA	P-1
U.S. CP		Erste Group Bank AG	P-1	Euro CP	
GTD Bacardi Ltd		FCA Bank SPA Irish Branch	P-2	Montreal City of	P-1
Bacardi Ltd	NP	U.S. CP		U.S. CP	
U.S. CP		FCE Bank Plc	P-3	Mylan Inc	P-3
Bacardi USA Inc	NP	U.S. CP		U.S. CP	
U.S. CP		Fidelity National Information Svcs Inc	P-2	GTD Mylan NV	
GTD Bacardi Ltd		U.S. CP		National Westminster Bank PLC	P-1
Bacardi-Martini BV	NP	Ford Credit Canada Co	P-3	Euro CP	
U.S. CP		Canadian CP		NEC Corp	P-3
GTD Bacardi Ltd		GTD Ford Motor Credit Co.		JpnY CP	
Bacardi-Martini Fin BV	NP	Ford Motor Credit Co LLC	P-3	Neolia	P-1
U.S. CP		U.S. CP		Euro CP	
GTD Bacardi Ltd		Gazprom ECP SA	P-3	Norddeutsche Landesbank GZ	P-2
Banco BPI Cayman Ltd	P-2	U.S. CP		Euro CP	
Euro CP		Gazprom Ojsc Gazprom		Northrop Grumman Corp	P-2
Banco Santander SA (Spain)	P-1	GE Capital European Funding	P-2	U.S. CP	
U.S. CP		Euro CP		Nutrien Ltd	P-2
Euro CP		GE Capital Treas Svcs (US) LLC	P-2	U.S. CP	
Banco Santander SA New York Branch	P-1	U.S. CP		Oesterreichische Kontrollbank AG	P-1
U.S. CP		GTD General Electric Co		Euro CP	
Banco Santander Totta SA	P-3	GE Capital UK Funding	P-2	Omers Fin Tr	P-1
Euro CP		U.S. CP		Canadian CP	
Bank of Ireland	P-1	General Electric Co	P-2	GTD Omers Administration Corp	
U.S. CP		Euro CP		Oncor Electric Delivery Co LLC	P-2
Euro CP		General Motors Financial Co Inc	P-2	U.S. CP	
Bankia SA	P-3	U.S. CP		Ottawa City of	P-1
U.S. CP		Glencove Funding Dac	P-1	U.S. CP	
Euro CP		U.S. CP		Pacific Gas & Electric Co	P-2
Euro CP		Glencove Funding Dac	P-1	U.S. CP	
Banque Populaire Grand Ouest	P-1	Glencove Funding Dac	P-1	Piedmont Natural Gas Co Inc	P-2
Euro CP		Grainger (W W) Inc	P-2	U.S. CP	
Barclays Bank UK PLC	P-1	U.S. CP		Portugal Gov't of	P-3
Euro CP		Great Bridge Capital Co LLC	P-1	U.S. CP	
Bas-Rhin Departement Du	P-1	U.S. CP		PPG Industries Inc	P-3
Euro CP		Halfmoon Parent Inc	P-2	U.S. CP	
Berlin Hyp AG	P-1	U.S. CP		Rabobank	P-1
Euro CP		HSH Nordbank LUX Branch	P-2	Euro CP	
BHP Billiton Fin Ltd	P-1	U.S. CP		Rabobank Australia Branch	P-1
Australian CP		Ile-De-France Mobilites	P-1	Euro CP	
BHP Billiton Fin (USA) BV	P-1	Euro CP		Rabobank London	P-1
U.S. CP		IM Summa 1 Fondo de Titulizacion	P-1	Euro CP	
BHP Billiton Fin (USA) Ltd	P-1	Euro CP		Rabobank New Zealand Branch	P-1
U.S. CP		ING (US) Funding LLC	P-1	Euro CP	
BHP Billiton Ltd	P-1	U.S. CP		Reliant Tr	P-1
U.S. CP		ING Bank NV	P-1	U.S. CP	
BHP Billiton PLC	P-1	Euro CP		Toronto-Dominion Bank (The)	P-1
U.S. CP		ING Bank NV	P-1	Canadian CP	
BNP Paribas	P-1	International Flavors & Fragrances Inc	P-3	Toronto-Dominion Bank (The)	
Euro CP		U.S. CP		Rennes Ville de	P-1
GTD Epic Bpifrance		Italy Gov't of	P-3	Euro CP	
Caen LA Mer Communaute Urbaine	P-1	Euro CP		Rheinmetall AG	P-3
Euro CP		ITT Industries LUX SA RL	P-3	Euro CP	
Caisse des Depots et Consignations	P-1	U.S. CP		Ricoh Fin Corp	P-3
Euro CP		GTD ITT Inc		U.S. CP	
Caixabank SA	P-2	JPMorgan Chase & Co	P-1	Royal Bank of Canada	P-1
Euro CP		U.S. CP		Royal Bank of Scotland Group PLC	P-2
USCP		U.S. CP		Euro CP	
Canadian Imperial Hldgs Inc	P-1				
U.S. CP					
GTD Canadian Imperial Bank of Commerce					
Canadian Natural Resources Ltd	P-2				

* This company is not an issuer of commercial paper.
 Moody's® ratings are opinions, not recommendations, to buy or sell, and their accuracy is not guaranteed. A rating should be weighed solely as one factor in an investment decision and you should make your own study and evaluation of any issuer who securities or debt obligations you consider buying or selling.
 Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviation and symbols, see page 8.

ISSUE	RATING	ISSUE	RATING	ISSUE	RATING
U.S. CP		Euro CP		Euro CP	
.....	P-2	Sony Capital Corp	P-2	.....	P-1
Euro CP		U.S. CP		U.S. CP	
Royal Caribbean Cruises Ltd	P-2	GTD Sony Corp		Tag Immobilien AG	P-3
U.S. CP		Sony Global Treas Svcs PLC	P-2	Euro CP	
Santander Central Hispano Int'l Ltd	P-1	U.S. CP		Totta (Ireland) PLC	P-3
Euro CP		South Carolina Electric & Gas Co	P-3	Euro CP	
GTD Banco Santander SA (Spain)		South Carolina Fuel Co	P-3	Transcanada Pipeline USA Ltd	P-2
Santander Consumer Fin SA	P-1	South Carolina Electric & Gas Co.		U.S. CP	
Euro CP		Southern California Edison Co	P-2	Truckee Meadows Water Auth NV	P-1
.....	P-1	U.S. CP		Letter of Credit	
Euro CP		Stable Tr	P-1	West Basin Municipal Water Dist CA	P-1
Santander Intl Products PLC	P-1	U.S. CP		U.S. CP	
Euro CP		.....	P-1	LOC Bank of The West	
GTD Banco Espanol de Credito SA (Banesto)		Canadian CP		Williams Companies Inc (The)	P-3
Scana Corp	NP	Stora Enso Oyj	P-3	U.S. CP	
U.S. CP		Euro CP		WPP Cp Fin PLC	P-2
SNAM SPA	P-2	Suedzucker AG	P-3	Euro CP	
Euro CP		Euro CP		GTD WPP 2005 Ltd	
Societe Du Grand Paris	P-1	Suedzucker Int'l Fin B.V.	P-3	Xerox Corp	NP
Euro CP		Euro CP		U.S. CP	
Societe Generale	P-1	Sunderland Receivables SA	P-1		

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Medium-Term-Notes

Moody's® assigns ratings to individual long-term debt securities issued from medium-term note (MTN) programs, in addition to indicating ratings to (MTN) programs themselves. Notes issued under MTN programs with such indicated ratings are rated at issuance at the rating applicable to all *pari passu* notes issued under the same program, at the program's relevant indicated rating, provided such notes do not exhibit any of the characteristics listed below. For notes with any of the following characteristics, the rating of the individual note may differ from the indicated rating of the program:

- 1) Notes containing features which link the cash flow and/or market value to the credit performance of any third party or parties.
- 2) Notes allowing for negative coupons, or negative principal.
- 3) Notes containing any provision which could obligate the investor to make any additional payments.

Market participants must determine whether any particular note is rated, and if so, at what rating level. Moody's® encourages market participants to contact Moody's® Ratings Desks directly if they have questions regarding ratings for specific notes issued under a medium-term note program.

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
2i Rete Gas SPA	Baa2	09/07/2018	500	09/04/2018	2.20% Euro 09/11/2025 (EUR)
3M Co	A1	09/12/2018	300	09/11/2018	Flt Rt 02/14/2024 (USD)
	A1	09/12/2018	300	09/11/2018	3.25% 02/14/2024 (USD)
	A1	09/12/2018	400	09/11/2018	3.00% 09/14/2021 (USD)
	A1	09/12/2018	650	09/11/2018	4.00% 09/14/2048 (USD)
	A1	09/12/2018	600	09/11/2018	3.63% 09/14/2028 (USD)
A2A SPA	Baa2	04/27/2018	300	10/19/2017	1.63% Euro Matures 10/19/2027 (EUR)
	Baa2	04/27/2018	971.893	11/23/2012	4.50% Euro Matures 11/28/2019 (EUR)
	Baa2	04/27/2018	406.697	12/04/2013	4.00% Euro Matures 12/04/2023 (EUR)
	Baa2	04/27/2018	685.975	12/09/2013	3.63% Euro Matures 01/13/2022 (EUR)
	Baa2	04/27/2018	340.843	02/18/2015	1.75% Euro Matures 02/25/2025 (EUR)
	Baa2	04/27/2018	651.729	07/02/2013	4.38% Euro Matures 01/10/2021 (EUR)
AB Sagax	Baa3	08/29/2018	500	08/29/2018	Fixed/Var Rt Euro (EUR)
ABN AMRO Bank NV	A1	01/15/2018	1100	01/19/2018	2.65% Global Matures 01/19/2021 (USD)
	A1	01/15/2018	750	01/19/2018	Flt Rt Global Matures 01/19/2021 (USD)
	A1	04/16/2018	750	04/18/2018	0.88% Euro 04/22/2025 (EUR)
	A1	05/24/2018	450	05/22/2018	Flt Rt Euro 05/29/2020 (GBP)
	A1	07/12/2018	1250	07/09/2018	0.50% Euro 07/17/2023 (EUR)
	A1	11/28/2018	1250	11/26/2018	0.25% Euro 12/03/2021 (EUR)
	A1	11/28/2018	750	11/26/2018	Flt Rt Euro 12/03/2021 (EUR)
Abruzzo Region of	Bal	10/23/2018	327.212	11/23/2004	Flt Rt Euro Matures 11/25/2031 (EUR)
	Bal	10/23/2018	575.938	12/12/2002	Flt Rt Euro Matures 11/20/2036 (EUR)
	Bal	10/23/2018	144.204	04/27/2006	4.408% Euro Matures 05/05/2026 (EUR)
	Bal	10/23/2018	181.519	02/28/2007	4.45% Euro Matures 03/01/2037 (EUR)
Abu Dhabi National Energy Co Pjsc (Taqa)	A3	04/19/2018	1000	04/23/2018	4.88% Global 04/23/2030 (USD)
	A3	04/19/2018	750	04/23/2018	4.38% Global 04/23/2025 (USD)
ACEA SPA	Baa2	02/05/2018	700	02/01/2018	1.50% Euro 06/08/2027 (EUR)
	Baa2	02/05/2018	300	02/01/2018	Flt Rt Euro 02/08/2023 (EUR)
Adecco Group AG	Baa1	09/11/2018	100	09/18/2018	0.88% Euro 09/18/2026 (CHF)
ADIF-Alta Velocidad	Baa2	04/16/2018	600	06/28/2017	0.80% Euro Matures 07/05/2023 (EUR)
	Baa2	04/16/2018	676.498	09/15/2015	1.88% Euro Matures 09/22/2022 (EUR)
	Baa2	04/16/2018	1158.655	01/21/2015	1.88% Euro Matures 01/28/2025 (EUR)
	Baa2	04/16/2018	1369.544	05/20/2014	3.50% Euro Matures 05/27/2024 (EUR)
	Baa2	04/25/2018	600	05/04/2018	1.25% Euro 05/04/2026 (EUR)
Aeroporti Di Roma SPA	Baa2	10/25/2018	821.041	12/04/2013	3.25% Euro Matures 02/20/2021 (EUR)
	Baa2	10/25/2018	500	06/01/2017	1.63% Euro Matures 06/08/2027 (EUR)
African Dev Bank	Aaa	01/12/2018	200	01/15/2018	0.24% Euro Matures 02/01/2025 (EUR)
	Aaa	01/18/2018	250	01/18/2018	1.41% Euro Matures 01/18/2028 (SEK)
	Aaa	01/22/2018	45	01/09/2018	Dual Curr Flt Rt Euro Matures 01/23/2021 (GHS)
	Aaa	02/07/2018	535	02/08/2018	3.35% Euro 08/08/2028 (AUD)
	Aaa	02/08/2018	50.4	02/09/2018	3.56% Euro 08/09/2033 (AUD)
	Aaa	02/19/2018	21	02/20/2018	Zero Cpn Euro 02/19/2021 (TRY)
	Aaa	02/19/2018	50	02/21/2018	2.62% Global 02/21/2023 (USD)
	Aaa	02/20/2018	45000	02/20/2018	Dual Curr Zero Cpn Euro 02/21/2023 (IDR)
	Aaa	02/26/2018	24000	02/27/2018	Dual Curr Flt Rt Euro 02/26/2021 (IDR)
	Aaa	03/14/2018	11	03/13/2018	Dual Curr Flt Rt Euro 03/14/2022 (BRL)
	Aaa	03/14/2018	88	03/13/2018	Dual Curr Flt Rt Euro 03/14/2022 (INR)
	Aaa	03/14/2018	60000	03/08/2018	Dual Curr Zero Cpn Euro 03/09/2023 (IDR)
	Aaa	03/14/2018	500	03/13/2018	4.00% Dual Curr Fixed/Flt Rt Euro 03/13/2048 (JPY)
	Aaa	03/14/2018	500	03/08/2018	Zero Cpn Euro 02/09/2032 (MXN)
	Aaa	03/23/2018	2000	03/22/2018	2.63% Global 03/22/2021 (USD)
	Aaa	03/23/2018	100	03/26/2018	3.30% Dual Curr Fixed/Flt Rt Euro 03/26/2048 (JPY)
	Aaa	03/26/2018	620	03/28/2018	Dual Curr Flt Rt Euro 03/29/2023 (INR)
	Aaa	03/26/2018	60	03/28/2018	Zero Cpn Euro 03/29/2023 (ZAR)
	Aaa	03/26/2018	13.35	03/28/2018	Dual Curr Zero Cpn Euro 03/29/2023 (BRL)
	Aaa	04/17/2018	140	04/12/2018	3.50% Dual Curr Fixed/Flt Rt Euro 02/01/2038 (JPY)
	Aaa	04/17/2018	13	04/11/2018	Dual Curr Flt Rt Euro 04/12/2022 (BRL)
	Aaa	04/17/2018	47000	04/12/2018	Dual Curr Zero Cpn Euro 04/13/2023 (IDR)
	Aaa	04/18/2018	50	04/17/2018	Flt Rt Global 04/17/2025 (USD)
	Aaa	04/18/2018	7.2	04/12/2018	11.67% Euro 04/13/2021 (TRY)
	Aaa	04/18/2018	300	04/09/2018	4.45% Dual Curr Fixed/Flt Rt Euro 01/30/2043 (JPY)
	Aaa	04/23/2018	90	04/26/2018	Dual Curr Flt Rt Euro 04/27/2021 (INR)
	Aaa	04/26/2018	785	04/25/2018	Dual Curr Zero Cpn Euro 04/26/2023 (INR)
	Aaa	04/27/2018	150	04/30/2018	1.94% Euro 04/30/2038 (SEK)
	Aaa	05/15/2018	7	05/10/2018	Dual Curr Flt Rt Euro 05/11/2022 (BRL)
	Aaa	05/15/2018	5.9	05/09/2018	Zero Cpn Euro 05/10/2021 (TRY)
	Aaa	05/15/2018	61	05/17/2018	Zero Cpn Euro 05/18/2023 (ZAR)
	Aaa	05/15/2018	23.5	05/11/2018	Zero Cpn Euro 05/12/2021 (TRY)
	Aaa	05/15/2018	18500	04/19/2018	Dual Curr Flt Rt Euro 05/02/2020 (UGX)
	Aaa	05/15/2018	60	05/15/2018	3.21% Euro 05/15/2028 (AUD)
	Aaa	05/15/2018	20	05/10/2018	6.60% Euro 05/11/2022 (MXN)
	Aaa	05/15/2018	90	05/10/2018	Dual Curr Flt Rt Euro 05/11/2022 (INR)
	Aaa	05/30/2018	7.4	05/24/2018	12.18% Euro 05/25/2021 (TRY)
	Aaa	05/30/2018	1250	05/24/2018	0.88% Euro 05/24/2028 (EUR)
	Aaa	05/30/2018	48000	05/17/2018	Dual Curr Zero Cpn Euro 05/17/2023 (IDR)
	Aaa	05/30/2018	90	05/31/2018	Dual Curr Flt Rt Euro 06/01/2022 (INR)
	Aaa	05/30/2018	60	05/30/2018	2.89% Euro 05/30/2028 (CAD)
	Aaa	05/30/2018	687.5	05/29/2018	Dual Curr Zero Cpn Euro 05/30/2023 (INR)
	Aaa	06/05/2018	33000	06/07/2018	Dual Curr Zero Cpn Euro 06/08/2023 (IDR)
	Aaa	06/05/2018	350	06/01/2018	Dual Curr Zero Cpn Euro 12/01/2021 (INR)
	Aaa	06/15/2018	25000	06/11/2018	Dual Curr Flt Rt Euro 06/10/2022 (IDR)
	Aaa	06/15/2018	9	06/13/2018	Dual Curr Flt Rt Euro 06/14/2022 (BRL)
	Aaa	06/15/2018	100	06/14/2018	1.76% Euro 06/14/2019 (HKD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aaa	06/15/2018	39	06/13/2018	Zero Cpn Euro 06/14/2021 (TRY)
	Aaa	06/19/2018	5	06/20/2018	Dual Curr Flt Rt Euro 06/21/2022 (BRL)
	Aaa	06/26/2018	92	06/28/2018	Dual Curr Flt Rt Euro 06/29/2021 (INR)
	Aaa	06/29/2018	16	05/15/2018	6.76% Euro 05/16/2022 (ZAR)
	Aaa	07/11/2018	90	07/12/2018	Dual Curr Flt Rt Euro 07/13/2022 (INR)
	Aaa	07/24/2018	92	07/26/2018	Dual Curr Flt Rt Euro 07/27/2021 (INR)
	Aaa	07/30/2018	18	08/01/2018	7.25% Euro 08/02/2022 (ZAR)
	Aaa	07/31/2018	8	07/31/2018	16.15% Euro 08/02/2021 (TRY)
	Aaa	07/31/2018	500	08/02/2018	Dual Curr Flt Rt Euro 08/02/2038 (JPY)
	Aaa	08/08/2018	4.5	08/09/2018	Dual Curr Flt Rt Euro 08/10/2022 (BRL)
	Aaa	08/08/2018	188	08/09/2018	Dual Curr Flt Rt Euro 08/10/2022 (INR)
	Aaa	08/09/2018	41	08/10/2018	Zero Cpn Euro 08/13/2020 (TRY)
	Aaa	08/09/2018	20	08/08/2018	7.06% Euro 08/09/2022 (MXN)
	Aaa	08/09/2018	200	08/13/2018	Dual Curr Flt Rt Euro 08/01/2028 (JPY)
	Aaa	08/14/2018	47.6	08/16/2018	Zero Cpn Euro 08/17/2023 (MXN)
	Aaa	08/21/2018	90	08/23/2018	Dual Curr Flt Rt Euro 08/24/2022 (INR)
	Aaa	08/23/2018	93	08/24/2018	Dual Curr Flt Rt Euro 08/27/2021 (INR)
	Aaa	08/31/2018	10	08/28/2018	3.03% Euro 08/28/2028 (AUD)
	Aaa	08/31/2018	16.623	08/28/2018	2.48% Euro 08/22/2023 (USD)
	Aaa	08/31/2018	5.622	08/28/2018	2.22% Euro 08/22/2023 (AUD)
	Aaa	09/05/2018	60	09/04/2018	Dual Curr Flt Rt Euro 09/04/2020 (BRL)
	Aaa	09/05/2018	4.8	09/05/2018	Dual Curr Flt Rt Euro 09/06/2022 (BRL)
	Aaa	09/05/2018	30000	09/05/2018	Dual Curr Flt Rt Euro 09/06/2022 (IDR)
	Aaa	09/11/2018	50	09/10/2018	8.27% Euro 09/10/2021 (ZAR)
	Aaa	09/14/2018	18	09/13/2018	7.25% Euro 09/14/2022 (ZAR)
	Aaa	09/24/2018	2000	09/20/2018	3.00% Global 09/20/2023 (USD)
	Aaa	09/25/2018	96	09/27/2018	Dual Curr Flt Rt Euro 09/28/2021 (INR)
	Aaa	10/01/2018	5	09/05/2018	Dual Curr Flt Rt Euro 09/06/2022 (BRL)
	Aaa	10/03/2018	25	10/03/2018	7.03% Euro 10/04/2022 (MXN)
	Aaa	10/08/2018	400	07/09/2018	Dual Curr Zero Cpn Euro 05/17/2024 (INR)
	Aaa	10/09/2018	5	10/11/2018	Dual Curr Flt Rt Euro 10/14/2022 (BRL)
	Aaa	10/11/2018	62.5	10/15/2018	Dual Curr Flt Rt Euro 11/29/2021 (BRL)
	Aaa	10/16/2018	70000	10/16/2018	Dual Curr Flt Rt Euro 10/17/2022 (IDR)
	Aaa	10/16/2018	850	10/11/2018	Zero Cpn Euro 10/11/2028 (TRY)
	Aaa	10/17/2018	350	10/18/2018	Zero Cpn Euro 10/18/2023 (TRY)
	Aaa	10/17/2018	32	10/18/2018	Zero Cpn Euro 10/19/2023 (MXN)
	Aaa	10/25/2018	250	10/24/2018	26.50% Euro 04/24/2020 (TRY)
	Aaa	10/25/2018	310	10/29/2018	Dual Curr Flt Rt Euro 10/30/2023 (INR)
	Aaa	10/25/2018	97	10/25/2018	Dual Curr Flt Rt Euro 10/26/2021 (INR)
	Aaa	10/26/2018	10.45	10/30/2018	2.43% Euro 10/28/2021 (USD)
	Aaa	10/26/2018	195	10/30/2018	7.37% Euro 10/28/2021 (MXN)
	Aaa	10/31/2018	250	11/02/2018	20.00% Euro 11/02/2022 (TRY)
	Aaa	11/05/2018	250	10/31/2018	25.00% Euro 10/31/2019 (TRY)
	Aaa	11/15/2018	20	11/15/2018	7.34% Euro 11/16/2021 (ZAR)
	Aaa	11/27/2018	100	11/28/2018	Dual Curr Flt Rt Euro 11/29/2021 (INR)
	Aaa	12/03/2018	18	12/04/2018	7.65% Matures 12/05/2022 (ZAR)
	Aaa	12/06/2018	500	12/06/2018	3.00% Matures 12/06/2021 (USD)
	Aaa	12/06/2018	100	12/06/2018	Matures 11/18/2020 (USD)
	Aaa	12/17/2018	7.935	12/19/2018	2.46% Matures 12/19/2023 (USD)
	Aaa	12/18/2018	10	12/20/2018	1.78% Matures 12/20/2058 (EUR)
	Aaa	12/21/2018	100	12/27/2018	Matures 12/29/2021 (INR)
African Export-Import Bank	Baa1	07/31/2018	145	07/25/2018	Flt Rt Euro 08/01/2022 (USD)
	Baa1	10/05/2018	500	10/04/2018	5.25% Euro 10/11/2023 (USD)
Agence France Locale	Aa3	02/20/2018	100	02/09/2018	1.45% Gtd Euro 03/20/2033 (EUR)
	Aa3	03/19/2018	25	03/02/2018	1.21% Gtd Euro 03/20/2028 (EUR)
	Aa3	07/26/2018	500	06/20/2018	1.13% Gtd Euro 06/20/2028 (EUR)
Agricultural Bank of China Ltd	A1	05/30/2018	500	10/13/2015	2.75% Euro Matures 10/20/2020 (USD)
Agricultural Bank of China Ltd Hong Kong Branch	A1	05/30/2018	48.609	07/30/2014	3.80% Euro Matures 08/06/2019 (CNY)
	A1	10/30/2018	0	11/05/2018	Flt Rt Euro 11/05/2021 (USD)
	A1	10/30/2018	0	11/05/2018	Flt Rt Euro 11/05/2023 (USD)
	A1	11/20/2018	200	11/21/2018	Flt Rt Euro (USD)
Agricultural Bank of China Ltd New York Branch	A1	05/30/2018	500	05/14/2015	2.75% Euro Matures 05/21/2020 (USD)
	A1	05/30/2018	400	05/16/2016	1.88% Euro Matures 05/16/2019 (USD)
	A1	05/30/2018	850	05/16/2016	Flt Rt Euro Matures 05/16/2019 (USD)
AHB Sukuk Co Ltd	A2	09/18/2018	500	09/12/2018	4.38% Sukuk 09/19/2023 (USD)
AIA Group Ltd	A2	03/28/2018	500	04/06/2018	3.90% Global 04/06/2028 (USD)
	A2	09/12/2018	500	09/20/2018	Flt Rt Global 09/20/2021 (USD)
AIB Group PLC	Baa3	07/25/2018	500	06/26/2018	2.25% Euro 07/03/2025 (EUR)
	Baa3	07/25/2018	500	03/22/2018	1.50% Euro 03/29/2023 (EUR)
	Baa3	10/11/2018	750	10/12/2018	4.75% Global 10/12/2023 (USD)
AIG Global Funding	A2	06/26/2018	300	06/27/2018	3.35% Sr Sec Global 06/25/2021 (USD)
	A2	06/26/2018	250	06/27/2018	Sr Sec Flt Rt Global 06/25/2021 (USD)
Akbank TAS	B1	08/28/2018	500	03/31/2015	5.13% Global Matures 03/31/2025 (USD)
	B1	08/28/2018	500	01/15/2015	4.00% Global Matures 01/24/2020 (USD)
AKCB Fin Ltd	A3	10/08/2018	500	10/02/2018	4.75% Gtd Euro 10/09/2023 (USD)
Aktia Bank PLC	A1	06/29/2018	33.098	10/23/2015	Flt Rt Euro Matures 10/30/2020 (EUR)
	A1	06/29/2018	300	10/04/2017	Flt Rt Euro Matures 10/12/2020 (EUR)
	A1	09/27/2018	150	09/24/2018	Flt Rt Euro 06/24/2020 (EUR)
	A1	09/27/2018	50	09/24/2018	Flt Rt Euro 06/15/2022 (EUR)
Alberta Province of	Aa1	05/03/2018	1500	04/18/2018	0.63% Euro 04/18/2025 (EUR)
Allied Irish Banks PLC	A3	07/25/2018	689.722	04/08/2014	2.75% Euro Matures 04/16/2019 (EUR)
	Ba1	07/25/2018	500	02/25/2005	5.25% Sub Fx/Flt Rt Euro Matures 03/10/2035 (GBP)
	Ba1	07/25/2018	500	10/07/2005	Sub Flt Rt Euro Matures 10/24/2035 (EUR)
	Ba1	07/25/2018	805.239	11/19/2015	4.13% Sub Fixed/Flt Rt Euro Matures 11/26/2025 (EUR)
	Ba1	07/25/2018	368.3	06/22/2009	12.50% Sub Euro Matures 06/25/2035 (GBP)
	A3	07/25/2018	542.299	03/09/2015	1.38% Euro Matures 03/16/2020 (EUR)
Alpha Credit Group PLC	Caa2	05/22/2018	71.708	02/09/2006	Gtd Flt Rt Euro Matures 02/21/2021 (EUR)
	Caa2	05/22/2018	29.17	03/16/2006	Gtd Flt Rt Euro Matures 03/21/2021 (EUR)
Amadeus It Group SA	Baa2	09/12/2018	500	09/06/2018	1.50% Euro 09/18/2026 (EUR)
	Baa2	09/12/2018	500	09/06/2018	Flt Rt Euro 03/18/2022 (EUR)
	Baa2	09/12/2018	500	09/06/2018	0.88% Euro 09/18/2023 (EUR)
American Honda Fin Corp	A2	02/16/2018	350	02/12/2018	Flt Rt 02/12/2021 (USD)
	A2	02/16/2018	750	02/12/2018	2.65% 02/12/2021 (USD)
	A2	02/16/2018	500	02/12/2018	3.50% 02/15/2028 (USD)
	A2	03/15/2018	500	03/12/2018	0.55% Global 03/17/2023 (EUR)
	A2	05/07/2018	600	05/07/2018	Flt Rt 05/08/2019 (USD)
	A2	07/12/2018	500	07/11/2018	3.45% 07/14/2023 (USD)
	A2	07/12/2018	750	07/11/2018	Flt Rt 06/16/2020 (USD)
	A2	07/12/2018	500	07/11/2018	3.00% 06/16/2020 (USD)
	A2	08/23/2018	500	08/20/2018	Flt Rt 06/24/2019 (USD)
	A2	08/23/2018	500	08/20/2018	Flt Rt 02/21/2020 (USD)
	A2	09/20/2018	300	09/19/2018	Flt Rt 05/22/2020 (USD)

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AMP Bank Ltd	A2	10/05/2018	350	10/03/2018	Flt Rt 12/10/2021 (USD)
	A2	10/05/2018	700	10/03/2018	3.63% 10/10/2023 (USD)
	A2	10/05/2018	700	10/03/2018	3.38% 12/10/2021 (USD)
	A2	03/22/2018	100	03/29/2018	Gtd Flt Rt Australian 08/06/2019 (AUD)
	A2	04/05/2018	300	04/09/2018	Gtd Flt Rt Australian 04/09/2020 (AUD)
	A2	04/19/2018	75	04/24/2018	Gtd Flt Rt Australian 04/24/2019 (AUD)
	A2	06/28/2018	80	06/29/2018	Gtd Flt Rt Australian 06/28/2019 (AUD)
AMP Group Fin Svcs Ltd	A2	07/05/2018	41	07/06/2018	2.99% Gtd Australian 12/07/2020 (AUD)
	A2	09/05/2018	400	09/10/2018	Gtd Flt Rt Australian 09/10/2021 (AUD)
	A2	11/18/2018	100	11/20/2018	Gtd Flt Rt Australian 02/24/2020 (AUD)
	A2	06/13/2018	110	06/19/2018	0.75% Gtd Euro 12/19/2022 (CHF)
	A2	04/17/2018	137.019	12/10/2010	3.05% Euro Matures 12/10/2020 (JPY)
Andalucia Junta de	Baa2	04/17/2018	157.853	07/29/2009	3.17% Euro Matures 07/29/2039 (JPY)
	Baa2	04/17/2018	53.158	04/28/2010	3.06% Euro Matures 07/29/2039 (JPY)
	Baa2	04/17/2018	65.315	12/01/2010	5.35% Fixed/Flt Rt Euro Matures 12/01/2030 (EUR)
	Baa2	04/17/2018	694.927	07/08/2009	5.20% Euro Matures 07/15/2019 (EUR)
Anglian Water Svcs Financing PLC	A3	10/23/2018	53	02/06/2019	4.27% Gtd Global 02/06/2029 (USD)
	A3	10/23/2018	85	02/06/2019	2.88% Gtd Global 02/06/2029 (GBP)
	A3	10/23/2018	300	10/12/2018	2.75% Gtd Euro 10/26/2029 (GBP)
	A3	10/23/2018	25	02/06/2019	3.00% Gtd Global 02/06/2031 (GBP)
Angola Gov't of	A3	11/16/2018	65	04/16/2019	2.87% Gtd Global 04/16/2029 (GBP)
	B3	05/03/2018	1250	05/02/2018	9.38% Global 05/08/2048 (USD)
Anheuser-Busch Inbev SA/NV	Baa1	12/10/2018	2000	01/23/2018	1.15% Gtd Euro 01/22/2027 (EUR)
	Baa1	12/10/2018	3112.021	03/29/2016	2.75% Gtd Euro Matures 03/17/2036 (EUR)
	Baa1	12/10/2018	3394.932	03/29/2016	2.00% Gtd Euro Matures 03/17/2028 (EUR)
	Baa1	12/10/2018	2263.288	03/29/2016	0.88% Gtd Euro Matures 03/17/2022 (EUR)
	Baa1	12/10/2018	1980.377	03/29/2016	0.63% Gtd Euro Matures 03/17/2020 (EUR)
	Baa1	12/10/2018	2829.11	03/29/2016	1.50% Gtd Euro Matures 03/17/2025 (EUR)
	Baa1	12/10/2018	1414.555	03/29/2016	Gtd Flt Rt Euro Matures 03/17/2020 (EUR)
	Baa1	12/10/2018	750	01/23/2018	2.00% Gtd Euro 01/23/2035 (EUR)
	Baa1	12/10/2018	700	05/15/2017	2.25% Gtd Euro Matures 05/24/2029 (GBP)
	Baa1	12/10/2018	900	05/15/2017	2.85% Gtd Euro Matures 05/25/2037 (GBP)
	Baa1	12/10/2018	896.057	03/26/2014	1.95% Gtd Euro Matures 09/30/2021 (EUR)
	Baa1	12/10/2018	1378.55	03/26/2014	2.70% Gtd Euro Matures 03/31/2026 (EUR)
	Baa1	12/10/2018	1057.25	04/13/2015	0.80% Gtd Euro Matures 04/20/2023 (EUR)
	Baa1	12/10/2018	1321.563	04/13/2015	1.50% Gtd Euro Matures 04/18/2030 (EUR)
	Baa1	12/10/2018	795.127	09/17/2013	4.00% Gtd Belgian Matures 09/24/2025 (GBP)
	Baa1	12/10/2018	1001.175	09/17/2013	2.25% Gtd Belgian Matures 09/24/2020 (EUR)
	Baa1	12/10/2018	650	05/15/2017	1.75% Gtd Euro Matures 03/07/2025 (GBP)
	Baa1	12/10/2018	755.318	01/21/2009	9.75% Gtd Euro Matures 07/30/2024 (GBP)
	Baa1	12/10/2018	1055.253	05/25/2011	4.00% Gtd Euro Matures 06/02/2021 (EUR)
	Baa1	12/10/2018	664.046	01/23/2013	3.25% Gtd Euro Matures 01/24/2033 (EUR)
	Baa1	12/10/2018	979.163	09/18/2012	2.88% Gtd Euro Matures 09/25/2024 (EUR)
	Baa1	12/10/2018	979.163	09/18/2012	2.00% Gtd Euro Matures 12/16/2019 (EUR)
	ANZ Bank New Zealand Ltd	A1	05/28/2018	500	05/24/2018	3.70% New Zealand 05/30/2023 (NZD)
A1		11/06/2018	60	11/05/2018	Flt Rt New Zealand 11/09/2020 (NZD)
ANZ New Zealand (Int'L) Ltd	A1	03/15/2018	500	03/20/2018	1.13% Gtd Euro 03/20/2025 (EUR)
ANZ New Zealand (Int'L) Ltd London Branch	A1	01/18/2018	500	01/23/2018	2.75% Gtd Global 01/22/2021 (USD)
	A1	01/18/2018	500	01/23/2018	3.45% Gtd Global 01/21/2028 (USD)
AP Moller-Maersk A/S	A1	02/08/2018	200	02/22/2018	0.35% Gtd Euro 10/22/2024 (CHF)
	Baa3	12/07/2018	750	03/06/2018	1.75% Euro 03/16/2026 (EUR)
	Baa3	12/07/2018	639.032	11/17/2015	1.50% Euro Matures 11/24/2022 (EUR)
	Baa3	12/07/2018	263.489	06/14/2016	3.30% Euro Matures 06/22/2026 (NOK)
	Baa3	12/07/2018	119.768	06/14/2016	2.85% Euro Matures 06/22/2023 (NOK)
	Baa3	12/07/2018	557.949	03/11/2016	Flt Rt Euro Matures 03/18/2019 (EUR)
	Baa3	12/07/2018	455.415	04/04/2013	4.00% Euro Matures 04/04/2025 (GBP)
	Baa3	12/07/2018	936.002	08/21/2012	3.38% Euro Matures 08/28/2019 (EUR)
	Baa3	12/07/2018	1115.897	03/11/2016	1.75% Euro Matures 03/18/2021 (EUR)
	Baa3	12/07/2018	239.535	06/14/2016	Flt Rt Euro Matures 06/22/2021 (NOK)
Arab Petroleum Investments Corp (Apicorp)	Aa3	09/12/2018	750	09/11/2018	4.13% Global 09/18/2023 (USD)
	Baa3	06/22/2018	821.49	06/30/2014	2.88% Euro Matures 07/06/2020 (EUR)
Arcelormittal	Baa3	06/22/2018	884.434	01/08/2015	3.13% Euro Matures 01/14/2022 (EUR)
	Baa3	06/22/2018	541.501	03/30/2015	3.00% Euro Matures 04/09/2021 (EUR)
	Baa3	06/22/2018	239.846	06/25/2015	2.50% Euro Matures 07/03/2020 (CHF)
	Baa3	06/22/2018	1043.478	03/18/2014	3.00% Euro Matures 03/25/2019 (EUR)
	Baa3	06/22/2018	1043.478	03/18/2014	3.00% Euro Matures 03/25/2019 (EUR)
ASB Bank Ltd	A1	01/17/2018	500	01/19/2018	Flt Rt New Zealand Matures 01/19/2021 (NZD)
	A1	06/14/2018	500	06/14/2018	3.75% Global 06/14/2023 (USD)
	A1	06/14/2018	500	06/14/2018	Flt Rt Global 06/14/2023 (USD)
	A1	09/05/2018	450	09/07/2018	3.31% New Zealand 09/07/2023 (NZD)
ASB Fin Ltd	A1	01/29/2018	50	01/18/2018	1.44% Gtd Euro 01/18/2030 (EUR)
	A1	02/02/2018	50	01/25/2018	Gtd Flt Rt Euro 01/25/2023 (AUD)
	A1	02/28/2018	50	02/21/2018	4.00% Gtd Euro 02/14/2029 (AUD)
	A1	03/20/2018	150	03/01/2018	3.94% Gtd Euro 03/01/2028 (USD)
	A1	03/20/2018	25	03/01/2018	1.71% Gtd Euro 03/01/2030 (EUR)
	A1	04/05/2018	30	04/03/2018	1.64% Gtd Euro 04/03/2030 (EUR)
	A1	05/08/2018	40	05/02/2018	1.00% Gtd Euro 05/02/2025 (EUR)
	A1	09/18/2018	50	08/31/2018	Gtd Flt Rt Euro 08/31/2022 (EUR)
	A1	09/18/2018	100	09/18/2018	3.95% Gtd Euro 09/18/2028 (USD)
	A3	03/02/2018	200	03/02/2018	3.14% Singapore 03/02/2025 (SGD)
Asciano Fin Ltd	A3	05/17/2018	729	05/16/2018	3.66% Euro 05/16/2025 (HKD)
	Baa3	03/20/2018	400	03/22/2018	4.75% Gtd Euro 03/22/2028 (USD)
Asian Dev Bank	Aaa	01/05/2018	400	01/11/2018	2.65% Australian Matures 01/11/2023 (AUD)
	Aaa	01/05/2018	400	01/11/2018	1.00% Euro Matures 12/15/2022 (GBP)
	Aaa	01/11/2018	500	01/17/2018	3.00% New Zealand Matures 01/17/2023 (NZD)
	Aaa	01/15/2018	1500	01/19/2018	2.75% Global Matures 01/19/2028 (USD)
	Aaa	01/15/2018	3750	01/19/2018	2.25% Global Matures 01/20/2021 (USD)
	Aaa	01/21/2018	100	01/24/2018	3.20% Euro Matures 11/10/2019 (CNY)
	Aaa	02/02/2018	600	02/08/2018	3.30% Australian 08/08/2028 (AUD)
	Aaa	02/26/2018	250	03/01/2018	1.38% Euro 12/15/2023 (GBP)
	Aaa	03/12/2018	50	03/14/2018	Flt Rt Euro 03/15/2019 (USD)
	Aaa	03/13/2018	200	03/16/2018	1.94% Euro 03/16/2020 (HKD)
	Aaa	03/13/2018	200	03/16/2018	1.94% Euro 03/16/2020 (HKD)
	Aaa	03/15/2018	200	03/19/2018	1.99% Euro 03/19/2020 (HKD)
	Aaa	03/16/2018	3250	03/20/2018	2.75% Global 03/17/2023 (USD)
	Aaa	03/25/2018	400	04/03/2018	2.09% Euro 04/03/2020 (HKD)
	Aaa	03/26/2018	500	03/01/2018	3.80% Euro 09/01/2028 (NZD)
	Aaa	03/26/2018	500	04/03/2018	3.92% Euro 04/04/2019 (CNY)
	Aaa	04/09/2018	380	04/16/2018	1.97% Euro 04/16/2040 (SEK)
	Aaa	04/26/2018	100	04/30/2018	2.25% Euro 04/30/2020 (HKD)
	Aaa	05/18/2018	1250	05/25/2018	0.20% Euro 05/25/2023 (EUR)
	Aaa	05/22/2018	100	05/25/2018	1.87% Euro 05/28/2019 (HKD)
	Aaa	05/22/2018	200	05/25/2018	2.25% Euro 05/26/2020 (HKD)
	Aaa	06/11/2018	100	06/13/2018	1.68% Euro 06/14/2019 (HKD)
	Aaa	06/18/2018	100	06/22/2018	Dual Curr Flt Rt Euro 07/22/2019 (GHS)

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	Aaa	06/19/2018	10	06/07/2018	1.84% Euro 06/07/2048 (EUR)	
	Aaa	06/22/2018	1500	06/26/2018	0.37% Euro 06/26/2023 (SEK)	
	Aaa	06/22/2018	64	06/26/2018	3.66% Euro 06/26/2028 (NZD)	
	Aaa	06/28/2018	10	07/03/2018	1.85% Euro 07/03/2048 (EUR)	
	Aaa	07/05/2018	73	07/10/2018	3.55% Euro 07/10/2028 (NZD)	
	Aaa	07/06/2018	150	07/11/2018	3.10% Australian 06/15/2029 (AUD)	
	Aaa	07/09/2018	600	07/16/2018	0.35% Euro 07/16/2025 (EUR)	
	Aaa	07/11/2018	100	07/16/2018	1.76% Euro 07/17/2019 (HKD)	
	Aaa	07/12/2018	1000	07/17/2018	1.75% Euro 07/17/2023 (NOK)	
	Aaa	07/15/2018	100	07/19/2018	2.21% Euro 07/19/2020 (HKD)	
	Aaa	07/18/2018	30	07/23/2018	1.97% Euro 07/23/2058 (EUR)	
	Aaa	07/30/2018	100	08/02/2018	3.05% Euro 08/02/2028 (USD)	
	Aaa	08/08/2018	10	07/31/2018	1.80% Euro 07/31/2048 (EUR)	
	Aaa	08/08/2018	310	08/01/2018	Flt Rt Global 02/26/2020 (USD)	
	Aaa	08/24/2018	2660	08/29/2018	7.24% Dual Curr Euro 04/29/2023 (AMD)	
	Aaa	08/24/2018	50	08/28/2018	1.93% Euro 08/28/2058 (EUR)	
	Aaa	08/29/2018	250	09/04/2018	1.38% Euro 03/07/2025 (GBP)	
	Aaa	09/03/2018	15	09/11/2018	1.81% Euro 09/11/2048 (EUR)	
	Aaa	09/20/2018	750	09/26/2018	3.13% 09/26/2028 (USD)	
	Aaa	09/21/2018	40	09/27/2018	2.00% Euro 09/27/2058 (EUR)	
	Aaa	09/21/2018	100	09/26/2018	3.10% Euro 09/26/2028 (USD)	
	Aaa	10/01/2018	50	10/04/2018	Dual Curr Zero Cpn Euro 04/06/2021 (BRL)	
	Aaa	10/07/2018	600	10/12/2018	Flt Rt Euro 10/12/2023 (GBP)	
	Aaa	10/08/2018	50	09/27/2018	1.40% Euro 09/27/2040 (EUR)	
	Aaa	10/14/2018	40	10/17/2018	2.01% Euro 10/17/2058 (EUR)	
	Aaa	10/22/2018	115	10/25/2018	2.65% Euro 10/25/2020 (HKD)	
	Aaa	10/26/2018	50	10/22/2018	Flt Rt Global 03/16/2021 (USD)	
	Aaa	10/26/2018	50	10/22/2018	Flt Rt Global 06/16/2021 (USD)	
	Aaa	10/29/2018	250	11/02/2018	17.50% Euro 11/02/2025 (TRY)	
	Aaa	11/12/2018	125	11/15/2018	3.40% Australian 09/10/2027 (AUD)	
	Aaa	12/20/2018	25	12/18/2018	Matures 12/18/2058 (EUR)	
Atlantia SPA	Baa3	10/25/2018	1000	07/06/2017	1.88% Euro Matures 07/13/2027 (EUR)	
	Baa2	10/25/2018	916.725	05/28/2004	6.25% Gtd Euro Matures 06/09/2022 (GBP)	
	Baa2	10/25/2018	1221.15	05/28/2004	5.875% Gtd Euro Matures 06/09/2024 (EUR)	
	Baa2	10/25/2018	223.077	11/13/2009	2.73% Gtd Euro Matures 12/10/2038 (JPY)	
	Baa2	10/25/2018	169.319	06/10/2014	3.24% Gtd Euro Matures 06/10/2034 (EUR)	
	Baa2	10/25/2018	1330.406	02/09/2012	4.50% Gtd Euro Matures 02/08/2019 (EUR)	
	Baa2	10/25/2018	1033.015	10/22/2013	2.88% Gtd Euro Matures 02/26/2021 (EUR)	
	Baa2	10/25/2018	43.788	06/11/2012	4.80% Gtd Euro Matures 06/09/2032 (EUR)	
	Baa2	10/25/2018	960.074	09/07/2012	4.38% Gtd Euro Matures 03/16/2020 (EUR)	
	Baa2	10/25/2018	636.902	09/09/2010	4.38% Gtd Euro Matures 09/16/2025 (EUR)	
Ausgrid Fin Pty Ltd	Baa1	04/24/2018	650	04/30/2018	1.25% Gtd Euro 07/30/2025 (EUR)	
Ausnet Svcs Hldgs Pty Ltd	A3	02/15/2018	550	02/09/2018	4.20% Gtd Australian 08/21/2028 (AUD)	
	A3	02/25/2018	11	03/02/2018	1.70% Gtd Euro 03/02/2030 (EUR)	
	A3	02/25/2018	150	03/01/2018	1.63% Gtd Euro 03/01/2030 (EUR)	
	A3	02/26/2018	610	03/01/2018	3.54% Gtd Euro 02/18/2033 (HKD)	
	A3	05/20/2018	150	05/15/2018	4.50% Gtd Euro 05/29/2043 (AUD)	
	A3	05/20/2018	50	05/15/2018	4.50% Gtd Euro 11/24/2043 (AUD)	
Australia and New Zealand Banking Group Ltd	Aa3	01/16/2018	1250	01/18/2018	Flt Rt Australian Matures 01/18/2021 (AUD)	
	Aa3	01/16/2018	1325	01/18/2018	Flt Rt Australian Matures 01/18/2023 (AUD)	
	Aa3	01/16/2018	425	01/18/2018	3.10% Australian Matures 01/18/2023 (AUD)	
	Aa3	01/23/2018	160	01/25/2018	2.25% Euro Matures 01/25/2021 (HKD)	
	Aa3	01/25/2018	571	01/30/2018	2.72% Euro Matures 01/30/2023 (HKD)	
	Aa3	02/02/2018	150	01/23/2018	3.12% Euro 01/23/2025 (USD)	
	Aa3	02/12/2018	20	02/14/2018	4.15% Euro 02/14/2038 (AUD)	
	Aa3	02/12/2018	30	02/12/2018	Zero Cpn Euro 02/12/2048 (USD)	
	Aa3	02/20/2018	750	02/21/2018	0.63% Euro 02/21/2023 (EUR)	
	Aa3	02/26/2018	40	02/28/2018	4.05% Euro 02/28/2033 (AUD)	
	Aa3	03/05/2018	50	02/16/2018	Zero Cpn Euro 02/16/2048 (USD)	
	Aa3	03/08/2018	30	02/22/2018	Zero Cpn Euro 02/22/2048 (USD)	
	Aa3	03/20/2018	50	02/26/2018	Zero Cpn Euro 02/26/2048 (USD)	
	Aa3	03/20/2018	60	03/01/2018	Zero Cpn Euro 03/01/2048 (USD)	
	Aa3	04/05/2018	20	04/09/2018	Flt Rt Euro 04/09/2025 (AUD)	
	Aa3	04/05/2018	275	03/22/2018	Flt Rt Euro 03/22/2021 (GBP)	
	Aa3	05/07/2018	174.45	05/08/2018	0.04% Euro 03/31/2021 (EUR)	
	Aa3	05/07/2018	175	05/08/2018	0.18% Euro 09/30/2021 (EUR)	
	Aa3	05/08/2018	2000	05/09/2018	Flt Rt Australian 05/09/2023 (AUD)	
	Aa3	05/08/2018	550	05/09/2018	3.35% Australian 05/09/2023 (AUD)	
	Aa3	05/17/2018	750	05/10/2018	Flt Rt Global 05/17/2021 (USD)	
	Aa3	05/24/2018	20	05/25/2018	Flt Rt Euro 05/25/2023 (USD)	
	Aa3	06/20/2018	100	06/21/2018	Flt Rt Euro 07/05/2019 (GBP)	
	Aa3	06/20/2018	250	06/21/2018	Flt Rt Euro 06/21/2019 (GBP)	
	Aa3	06/20/2018	250	06/15/2018	Flt Rt Euro 06/15/2019 (GBP)	
	Aa3	06/20/2018	150	06/21/2018	Flt Rt Euro 06/28/2019 (GBP)	
	Aa3	07/04/2018	300	06/28/2018	Flt Rt Global 07/02/2020 (USD)	
	Aa3	07/09/2018	250	07/09/2018	Flt Rt Euro 07/09/2019 (GBP)	
	Aa3	07/09/2018	250	07/09/2018	Flt Rt Euro 07/09/2019 (GBP)	
	Aa3	07/10/2018	30	07/12/2018	0.61% Euro 07/12/2023 (EUR)	
	Aa3	07/13/2018	1600	07/16/2018	Flt Rt Australian 07/16/2021 (AUD)	
	Aa3	07/13/2018	400	07/16/2018	2.95% Australian 07/16/2021 (AUD)	
	Aa3	08/22/2018	140	08/24/2018	4.30% Euro 08/24/2021 (CNY)	
	Aa3	09/09/2018	145	09/11/2018	4.62% Euro 09/11/2023 (CNY)	
	Aa3	09/12/2018	270	09/14/2018	4.80% Euro 09/14/2023 (CNY)	
	Aa3	09/18/2018	140	09/04/2018	4.60% Euro 09/04/2023 (CNY)	
	Aa3	09/18/2018	138	08/24/2018	4.63% Euro 08/24/2023 (CNY)	
	Aa3	09/27/2018	160	09/27/2018	3.47% Euro 09/27/2023 (HKD)	
	Aa3	10/01/2018	137	09/11/2018	4.60% Euro 09/11/2023 (CNY)	
	Aa3	10/01/2018	140	09/13/2018	4.61% Euro 09/13/2023 (CNY)	
	Aa3	10/16/2018	20	09/28/2018	Flt Rt Euro 09/28/2025 (USD)	
	Aa3	11/27/2018	260	11/26/2018	Flt Rt Euro 11/26/2019 (GBP)	
	Aa3	11/27/2018	250	11/27/2018	Flt Rt Euro 11/27/2019 (GBP)	
	Aa3	12/05/2018	2250	12/06/2018	Matures 12/06/2023 (AUD)	
	Aa3	12/05/2018	1000	12/06/2018	Matures 12/06/2021 (AUD)	
	Aa3	12/11/2018	120	12/13/2018	Matures 12/13/2019 (GBP)	
	Aa3	12/11/2018	115	12/12/2018	Matures 12/12/2019 (GBP)	
	Aa3	12/18/2018	125	12/19/2018	Matures 01/19/2020 (GBP)	
	Aa3	12/18/2018	20	12/20/2018	Matures 12/20/2020 (GBP)	
	Aa3	12/18/2018	500	12/20/2018	Matures 12/20/2023 (HKD)	
	Aa3	12/23/2018	25	12/21/2018	2.20% Matures 12/21/2048 (EUR)	
Australia and New Zealand Banking Group Ltd	Aa3	05/16/2018	500	05/10/2018	3.30% Global 05/17/2021 (USD)	
New York Br	A3	01/17/2018	1000	01/22/2018	1.38% Euro Matures 01/22/2030 (EUR)	
Autoroutes Du Sud de LA France (Asf)	A3	06/22/2018	700	06/21/2018	1.38% Euro 06/27/2028 (EUR)	
Autostrade Per L'Italia SPA	Baa2	10/25/2018	600	12/01/2016	1.75% Euro Matures 02/01/2027 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	10/25/2018	796.39	11/23/2015	1.75% Euro Matures 06/26/2026 (EUR)
	Baa2	10/25/2018	700	09/26/2017	1.88% Euro Matures 09/26/2029 (EUR)
	Baa2	10/25/2018	548.023	10/29/2015	1.88% Euro Matures 11/04/2025 (EUR)
	Baa2	10/25/2018	657.628	10/29/2015	1.13% Euro Matures 11/04/2021 (EUR)
Avalonbay Communities Inc	A3	03/16/2018	300	03/15/2018	4.35% 04/15/2048 (USD)
Avista Corp	A3	12/20/2018	1	04/30/1993	7.54% Matures 05/05/2023 (USD)
Avista Corp	A3	12/20/2018	15	07/29/1998	6.37% Matures 06/19/2028 (USD)
Aviva PLC	A2	11/08/2018	750	11/13/2018	1.88% Euro 11/13/2027 (EUR)
AXA	A3	03/23/2018	2000	03/26/2018	3.25% Sub Fixed/Flt Rt Euro 05/28/2049 (EUR)
Axis Bank Ltd Dubai Int'l Financial Centre Bran	Baa3	10/15/2018	50	10/16/2018	3.25% Euro 05/21/2020 (USD)
Azure Nova Int'l Fin Ltd	A2	05/30/2018	1000	11/01/2016	2.63% Gtd Euro Matures 11/01/2021 (USD)
	A2	05/30/2018	500	11/01/2016	2.25% Gtd Euro Matures 11/01/2019 (USD)
Banca Monte Dei Paschi Di Siena SPA	Caa1	12/03/2018	53.117	05/10/2011	Flt Rt Euro Matures 05/10/2021 (EUR)
	Caa1	12/03/2018	1377.752	03/25/2014	3.625% Euro Matures 04/01/2019 (EUR)
	Caa1	12/03/2018	92.191	11/10/2010	4.00% Fixed/Flt Rt Euro Matures 11/10/2020 (EUR)
Banco Bilbao Vizcaya Argentaria SA	Baa3	05/22/2018	300	05/29/2018	5.25% Sub Euro 05/29/2033 (USD)
	Baa2	05/31/2018	1500	09/11/2017	0.75% Euro Matures 09/11/2022 (EUR)
	Baa2	05/31/2018	140	11/10/2017	1.72% Euro Matures 05/10/2028 (EUR)
	A3	05/31/2018	1500	04/12/2017	Flt Rt Euro Matures 04/12/2022 (EUR)
	Baa2	05/31/2018	1500	03/09/2018	Flt Rt Euro 03/09/2023 (EUR)
	Baa2	05/31/2018	150	12/01/2017	Flt Rt Euro Matures 12/01/2023 (EUR)
	A3	05/31/2018	1000	01/05/2017	0.63% Euro Matures 01/17/2022 (EUR)
	A3	05/31/2018	1085.399	01/11/2016	1.00% Euro Matures 01/20/2021 (EUR)
Banco BPI S.A. (Cayman)	Ba1	10/16/2018	146.867	03/13/2006	2.76% Sub Euro Matures 03/13/2036 (JPY)
	Baa2	10/16/2018	24	02/03/2006	4.60% Euro Matures 02/24/2036 (EUR)
Banco BPM SPA	Ba2	04/20/2018	500	04/16/2018	1.75% Euro 04/24/2023 (EUR)
Banco BTG Pactual S.A., Grand Cayman Branch	Ba2	03/20/2018	1000	01/09/2013	4.00% Global Matures 01/16/2020 (USD)
Banco Btg Pactual SA LUX Branch	Ba2	03/20/2018	500	12/07/2017	5.50% Global 01/31/2023 (USD)
Banco de Chile	A1	07/27/2018	10000	12/21/2016	0.35% Euro Matures 12/29/2021 (JPY)
	A1	07/27/2018	90.142	10/16/2013	4.25% Global Matures 10/16/2028 (HKD)
	A1	07/27/2018	48.948	04/30/2014	1.10% Matures 05/12/2022 (JPY)
	A1	07/27/2018	77.375	04/16/2014	3.08% Euro Matures 11/05/2019 (HKD)
	A1	07/27/2018	56.374	12/05/2013	1.03% Euro Matures 03/18/2019 (JPY)
	A1	07/27/2018	78.451	10/20/2015	3.05% Euro Matures 10/27/2025 (HKD)
	A1	07/27/2018	53	04/11/2017	1.71% Euro Matures 04/26/2032 (EUR)
	A1	07/27/2018	100	09/01/2016	Flt Rt Matures 09/09/2021 (USD)
	A1	10/05/2018	50	10/02/2018	4.26% Euro 10/02/2028 (USD)
Banco de Credito E Inversiones	A2	10/18/2018	40	10/17/2018	4.70% Euro 10/24/2033 (AUD)
Banco Del Estado de Chile	A1	07/27/2018	40	01/18/2018	3.90% Euro Matures 01/24/2030 (AUD)
	A1	07/27/2018	127	02/08/2017	1.67% Euro Matures 03/01/2032 (EUR)
	A1	07/27/2018	91.328	06/10/2016	0.48% Euro Matures 06/17/2026 (JPY)
	A1	07/27/2018	10000	09/15/2017	0.55% Euro Matures 09/15/2027 (JPY)
	A1	07/27/2018	500	01/03/2018	2.67% Global Matures 01/08/2021 (USD)
	A1	07/27/2018	58.645	07/08/2015	1.58% Euro Matures 07/22/2025 (EUR)
	A1	07/27/2018	263.538	01/16/2015	0.52% Euro Matures 01/23/2020 (JPY)
	A1	07/27/2018	100	10/24/2016	2.66% Global Matures 11/09/2026 (USD)
	A1	07/27/2018	500	02/01/2012	3.88% Matures 02/08/2022 (USD)
	A1	07/27/2018	110	05/10/2017	4.18% Euro Matures 11/10/2027 (AUD)
	A1	10/25/2018	720	10/25/2018	3.93% Global 10/26/2028 (HKD)
	A1	11/19/2018	40	11/14/2018	4.13% Euro 11/20/2030 (AUD)
Banco Do Brasil SA (Cayman)	Ba2	04/12/2018	750	04/19/2018	4.88% Global 04/19/2023 (USD)
Banco Sabadell SA	Baa3	09/03/2018	750	09/07/2018	1.63% Euro 03/07/2024 (EUR)
Banco Safra SA (Cayman Branch)	Ba2	02/01/2018	500	02/08/2018	4.13% Global 02/08/2023 (USD)
Banco Santander SA (Spain)	Baa1	01/10/2018	1250	01/09/2018	1.13% Euro Matures 01/17/2025 (EUR)
	Baa2	02/02/2018	1250	02/01/2018	2.13% Sub Euro 02/08/2028 (EUR)
	Baa1	04/30/2018	105	04/26/2018	2.28% Euro 05/08/2031 (EUR)
	Baa1	05/08/2018	30	05/03/2018	Flt Rt Euro 05/17/2024 (USD)
	Baa1	05/24/2018	45	05/23/2018	2.15% Euro 05/30/2030 (EUR)
	Baa1	06/25/2018	25	06/20/2018	2.75% Euro 07/04/2038 (EUR)
	Baa1	07/10/2018	702	07/04/2018	Flt Rt Euro 07/11/2025 (CZK)
	Baa1	08/02/2018	800	08/01/2018	3.71% Euro 08/30/2028 (NOK)
	Baa1	08/21/2018	150	08/20/2018	1.00% Euro 12/10/2024 (CHF)
	Baa1	08/21/2018	25	08/17/2018	1.14% Euro 01/30/2024 (EUR)
	Baa1	08/23/2018	25	08/22/2018	2.75% Euro 09/05/2037 (EUR)
	Baa1	08/30/2018	1100	08/28/2018	3.80% Euro 09/11/2033 (NOK)
	Baa1	09/07/2018	500	09/04/2018	2.75% Euro 09/12/2023 (GBP)
	Baa1	09/12/2018	40	09/10/2018	1.75% Euro 09/17/2025 (EUR)
	Baa1	09/12/2018	25	09/07/2018	1.44% Euro 09/18/2024 (EUR)
	Baa1	09/12/2018	25	09/07/2018	2.93% Euro 09/17/2038 (EUR)
	Baa1	09/21/2018	33	09/19/2018	3.00% Euro 09/28/2038 (EUR)
	Baa1	09/26/2018	25	09/25/2018	1.56% Euro 10/04/2024 (EUR)
	Baa1	10/01/2018	75	09/27/2018	3.00% Matures 10/04/2038 (EUR)
	Baa1	10/18/2018	160	10/17/2018	2.63% Euro 10/24/2030 (EUR)
Banco Santander-Chile	A1	07/27/2018	100	07/25/2017	Euro Matures 07/25/2020 (USD)
	A1	07/27/2018	500	12/12/2017	Matures 12/15/2020 (USD)
	A1	07/27/2018	125	11/14/2016	0.35% Euro Matures 05/30/2025 (CHF)
	A1	07/27/2018	750	09/12/2012	3.88% Global Matures 09/20/2022 (USD)
	A1	07/27/2018	182.84	04/16/2014	0.97% Matures 04/24/2019 (JPY)
	A1	07/27/2018	54	08/17/2016	Matures 08/17/2028 (EUR)
Bangkok Bank Pub Co Ltd (Hong Kong)	Baa1	09/14/2018	600	09/19/2018	4.45% Global 09/19/2028 (USD)
	Baa1	09/14/2018	600	09/19/2018	4.05% Global 03/19/2024 (AUD)
Bank Australia Ltd	Baa1	08/21/2018	125	08/30/2018	Flt Rt Australian 08/30/2021 (AUD)
Bank Muscat SAOG	Baa3	03/19/2018	500	04/25/2016	3.75% Euro Matures 05/03/2021 (USD)
Bank of America Corp	A3	01/12/2018	0	01/30/2018	4.65% Fixed/Flt Rt 01/30/2028 (USD)
	A3	01/19/2018	500	01/18/2018	Flt Rt Matures 01/23/2022 (USD)
	A3	02/01/2018	1500	01/31/2018	Flt Rt 02/05/2026 (USD)
	A3	02/07/2018	8	02/06/2018	Zero Cpn 02/08/2043 (USD)
	A3	02/12/2018	20	01/19/2018	Zero Cpn Euro 01/24/2033 (USD)
	A3	02/22/2018	0	03/02/2018	Flt Rt 03/06/2028 (USD)
	A3	03/02/2018	1500	02/28/2018	Flt Rt 03/05/2024 (USD)
	A3	03/05/2018	50	02/08/2018	Zero Cpn Euro 02/26/2058 (USD)
	A3	03/05/2018	30	02/08/2018	Zero Cpn Euro 02/15/2048 (USD)
	A3	03/05/2018	50	01/25/2018	Zero Cpn Euro 02/08/2048 (AUD)
	A3	03/05/2018	20	02/01/2018	Zero Cpn Euro 02/08/2048 (USD)
	A3	03/05/2018	20	02/06/2018	Zero Cpn Euro 02/13/2048 (USD)
	A3	03/05/2018	50	02/06/2018	Zero Cpn Euro 02/23/2058 (USD)
	A3	03/23/2018	25	11/22/2017	2.50% Step Up 11/28/2025 (USD)
	A3	03/23/2018	5	09/27/2017	4.00% Step Up 09/27/2037 (USD)
	A3	03/23/2018	1	03/23/2018	3.50% Fixed/Flt Rt 03/27/2028 (USD)
	A3	03/23/2018	2.5	10/27/2017	3.00% Step Up 10/27/2032 (USD)
	A3	03/23/2018	2.5	09/27/2017	3.00% Step Up 09/27/2027 (USD)
	A3	03/23/2018	17.894	11/22/2017	3.06% Step Up 11/22/2027 (USD)
	A3	03/23/2018	3	09/27/2017	2.25% Step Up 03/27/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	03/23/2018	5	11/16/2017	3.25% Step Up 11/16/2032 (USD)
	A3	03/23/2018	11	10/27/2017	2.75% Step Up 10/27/2027 (USD)
	A3	03/23/2018	3	09/12/2017	2.25% Step Up 09/14/2022 (USD)
	A3	04/03/2018	0	04/06/2018	Flt Rt 04/06/2023 (USD)
	A3	04/03/2018	270	03/13/2018	Zero Cpn Euro 03/13/2048 (USD)
	A3	04/18/2018	500	04/17/2018	Flt Rt Canadian 04/24/2022 (CAD)
	A3	04/20/2018	0	04/25/2018	Flt Rt 04/27/2028 (USD)
	A3	04/24/2018	2000	04/18/2018	Flt Rt Euro 04/25/2024 (EUR)
	A3	05/21/2018	17000	05/09/2018	Dual Curr Flt Rt Euro 05/17/2023 (COP)
	A3	06/11/2018	25	06/11/2018	5.80% Fixed/Flt Rt 06/13/2028 (USD)
	A3	06/20/2018	850	06/20/2018	Flt Rt 06/25/2022 (USD)
	A3	06/26/2018	40	05/16/2018	Zero Cpn Euro 05/30/2048 (AUD)
	A3	06/26/2018	50	05/24/2018	Zero Cpn Euro 06/07/2048 (AUD)
	A3	06/26/2018	25	05/22/2018	Zero Cpn Euro 06/05/2048 (EUR)
	A3	06/26/2018	100	06/11/2018	Zero Cpn Euro 06/11/2048 (USD)
	A3	06/26/2018	0	06/25/2018	5.00% Fixed/Flt Rt 06/27/2028 (USD)
	A3	07/19/2018	500	07/18/2018	Flt Rt 07/23/2024 (USD)
	A3	07/20/2018	240	07/19/2018	2.10% Euro 07/26/2028 (SEK)
	A3	07/30/2018	50	07/18/2018	Zero Cpn Euro 07/18/2048 (AUD)
	A3	08/10/2018	0	08/17/2018	Flt Rt 08/21/2026 (USD)
	A3	08/21/2018	16	08/03/2018	Zero Cpn Euro 08/10/2048 (AUD)
	A3	08/21/2018	22	07/26/2018	1.83% Euro 07/26/2030 (EUR)
	A3	08/27/2018	122	08/24/2018	Zero Cpn 12/15/2037 (USD)
	A3	08/28/2018	0	08/28/2018	Flt Rt 08/31/2058 (USD)
	A3	09/14/2018	10	08/28/2018	4.00% Step Up 08/28/2030 (USD)
	A3	09/14/2018	12.154	09/07/2018	Flt Rt 09/12/2058 (USD)
	A3	09/14/2018	0	09/21/2018	Flt Rt 09/25/2026 (USD)
	A3	09/21/2018	17.5	08/28/2018	3.13% Step Up 08/28/2021 (USD)
	A3	09/26/2018	20	08/03/2018	Zero Cpn Euro 08/17/2048 (AUD)
	A3	09/26/2018	19	08/14/2018	Zero Cpn Euro 08/21/2048 (AUD)
	A3	09/26/2018	50	08/08/2018	Zero Cpn Euro 08/22/2048 (USD)
	A3	09/26/2018	18	08/27/2018	Zero Cpn Euro 09/04/2048 (AUD)
	A3	09/26/2018	50	08/29/2018	Zero Cpn Euro 09/10/2048 (EUR)
	A3	09/26/2018	12	09/26/2018	2.82% Fixed/Flt Rt 09/26/2021 (USD)
	A3	10/03/2018	30	09/06/2018	Zero Cpn Euro 09/20/2048 (USD)
	A3	10/24/2018	50	10/22/2018	5.00% Fixed/Flt Rt 10/24/2028 (USD)
	A3	10/24/2018	10	10/26/2018	5.50% Fixed/Flt Rt 10/30/2028 (USD)
	A3	11/06/2018	23.201	11/07/2018	Flt Rt 11/09/2058 (USD)
	A3	12/10/2018	8	11/14/2018	2.00% Matures 11/21/2030 (EUR)
	A3	12/10/2018	15	11/27/2018	2.16% Matures 12/04/2033 (EUR)
	A3	12/12/2018	5	12/12/2018	5.00% Matures 12/14/2028 (USD)
	A3	12/12/2018	1	12/06/2018	Matures 12/10/2058 (USD)
	A3	12/13/2018	5.05	12/07/2018	5.35% Matures 12/11/2028 (USD)
	A3	12/27/2018	3.5	12/21/2018	Matures 12/26/2058 (USD)
Bank of China (New Zealand) Ltd	A1	04/06/2018	150	04/19/2018	4.02% Gtd New Zealand 04/19/2023 (NZD)
Bank of China Ltd Hong Kong Branch	A1	04/06/2018	150	04/19/2018	Gtd Flt Rt 04/19/2021 (NZD)
	A1	03/01/2018	1000	03/08/2018	Flt Rt Euro 03/08/2023 (USD)
	A1	03/01/2018	250	03/08/2018	4.00% Euro 03/08/2028 (USD)
	A1	03/01/2018	1000	03/08/2018	Flt Rt Euro 03/08/2021 (USD)
	A1	05/31/2018	0	05/31/2018	Euro (HKD)
	A1	11/13/2018	0	11/13/2018	Euro (HKD)
Bank of China Ltd London Branch	A1	11/13/2018	0	11/13/2018	Euro (CNY)
	A1	05/31/2018	0	05/31/2018	Flt Rt Euro (USD)
Bank of China Ltd LUX Branch	A1	05/31/2018	0	05/31/2018	Flt Rt Euro (USD)
Bank of China Ltd Macau Branch	A1	04/11/2018	700	04/17/2018	Flt Rt Euro 04/17/2021 (EUR)
	A1	02/25/2018	1500	03/05/2018	4.45% Euro 03/05/2019 (CNY)
	A1	02/25/2018	2500	03/05/2018	4.65% Euro 03/05/2021 (CNY)
	A1	08/03/2018	300	08/09/2018	Flt Rt Euro 08/09/2021 (USD)
	A1	11/13/2018	0	11/13/2018	Flt Rt Euro (USD)
Bank of China Ltd Singapore Branch	A1	11/13/2018	0	11/13/2018	Euro (MOP)
	A1	04/11/2018	0	04/11/2018	Euro (USD)
	A1	04/11/2018	700	04/17/2018	Flt Rt Euro 04/17/2023 (USD)
	A1	04/11/2018	800	04/17/2018	Flt Rt Euro 04/17/2021 (USD)
Bank of China Ltd Sydney Branch	A1	04/11/2018	800	04/17/2018	Flt Rt Australian 04/17/2021 (AUD)
Bank of China Ltd Taipei Branch	A1	04/10/2018	1000	04/18/2018	4.65% Euro 04/18/2023 (CNY)
	A1	04/10/2018	2000	04/18/2018	4.62% Euro 04/18/2021 (CNY)
Bank of China Ltd Tokyo Branch	A1	11/06/2018	0	11/06/2018	Euro (CNY)
	A1	11/06/2018	0	11/06/2018	Euro (JPY)
Bank of Communications Co Ltd Hong Kong Branch	A2	05/30/2018	300	05/15/2017	Flt Rt Euro Matures 05/15/2022 (USD)
	A2	05/30/2018	500	01/19/2016	2.25% Euro Matures 01/25/2019 (USD)
	A2	05/30/2018	850	02/21/2017	Flt Rt Euro Matures 02/21/2020 (USD)
	A2	05/30/2018	550	08/16/2016	Flt Rt Euro Matures 08/16/2019 (USD)
	A2	05/30/2018	700	05/15/2017	Flt Rt Euro Matures 05/15/2020 (USD)
Bank of England	Aa2	02/28/2018	2000	02/26/2018	2.50% Global 03/05/2021 (USD)
Bank of Ireland	A3	12/11/2018	43.128	09/18/2008	5.60% Euro Matures 09/18/2023 (EUR)
	A3	12/11/2018	1020.033	01/08/2014	3.25% Euro Matures 01/15/2019 (EUR)
	A3	12/11/2018	839.659	03/02/2015	1.25% Euro Matures 04/09/2020 (EUR)
	A3	12/11/2018	10	11/23/2009	4.00% Gtd Euro Matures 11/23/2019 (USD)
	A3	12/11/2018	3.138	04/11/2007	Zero Cpn Euro Matures 04/11/2022 (AUD)
	A3	12/11/2018	10.84	01/18/2016	Flt Rt Euro Matures 01/18/2019 (EUR)
	A3	12/11/2018	6.454	04/22/2005	Flt Rt Euro Matures 04/28/2025 (EUR)
	A3	12/11/2018	86.11	06/29/2006	2.925% Euro Matures 06/27/2036 (JPY)
	A3	12/11/2018	133.165	06/12/2007	Flt Rt Indx Lkd Euro Matures 06/12/2027 (EUR)
	A3	12/11/2018	27.552	07/11/2007	Flt Rt Indx Lkd Euro Matures 07/11/2027 (EUR)
	A3	12/11/2018	82.957	02/26/2007	2.77% Euro Matures 02/25/2037 (JPY)
Bank of Ireland Group PLC	Baa3	08/24/2018	750	08/22/2018	1.38% Euro 08/29/2023 (EUR)
Bank of Montreal	Aa2	07/16/2018	1000	09/25/2013	2.38% Matures 01/25/2019 (USD)
	Aa2	07/16/2018	0.2	01/24/2012	2.00% Fixed/Flt Rt Matures 01/24/2019 (USD)
	Aa2	07/16/2018	10	03/29/2012	4.00% Matures 03/29/2032 (USD)
	Aa2	07/16/2018	1	04/19/2012	3.00% Step Up Matures 04/19/2027 (USD)
	Aa2	07/16/2018	50	04/28/2010	Flt Rt Matures 04/28/2020 (USD)
	Aa2	07/16/2018	1	09/25/2014	1.35% Step Up Matures 09/30/2019 (USD)
	Aa2	07/16/2018	1	09/25/2014	2.00% Step Up Matures 09/30/2024 (USD)
	Aa2	07/16/2018	1	06/25/2014	1.65% Step Up Matures 06/30/2021 (USD)
	Aa2	07/16/2018	6.96	01/29/2016	2.00% Step Up Matures 01/29/2021 (USD)
	Aa2	07/16/2018	1	04/26/2016	2.00% Step Up Matures 04/29/2024 (USD)
	Aa2	07/16/2018	1	02/18/2016	3.00% Step Up Matures 02/18/2031 (USD)
	Aa2	07/16/2018	1	03/31/2014	0.50% Matures 03/31/2020 (USD)
	Aa2	07/16/2018	1	03/30/2015	1.75% Step Up Matures 03/30/2020 (USD)
	Aa2	07/16/2018	20	09/23/2016	Zero Cpn Euro Matures 09/30/2036 (USD)
	Aa2	07/16/2018	1.807	05/17/2016	1.25% Step Up Matures 05/17/2019 (USD)
	Aa2	07/16/2018	5	01/30/2015	Flt Rt Matures 01/30/2025 (USD)
	Aa2	07/16/2018	750	04/10/2018	Flt Rt 04/13/2021 (USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	07/16/2018	1000	06/12/2017	2.10% Matures 06/15/2020 (USD)
	Aa2	07/16/2018	2	01/22/2018	2.00% Step Up Matures 01/25/2021 (USD)
	Aa2	07/16/2018	2	02/23/2017	2.00% Step Up Matures 02/28/2022 (USD)
	Aa2	07/16/2018	5.533	01/23/2017	2.00% Step Up Matures 01/23/2020 (USD)
	Aa2	07/16/2018	0	12/19/2017	2.30% Matures 06/21/2021 (USD)
	Aa2	07/16/2018	0	11/16/2017	2.13% Matures 11/20/2020 (USD)
	Aa2	07/16/2018	300	09/28/2017	3.25% Australian Matures 10/06/2022 (AUD)
	Aa2	07/16/2018	0.5	03/17/2017	2.25% Step Up Matures 03/17/2025 (USD)
	Aa2	07/16/2018	2.15	03/21/2017	2.00% Step Up Matures 03/24/2020 (USD)
	Aa2	07/16/2018	1100	09/06/2017	2.35% Matures 09/11/2022 (USD)
	Aa2	07/16/2018	375	09/06/2017	Flt Rt Matures 09/11/2022 (USD)
	Aa2	07/16/2018	2	09/13/2017	2.00% Step Up Matures 09/15/2022 (USD)
	Aa2	07/16/2018	0	08/08/2017	2.00% Step Up Matures 08/11/2022 (USD)
	Aa2	07/16/2018	625	09/06/2017	1.75% Matures 09/11/2019 (USD)
	Aa2	07/16/2018	400	09/06/2017	Flt Rt Matures 09/11/2019 (USD)
	Aa2	07/16/2018	0	08/14/2017	2.00% Step Up Matures 02/16/2021 (USD)
	Aa2	07/16/2018	1500	04/10/2018	3.10% 04/13/2021 (USD)
	Aa2	07/16/2018	0	06/13/2017	2.00% Step Up Matures 06/16/2022 (USD)
	Aa2	07/16/2018	2.5	01/20/2017	2.25% Step Up Matures 01/20/2022 (USD)
	Aa2	07/16/2018	1	11/27/2017	Indx Linked Matures 05/31/2024 (USD)
	Aa2	07/16/2018	1	12/23/2014	2.10% Step Up Matures 12/29/2021 (USD)
	Aa2	07/16/2018	1	12/23/2014	1.70% Step Up Matures 12/30/2019 (USD)
	Aa2	07/16/2018	1	11/26/2014	2.15% Step Up Matures 11/26/2021 (USD)
	Aa2	07/16/2018	1	04/30/2014	1.50% Step Up Matures 04/30/2019 (USD)
	Aa2	07/16/2018	0.5	04/17/2014	1.50% Fixed/Flt Rt Matures 04/23/2019 (USD)
	Aa2	07/16/2018	1	06/27/2014	1.35% Step Up Matures 06/27/2019 (USD)
	Aa2	07/16/2018	1000	11/01/2012	2.55% Matures 11/06/2022 (USD)
	Aa2	07/16/2018	15	09/21/2012	2.70% Step Up Matures 09/21/2027 (USD)
	Aa2	07/16/2018	10	09/05/2012	3.10% Matures 09/24/2027 (USD)
	Aa2	07/16/2018	1	04/30/2014	2.50% Step Up Matures 04/30/2024 (USD)
	Aa2	07/16/2018	0.315	05/17/2013	3.00% Step Up Matures 05/17/2033 (USD)
	Aa2	07/16/2018	500	09/28/2017	Flt Rt Australian Matures 10/06/2022 (AUD)
	Aa2	07/16/2018	3.25	07/19/2017	2.15% Step Up Matures 07/24/2024 (USD)
	Aa2	07/16/2018	1	02/23/2017	2.50% Step Up Matures 02/28/2025 (USD)
	Aa2	07/16/2018	1000	06/12/2017	Flt Rt Matures 06/15/2020 (USD)
	Aa2	07/16/2018	1	01/29/2018	2.38% Step Up Matures 01/31/2023 (USD)
	Aa2	07/16/2018	1000	12/07/2016	2.10% Matures 12/12/2019 (USD)
	Aa2	07/16/2018	250	12/07/2016	Flt Rt Matures 12/12/2019 (USD)
	Aa2	07/16/2018	0.705	12/21/2016	2.50% Step Up Matures 12/29/2026 (USD)
	Aa2	07/16/2018	1.858	12/02/2016	2.25% Step Up Matures 12/09/2024 (USD)
	Aa2	07/16/2018	10	12/07/2016	3.15% Matures 12/07/2026 (USD)
	Aa2	07/16/2018	1600	07/18/2016	1.50% Matures 07/18/2019 (USD)
	Aa2	07/16/2018	400	07/18/2016	Flt Rt Matures 07/18/2019 (USD)
	Aa2	07/16/2018	4.034	11/30/2016	2.00% Step Up Matures 12/07/2021 (USD)
	Aa2	07/16/2018	5	09/16/2016	1.55% Step Up Matures 09/21/2021 (USD)
	Aa2	07/16/2018	1.316	12/28/2016	2.00% Step Up Matures 12/30/2021 (USD)
	Aa2	07/16/2018	10	12/12/2016	3.00% Step Up Matures 12/15/2028 (USD)
	Aa2	07/16/2018	15	09/26/2016	2.50% Step Up Matures 09/29/2028 (USD)
	Aa2	07/16/2018	5.06	02/15/2017	2.00% Step Up Matures 02/21/2020 (USD)
	Aa2	07/16/2018	25	04/05/2016	3.20% Step Up Matures 04/05/2046 (USD)
	Aa2	07/16/2018	4.5	03/08/2016	2.00% Step Up Matures 03/11/2021 (USD)
	Aa2	07/16/2018	2.45	02/18/2016	3.00% Step Up Matures 02/18/2026 (USD)
	Aa2	07/16/2018	3.5	03/21/2016	2.00% Step Up Matures 03/24/2021 (USD)
	Aa2	07/16/2018	5	10/27/2016	1.65% Step Up Matures 10/27/2021 (USD)
	Aa2	07/16/2018	500	08/29/2016	Flt Rt Matures 08/27/2021 (USD)
	Aa2	07/16/2018	2000	08/24/2016	1.90% Matures 08/27/2021 (USD)
	Aa2	07/16/2018	1	07/28/2014	2.50% Step Up Matures 07/31/2029 (USD)
	Aa2	07/16/2018	1	08/18/2014	1.50% Step Up Matures 08/21/2019 (USD)
	Aa2	07/16/2018	1	09/26/2013	3.00% Step Up Matures 09/26/2025 (USD)
	Aa2	07/16/2018	0.114	06/24/2013	2.15% Step Up Matures 06/27/2023 (USD)
	Aa2	08/27/2018	0.5	08/23/2018	3.00% Step Up 08/27/2021 (USD)
	Aa2	08/31/2018	3	09/17/2018	3.25% Step Up 09/19/2023 (USD)
	Aa2	09/05/2018	300	08/31/2018	Flt Rt Australian 09/07/2021 (AUD)
	Aa2	09/05/2018	500	08/31/2018	3.20% Australian 09/07/2023 (AUD)
	Aa2	09/05/2018	750	08/31/2018	Flt Rt Australian 09/07/2023 (AUD)
	Aa2	09/10/2018	1	09/25/2018	Indx Linked 09/30/2021 (USD)
Bank of New York Mellon (The)	Aa2	11/30/2018	1000	11/29/2018	Flt Rt Bk 12/04/2020 (USD)
Bank of New York Mellon Corp (The)	A1	01/23/2018	1000	01/22/2018	2.95% Matures 01/29/2023 (USD)
	A1	01/23/2018	750	01/22/2018	3.40% Matures 01/29/2028 (USD)
	A1	05/03/2018	500	04/23/2018	3.85% 04/28/2028 (USD)
	A1	05/03/2018	750	04/23/2018	3.50% 04/28/2023 (USD)
	A1	08/15/2018	750	08/06/2018	3.45% 08/11/2023 (USD)
Bank of New Zealand	A1	05/14/2018	300	05/15/2018	Flt Rt New Zealand 05/15/2020 (NZD)
	A1	11/14/2018	550	11/16/2018	3.65% New Zealand 11/16/2023 (NZD)
Bank of Nova Scotia	Aa2	07/16/2018	10	02/04/2013	3.50% Matures 02/07/2028 (USD)
	Aa2	07/16/2018	5	05/15/2013	3.00% Step Up Matures 05/24/2033 (USD)
	Aa2	07/16/2018	31.5	04/12/2013	3.00% Fixed/Flt Rt Matures 04/17/2023 (USD)
	Aa2	07/16/2018	1	06/13/2013	3.50% Step Up Matures 06/13/2033 (USD)
	Aa2	07/16/2018	1	12/16/2011	4.00% Matures 12/21/2026
	Aa2	07/16/2018	1	11/16/2011	Step Up Matures 11/16/2026 (USD)
	Aa2	07/16/2018	1	11/27/2013	2.00% Fixed/Flt Rt Matures 11/27/2020 (USD)
	Aa2	07/16/2018	1	02/27/2014	3.00% Step Up Matures 02/27/2024 (USD)
	Aa2	07/16/2018	1	02/27/2014	3.50% Step Up Matures 02/27/2029 (USD)
	Aa2	07/16/2018	1	09/25/2014	2.00% Step Up Matures 09/29/2021 (USD)
	Aa2	07/16/2018	5	02/13/2014	Flt Rt Euro Matures 02/13/2019 (USD)
	Aa2	07/16/2018	1	09/25/2014	2.75% Step Up Matures 09/29/2024 (USD)
	Aa2	07/16/2018	1	09/25/2014	1.75% Step Up Matures 09/29/2019 (USD)
	Aa2	07/16/2018	1	06/27/2014	2.50% Step Up Bank Matures 06/27/2024 (USD)
	Aa2	07/16/2018	1	06/27/2014	2.00% Step Up Matures 06/27/2021 (USD)
	Aa2	07/16/2018	3	01/14/2014	Flt Rt Euro Matures 01/14/2019 (USD)
	Aa2	07/16/2018	2	11/20/2015	2.50% Step Up Matures 11/20/2025 (USD)
	Aa2	07/16/2018	147.157	02/02/2016	Flt Rt Euro Matures 04/30/2019 (EUR)
	Aa2	07/16/2018	32.565	02/03/2016	2.74% Euro Matures 02/13/2023 (HKD)
	Aa2	07/16/2018	10.239	04/22/2016	3.00% Step Up Matures 04/27/2031 (USD)
	Aa2	07/16/2018	1	03/28/2014	1.25% Fixed/Flt Rt Matures 03/28/2019 (USD)
	Aa2	07/16/2018	200	06/05/2018	Flt Rt Euro 06/11/2021 (GBP)
	Aa2	07/16/2018	0	08/16/2017	2.50% Step Up Matures 08/21/2027 (USD)
	Aa2	07/16/2018	1	07/19/2017	Flt Rt Matures 07/24/2024 (USD)
	Aa2	07/16/2018	1	12/27/2013	3.50% Step Up Matures 12/27/2028 (USD)
	Aa2	07/16/2018	1	12/27/2013	2.00% Fixed/Flt Rt Matures 12/27/2020 (USD)
	Aa2	07/16/2018	1	04/08/2014	1.55% Step Up Matures 04/08/2019 (USD)
	Aa2	07/16/2018	85	01/21/2014	4.30% Matures 01/21/2026 (USD)
	Aa2	07/16/2018	1	01/30/2014	3.25% Step Up Matures 01/30/2024 (USD)
	Aa2	07/16/2018	1	01/30/2014	3.75% Step Up Matures 01/30/2029 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	07/16/2018	1	05/29/2014	2.75% Step Up Matures 05/29/2029 (USD)
	Aa2	07/16/2018	1	05/29/2014	2.50% Step Up Matures 05/29/2024 (USD)
	Aa2	07/16/2018	1	02/25/2015	Flt Rt Euro Matures 03/13/2020 (USD)
	Aa2	07/16/2018	1	07/30/2014	1.65% Step Up Matures 07/30/2019 (USD)
	Aa2	07/16/2018	1	07/30/2014	2.55% Step Up Matures 07/30/2024 (USD)
	Aa2	07/16/2018	1	11/27/2013	3.75% Step Up Matures 11/27/2028 (USD)
	Aa2	07/16/2018	10	02/19/2015	3.25% Matures 02/25/2027 (USD)
	Aa2	07/16/2018	5	11/27/2013	Flt Rt Euro Matures 12/11/2019 (USD)
	Aa2	07/16/2018	3.56	08/06/2013	3.50% Step Up Matures 08/09/2028 (USD)
	Aa2	07/16/2018	1	05/01/2014	3.50% Step Up Matures 05/01/2031 (USD)
	Aa2	07/16/2018	346.64	04/30/2014	Flt Rt Euro Matures 04/30/2019 (EUR)
	Aa2	07/16/2018	150	04/19/2016	Zero Cpn Matures 05/11/2046 (USD)
	Aa2	07/16/2018	4.5	10/23/2015	2.50% Step Up Matures 10/28/2025 (USD)
	Aa2	07/16/2018	16.77	06/25/2015	1.90% Euro Matures 06/25/2020 (HKD)
	Aa2	07/16/2018	150	04/12/2016	Zero Cpn Matures 05/04/2046 (USD)
	Aa2	07/16/2018	150	07/07/2016	Zero Cpn Matures 07/28/2046 (USD)
	Aa2	07/16/2018	150	07/15/2016	Zero Cpn Matures 08/09/2046 (USD)
	Aa2	07/16/2018	1	04/29/2014	3.00% Step Up Matures 04/29/2024 (USD)
	Aa2	07/16/2018	1	04/29/2014	3.00% Step Up Matures 04/29/2029 (USD)
	Aa2	07/16/2018	1	04/29/2014	1.25% Fixed/Flt Rt Matures 04/29/2019 (USD)
	Aa2	07/16/2018	2.5	03/28/2014	3.00% Step Up Matures 03/28/2024 (USD)
	Aa2	07/16/2018	1	03/28/2014	3.50% Step Up Matures 03/28/2029 (USD)
	Aa2	07/16/2018	100	01/13/2015	Flt Rt Euro Matures 01/21/2020 (USD)
	Aa2	07/16/2018	19.346	05/08/2015	1.95% Euro Matures 05/08/2020 (HKD)
	Aa2	07/16/2018	60	01/27/2015	Flt Rt Euro Matures 02/03/2020 (USD)
	Aa2	07/16/2018	1180.345	01/07/2015	Flt Rt Euro Matures 01/14/2020 (EUR)
	Aa2	07/16/2018	10	12/24/2012	1.00% Step Up Canadian Matures 12/24/2019 (USD)
	Aa2	07/16/2018	5	03/01/2012	4.01% Matures 03/12/2027 (USD)
	Aa2	07/16/2018	5	03/09/2012	3.25% Fixed/Flt Rt Matures 03/14/2022 (USD)
	Aa2	07/16/2018	27	05/03/2013	2.00% Fixed/Flt Rt Matures 05/08/2020 (USD)
	Aa2	07/16/2018	5	07/25/2012	3.00% Matures 07/30/2024 (USD)
	Aa2	07/16/2018	1	02/01/2013	2.00% Step Up Matures 02/06/2023 (USD)
	Aa2	08/28/2018	54.68	08/21/2018	Indx Linked 08/05/2020 (USD)
	Aa2	10/11/2018	6.665	10/01/2018	Indx Linked 11/04/2020 (USD)
	Aa2	11/12/2018	39.097	11/02/2018	Indx Linked 11/04/2021 (USD)
	Aa2	11/16/2018	55.288	10/25/2018	Indx Linked 10/25/2024 (USD)
Bank of Nova Scotia Australia Branch	Aa2	07/16/2018	850	09/01/2017	Flt Rt Australian Matures 09/08/2022 (AUD)
	Aa2	07/16/2018	150	09/01/2017	3.20% Australian Matures 09/08/2022 (AUD)
	Aa2	09/04/2018	250	08/30/2018	3.20% Australian 09/07/2023 (AUD)
	Aa2	09/04/2018	500	08/30/2018	Flt Rt Australian 09/07/2021 (AUD)
	Aa2	09/04/2018	1000	08/30/2018	Flt Rt Australian 09/07/2023 (AUD)
Bank of The Philippine Islands	Baa2	08/29/2018	600	09/04/2018	4.25% Euro 09/04/2023 (USD)
Bankia SA	Baa3	04/17/2018	95.722	09/23/2008	4.76% Spanish Matures 12/29/2028 (EUR)
Banque Federative Du Credit Mutuel	Aa3	01/15/2018	300	01/16/2018	Flt Rt Euro Matures 01/16/2020 (GBP)
	Aa3	01/16/2018	1500	01/17/2018	0.75% Euro Matures 07/17/2025 (EUR)
	Aa3	01/19/2018	450	01/19/2018	1.38% Euro Matures 12/20/2021 (GBP)
	Aa3	01/25/2018	25	01/29/2018	3.28% Euro Matures 01/29/2028 (USD)
	Aa3	01/30/2018	200	01/31/2018	Flt Rt Euro Matures 07/31/2019 (GBP)
	Aa3	02/01/2018	125	02/05/2018	Flt Rt Euro 08/05/2019 (USD)
	Aa3	02/06/2018	300	02/08/2018	0.10% Euro 02/08/2021 (EUR)
	Baa1	03/23/2018	1131.644	03/17/2016	2.38% Sub Euro Matures 03/24/2026 (EUR)
	Baa1	03/23/2018	700	10/25/2016	1.88% Sub Euro Matures 11/04/2026 (EUR)
	Baa1	03/23/2018	1392.447	10/06/2010	4.00% Sub Euro Matures 10/22/2020 (EUR)
	Baa1	03/23/2018	1371.046	05/14/2014	3.00% Sub Euro Matures 05/21/2024 (EUR)
	Baa1	03/23/2018	500	11/07/2017	1.63% Sub Euro Matures 11/15/2027 (EUR)
	Baa1	03/23/2018	500	03/31/2017	2.63% Sub Euro Matures 03/31/2027 (EUR)
	Aa3	04/09/2018	100	04/10/2018	0.37% Euro 10/10/2024 (CHF)
	Aa3	05/23/2018	50	05/24/2018	0.02% Euro 03/19/2021 (EUR)
	Baa1	05/24/2018	500	05/25/2018	2.50% Sub Euro 05/25/2028 (EUR)
	Aa3	06/11/2018	25	06/12/2018	Flt Rt Euro 06/12/2028 (EUR)
	Aa3	07/13/2018	750	07/16/2018	1.38% Euro 07/16/2028 (EUR)
	Aa3	07/13/2018	1500	07/16/2018	0.50% Euro 11/16/2022 (EUR)
	Aa3	07/19/2018	50	07/19/2018	0.09% Euro 07/19/2021 (EUR)
	Aa3	07/20/2018	400	07/16/2018	Flt Rt Global 07/20/2023 (USD)
	Aa3	07/20/2018	1100	07/16/2018	3.75% Global 07/20/2023 (USD)
	Aa3	08/31/2018	500	08/30/2018	0.13% Euro 08/30/2021 (EUR)
	Aa3	09/13/2018	350	09/13/2018	1.88% Euro 12/13/2022 (GBP)
	Aa3	09/20/2018	20	09/20/2018	1.28% Euro 09/20/2028 (EUR)
	Aa3	10/23/2018	200	10/24/2018	Flt Rt Australian 10/24/2023 (AUD)
	Aa3	11/12/2018	100	11/13/2018	1.00% Euro 11/13/2026 (CHF)
Barclays Bank PLC	A2	04/04/2018	0	02/21/2018	9.00% Fixed/Flt Rt 02/26/2038 (USD)
	A2	04/04/2018	200	03/16/2018	Euro 03/25/2019 (EUR)
	A2	04/04/2018	0	11/15/2017	2.50% Step Up 11/22/2022 (USD)
	A2	04/04/2018	10	01/18/2018	3.13% Step Up 01/24/2028 (USD)
	A2	04/04/2018	200	03/26/2018	Euro 04/10/2019 (EUR)
	A2	04/04/2018	10	12/11/2017	3.10% Step Up 12/29/2032 (USD)
	A2	04/04/2018	0	10/16/2017	2.00% Fixed/Flt Rt 10/16/2019 (USD)
	A2	04/04/2018	0	12/29/2017	2.38% Step Up 12/29/2020 (USD)
	A2	04/04/2018	150	03/09/2018	Euro 03/13/2019 (EUR)
	A2	04/04/2018	0	11/17/2017	3.25% Step Up 11/24/2027 (USD)
	A2	04/04/2018	30000	03/26/2018	0.07% Euro 04/01/2019 (JPY)
	A2	04/04/2018	1	03/02/2018	3.50% Fixed/Flt Rt 03/08/2021 (USD)
	A2	04/04/2018	1	04/28/2017	Indx Linked Matures 05/03/2022 (USD)
	A2	04/04/2018	1	04/21/2017	Indx Linked Matures 04/25/2024 (USD)
	A2	04/04/2018	200	01/26/2017	Flt Rt Euro Matures 01/28/2019 (USD)
	A2	04/04/2018	0	04/21/2017	Flt Rt Matures 04/21/2020 (USD)
	A2	04/04/2018	8	04/21/2017	3.00% Step Up Matures 04/21/2027 (USD)
	A2	04/04/2018	2000	03/13/2017	Flt Rt Euro Matures 03/13/2019 (EUR)
	A2	04/04/2018	0	09/26/2017	Flt Rt Matures 03/29/2019 (USD)
	A2	04/04/2018	1	04/25/2017	Indx Linked Matures 10/30/2023 (USD)
	A2	04/04/2018	3.75	03/30/2017	3.25% Fixed/Flt Rt Matures 03/30/2027 (USD)
	A2	04/04/2018	8	03/31/2017	3.00% Step Up Matures 03/31/2023 (USD)
	A2	04/04/2018	2.5	01/20/2017	4.00% Fixed/Flt Rt Matures 01/27/2027 (USD)
	A2	04/04/2018	1	12/22/2016	3.25% Fixed/Flt Rt Matures 12/29/2023 (USD)
	A2	04/04/2018	6	03/30/2017	2.25% Step Up Matures 09/30/2022 (USD)
	A2	04/04/2018	1	04/25/2017	Indx Linked Matures 10/29/2020 (USD)
	A2	04/04/2018	0	05/05/2017	Flt Rt Matures 05/10/2022 (USD)
	A2	04/04/2018	0	02/28/2018	5.00% Fixed/Flt Rt 03/05/2025 (USD)
	A2	04/04/2018	0	11/10/2017	3.50% Step Up 11/17/2032 (USD)
	A2	04/04/2018	0	03/09/2018	3.50% Fixed/Flt Rt 03/16/2021 (USD)
	A2	04/04/2018	0.582	11/30/2017	Indx Linked Matures 12/05/2022 (USD)
	A2	04/04/2018	100	01/16/2018	Euro Matures 01/22/2019 (EUR)
	A2	04/04/2018	200	01/11/2018	Euro Matures 01/18/2019 (EUR)
	A2	04/04/2018	0	01/26/2018	3.00% Matures 01/26/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	20000	02/06/2018	0.02% Euro 02/12/2019 (JPY)
	A2	04/04/2018	100	02/08/2018	Euro 02/26/2019 (EUR)
	A2	04/04/2018	140	02/20/2018	Global 02/22/2019 (USD)
	A2	04/04/2018	0	06/16/2017	Flt Rt Matures 06/16/2020 (USD)
	A2	04/04/2018	1	06/27/2017	Indx Linked Matures 12/31/2020 (USD)
	A2	04/04/2018	0.601	05/31/2017	Indx Linked Matures 06/03/2022 (USD)
	A2	04/04/2018	1	06/30/2017	Indx Linked Matures 07/06/2022 (USD)
	A2	04/04/2018	0.879	11/27/2017	Indx Linked Matures 11/29/2024 (USD)
	A2	04/04/2018	10000	02/01/2018	0.05% Euro 02/06/2019 (JPY)
	A2	04/04/2018	0	01/30/2018	Fixed/Flt Rt 02/02/2023 (USD)
	A2	04/04/2018	16	12/05/2017	2.10% Fixed/Flt Rt 12/15/2020 (USD)
	A2	04/04/2018	0	01/24/2018	2.25% Step Up 01/24/2020 (USD)
	A2	04/04/2018	10	01/29/2018	3.13% Step Up 02/08/2028 (USD)
	A2	04/04/2018	10	03/26/2018	Flt Rt 03/29/2021 (USD)
	A2	04/04/2018	0	10/23/2017	2.00% Step Up 10/23/2020 (USD)
	A2	04/04/2018	15000	02/02/2018	0.02% Euro 02/07/2019 (JPY)
	A2	04/04/2018	0	10/27/2017	2.38% Matures 10/27/2020 (USD)
	A2	04/04/2018	0	03/31/2017	2.40% Matures 09/30/2019 (USD)
	A2	04/04/2018	1	07/26/2017	Indx Linked Matures 01/29/2021 (USD)
	A2	04/04/2018	0	05/26/2017	3.00% Step Up Matures 05/26/2027 (USD)
	A2	04/04/2018	0	06/16/2017	4.50% Fixed/Flt Rt Matures 06/16/2027 (USD)
	A2	04/04/2018	1	05/24/2017	Flt Rt Matures 05/24/2024 (USD)
	A2	04/04/2018	0	05/19/2017	4.30% Fixed/Flt Rt Matures 05/19/2027 (USD)
	A2	04/04/2018	0.946	02/23/2017	Indx Linked Matures 08/27/2020 (USD)
	A2	04/04/2018	2	03/17/2017	4.00% Step Up Matures 03/17/2037 (USD)
	A2	04/04/2018	10	03/28/2017	2.25% Matures 03/28/2019 (USD)
	A2	04/04/2018	1	07/26/2017	Indx Linked Matures 07/31/2024 (USD)
	A2	04/04/2018	1	07/21/2017	Indx Linked Matures 07/27/2022 (USD)
	A2	04/04/2018	1	08/18/2017	Indx Linked Matures 08/22/2024 (USD)
	A2	04/04/2018	300	08/02/2017	Flt Rt Matures 08/07/2020 (USD)
	A2	04/04/2018	300	08/02/2017	Flt Rt Matures 08/07/2019 (USD)
	A2	04/04/2018	1	08/14/2017	Indx Linked Matures 08/19/2021 (USD)
	A2	04/04/2018	0	06/06/2017	Flt Rt Matures 12/06/2019 (USD)
	A2	04/04/2018	1	07/31/2017	Indx Linked Matures 08/04/2022 (USD)
	A2	04/04/2018	0	04/26/2017	2.00% Step Up Matures 04/26/2022 (USD)
	A2	04/04/2018	0	09/15/2017	Flt Rt Matures 09/15/2020 (USD)
	A2	04/04/2018	0.558	11/30/2017	Indx Linked Matures 12/05/2022 (USD)
	A2	04/04/2018	1	10/26/2017	Indx Linked Matures 10/31/2024 (USD)
	A2	04/04/2018	1.258	12/08/2017	Indx Linked Matures 12/13/2022 (USD)
	A2	04/04/2018	0	04/26/2017	1.75% Step Up Matures 04/26/2019 (USD)
	A2	04/04/2018	0	07/27/2017	2.00% Step Up Matures 07/27/2022 (USD)
	A2	04/04/2018	0	06/30/2017	2.00% Step Up Matures 06/30/2020 (USD)
	A2	04/04/2018	1	05/25/2017	Indx Linked Matures 05/30/2024 (USD)
	A2	04/04/2018	0	06/20/2017	2.00% Matures 06/20/2019 (USD)
	A2	04/04/2018	0	05/31/2017	2.00% Matures 05/31/2019 (USD)
	A2	04/04/2018	0	05/26/2017	Flt Rt Matures 05/26/2020 (USD)
	A2	04/04/2018	1	10/20/2017	Indx Linked Matures 10/24/2024 (USD)
	A2	04/04/2018	1	01/19/2018	Indx Linked Matures 01/24/2024 (USD)
	A2	04/04/2018	1	01/19/2018	Indx Linked Matures 01/24/2025 (USD)
	A2	04/04/2018	0	01/31/2018	Flt Rt Matures 02/06/2023 (USD)
	A2	04/04/2018	0	06/20/2017	2.00% Step Up Matures 06/20/2022 (USD)
	A2	04/04/2018	0	06/14/2017	3.00% Matures 06/14/2023 (USD)
	A2	04/04/2018	1	05/19/2017	Indx Linked Matures 05/23/2024 (USD)
	A2	04/04/2018	1.063	05/25/2017	Indx Linked Matures 11/30/2020 (USD)
	A2	04/04/2018	1	12/27/2017	Indx Linked 06/30/2023 (USD)
	A2	04/04/2018	0	02/06/2018	3.75% Fixed/Flt Rt 02/09/2021 (USD)
	A2	04/04/2018	0	01/26/2018	5.00% Fixed/Flt Rt 01/26/2028 (USD)
	A2	04/04/2018	50	03/09/2018	Euro 03/15/2019 (EUR)
	A2	04/04/2018	0	01/24/2018	3.25% Fixed/Flt Rt 01/24/2023 (USD)
	A2	04/04/2018	1.05	10/20/2017	Equity Linked Matures 10/24/2024 (USD)
	A2	04/04/2018	2.338	11/17/2017	Indx Linked Matures 11/21/2024 (USD)
	A2	04/04/2018	1	01/31/2018	Indx Linked Matures 02/03/2023 (USD)
	A2	04/04/2018	0	01/22/2018	4.10% Matures 01/29/2048 (USD)
	A2	04/04/2018	1.753	11/27/2017	Indx Linked Matures 05/28/2021 (USD)
	A2	04/04/2018	19.303	02/22/2017	1.75% Step Up Matures 02/22/2019 (USD)
	A2	04/04/2018	7.731	02/21/2017	2.25% Step Up Matures 02/21/2020 (USD)
	A2	04/04/2018	1	10/26/2017	Indx Linked Matures 04/29/2021 (USD)
	A2	04/04/2018	1	10/20/2017	Indx Linked Matures 10/25/2023 (USD)
	A2	04/04/2018	200	12/13/2017	2.57% Matures 12/18/2020 (USD)
	A2	04/04/2018	3.73	09/11/2017	Indx Linked Matures 09/14/2023 (USD)
	A2	04/04/2018	3.73	09/11/2017	Indx Linked Matures 09/16/2021 (USD)
	A2	04/04/2018	3.73	09/11/2017	Indx Linked Matures 09/16/2021 (USD)
	A2	04/04/2018	0	03/20/2017	Flt Rt Matures 06/20/2023 (USD)
	A2	04/04/2018	3	02/24/2017	4.00% Fixed/Flt Rt Matures 02/24/2027 (USD)
	A2	04/04/2018	1	03/24/2017	Indx Linked Matures 09/29/2020 (USD)
	A2	04/04/2018	1	03/31/2017	Indx Linked Matures 04/05/2022 (USD)
	A2	04/04/2018	1	03/24/2017	Indx Linked Matures 03/28/2024 (USD)
	A2	04/04/2018	1	03/28/2017	Indx Linked Matures 09/29/2023 (USD)
	A2	04/04/2018	50	07/05/2017	Euro Matures 07/12/2019 (EUR)
	A2	04/04/2018	3.73	09/11/2017	Indx Linked Matures 09/15/2022 (USD)
	A2	04/04/2018	0	03/29/2017	Flt Rt Matures 03/29/2019 (USD)
	A2	04/04/2018	0.843	02/28/2017	Indx Linked Matures 03/03/2022 (USD)
	A2	04/04/2018	27	03/16/2017	2.00% Step Up Matures 03/16/2022 (USD)
	A2	04/04/2018	1	07/21/2017	Indx Linked Matures 07/25/2024 (USD)
	A2	04/04/2018	7000	02/01/2018	0.05% Euro 02/06/2019 (JPY)
	A2	04/04/2018	1	01/22/2018	5.00% Fixed/Flt Rt 01/26/2023 (USD)
	A2	04/04/2018	0.697	09/29/2017	Indx Linked Matures 10/05/2022 (USD)
	A2	04/04/2018	0	10/30/2017	2.00% Step Up 10/30/2020 (USD)
	A2	04/04/2018	0	01/29/2018	2.00% Step Up 01/29/2021 (USD)
	A2	04/04/2018	1	12/21/2017	Indx Linked 12/27/2024 (USD)
	A2	04/04/2018	1	12/21/2017	Indx Linked 12/27/2023 (USD)
	A2	04/04/2018	0	01/26/2018	3.75% Fixed/Flt Rt 02/01/2021 (USD)
	A2	04/04/2018	0	02/08/2018	2.50% Step Up 02/15/2023 (USD)
	A2	04/04/2018	75	03/06/2018	Flt Rt Euro 03/08/2019 (USD)
	A2	04/04/2018	5000	03/20/2018	0.01% Euro 03/26/2019 (JPY)
	A2	04/04/2018	0	03/06/2018	5.25% Fixed/Flt Rt 03/09/2028 (USD)
	A2	04/04/2018	0	04/12/2018	Flt Rt 04/12/2028 (USD)
	A2	04/04/2018	0	04/24/2018	3.40% 04/24/2023 (USD)
	A2	04/04/2018	1	06/23/2017	Indx Linked Matures 06/27/2024 (USD)
	A2	04/04/2018	2.235	11/29/2017	1.00% Indx Linked Matures 06/02/2023 (USD)
	A2	04/04/2018	1.31	12/21/2017	Indx Linked Matures 06/30/2021 (USD)
	A2	04/04/2018	0	02/09/2018	3.50% Fixed/Flt Rt 02/16/2021 (USD)
	A2	04/04/2018	0.8	02/09/2018	Indx Linked 02/14/2023 (USD)
	A2	04/04/2018	0	11/24/2017	2.05% Fixed/Flt Rt 11/24/2020 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	1	01/30/2017	Indx Linked Matures 02/03/2021 (USD)
	A2	04/04/2018	1.158	01/31/2017	Indx Linked Matures 01/31/2022 (USD)
	A2	04/04/2018	0	11/27/2017	2.00% Matures 11/27/2019 (USD)
	A2	04/04/2018	0.908	11/17/2017	Indx Linked Matures 11/22/2023 (USD)
	A2	04/04/2018	0.149	12/21/2017	Indx Linked Matures 12/30/2022 (USD)
	A2	04/04/2018	1.038	10/31/2017	Indx Linked Matures 11/03/2022 (USD)
	A2	04/04/2018	0	02/05/2018	Flt Rt Matures 02/05/2025 (USD)
	A2	04/04/2018	0.95	10/20/2017	Equity Linked Matures 10/24/2024 (USD)
	A2	04/04/2018	1	09/07/2016	2.00% Fixed/Flt Rt Matures 09/08/2021 (USD)
	A2	04/04/2018	2.05	12/13/2016	3.50% Step Up Matures 12/30/2031 (USD)
	A2	04/04/2018	5.5	12/28/2016	3.05% Matures 12/28/2023 (USD)
	A2	04/04/2018	2.565	12/28/2016	3.00% Matures 12/29/2021 (USD)
	A2	04/04/2018	7.803	01/30/2017	3.50% Step Up Matures 01/30/2032 (USD)
	A2	04/04/2018	0.975	01/20/2017	2.50% Step Up Matures 01/26/2022 (USD)
	A2	04/04/2018	10000	02/08/2018	0.05% Euro 02/14/2019 (JPY)
	A2	04/04/2018	0	03/16/2018	Flt Rt 03/16/2023 (USD)
	A2	04/04/2018	6.306	02/17/2017	3.75% Step Up Matures 02/17/2032 (USD)
	A2	04/04/2018	0	07/14/2017	2.40% Matures 01/14/2021 (USD)
	A2	04/04/2018	1	06/23/2017	Indx Linked Matures 06/28/2023 (USD)
	A2	04/04/2018	1	01/26/2018	Indx Linked Matures 07/29/2021 (USD)
	A2	04/04/2018	100	01/23/2018	Euro Matures 01/29/2019 (EUR)
	A2	04/04/2018	193	01/23/2018	Euro Matures 01/29/2019 (EUR)
	A2	04/04/2018	1	01/26/2018	Indx Linked Matures 01/30/2025 (USD)
	A2	04/04/2018	5.55	03/27/2018	2.40% Step Up 09/27/2019 (USD)
	A2	04/04/2018	1	12/26/2017	1.30% Indx Linked 12/30/2022 (USD)
	A2	04/04/2018	0	02/16/2018	3.50% Fixed/Flt Rt 02/22/2021 (USD)
	A2	04/04/2018	340.306	02/11/2016	Flt Rt Euro Matures 02/09/2020 (EUR)
	A2	04/04/2018	340.306	02/11/2016	Flt Rt Euro Matures 02/09/2020 (EUR)
	A2	04/04/2018	340.306	02/11/2016	Flt Rt Euro Matures 02/09/2020 (EUR)
	A2	04/04/2018	340.306	02/11/2016	Flt Rt Euro Matures 02/09/2020 (EUR)
	A2	04/04/2018	340.306	02/11/2016	Flt Rt Euro Matures 02/09/2020 (EUR)
	A2	04/04/2018	1.1	03/04/2016	0.13% Equity Linked Matures 03/13/2023 (USD)
	A2	04/04/2018	5	06/09/2015	3.00% Fixed/Flt Rt Matures 06/12/2025 (USD)
	A2	04/04/2018	100	01/26/2017	Flt Rt Euro Matures 01/28/2019 (USD)
	A2	04/04/2018	0	10/28/2016	Flt Rt Matures 10/28/2019 (USD)
	A2	04/04/2018	1	10/28/2016	3.13% Step Up Matures 10/28/2031 (USD)
	A2	04/04/2018	1	11/14/2013	3.50% Step Up Matures 11/14/2028 (USD)
	A2	04/04/2018	1	02/24/2014	Flt Rt Matures 02/24/2021 (USD)
	A2	04/04/2018	25	09/05/2014	Flt Rt Matures 03/24/2020 (USD)
	A2	04/04/2018	1	02/18/2015	1.50% Step Up Matures 02/18/2020 (USD)
	A2	04/04/2018	1	02/24/2015	3.00% Step Up Matures 02/27/2035 (USD)
	A2	04/04/2018	1	02/28/2014	3.00% Step Up Matures 02/28/2024 (USD)
	A2	04/04/2018	1710.759	02/14/2014	2.13% Euro Matures 02/24/2021 (EUR)
	A2	04/04/2018	1	02/20/2014	Flt Rt Matures 08/25/2023 (USD)
	A2	04/04/2018	1	06/13/2014	2.00% Step Up Matures 06/30/2021 (USD)
	A2	04/04/2018	1	06/06/2014	1.50% Fixed/Flt Rt Matures 06/27/2019 (USD)
	A2	04/04/2018	1360.748	06/02/2014	2.25% Euro Matures 06/10/2024 (EUR)
	A2	04/04/2018	20	01/09/2014	4.20% Matures 01/28/2026 (USD)
	A2	04/04/2018	3.458	01/24/2014	3.00% Step Up Matures 01/24/2024 (USD)
	A2	04/04/2018	1.1	12/11/2015	0.13% Equity Linked Matures 12/19/2022 (USD)
	A2	04/04/2018	1	01/25/2016	3.00% Step Up Matures 01/28/2036 (USD)
	A2	04/04/2018	1	10/09/2014	3.00% Step Up Matures 10/15/2029 (USD)
	A2	04/04/2018	0.78	04/22/2015	Fixed/Flt Rt Matures 04/22/2020 (USD)
	A2	04/04/2018	1	10/23/2014	2.00% Step Up Matures 10/28/2019 (USD)
	A2	04/04/2018	1	12/23/2014	2.00% Step Up Matures 12/29/2022 (USD)
	A2	04/04/2018	1	04/16/2014	2.50% Step Up Matures 04/16/2021 (USD)
	A2	04/04/2018	106.781	04/09/2015	Flt Rt Euro Matures 04/09/2020 (EUR)
	A2	04/04/2018	1	11/18/2014	3.00% Fixed/Flt Rt Matures 11/21/2024 (USD)
	A2	04/04/2018	1	01/30/2014	Flt Rt Matures 01/30/2029 (USD)
	A2	04/04/2018	19.672	05/20/2013	3.07% Step Up Matures 05/20/2028 (USD)
	A2	04/04/2018	1	01/28/2014	2.25% Step Up Matures 07/28/2021 (USD)
	A2	04/04/2018	101.825	01/22/2014	Flt Rt Matures 01/22/2019 (USD)
	A2	04/04/2018	13	06/17/2013	3.16% Step Up Matures 06/20/2028 (USD)
	A2	04/04/2018	2	05/23/2014	Indx Linked Matures 05/28/2021 (USD)
	A2	04/04/2018	0.207	06/25/2013	Indx Linked Matures 06/30/2020 (USD)
	A2	04/04/2018	3.347	05/12/2014	3.00% Matures 11/12/2021 (USD)
	A2	04/04/2018	1	11/15/2013	2.00% Fixed/Flt Rt Matures 11/20/2020 (USD)
	A2	04/04/2018	1	03/26/2015	Flt Rt Matures 04/15/2025 (USD)
	A2	04/04/2018	5	08/26/2014	4.00% Fixed/Flt Rt Matures 09/24/2029 (USD)
	A2	04/04/2018	0.064	05/09/2013	2.50% Matures 05/09/2025 (USD)
	A2	04/04/2018	8.396	10/09/2012	2.98% Step Up Global Matures 10/09/2024 (USD)
	A2	04/04/2018	1	11/16/2012	1.25% Step Up Global Matures 11/16/2020 (USD)
	A2	04/04/2018	0.258	11/01/2012	2.70% Global Matures 11/01/2024 (USD)
	A2	04/04/2018	1	05/21/2013	2.50% Step Up Matures 05/21/2025 (USD)
	A2	04/04/2018	1.99	11/28/2012	4.00% Fixed/Flt Rt Global Matures 11/28/2022 (USD)
	A2	04/04/2018	1	11/26/2012	2.50% Step Up Global Matures 11/26/2025 (USD)
	A2	04/04/2018	1	11/26/2012	3.00% Step Up Global Matures 11/26/2029 (USD)
	A2	04/04/2018	0.736	08/30/2012	3.50% Global Matures 08/30/2024 (USD)
	A2	04/04/2018	0.415	11/08/2012	2.70% Global Matures 11/08/2024 (USD)
	A2	04/04/2018	1	10/03/2013	4.00% Step Up Matures 10/03/2028 (USD)
	A2	04/04/2018	1	09/17/2012	3.00% Step Up Global Matures 09/17/2027 (USD)
	A2	04/04/2018	1	10/30/2013	3.00% Step Up Matures 10/30/2023 (USD)
	A2	04/04/2018	0.141	11/16/2012	2.55% Global Matures 11/16/2022 (USD)
	A2	04/04/2018	0.11	11/16/2012	2.75% Global Matures 11/16/2024 (USD)
	A2	04/04/2018	1	09/12/2013	4.13% Step Up Matures 09/12/2029 (USD)
	A2	04/04/2018	0.604	09/07/2012	3.20% Global Matures 09/07/2022 (USD)
	A2	04/04/2018	1.02	09/07/2012	3.35% Global Matures 09/07/2024 (USD)
	A2	04/04/2018	5.582	12/15/2011	4.63% Global Matures 12/15/2019 (USD)
	A2	04/04/2018	0.18	04/05/2012	3.70% Global Matures 04/05/2021 (USD)
	A2	04/04/2018	1	09/19/2013	3.25% Step Up Matures 09/19/2023 (USD)
	A2	04/04/2018	1	12/27/2013	2.50% Step Up Matures 12/27/2023 (USD)
	A2	04/04/2018	5	07/24/2014	Flt Rt Matures 08/12/2019 (USD)
	A2	04/04/2018	1	04/16/2014	2.00% Fixed/Flt Rt Matures 04/16/2019 (USD)
	A2	04/04/2018	1	03/31/2014	Flt Rt Matures 03/31/2022 (USD)
	A2	04/04/2018	1	04/28/2014	Flt Rt Matures 05/14/2021 (USD)
	A2	04/04/2018	4.935	09/23/2014	3.00% Step Up Matures 09/23/2024 (USD)
	A2	04/04/2018	1	01/27/2015	3.00% Step Up Matures 01/30/2030 (USD)
	A2	04/04/2018	5	08/28/2014	Flt Rt Matures 08/28/2026 (USD)
	A2	04/04/2018	1	03/27/2014	3.75% Step Up Matures 03/27/2029 (USD)
	A2	04/04/2018	1	03/27/2014	2.00% Fixed/Flt Rt Matures 03/25/2019 (USD)
	A2	04/04/2018	1	12/21/2012	4.50% Fixed/Flt Rt Global Matures 12/21/2022 (USD)
	A2	04/04/2018	1	12/20/2012	3.00% Step Up Global Matures 12/20/2027 (USD)
	A2	04/04/2018	1	12/17/2012	3.50% Step Up Global Matures 12/17/2037 (USD)
	A2	04/04/2018	1	09/23/2013	4.25% Step Up Matures 09/23/2038 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	0.025	09/20/2012	2.75% Global Matures 09/20/2022 (USD)
	A2	04/04/2018	0.277	09/20/2012	3.00% Global Matures 09/20/2024 (USD)
	A2	04/04/2018	0.456	09/20/2012	2.25% Global Matures 09/20/2019 (USD)
	A2	04/04/2018	0.368	07/06/2012	3.00% Global Matures 07/06/2020 (USD)
	A2	04/04/2018	0.03	11/29/2012	2.25% Global Matures 11/29/2022 (USD)
	A2	04/04/2018	2.08	09/27/2012	2.00% Global Matures 09/27/2019 (USD)
	A2	04/04/2018	1.227	09/27/2012	3.00% Global Matures 09/27/2025 (USD)
	A2	04/04/2018	0.103	03/14/2013	2.10% Matures 03/13/2020 (USD)
	A2	04/04/2018	0.143	03/14/2013	3.05% Matures 03/14/2028 (USD)
	A2	04/04/2018	0.354	07/12/2012	3.00% Global Matures 07/12/2021 (USD)
	A2	04/04/2018	1	03/22/2013	2.50% Step Up Matures 03/22/2023 (USD)
	A2	04/04/2018	2.961	03/12/2013	3.75% Step Up Matures 03/12/2038 (USD)
	A2	04/04/2018	0.406	03/07/2013	3.10% Matures 03/05/2027 (USD)
	A2	04/04/2018	0.059	03/07/2013	2.35% Matures 03/05/2021 (USD)
	A2	04/04/2018	0.25	03/20/2013	3.00% Step Up Matures 03/20/2028 (USD)
	A2	04/04/2018	0.064	07/19/2012	2.65% Global Matures 07/19/2019 (USD)
	A2	04/04/2018	0.869	07/19/2012	3.15% Global Matures 07/19/2022 (USD)
	A2	04/04/2018	0.15	12/13/2012	2.40% Global Matures 12/13/2022 (USD)
	A2	04/04/2018	0.3	12/27/2012	2.00% Global Matures 12/27/2020 (USD)
	A2	04/04/2018	0.5	03/19/2013	2.00% Fixed/Flt Rt Matures 03/19/2020 (USD)
	A2	04/04/2018	0.595	03/28/2013	3.00% Matures 03/28/2025 (USD)
	A2	04/04/2018	1	08/16/2012	Step Up Global Matures 08/16/2019 (USD)
	A2	04/04/2018	0.192	07/26/2012	2.85% Global Matures 07/26/2020 (USD)
	A2	04/04/2018	0.516	07/26/2012	3.10% Global Matures 07/26/2022 (USD)
	A2	04/04/2018	1.452	07/26/2012	3.25% Global Matures 07/26/2024 (USD)
	A2	04/04/2018	1	12/14/2012	3.00% Step Up Global Matures 01/03/2030 (USD)
	A2	04/04/2018	0.134	03/28/2013	2.25% Matures 03/27/2020 (USD)
	A2	04/04/2018	1	03/28/2013	Flt Rt Matures 03/28/2023 (USD)
	A2	04/04/2018	1	05/30/2013	3.00% Step Up Matures 05/30/2028 (USD)
	A2	04/04/2018	1	08/23/2012	Step Up Global Matures 08/23/2024 (USD)
	A2	04/04/2018	1	08/23/2012	Step Up Global Matures 08/23/2034 (USD)
	A2	04/04/2018	1	03/27/2013	3.25% Step Up Matures 03/27/2033 (USD)
	A2	04/04/2018	0.181	05/23/2013	2.85% Matures 05/23/2028 (USD)
	A2	04/04/2018	1	05/22/2013	2.25% Fixed/Flt Rt Matures 05/22/2020 (USD)
	A2	04/04/2018	1	04/03/2013	2.00% Flt Rt Matures 04/03/2020 (USD)
	A2	04/04/2018	0.121	05/16/2013	2.75% Matures 05/16/2028 (USD)
	A2	04/04/2018	0.212	04/04/2013	3.10% Matures 04/04/2028 (USD)
	A2	04/04/2018	0.16	04/04/2013	2.25% Step Up Matures 04/04/2023 (USD)
	A2	04/04/2018	0.442	04/04/2013	2.10% Matures 04/03/2020 (USD)
	A2	04/04/2018	1	04/25/2013	3.25% Step Up Matures 05/14/2038 (USD)
	A2	04/04/2018	0.16	07/18/2013	3.00% Matures 07/18/2025 (USD)
	A2	04/04/2018	1	07/26/2013	3.00% Step Up Matures 07/31/2026 (USD)
	A2	04/04/2018	5.171	03/21/2013	Flt Rt Matures 03/20/2020 (USD)
	A2	04/04/2018	0.885	03/21/2013	2.25% Matures 03/20/2020 (USD)
	A2	04/04/2018	0.98	03/21/2013	3.25% Matures 03/21/2028 (USD)
	A2	04/04/2018	1	03/25/2013	2.50% Step Up Matures 03/28/2028 (USD)
	A2	04/04/2018	1	09/27/2012	2.60% Global Matures 09/27/2022 (USD)
	A2	04/04/2018	0.13	05/09/2013	2.25% Matures 05/09/2023 (USD)
	A2	04/04/2018	0.301	05/09/2013	2.75% Matures 05/09/2028 (USD)
	A2	04/04/2018	1	02/25/2013	3.25% Step Up Global Matures 02/25/2033 (USD)
	A2	04/04/2018	0.196	04/18/2013	2.40% Matures 04/18/2023 (USD)
	A2	04/04/2018	0.158	04/18/2013	2.00% Step Up Matures 04/18/2030 (USD)
	A2	04/04/2018	0.364	04/18/2013	2.10% Matures 04/16/2021 (USD)
	A2	04/04/2018	0.18	05/02/2013	Flt Rt Matures 05/01/2020 (USD)
	A2	04/04/2018	0.176	05/02/2013	2.50% Matures 05/02/2025 (USD)
	A2	04/04/2018	0.06	05/02/2013	2.75% Matures 05/02/2028 (USD)
	A2	04/04/2018	0.496	06/20/2013	3.00% Matures 06/20/2028 (USD)
	A2	04/04/2018	0.058	10/18/2012	2.00% Global Matures 10/18/2019 (USD)
	A2	04/04/2018	0.256	10/18/2012	2.35% Global Matures 10/18/2021 (USD)
	A2	04/04/2018	0.209	10/25/2012	2.70% Global Matures 10/25/2024 (USD)
	A2	04/04/2018	0.773	10/25/2012	2.00% Global Matures 10/25/2019 (USD)
	A2	04/04/2018	1	11/15/2012	Step Up Global Matures 11/15/2032 (USD)
	A2	04/04/2018	1.793	01/25/2013	3.00% Global Matures 01/24/2025 (USD)
	A2	04/04/2018	0.333	01/25/2013	1.85% Global Matures 01/25/2019 (USD)
	A2	04/04/2018	0.35	01/25/2013	2.75% Global Matures 01/25/2023 (USD)
	A2	04/04/2018	5	01/25/2013	2.00% Global Matures 03/28/2019 (USD)
	A2	04/04/2018	0.165	04/11/2013	2.00% Matures 04/09/2020 (USD)
	A2	04/04/2018	0.87	04/11/2013	2.50% Matures 04/11/2023 (USD)
	A2	04/04/2018	1	04/26/2013	Flt Rt Matures 04/26/2023 (USD)
	A2	04/04/2018	1.309	03/15/2012	4.00% Global Matures 03/15/2024 (USD)
	A2	04/04/2018	0.51	03/22/2012	3.75% Global Matures 03/22/2022 (USD)
	A2	04/04/2018	0.5	06/20/2012	Step Up Global Matures 06/20/2025 (USD)
	A2	04/04/2018	1	05/25/2012	5.00% Fixed/Flt Rt Matures 05/25/2022 (USD)
	A2	04/04/2018	1	05/17/2012	4.00% Step Up Matures 05/17/2027 (USD)
	A2	04/04/2018	1	02/28/2013	3.13% Step Up Matures 02/28/2028 (USD)
	A2	04/04/2018	0.514	02/07/2013	2.10% Global Matures 02/07/2020 (USD)
	A2	04/04/2018	0.03	06/27/2013	3.05% Matures 06/27/2028 (USD)
	A2	04/04/2018	0.205	07/05/2013	3.00% Matures 07/05/2023 (USD)
	A2	04/04/2018	0.025	04/25/2013	2.00% Matures 04/23/2021 (USD)
	A2	04/04/2018	0.512	04/25/2013	2.50% Matures 04/25/2024 (USD)
	A2	04/04/2018	0.599	05/24/2012	3.25% Global Matures 05/24/2019 (USD)
	A2	04/04/2018	1	04/24/2013	3.00% Step Up Matures 04/24/2028 (USD)
	A2	04/04/2018	1	04/22/2013	3.50% Step Up Matures 04/22/2038 (USD)
	A2	04/04/2018	1	08/30/2013	3.25% Step Up Matures 08/30/2023 (USD)
	A2	04/04/2018	0.138	04/08/2013	2.50% Step Up Matures 04/11/2028 (USD)
	A2	04/04/2018	1	04/17/2013	3.00% Step Up Matures 04/17/2025 (USD)
	A2	04/04/2018	1	04/11/2013	Flt Rt Matures 04/11/2023 (USD)
	A2	04/04/2018	1	04/09/2013	Flt Rt Matures 04/09/2020 (USD)
	A2	04/04/2018	0.257	08/14/2013	3.00% Step Up Matures 08/14/2023 (USD)
	A2	04/04/2018	1	06/21/2012	Step Up Global Matures 06/21/2032 (USD)
	A2	04/04/2018	1	08/23/2013	4.00% Step Up Matures 08/23/2033 (USD)
	A2	04/04/2018	0.405	08/08/2013	3.50% Step Up Matures 08/08/2033 (USD)
	A2	04/04/2018	0.126	08/02/2012	3.05% Global Matures 08/02/2022 (USD)
	A2	04/04/2018	0.247	08/02/2012	2.70% Global Matures 08/02/2019 (USD)
	A2	04/04/2018	0.36	08/02/2012	3.25% Global Matures 08/02/2024 (USD)
	A2	04/04/2018	1	06/19/2013	2.75% Step Up Matures 06/19/2023 (USD)
	A2	04/04/2018	0.486	09/13/2012	3.25% Global Matures 09/13/2024 (USD)
	A2	04/04/2018	0.299	09/13/2012	3.05% Global Matures 09/13/2022 (USD)
	A2	04/04/2018	1	09/28/2012	2.50% Step Up Global Matures 09/28/2023 (USD)
	A2	04/04/2018	1	09/28/2012	3.00% Step Up Global Matures 09/28/2027 (USD)
	A2	04/04/2018	0.215	11/23/2012	2.45% Global Matures 11/23/2022 (USD)
	A2	04/04/2018	1	10/09/2012	Step Up Global Matures 10/09/2020 (USD)
	A2	04/04/2018	1	10/09/2012	Step Up Global Matures 10/09/2037 (USD)
	A2	04/04/2018	11.025	08/28/2013	3.15% Step Up Matures 08/16/2028 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	0.146	08/16/2012	2.75% Global Matures 08/16/2019 (USD)
	A2	04/04/2018	0.383	08/09/2012	3.30% Global Matures 08/09/2024 (USD)
	A2	04/04/2018	0.222	08/09/2012	3.10% Global Matures 08/09/2022 (USD)
	A2	04/04/2018	0.305	08/09/2012	2.75% Global Matures 08/09/2019 (USD)
	A2	04/04/2018	0.46	05/03/2012	3.80% Global Matures 05/03/2022 (USD)
	A2	04/04/2018	0.479	06/21/2012	3.00% Global Matures 06/21/2019 (USD)
	A2	04/04/2018	1	05/25/2012	4.50% Step Up Global Matures 05/25/2032 (USD)
	A2	04/04/2018	1	09/14/2012	Step Up Global Matures 09/14/2020 (USD)
	A2	04/04/2018	0.107	08/16/2012	3.15% Global Matures 08/16/2022 (USD)
	A2	04/04/2018	0.452	08/16/2012	3.35% Global Matures 08/16/2024 (USD)
	A2	04/04/2018	0.675	06/01/2012	3.30% Global Matures 06/01/2019 (USD)
	A2	04/04/2018	0.186	05/17/2012	3.60% Global Matures 05/17/2022 (USD)
	A2	04/04/2018	0.602	05/17/2012	3.10% Global Matures 05/17/2019 (USD)
	A2	04/04/2018	0.565	05/03/2012	3.25% Global Matures 05/03/2019 (USD)
	A2	04/04/2018	1	06/08/2012	Step Up Global Matures 06/08/2020 (USD)
	A2	04/04/2018	1	09/12/2012	4.04% Global Matures 09/12/2025 (USD)
	A2	04/04/2018	1	09/13/2012	Step Up Global Matures 09/13/2022 (USD)
	A2	04/04/2018	0.561	08/23/2012	3.20% Global Matures 08/23/2022 (USD)
	A2	04/04/2018	2.544	08/23/2012	3.35% Global Matures 08/23/2024 (USD)
	A2	04/04/2018	0.548	08/23/2012	2.75% Global Matures 08/23/2019 (USD)
	A2	04/04/2018	1	09/20/2012	Step Up Global Matures 09/20/2028 (USD)
	A2	04/04/2018	1	09/20/2012	Step Up Global Matures 09/20/2034 (USD)
	A2	04/04/2018	0.707	08/30/2012	3.35% Global Matures 08/30/2022 (USD)
	A2	04/04/2018	0.102	02/28/2013	2.25% Matures 02/28/2020 (USD)
	A2	04/04/2018	2	02/25/2013	2.00% Fixed/Flt Rt Matures 02/28/2020 (USD)
	A2	04/04/2018	0.863	04/13/2012	3.25% Global Matures 04/13/2019 (USD)
	A2	04/04/2018	1.331	05/10/2012	3.20% Global Matures 05/10/2019 (USD)
	A2	04/04/2018	1	01/14/2013	2.50% Global Matures 01/14/2025 (USD)
	A2	04/04/2018	1	01/29/2013	3.50% Step Up Global Matures 01/29/2038 (USD)
	A2	04/04/2018	0.411	02/14/2013	3.00% Matures 02/14/2025 (USD)
	A2	04/04/2018	0.706	02/07/2013	3.00% Global Matures 02/05/2027 (USD)
	A2	04/04/2018	1	02/26/2013	2.00% Step Up Global Matures 02/26/2021 (USD)
	A2	04/04/2018	1	07/27/2012	Step Up Global Matures 07/27/2027 (USD)
	A2	04/04/2018	1	07/24/2012	Step Up Global Matures 07/24/2020 (USD)
	A2	04/04/2018	0.535	06/28/2012	Global Matures 06/28/2019 (USD)
	A2	04/04/2018	7.057	10/17/2012	3.00% Step Up Global Matures 10/17/2028 (USD)
	A2	04/04/2018	1	01/28/2013	3.00% Step Up Global Matures 01/28/2028 (USD)
	A2	04/04/2018	1.412	06/24/2013	3.25% Step Up Matures 06/24/2033 (USD)
	A2	04/04/2018	0.217	05/31/2013	2.90% Matures 05/31/2028 (USD)
	A2	04/04/2018	0.199	06/13/2013	3.00% Matures 06/13/2028 (USD)
	A2	04/04/2018	0.16	10/04/2012	2.00% Global Matures 10/04/2019 (USD)
	A2	04/04/2018	0.195	10/04/2012	2.55% Global Matures 10/04/2022 (USD)
	A2	04/04/2018	0.498	10/04/2012	3.00% Global Matures 10/04/2026 (USD)
	A2	04/04/2018	1	10/30/2012	3.50% Step Up Global Matures 10/30/2037 (USD)
	A2	04/04/2018	0.07	01/10/2013	1.50% Global Matures 01/10/2019 (USD)
	A2	04/04/2018	0.172	01/10/2013	2.50% Global Matures 01/10/2023 (USD)
	A2	04/04/2018	1	01/30/2013	2.50% Step Up Global Matures 01/30/2026 (USD)
	A2	04/04/2018	0.303	02/28/2013	3.10% Matures 02/28/2028 (USD)
	A2	04/04/2018	1	02/22/2013	4.00% Fixed/Flt Rt Global Matures 02/22/2023 (USD)
	A2	04/04/2018	1.117	02/22/2013	2.20% Matures 02/22/2020 (USD)
	A2	04/04/2018	1	10/31/2012	2.50% Step Up Global Matures 10/31/2024 (USD)
	A2	04/04/2018	0.426	10/12/2012	2.00% Global Matures 10/12/2019 (USD)
	A2	04/04/2018	0.602	10/12/2012	2.25% Global Matures 10/12/2021 (USD)
	A2	04/04/2018	0.631	01/17/2013	3.00% Global Matures 01/17/2025 (USD)
	A2	04/04/2018	0.247	01/17/2013	2.75% Global Matures 01/17/2023 (USD)
	A2	04/04/2018	0.298	01/17/2013	1.80% Global Matures 01/17/2019 (USD)
	A2	04/04/2018	0.34	02/14/2013	2.15% Matures 02/14/2020 (USD)
	A2	04/04/2018	0.225	02/22/2013	3.05% Matures 02/21/2025 (USD)
	A2	04/04/2018	0.239	06/06/2013	2.95% Matures 06/06/2028 (USD)
	A2	04/04/2018	1	11/05/2012	Step Up Global Matures 11/05/2030 (USD)
	A2	04/04/2018	1.083	01/27/2011	4.63% Step Up Matures 01/27/2027 (USD)
	A2	04/04/2018	3.958	01/27/2011	5.00% Global Matures 01/27/2026 (USD)
	A2	04/04/2018	2.163	01/27/2011	4.00% Global Matures 01/27/2019 (USD)
	A2	04/04/2018	0.467	01/27/2011	4.50% Step Up Global Matures 01/27/2026 (USD)
	A2	04/04/2018	2.623	12/09/2011	4.25% Step Up Global Matures 12/09/2021 (USD)
	A2	04/04/2018	0.054	08/18/2011	3.10% Matures 08/18/2019 (USD)
	A2	04/04/2018	1	12/15/2011	5.25% Global Matures 12/15/2031 (USD)
	A2	04/04/2018	1	12/15/2011	5.00% Global Matures 12/15/2025 (USD)
	A2	04/04/2018	0.07	12/08/2011	4.25% Global Matures 12/08/2019 (USD)
	A2	04/04/2018	0.082	12/08/2011	4.50% Global Matures 12/08/2021 (USD)
	A2	04/04/2018	1	03/21/2012	4.00% Fixed/Flt Rt Global Matures 03/21/2022 (USD)
	A2	04/04/2018	1	04/30/2012	3.00% Step Up Global Matures 04/30/2019 (USD)
	A2	04/04/2018	0.08	03/01/2012	3.50% Global Matures 03/01/2020 (USD)
	A2	04/04/2018	1.201	03/01/2012	4.00% Global Matures 03/01/2022 (USD)
	A2	04/04/2018	0.207	01/27/2011	4.75% Global Matures 01/27/2024 (USD)
	A2	04/04/2018	4.895	01/24/2011	5.25% Matures 01/27/2031 (USD)
	A2	04/04/2018	0.898	01/27/2011	4.40% Global Matures 01/27/2021 (USD)
	A2	04/04/2018	10	03/09/2011	Flt Rt Matures 03/09/2021 (USD)
	A2	04/04/2018	1	04/23/2012	3.25% Step Up Global Matures 04/23/2024 (USD)
	A2	04/04/2018	1	04/27/2012	4.00% Fixed/Flt Rt Global Matures 04/27/2022 (USD)
	A2	04/04/2018	2.032	04/26/2012	3.25% Global Matures 04/26/2019 (USD)
	A2	04/04/2018	1.562	04/26/2012	4.00% Global Matures 04/26/2024 (USD)
	A2	04/04/2018	1.606	02/13/2012	3.50% Global Matures 02/16/2020 (USD)
	A2	04/04/2018	1.001	02/13/2012	4.00% Global Matures 02/16/2024 (USD)
	A2	04/04/2018	0.214	03/08/2012	3.25% Global Matures 03/08/2019 (USD)
	A2	04/04/2018	0.155	03/08/2012	3.50% Global Matures 03/08/2020 (USD)
	A2	04/04/2018	1	09/22/2011	Global Matures 09/22/2025 (USD)
	A2	04/04/2018	1	09/22/2011	Global Matures 09/22/2034 (USD)
	A2	04/04/2018	1	09/22/2011	Step Up Global Matures 09/22/2026 (USD)
	A2	04/04/2018	0.932	09/29/2011	4.00% Matures 09/29/2021 (USD)
	A2	04/04/2018	0.04	10/06/2011	4.00% Global Matures 10/06/2024 (USD)
	A2	04/04/2018	5.383	04/08/2011	5.00% Fixed/Flt Rt Global Matures 04/08/2026 (USD)
	A2	04/04/2018	2	08/05/2011	4.00% Fixed/Flt Rt Matures 08/05/2021 (USD)
	A2	04/04/2018	1.5	01/20/2012	4.50% Global Matures 01/20/2027 (USD)
	A2	04/04/2018	0.433	04/13/2012	3.85% Global Matures 04/13/2023 (USD)
	A2	04/04/2018	0.603	03/22/2012	3.15% Global Matures 03/22/2019 (USD)
	A2	04/04/2018	1	05/21/2012	Step Up Global Matures 05/21/2019 (USD)
	A2	04/04/2018	1.259	03/29/2012	3.40% Global Matures 03/29/2019 (USD)
	A2	04/04/2018	2.124	03/29/2012	4.00% Global Matures 03/29/2022 (USD)
	A2	04/04/2018	2.066	03/29/2012	4.25% Global Matures 03/29/2025 (USD)
	A2	04/04/2018	1.257	04/05/2012	4.00% Global Matures 04/05/2024 (USD)
	A2	04/04/2018	0.794	04/05/2012	3.25% Global Matures 04/05/2019 (USD)
	A2	04/04/2018	0.111	08/08/2011	4.00% Global Matures 08/11/2023 (USD)
	A2	04/04/2018	0.349	08/11/2011	3.25% Global Matures 08/11/2019 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	1	09/30/2011	Fixed/Flt Rt Global Matures 10/01/2026 (USD)
	A2	04/04/2018	1.457	03/22/2012	4.00% Global Matures 03/22/2024 (USD)
	A2	04/04/2018	1	09/30/2011	Step Up Global Matures 09/30/2036 (USD)
	A2	04/04/2018	1	10/06/2011	Global Matures 10/06/2031 (USD)
	A2	04/04/2018	1	10/06/2011	Global Matures 10/06/2023 (USD)
	A2	04/04/2018	1	09/15/2011	Global Matures 09/15/2036 (USD)
	A2	04/04/2018	1	09/15/2011	Step Up Global Matures 09/15/2027 (USD)
	A2	04/04/2018	1	09/15/2011	Global Matures 09/15/2025 (USD)
	A2	04/04/2018	1	10/05/2011	Step Up Global Matures 10/05/2026 (USD)
	A2	04/04/2018	1	10/06/2011	Step Up Global Matures 10/06/2027 (USD)
	A2	04/04/2018	1	12/29/2011	4.00% Step Up Global Matures 12/30/2019 (USD)
	A2	04/04/2018	1	12/29/2011	4.75% Global Matures 12/22/2026 (USD)
	A2	04/04/2018	1	12/22/2011	5.00% Global Matures 12/22/2031 (USD)
	A2	04/04/2018	1	12/28/2011	4.50% Step Up Matures 12/28/2029 (USD)
	A2	04/04/2018	0.5	01/20/2012	Step Up Global Matures 01/20/2032 (USD)
	A2	04/04/2018	1	01/06/2012	Global Matures 01/06/2028 (USD)
	A2	04/04/2018	0.59	12/01/2011	4.00% Global Matures 12/01/2019 (USD)
	A2	04/04/2018	0.075	02/09/2012	3.75% Global Matures 02/09/2022 (USD)
	A2	04/04/2018	0.188	02/09/2012	3.50% Global Matures 02/09/2020 (USD)
	A2	04/04/2018	0.265	02/09/2012	4.00% Global Matures 02/09/2027 (USD)
	A2	04/04/2018	1	05/04/2012	Step Up Global Matures 05/04/2022 (USD)
	A2	04/04/2018	1	05/04/2012	Step Up Global Matures 05/04/2027 (USD)
	A2	04/04/2018	0.84	02/24/2012	4.00% Global Matures 02/24/2025 (USD)
	A2	04/04/2018	0.231	02/24/2012	3.25% Global Matures 02/24/2020 (USD)
	A2	04/04/2018	1	09/16/2011	Step Up Global Matures 09/16/2033 (USD)
	A2	04/04/2018	0.378	01/06/2012	4.50% Global Matures 01/06/2022 (USD)
	A2	04/04/2018	0.195	01/06/2012	4.75% Global Matures 01/06/2025 (USD)
	A2	04/04/2018	0.171	01/03/2012	4.25% Global Matures 01/06/2020 (USD)
	A2	04/04/2018	0.682	01/12/2012	4.13% Global Matures 01/12/2020 (USD)
	A2	04/04/2018	0.547	01/12/2012	4.50% Global Matures 01/12/2024 (USD)
	A2	04/04/2018	1	11/17/2011	4.75% Global Matures 11/10/2031 (USD)
	A2	04/04/2018	1	11/10/2011	4.50% Global Matures 11/10/2026 (USD)
	A2	04/04/2018	1	02/17/2012	Step Up Global Matures 02/17/2032 (USD)
	A2	04/04/2018	0.585	12/30/2011	4.75% Global Matures 12/30/2023 (USD)
	A2	04/04/2018	2.322	12/30/2011	5.00% Global Matures 12/30/2027 (USD)
	A2	04/04/2018	0.572	12/30/2011	4.50% Global Matures 12/30/2021 (USD)
	A2	04/04/2018	1.896	12/30/2011	4.25% Global Matures 12/30/2019 (USD)
	A2	04/04/2018	1	12/08/2011	Global Matures 12/08/2028 (USD)
	A2	04/04/2018	1	12/08/2011	Global Matures 12/08/2023 (USD)
	A2	04/04/2018	1	12/15/2011	Step Up Global Matures 12/15/2031 (USD)
	A2	04/04/2018	1.668	01/20/2012	4.00% Global Matures 01/20/2020 (USD)
	A2	04/04/2018	1	02/28/2012	4.00% Step Up Global Matures 02/28/2027 (USD)
	A2	04/04/2018	1	01/25/2012	4.00% Step Up Global Matures 01/25/2022 (USD)
	A2	04/04/2018	1	02/02/2012	3.00% Step Up Global Matures 02/02/2019 (USD)
	A2	04/04/2018	1	01/20/2012	4.50% Step Up Global Matures 01/20/2027 (USD)
	A2	04/04/2018	1	01/20/2012	4.75% Global Matures 01/12/2026 (USD)
	A2	04/04/2018	1.073	04/18/2011	4.50% Fixed/Flt Rt Global Matures 04/18/2021 (USD)
	A2	04/04/2018	1	03/02/2012	Step Up Global Matures 03/02/2024 (USD)
	A2	04/04/2018	1	11/23/2011	4.25% Step Up Global Matures 11/23/2026 (USD)
	A2	04/04/2018	1	12/01/2011	5.00% Global Matures 12/01/2029 (USD)
	A2	04/04/2018	1	12/01/2011	4.75% Global Matures 12/01/2026 (USD)
	A2	04/04/2018	1	12/01/2011	4.25% Global Matures 12/01/2021 (USD)
	A2	04/04/2018	0.306	09/22/2011	4.00% Global Matures 09/22/2023 (USD)
	A2	04/04/2018	50.033	02/15/2012	4.00% Step Up Global Matures 02/15/2022 (USD)
	A2	04/04/2018	0.38	01/26/2012	3.50% Step Up Global Matures 01/26/2024 (USD)
	A2	04/04/2018	60	02/17/2011	4.50% Step Up Global Matures 02/17/2021 (USD)
	A2	04/04/2018	1	03/12/2012	Global Matures 03/12/2032 (USD)
	A2	04/04/2018	1.345	01/26/2012	4.00% Global Matures 01/26/2022 (USD)
	A2	04/04/2018	1.041	01/26/2012	4.50% Global Matures 01/26/2029 (USD)
	A2	04/04/2018	1	01/31/2012	4.00% Step Up Global Matures 01/31/2024 (USD)
	A2	04/04/2018	0.185	10/14/2011	4.00% Global Matures 10/14/2022 (USD)
	A2	04/04/2018	5	05/12/2011	4.50% Fixed/Flt Rt Global Matures 05/12/2021 (USD)
	A2	04/04/2018	6.861	11/28/2011	5.00% Step Up Global Matures 11/28/2031 (USD)
	A2	04/04/2018	0.374	02/02/2012	4.00% Global Matures 02/02/2022 (USD)
	A2	04/04/2018	0.211	02/02/2012	3.75% Global Matures 02/02/2020 (USD)
	A2	04/04/2018	1.055	02/02/2012	4.50% Global Matures 02/02/2027 (USD)
	A2	04/04/2018	1	01/20/2012	4.00% Step Up Global Matures 01/20/2022 (USD)
	A2	04/04/2018	1	01/20/2012	4.25% Global Matures 01/20/2023 (USD)
	A2	04/04/2018	1	10/21/2011	4.13% Step Up Global Matures 10/21/2021 (USD)
	A2	04/04/2018	12.602	10/17/2011	5.00% Step Up Global Matures 10/17/2033 (USD)
	A2	04/04/2018	0.32	10/31/2011	4.25% Matures 11/03/2021 (USD)
	A2	04/04/2018	0.526	10/27/2011	4.50% Global Matures 10/27/2023 (USD)
	A2	04/04/2018	4.56	02/08/2012	4.13% Step Up Global Matures 02/08/2027 (USD)
	A2	04/04/2018	0.966	11/04/2010	3.25% Step Up Global Matures 11/04/2025 (USD)
	A2	04/04/2018	1	12/14/2011	4.25% Step Up Global Matures 12/14/2021 (USD)
	A2	04/04/2018	1	12/29/2011	5.13% Step Up Global Matures 12/29/2026 (USD)
	A2	04/04/2018	0.061	11/10/2011	4.00% Global Matures 11/10/2023 (USD)
	A2	04/04/2018	0.233	12/22/2011	4.50% Global Matures 12/22/2021 (USD)
	A2	04/04/2018	1	04/28/2011	Flt Rt Global Matures 04/28/2021 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2024 (USD)
	A2	04/04/2018	1	04/28/2011	Step Up Global Matures 04/28/2027 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2027 (USD)
	A2	04/04/2018	0.381	02/17/2011	5.00% Step Up Global Matures 02/17/2027 (USD)
	A2	04/04/2018	2.109	03/10/2011	4.00% Step Up Global Matures 03/10/2021 (USD)
	A2	04/04/2018	0.105	03/17/2011	4.75% Step Up Global Matures 03/17/2027 (USD)
	A2	04/04/2018	1.768	03/24/2011	5.05% Global Matures 03/24/2031 (USD)
	A2	04/04/2018	0.102	02/17/2011	4.75% Global Matures 02/17/2022 (USD)
	A2	04/04/2018	0.263	02/25/2011	4.50% Step Up Global Matures 02/25/2023 (USD)
	A2	04/04/2018	0.545	03/10/2011	4.50% Global Matures 03/10/2022 (USD)
	A2	04/04/2018	0.365	03/24/2011	3.75% Global Matures 03/24/2019 (USD)
	A2	04/04/2018	1	11/15/2011	Step Up Global Matures 11/15/2021 (USD)
	A2	04/04/2018	1	10/14/2011	Global Matures 10/14/2023 (USD)
	A2	04/04/2018	1	10/14/2011	Step Up Global Matures 10/14/2026 (USD)
	A2	04/04/2018	1	10/14/2011	Global Matures 10/14/2031 (USD)
	A2	04/04/2018	1	06/27/2011	3.00% Step Up Global Matures 06/27/2019 (USD)
	A2	04/04/2018	0.2	05/19/2011	Flt Rt Global Matures 05/19/2021 (USD)
	A2	04/04/2018	0.088	05/26/2011	3.75% Global Matures 05/26/2021 (USD)
	A2	04/04/2018	1.628	05/26/2011	4.50% Global Matures 05/26/2031 (USD)
	A2	04/04/2018	0.138	05/26/2011	4.00% Step Up Global Matures 05/26/2031 (USD)
	A2	04/04/2018	0.41	05/26/2011	4.25% Global Matures 05/26/2026 (USD)
	A2	04/04/2018	1	07/08/2011	Global Matures 07/08/2025 (USD)
	A2	04/04/2018	1	07/08/2011	Step Up Global Matures 07/08/2026 (USD)
	A2	04/04/2018	1	07/08/2011	Flt Rt Global Matures 08/03/2026 (USD)
	A2	04/04/2018	1	07/08/2011	Global Matures 07/08/2031 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	1	04/13/2011	Step Up Global Matures 04/13/2026 (USD)
	A2	04/04/2018	1.255	03/31/2011	4.00% Global Matures 03/31/2020 (USD)
	A2	04/04/2018	1	10/26/2011	8.00% Fixed/Flt Rt Global Matures 10/26/2026 (USD)
	A2	04/04/2018	0.995	09/15/2011	4.00% Global Matures 09/15/2023 (USD)
	A2	04/04/2018	12	03/21/2011	5.00% Step Up Global Matures 03/21/2026 (USD)
	A2	04/04/2018	10	03/15/2011	5.00% Fixed/Flt Rt Global Matures 03/15/2021 (USD)
	A2	04/04/2018	0.15	06/16/2011	3.00% Global Matures 06/16/2019 (USD)
	A2	04/04/2018	1	06/03/2011	4.75% Global Matures 06/03/2031 (USD)
	A2	04/04/2018	1	06/03/2011	4.00% Step Up Global Matures 06/03/2027 (USD)
	A2	04/04/2018	1	06/03/2011	Flt Rt Global Matures 07/01/2026 (USD)
	A2	04/04/2018	0.241	03/31/2011	4.00% Step Up Global Matures 03/31/2023 (USD)
	A2	04/04/2018	1	02/25/2011	5.13% Step Up Global Matures 02/25/2026 (USD)
	A2	04/04/2018	1	04/21/2011	1.66% Global Matures 05/01/2026 (USD)
	A2	04/04/2018	0.045	07/28/2011	3.85% Global Matures 07/28/2022 (USD)
	A2	04/04/2018	1	11/03/2011	Global Matures 11/03/2027 (USD)
	A2	04/04/2018	1	11/03/2011	Global Matures 11/03/2031 (USD)
	A2	04/04/2018	1	11/03/2011	Global Matures 11/03/2023 (USD)
	A2	04/04/2018	0.139	08/11/2011	4.35% Global Matures 08/11/2028 (USD)
	A2	04/04/2018	7.577	10/31/2011	Step Up Global Matures 10/31/2036 (USD)
	A2	04/04/2018	1	10/31/2011	Fixed/Flt Rt Global Matures 10/31/2031 (USD)
	A2	04/04/2018	0.769	03/15/2012	3.00% Global Matures 03/15/2019 (USD)
	A2	04/04/2018	0.309	03/15/2012	3.60% Global Matures 03/15/2022 (USD)
	A2	04/04/2018	1	03/19/2012	4.00% Step Up Global Matures 03/19/2027 (USD)
	A2	04/04/2018	0.497	11/25/2011	4.75% Global Matures 11/25/2026 (USD)
	A2	04/04/2018	0.608	11/25/2011	4.00% Global Matures 11/25/2020 (USD)
	A2	04/04/2018	1.76	11/25/2011	4.25% Global Matures 11/25/2021 (USD)
	A2	04/04/2018	2.744	11/25/2011	5.00% Global Matures 11/25/2031 (USD)
	A2	04/04/2018	1	03/19/2012	Fixed/Flt Rt Global Matures 03/19/2020 (USD)
	A2	04/04/2018	1	04/13/2012	Global Matures 04/13/2032 (USD)
	A2	04/04/2018	1	03/30/2012	3.00% Step Up Global Matures 03/30/2022 (USD)
	A2	04/04/2018	1.337	03/08/2012	4.00% Global Matures 03/08/2023 (USD)
	A2	04/04/2018	1	05/03/2012	Fixed/Flt Rt Global Matures 05/03/2022 (USD)
	A2	04/04/2018	0.23	04/19/2012	3.80% Global Matures 04/19/2024 (USD)
	A2	04/04/2018	0.277	04/19/2012	3.60% Global Matures 04/19/2021 (USD)
	A2	04/04/2018	0.424	04/19/2012	3.20% Global Matures 04/19/2019 (USD)
	A2	04/04/2018	1	09/29/2011	Global Matures 09/29/2031 (USD)
	A2	04/04/2018	1	09/29/2011	Step Up Global Matures 09/29/2026 (USD)
	A2	04/04/2018	1	09/29/2011	Global Matures 09/29/2024 (USD)
	A2	04/04/2018	1	06/16/2011	4.50% Global Matures 06/16/2029 (USD)
	A2	04/04/2018	1	06/16/2011	4.75% Global Matures 06/16/2036 (USD)
	A2	04/04/2018	1	04/21/2011	Flt Rt Global Matures 04/21/2021 (USD)
	A2	04/04/2018	0.603	02/10/2011	4.50% Global Matures 02/10/2021 (USD)
	A2	04/04/2018	0.501	02/25/2011	4.50% Global Matures 02/25/2020 (USD)
	A2	04/04/2018	1.655	02/25/2011	5.00% Global Matures 02/25/2026 (USD)
	A2	04/04/2018	2.587	03/17/2011	5.25% Global Matures 03/17/2031 (USD)
	A2	04/04/2018	1.499	03/21/2011	4.00% Step Up Global Matures 03/24/2021 (USD)
	A2	04/04/2018	0.818	02/03/2011	4.05% Global Matures 02/03/2019 (USD)
	A2	04/04/2018	0.155	02/03/2011	4.50% Step Up Global Matures 02/03/2023 (USD)
	A2	04/04/2018	1.421	02/10/2011	4.00% Global Matures 02/10/2019 (USD)
	A2	04/04/2018	0.116	02/10/2011	4.75% Global Matures 02/10/2024 (USD)
	A2	04/04/2018	0.404	02/17/2011	5.25% Global Matures 02/17/2026 (USD)
	A2	04/04/2018	3.647	02/17/2011	5.50% Global Matures 02/17/2031 (USD)
	A2	04/04/2018	0.402	02/17/2011	4.10% Global Matures 02/17/2019 (USD)
	A2	04/04/2018	0.031	02/17/2011	4.50% Step Up Global Matures 02/17/2023 (USD)
	A2	04/04/2018	1.024	02/25/2011	5.25% Global Matures 02/25/2027 (USD)
	A2	04/04/2018	0.741	02/25/2011	4.50% Step Up Global Matures 02/25/2026 (USD)
	A2	04/04/2018	0.482	03/03/2011	4.00% Global Matures 03/03/2019 (USD)
	A2	04/04/2018	0.863	03/03/2011	4.50% Global Matures 03/03/2021 (USD)
	A2	04/04/2018	0.418	03/03/2011	4.50% Step Up Global Matures 03/03/2027 (USD)
	A2	04/04/2018	2.144	03/03/2011	5.25% Global Matures 03/03/2031 (USD)
	A2	04/04/2018	0.585	03/10/2011	4.00% Global Matures 03/10/2020 (USD)
	A2	04/04/2018	0.01	03/17/2011	4.75% Global Matures 03/17/2028 (USD)
	A2	04/04/2018	0.13	03/10/2011	4.75% Global Matures 03/10/2024 (USD)
	A2	04/04/2018	2.965	03/10/2011	5.25% Global Matures 03/10/2031 (USD)
	A2	04/04/2018	0.15	03/10/2011	Flt Rt Global Matures 03/10/2021 (USD)
	A2	04/04/2018	1.66	03/10/2011	5.00% Global Matures 03/10/2026 (USD)
	A2	04/04/2018	2.445	03/17/2011	4.00% Global Matures 03/17/2019 (USD)
	A2	04/04/2018	2.097	03/17/2011	4.00% Step Up Global Matures 03/17/2021 (USD)
	A2	04/04/2018	0.331	03/17/2011	4.50% Global Matures 03/17/2022 (USD)
	A2	04/04/2018	1.499	03/17/2011	5.00% Global Matures 03/17/2025 (USD)
	A2	04/04/2018	0.876	03/24/2011	4.50% Global Matures 03/24/2023 (USD)
	A2	04/04/2018	0.74	03/24/2011	4.90% Global Matures 03/24/2026 (USD)
	A2	04/04/2018	0.065	03/21/2011	4.75% Step Up Matures 03/24/2027 (USD)
	A2	04/04/2018	0.501	03/24/2011	4.00% Global Matures 03/24/2020 (USD)
	A2	04/04/2018	3.955	02/25/2011	4.75% Global Matures 02/25/2021 (USD)
	A2	04/04/2018	0.123	08/04/2011	4.00% Global Matures 08/04/2022 (USD)
	A2	04/04/2018	0.052	07/25/2011	3.50% Step Up Global Matures 07/28/2021 (USD)
	A2	04/04/2018	0.449	05/19/2011	4.00% Global Matures 05/19/2023 (USD)
	A2	04/04/2018	1	07/13/2011	Step Up Global Matures 07/13/2026 (USD)
	A2	04/04/2018	0.321	06/23/2011	4.00% Global Matures 06/23/2026 (USD)
	A2	04/04/2018	0.158	06/23/2011	3.50% Global Matures 06/23/2021 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2023 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2026 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2019 (USD)
	A2	04/04/2018	1	04/28/2011	Flt Rt Global Matures 05/01/2026 (USD)
	A2	04/04/2018	0.823	04/21/2011	4.20% Global Matures 04/21/2021 (USD)
	A2	04/04/2018	0.095	02/10/2011	4.50% Step Up Global Matures 02/10/2026 (USD)
	A2	04/04/2018	0.717	03/10/2011	4.25% Step Up Global Matures 03/10/2026 (USD)
	A2	04/04/2018	0.604	03/03/2011	5.05% Global Matures 03/03/2026 (USD)
	A2	04/04/2018	0.781	02/17/2011	4.50% Global Matures 02/17/2020 (USD)
	A2	04/04/2018	7.375	02/09/2011	4.25% Fixed/Flt Rt Global Matures 02/09/2021 (USD)
	A2	04/04/2018	1	10/20/2011	Global Matures 10/20/2031 (USD)
	A2	04/04/2018	1	10/20/2011	Global Matures 10/20/2024 (USD)
	A2	04/04/2018	1	10/20/2011	Step Up Global Matures 10/20/2026 (USD)
	A2	04/04/2018	1	06/15/2011	4.25% Step Up Global Matures 06/15/2026 (USD)
	A2	04/04/2018	1	06/06/2011	4.00% Step Up Global Matures 06/06/2023 (USD)
	A2	04/04/2018	0.075	04/21/2011	4.50% Global Matures 04/21/2024 (USD)
	A2	04/04/2018	0.122	04/21/2011	3.60% Global Matures 04/21/2019 (USD)
	A2	04/04/2018	0.682	04/21/2011	4.00% Step Up Global Matures 04/21/2023 (USD)
	A2	04/04/2018	1.341	04/07/2011	5.00% Global Matures 04/07/2027 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2031 (USD)
	A2	04/04/2018	1	07/28/2011	5.00% Global Matures 07/28/2034 (USD)
	A2	04/04/2018	1	07/28/2011	4.00% Step Up Global Matures 07/28/2026 (USD)
	A2	04/04/2018	1	07/28/2011	4.50% Global Matures 07/28/2025 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	0.5	07/28/2011	4.00% Fixed/Flt Rt Global Matures 07/28/2021 (USD)
	A2	04/04/2018	1	08/04/2011	Step Up Global Matures 08/04/2036 (USD)
	A2	04/04/2018	0.786	07/14/2011	3.50% Global Matures 07/14/2019 (USD)
	A2	04/04/2018	0.757	05/05/2011	4.00% Global Matures 05/05/2021 (USD)
	A2	04/04/2018	0.366	05/05/2011	4.75% Global Matures 05/05/2026 (USD)
	A2	04/04/2018	0.258	05/05/2011	4.00% Step Up Global Matures 05/05/2027 (USD)
	A2	04/04/2018	0.123	05/05/2011	3.50% Global Matures 05/05/2019 (USD)
	A2	04/04/2018	3.071	05/05/2011	5.00% Global Matures 05/05/2031 (USD)
	A2	04/04/2018	3	03/21/2011	5.13% Step Up Global Matures 03/21/2031 (USD)
	A2	04/04/2018	3.63	02/22/2011	5.00% Fixed/Flt Rt Global Matures 02/22/2021 (USD)
	A2	04/04/2018	3.655	03/16/2011	4.25% Fixed/Flt Rt Global Matures 03/16/2021 (USD)
	A2	04/04/2018	1	04/28/2011	Global Matures 04/28/2021 (USD)
	A2	04/04/2018	1	05/12/2011	Fixed/Flt Rt Global Matures 05/12/2021 (USD)
	A2	04/04/2018	1	05/06/2011	Step Up Global Matures 05/06/2021 (USD)
	A2	04/04/2018	1	04/21/2011	4.50% Step Up Global Matures 04/21/2026 (USD)
	A2	04/04/2018	1	04/21/2011	4.75% Global Matures 04/21/2025 (USD)
	A2	04/04/2018	1	04/21/2011	5.15% Global Matures 04/21/2031 (USD)
	A2	04/04/2018	1	04/21/2011	5.00% Global Matures 04/21/2027 (USD)
	A2	04/04/2018	1	08/11/2011	Step Up Global Matures 08/11/2026 (USD)
	A2	04/04/2018	1	07/21/2011	Flt Rt Global Matures 07/21/2021 (USD)
	A2	04/04/2018	5.164	07/21/2011	5.00% Global Matures 07/21/2036 (USD)
	A2	04/04/2018	1.036	07/21/2011	4.00% Step Up Global Matures 07/21/2026 (USD)
	A2	04/04/2018	1.425	07/21/2011	4.50% Global Matures 07/21/2025 (USD)
	A2	04/04/2018	0.171	07/21/2011	4.00% Global Matures 07/21/2023 (USD)
	A2	04/04/2018	1	08/19/2011	Step Up Global Matures 08/19/2031 (USD)
	A2	04/04/2018	1.742	07/14/2011	4.25% Global Matures 07/14/2021 (USD)
	A2	04/04/2018	1.166	07/14/2011	4.75% Global Matures 07/14/2026 (USD)
	A2	04/04/2018	2.977	07/14/2011	5.00% Global Matures 07/14/2031 (USD)
	A2	04/04/2018	1	07/14/2011	3.60% Step Up Global Matures 07/12/2019 (USD)
	A2	04/04/2018	0.191	07/14/2011	4.25% Global Matures 07/14/2025 (USD)
	A2	04/04/2018	1.657	03/31/2011	5.00% Global Matures 03/31/2027 (USD)
	A2	04/04/2018	1.031	03/31/2011	Flt Rt Global Matures 03/31/2021 (USD)
	A2	04/04/2018	0.678	03/31/2011	4.50% Step Up Global Matures 03/31/2026 (USD)
	A2	04/04/2018	0.245	04/14/2011	4.15% Global Matures 04/14/2021 (USD)
	A2	04/04/2018	0.071	04/14/2011	4.50% Global Matures 04/14/2024 (USD)
	A2	04/04/2018	0.025	04/14/2011	4.00% Step Up Global Matures 04/14/2025 (USD)
	A2	04/04/2018	3.766	07/14/2011	4.25% Step Up Global Matures 07/14/2027 (USD)
	A2	04/04/2018	1	07/14/2011	Flt Rt Global Matures 08/03/2026 (USD)
	A2	04/04/2018	0.179	06/30/2011	3.60% Global Matures 06/30/2022 (USD)
	A2	04/04/2018	1	07/22/2011	Step Up Global Matures 07/22/2031 (USD)
Ba1		04/04/2018	1412.35	03/23/2011	6.63% Sub Euro Matures 03/30/2022 (EUR)
	A2	04/04/2018	1	05/13/2011	Step Up Global Matures 05/13/2026 (USD)
	A2	04/04/2018	0.416	04/07/2011	4.00% Global Matures 04/07/2020 (USD)
	A2	04/04/2018	0.429	04/07/2011	4.00% Step Up Global Matures 04/07/2021 (USD)
	A2	04/04/2018	0.188	04/07/2011	4.50% Step Up Global Matures 04/07/2026 (USD)
	A2	04/04/2018	0.521	04/07/2011	4.50% Global Matures 04/07/2023 (USD)
	A2	04/04/2018	1.387	04/07/2011	5.15% Global Matures 04/07/2031 (USD)
	A2	04/04/2018	0.517	04/07/2011	3.75% Global Matures 04/07/2019 (USD)
	A2	04/04/2018	1	05/11/2011	Step Up Global Matures 05/11/2026 (USD)
	A2	04/04/2018	1	08/04/2011	Global Matures 08/04/2025 (USD)
	A2	04/04/2018	1	08/04/2011	Global Matures 08/04/2033 (USD)
	A2	04/04/2018	1	08/04/2011	Global Matures 08/04/2023 (USD)
	A2	04/04/2018	1	08/04/2011	Step Up Global Matures 08/04/2026 (USD)
	A2	04/04/2018	1	09/01/2011	4.00% Step Up Global Matures 09/01/2027 (USD)
	A2	04/04/2018	1	09/01/2011	4.70% Global Matures 09/01/2031 (USD)
	A2	04/04/2018	1	09/01/2011	4.25% Global Matures 09/01/2025 (USD)
	A2	04/04/2018	1	06/27/2011	3.00% Step Up Global Matures 06/27/2019 (USD)
	A2	04/04/2018	1	05/19/2011	4.75% Global Matures 05/19/2032 (USD)
	A2	04/04/2018	1	06/16/2011	4.00% Step Up Global Matures 06/16/2027 (USD)
	A2	04/04/2018	1	06/16/2011	Flt Rt Global Matures 07/01/2026 (USD)
	A2	04/04/2018	1	06/16/2011	4.00% Global Matures 06/16/2023 (USD)
	A2	04/04/2018	1	06/30/2011	4.70% Global Matures 06/30/2031 (USD)
	A2	04/04/2018	0.225	05/12/2011	4.25% Global Matures 05/12/2025 (USD)
	A2	04/04/2018	1	08/11/2011	4.90% Global Matures 08/11/2031 (USD)
	A2	04/04/2018	1	08/25/2011	4.75% Global Matures 08/25/2031 (USD)
	A2	04/04/2018	1	08/25/2011	4.00% Global Matures 08/25/2021 (USD)
	A2	04/04/2018	1	08/25/2011	4.00% Step Up Global Matures 08/25/2027 (USD)
	A2	04/04/2018	1	11/18/2011	Step Up Global Matures 11/18/2031 (USD)
	A2	04/04/2018	7.413	10/13/2011	3.75% Step Up Global Matures 10/18/2019 (USD)
	A2	04/04/2018	0.754	09/09/2011	4.00% Global Matures 09/09/2021 (USD)
	A2	04/04/2018	1	11/17/2011	4.25% Global Matures 11/17/2025 (USD)
	A2	04/04/2018	1	11/17/2011	4.50% Global Matures 11/17/2031 (USD)
	A2	04/04/2018	0.271	05/12/2011	3.50% Step Up Global Matures 05/12/2021 (USD)
	A2	04/04/2018	0.17	05/12/2011	4.50% Global Matures 05/12/2031 (USD)
	A2	04/04/2018	0.41	05/12/2011	4.00% Global Matures 05/12/2022 (USD)
	A2	04/04/2018	1	08/11/2011	4.75% Global Matures 08/11/2027 (USD)
	A2	04/04/2018	1	08/11/2011	4.50% Global Matures 08/11/2024 (USD)
	A2	04/04/2018	1	08/11/2011	4.00% Step Up Global Matures 08/11/2027 (USD)
	A2	04/04/2018	8.242	08/31/2011	5.00% Step Up Global Matures 08/31/2036 (USD)
	A2	04/04/2018	0.02	08/01/2011	4.25% Global Matures 08/04/2026 (USD)
	A2	04/04/2018	0.927	02/10/2011	4.63% Step Up Global Matures 02/10/2027 (USD)
	A2	04/04/2018	0.303	02/17/2011	5.00% Global Matures 02/17/2024 (USD)
	A2	04/04/2018	0.378	02/17/2011	5.00% Global Matures 02/17/2026 (USD)
	A2	04/04/2018	0.35	03/17/2011	4.75% Global Matures 03/17/2023 (USD)
	A2	04/04/2018	0.41	03/03/2011	4.00% Step Up Global Matures 03/03/2026 (USD)
	A2	04/04/2018	1.189	02/03/2011	4.50% Global Matures 02/03/2021 (USD)
	A2	04/04/2018	1	05/12/2011	Flt Rt Global Matures 06/01/2026 (USD)
	A2	04/04/2018	0.1	05/05/2011	Flt Rt Global Matures 05/05/2021 (USD)
	A2	04/04/2018	1	05/19/2011	4.00% Step Up Global Matures 05/19/2027 (USD)
	A2	04/04/2018	1	05/19/2011	Flt Rt Global Matures 06/01/2026 (USD)
	A2	04/04/2018	1	05/19/2011	4.50% Global Matures 05/19/2027 (USD)
	A2	04/04/2018	100	04/28/2011	3.75% Step Up Global Matures 04/28/2026 (USD)
	A2	04/04/2018	1	05/23/2011	4.00% Step Up Global Matures 05/23/2023 (USD)
	A2	04/04/2018	1	05/26/2011	4.00% Step Up Global Matures 05/26/2027 (USD)
	A2	04/04/2018	1	05/26/2011	Flt Rt Global Matures 06/01/2026 (USD)
	A2	04/04/2018	1	05/26/2011	4.50% Global Matures 05/26/2027 (USD)
	A2	04/04/2018	1	05/26/2011	4.00% Global Matures 05/26/2022 (USD)
	A2	04/04/2018	0.157	07/28/2011	3.50% Global Matures 07/28/2020 (USD)
	A2	04/04/2018	1	08/26/2011	4.00% Step Up Global Matures 08/26/2026 (USD)
	A2	04/04/2018	1	05/05/2011	Flt Rt Global Matures 06/01/2026 (USD)
	A2	04/04/2018	1	05/10/2011	3.13% Step Up Global Matures 05/10/2019 (USD)
	A2	04/04/2018	1	06/28/2011	4.00% Fixed/Flt Rt Global Matures 06/28/2023 (USD)
	A2	04/04/2018	1	08/18/2011	4.00% Global Matures 08/18/2023 (USD)
	A2	04/04/2018	1	08/18/2011	4.25% Global Matures 08/18/2025 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	1	08/18/2011	4.50% Global Matures 08/18/2031 (USD)
	A2	04/04/2018	1	08/18/2011	3.75% Step Up Global Matures 08/18/2026 (USD)
	A2	04/04/2018	1	09/15/2011	Step Up Global Matures 09/15/2026 (USD)
	A2	04/04/2018	1	09/09/2011	Global Matures 09/09/2031 (USD)
	A2	04/04/2018	1	09/09/2011	Global Matures 09/09/2024 (USD)
	A2	04/04/2018	1	09/09/2011	Step Up Global Matures 09/09/2026 (USD)
	A2	04/04/2018	1	05/12/2011	Flt Rt Global Matures 05/12/2021 (USD)
	A2	04/04/2018	1	05/12/2011	4.75% Global Matures 05/12/2027 (USD)
	A2	04/04/2018	1	05/12/2011	5.00% Global Matures 05/12/2034 (USD)
	A2	04/04/2018	1	05/12/2011	4.00% Step Up Global Matures 05/12/2026 (USD)
	A2	04/04/2018	1	06/23/2011	Flt Rt Global Matures 07/01/2026 (USD)
	A2	04/04/2018	1	06/23/2011	4.75% Global Matures 06/23/2036 (USD)
	A2	04/04/2018	1	06/23/2011	4.00% Global Matures 06/23/2023 (USD)
	A2	04/04/2018	1	06/23/2011	4.50% Global Matures 06/23/2031 (USD)
	A2	04/04/2018	1	06/23/2011	4.00% Step Up Global Matures 06/23/2027 (USD)
	A2	04/04/2018	1	07/29/2011	8.00% Fixed/Flt Rt Global Matures 07/29/2026 (USD)
	A2	04/04/2018	0.146	07/08/2011	4.25% Global Matures 07/08/2028 (USD)
	A2	04/04/2018	0.01	07/08/2011	3.75% Global Matures 07/08/2022 (USD)
	A2	04/04/2018	1	07/28/2011	4.25% Global Matures 07/28/2023 (USD)
	A2	04/04/2018	0.409	12/16/2010	4.00% Matures 12/16/2019 (USD)
	A2	04/04/2018	0.344	12/16/2010	4.90% Matures 12/16/2024 (USD)
	A2	04/04/2018	0.173	01/13/2011	4.75% Matures 01/13/2024 (USD)
	A2	04/04/2018	0.517	12/02/2010	4.00% Step Up Matures 12/02/2025 (USD)
	A2	04/04/2018	3.826	01/21/2011	5.25% Matures 01/21/2031 (USD)
	A2	04/04/2018	30.158	03/25/2010	4.75% Step Up Matures 03/25/2025 (USD)
	A2	04/04/2018	16.55	08/27/2010	5.00% Fixed/Flt Rt Matures 08/27/2020 (USD)
	A2	04/04/2018	0.369	09/16/2010	4.00% Step Up Matures 09/16/2024 (USD)
	A2	04/04/2018	10	09/30/2010	6.25% Fixed/Flt Rt Matures 09/30/2020 (USD)
	A2	04/04/2018	2.127	10/07/2010	4.00% Step Up Matures 10/07/2025 (USD)
	A2	04/04/2018	1.5	10/28/2010	Flt/Fixed Rt Matures 10/28/2025 (USD)
	A2	04/04/2018	1.732	10/21/2010	4.00% Matures 10/21/2025 (USD)
	A2	04/04/2018	1.886	10/15/2010	3.75% Matures 10/15/2021 (USD)
	A2	04/04/2018	0.286	09/23/2010	4.35% Matures 09/23/2024 (USD)
	A2	04/04/2018	3.018	12/16/2010	4.25% Step Up Matures 12/16/2025 (USD)
	A2	04/04/2018	13	12/23/2009	4.00% Step Up Matures 12/23/2024 (USD)
	A2	04/04/2018	0.44	12/02/2010	4.50% Matures 12/02/2024 (USD)
	A2	04/04/2018	0.617	11/26/2010	3.50% Matures 11/26/2019 (USD)
	A2	04/04/2018	0.345	12/02/2010	4.00% Matures 12/02/2021 (USD)
	A2	04/04/2018	0.187	12/09/2010	3.80% Matures 12/09/2019 (USD)
	A2	04/04/2018	2.709	12/16/2010	5.00% Matures 12/16/2026 (USD)
	A2	04/04/2018	1	01/20/2011	4.50% Step Up Matures 01/20/2021 (USD)
	A2	04/04/2018	3.189	01/13/2011	5.15% Matures 01/13/2031 (USD)
	A2	04/04/2018	0.413	01/21/2011	4.50% Step Up Matures 01/21/2023 (USD)
	A2	04/04/2018	2.117	11/26/2010	4.75% Matures 11/26/2030 (USD)
	A2	04/04/2018	25	04/16/2010	Flt Rt Matures 04/16/2020 (USD)
	A2	04/04/2018	1	09/30/2009	Flt Rt Matures 09/30/2024 (USD)
	A2	04/04/2018	1.761	11/12/2010	4.00% Step Up Matures 11/12/2025 (USD)
	A2	04/04/2018	4.173	12/24/2009	Flt Rt Matures 12/24/2019 (USD)
	A2	04/04/2018	6.483	10/25/2010	4.50% Matures 10/28/2030 (USD)
	A2	04/04/2018	0.11	11/04/2010	4.00% Matures 11/04/2025 (USD)
	A2	04/04/2018	0.387	11/04/2010	3.50% Matures 11/04/2020 (USD)
	A2	04/04/2018	3.186	09/30/2010	4.00% Matures 09/30/2021 (USD)
	A2	04/04/2018	1	04/14/2011	5.15% Global Matures 04/14/2031 (USD)
	A2	04/04/2018	1	04/14/2011	Flt Rt Global Matures 04/14/2021 (USD)
	A2	04/04/2018	1	04/14/2011	4.50% Step Up Global Matures 04/14/2026 (USD)
	A2	04/04/2018	1	04/14/2011	5.00% Global Matures 04/14/2027 (USD)
	A2	04/04/2018	1	04/14/2011	Flt Rt Global Matures 05/01/2026 (USD)
	A2	04/04/2018	1	10/28/2011	Step Up Global Matures 10/28/2026 (USD)
	A2	04/04/2018	1	06/09/2011	4.50% Global Matures 06/09/2026 (USD)
	A2	04/04/2018	1	06/09/2011	4.75% Global Matures 06/09/2033 (USD)
	A2	04/04/2018	1	06/06/2011	Flt Rt Global Matures 07/01/2026 (USD)
	A2	04/04/2018	1	06/09/2011	4.00% Step Up Global Matures 06/09/2027 (USD)
	A2	04/04/2018	1	06/09/2011	3.75% Global Matures 06/09/2022 (USD)
	A2	04/04/2018	1	06/09/2011	4.00% Global Matures 06/09/2025 (USD)
	A2	04/04/2018	1	06/09/2011	3.75% Step Up Global Matures 06/09/2031 (USD)
	A2	04/04/2018	2	04/08/2011	Fixed/Flt Rt Global Matures 04/08/2021 (USD)
	A2	04/04/2018	1.937	03/31/2011	5.15% Global Matures 03/31/2031 (USD)
	A2	04/04/2018	0.497	03/31/2011	4.35% Global Matures 03/31/2021 (USD)
	A2	04/04/2018	0.339	03/31/2011	4.50% Global Matures 03/31/2024 (USD)
	A2	04/04/2018	1	10/27/2011	Global Matures 10/27/2031 (USD)
	A2	04/04/2018	1	10/27/2011	Global Matures 10/27/2025 (USD)
	A2	04/04/2018	1	10/27/2011	Step Up Global Matures 10/27/2027 (USD)
	A2	04/04/2018	1	06/30/2011	Flt Rt Global Matures 08/03/2026 (USD)
	A2	04/04/2018	1	06/03/2011	4.25% Global Matures 06/03/2036 (USD)
	A2	04/04/2018	1	06/03/2011	3.75% Global Matures 06/03/2021 (USD)
	A2	04/04/2018	1	06/03/2011	4.00% Global Matures 06/03/2025 (USD)
	A2	04/04/2018	1	06/03/2011	4.00% Step Up Global Matures 06/03/2031 (USD)
	A2	04/04/2018	1	06/30/2011	4.00% Step Up Global Matures 06/30/2027 (USD)
	A2	04/04/2018	1	06/30/2011	4.20% Global Matures 06/30/2024 (USD)
	A2	04/04/2018	20.25	07/28/2010	Flt Rt Matures 07/28/2020 (USD)
	A2	04/04/2018	1.385	10/28/2010	4.00% Matures 10/28/2025 (USD)
	A2	04/04/2018	3.831	10/25/2010	3.50% Step Up Matures 10/28/2023 (USD)
	A2	04/04/2018	0.707	10/28/2010	3.50% Matures 10/28/2020 (USD)
	A2	04/04/2018	1.799	10/25/2010	4.25% Matures 10/28/2025 (USD)
	A2	04/04/2018	0.5	10/27/2010	5.00% Matures 11/19/2030 (USD)
	A2	04/04/2018	0.565	10/28/2010	4.00% Matures 10/28/2023 (USD)
	A2	04/04/2018	15	11/18/2010	4.15% Step Up Matures 11/18/2025 (USD)
	A2	04/04/2018	30	07/27/2010	4.00% Step Up Matures 07/27/2022 (USD)
	A2	04/04/2018	0.23	11/04/2010	4.10% Matures 11/04/2024 (USD)
	A2	04/04/2018	0.188	11/04/2010	4.20% Matures 11/04/2025 (USD)
	A2	04/04/2018	3	11/24/2010	Flt Rt Matures 11/24/2020 (USD)
	A2	04/04/2018	0.121	11/12/2010	4.00% Matures 11/12/2025 (USD)
	A2	04/04/2018	0.599	11/12/2010	3.50% Step Up Matures 11/12/2022 (USD)
	A2	04/04/2018	0.868	11/12/2010	4.05% Matures 11/12/2023 (USD)
	A2	04/04/2018	1.734	11/12/2010	4.55% Matures 11/12/2030 (USD)
	A2	04/04/2018	1	12/22/2010	Step Up Matures 12/22/2020 (USD)
	A2	04/04/2018	0.627	11/18/2010	4.00% Matures 11/18/2023 (USD)
	A2	04/04/2018	0.228	11/18/2010	4.00% Step Up Matures 11/18/2026 (USD)
	A2	04/04/2018	0.17	11/18/2010	3.50% Matures 11/18/2020 (USD)
	A2	04/04/2018	0.906	11/18/2010	3.50% Step Up Matures 11/18/2025 (USD)
	A2	04/04/2018	10	07/26/2010	5.60% Matures 07/26/2030 (USD)
	A2	04/04/2018	0.1	12/22/2010	Step Up Matures 12/22/2030 (USD)
	A2	04/04/2018	2.465	01/21/2011	5.00% Matures 01/21/2027 (USD)
	A2	04/04/2018	1.27	01/21/2011	4.50% Step Up Matures 01/21/2026 (USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MIL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	0.046	11/04/2010	3.75% Global Matures 11/04/2022 (USD)
	A2	04/04/2018	0.705	12/02/2010	4.00% Step Up Matures 12/02/2022 (USD)
	A2	04/04/2018	0.26	12/09/2010	4.10% Matures 12/09/2021 (USD)
	A2	04/04/2018	3.305	12/23/2010	5.25% Matures 12/23/2030 (USD)
	A2	04/04/2018	0.151	12/16/2010	4.70% Matures 12/16/2022 (USD)
	A2	04/04/2018	0.662	12/09/2010	4.40% Matures 12/09/2022 (USD)
	A2	04/04/2018	0.962	11/26/2010	4.00% Matures 11/26/2022 (USD)
	A2	04/04/2018	1	12/30/2010	5.00% Fixed/Flt Rt Matures 12/30/2020 (USD)
	A2	04/04/2018	0.288	12/23/2010	4.50% Step Up Matures 12/23/2025 (USD)
	A2	04/04/2018	1.519	12/30/2010	5.00% Matures 12/30/2024 (USD)
	A2	04/04/2018	0.233	11/26/2010	4.50% Matures 11/26/2026 (USD)
	A2	04/04/2018	2.879	10/25/2010	4.00% Step Up Matures 10/28/2026 (USD)
	A2	04/04/2018	1	11/24/2010	7.25% Fixed/Flt Rt Matures 11/24/2020 (USD)
	A2	04/04/2018	3.088	11/18/2010	4.55% Matures 11/18/2030 (USD)
	A2	04/04/2018	0.15	11/18/2010	3.75% Matures 11/18/2022 (USD)
	A2	04/04/2018	0.157	10/28/2010	3.75% Matures 10/28/2022 (USD)
	A2	04/04/2018	0.15	11/12/2010	4.35% Matures 11/12/2026 (USD)
	A2	04/04/2018	1.013	12/09/2010	4.75% Matures 12/09/2026 (USD)
	A2	04/04/2018	1.005	12/30/2010	Fit Rt Matures 12/30/2025 (USD)
	A2	04/04/2018	0.418	12/30/2010	4.50% Matures 12/30/2020 (USD)
	A2	04/04/2018	1.822	06/28/2010	Fit Rt Matures 06/28/2030 (USD)
	A2	04/04/2018	2.04	01/13/2011	4.63% Step Up Matures 01/13/2027 (USD)
	A2	04/04/2018	75	07/23/2010	5.00% Step Up Matures 07/23/2025 (USD)
	A2	04/04/2018	0.913	09/16/2010	4.00% Step Up Matures 09/16/2025 (USD)
	A2	04/04/2018	1.97	09/23/2010	4.50% Matures 09/23/2026 (USD)
	A2	04/04/2018	0.53	09/30/2010	5.00% Fixed/Flt Rt Matures 09/30/2025 (USD)
	A2	04/04/2018	20	07/06/2010	Fit Rt Matures 07/06/2020 (USD)
	A2	04/04/2018	3	11/18/2010	Step Up Matures 11/18/2020 (USD)
	A2	04/04/2018	0.5	11/18/2010	Step Up Matures 11/18/2025 (USD)
	A2	04/04/2018	10.359	03/10/2010	4.50% Step Up Matures 03/10/2025 (USD)
	A2	04/04/2018	1.001	09/01/2010	Fit Rt Matures 09/01/2025 (USD)
	A2	04/04/2018	5	09/21/2010	4.25% Fixed/Flt Rt Matures 09/21/2020 (USD)
	A2	04/04/2018	0.183	09/16/2010	4.00% Matures 09/16/2022 (USD)
	A2	04/04/2018	2.315	09/30/2010	4.00% Step Up Matures 09/30/2024 (USD)
	A2	04/04/2018	3.53	10/07/2010	4.25% Matures 10/07/2026 (USD)
	A2	04/04/2018	0.055	10/15/2010	5.00% Fixed/Flt Rt Matures 10/15/2025 (USD)
	A2	04/04/2018	1.268	10/21/2010	3.40% Matures 10/21/2020 (USD)
	A2	04/04/2018	0.08	10/07/2010	4.00% Fixed/Flt Rt Matures 10/07/2020 (USD)
	A2	04/04/2018	2.118	04/28/2010	5.00% Matures 04/28/2023 (USD)
	A2	04/04/2018	1.775	05/05/2010	5.00% Matures 05/05/2023 (USD)
	A2	04/04/2018	1.988	05/13/2010	5.00% Matures 05/13/2023 (USD)
	A2	04/04/2018	5	05/19/2010	4.63% Step Up Matures 05/19/2025 (USD)
	A2	04/04/2018	5	05/19/2010	6.25% Fixed/Flt Rt Matures 05/19/2020 (USD)
	A2	04/04/2018	5	05/28/2010	5.00% Step Up Matures 05/28/2025 (USD)
	A2	04/04/2018	0.25	05/28/2010	Fit Rt Matures 05/28/2020 (USD)
	A2	04/04/2018	5	04/28/2010	Fit Rt Matures 04/28/2020 (USD)
	A2	04/04/2018	1	05/21/2010	Fit Rt Matures 05/21/2025 (USD)
	A2	04/04/2018	2.898	05/24/2010	5.25% Matures 05/27/2023 (USD)
	A2	04/04/2018	1.71	06/04/2010	Fit Rt Matures 06/04/2020 (USD)
	A2	04/04/2018	5	06/10/2010	5.25% Step Up Matures 06/10/2025 (USD)
	A2	04/04/2018	10	04/28/2010	5.75% Fixed/Flt Rt Matures 04/28/2020 (USD)
	A2	04/04/2018	0.301	06/03/2010	4.75% Matures 06/03/2019 (USD)
	A2	04/04/2018	3	06/17/2010	4.50% Step Up Matures 06/17/2020 (USD)
	A2	04/04/2018	0.997	06/10/2010	5.25% Matures 06/10/2023 (USD)
	A2	04/04/2018	0.921	06/17/2010	5.13% Matures 06/17/2020 (USD)
	A2	04/04/2018	0.506	11/26/2010	4.00% Step Up Matures 11/26/2025 (USD)
	A2	04/04/2018	0.249	11/26/2010	4.35% Matures 11/26/2024 (USD)
	A2	04/04/2018	0.125	11/26/2010	3.75% Matures 11/26/2020 (USD)
	A2	04/04/2018	0.97	11/26/2010	3.75% Step Up Matures 11/26/2023 (USD)
	A2	04/04/2018	9.127	11/30/2010	4.00% Fixed/Flt Rt Matures 11/30/2020 (USD)
	A2	04/04/2018	0.07	12/02/2010	3.65% Matures 12/02/2019 (USD)
	A2	04/04/2018	0.005	12/02/2010	4.25% Matures 12/02/2026 (USD)
	A2	04/04/2018	0.24	12/02/2010	4.30% Matures 12/02/2022 (USD)
	A2	04/04/2018	1.73	12/02/2010	4.80% Matures 12/02/2030 (USD)
	A2	04/04/2018	0.297	12/09/2010	4.13% Step Up Matures 12/09/2023 (USD)
	A2	04/04/2018	0.181	12/09/2010	4.60% Matures 12/09/2024 (USD)
	A2	04/04/2018	1.55	12/09/2010	4.13% Step Up Matures 12/09/2025 (USD)
	A2	04/04/2018	0.067	12/09/2010	5.00% Matures 12/09/2030 (USD)
	A2	04/04/2018	5.25	01/14/2011	5.00% Fixed/Flt Rt Matures 01/14/2021 (USD)
	A2	04/04/2018	0.271	12/23/2010	4.85% Matures 12/23/2023 (USD)
	A2	04/04/2018	0.963	12/23/2010	5.10% Matures 12/23/2026 (USD)
	A2	04/04/2018	1.721	12/23/2010	4.50% Matures 12/23/2020 (USD)
	A2	04/04/2018	0.169	12/23/2010	4.75% Matures 12/23/2024 (USD)
	A2	04/04/2018	0.694	12/23/2010	4.63% Step Up Matures 12/23/2022 (USD)
	A2	04/04/2018	0.387	12/16/2010	4.25% Matures 12/16/2020 (USD)
	A2	04/04/2018	0.323	12/16/2010	4.25% Step Up Matures 12/16/2023 (USD)
	A2	04/04/2018	0.564	12/30/2010	4.50% Step Up Matures 12/30/2025 (USD)
	A2	04/04/2018	2.128	12/30/2010	5.25% Matures 12/30/2030 (USD)
	A2	04/04/2018	0.087	12/30/2010	5.10% Matures 12/30/2026 (USD)
	A2	04/04/2018	1.118	12/30/2010	4.50% Step Up Matures 12/30/2022 (USD)
	A2	04/04/2018	1	01/27/2011	5.00% Step Up Matures 01/27/2026 (USD)
	A2	04/04/2018	0.899	01/06/2011	5.00% Matures 01/06/2025 (USD)
	A2	04/04/2018	1.413	01/06/2011	5.30% Matures 01/06/2031 (USD)
	A2	04/04/2018	0.93	01/06/2011	4.88% Step Up Matures 01/06/2027 (USD)
	A2	04/04/2018	0.525	01/06/2011	4.00% Matures 01/06/2019 (USD)
	A2	04/04/2018	0.919	01/06/2011	4.50% Matures 01/06/2021 (USD)
	A2	04/04/2018	0.486	01/06/2011	4.50% Step Up Matures 01/06/2023 (USD)
	A2	04/04/2018	19	04/16/2010	4.50% Step Up Matures 04/16/2025 (USD)
	A2	04/04/2018	9	04/16/2010	5.00% Step Up Matures 04/16/2025 (USD)
	A2	04/04/2018	6	04/21/2010	4.25% Step Up Matures 04/21/2020 (USD)
	A2	04/04/2018	0.865	01/13/2011	4.35% Matures 01/13/2021 (USD)
	A2	04/04/2018	1.212	01/13/2011	4.00% Matures 01/13/2019 (USD)
	A2	04/04/2018	0.402	01/13/2011	4.50% Step Up Matures 01/13/2026 (USD)
	A2	04/04/2018	5.062	01/13/2011	5.00% Matures 01/13/2026 (USD)
	A2	04/04/2018	1.241	01/21/2011	4.35% Matures 01/21/2021 (USD)
	A2	04/04/2018	0.552	01/21/2011	4.10% Matures 01/21/2020 (USD)
	A2	04/04/2018	0.149	11/12/2010	3.75% Matures 11/12/2021 (USD)
	A2	04/04/2018	1	12/22/2010	Step Up Matures 12/22/2025 (USD)
	A2	04/04/2018	21	07/26/2010	4.50% Step Up Matures 07/26/2030 (USD)
	A2	04/04/2018	2.985	11/04/2010	4.00% Step Up Matures 11/04/2026 (USD)
	A2	04/04/2018	3.264	11/04/2010	4.50% Matures 11/04/2030 (USD)
	A2	04/04/2018	0.178	11/12/2010	3.55% Matures 11/12/2020 (USD)
	A2	04/04/2018	0.337	09/10/2010	3.60% Matures 09/10/2019 (USD)
	Ba1	04/04/2018	1894.944	07/07/2010	6.00% Sub Euro Matures 01/14/2021 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	27	04/01/2010	5.00% Step Up Matures 04/01/2025 (USD)
	A2	04/04/2018	1.112	06/10/2010	5.00% Matures 06/10/2020 (USD)
	A2	04/04/2018	4.67	07/01/2010	5.00% Matures 07/01/2020 (USD)
	A2	04/04/2018	1.212	07/09/2010	4.50% Matures 07/09/2019 (USD)
	A2	04/04/2018	5.954	07/22/2010	4.25% Matures 07/22/2019 (USD)
	A2	04/04/2018	0.549	08/12/2010	4.00% Matures 08/12/2020 (USD)
	A2	04/04/2018	2.072	08/19/2010	4.00% Matures 08/19/2020 (USD)
	A2	04/04/2018	1.544	09/10/2010	4.25% Matures 09/10/2024 (USD)
	A2	04/04/2018	0.857	05/20/2010	4.75% Matures 05/20/2020 (USD)
	A2	04/04/2018	5	06/09/2010	5.00% Step Up Matures 06/09/2025 (USD)
	A2	04/04/2018	14.86	07/01/2010	4.25% Step Up Matures 07/01/2019 (USD)
	A2	04/04/2018	50	06/30/2010	4.75% Step Up Matures 06/30/2020 (USD)
	A2	04/04/2018	3.118	09/23/2010	4.13% Step Up Matures 09/23/2025 (USD)
	A2	04/04/2018	0.716	09/30/2010	4.25% Matures 09/30/2023 (USD)
	A2	04/04/2018	0.155	09/30/2010	4.25% Fixed/Flt Rt Matures 09/30/2020 (USD)
	A2	04/04/2018	2.268	09/02/2010	4.25% Matures 09/02/2025 (USD)
	A2	04/04/2018	1.062	09/30/2010	4.00% Step Up Matures 09/30/2025 (USD)
	A2	04/04/2018	12.892	08/26/2010	Flt Rt Matures 08/26/2025 (USD)
	A2	04/04/2018	0.5	09/30/2010	4.00% Step Up Matures 09/30/2022 (USD)
	A2	04/04/2018	0.5	09/30/2010	4.00% Step Up Matures 09/30/2020 (USD)
	A2	04/04/2018	0.712	09/10/2010	4.00% Step Up Matures 09/10/2023 (USD)
	A2	04/04/2018	0.561	09/16/2010	4.40% Matures 09/16/2026 (USD)
	A2	04/04/2018	5	09/30/2010	4.75% Fixed/Flt Rt Matures 09/30/2020 (USD)
	A2	04/04/2018	0.206	09/16/2010	3.65% Matures 09/16/2019 (USD)
	A2	04/04/2018	0.543	09/23/2010	3.70% Matures 09/23/2019 (USD)
	A2	04/04/2018	0.906	09/23/2010	4.00% Matures 09/23/2020 (USD)
	A2	04/04/2018	0.126	09/23/2010	4.15% Matures 09/23/2022 (USD)
	A2	04/04/2018	0.545	09/23/2010	4.00% Matures 09/23/2021 (USD)
	A2	04/04/2018	0.457	09/23/2010	4.00% Step Up Matures 09/23/2023 (USD)
	A2	04/04/2018	10	09/30/2010	Flt Rt Matures 09/30/2025 (USD)
	A2	04/04/2018	0.5	10/28/2010	4.25% Step Up Matures 10/28/2030 (USD)
	A2	04/04/2018	1	10/28/2010	6.00% Fixed/Flt Rt Matures 10/28/2025 (USD)
	A2	04/04/2018	3.125	09/30/2010	4.50% Matures 09/30/2026 (USD)
	A2	04/04/2018	1.527	09/30/2010	3.75% Matures 09/30/2019 (USD)
	A2	04/04/2018	1	10/25/2010	5.00% Matures 10/25/2040 (USD)
	A2	04/04/2018	1	12/04/2009	Flt Rt Matures 12/04/2019 (USD)
	A2	04/04/2018	10	11/12/2009	Flt Rt Indx Lnkd Matures 11/12/2019 (USD)
	A2	04/04/2018	0.345	10/07/2010	3.60% Matures 10/07/2020 (USD)
	A2	04/04/2018	0.278	10/07/2010	3.90% Matures 10/07/2022 (USD)
	A2	04/04/2018	0.07	10/07/2010	3.65% Step Up Matures 10/07/2025 (USD)
	A2	04/04/2018	0.036	10/07/2010	4.25% Fixed/Flt Rt Matures 10/07/2022 (USD)
	A2	04/04/2018	0.14	10/07/2010	5.00% Fixed/Flt Rt Matures 10/07/2025 (USD)
	A2	04/04/2018	0.394	10/07/2010	3.40% Matures 10/07/2019 (USD)
	A2	04/04/2018	0.486	10/15/2010	4.00% Matures 10/15/2026 (USD)
	A2	04/04/2018	1.703	10/15/2010	4.00% Matures 10/15/2023 (USD)
	A2	04/04/2018	1.506	10/15/2010	4.25% Matures 10/15/2026 (USD)
	A2	04/04/2018	4.444	10/15/2010	4.00% Step Up Matures 10/15/2025 (USD)
	A2	04/04/2018	2.468	06/03/2010	5.00% Matures 06/03/2020 (USD)
	A2	04/04/2018	2.721	06/24/2010	5.00% Matures 06/24/2019 (USD)
	A2	04/04/2018	0.929	07/28/2010	3.75% Step Up Matures 07/28/2020 (USD)
	A2	04/04/2018	25	07/28/2010	6.00% Fixed/Flt Rt Matures 07/28/2020 (USD)
	A2	04/04/2018	0.5	06/25/2010	5.25% Step Up Matures 06/25/2025 (USD)
	A2	04/04/2018	0.5	05/06/2010	4.50% Step Up Matures 05/06/2025 (USD)
	A2	04/04/2018	14	06/28/2010	5.00% Step Up Matures 06/28/2022 (USD)
	A2	04/04/2018	1.205	08/05/2010	4.00% Step Up Matures 08/05/2020 (USD)
	A2	04/04/2018	1.118	09/02/2010	4.00% Matures 09/02/2022 (USD)
	A2	04/04/2018	1.25	03/03/2010	Flt Rt Matures 03/03/2020 (USD)
	A2	04/04/2018	7	03/25/2010	Flt Rt Matures 03/25/2020 (USD)
	A2	04/04/2018	11.663	04/21/2010	5.00% Matures 04/21/2020 (USD)
	A2	04/04/2018	1.678	04/28/2010	4.75% Matures 04/28/2020 (USD)
	A2	04/04/2018	1.894	08/12/2010	4.00% Step Up Matures 08/12/2022 (USD)
	A2	04/04/2018	1.757	08/12/2010	4.25% Matures 08/12/2023 (USD)
	A2	04/04/2018	0.58	08/12/2010	4.00% Step Up Matures 08/12/2025 (USD)
	A2	04/04/2018	0.577	08/12/2010	4.00% Step Up Matures 08/12/2023 (USD)
	A2	04/04/2018	1.658	08/12/2010	4.25% Matures 08/12/2021 (USD)
	A2	04/04/2018	0.041	08/12/2010	3.75% Matures 08/12/2019 (USD)
	A2	04/04/2018	2	08/26/2010	4.00% Step Up Matures 08/26/2025 (USD)
	A2	04/04/2018	29.45	08/19/2010	4.50% Step Up Matures 08/19/2025 (USD)
	A2	04/04/2018	0.455	08/19/2010	4.15% Matures 08/19/2021 (USD)
	A2	04/04/2018	2.966	08/19/2010	4.40% Matures 08/19/2023 (USD)
	A2	04/04/2018	1.906	08/26/2010	4.25% Matures 08/26/2025 (USD)
	A2	04/04/2018	3.856	08/26/2010	4.00% Step Up Matures 08/26/2023 (USD)
	A2	04/04/2018	0.675	08/26/2010	3.50% Matures 08/26/2019 (USD)
	A2	04/04/2018	0.725	08/26/2010	3.75% Matures 08/26/2020 (USD)
	A2	04/04/2018	0.678	08/26/2010	4.00% Matures 08/26/2022 (USD)
	A2	04/04/2018	2	09/30/2010	4.00% Step Up Matures 09/30/2025 (USD)
	A2	04/04/2018	0.273	09/02/2010	3.80% Matures 09/02/2020 (USD)
	A2	04/04/2018	6	06/30/2010	Flt Rt Matures 06/30/2025 (USD)
	A2	04/04/2018	3	07/06/2010	Flt Rt Matures 07/06/2020 (USD)
	A2	04/04/2018	4.462	09/02/2010	4.00% Step Up Matures 09/02/2025 (USD)
	A2	04/04/2018	6.753	10/15/2010	4.50% Matures 10/15/2030 (USD)
	A2	04/04/2018	3.606	10/21/2010	4.00% Step Up Matures 10/21/2026 (USD)
	A2	04/04/2018	3.071	10/21/2010	3.50% Step Up Matures 10/21/2022 (USD)
	A2	04/04/2018	0.133	10/21/2010	3.65% Matures 10/21/2023 (USD)
	A2	04/04/2018	0.627	10/21/2010	3.90% Matures 10/21/2024 (USD)
	A2	04/04/2018	0.11	10/21/2010	4.00% Fixed/Flt Rt Matures 10/21/2020 (USD)
	A2	04/04/2018	1.373	10/07/2010	4.10% Matures 10/07/2024 (USD)
	A2	04/04/2018	5.831	10/21/2010	4.35% Matures 10/21/2030 (USD)
	A2	04/04/2018	45	02/26/2010	4.50% Step Up Matures 02/26/2025 (USD)
	A2	04/04/2018	1.645	10/15/2010	3.50% Step Up Matures 10/15/2023 (USD)
	A2	04/04/2018	0.21	10/15/2010	4.25% Fixed/Flt Rt Matures 10/15/2022 (USD)
	A2	04/04/2018	9	02/17/2010	4.00% Step Up Matures 02/17/2025 (USD)
	A2	04/04/2018	1.444	01/27/2010	Flt Rt Matures 01/27/2025 (USD)
	A2	04/04/2018	7.02	01/29/2010	4.13% Step Up Matures 01/29/2025 (USD)
	A2	04/04/2018	29.252	02/05/2010	5.14% Step Up Matures 02/05/2025 (USD)
	A2	04/04/2018	0.764	07/15/2010	4.75% Matures 07/15/2023 (USD)
	A2	04/04/2018	0.55	09/02/2010	3.55% Matures 09/02/2019 (USD)
	A2	04/04/2018	0.344	09/10/2010	4.10% Matures 09/10/2022 (USD)
	A2	04/04/2018	0.015	09/10/2010	3.85% Matures 09/10/2020 (USD)
	A2	04/04/2018	0.64	09/10/2010	4.00% Matures 09/10/2021 (USD)
	A2	04/04/2018	1.096	08/05/2010	4.50% Matures 08/05/2026 (USD)
	A2	04/04/2018	6.556	08/19/2010	4.00% Step Up Matures 08/19/2025 (USD)
	A2	04/04/2018	2.41	06/17/2010	5.38% Matures 06/17/2023 (USD)
	A2	04/04/2018	0.977	07/28/2010	4.75% Matures 07/28/2024 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	0.954	08/05/2010	4.00% Matures 08/05/2020 (USD)
	A2	04/04/2018	2.444	08/19/2010	4.00% Step Up Matures 08/19/2022 (USD)
	A2	04/04/2018	0.996	05/13/2010	4.75% Matures 05/13/2020 (USD)
	A2	04/04/2018	1.146	07/23/2010	Euro Matures 08/20/2020 (JPY)
	A2	04/04/2018	0.73	08/19/2010	4.30% Matures 08/19/2024 (USD)
	A2	04/04/2018	20	08/26/2010	Flt Rt Matures 08/26/2020 (USD)
	A2	04/04/2018	1.513	09/10/2010	4.00% Step Up Matures 09/10/2025 (USD)
	A2	04/04/2018	2.165	04/29/2010	Flt Rt Matures 04/29/2020 (USD)
	A2	04/04/2018	0.601	05/05/2010	4.75% Matures 05/05/2020 (USD)
	A2	04/04/2018	2.671	05/20/2010	5.00% Matures 05/20/2023 (USD)
	A2	04/04/2018	4.279	05/27/2010	5.00% Matures 05/27/2020 (USD)
	A2	04/04/2018	2.545	06/03/2010	5.25% Matures 06/03/2023 (USD)
	A2	04/04/2018	2.259	06/17/2010	5.00% Matures 06/17/2019 (USD)
	A2	04/04/2018	0.191	07/22/2010	4.75% Matures 07/22/2022 (USD)
	A2	04/04/2018	1.117	07/28/2010	4.50% Matures 07/28/2025 (USD)
	A2	04/04/2018	0.546	08/05/2010	4.25% Matures 08/05/2022 (USD)
	A2	04/04/2018	8.396	08/19/2010	4.00% Step Up Matures 08/19/2020 (USD)
	A2	04/04/2018	2.036	08/26/2010	4.00% Step Up Matures 08/26/2025 (USD)
	A2	04/04/2018	0.638	09/02/2010	4.00% Step Up Matures 09/02/2023 (USD)
	A2	04/04/2018	70	06/25/2010	5.00% Step Up Matures 06/25/2025 (USD)
	A2	04/04/2018	1	09/07/2007	8.50% Fx/Flt Rt Matures 09/07/2022 (USD)
	A2	04/04/2018	33.281	03/15/2005	7.00% Fx/Flt Rt Euro Matures 03/29/2035 (EUR)
	A2	04/04/2018	1.4	01/23/2007	Flt Rt Matures 01/26/2022 (USD)
	A2	04/04/2018	500	06/06/2006	Matures 06/12/2036 (USD)
	A2	04/04/2018	132.055	06/11/2008	5.50% Matures 06/19/2023 (EUR)
	A2	04/04/2018	2	09/30/2008	12.00% Fixed/Flt Rt Matures 09/30/2028 (USD)
	A2	04/04/2018	30	03/11/2005	Zero Cpn Indx Lnk Matures 03/06/2025 (USD)
	A2	04/04/2018	5	01/18/2005	Matures 01/28/2020 (USD)
	A2	04/04/2018	57.803	03/11/2005	Zero Cpn Indx Lnk Matures 03/06/2025 (GBP)
	A2	04/04/2018	1	10/08/2008	8.80% Matures 10/10/2023 (USD)
	A2	04/04/2018	2.3	12/14/2007	Flt Rt Euro Matures 01/11/2023 (USD)
	A2	04/04/2018	4.71	09/30/2008	5.00% Fixed/Flt Rt Euro Matures 10/21/2038 (JPY)
	A2	04/04/2018	1	07/17/2008	Flt Rt Euro Matures 07/17/2023 (USD)
	A2	04/04/2018	10	12/17/2008	Indx Linked Euro Matures 12/29/2038 (USD)
	A2	04/04/2018	2.575	11/27/2008	Step Up Euro Matures 11/27/2023 (EUR)
	A2	04/04/2018	43.693	10/29/2008	Zero Cpn Euro Matures 10/29/2048 (EUR)
	A2	04/04/2018	78.777	06/30/2008	Flt Rt Indx Lnk Euro Matures 06/30/2023 (EUR)
	A2	04/04/2018	10	10/19/2005	Zero Cpn Euro Matures 11/02/2035 (USD)
	A2	04/04/2018	1	02/23/2009	8.90% Fixed/Flt Rt Euro Matures 02/23/2019 (USD)
	A2	04/04/2018	1.1	02/24/2009	5.45% Fixed/Flt Rt Euro Matures 02/24/2019 (USD)
	A2	04/04/2018	4	02/24/2009	Flt Rt Euro Matures 02/24/2024 (USD)
	A2	04/04/2018	3.2	02/20/2009	Flt Rt Euro Matures 02/20/2024 (USD)
	A2	04/04/2018	10	03/03/2009	Zero Cpn Euro Matures 03/13/2039 (USD)
	A2	04/04/2018	1	03/05/2009	Flt Rt Matures 03/05/2029 (USD)
	A2	04/04/2018	1.4	04/03/2009	Flt Rt Euro Matures 04/03/2019 (USD)
	A2	04/04/2018	1.2	04/15/2009	Flt Rt Euro Matures 04/13/2019 (USD)
	A2	04/04/2018	25	05/07/2009	Flt Rt Euro Matures 05/07/2019 (USD)
	A2	04/04/2018	1	05/12/2009	Flt Rt Euro Matures 06/09/2019 (USD)
Ba1	04/04/2018	2969.893	05/14/2009	10.00% Euro Matures 05/21/2021 (GBP)	
A2	04/04/2018	10	06/17/2009	Flt Rt Euro Matures 06/17/2019 (USD)	
A2	04/04/2018	25	05/07/2009	Flt Rt Euro Matures 05/07/2019 (USD)	
A2	04/04/2018	4.539	03/12/2009	Flt Rt Euro Matures 03/12/2021 (ILS)	
A2	04/04/2018	1	08/27/2009	Flt Rt Matures 08/27/2024 (USD)	
A2	04/04/2018	1240.079	08/10/2009	5.75% Euro Matures 08/17/2021 (GBP)	
A2	04/04/2018	14.489	02/26/2009	Flt Rt Euro Matures 02/26/2019 (USD)	
A2	04/04/2018	2873.316	08/06/2009	4.88% Euro Matures 08/13/2019 (EUR)	
A2	04/04/2018	70.313	07/30/2009	5.70% Euro Matures 08/06/2019 (EUR)	
A2	04/04/2018	2	05/29/2009	12.75% Fixed/Flt Rt Matures 05/29/2029 (USD)	
A2	04/04/2018	176.95	04/17/2009	5.84% Euro Matures 05/06/2019 (EUR)	
A2	04/04/2018	5	06/25/2009	Flt Rt Matures 06/25/2019 (USD)	
A2	04/04/2018	50	05/08/2009	Flt Rt Euro Matures 05/21/2019 (USD)	
A2	04/04/2018	10	05/19/2009	Zero Cpn Euro Matures 05/22/2039 (USD)	
A2	04/04/2018	2.78	06/24/2010	5.38% Matures 06/24/2023 (USD)	
A2	04/04/2018	4.107	07/01/2010	5.25% Matures 07/01/2023 (USD)	
A2	04/04/2018	1.699	07/09/2010	4.25% Step Up Matures 07/09/2020 (USD)	
A2	04/04/2018	5.53	07/09/2010	5.00% Matures 07/09/2023 (USD)	
A2	04/04/2018	1.53	07/15/2010	4.75% Matures 07/15/2020 (USD)	
A2	04/04/2018	9.421	07/15/2010	5.00% Matures 07/15/2022 (USD)	
A2	04/04/2018	0.308	07/15/2010	4.25% Step Up Matures 07/15/2022 (USD)	
A2	04/04/2018	0.365	07/22/2010	4.50% Step Up Matures 07/22/2023 (USD)	
A2	04/04/2018	1.673	07/22/2010	4.50% Matures 07/22/2020 (USD)	
A2	04/04/2018	5.119	07/22/2010	5.00% Matures 07/22/2024 (USD)	
A2	04/04/2018	2.148	07/22/2010	4.75% Matures 07/22/2025 (USD)	
A2	04/04/2018	0.462	07/22/2010	4.25% Step Up Matures 07/22/2020 (USD)	
A2	04/04/2018	0.82	07/28/2010	4.25% Matures 07/28/2020 (USD)	
A2	04/04/2018	1.107	07/28/2010	4.50% Matures 07/28/2022 (USD)	
A2	04/04/2018	5.361	07/28/2010	4.25% Step Up Matures 07/28/2025 (USD)	
A2	04/04/2018	0.413	07/28/2010	4.00% Matures 07/28/2019 (USD)	
A2	04/04/2018	0.315	08/05/2010	4.50% Matures 08/05/2023 (USD)	
A2	04/04/2018	1.526	08/05/2010	4.25% Matures 08/05/2021 (USD)	
A2	04/04/2018	1.234	08/05/2010	4.25% Step Up Matures 08/05/2025 (USD)	
Ba1	04/04/2018	124.59	08/29/1997	5.40% Sub Dual Curr Euro Matures 08/31/2027 (JPY)	
A2	04/04/2018	2000	03/02/1998	Flt Rt Euro Ser 43 Tr 1 Matures 3/2/2018	
A2	04/04/2018	50	02/19/1999	Flt Rt Euro Ser 53 Tr 1 Matures 2/19/2029	
Ba1	04/04/2018	12000	05/29/1998	5.00% Perp Sub Fx/Flt Rt Euro	
Ba1	04/04/2018	942.51	08/22/2001	5.75% Sub Euro Matures 09/14/2026 (GBP)	
Ba1	04/04/2018	107.54	03/08/2001	Sub Flt Rt Euro Matures 03/22/2021 (EUR)	
A2	04/04/2018	3719.55	07/17/1998	Sr Unsec Euro	
A2	04/04/2018	10	11/23/2005	CPI Lkd Flt Rt Matures 11/30/2035 (USD)	
Ba1	04/04/2018	63.385	12/23/2003	Sub Flt Rt Euro Matures 12/23/2023 (EUR)	
A2	04/04/2018	20	12/01/2004	Zero Cpn Euro Matures 12/23/2024 (USD)	
Ba1	04/04/2018	1282.643	02/18/2004	4.50% Sub Fx/Flt Rt Euro Matures 03/04/2019 (EUR)	
Ba1	04/04/2018	53.77	03/01/2002	Sub Flt Rt Euro Ser 112 Matures 03/01/2022 (EUR)	
A2	04/04/2018	623.737	11/19/2001	Zero Cpn Euro Matures 11/19/2041 (EUR)	
A2	04/04/2018	243.042	11/19/2001	Zero Cpn Euro Matures 11/19/2041 (EUR)	
Ba1	04/04/2018	107.54	12/27/2000	Sub Flt Rt Euro Matures 12/28/2040 (EUR)	
A2	04/04/2018	79.677	08/17/2006	4.66% Euro Matures 09/01/2021 (NOK)	
A2	04/04/2018	100	07/03/2006	Flt Rt Eqty Lkd Euro Matures 07/03/2036 (USD)	
A2	04/04/2018	54.553	07/30/2004	Eqty Lkd Euro Matures 08/06/2019 (GBP)	
A2	04/04/2018	10	10/29/2004	Flt Rt Euro Matures 11/19/2019 (USD)	
A2	04/04/2018	20	07/16/2004	6.02% Euro Matures 08/06/2019 (USD)	
A2	04/04/2018	375.397	04/06/2005	Zero Cpn Euro Matures 04/13/2029 (GBP)	
A2	04/04/2018	80	03/26/2007	Flt Rt Indx Lkd Euro Matures 03/26/2037 (USD)	
A2	04/04/2018	100	02/11/2005	Zero Cpn Indx Lkd Euro Matures 01/10/2025 (USD)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/04/2018	9.524	03/29/2005	Fx/Flt Rt Euro Matures 03/30/2020 (JPY)
	A2	04/04/2018	9.568	03/29/2005	Fx/Flt Rt Euro Matures 03/29/2020 (JPY)
	A2	04/04/2018	125	10/29/2004	5.32% Euro Matures 11/18/2019 (USD)
	A2	04/04/2018	128.926	02/10/2005	Flt Rt Euro Matures 02/11/2035 (EUR)
	A2	04/04/2018	3.531	10/07/2003	Flt Rt Euro Matures 10/27/2033 (EUR)
	A2	04/04/2018	5	02/08/2006	5.60% Matures 02/22/2021 (USD)
	A2	04/04/2018	53.495	02/06/2006	CPI Lkd Flt Rt Matures 02/22/2021 (USD)
	A2	04/04/2018	500	06/06/2006	Matures 06/12/2036 (USD)
	A2	04/04/2018	5	12/07/2005	6.00% Step-Up Matures 12/22/2020 (USD)
	A2	04/04/2018	2	11/28/2006	5.50% Global Matures 11/30/2021 (USD)
	A2	04/04/2018	30.075	03/05/2007	Flt Rt Indx Lkd Euro Matures 07/24/2020 (COP)
	A2	04/04/2018	500	11/01/2006	Zero Cpn Indx Matures 08/14/2036 (USD)
	A2	04/04/2018	6.519	02/08/2007	Flt Rt Indx Lkd Euro Matures 02/08/2019 (EUR)
	A2	04/04/2018	6.519	02/08/2007	Flt Rt Indx Lkd Euro Matures 02/08/2019 (EUR)
	A2	04/04/2018	100	04/03/2007	Eqty Lkd Euro Matures 04/13/2037 (USD)
	A2	04/04/2018	6.686	04/03/2007	Flt Rt Indx Lkd Euro Matures 04/08/2019 (EUR)
	A2	04/04/2018	147.94	09/19/2007	Flt Rt Indx Lkd Euro Matures 10/04/2022 (MXN)
	A2	04/04/2018	100	09/24/2007	Eqty Lkd Euro Matures 10/05/2037 (USD)
	A2	04/04/2018	1.5	07/30/2007	Flt Rt Euro Matures 07/30/2027 (USD)
	A2	04/04/2018	40	08/01/2007	Flt Rt Eqty Lkd Euro Matures 03/26/2037 (USD)
	A2	04/04/2018	3.055	06/15/2007	Flt Rt Matures 06/27/2022 (USD)
	Ba1	04/04/2018	1035.647	11/28/2007	Sub Fx/Flt Rt Euro Matures 01/16/2023 (GBP)
	A2	04/04/2018	384.457	09/25/2007	Flt Rt Euro Matures 09/30/2019 (EUR)
	A2	04/04/2018	5	12/12/2007	Gtd Fx/Flt Rt Matures 12/26/2022 (USD)
	A2	04/04/2018	1.25	08/15/2007	Flt Rt Euro Matures 08/15/2019 (USD)
	Ba1	04/04/2018	1967.807	02/25/2008	Perp Sub Fx/Flt Rt Euro (GBP)
	A2	04/04/2018	100	04/03/2008	Indx Lkd Euro Matures 04/21/2028 (USD)
	A2	04/04/2018	100	04/03/2008	Indx Lkd Euro Matures 04/21/2023 (USD)
	A2	04/04/2018	100	04/03/2008	Indx Lkd Euro Matures 04/21/2033 (USD)
	A2	04/04/2018	100	04/03/2008	Indx Lkd Euro Matures 04/21/2038 (USD)
	A2	04/04/2018	58.613	12/07/2005	Flt Rt Euro Matures 01/05/2021 (EUR)
	A2	04/04/2018	5.88	12/05/2005	Zero Cpn Euro Matures 12/19/2035 (EUR)
	A2	04/05/2018	5	04/03/2018	2.50% Step Up 10/09/2019 (USD)
	A2	04/05/2018	0	04/23/2018	3.00% Step Up 10/23/2025 (USD)
	A2	04/09/2018	0	04/25/2018	4.80% Fixed/Flt Rt 04/25/2028 (USD)
	A2	04/09/2018	100	04/05/2018	Global 04/16/2019 (USD)
	A2	04/10/2018	5000	04/09/2018	0.03% Euro 04/12/2019 (JPY)
	A2	04/16/2018	0	04/30/2018	3.50% Step Up 04/30/2030 (USD)
	A2	04/18/2018	1.85	02/07/2018	Indx Linked 02/12/2025 (USD)
	A2	04/18/2018	0.916	02/16/2018	Indx Linked 02/21/2025 (USD)
	A2	04/18/2018	0.65	01/26/2018	Indx Linked 07/29/2022 (USD)
	A2	04/18/2018	1.2	02/15/2018	Indx Linked 02/19/2021 (USD)
	A2	04/18/2018	0.228	02/28/2018	1.00% Indx Linked 03/03/2023 (USD)
	A2	04/18/2018	1.918	02/23/2018	Indx Linked 02/26/2021 (USD)
	A2	04/18/2018	0.805	02/23/2018	1.10% Indx Linked 02/28/2023 (USD)
	A2	04/18/2018	3.255	02/23/2018	Indx Linked 02/28/2025 (USD)
	A2	04/18/2018	1.291	01/26/2018	1.00% Indx Linked 01/31/2023 (USD)
	A2	04/18/2018	0.363	02/28/2018	Indx Linked 03/03/2023 (USD)
	A2	04/18/2018	1	02/22/2018	Indx Linked 08/27/2020 (USD)
	A2	04/18/2018	3.315	12/28/2017	Indx Linked 01/03/2025 (USD)
	A2	04/18/2018	0.56	01/26/2018	Indx Linked 07/29/2022 (USD)
	A2	04/18/2018	0.88	01/31/2018	1.00% Indx Linked 02/03/2023 (USD)
	A2	04/18/2018	1.13	02/16/2018	Indx Linked 11/21/2023 (USD)
	A2	04/20/2018	330	04/18/2018	Euro 04/24/2019 (USD)
	A2	04/23/2018	8.5	04/23/2018	2.50% Fixed/Flt Rt 04/30/2021 (USD)
	A2	04/23/2018	0	04/30/2018	Flt Rt 04/30/2021 (USD)
	A2	04/23/2018	8.5	04/23/2018	2.50% Fixed/Flt Rt 04/30/2021 (USD)
	A2	04/24/2018	108.2	04/20/2018	Euro 04/26/2019 (EUR)
	A2	04/26/2018	250	04/20/2018	Euro 05/07/2019 (USD)
	A2	05/01/2018	50	04/25/2018	Euro 05/16/2019 (EUR)
	A2	05/09/2018	2	05/09/2018	2.50% Fixed/Flt Rt 05/14/2021 (USD)
	A2	05/09/2018	0	05/22/2018	3.00% 05/22/2020 (USD)
	A2	05/09/2018	15	05/09/2018	Flt Rt 05/22/2023 (USD)
	A2	05/15/2018	0	05/14/2018	2.60% 05/16/2019 (USD)
	A2	05/17/2018	258	05/15/2018	2.45% Euro 05/22/2019 (USD)
	A2	05/18/2018	1	04/30/2018	Indx Linked 05/03/2023 (USD)
	A2	05/18/2018	0.771	03/28/2018	Indx Linked 04/05/2023 (USD)
	A2	05/18/2018	1	03/23/2018	Indx Linked 09/26/2024 (USD)
	A2	05/18/2018	0.394	03/26/2018	Indx Linked 03/31/2023 (USD)
	A2	05/18/2018	1	04/25/2018	Indx Linked 04/30/2025 (USD)
	A2	05/18/2018	1	04/20/2018	Indx Linked 04/25/2023 (USD)
	A2	05/18/2018	1	04/20/2018	Indx Linked 07/25/2024 (USD)
	A2	05/18/2018	1	04/25/2018	Indx Linked 04/30/2021 (USD)
	A2	05/18/2018	1	03/23/2018	Indx Linked 03/28/2023 (USD)
	A2	05/18/2018	1.289	03/26/2018	Indx Linked 03/31/2021 (USD)
	A2	05/23/2018	1	05/24/2018	Indx Linked 05/27/2021 (USD)
	A2	05/23/2018	0.5	04/06/2018	Indx Linked 04/09/2021 (USD)
	A2	05/23/2018	1	05/31/2018	Indx Linked 12/04/2019 (USD)
	A2	05/24/2018	10000	05/23/2018	0.03% Euro 05/28/2019 (JPY)
	A2	06/01/2018	200	05/29/2018	Flt Rt Global 06/04/2019 (USD)
	A2	06/15/2018	0	06/26/2018	Flt Rt 06/29/2021 (USD)
	A2	06/16/2018	1	05/29/2018	Flt/Fixed Rt 05/31/2023 (USD)
	A2	06/18/2018	112	03/13/2018	Flt Rt Euro 03/19/2020 (EUR)
	A2	06/21/2018	1	05/30/2018	1.00% Indx Linked 05/30/2023 (USD)
	A2	06/21/2018	1	05/18/2018	Indx Linked 05/23/2024 (USD)
	A2	06/21/2018	4.06	05/11/2018	Indx Linked 05/13/2021 (USD)
	A2	06/22/2018	300	06/20/2018	Euro 06/28/2019 (EUR)
	A2	06/22/2018	50	07/17/2018	3.25% Step Up 07/20/2021 (USD)
	A2	07/02/2018	1	05/18/2018	Indx Linked 05/23/2023 (USD)
	A2	07/12/2018	1	05/18/2018	Indx Linked 05/22/2025 (USD)
	A2	07/12/2018	1	05/18/2018	Indx Linked 05/21/2026 (USD)
	A2	07/12/2018	1	06/26/2018	Indx Linked 12/31/2020 (USD)
	A2	07/12/2018	1.32	04/25/2018	1.25% Indx Linked 04/28/2023 (USD)
	A2	07/12/2018	1	06/29/2018	Indx Linked 12/31/2019 (USD)
	A2	07/12/2018	1	06/26/2018	1.75% Indx Linked 06/29/2023 (USD)
	A2	07/12/2018	1	05/24/2018	1.75% Indx Linked 05/31/2023 (USD)
	A2	07/12/2018	0.63	04/27/2018	1.00% Indx Linked 05/02/2023 (USD)
	A2	07/12/2018	1	06/22/2018	Indx Linked 06/27/2024 (USD)
	A2	07/12/2018	1	06/22/2018	Indx Linked 06/27/2023 (USD)
	A2	07/19/2018	0	07/24/2018	Flt Rt 07/27/2021 (USD)
	A2	07/23/2018	1	06/13/2018	Indx Linked 06/17/2022 (USD)
	A2	07/23/2018	1	06/26/2018	1.00% Indx Linked 06/29/2023 (USD)
	A2	07/27/2018	100	07/26/2018	Flt Rt Euro 07/31/2019 (USD)
	A2	07/31/2018	0.292	07/20/2018	Indx Linked 07/25/2024 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	07/31/2018	1	07/27/2018	Indx Linked 07/29/2021 (USD)
	A2	07/31/2018	1	08/31/2018	Indx Linked 09/04/2025 (USD)
	A2	08/03/2018	0.18	07/26/2018	1.75% Indx Linked 07/31/2023 (USD)
	A2	08/03/2018	0.711	07/26/2018	1.00% Indx Linked 07/31/2023 (USD)
	A2	08/03/2018	1.097	07/26/2018	Indx Linked 01/29/2021 (USD)
	A2	08/06/2018	100	08/02/2018	Flt Rt Euro 08/07/2019 (USD)
	A2	08/09/2018	1	08/28/2018	Indx Linked 06/01/2023 (USD)
	A2	08/09/2018	4.126	06/29/2018	Indx Linked 07/03/2025 (USD)
	A2	08/09/2018	1.525	05/04/2018	Indx Linked 05/06/2021 (USD)
	A2	08/09/2018	1	08/31/2018	Indx Linked 06/05/2023 (USD)
	A2	08/09/2018	1	07/20/2018	Indx Linked 04/25/2023 (USD)
	A2	08/09/2018	1	08/24/2018	Indx Linked 08/27/2020 (USD)
	A2	08/09/2018	1	08/24/2018	Indx Linked 02/26/2021 (USD)
	A2	08/09/2018	1	08/28/2018	Indx Linked 03/03/2021 (USD)
	A2	08/13/2018	0	08/24/2018	Flt Rt 08/24/2021 (USD)
	A2	08/28/2018	6000	08/24/2018	0.10% Euro 08/29/2019 (JPY)
	A2	08/29/2018	5	08/29/2018	3.50% Step Up 08/31/2023 (USD)
	A2	09/04/2018	0.5	08/28/2018	Equity Linked 08/31/2023 (USD)
	A2	09/10/2018	420.8	09/06/2018	Euro 09/13/2019 (EUR)
	A2	09/10/2018	510	09/06/2018	Euro 09/13/2019 (EUR)
	A2	09/10/2018	150	09/07/2018	Euro 09/11/2019 (EUR)
	A2	09/10/2018	250	09/06/2018	Euro 09/13/2019 (EUR)
	A2	09/10/2018	0	09/19/2018	Flt Rt 09/25/2020 (USD)
	A2	09/12/2018	50	09/12/2018	2.75% Fixed/Flt Rt 03/13/2020 (USD)
	A2	09/14/2018	1	09/21/2018	Indx Linked 03/26/2021 (USD)
	A2	09/14/2018	1	09/25/2018	Indx Linked 09/30/2025 (USD)
	A2	09/14/2018	1	09/25/2018	Indx Linked 03/26/2021 (USD)
	A2	09/14/2018	1	09/25/2018	Indx Linked 06/26/2023 (USD)
	A2	09/14/2018	1	09/28/2018	Indx Linked 06/30/2023 (USD)
	A2	09/14/2018	1	09/21/2018	Indx Linked 09/28/2020 (USD)
	A2	09/18/2018	330	08/20/2018	4.65% Euro 08/24/2023 (CNY)
	A2	09/18/2018	80	04/04/2018	Flt Rt Euro 04/16/2020 (EUR)
	A2	09/21/2018	1	09/28/2018	Indx Linked 10/03/2023 (USD)
	A2	09/27/2018	1	09/21/2018	Indx Linked 09/26/2024 (USD)
	A2	09/27/2018	1	09/21/2018	Indx Linked 09/24/2020 (USD)
	A2	09/27/2018	1	09/21/2018	Indx Linked 09/26/2024 (USD)
	A2	09/27/2018	52.941	09/20/2018	Exch Equity Linked 09/26/2023 (USD)
	A2	09/28/2018	0	10/10/2018	4.00% 04/15/2024 (USD)
	A2	10/05/2018	1	10/26/2018	Indx Linked 10/30/2025 (USD)
	A2	10/05/2018	1	10/31/2018	Indx Linked 08/03/2023 (USD)
	A2	10/05/2018	1	10/19/2018	Indx Linked 10/22/2020 (USD)
	A2	10/10/2018	1	10/19/2018	Indx Linked 10/22/2020 (USD)
	A2	10/10/2018	0	10/22/2018	Flt Rt 10/26/2021 (USD)
	A2	10/18/2018	2.5	10/18/2018	3.00% Fixed/Flt Rt 10/22/2021 (USD)
	A2	10/29/2018	2	10/29/2018	3.50% Step Up 11/01/2023 (USD)
	A2	10/30/2018	400	10/26/2018	Euro 11/06/2019 (EUR)
	A2	10/30/2018	0	11/27/2018	Flt Rt 11/30/2020 (USD)
	A2	10/30/2018	102	10/23/2018	Exch Equity Linked 10/30/2023 (USD)
	A2	11/05/2018	126	10/31/2018	Euro 11/06/2019 (EUR)
	A2	11/09/2018	1	11/21/2018	Indx Linked 11/25/2020 (USD)
	A2	11/09/2018	1	11/27/2018	Indx Linked 08/31/2023 (USD)
	A2	11/09/2018	1	11/30/2018	Indx Linked 09/05/2023 (USD)
	A2	11/09/2018	1	11/30/2018	Indx Linked 12/03/2025 (USD)
	A2	11/09/2018	1	11/27/2018	Indx Linked 11/28/2025 (USD)
	A2	11/16/2018	250	11/15/2018	2.90% Global 11/19/2019 (USD)
	A2	11/16/2018	250	11/15/2018	2.90% Global 11/19/2019 (USD)
	A2	11/16/2018	1	11/09/2018	Indx Linked 11/15/2021 (USD)
	A2	11/19/2018	210	11/19/2018	2.90% Global 11/21/2019 (USD)
	A2	11/26/2018	10000	11/16/2018	0.25% Euro 11/30/2020 (JPY)
	A2	11/28/2018	0.358	11/21/2018	Indx Linked 11/25/2020 (USD)
	A2	12/06/2018	2.566	11/29/2018	Matures 11/29/2024 (USD)
	A2	12/06/2018	1	12/20/2018	Matures 12/26/2023 (USD)
	A2	12/07/2018	900	12/04/2018	3.25% Matures 12/11/2019 (USD)
	A2	12/13/2018	1	12/20/2018	Matures 09/25/2023 (USD)
	A2	12/24/2018	550	12/21/2018	2.90% Matures 02/05/2020 (USD)
	A2	12/27/2018	540	12/21/2018	Matures 02/05/2020 (EUR)
	A2	12/28/2018	0.541	12/19/2018	Matures 12/24/2025 (USD)
	A2	12/28/2018	0.282	12/21/2018	Matures 12/24/2020 (USD)
Barclays Bank PLC Australia Branch	A2	04/04/2018	554.308	03/28/2014	4.50% Australian Matures 04/04/2019 (AUD)
Barclays PLC	A2	04/04/2018	646.693	03/28/2014	Flt Rt Australian Matures 04/04/2019 (AUD)
	Ba1	04/04/2018	30	08/22/2016	5.02% Euro Matures 08/22/2028 (AUD)
	Ba1	04/04/2018	60	08/15/2016	2.29% Euro Matures 08/15/2029 (EUR)
	Ba1	04/04/2018	15	08/19/2016	5.16% Euro Matures 08/19/2031 (AUD)
	Ba1	04/04/2018	1274.746	09/25/2014	1.50% Euro Matures 04/01/2022 (EUR)
	Ba1	04/04/2018	108.325	01/25/2016	1.43% Euro Matures 01/28/2021 (EUR)
	Ba1	04/04/2018	200	11/23/2017	3.75% Sub Fixed/Flt Rt Euro Matures 05/23/2030 (SGD)
	Ba1	04/04/2018	190	04/22/2016	5.00% Euro Matures 04/22/2036 (USD)
	Ba1	04/04/2018	1250	08/05/2016	3.25% Euro Matures 02/12/2027 (GBP)
	Baa3	04/04/2018	600	01/10/2017	3.13% Euro Matures 01/17/2024 (GBP)
	Ba1	04/04/2018	45.093	03/24/2016	6.10% Euro Matures 03/24/2031 (AUD)
	Ba1	04/04/2018	1661.166	03/16/2016	1.88% Euro Matures 03/23/2021 (EUR)
	Ba1	04/04/2018	1341.058	11/11/2015	2.63% Sub Fixed/Flt Rt Euro Matures 11/11/2025 (EUR)
	Baa3	04/04/2018	1000	01/24/2018	1.38% Fixed/Flt Rt Euro Matures 01/24/2026 (EUR)
	Baa3	04/04/2018	500	11/14/2017	0.63% Fixed/Flt Rt Euro Matures 11/14/2023 (EUR)
	Baa3	04/04/2018	1000	10/06/2017	2.38% Fixed/Flt Rt Euro Matures 10/06/2023 (GBP)
	Ba1	04/04/2018	16.861	04/22/2016	1.67% Euro Matures 04/22/2021 (EUR)
	Baa3	06/20/2018	175	06/15/2018	5.24% Euro 06/15/2028 (AUD)
	Baa3	06/20/2018	225	06/15/2018	Flt Rt Euro 06/15/2023 (AUD)
	Baa3	06/20/2018	200	06/15/2018	4.33% Euro 06/15/2023 (AUD)
	Baa3	07/17/2018	175	07/12/2018	1.13% Euro 07/12/2023 (CHF)
	Baa3	09/06/2018	750	09/03/2018	1.50% Euro 09/03/2023 (EUR)
	Baa3	09/19/2018	55	03/13/2018	2.29% Euro 08/15/2029 (EUR)
	Baa3	10/02/2018	500	09/14/2018	Flt Rt Euro 09/14/2023 (SEK)
	Baa3	10/02/2018	220	09/11/2018	3.77% Euro 09/11/2028 (NOK)
	Baa3	12/14/2018	750	11/13/2018	3.36% Matures 11/13/2023 (NOK)
Bas-Rhin Departement Du	Aa3	07/18/2018	10	10/22/2013	Flt Rt Euro 10/22/2023 (EUR)
	Aa3	07/18/2018	15	09/23/2015	1.50% Euro 10/06/2025 (EUR)
	Aa3	07/18/2018	12	09/23/2014	1.64% Euro 09/30/2024 (EUR)
	Aa3	07/18/2018	7	06/12/2015	Flt Rt Euro 06/23/2021 (EUR)
	Aa3	07/18/2018	10	03/24/2016	1.10% Euro 03/24/2026 (EUR)
	Aa3	07/18/2018	7	09/19/2014	1.23% Euro 04/06/2022 (EUR)
	Aa3	07/18/2018	10	06/10/2016	1.00% Euro 06/22/2026 (EUR)
BASF (SE)	A1	05/23/2018	500	05/15/2018	1.50% Euro 05/22/2030 (EUR)
	A1	05/23/2018	750	05/15/2018	0.88% Euro 05/22/2025 (EUR)

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	A1	07/23/2018	250	06/21/2018	1.38% Euro 06/21/2022 (GBP)	
	A1	08/22/2018	160	08/10/2018	4.00% Euro 08/10/2033 (AUD)	
	A1	08/22/2018	10000	08/13/2018	1.03% Euro 08/13/2048 (JPY)	
BASF Fin Europe NV	A1	11/30/2018	200	06/20/2018	3.63% Gtd Euro 06/20/2025 (USD)	
Bayer AG	Baa1	06/04/2018	1015.833	01/21/2014	1.875% Euro Matures 01/25/2021 (EUR)	
Bayer Capital Corp BV	Baa1	06/04/2018	621.829	11/07/2014	1.25% Gtd Euro Matures 11/13/2023 (EUR)	
Bayer Hldg Ltd	Baa1	06/04/2018	97.632	05/15/2013	0.59% Gtd Euro Matures 05/15/2019 (JPY)	
	Baa1	06/04/2018	10000	05/17/2017	0.23% Gtd Euro Matures 05/17/2021 (JPY)	
	Baa1	06/04/2018	10000	05/17/2017	0.26% Gtd Euro Matures 05/17/2022 (JPY)	
Bayerische Landesbank	A1	01/04/2018	30	01/08/2018	1.72% German Matures 01/08/2037 (EUR)	
	A1	01/04/2018	200	01/10/2018	0.90% Euro Matures 01/09/2026 (EUR)	
	A1	01/23/2018	100	01/22/2018	1.24% Euro Matures 01/24/2028 (EUR)	
	A1	01/23/2018	5	01/25/2018	1.00% Step Down German 01/27/2025 (EUR)	
	A1	02/02/2018	100	02/07/2018	0.35% Euro 02/07/2022 (EUR)	
	Baa2	02/12/2018	25	02/14/2018	2.73% Sub German 02/14/2031 (EUR)	
	A1	03/05/2018	200	03/08/2018	Flt Rt Euro 03/08/2021 (EUR)	
	Aa3	04/05/2018	25	05/16/2018	Flt Rt Euro 05/16/2028 (EUR)	
	A1	04/05/2018	50	04/09/2018	0.04% Euro 04/09/2021 (EUR)	
	A1	04/13/2018	100	04/18/2018	0.50% Euro 05/26/2023 (EUR)	
	A1	04/18/2018	100	04/23/2018	0.03% Euro 03/19/2021 (EUR)	
	A1	05/24/2018	27.968	05/29/2018	Zero Cpn Euro 12/15/2022 (USD)	
	A1	05/24/2018	100	05/24/2018	1.13% Euro 11/14/2025 (EUR)	
	A1	05/24/2018	25.331	05/29/2018	Zero Cpn Euro 12/15/2021 (USD)	
	A1	06/05/2018	100	06/08/2018	1.25% Euro 06/08/2028 (EUR)	
	A2	08/03/2018	111.215	05/21/2015	0.55% Step Up Euro Matures 05/28/2021 (EUR)	
	Aa3	08/07/2018	100	07/27/2018	German 07/27/2020 (EUR)	
	Aa3	08/07/2018	100	08/06/2018	0.01% German 08/06/2021 (EUR)	
	Aa3	08/07/2018	300	08/09/2018	Flt Rt German 08/09/2023 (EUR)	
	Aa3	08/07/2018	100	08/08/2018	0.80% German 12/15/2026 (EUR)	
	A2	08/15/2018	25	11/11/2016	Flt Rt Euro 12/13/2022 (EUR)	
	A2	08/15/2018	2.375	04/18/2018	0.15% Euro 12/21/2020 (EUR)	
	A2	08/15/2018	26.768	09/14/2017	1.05% Euro 04/08/2027 (EUR)	
	A2	08/15/2018	7	04/24/2018	0.50% Euro 11/23/2021 (EUR)	
	A2	08/15/2018	100	07/31/2018	1.20% German 07/31/2028 (EUR)	
	A2	08/15/2018	100	08/16/2018	0.65% German 08/16/2024 (EUR)	
	A2	08/15/2018	100	08/15/2018	0.40% German 12/15/2022 (EUR)	
	A2	08/15/2018	100	08/15/2018	Flt Rt German 08/15/2023 (EUR)	
	A2	08/15/2018	100	08/17/2018	1.15% German 08/17/2027 (EUR)	
	A2	08/15/2018	100	08/16/2018	0.85% German 08/15/2025 (EUR)	
	A2	08/15/2018	100	08/15/2018	Flt Rt German 08/15/2028 (EUR)	
	A2	08/15/2018	100	08/15/2018	1.35% German 08/15/2028 (EUR)	
	A2	08/23/2018	100	07/31/2018	German 10/29/2021 (EUR)	
	A2	09/03/2018	100	09/03/2018	0.10% German 09/03/2021 (EUR)	
	A2	09/14/2018	100	09/07/2018	0.01% German 12/18/2020 (EUR)	
	Baa2	09/14/2018	50	10/17/2018	1.75% Sub Euro 10/17/2028 (EUR)	
	A2	09/14/2018	100	09/10/2018	0.30% German 09/12/2022 (EUR)	
	A2	09/14/2018	100	09/14/2018	0.01% German 09/14/2020 (EUR)	
	A2	09/27/2018	100	09/27/2018	1.25% German 09/27/2027 (EUR)	
	A2	09/27/2018	50	09/28/2018	1.55% German 09/15/2028 (EUR)	
	A2	10/05/2018	50	10/31/2018	0.01% Euro 10/30/2020 (EUR)	
	A2	10/23/2018	100	10/24/2018	0.60% German 08/24/2023 (EUR)	
	A2	10/23/2018	100	10/25/2018	0.75% German 06/25/2024 (EUR)	
	A2	10/25/2018	50	11/21/2018	0.01% Euro 11/21/2020 (EUR)	
	A2	10/31/2018	250	11/02/2018	0.45% German 11/02/2022 (EUR)	
	A2	10/31/2018	100	11/05/2018	0.01% German 11/05/2020 (EUR)	
	A2	11/12/2018	100	11/08/2018	Flt Rt German 05/08/2023 (EUR)	
	A2	11/20/2018	50	12/21/2018	0.01% Euro 12/21/2020 (EUR)	
	Baa2	12/04/2018	50	01/16/2019	2.00% Matures 01/16/2029 (EUR)	
	A2	12/05/2018	50	01/16/2019	0.30% Matures 01/16/2023 (EUR)	
	A2	12/11/2018	50	01/22/2019	0.01% Matures 01/22/2021 (EUR)	
	A2	12/11/2018	100	12/17/2018	0.80% Matures 12/17/2025 (EUR)	
Bazalgette Fin PLC	Baa1	03/29/2018	150	04/13/2018	Flt Rt Indx Lnkd Euro 04/13/2032 (GBP)	
	Baa1	05/10/2018	75	05/02/2018	Flt Rt Indx Lnkd Euro 05/16/2052 (GBP)	
	Baa1	05/10/2018	50	05/08/2018	Flt Rt Indx Lnkd Euro 05/16/2049 (GBP)	
	Baa1	05/10/2018	50	05/08/2018	Flt Rt Indx Lnkd Euro 05/16/2049 (GBP)	
BB Corp	A2	05/29/2018	250	05/25/2018	Flt Rt 06/01/2021 (USD)	
	A2	05/31/2018	500	05/31/2018	3.20% 09/03/2021 (USD)	
	A2	05/31/2018	1000	05/31/2018	3.70% 06/05/2025 (USD)	
	A2	11/29/2018	1000	11/29/2018	12/06/2023 (USD)	
BBK BSC	B2	08/06/2018	400	03/10/2015	3.50% Euro Matures 03/24/2020 (USD)	
BBVA Global Markets BV	Baa1	02/19/2018	75	01/31/2018	Gtd Zero Cpn Euro 01/31/2048 (USD)	
	Baa1	02/19/2018	75	01/31/2018	Gtd Zero Cpn Euro 01/31/2048 (USD)	
Beijing Capital Polaris Investment Co Ltd	Baa3	03/20/2018	630	03/26/2018	5.20% Gtd Euro 03/26/2020 (CNY)	
	Baa3	03/20/2018	500	03/26/2018	4.25% Gtd Euro 03/26/2021 (USD)	
Belfius Bank Sa/Nv	A2	03/08/2018	50	03/05/2018	Flt Rt Euro 03/12/2021 (EUR)	
	Baa3	03/12/2018	200	03/08/2018	1.63% Sub Fixed/Flt Rt Euro 03/15/2028 (EUR)	
	A2	03/13/2018	15	03/20/2018	0.08% Euro 12/21/2020 (EUR)	
	A2	03/13/2018	20	03/19/2018	Flt Rt Euro 03/19/2020 (EUR)	
	A2	03/15/2018	12.7	03/13/2018	0.55% Euro 03/20/2023 (EUR)	
	A2	04/24/2018	50	04/26/2018	0.07% Euro 03/19/2021 (EUR)	
	A2	08/24/2018	500	08/23/2018	0.63% Euro 08/30/2023 (EUR)	
	A2	09/13/2018	50	09/10/2018	Flt Rt Euro 09/19/2022 (EUR)	
	A2	09/14/2018	10	09/14/2018	0.44% Euro 09/21/2022 (EUR)	
Bell Canada	Baa1	08/17/2018	1000	08/21/2018	3.80% Gtd Canadian 08/21/2028 (CAD)	
Bendigo and Adelaide Bank Ltd	A3	01/18/2018	150	01/25/2018	3.50% Australian Matures 01/25/2023 (AUD)	
	A3	01/18/2018	350	01/25/2018	Flt Rt Australian Matures 01/25/2023 (AUD)	
	A3	10/09/2018	500	10/19/2018	Flt Rt Australian 01/19/2022 (AUD)	
	A3	11/26/2018	35	11/29/2018	Flt Rt Australian 11/29/2021 (AUD)	
	Baa3	11/26/2018	275	11/30/2018	Sub Flt Rt Australian 11/30/2028 (AUD)	
Berlin Hyp AG	A2	08/03/2018	500	10/24/2017	1.13% German Matures 10/25/2027 (EUR)	
	A2	08/03/2018	100	03/16/2018	Flt Rt German 03/16/2020 (EUR)	
	A2	08/03/2018	500	04/17/2018	1.50% German 04/18/2028 (EUR)	
	A2	08/03/2018	175	11/24/2015	1.00% German Matures 10/29/2021 (EUR)	
	A2	08/03/2018	70	05/02/2018	0.02% German 03/19/2021 (EUR)	
	A2	08/03/2018	34.444	03/25/2014	1.63% German Matures 12/07/2020 (EUR)	
	A2	08/03/2018	44.239	05/29/2013	1.45% German Matures 06/05/2019 (EUR)	
	A2	08/03/2018	11.167	09/09/2015	Flt Rt German Matures 09/09/2022 (EUR)	
	A2	08/03/2018	869.061	01/15/2015	1.25% German Matures 01/22/2025 (EUR)	
	A2	08/03/2018	500	08/24/2016	0.50% German Matures 09/26/2023 (EUR)	
	A2	08/03/2018	750	01/22/2014	1.63% German Matures 01/29/2019 (EUR)	
	A2	08/03/2018	325	10/22/2014	1.00% German Matures 10/29/2021 (EUR)	
	Aa2	08/24/2018	300	08/27/2018	0.38% German 08/28/2023 (EUR)	
	Aa2	09/11/2018	100	09/12/2018	0.01% German 09/12/2019 (EUR)	
	Aa2	09/17/2018	5	09/18/2018	Flt Rt German 09/18/2020 (EUR)	

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Bertelsmann SE & Co Kga	Baa1	10/09/2018	750	09/28/2018	1.25% Euro 09/29/2025 (EUR)
BHP Billiton Fin Ltd	A2	10/30/2018	761.853	03/19/2015	3.00% Gtd Australian Matures 03/30/2020 (AUD)
	A2	10/30/2018	804.298	04/22/2015	1.50% Gtd Euro Matures 04/29/2030 (EUR)
	A2	10/30/2018	697.058	04/22/2015	0.75% Gtd Euro Matures 10/28/2022 (EUR)
	A2	10/30/2018	643.439	04/22/2015	Gtd Flt Rt Euro Matures 04/28/2020 (EUR)
	A2	10/30/2018	1622.297	09/19/2012	4.30% Gtd Euro Matures 09/25/2042 (GBP)
	A2	10/30/2018	1216.723	09/19/2012	3.25% Gtd Euro Matures 09/25/2024 (GBP)
	A2	10/30/2018	988.794	04/30/2013	3.13% Gtd Euro Matures 04/29/2033 (EUR)
	A2	10/30/2018	943.764	05/23/2012	3.00% Gtd Euro Matures 05/29/2024 (EUR)
	A2	10/30/2018	1632.195	09/19/2012	2.25% Gtd Euro Matures 09/25/2020 (EUR)
	A2	10/30/2018	979.317	09/19/2012	3.25% Gtd Euro Matures 09/24/2027 (EUR)
	A2	10/30/2018	746.343	05/07/2013	3.23% Gtd Euro Matures 05/15/2023 (CAD)
Blend Funding PLC	A2	09/19/2018	250	09/21/2018	3.46% Euro 09/21/2049 (GBP)
Bluescope Fin (Americas) LLC	Baa3	05/17/2018	300	05/25/2018	4.63% Gtd Euro 05/25/2023 (USD)
BMW Fin NV	A1	01/10/2018	750	01/10/2018	1.13% Gtd Euro Matures 01/10/2028 (EUR)
	A1	01/10/2018	1250	01/10/2018	0.38% Gtd Euro Matures 07/10/2023 (EUR)
	A1	02/01/2018	250	01/17/2018	Gtd Flt Rt Euro 01/24/2020 (EUR)
	A1	02/14/2018	400	01/30/2018	Gtd Flt Rt Euro 02/06/2020 (EUR)
	A1	02/20/2018	300	01/30/2018	Gtd Flt Rt Euro 02/07/2020 (EUR)
	A1	02/20/2018	100	01/31/2018	Gtd Flt Rt Euro 08/07/2019 (EUR)
	A1	03/02/2018	200	03/06/2018	Gtd Flt Rt Euro 03/06/2020 (EUR)
	A1	04/09/2018	250	03/22/2018	Gtd Flt Rt Euro 03/27/2020 (EUR)
	A1	05/18/2018	750	05/22/2018	1.13% Gtd Euro 05/22/2026 (EUR)
	A1	05/18/2018	1000	05/22/2018	0.50% Gtd Euro 11/22/2022 (EUR)
	A1	06/13/2018	300	06/12/2018	Gtd Flt Rt Euro 06/12/2020 (EUR)
	A1	06/21/2018	250	06/25/2018	Gtd Flt Rt Euro 06/25/2020 (EUR)
	A1	06/26/2018	100	06/27/2018	Gtd Flt Rt Euro 12/27/2019 (EUR)
	A1	08/08/2018	200	08/10/2018	Gtd Flt Rt Euro 08/10/2020 (EUR)
	A1	08/30/2018	1000	08/29/2018	0.13% Gtd Euro 11/29/2021 (EUR)
	A1	08/30/2018	750	08/29/2018	1.00% Gtd Euro 08/29/2025 (EUR)
	A1	09/18/2018	1000	09/20/2018	4.40% Gtd Euro 09/20/2021 (CNY)
	A1	09/19/2018	300	09/21/2018	Gtd Flt Rt Euro 09/21/2020 (EUR)
	A1	10/17/2018	400	10/19/2018	Gtd Flt Rt Euro 10/19/2020 (EUR)
	A1	11/14/2018	1000	11/14/2018	1.00% Gtd Euro 11/14/2024 (EUR)
	A1	11/14/2018	750	11/14/2018	0.25% Gtd Euro 01/14/2022 (EUR)
	A1	11/16/2018	200	11/19/2018	Gtd Flt Rt Euro 11/19/2020 (EUR)
	A1	11/26/2018	90	11/27/2018	Gtd Flt Rt Euro 11/27/2019 (USD)
BMW Int'l Investment BV	A1	02/20/2018	50	02/16/2018	Gtd Flt Rt Euro 02/23/2021 (GBP)
	A1	02/20/2018	200	02/01/2018	Gtd Flt Rt Euro 02/12/2020 (GBP)
	A1	04/25/2018	250	04/09/2018	1.75% Gtd Euro 04/19/2022 (GBP)
	A1	09/11/2018	350	09/11/2018	1.88% Gtd Euro 09/11/2023 (GBP)
	A1	10/05/2018	200	10/08/2018	Gtd Flt Rt Euro 10/08/2019 (GBP)
	A1	11/26/2018	1000	11/21/2018	3.25% Gtd Euro 11/28/2028 (NOK)
	A1	11/27/2018	500	11/22/2018	Gtd Flt Rt Euro 11/28/2021 (SEK)
BNG Bank NV	Aaa	01/11/2018	500	01/11/2018	0.75% Euro 01/11/2028 (EUR)
	Aaa	01/15/2018	70	01/15/2018	1.41% Euro 01/15/2038 (EUR)
	Aaa	01/17/2018	400	01/18/2018	1.00% Euro 06/17/2022 (GBP)
	Aaa	01/17/2018	430	01/17/2018	3.30% Australian 07/17/2028 (AUD)
	Aaa	02/05/2018	55	02/02/2018	0.25% Euro 02/22/2023 (EUR)
	Aaa	02/05/2018	10	02/02/2018	1.75% Euro 02/02/2043 (EUR)
	Aaa	02/16/2018	1500	02/16/2018	2.50% Global 02/16/2021 (USD)
	Aaa	02/16/2018	10	02/15/2018	0.13% Step Up Euro 02/15/2028 (EUR)
	Aaa	02/28/2018	250	02/22/2018	1.13% Euro 09/04/2024 (EUR)
	Aaa	03/01/2018	2500	02/28/2018	2.50% Global 02/28/2020 (USD)
	Aaa	03/05/2018	40	03/05/2018	2.16% Euro 03/05/2058 (EUR)
	Aaa	03/05/2018	10	02/12/2018	1.92% Euro 02/12/2048 (EUR)
	Aaa	03/19/2018	100	03/19/2018	1.60% Euro 03/19/2048 (EUR)
	Aaa	03/19/2018	300	03/19/2018	2.13% Euro 03/19/2038 (SEK)
	Aaa	03/22/2018	30	03/02/2018	0.55% Step Up Euro 03/02/2026 (EUR)
	Aaa	04/25/2018	1750	04/16/2018	0.50% Euro 04/16/2025 (EUR)
	Aaa	04/25/2018	500	04/12/2018	Flt Rt Global 03/11/2022 (USD)
	Aaa	04/25/2018	40	04/17/2018	2.00% Euro 04/17/2058 (EUR)
	Aaa	04/25/2018	10	04/24/2018	1.88% Euro 04/24/2048 (EUR)
	Aaa	04/25/2018	250	04/26/2018	1.63% Euro 08/26/2025 (GBP)
	Aaa	04/25/2018	300	04/23/2018	3.00% Euro 10/25/2021 (EUR)
	Aaa	04/25/2018	310	04/19/2018	1.98% Euro 04/19/2040 (SEK)
	Aaa	05/04/2018	10	05/03/2018	1.94% Euro 05/03/2048 (EUR)
	Aaa	06/04/2018	240	06/01/2018	1.35% Euro 06/01/2028 (SEK)
	Aaa	06/18/2018	30	06/12/2018	1.99% Euro 06/12/2058 (EUR)
	Aaa	06/29/2018	10	06/26/2018	1.84% Euro 06/26/2048 (EUR)
	Aaa	07/10/2018	1750	07/11/2018	0.05% Euro 07/11/2023 (EUR)
	Aaa	07/10/2018	20	07/11/2018	1.90% Euro 07/11/2058 (EUR)
	Aaa	07/18/2018	100	07/18/2018	1.00% Euro 03/15/2022 (GBP)
	Aaa	07/18/2018	250	07/19/2018	0.88% Euro 10/24/2036 (EUR)
	Aaa	07/30/2018	40	07/24/2018	2.00% Euro 07/24/2058 (EUR)
	Aaa	07/30/2018	150	07/26/2018	1.50% Euro 03/29/2038 (EUR)
	Aaa	07/30/2018	40	07/27/2018	1.82% Euro 07/27/2048 (EUR)
	Aaa	08/03/2018	20	04/19/2018	1.88% Euro 04/19/2048 (EUR)
	Aaa	08/03/2018	190	03/07/2018	1.45% Euro 03/07/2028 (SEK)
	Aaa	08/03/2018	58	06/22/2018	3.72% Euro 12/22/2028 (NZD)
	Aaa	08/03/2018	40	06/19/2018	3.75% Euro 06/19/2028 (NZD)
	Aaa	08/03/2018	400	04/24/2018	1.38% Euro 04/24/2028 (SEK)
	Aaa	08/07/2018	30	08/07/2018	2.02% Euro 08/07/2058 (EUR)
	Aaa	08/15/2018	10	08/16/2018	1.88% Euro 08/16/2048 (EUR)
	Aaa	09/07/2018	50	09/05/2018	2.00% Euro 09/05/2058 (EUR)
	Aaa	09/21/2018	2500	09/20/2018	3.00% Global 09/20/2023 (USD)
	Aaa	10/12/2018	50	10/16/2018	1.35% Euro 10/16/2033 (EUR)
	Aaa	10/17/2018	100	10/17/2018	2.28% Euro 10/17/2048 (SEK)
	Aaa	10/26/2018	230	10/26/2018	3.30% Australian 04/26/2029 (AUD)
	Aaa	10/26/2018	750	10/24/2018	1.50% Euro 07/15/2039 (EUR)
	Aaa	11/02/2018	20	10/30/2018	1.90% Euro 10/30/2048 (EUR)
	Aaa	11/22/2018	100	11/09/2018	1.13% Euro 05/24/2021 (GBP)
	Aaa	11/22/2018	500	11/08/2018	3.13% Global 11/08/2021 (USD)
	Aaa	11/22/2018	20	11/09/2018	0.40% Step Up Euro 11/09/2026 (EUR)
	Aaa	11/23/2018	750	11/26/2018	0.50% Euro 11/26/2025 (EUR)
	Aaa	11/23/2018	20	11/26/2018	1.89% Euro 11/26/2048 (EUR)
	Aaa	12/03/2018	20	11/26/2018	----
	Aaa	12/04/2018	15	11/14/2018	----
	Aaa	12/13/2018	10	12/13/2018	----
	Aaa	12/13/2018	310	10/09/2018	----
BNP Paribas	Baa1	01/04/2018	2000	01/02/2018	3.38% Global Matures 01/09/2025 (USD)
	Baa1	01/08/2018	1250	01/11/2018	1.13% Euro Matures 06/11/2026 (EUR)
	Baa1	01/19/2018	500	01/19/2018	Flt Rt Euro Matures 01/19/2023 (EUR)
	Aa3	01/29/2018	45	01/17/2018	Flt Rt Euro Matures 01/17/2033 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa3	01/31/2018	650000	02/06/2018	Dual Curr Flt Rt Euro Matures 02/06/2025 (IDR)
	Aa3	02/14/2018	45	01/25/2018	Flt Rt Euro 01/25/2033 (USD)
	Baa2	02/26/2018	1250	02/22/2018	4.38% Sub Global 03/01/2033 (USD)
	Baa1	02/26/2018	1500	02/22/2018	3.50% Global 03/01/2023 (USD)
	Aa3	03/05/2018	50	02/15/2018	Flt Rt Euro 02/15/2033 (EUR)
	Aa3	03/05/2018	1.44	02/12/2018	Flt Rt Euro 02/12/2020 (USD)
	Baa1	03/15/2018	750	03/19/2018	1.25% Euro 03/19/2025 (EUR)
	Aa3	03/22/2018	0	09/25/2017	Gtd Indx Linked 09/30/2024 (USD)
	Aa3	03/22/2018	0	10/25/2017	Gtd Indx Linked 10/31/2024 (USD)
	Aa3	03/29/2018	20	04/04/2018	Var Rt Euro 04/04/2033 (USD)
	Aa3	04/09/2018	30	04/11/2018	6.50% Fixed/Flt Rt Euro 04/11/2033 (USD)
	Baa1	04/12/2018	500	04/17/2018	1.00% Euro 04/17/2024 (EUR)
	Aa3	05/11/2018	20	04/24/2018	7.00% Fixed/Flt Rt Euro 04/24/2028 (USD)
	Baa1	05/21/2018	800	05/22/2018	Flt Rt Euro 05/22/2023 (EUR)
	Baa1	05/21/2018	700	05/22/2018	1.13% Euro 11/22/2023 (EUR)
	Aa3	05/30/2018	20	05/10/2018	Flt Rt Euro 05/10/2028 (USD)
	Baa1	06/01/2018	125	06/06/2018	1.00% Euro 06/06/2025 (CHF)
	Aa3	06/08/2018	10	05/24/2018	Flt Rt Euro 05/24/2028 (USD)
	Aa3	06/08/2018	30	05/29/2018	Flt Rt Euro 05/29/2028 (USD)
	Aa3	06/13/2018	50	06/14/2018	2.40% Euro 06/14/2048 (EUR)
	Aa3	06/26/2018	20.305	05/25/2018	Flt Rt Euro 05/25/2028 (EUR)
	Aa3	06/26/2018	45	06/08/2018	Flt Rt Euro 06/08/2028 (USD)
	Aa3	06/26/2018	45	06/01/2018	Flt Rt Euro 06/01/2028 (USD)
	Aa3	06/27/2018	99	06/28/2018	Flt Rt Euro 06/28/2020 (GBP)
	Baa1	07/16/2018	50	07/17/2018	Flt Rt Euro 06/07/2024 (EUR)
	Aa3	07/26/2018	24	07/30/2018	1.81% Euro 07/30/2033 (EUR)
	Aa3	08/08/2018	0	07/25/2018	3.13% Gtd Step Up 07/30/2021 (USD)
	Aa3	08/08/2018	0	07/25/2018	Gtd Indx Linked 07/30/2025 (USD)
	Aa3	08/08/2018	0	07/24/2018	Gtd Indx Linked 07/30/2025 (USD)
	Baa1	08/09/2018	2000	08/07/2018	4.40% Global 08/14/2028 (USD)
	Aa3	08/10/2018	40	08/14/2018	2.05% Euro 08/14/2039 (EUR)
	Aa3	08/29/2018	0	03/23/2018	Gtd Indx Linked 09/29/2020 (USD)
	Aa3	08/29/2018	0	03/23/2018	Gtd Indx Linked 03/31/2025 (USD)
	Aa3	08/29/2018	0	05/23/2018	Gtd Indx Linked 05/30/2025 (USD)
	Aa3	08/29/2018	0	03/23/2018	Gtd Indx Linked 03/31/2025 (USD)
	Aa3	08/29/2018	0	05/23/2018	Gtd Indx Linked 05/30/2025 (USD)
	Aa3	08/29/2018	0	05/18/2018	Gtd Indx Linked 05/24/2021 (USD)
	Baa1	09/04/2018	16700	09/07/2018	0.99% Euro 09/07/2028 (JPY)
	Baa1	09/04/2018	85300	09/07/2018	0.66% Euro 09/07/2023 (JPY)
	Aa3	09/05/2018	0	06/08/2018	Gtd Indx Linked 06/14/2021 (USD)
	Aa3	09/25/2018	2	07/30/2018	Var Rt Euro 07/31/2028 (EUR)
	Aa3	09/25/2018	25	08/17/2018	Var Rt Euro 08/17/2028 (USD)
	Aa3	10/23/2018	25	10/05/2018	Var Rt Euro 10/05/2028 (USD)
	Aa3	10/23/2018	100	10/12/2018	Var Rt Euro 10/12/2028 (USD)
	Baa2	11/16/2018	500	11/20/2018	2.38% Sub Fixed/Flt Rt Euro 11/20/2030 (EUR)
	Aa3	11/22/2018	50	10/31/2018	Var Rt Euro 10/31/2028 (USD)
	Aa3	11/22/2018	6.55	10/31/2018	Var Rt Euro 10/31/2028 (EUR)
	Aa3	11/22/2018	20	10/23/2018	Flt Rt Euro 10/23/2023 (USD)
	Aa3	11/22/2018	10	11/06/2018	Flt Rt Euro 11/06/2023 (USD)
	Aa3	11/22/2018	20	11/09/2018	Var Rt Euro 11/09/2023 (USD)
	Aa3	12/14/2018	50	11/27/2018	Matures 11/27/2028 (USD)
	Aa3	12/14/2018	10	11/20/2018	Matures 11/20/2028 (USD)
BNZ Int'l Funding Ltd London Branch	A1	01/21/2018	100	01/25/2018	0.25% Gtd Euro Matures 01/25/2025 (CHF)
	A1	02/25/2018	500	03/01/2018	3.38% Gtd Global 03/01/2023 (USD)
	A1	06/04/2018	640	06/07/2018	3.17% Gtd Euro 06/07/2024 (HKD)
	A1	06/04/2018	211	06/07/2018	2.95% Gtd Euro 06/07/2022 (HKD)
	A1	06/06/2018	20	06/12/2018	Gtd Flt Rt Euro 06/12/2023 (USD)
	A1	06/26/2018	30	07/02/2018	1.00% Gtd Euro 07/02/2025 (EUR)
	A1	07/04/2018	27	07/10/2018	1.00% Gtd Euro 07/10/2025 (EUR)
Bofa Fin LLC	A3	01/31/2018	0	02/28/2018	8.50% Matures 02/28/2038 (USD)
	A3	02/07/2018	0	02/28/2018	5.00% Matures 02/28/2025 (USD)
	A3	03/07/2018	0	03/29/2018	10.00% Matures 03/29/2038 (USD)
	A3	03/09/2018	0	03/20/2018	Gtd Flt Rt 03/20/2028 (USD)
	A3	03/19/2018	0	04/06/2018	3.50% Matures 10/06/2021 (USD)
	A3	04/05/2018	0	04/05/2018	Gtd Equity Lnkd 05/01/2023 (USD)
	A3	08/24/2018	1	04/25/2018	3.50% Gtd Fixed/Flt Rt 10/27/2021 (USD)
	A3	08/31/2018	0	08/30/2018	8.00% Gtd Fixed/Flt Rt 09/04/2038 (USD)
	A3	09/10/2018	1	09/25/2018	Gtd Indx Linked 03/28/2023 (USD)
	A3	09/13/2018	1	07/19/2018	7.00% Gtd Fixed/Flt Rt 07/23/2028 (USD)
	A3	09/13/2018	1	07/06/2018	4.00% Gtd Fixed/Flt Rt 07/11/2028 (USD)
	A3	09/13/2018	1	07/26/2018	Gtd Indx Linked 01/28/2022 (USD)
	A3	09/24/2018	0	09/24/2018	Gtd Equity Lnkd 09/28/2023 (USD)
	A3	09/24/2018	1	09/25/2018	Gtd Indx Linked 09/28/2023 (USD)
	A3	10/11/2018	1	10/26/2018	Gtd Indx Linked 10/29/2021 (USD)
	A3	10/11/2018	1	10/26/2018	Gtd Indx Linked 10/31/2023 (USD)
	A3	10/11/2018	1	10/26/2018	Gtd Indx Linked 10/31/2022 (USD)
	A3	12/12/2018	0.353	11/27/2018	
	A3	12/13/2018	1	12/21/2018	
BP Capital Markets PLC	A1	05/11/2018	500	05/14/2018	3.64% Gtd Euro 05/14/2023 (USD)
	A1	05/11/2018	450	05/10/2018	3.47% Gtd Euro 05/15/2025 (CAD)
	A1	07/02/2018	1000	07/03/2018	0.90% Gtd Euro 07/03/2024 (EUR)
	A1	07/02/2018	900	07/03/2018	1.59% Gtd Euro 07/03/2028 (EUR)
	A1	07/02/2018	450	07/03/2018	2.27% Gtd Euro 07/03/2026 (GBP)
BPCE	A1	06/29/2018	66.068	01/10/2013	2.00% Euro Matures 07/22/2019 (EUR)
	A1	06/29/2018	748.26	06/26/2012	4.25% Euro Matures 02/06/2023 (EUR)
	A1	06/29/2018	997.234	01/16/2013	2.88% Euro Matures 01/16/2024 (EUR)
	A1	06/29/2018	983.555	01/30/2012	4.50% Euro Matures 02/10/2022 (EUR)
	A1	06/29/2018	137.125	09/09/2011	4.35% Euro Matures 09/23/2021 (EUR)
	A1	06/29/2018	19.652	09/16/2010	3.46% Euro Matures 09/16/2025 (EUR)
	A1	06/29/2018	850	01/08/2018	3.25% Global Matures 01/11/2028 (USD)
	A1	06/29/2018	22.709	06/07/2016	1.53% Euro Matures 06/17/2031 (EUR)
	A1	06/29/2018	15	04/12/2016	2.23% Euro Matures 04/26/2021 (USD)
	A1	06/29/2018	34.127	04/12/2016	1.60% Euro Matures 04/21/2031 (EUR)
	A1	06/29/2018	558.628	06/01/2016	Flt Rt Euro Matures 06/10/2023 (EUR)
	A1	06/29/2018	22.265	05/31/2016	0.78% Euro Matures 06/14/2023 (EUR)
	A1	06/29/2018	5.702	05/12/2016	1.00% Euro Matures 05/20/2024 (EUR)
	Baa2	06/29/2018	130	05/26/2016	4.50% Sub Fixed/Flt Rt Euro Matures 06/03/2026 (SGD)
	A1	06/29/2018	600	12/02/2016	3.38% Gtd Matures 12/02/2026 (USD)
	A1	06/29/2018	1250	11/29/2016	2.75% Gtd Matures 12/02/2021 (USD)
	Baa2	06/29/2018	150	03/17/2016	5.70% Sub Euro Matures 03/17/2036 (USD)
	A1	06/29/2018	22.2	10/07/2015	1.65% Euro Matures 10/16/2020 (USD)
	A1	06/29/2018	47.36	10/07/2015	2.76% Euro Matures 10/16/2020 (AUD)
	A1	06/29/2018	47.15	01/14/2015	1.20% Euro Matures 01/14/2025 (EUR)
	Baa2	06/29/2018	67.899	03/17/2016	4.00% Sub Fixed/Flt Rt Euro Matures 03/17/2031 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	06/29/2018	750	04/01/2016	4.88% Sub Global Matures 04/01/2026 (USD)
	A1	06/29/2018	28.275	04/29/2016	Flt Rt Euro Matures 01/13/2022 (EUR)
	A1	06/29/2018	9.838	03/29/2016	Flt Rt Euro Matures 04/08/2021 (AUD)
	A1	06/29/2018	5.593	03/29/2016	1.06% Euro Matures 04/06/2026 (EUR)
	A1	06/29/2018	45.266	03/17/2016	1.74% Euro Matures 03/28/2031 (EUR)
	Baa2	06/29/2018	846.262	04/13/2016	2.88% Sub Euro Matures 04/22/2026 (EUR)
	A1	06/29/2018	1000	09/22/2016	1.00% Euro Matures 10/05/2028 (EUR)
	A1	06/29/2018	750	09/22/2016	0.38% Euro Matures 10/05/2023 (EUR)
	A1	06/29/2018	100	06/20/2016	1.13% Euro Matures 06/20/2026 (EUR)
	A1	06/29/2018	20	11/14/2016	1.27% Euro Matures 11/17/2027 (EUR)
	A1	06/29/2018	10	11/14/2016	1.35% Euro Matures 11/17/2028 (EUR)
	A1	06/29/2018	10	04/18/2016	Flt Rt Euro Matures 04/18/2021 (USD)
	A1	06/29/2018	50	06/27/2016	1.32% Euro Matures 07/04/2031 (EUR)
	A1	06/29/2018	42	09/12/2016	1.13% Euro Matures 10/06/2031 (EUR)
	A1	06/29/2018	962.9	10/03/2016	8.53% Euro Matures 10/18/2021 (ZAR)
	A1	06/29/2018	40.4	10/03/2016	2.40% Euro Matures 10/18/2021 (AUD)
	A1	06/29/2018	826.89	03/19/2015	Flt Rt Euro Matures 12/20/2019 (JPY)
	A1	06/29/2018	473.741	07/16/2014	Flt Rt Euro Matures 07/16/2021 (EUR)
	Baa2	06/29/2018	1250	09/08/2014	4.50% Gtd Sub Global Matures 03/15/2025 (USD)
	A1	06/29/2018	203.827	02/12/2014	Flt Rt Euro Matures 02/12/2019 (EUR)
	A1	06/29/2018	1017.266	01/20/2014	3.00% Euro Matures 07/19/2024 (EUR)
	A1	06/29/2018	10	01/24/2014	3.66% Gtd Matures 02/04/2024 (USD)
	A1	06/29/2018	78.446	01/27/2016	Flt Rt Euro Matures 02/04/2023 (CZK)
	A1	06/29/2018	317.188	12/02/2015	1.13% Euro Matures 12/14/2022 (EUR)
	A1	06/29/2018	1085.399	01/11/2016	0.63% Euro Matures 04/20/2020 (EUR)
	Baa2	06/29/2018	800.248	11/20/2015	2.75% Sub Fixed/Flt Rt Euro Matures 11/30/2027 (EUR)
	A1	06/29/2018	21.697	01/26/2016	Flt Rt Euro Matures 02/02/2024 (EUR)
	A1	06/29/2018	750	02/03/2016	2.65% Gtd Matures 02/03/2021 (USD)
	Baa2	06/29/2018	127.12	10/20/2015	5.40% Sub Fixed/Flt Rt Australian Matures 10/27/2025 (AUD)
	Baa2	06/29/2018	200	05/03/2016	5.88% Sub Euro Matures 05/03/2046 (USD)
	A1	06/29/2018	34.144	04/04/2016	1.59% Euro Matures 04/15/2031 (EUR)
	A1	06/29/2018	596.851	01/05/2015	Flt Rt Euro Matures 01/13/2022 (EUR)
	A1	06/29/2018	352.08	04/24/2015	3.50% Australian Matures 04/24/2020 (AUD)
	A1	06/29/2018	273.84	04/24/2015	Flt Rt Australian Matures 04/24/2020 (AUD)
	A1	06/29/2018	196.276	04/03/2014	1.50% Euro Matures 04/30/2021 (CHF)
	A1	06/29/2018	4.092	06/27/2014	Flt Rt Euro Matures 06/05/2020 (EUR)
	Baa2	06/29/2018	800	07/04/2014	4.63% Gtd Sub Global Matures 07/11/2024 (USD)
	A1	06/29/2018	1350	07/15/2014	2.50% Gtd Global Matures 07/15/2019 (USD)
	A1	06/29/2018	203.542	07/15/2014	Flt Rt Euro Matures 07/24/2021 (EUR)
	A1	06/29/2018	1500	04/15/2014	4.00% Gtd Matures 04/15/2024 (USD)
	A1	06/29/2018	43.333	09/27/2013	3.00% French Matures 10/31/2023 (EUR)
	A1	06/29/2018	2060.921	03/05/2014	2.13% Euro Matures 03/17/2021 (EUR)
	A1	06/29/2018	1141.644	01/22/2015	0.75% Euro Matures 01/22/2020 (EUR)
	A1	06/29/2018	34.803	01/29/2014	Flt Rt Euro Matures 02/07/2019 (SEK)
	A1	06/29/2018	750	01/27/2015	2.25% Gtd Matures 01/27/2020 (USD)
	A1	06/29/2018	30	05/24/2017	Flt Rt Euro 05/24/2022 (USD)
	Baa2	06/29/2018	750	03/12/2018	Flt Rt Euro 03/23/2023 (EUR)
	A1	06/29/2018	25	07/27/2017	1.62% Euro Matures 07/27/2032 (EUR)
	A1	06/29/2018	20	05/27/2016	0.96% Euro Matures 05/27/2024 (EUR)
	A1	06/29/2018	100	03/17/2016	4.85% Euro Matures 03/17/2019 (CNY)
	A1	06/29/2018	30	03/15/2017	0.82% Euro Matures 03/15/2024 (EUR)
	A1	06/29/2018	80	04/12/2017	5.44% Euro Matures 04/21/2022 (CNY)
	Baa2	06/29/2018	70	04/16/2018	2.00% Euro 10/16/2031 (EUR)
	Baa2	06/29/2018	420	04/26/2018	4.95% Euro 05/11/2023 (CNY)
	Baa2	06/29/2018	1000	01/10/2017	1.13% Euro Matures 01/18/2023 (EUR)
	A1	06/29/2018	40	01/30/2017	1.66% Euro Matures 01/30/2034 (EUR)
	A1	06/29/2018	600	04/26/2018	Flt Rt Australian 04/26/2023 (AUD)
	A1	06/29/2018	300	05/29/2017	Flt Rt Euro Matures 11/29/2022 (EUR)
	A1	06/29/2018	10	05/05/2017	Flt Rt Euro Matures 05/11/2027 (USD)
	A1	06/29/2018	20	07/28/2017	Flt Rt Euro Matures 07/28/2027 (USD)
	A1	06/29/2018	10	02/23/2017	Flt Rt Euro Matures 02/23/2022 (EUR)
	A1	06/29/2018	20	02/27/2018	0.55% Euro 02/27/2023 (EUR)
	Baa2	06/29/2018	750	01/22/2018	1.63% Euro Matures 01/31/2028 (EUR)
	Baa2	06/29/2018	300	01/02/2018	Flt Rt Euro Matures 01/11/2023 (EUR)
	A1	06/29/2018	130	10/19/2017	Flt Rt Euro Matures 10/19/2022 (ZAR)
	Baa2	06/29/2018	700	03/09/2017	Flt Rt Euro Matures 03/09/2022 (EUR)
	A1	06/29/2018	10	05/05/2017	Flt Rt Euro Matures 05/11/2027 (USD)
	A1	06/29/2018	20	06/27/2017	Flt Rt Euro Matures 06/27/2027 (USD)
	A1	06/29/2018	53	04/03/2017	1.78% Euro Matures 04/05/2032 (EUR)
	Baa2	06/29/2018	1000	05/15/2017	3.00% Global Matures 05/22/2022 (USD)
	A1	06/29/2018	650	05/22/2017	Gtd Flt Rt Matures 05/31/2022 (USD)
	A1	06/29/2018	850	01/08/2018	2.75% Global Matures 01/11/2023 (USD)
	A1	06/29/2018	100	07/20/2017	0.20% Euro Matures 07/20/2024 (CHF)
	Baa2	06/29/2018	500	05/15/2017	Flt Rt Global Matures 05/22/2022 (USD)
	Baa2	06/29/2018	750	03/12/2018	1.38% Euro 03/23/2026 (EUR)
	A1	06/29/2018	25	01/24/2018	3.92% Euro 01/24/2028 (AUD)
	Baa2	06/29/2018	1250	10/16/2017	3.50% Global Matures 10/23/2027 (USD)
	Baa2	06/29/2018	500	03/21/2017	1.63% Euro Matures 03/21/2022 (SEK)
	Baa2	06/29/2018	250	03/21/2017	Flt Rt Euro Matures 03/21/2022 (SEK)
	A1	06/29/2018	20	08/31/2017	Flt Rt Euro Matures 08/31/2027 (USD)
	A1	06/29/2018	10	11/29/2016	Flt Rt Euro Matures 12/08/2023 (USD)
	Baa2	06/29/2018	1000	01/22/2018	0.88% Euro Matures 01/31/2024 (EUR)
	A1	07/23/2018	200	06/20/2018	4.81% Euro 06/20/2023 (CNY)
	A1	07/23/2018	30	06/14/2018	Flt Rt Euro 06/14/2023 (USD)
	A1	07/23/2018	200	06/19/2018	4.83% Euro 06/19/2023 (CNY)
	A1	07/23/2018	200	06/22/2018	4.80% Euro 06/22/2023 (CNY)
	A1	07/31/2018	25	07/19/2018	Flt Rt Euro 07/19/2025 (USD)
	A1	08/16/2018	20	07/27/2018	Flt Rt Euro 07/25/2025 (USD)
	A1	08/16/2018	20	07/27/2018	Flt Rt Euro 07/25/2025 (USD)
	Baa2	09/07/2018	750	09/05/2018	4.00% Global 09/12/2023 (USD)
	Baa2	09/07/2018	850	09/05/2018	4.63% Global 09/12/2028 (USD)
	Baa2	09/07/2018	500	09/05/2018	Flt Rt Global 09/12/2023 (USD)
	A1	09/24/2018	1250	09/17/2018	0.63% Euro 09/26/2023 (EUR)
	A1	10/02/2018	105	09/21/2018	4.80% Euro 09/21/2023 (CNY)
	A1	10/30/2018	110	10/18/2018	4.91% Euro 10/18/2023 (CNY)
	A1	12/04/2018	13	07/24/2018	Matures 07/24/2023 (AUD)
	A1	12/04/2018	160	08/29/2018	4.64% Matures 08/29/2023 (CNY)
	A1	12/04/2018	90	08/28/2018	4.45% Matures 08/28/2023 (CNY)
	A1	12/14/2018	37	11/02/2018	4.60% Matures 11/02/2023 (CNY)
	A2	04/27/2018	590.898	01/12/2015	2.00% Gtd Euro Matures 02/03/2020 (EUR)
BPE Financiaciones SA	Aa2	01/10/2018	200	01/08/2018	Gtd Matures 01/16/2020 (EUR)
BPIFrance Finment	Aa2	02/12/2018	1000	02/14/2018	0.25% Gtd Euro 02/14/2023 (EUR)
	Aa2	02/21/2018	900	03/03/2017	0.10% Gtd Euro 02/19/2021 (EUR)
	Aa2	09/21/2018	500	09/26/2018	0.88% Gtd Euro 09/26/2028 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	10/18/2018	125	10/22/2018	2.75% Gtd Euro 10/25/2025 (EUR)
	Aa2	11/08/2018	100	11/12/2018	3.13% Gtd Euro 09/26/2023 (EUR)
	Aa2	11/19/2018	500	11/22/2018	0.63% Gtd Euro 05/25/2026 (EUR)
	Aa2	12/19/2018	50	12/21/2018	1.32% Matures 12/21/2033 (EUR)
Bred-Banque Populaire	A1	06/29/2018	41,802	04/03/2011	Zero Cpn Euro Matures 04/03/2019 (EUR)
	A1	06/29/2018	22,943	09/30/2011	Zero Cpn Euro Matures 09/30/2019 (EUR)
Brisbane Airport Corp Pty Ltd	Baa2	04/19/2018	350	04/18/2018	3.90% Australian 04/24/2025 (AUD)
British Telecommunications PLC	Baa2	03/23/2018	575	06/23/2017	1.00% Euro Matures 06/23/2024 (EUR)
	Baa2	03/23/2018	392,712	01/01/1997	Flt Rt Euro Matures 04/25/2025 (GBP)
	Baa2	03/23/2018	1,362,045	06/03/2014	1.13% Euro Matures 06/10/2019 (EUR)
	Baa2	03/23/2018	1,202,514	03/03/2016	1.13% Euro Matures 03/10/2023 (EUR)
	Baa2	03/23/2018	1,639,792	03/03/2016	0.63% Euro Matures 03/10/2021 (EUR)
	Baa2	03/23/2018	1,421,153	03/03/2016	1.75% Euro Matures 03/10/2026 (EUR)
	Baa2	03/23/2018	1,150	06/23/2017	1.50% Euro Matures 06/23/2027 (EUR)
	Baa2	03/23/2018	250	11/14/2017	3.63% Euro Matures 11/21/2047 (GBP)
	Baa2	03/23/2018	575	06/23/2017	0.50% Euro Matures 06/23/2022 (EUR)
	Baa2	03/23/2018	1,100	11/14/2017	1.00% Euro Matures 11/21/2024 (EUR)
	Baa2	03/23/2018	984,717	06/14/2007	6.375% Gtd Euro Matures 06/23/2037 (GBP)
	Baa2	03/23/2018	500	11/14/2017	3.13% Euro Matures 11/21/2031 (GBP)
	Baa2	06/20/2018	330	06/25/2018	Flt Rt Indx Lnkd Euro 06/25/2033 (GBP)
	Baa2	06/20/2018	330	06/25/2018	3.64% Euro 06/25/2033 (GBP)
	Baa2	06/20/2018	330	06/25/2018	3.88% Euro 06/25/2039 (GBP)
	Baa2	06/20/2018	340	06/25/2018	Flt Rt Indx Lnkd Euro 06/25/2042 (GBP)
	Baa2	06/20/2018	330	06/25/2018	Flt Rt Indx Lnkd Euro 06/25/2039 (GBP)
	Baa2	06/20/2018	340	06/25/2018	3.92% Euro 06/25/2042 (GBP)
	Baa2	09/24/2018	500	09/26/2018	0.88% Euro 09/26/2023 (EUR)
	Baa2	09/24/2018	500	09/26/2018	2.13% Euro 09/26/2028 (EUR)
Busan Bank	A2	05/09/2018	500	05/25/2018	4.85% Euro 05/25/2021 (CNY)
	A2	09/07/2018	195	09/11/2018	3.32% Euro 09/11/2021 (HKD)
	A2	11/13/2018	25	11/16/2018	Flt Rt Euro 11/16/2023 (USD)
	A2	12/12/2018	10	12/14/2018	
Cadent Fin PLC	Baa1	03/20/2018	300	03/21/2018	3.13% Gtd Euro 03/21/2040 (GBP)
	Baa1	08/13/2018	10,000	07/19/2018	1.02% Gtd Euro 07/19/2033 (JPY)
Cagamas Global PLC	A3	07/11/2018	310	07/12/2018	3.17% Gtd Euro 07/12/2021 (HKD)
	A3	07/24/2018	28	07/26/2018	Gtd Flt Rt Euro 07/26/2021 (USD)
	A3	07/24/2018	351	07/26/2018	3.10% Gtd Euro 07/26/2020 (HKD)
	A3	07/31/2018	65	08/03/2018	2.52% Gtd Euro 08/03/2020 (SGD)
	A3	10/15/2018	160	10/19/2018	2.79% Gtd Euro 10/19/2020 (SGD)
Caisse Centrale Du Credit Immobilier de France	Aa2	04/19/2018	800	04/26/2018	0.13% Gtd Euro 10/26/2022 (EUR)
Caisse D'Amortissement de la Dette Sociale ...	Aa2	01/24/2018	2,000	01/29/2018	2.38% Global Matures 01/29/2021 (USD)
Caisse des Depots et Consignations	Aa2	08/03/2018	1,000	06/20/2018	0.13% Euro 10/25/2023 (EUR)
	Aa2	01/03/2018	20	01/05/2018	1.73% Euro Matures 01/06/2048 (EUR)
	Aa2	01/11/2018	50	01/15/2018	1.78% Euro Matures 01/15/2048 (EUR)
	Aa2	01/19/2018	20	01/22/2018	1.93% Euro Matures 01/22/2048 (EUR)
	Aa2	01/24/2018	250	01/25/2018	1.00% Euro Matures 01/25/2021 (GBP)
	Aa2	01/26/2018	20	01/30/2018	1.79% Euro Matures 01/30/2048 (EUR)
	Aa2	01/31/2018	20	02/01/2018	1.96% Euro Matures 02/01/2048 (EUR)
	Aa2	02/12/2018	10	02/14/2018	Zero Cpn Euro 02/14/2048 (EUR)
	Aa2	02/16/2018	30	02/20/2018	1.78% Euro 02/20/2048 (EUR)
	Aa2	03/05/2018	30	03/06/2018	2.03% Euro 03/06/2048 (EUR)
	Aa2	03/12/2018	20	03/13/2018	1.79% Euro 03/13/2048 (EUR)
	Aa2	03/28/2018	40	03/07/2018	1.93% Euro 03/06/2048 (EUR)
	Aa2	05/18/2018	50	05/21/2018	1.94% Euro 05/21/2048 (EUR)
	Aa2	05/23/2018	50	05/24/2018	1.95% Euro 05/24/2048 (EUR)
	Aa2	05/25/2018	10	05/29/2018	1.95% Euro 05/29/2048 (EUR)
	Aa2	05/29/2018	175	05/30/2018	0.25% Euro 05/30/2025 (CHF)
	Aa2	06/15/2018	20	06/15/2018	1.78% Euro 06/15/2048 (EUR)
	Aa2	06/15/2018	10	06/15/2018	1.92% Euro 06/15/2048 (EUR)
	Aa2	08/07/2018	15	08/08/2018	1.98% Euro 08/08/2048 (EUR)
	Aa2	08/07/2018	35	08/08/2018	1.18% Euro 05/25/2031 (EUR)
	Aa2	08/07/2018	25	08/08/2018	1.82% Euro 08/08/2048 (EUR)
	Aa2	08/08/2018	145	08/09/2018	1.55% Euro 08/09/2038 (EUR)
	Aa2	08/08/2018	50	08/09/2018	1.97% Euro 08/09/2048 (EUR)
	Aa2	08/08/2018	50	08/10/2018	1.81% Euro 08/10/2048 (EUR)
	Aa2	08/09/2018	10	08/13/2018	1.81% Euro 08/13/2048 (EUR)
	Aa2	08/14/2018	105	08/16/2018	1.55% Euro 08/16/2038 (EUR)
	Aa2	08/31/2018	10	09/04/2018	1.90% Euro 09/04/2048 (EUR)
	Aa2	09/14/2018	20	09/11/2018	1.90% Euro 09/11/2048 (EUR)
	Aa2	09/14/2018	30	09/14/2018	1.90% Euro 09/14/2048 (EUR)
	Aa2	09/14/2018	1,000	09/18/2018	0.75% Euro 09/18/2028 (EUR)
	Aa2	09/24/2018	25	09/24/2018	1.78% Euro 09/24/2048 (EUR)
	Aa2	09/25/2018	50	09/27/2018	1.95% Euro 09/27/2048 (EUR)
	Aa2	09/26/2018	15	09/28/2018	1.77% Euro 09/28/2048 (EUR)
	Aa2	09/28/2018	300	10/02/2018	Flt Rt Euro 10/02/2020 (USD)
	Aa2	11/22/2018	10	11/26/2018	1.82% Euro 11/26/2048 (EUR)
	Aa2	11/22/2018	15	11/27/2018	1.82% Euro 11/27/2048 (EUR)
	Aa2	12/04/2018	500	12/06/2018	1.64% Matures 12/06/2022 (NOK)
	Aa2	12/05/2018	50	12/07/2018	1.59% Matures 12/07/2038 (EUR)
	Aa2	12/19/2018	25	12/21/2018	1.73% Matures 12/21/2048 (EUR)
Caixa Economica Montepio Geral Caixa Economica Bancaria S	Caa2	12/27/2018	50	12/27/2018	
Caixa Geral de Depositos Fin	B3	02/27/2018	110	12/18/2002	Gtd Perp Sub Flt Rt Euro (EUR)
Caixa Geral de Depositos SA	B2	02/27/2018	733,642	05/11/2009	4.00% Portugal Matures 05/13/2019 (EUR)
	Ba3	02/27/2018	151,053	08/05/2009	5.00% Fixed/Flt Rt Euro Matures 08/05/2021 (EUR)
	Ba3	02/27/2018	88,58	10/08/2009	4.40% Portugal Matures 10/08/2019 (EUR)
	B2	02/27/2018	152,015	03/03/2008	5.98% Sub Euro Matures 03/03/2028 (EUR)
	Ba3	02/27/2018	25,787	07/15/2010	Flt Rt Euro Matures 07/15/2020 (EUR)
Caixa Geral de Depositos SA (Paris)	Ba3	02/27/2018	12,282	01/23/2006	Flt Rt Euro Matures 01/23/2036 (EUR)
	Ba3	02/27/2018	24,273	03/10/2005	7.07% Fx/Flt Rt Euro Matures 03/10/2020 (EUR)
	Ba3	02/27/2018	12,44	08/11/2005	4.03% Euro Matures 08/11/2035 (EUR)
	Ba3	02/27/2018	26,386	10/26/2004	Zero Cpn Euro Matures 10/26/2034 (EUR)
	Ba3	02/27/2018	6,131	02/28/2005	4.25% Fx/Flt Rt Euro Matures 02/28/2020 (EUR)
	Ba3	02/27/2018	13,399	03/30/2004	8.50% Fx/Flt Rt Euro Matures 03/30/2019 (EUR)
	Ba3	02/27/2018	3,637	05/05/2004	6.05% Fx/Flt Rt Euro Matures 05/05/2019 (EUR)
	Ba3	02/27/2018	5	04/18/2005	8.00% Fx/Flt Rt Euro Matures 04/18/2020 (USD)
	Ba3	02/27/2018	5,768	09/29/2003	Flt Rt Euro Matures 09/29/2023 (EUR)
Caixabank SA	Ba1	08/01/2018	1,033,912	10/28/2013	5.00% Sub Fixed/Flt Rt Euro Matures 11/14/2023 (EUR)
	Baa1	08/01/2018	1,000	05/10/2017	1.13% Euro Matures 05/17/2024 (EUR)
	Ba1	08/01/2018	1,000	01/18/2018	0.75% Euro 04/18/2023 (EUR)
	Ba1	08/01/2018	1,000	07/05/2017	2.75% Sub Fixed/Flt Rt Euro Matures 07/14/2028 (EUR)
	Ba1	08/01/2018	1,250	08/31/2017	1.13% Euro Matures 01/12/2023 (EUR)
	Ba1	10/22/2018	1,000	10/17/2018	1.75% Euro 10/24/2023 (EUR)
Caja Vital Fin B.V.	Baa2	03/22/2018	60,337	07/27/2004	6.05% Gtd Fx/Flt Rt Euro Matures 07/30/2019 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Campania Region of	Ba2	10/23/2018	1366.703	06/29/2006	4.849% Global Matures 06/29/2026 (EUR)
	Ba2	10/23/2018	1000	06/23/2006	6.262% Global Matures 06/29/2036 (USD)
Canada Gov't of	Aaa	03/09/2018	125	03/12/2014	Flt Rt Euro 03/19/2020 (USD)
	Aaa	06/20/2018	125	05/08/2014	Flt Rt Euro 05/08/2020 (USD)
Canadian Imperial Bank of Commerce	Aa2	07/16/2018	2	06/20/2017	2.50% Step Up Matures 06/23/2027 (USD)
	Aa2	07/16/2018	91.465	07/11/2013	4.75% Euro Matures 07/25/2019 (AUD)
	Aa2	07/16/2018	300	01/15/2015	Flt Rt Euro Matures 01/15/2020 (USD)
	Aa2	07/16/2018	2	11/26/2014	2.50% Step Up Matures 11/26/2024 (USD)
	Aa2	07/16/2018	25	04/30/2015	3.02% Matures 05/20/2025 (USD)
	Aa2	07/16/2018	0	07/25/2017	Flt Rt Matures 07/28/2022 (USD)
	Aa2	07/16/2018	4	02/23/2015	2.25% Step Up Matures 02/23/2025 (USD)
	Aa2	07/16/2018	2	03/31/2015	2.40% Step Up Matures 03/31/2025 (USD)
	Aa2	07/16/2018	2	03/31/2015	1.70% Step Up Matures 03/31/2020 (USD)
	Aa2	07/16/2018	10	03/28/2016	3.80% Euro Matures 03/28/2036 (USD)
	Aa2	07/16/2018	50	08/18/2016	3.10% Euro Matures 08/18/2031 (USD)
	Aa2	07/16/2018	250	06/22/2018	Flt Rt Euro 06/22/2020 (EUR)
	Aa2	07/16/2018	30	10/13/2016	3.15% Euro Matures 10/13/2031 (USD)
	Aa2	07/16/2018	367	01/29/2018	2.73% Euro 02/06/2023 (HKD)
	Aa2	08/09/2018	0	08/14/2018	3.00% Step Up 08/17/2021 (USD)
	Aa2	08/15/2018	0	08/27/2018	3.00% Step Up 08/30/2022 (USD)
Canadian Natural Resources Ltd	Baa2	09/13/2018	487.734	06/14/2012	3.05% Canadian Matures 06/19/2019 (CAD)
	Baa2	09/13/2018	417.484	06/03/2015	2.89% Canadian Matures 08/14/2020 (CAD)
	Baa2	09/13/2018	900	05/30/2017	2.05% Canadian Matures 06/01/2020 (CAD)
	Baa2	09/13/2018	600	05/30/2017	3.42% Canadian Matures 12/01/2026 (CAD)
	Baa2	09/13/2018	300	05/30/2017	4.85% Canadian Matures 05/30/2047 (CAD)
	Baa2	09/13/2018	461.318	05/29/2014	3.55% Matures 06/03/2024 (CAD)
	Baa2	09/13/2018	461.318	05/29/2014	2.60% Canadian Matures 12/03/2019 (CAD)
	Baa2	09/13/2018	1000	08/09/2016	3.31% Canadian Matures 02/11/2022 (CAD)
Cassa Del Trentino SPA	Baa1	10/23/2018	168.064	05/19/2014	1.94% Gtd Euro Matures 01/31/2022 (EUR)
	Baa1	10/23/2018	60	11/30/2016	1.55% Gtd Euro Matures 11/30/2026 (EUR)
	Baa1	10/23/2018	25.058	10/31/2014	2.96% Gtd Euro Matures 11/07/2034 (EUR)
	Baa1	10/23/2018	189.727	10/23/2014	1.70% Gtd Euro Matures 10/30/2024 (EUR)
	Baa1	10/23/2018	164.407	08/07/2015	1.50% Gtd Euro Matures 08/07/2025 (EUR)
	Baa1	10/23/2018	169.507	06/17/2016	1.16% Gtd Euro Matures 06/17/2026 (EUR)
	Baa1	10/23/2018	61.138	12/23/2015	1.45% Gtd Euro Matures 12/23/2025 (EUR)
	Baa1	10/23/2018	128.207	06/06/2014	1.70% Gtd Euro Matures 09/30/2020 (EUR)
Cassa Depositi E Prestiti SPA	Baa3	10/23/2018	450.94	03/23/2012	5.24% Euro Matures 03/23/2022 (EUR)
	Baa3	10/23/2018	344.851	10/25/2013	4.13% Euro Matures 11/15/2023 (EUR)
	Baa3	10/23/2018	333.698	09/18/2013	3.50% Euro Matures 01/10/2019 (EUR)
	Baa3	10/23/2018	1021.757	10/03/2013	3.75% Euro Matures 10/15/2020 (EUR)
	Baa3	10/23/2018	298.047	11/23/2012	4.71% Euro Matures 11/23/2020 (EUR)
	Baa3	10/23/2018	420.214	12/27/2013	4.16% Euro Matures 12/27/2023 (EUR)
	Baa3	10/23/2018	344.438	03/25/2014	3.96% Fixed/Flt Rt Euro Matures 03/25/2024 (EUR)
	Baa3	10/23/2018	805.499	03/31/2015	1.50% Euro Matures 04/09/2025 (EUR)
	Baa3	10/23/2018	275.809	12/11/2013	4.50% Euro Matures 12/11/2028 (EUR)
	Baa3	10/23/2018	683.527	12/20/2013	Flt Rt Euro Matures 12/20/2023 (EUR)
	Baa3	10/23/2018	500	09/27/2018	2.13% Euro 09/27/2023 (EUR)
	Baa3	10/23/2018	140	12/21/2017	0.70% Euro Matures 12/21/2022 (EUR)
	Baa3	10/23/2018	300	02/01/2017	Fixed/Flt Rt Euro Matures 02/01/2019 (EUR)
	Baa3	10/23/2018	1000	06/21/2017	1.50% Euro Matures 06/21/2024 (EUR)
	Baa3	10/23/2018	500	11/21/2017	0.75% Euro Matures 11/21/2022 (EUR)
	Baa3	10/23/2018	300	03/09/2017	Flt Rt Euro Matures 03/09/2023 (EUR)
	Baa3	10/23/2018	100	02/16/2018	3.55% Euro 02/16/2023 (USD)
	Baa3	10/23/2018	150	03/13/2017	2.50% Fixed/Flt Rt Euro Matures 03/13/2027 (EUR)
	Baa3	10/23/2018	479.728	12/23/2013	3.09% Euro Matures 12/23/2019 (EUR)
	Baa3	10/23/2018	1024.24	05/22/2014	2.75% Euro Matures 05/31/2021 (EUR)
	Baa3	10/23/2018	333.738	11/08/2013	4.13% Euro Matures 11/08/2023 (EUR)
	Baa3	10/23/2018	78.708	02/12/2016	2.18% Euro Matures 03/01/2032 (EUR)
	Baa3	10/23/2018	250	07/26/2016	Flt Rt Euro Matures 07/26/2022 (EUR)
	Baa3	10/23/2018	135.175	02/16/2011	Flt Rt Euro Matures 02/16/2021 (EUR)
	Baa3	10/23/2018	52.478	03/09/2012	6.10% Euro Matures 03/23/2028 (EUR)
	Baa3	10/23/2018	428.443	06/27/2011	4.75% Euro Matures 06/18/2019 (EUR)
	Baa3	10/23/2018	69.502	10/28/2010	Flt Rt Euro Matures 10/28/2019 (EUR)
	Baa3	10/23/2018	122.175	09/15/2005	Flt Rt Euro Matures 09/30/2020 (EUR)
	Baa3	10/23/2018	56.16	10/31/2006	Flt Rt Euro Matures 10/31/2029 (EUR)
	Baa3	10/23/2018	7500	03/28/2018	1.38% Euro 03/29/2038 (JPY)
	Baa3	10/23/2018	200	01/23/2017	Fixed/Flt Rt Euro Matures 01/23/2019 (EUR)
	Baa3	10/23/2018	750	02/07/2018	1.88% Euro 02/07/2026 (EUR)
	Baa3	11/30/2018	140	12/04/2018	Flt Rt Euro 12/04/2024 (EUR)
Castellum AB	Baa3	11/14/2018	500	11/13/2018	2.13% Euro 11/20/2023 (EUR)
Caterpillar Financial Svcs Corp	A3	02/21/2018	0	02/26/2018	2.40% 03/15/2020 (USD)
	A3	02/28/2018	0	03/05/2018	2.75% 03/15/2022 (USD)
	A3	03/06/2018	0	03/12/2018	2.65% 03/15/2021 (USD)
	A3	03/20/2018	450	03/12/2018	2.90% 03/15/2021 (USD)
	A3	03/20/2018	450	03/12/2018	Flt Rt 03/15/2021 (USD)
	A3	03/20/2018	0	03/26/2018	2.50% 03/15/2020 (USD)
	A3	03/27/2018	0	04/02/2018	2.50% 04/15/2020 (USD)
	A3	05/08/2018	2,021	05/14/2018	3.15% 05/15/2023 (USD)
	A3	05/08/2018	11,319	05/14/2018	2.75% 05/15/2020 (USD)
	A3	05/15/2018	650	05/09/2018	2.95% 05/15/2020 (USD)
	A3	05/15/2018	3,492	05/21/2018	2.70% 05/15/2020 (USD)
	A3	05/15/2018	250	05/09/2018	Flt Rt 05/15/2023 (USD)
	A3	05/15/2018	600	05/09/2018	Flt Rt 05/15/2020 (USD)
	A3	05/15/2018	500	05/09/2018	3.45% 05/15/2023 (USD)
	A3	05/22/2018	8,454	05/29/2018	3.00% 06/15/2021 (USD)
	A3	06/05/2018	2,239	06/11/2018	3.20% 06/15/2023 (USD)
	A3	06/05/2018	4,095	06/11/2018	2.75% 06/15/2020 (USD)
	A3	06/12/2018	3,277	06/18/2018	2.95% 06/15/2021 (USD)
	A3	06/19/2018	1,154	06/25/2018	3.20% 06/15/2023 (USD)
	A3	06/19/2018	5,766	06/25/2018	2.80% 06/15/2020 (USD)
	A3	08/14/2018	5,233	08/20/2018	2.75% 08/15/2020 (USD)
	A3	08/21/2018	1,49	08/27/2018	3.05% 08/15/2023 (USD)
	A3	08/28/2018	0	09/04/2018	2.90% 09/15/2021 (USD)
	A3	09/11/2018	450	09/04/2018	Flt Rt 09/07/2021 (USD)
	A3	09/11/2018	3,012	09/17/2018	2.80% 09/15/2020 (USD)
	A3	09/11/2018	800	09/04/2018	3.15% 09/07/2021 (USD)
	A3	09/18/2018	2,837	09/24/2018	3.25% 09/15/2023 (USD)
	A3	09/25/2018	0	10/01/2018	3.25% 10/15/2023 (USD)
	A3	11/06/2018	2,874	11/13/2018	3.20% 11/15/2021 (USD)
	A3	11/14/2018	4,388	11/19/2018	3.10% 11/15/2020 (USD)
	A3	11/14/2018	0,548	11/19/2018	3.40% 11/15/2023 (USD)
	A3	11/27/2018	0	12/03/2018	3.15% 12/15/2021 (USD)
	A3	11/27/2018	0	12/03/2018	2.90% 06/15/2020 (USD)
	A3	12/06/2018	500	12/03/2018	3.65% Matures 12/07/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
CBQ Fin Ltd	A3	05/21/2018	335	03/22/2018	0.70% Gtd Euro 03/22/2021 (CHF)
	A3	05/21/2018	750	06/24/2014	2.88% Gtd Euro Matures 06/24/2019 (USD)
	A3	05/21/2018	750	06/06/2016	3.25% Gtd Euro Matures 06/13/2021 (USD)
	A3	05/21/2018	500	05/24/2018	5.00% Gtd Euro 05/24/2023 (USD)
	A3	10/10/2018	100	10/17/2018	1.12% Gtd Euro 10/17/2022 (CHF)
CDBI Funding 1	A2	11/09/2018	400	11/15/2018	Gtd Flt Rt Euro 11/15/2021 (USD)
CDBL Funding 2	A2	07/16/2018	500	07/18/2018	Gtd Flt Rt Euro 07/18/2021 (USD)
	A2	10/22/2018	601	10/23/2018	3.50% Gtd Euro 10/23/2021 (HKD)
Central American Bank For Economic Integration	A1	05/03/2018	2000	04/27/2018	4.85% Euro 05/23/2023 (CNY)
	A1	11/12/2018	185600	10/12/2018	Dual Curr Flt Rt Euro 10/30/2028 (COP)
Central Bank of Tunisia	B2	03/14/2018	487.698	06/09/2005	4.50% Global Matures 06/22/2020 (EUR)
Central Nippon Expressway Co Ltd	A1	01/23/2018	1000	02/09/2018	2.46% Euro Matures 02/09/2022 (HKD)
	A1	02/02/2018	100	02/15/2018	3.06% Euro 02/15/2022 (USD)
	A1	02/02/2018	350	02/15/2018	Flt Rt Euro 02/15/2022 (USD)
	A1	04/24/2018	200	05/11/2018	2.91% Euro 05/11/2021 (AUD)
CEZ AS	Baa1	11/14/2018	500	11/13/2018	0.88% Euro 11/21/2022 (EUR)
Champion MTN Ltd	Baa1	03/29/2018	275	04/06/2018	3.73% Gtd Euro 04/06/2028 (HKD)
	Baa1	05/27/2018	200	05/29/2018	2.85% Gtd Euro 05/29/2020 (HKD)
	Baa1	07/26/2018	450	07/31/2018	4.00% Gtd Euro 07/31/2025 (HKD)
China Cinda Fin (2017) I Ltd	Baa1	01/31/2018	200	02/08/2018	5.00% Gtd Euro 02/08/2048 (USD)
	Baa1	01/31/2018	300	02/08/2018	4.38% Gtd Euro 02/08/2025 (USD)
	Baa1	01/31/2018	1200	01/31/2018	4.75% Gtd Euro 02/08/2028 (USD)
	Baa1	01/31/2018	800	02/08/2018	3.88% Gtd Euro 02/08/2023 (USD)
China Construction Bank (Asia) Corp Ltd	A1	08/20/2018	163.26	11/11/2014	3.95% Euro Matures 11/18/2021 (CNY)
	A1	08/20/2018	163.26	11/11/2014	3.75% Euro Matures 11/18/2019 (CNY)
	A1	08/20/2018	97.956	11/11/2014	4.08% Euro Matures 11/18/2024 (CNY)
	A1	08/20/2018	566.9	01/29/2015	1.50% Euro Matures 02/11/2020 (EUR)
	A1	08/20/2018	400	07/02/2014	3.25% Euro Matures 07/02/2019 (USD)
	A1	08/20/2018	340.522	04/25/2014	1.38% Swiss Matures 05/28/2019 (CHF)
China Construction Bank (New Zealand) Ltd	A1	06/12/2018	100	06/12/2018	Gtd New Zealand 06/19/2023 (NZD)
China Construction Bank Corp Hong Kong Branch	A1	06/04/2018	900	06/08/2018	Flt Rt Euro 06/08/2021 (USD)
	A1	06/04/2018	600	06/08/2018	Flt Rt Euro 06/08/2023 (USD)
	A1	09/18/2018	1000	09/24/2018	Flt Rt Euro 09/24/2021 (USD)
China Construction Bank Corp LUX Branch	A1	09/18/2018	500	09/24/2018	Flt Rt Euro 09/24/2021 (EUR)
China Dev Bank	A1	12/02/2018	500	12/12/2018	Matures 12/12/2023 (USD)
	A1	12/02/2018	800	12/12/2018	0.63% Matures 12/12/2022 (EUR)
	A1	12/02/2018	1000	12/12/2018	Matures 12/12/2021 (USD)
China Great Wall Int'l Hldgs III Ltd	Baa1	05/18/2018	600	05/25/2018	4.38% Gtd Euro 05/25/2023 (USD)
China Merchants Bank Co Ltd Hong Kong Branch	A3	05/30/2018	162.959	11/25/2014	4.05% Euro Matures 12/09/2019 (CNY)
	A3	09/18/2018	400	09/26/2018	4.00% Euro 09/26/2023 (USD)
	A3	09/18/2018	400	09/26/2018	Flt Rt Euro 09/26/2021 (USD)
China Resources Gas Group Ltd	A3	02/28/2018	750	04/05/2012	4.50% Global Matures 04/05/2022 (USD)
Citibank NA	A1	02/09/2018	700	02/08/2018	Flt Rt 02/12/2021 (USD)
	A1	02/09/2018	1300	02/08/2018	2.85% 02/12/2021 (USD)
	A1	04/25/2018	2000	04/23/2018	3.05% 05/01/2020 (USD)
	A1	04/25/2018	1500	04/23/2018	Flt Rt 05/01/2020 (USD)
	A1	07/17/2018	1750	07/16/2018	3.40% 07/23/2021 (USD)
	A1	07/17/2018	750	07/16/2018	Flt Rt 07/23/2021 (USD)
Citic Ltd	A3	01/05/2018	250	01/11/2018	3.50% Euro 07/11/2023 (USD)
	A3	01/05/2018	500	01/11/2018	4.00% Euro 01/11/2028 (USD)
	A3	03/11/2018	75	03/13/2018	4.85% Euro 03/13/2038 (USD)
CITIC Secs Fin MTN Co Ltd	Baa1	12/03/2018	300	12/10/2018	----
Citigroup Global Markets Hldgs Inc	Baa1	01/09/2018	3.73	09/11/2017	Gtd Indx Linked Matures 09/15/2022 (USD)
	Baa1	01/09/2018	1.113	12/20/2017	Gtd Indx Linked Matures 12/23/2022 (USD)
	Baa1	01/09/2018	5.404	12/28/2017	Gtd Indx Linked Matures 01/04/2023 (USD)
	Baa1	01/09/2018	1.85	09/26/2017	Gtd Indx Linked Matures 09/29/2022 (USD)
	Baa1	01/09/2018	0.83	11/29/2017	0.75% Gtd Indx Linked Matures 06/02/2023 (USD)
	Baa1	01/09/2018	3.73	09/11/2017	Gtd Indx Linked Matures 09/14/2023 (USD)
	Baa1	01/09/2018	5.256	12/01/2017	Gtd Indx Linked Matures 12/06/2022 (USD)
	Baa1	01/09/2018	1	01/25/2018	Gtd Indx Linked Matures 01/30/2023 (USD)
	Baa1	01/09/2018	8.255	10/27/2017	Gtd Indx Linked Matures 10/31/2022 (USD)
	Baa1	01/09/2018	0.875	10/26/2017	0.75% Gtd Indx Linked Matures 05/01/2023 (USD)
	Baa1	01/09/2018	1.489	10/25/2017	Gtd Indx Linked Matures 10/28/2022 (USD)
	Baa1	01/09/2018	1.145	11/29/2017	Gtd Indx Linked Matures 12/02/2022 (USD)
	Baa1	01/23/2018	0	01/26/2018	Gtd Flt Rt Matures 01/31/2028 (USD)
	Baa1	01/25/2018	1	01/24/2018	8.50% Gtd Fixed/Flt Rt 01/29/2038 (USD)
	Baa1	01/30/2018	60	10/20/2017	7.00% Gtd Fixed/Flt Rt Euro Matures 10/20/2027 (USD)
	Baa1	02/06/2018	0	02/21/2018	3.40% Gtd Step Up 02/23/2038 (USD)
	Baa1	02/10/2018	1	02/23/2018	Gtd Indx Linked 02/28/2023 (USD)
	Baa1	02/23/2018	0	03/16/2018	7.00% Gtd Fixed/Flt Rt 03/20/2033 (USD)
	Baa1	03/06/2018	20	02/13/2018	Gtd Flt Rt Euro 02/13/2028 (USD)
	Baa1	03/09/2018	0	03/15/2018	Gtd Flt Rt 03/20/2028 (USD)
	Baa1	03/14/2018	0	03/26/2018	9.50% Gtd Fixed/Flt Rt 03/29/2038 (USD)
	Baa1	03/23/2018	1	03/29/2018	7.00% Gtd Fixed/Flt Rt 04/03/2028 (USD)
	Baa1	03/23/2018	550	02/26/2018	Gtd Zero Cpn Euro 03/12/2038 (MXN)
	Baa1	04/16/2018	1	04/30/2018	7.00% Gtd Fixed/Flt Rt 05/03/2033 (USD)
	Baa1	04/17/2018	36.822	04/17/2018	Gtd Flt Rt 04/22/2058 (USD)
	Baa1	04/20/2018	0	04/30/2018	2.00% Gtd Fixed/Flt Rt 05/03/2021 (USD)
	Baa1	04/25/2018	0	04/25/2018	Gtd Flt Rt 04/30/2058 (USD)
	Baa1	04/27/2018	1	04/27/2018	2.40% Gtd Step Up 05/01/2021 (USD)
	Baa1	05/07/2018	0	05/30/2018	2.40% Gtd Step Up 06/04/2021 (USD)
	Baa1	05/10/2018	1	05/16/2018	10.00% Gtd Fixed/Flt Rt 05/18/2038 (USD)
	Baa1	05/10/2018	0	05/18/2018	5.00% Gtd Fixed/Flt Rt 05/23/2025 (USD)
	Baa1	05/29/2018	5.125	02/21/2018	Gtd Indx Linked 02/25/2021 (USD)
	Baa1	05/29/2018	1	03/02/2018	Gtd Flt Rt 03/06/2028 (USD)
	Baa1	05/29/2018	1	05/25/2018	5.00% Gtd Fixed/Flt Rt 05/31/2023 (USD)
	Baa1	05/29/2018	1	03/26/2018	2.00% Gtd Step Up 03/29/2023 (USD)
	Baa1	05/29/2018	1	05/24/2018	5.00% Gtd Fixed/Flt Rt 05/29/2023 (USD)
	Baa1	06/05/2018	1	05/29/2018	3.25% Gtd Step Up 05/31/2023 (USD)
	Baa1	06/05/2018	1	06/28/2018	Gtd Indx Linked 07/03/2023 (USD)
	Baa1	06/05/2018	1	06/08/2018	4.00% Gtd Fixed/Flt Rt 06/13/2023 (USD)
	Baa1	06/05/2018	1	04/06/2018	Gtd Indx Linked 04/13/2021 (USD)
	Baa1	06/05/2018	1	04/16/2018	5.00% Gtd Fixed/Flt Rt 04/18/2023 (USD)
	Baa1	06/05/2018	1	03/23/2018	Gtd Indx Linked 04/28/2021 (USD)
	Baa1	06/05/2018	1	04/24/2018	Gtd Fixed/Flt Rt 04/30/2028 (USD)
	Baa1	06/05/2018	1.36	04/25/2018	Gtd Indx Linked 04/28/2023 (USD)
	Baa1	06/06/2018	0	06/28/2018	2.45% Gtd Fixed/Flt Rt 07/03/2021 (USD)
	Baa1	06/06/2018	0	06/15/2018	4.00% Gtd Step Up 06/20/2038 (USD)
	Baa1	06/07/2018	0	06/22/2018	5.50% Gtd Fixed/Flt Rt 06/27/2025 (USD)
	Baa1	06/21/2018	0	06/22/2018	2.50% Gtd Step Up 06/27/2021 (USD)
	Baa1	06/29/2018	20	06/13/2018	4.34% Gtd Euro 06/13/2028 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa1	07/09/2018	3,927	05/29/2018	Gtd Indx Linked 12/03/2019 (USD)
	Baa1	07/15/2018	1,301	05/24/2018	Gtd Indx Linked 05/30/2023 (USD)
	Baa1	07/24/2018	318,368	06/12/2018	2.00% Gtd Step Up Euro 06/12/2024 (USD)
	Baa1	07/31/2018	40	06/28/2018	4.32% Gtd Euro 06/28/2021 (RON)
	Baa1	07/31/2018	140	07/12/2018	Gtd Zero Cpn Euro 07/12/2023 (ZAR)
	Baa1	08/03/2018	1	08/08/2018	Gtd Indx Linked 02/13/2020 (USD)
	Baa1	08/03/2018	1	07/26/2018	Gtd Indx Linked 01/30/2020 (USD)
	Baa1	08/03/2018	1	07/20/2018	Gtd Indx Linked 07/22/2021 (USD)
	Baa1	08/03/2018	1	07/26/2018	Gtd Indx Linked 07/30/2020 (USD)
	Baa1	08/08/2018	1	08/02/2018	Gtd Indx Linked 02/05/2021 (USD)
	Baa1	08/08/2018	1	06/22/2018	3.00% Gtd Fixed/Flt Rt 06/27/2022 (USD)
	Baa1	08/08/2018	1.5	07/26/2018	Gtd Indx Linked 07/30/2020 (USD)
	Baa1	08/09/2018	160	08/03/2018	3.63% Gtd Euro 08/10/2028 (HKD)
	Baa1	08/14/2018	0.85	08/06/2018	Gtd Flt Rt 08/09/2022 (USD)
	Baa1	08/14/2018	1	07/18/2018	5.50% Gtd Fixed/Flt Rt 07/23/2024 (USD)
	Baa1	08/14/2018	2.5	06/27/2018	Gtd Var Rt Indx Lnk 06/28/2021 (USD)
	Baa1	08/14/2018	1	08/02/2018	6.00% Gtd Fixed/Flt Rt 08/07/2028 (USD)
	Baa1	08/16/2018	1	08/29/2018	Gtd Indx Linked 03/05/2020 (USD)
	Baa1	08/16/2018	2	08/09/2018	2.90% Gtd Step Up 08/14/2020 (USD)
	Baa1	08/16/2018	1	08/28/2018	2.65% Gtd Fixed/Flt Rt 08/31/2021 (USD)
	Baa1	08/20/2018	1	08/28/2018	Gtd Flt Rt 08/31/2028 (USD)
	Baa1	08/20/2018	0	08/27/2018	3.00% Gtd 02/15/2022 (USD)
	Baa1	08/23/2018	80	08/08/2018	Gtd Zero Cpn Euro 08/08/2048 (USD)
	Baa1	08/28/2018	54.88	08/21/2018	Gtd Indx Linked 08/05/2020 (USD)
	Baa1	08/28/2018	2	08/21/2018	Gtd Indx Linked 08/26/2020 (USD)
	Baa1	09/04/2018	1	09/04/2018	Gtd Flt Rt 09/07/2021 (USD)
	Baa1	09/04/2018	1	09/20/2018	Gtd Indx Linked 09/25/2023 (USD)
	Baa1	09/05/2018	0	09/10/2018	3.00% Gtd 03/15/2022 (USD)
	Baa1	09/14/2018	1	09/27/2018	Gtd Indx Linked 04/01/2020 (USD)
	Baa1	09/14/2018	1	09/21/2018	8.00% Gtd Fixed/Flt Rt 09/25/2038 (USD)
	Baa1	09/14/2018	1	09/26/2018	Gtd Flt Rt 09/28/2023 (USD)
	Baa1	09/14/2018	1	09/26/2018	8.00% Gtd Fixed/Flt Rt 09/28/2033 (USD)
	Baa1	09/21/2018	13.105	09/12/2018	Gtd Indx Linked 09/16/2020 (USD)
	Baa1	09/25/2018	15	09/12/2018	4.20% Gtd Euro 09/12/2028 (USD)
	Baa1	09/27/2018	1	09/27/2018	8.00% Gtd Fixed/Flt Rt 10/04/2026 (USD)
	Baa1	09/28/2018	505	09/21/2018	3.79% Gtd Euro 09/28/2028 (HKD)
	Baa1	10/10/2018	1	10/05/2018	Gtd Indx Linked 04/09/2020 (USD)
	Baa1	10/16/2018	1	10/15/2018	Gtd Indx Linked 04/20/2020 (USD)
	Baa1	10/16/2018	1	10/15/2018	Gtd Flt Rt 10/18/2022 (USD)
	Baa1	10/17/2018	0	10/22/2018	3.55% Gtd 10/25/2022 (USD)
	Baa1	10/18/2018	10	10/15/2018	5.00% Gtd Fixed/Flt Rt 10/17/2024 (USD)
	Baa1	10/31/2018	1	11/16/2018	Gtd Flt Rt 11/20/2023 (USD)
	Baa1	10/31/2018	1	10/30/2018	Gtd Indx Linked 11/04/2021 (USD)
	Baa1	10/31/2018	1	10/29/2018	Gtd Fixed/Flt Rt 10/31/2038 (USD)
	Baa1	11/06/2018	1	11/16/2018	5.50% Gtd Fixed/Flt Rt 11/21/2025 (USD)
	Baa1	11/09/2018	1	11/09/2018	Gtd Indx Linked 11/12/2021 (USD)
	Baa1	11/12/2018	1	11/09/2018	Gtd Indx Linked 11/15/2021 (USD)
	Baa1	11/12/2018	1	11/09/2018	Gtd Indx Linked 11/14/2023 (USD)
	Baa1	11/20/2018	1	11/14/2018	Gtd Indx Linked 11/18/2021 (USD)
	Baa1	11/20/2018	6.06	11/09/2018	Gtd Indx Linked 11/12/2020 (USD)
	Baa1	11/27/2018	0	12/03/2018	3.25% Gtd 12/06/2021 (USD)
	Baa1	11/27/2018	1	11/21/2018	Gtd Indx Linked 11/26/2021 (USD)
	Baa1	11/30/2018	1	12/20/2018	Gtd Indx Linked 12/23/2021 (USD)
	Baa1	11/30/2018	1	12/28/2018	Gtd Indx Linked 01/05/2026 (USD)
	Baa1	12/03/2018	0	12/18/2018	Matures 12/21/2023 (USD)
	Baa1	12/11/2018	0.585	12/17/2018	3.25% Matures 12/20/2021 (USD)
	Baa1	12/11/2018	1	12/07/2018	Matures 12/09/2020 (USD)
	Baa1	12/14/2018	5	12/06/2018	4.70% Matures 12/11/2025 (USD)
	Baa1	12/19/2018	15.355	12/13/2018	Matures 12/16/2020 (USD)
	Baa1	12/27/2018	5	12/19/2018	4.50% Matures 12/21/2028 (USD)
	Baa1	12/27/2018	35	12/20/2018	3.00% Matures 12/24/2020 (USD)
	Baa1	12/27/2018	21.275	12/20/2018	3.00% Matures 01/24/2020 (USD)
Citigroup Inc	Baa1	01/10/2018	1	01/22/2018	Step Up Matures 01/25/2023 (USD)
	Baa1	01/19/2018	10	01/18/2018	4.75% Fixed/Flt Rt Matures 01/22/2028 (USD)
	Baa1	02/13/2018	30	12/05/2017	Zero Cpn Euro 12/05/2047 (AUD)
	Baa1	02/13/2018	19	01/30/2018	5.20% Euro 01/30/2041 (NZD)
	Baa1	02/13/2018	4.6	01/26/2018	Zero Cpn Euro 01/26/2038 (EUR)
	Baa1	03/19/2018	1250	03/14/2018	Flt Rt Euro 03/21/2023 (EUR)
	Baa1	03/19/2018	750	03/14/2018	1.63% Euro 03/21/2028 (EUR)
	Baa1	03/23/2018	22.5	03/27/2018	4.75% Fixed/Flt Rt 03/29/2028 (USD)
	Baa1	03/29/2018	65	03/09/2018	4.45% Euro 03/09/2028 (CNY)
	Baa1	03/29/2018	855	03/08/2018	8.95% Euro 03/08/2028 (MXN)
	Baa1	06/01/2018	10000	04/27/2018	0.95% Euro 04/27/2038 (JPY)
	Baa1	06/14/2018	10	06/07/2018	4.00% Fixed/Flt Rt Euro 06/14/2028 (USD)
	Baa1	07/27/2018	1750	07/24/2018	1.50% Fixed/Flt Rt Euro 07/24/2026 (EUR)
	Baa1	07/27/2018	50	06/20/2018	1.14% Euro 06/20/2025 (EUR)
	Baa1	09/18/2018	20	08/31/2018	Zero Cpn Euro 08/31/2048 (USD)
	Baa1	10/01/2018	12.024	09/24/2018	5.00% Fixed/Flt Rt 09/26/2028 (USD)
	Baa1	10/24/2018	50	10/11/2018	3.94% Euro 10/11/2028 (PLN)
	Baa1	10/26/2018	75	10/22/2018	5.00% Fixed/Flt Rt 10/24/2028 (USD)
	Baa1	11/20/2018	1	11/15/2018	4.13% Fixed/Flt Rt 11/20/2023 (USD)
	Baa1	12/03/2018	8.15	11/26/2018	5.20% Matures 11/28/2028 (USD)
Citycon Treas BV	Baa2	08/22/2018	300	08/22/2018	2.38% Gtd Euro 01/15/2027 (EUR)
CK Property Fin (Mtn) Ltd	A2	08/30/2018	2000	09/05/2018	3.57% Gtd Euro 09/05/2028 (HKD)
Clarion Funding PLC	A3	04/19/2018	250	04/19/2018	3.13% Euro 04/19/2048 (GBP)
Close Brothers Fin PLC	Aa3	01/12/2018	40	01/16/2018	Gtd Flt Rt Euro Matures 01/16/2019 (GBP)
	Aa3	08/23/2018	20	08/10/2018	0.16% Gtd Euro 08/10/2020 (EUR)
Close Brothers Group PLC	A3	04/25/2018	250	04/26/2018	2.75% Euro 04/26/2023 (GBP)
CMBLEMTN 1 Ltd	A3	05/30/2018	900	11/29/2016	3.25% Gtd Euro Matures 11/29/2021 (USD)
	A3	05/30/2018	300	11/29/2016	2.63% Gtd Euro Matures 11/29/2019 (USD)
CMT MTN Pte Ltd	A2	05/09/2018	130	05/09/2018	3.21% Singapore 11/09/2023 (SGD)
	A2	11/20/2018	555	11/20/2018	3.84% Euro 11/20/2025 (HKD)
CNH Industrial Fin Europe SA	Baa3	12/03/2018	500	05/23/2017	1.38% Gtd Euro Matures 05/23/2022 (EUR)
	Baa3	12/03/2018	650	08/31/2017	1.75% Gtd Euro Matures 09/12/2025 (EUR)
	Baa3	12/03/2018	1391.304	03/18/2014	2.75% Gtd Euro Matures 03/18/2019 (EUR)
	Baa3	12/03/2018	571.651	05/17/2016	2.88% Gtd Euro Matures 05/17/2023 (EUR)
	Baa3	12/03/2018	892.322	09/25/2014	2.88% Gtd Euro Matures 09/22/2021 (EUR)
Coca-Cola Amatil Ltd	A3	09/25/2018	1000	09/12/2018	3.04% Gtd Euro 09/26/2028 (NOK)
Commerzbank AG	Baa1	01/11/2018	10.5	12/04/2017	0.45% German Matures 12/12/2022 (EUR)
	Baa1	01/11/2018	5	12/14/2017	1.30% German Matures 12/21/2027 (EUR)
	Baa1	03/27/2018	500	02/28/2018	1.88% Euro 02/28/2028 (EUR)
	Baa1	05/21/2018	300	04/30/2018	4.85% Euro 04/30/2023 (CNY)
	Baa1	06/06/2018	5	04/13/2018	0.50% Step Up German 04/22/2025 (EUR)
	Baa1	06/06/2018	10	05/08/2018	2.57% German 05/15/2043 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa1	07/12/2018	100	07/11/2018	1.10% Euro 07/11/2025 (CHF)
	A1	08/03/2018	16.315	12/21/2006	Eqty Lkd Euro Matures 01/21/2019 (EUR)
	A1	08/03/2018	27.737	09/14/2007	Indx Lkd Euro Matures 09/30/2019 (EUR)
	Baa3	08/03/2018	15.438	11/25/1999	6.20% Sub Fx/Flt Rt Euro Matures 11/29/2019 (EUR)
	Baa3	08/03/2018	10.754	06/04/2002	6.46% Sub Euro Matures 06/24/2022 (EUR)
	Baa3	08/03/2018	1000	09/12/2013	8.13% Sub Global Matures 09/19/2023 (USD)
	Baa3	08/03/2018	1740.123	03/16/2011	7.75% Sub Euro Matures 03/16/2021 (EUR)
	Baa3	08/03/2018	1111.198	03/15/2016	4.00% Sub Euro Matures 03/23/2026 (EUR)
	Baa3	08/03/2018	500	01/09/2017	4.00% Sub Euro Matures 03/30/2027 (EUR)
	Baa3	08/03/2018	1860.508	03/17/2011	6.38% Sub Fixed/Flt Rt Euro Matures 03/22/2019 (EUR)
	Baa3	08/03/2018	17.582	04/05/2002	Sub Flt Rt Euro Matures 04/15/2020 (EUR)
	A1	08/03/2018	20.449	08/31/2007	Flt Rt Indx Lkd Euro Matures 09/30/2022 (EUR)
	A1	08/03/2018	54.374	04/20/2007	Flt Rt Euro Matures 04/24/2019 (EUR)
	Baa3	08/03/2018	32	11/25/1999	8.45% Fx/Flt Rt Euro Ser 193 Tr 1 Matures 11/25/2019
	Baa3	08/03/2018	150	08/19/1999	6.625% Sub Euro Ser 151 Matures 8/30/2019
	Baa3	08/03/2018	25.809	03/05/2002	6.30% Sub Euro Matures 03/15/2022 (EUR)
	Baa3	08/03/2018	10.754	03/05/2002	6.36% Sub Euro Matures 03/15/2022 (EUR)
	A1	08/28/2018	1250	08/21/2018	0.50% Euro 08/28/2023 (EUR)
	A1	08/28/2018	500	08/21/2018	1.50% Euro 08/28/2028 (EUR)
	Baa3	09/13/2018	400	09/10/2018	4.20% Matures 09/18/2028 (SGD)
	A1	10/05/2018	5	09/20/2018	Flt Rt Euro 09/27/2023 (EUR)
	A1	10/05/2018	5	09/20/2018	Flt Rt Euro 09/27/2028 (EUR)
	Baa1	10/26/2018	500	10/16/2018	1.25% Euro 10/23/2023 (EUR)
	A1	10/26/2018	18	10/04/2018	3.00% Step Up Euro 10/10/2023 (USD)
	Baa1	11/23/2018	2400	11/29/2018	0.84% Euro 11/29/2023 (JPY)
	A1	11/26/2018	24.5	11/15/2018	3.00% Step Up Euro 11/20/2023 (USD)
	A1	12/27/2018	650	12/04/2018	0.50% Matures 12/06/2021 (EUR)
	A1	12/27/2018	750	12/04/2018	Matures 12/04/2020 (EUR)
Commonwealth Bank of Australia	Baa1	01/04/2018	1250	01/10/2018	4.32% Global Matures 01/10/2048 (USD)
	Aa3	01/08/2018	200	01/10/2018	Flt Rt Euro Matures 01/10/2019 (GBP)
	Aa3	01/08/2018	200	01/10/2018	Flt Rt Euro Matures 01/10/2019 (GBP)
	Aa3	01/10/2018	200	01/11/2018	Flt Rt Euro Matures 01/11/2019 (GBP)
	Aa3	01/16/2018	800	01/18/2018	1.13% Euro Matures 01/18/2028 (EUR)
	Aa3	01/18/2018	100	01/22/2018	2.11% Euro Matures 01/22/2021 (HKD)
	Aa3	01/19/2018	750	01/18/2018	2.38% Euro Matures 01/18/2028 (NOK)
	Aa3	01/21/2018	100	01/23/2018	3.81% Dual Curr Fixed/Flt Rt Euro Matures 01/23/2048 (JPY)
	Aa3	01/24/2018	300	01/25/2018	3.25% Australian Matures 04/25/2023 (AUD)
	Aa3	01/24/2018	1200	01/25/2018	Flt Rt Australian Matures 04/25/2023 (AUD)
	Aa3	01/30/2018	14	01/19/2018	3.32% Euro Matures 01/19/2028 (USD)
	Aa3	01/30/2018	30	01/19/2018	4.05% Euro Matures 01/19/2033 (AUD)
	Aa3	01/30/2018	64	01/30/2018	4.39% Euro Matures 01/30/2021 (CNY)
	Aa3	02/12/2018	100	02/19/2018	4.44% Euro 02/19/2048 (AUD)
	Aa3	02/20/2018	30	02/23/2018	4.23% Euro 02/23/2033 (AUD)
	Aa3	02/27/2018	50	01/29/2018	Zero Cpn Euro 01/29/2048 (USD)
	Aa3	02/27/2018	570	01/29/2018	1.65% Dual Curr Euro 01/30/2023 (JPY)
	Aa3	02/27/2018	12	01/29/2018	Var Rt Euro 01/29/2023 (AUD)
	Aa3	02/27/2018	12	01/25/2018	Var Rt Euro 01/25/2023 (AUD)
	Aa3	02/27/2018	55	01/29/2018	Zero Cpn Euro 01/29/2048 (USD)
	Aa3	02/27/2018	100	01/29/2018	0.23% Euro 01/29/2025 (CHF)
	Aa3	03/05/2018	50	03/08/2018	4.33% Euro 03/08/2038 (AUD)
	Aa3	03/06/2018	500	03/08/2018	Flt Rt Euro 03/08/2023 (EUR)
	Aa3	03/15/2018	1000	03/16/2018	3.90% Global 03/16/2028 (USD)
	Aa3	03/15/2018	500	03/16/2018	3.45% Global 03/16/2023 (USD)
	Aa3	03/15/2018	750	03/16/2018	Flt Rt Global 03/16/2023 (USD)
	Aa3	03/16/2018	110	03/20/2018	Flt Rt Euro 03/20/2019 (USD)
	Aa3	03/18/2018	201.5	03/21/2018	Flt Rt Euro 03/21/2019 (GBP)
	Aa3	03/20/2018	200	03/12/2018	Flt Rt Euro 03/13/2048 (JPY)
	Aa3	03/20/2018	100	03/05/2018	1.80% Fixed/Flt Rt Euro 03/05/2048 (JPY)
	Aa3	03/20/2018	25	02/16/2018	0.52% Euro 02/16/2023 (EUR)
	Aa3	03/20/2018	60	03/07/2018	Zero Cpn Euro 03/07/2048 (USD)
	Aa3	03/29/2018	20	03/16/2018	Zero Cpn Euro 03/16/2048 (USD)
	Aa3	04/04/2018	120	03/28/2018	Dual Curr Euro 03/29/2028 (JPY)
	Aa3	04/04/2018	150	03/28/2018	Dual Curr Euro 03/29/2028 (JPY)
	Aa3	04/04/2018	50	03/22/2018	Zero Cpn Euro 03/22/2048 (USD)
	Aa3	04/04/2018	60	03/28/2018	Zero Cpn Euro 03/28/2048 (USD)
	Aa3	04/16/2018	50	04/11/2018	8.52% Euro 04/12/2028 (ZAR)
	Aa3	04/16/2018	100	04/12/2018	Var Rt Euro 04/13/2028 (JPY)
	Aa3	04/17/2018	60	04/12/2018	3.52% Australian 04/17/2025 (AUD)
	Aa3	04/17/2018	40	04/12/2018	3.79% Australian 04/17/2028 (AUD)
	Aa3	04/24/2018	25	04/27/2018	1.00% Euro (EUR)
	Aa3	04/24/2018	10	04/27/2018	1.25% Euro 04/27/2028 (EUR)
	Aa3	04/25/2018	35	04/19/2018	1.20% Euro 04/19/2028 (EUR)
	Aa3	04/25/2018	20	04/26/2018	Flt Rt Euro 04/26/2023 (USD)
	Aa3	04/25/2018	50	04/26/2018	1.34% Euro 04/26/2028 (EUR)
	Aa3	04/26/2018	10	04/26/2018	2.26% Euro 04/26/2048 (EUR)
	Aa3	04/26/2018	340	04/26/2018	4.62% Euro 04/26/2023 (CNY)
	Aa3	04/26/2018	1100	04/26/2018	0.12% Euro 04/26/2023 (JPY)
	Aa3	05/01/2018	10	04/24/2018	3.14% Fixed/Flt Rt Euro 04/24/2023 (USD)
	Aa3	05/23/2018	160	05/24/2018	3.36% Euro 05/24/2023 (HKD)
	Aa3	06/21/2018	250	06/20/2018	Flt Rt Global 06/25/2020 (USD)
	Aa3	06/21/2018	100	06/19/2018	3.20% Euro 06/26/2023 (HKD)
	Aa3	06/27/2018	50	05/30/2018	3.61% Euro 05/30/2023 (USD)
	Aa3	07/09/2018	250	07/12/2018	Flt Rt Euro 07/12/2021 (GBP)
	Aa3	07/13/2018	25	07/17/2018	2.25% Euro 07/17/2048 (EUR)
	Aa3	07/19/2018	30	07/24/2018	2.05% Euro 07/24/2048 (EUR)
	Aa3	07/19/2018	10	07/23/2018	Flt Rt Euro 07/23/2025 (USD)
	Aa3	07/30/2018	20	08/03/2018	2.09% Euro 08/03/2048 (EUR)
	Aa3	07/30/2018	250	06/21/2018	Flt Rt Euro 06/21/2019 (GBP)
	Aa3	08/14/2018	300	08/16/2018	3.20% Australian 08/16/2023 (AUD)
	Aa3	08/14/2018	1600	08/16/2018	Flt Rt Australian 08/16/2023 (AUD)
	Aa3	08/14/2018	1300	08/16/2018	Flt Rt Australian 08/16/2021 (AUD)
	Aa3	08/14/2018	300	08/16/2018	2.75% Australian 08/16/2021 (AUD)
	Aa3	09/06/2018	25	08/29/2018	Zero Cpn Euro 08/29/2048 (USD)
	Aa3	09/18/2018	15	06/05/2018	0.63% Euro 06/05/2023 (EUR)
	Aa3	09/18/2018	300	09/18/2018	4.64% Euro 09/18/2023 (CNY)
	Aa3	09/18/2018	80	09/07/2018	4.52% Euro 09/07/2023 (CNY)
	Aa3	09/18/2018	20	09/06/2018	1.28% Euro 09/06/2028 (EUR)
	Aa3	09/18/2018	166	08/23/2018	3.27% Euro 08/23/2023 (HKD)
	Aa3	10/03/2018	20	09/18/2018	4.01% Euro 09/18/2033 (AUD)
	Aa3	10/08/2018	50	09/26/2018	3.95% Euro 09/26/2028 (USD)
	Aa3	10/15/2018	30	10/10/2018	4.45% Euro 10/10/2038 (USD)
	Aa3	10/15/2018	622	10/03/2018	1.90% Euro 10/03/2028 (SEK)
	Aa3	10/15/2018	15	10/10/2018	4.13% Euro 10/10/2033 (AUD)
	Aa3	10/24/2018	20	10/23/2018	Zero Cpn Euro 10/23/2048 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Communaute Francaise de Belgique	Aa3	10/24/2018	55	10/24/2018	Zero Cpn Euro 10/24/2048 (USD)
	Aa3	11/14/2018	200	11/15/2018	Flt Rt Euro 11/15/2019 (GBP)
	Aa3	11/27/2018	28	11/26/2018	1.37% Euro 11/26/2028 (EUR)
	Aa3	11/27/2018	10	11/14/2018	Zero Cpn Euro 11/14/2025 (USD)
	Aa3	11/27/2018	10	11/01/2018	Flt Rt Euro 11/01/2025 (USD)
	Aa3	11/27/2018	126	11/28/2018	3.45% Euro 11/28/2025 (HKD)
	Aa3	01/12/2018	10	01/15/2018	1.93% Euro Matures 01/15/2048 (EUR)
	Aa3	01/19/2018	25	01/22/2018	1.66% Euro Matures 01/22/2038 (EUR)
	Aa3	01/19/2018	15	01/26/2018	1.76% Euro Matures 01/26/2043 (EUR)
	Aa3	01/24/2018	20	01/25/2018	Flt Rt Indx Lnkd Euro Matures 07/25/2031 (EUR)
	Aa3	01/24/2018	25	01/26/2018	1.65% Euro Matures 01/26/2038 (EUR)
	Aa3	01/29/2018	25	02/05/2018	1.67% Euro Matures 02/05/2038 (EUR)
	Aa3	02/01/2018	20	02/05/2018	1.98% Euro 02/05/2048 (EUR)
	Aa3	02/01/2018	15	02/07/2018	Flt Rt Euro 08/07/2028 (EUR)
	Aa3	02/05/2018	5	02/08/2018	0.83% Euro 02/08/2027 (EUR)
	Aa3	02/09/2018	10	02/12/2018	Zero Cpn Euro 02/12/2020 (EUR)
	Aa3	02/13/2018	20	02/19/2018	1.94% Euro 02/19/2048 (EUR)
	Aa3	02/21/2018	20	02/22/2018	1.76% Euro 02/22/2038 (EUR)
	Aa3	02/21/2018	35	02/22/2018	Flt Rt Indx Lnkd Euro 07/25/2047 (EUR)
	Aa3	03/01/2018	142	03/01/2018	Zero Cpn Euro 03/01/2038 (EUR)
	Aa3	03/07/2018	160	03/06/2018	Flt Rt Indx Lnkd Euro 03/01/2028 (EUR)
	Aa3	04/09/2018	70.5	04/03/2018	Zero Cpn Euro 04/03/2038 (EUR)
	Aa3	05/23/2018	10	05/24/2018	1.13% Euro 06/22/2028 (EUR)
	Aa3	06/19/2018	10	06/15/2018	Flt Rt Indx Lnkd Euro 06/15/2058 (EUR)
	Aa3	06/19/2018	10	06/22/2018	1.13% Euro 06/22/2028 (EUR)
	Aa3	06/19/2018	10	06/15/2018	Flt Rt Indx Lnkd Euro 06/15/2066 (EUR)
	Aa3	06/19/2018	10	06/15/2018	Flt Rt Indx Lnkd Euro 06/15/2062 (EUR)
	Aa3	06/19/2018	10	06/15/2018	Flt Rt Indx Lnkd Euro 06/15/2050 (EUR)
	Aa3	06/19/2018	10	06/15/2018	Flt Rt Indx Lnkd Euro 06/15/2055 (EUR)
	Aa3	07/06/2018	10	07/06/2018	0.67% Euro 07/06/2026 (EUR)
	Aa3	08/09/2018	30	07/23/2018	2.11% Euro 07/23/2068 (EUR)
	Aa3	08/09/2018	30	08/08/2018	1.92% Euro 08/08/2048 (EUR)
	Aa3	08/09/2018	65	08/08/2018	1.95% Euro 08/09/2049 (EUR)
	Aa3	08/09/2018	50	07/16/2018	0.95% Euro 07/16/2028 (EUR)
	Aa3	08/15/2018	30	08/17/2018	2.18% Euro 08/17/2068 (EUR)
	Aa3	09/24/2018	65	09/25/2018	1.97% Euro 09/25/2050 (EUR)
	Aa3	11/23/2018	10	11/26/2018	Flt Rt Indx Lnkd Euro 11/26/2051 (EUR)
	Aa3	11/23/2018	10	11/26/2018	Flt Rt Indx Lnkd Euro 11/26/2060 (EUR)
	Aa3	11/23/2018	10	11/26/2018	Flt Rt Indx Lnkd Euro 11/26/2053 (EUR)
	Aa3	11/23/2018	10	11/26/2018	Flt Rt Indx Lnkd Euro 11/26/2057 (EUR)
Aa3	11/23/2018	10	11/26/2018	Flt Rt Indx Lnkd Euro 11/26/2064 (EUR)	
Aa3	12/06/2018	30	12/10/2018	1.92% Matures 12/14/2045 (EUR)	
Compagnie de Saint-Gobain SA	Baa2	03/23/2018	750	03/23/2018	1.13% Euro 03/23/2026 (EUR)
	Baa2	04/18/2018	20	04/18/2018	Flt Rt Euro 04/18/2033 (EUR)
	Baa2	05/25/2018	60	05/25/2018	2.00% Fixed/Flt Rt Euro 05/25/2033 (EUR)
	Baa2	06/25/2018	300	06/25/2018	Flt Rt Euro 06/25/2020 (EUR)
	Baa2	06/25/2018	180	06/25/2018	Flt Rt Euro 06/25/2020 (EUR)
	Baa2	09/24/2018	500	09/21/2018	1.88% Euro 09/21/2028 (EUR)
	Baa2	09/24/2018	500	09/21/2018	0.88% Euro 09/21/2023 (EUR)
Compass Group Fin Netherlands BV	A3	09/05/2018	500	08/29/2018	1.50% Gtd Euro 09/05/2028 (EUR)
Compass Group PLC	A3	09/05/2018	250	08/29/2018	2.00% Euro 09/05/2025 (GBP)
Corporacion Andina de Fomento	Aa3	02/09/2018	1000	02/06/2018	1.13% Euro 02/13/2025 (EUR)
	Aa3	03/19/2018	3000	03/08/2018	8.50% Euro 03/08/2028 (MXN)
	Aa3	05/04/2018	115	04/23/2018	0.30% Euro 04/07/2025 (CHF)
	Aa3	06/13/2018	500	06/13/2018	0.75% Euro 06/13/2023 (EUR)
	Aa3	08/02/2018	150	07/26/2018	1.00% Euro 11/10/2020 (EUR)
	Aa3	08/15/2018	30	08/14/2018	3.39% Euro 08/21/2023 (USD)
	Aa3	10/25/2018	100	10/26/2018	3.40% Australian 10/26/2023 (AUD)
	Aa3	11/13/2018	400	11/01/2018	3.44% Euro 11/01/2021 (USD)
Council of Europe Dev Bank	Aa3	12/13/2018	280	12/19/2018	Matures 12/19/2020 (USD)
	Aa1	02/08/2018	1000	01/24/2018	0.75% Euro 01/24/2028 (EUR)
	Aa1	02/19/2018	250	02/05/2018	0.38% Euro 10/27/2022 (EUR)
	Aa1	04/09/2018	500	03/27/2018	0.38% Euro 03/27/2025 (EUR)
	Aa1	06/05/2018	1000	05/25/2018	0.13% Euro 05/25/2023 (EUR)
	Aa1	07/27/2018	600	07/05/2018	2.88% Euro 08/31/2021 (EUR)
	Aa1	08/23/2018	300	08/07/2018	1.13% Euro 12/15/2021 (GBP)
Covestro AG	Baa1	07/30/2018	546.597	03/03/2016	1.00% Euro Matures 10/07/2021 (EUR)
	Baa1	07/30/2018	546.597	03/03/2016	1.75% Euro Matures 09/25/2024 (EUR)
CPI Property Group	Baa2	10/09/2018	825	10/04/2017	2.13% Fixed/Var Rt Euro 10/04/2024 (EUR)
	Baa2	10/09/2018	600	10/10/2018	1.45% Euro 04/14/2022 (EUR)
	Baa2	10/19/2018	165	10/18/2018	1.63% Euro 10/25/2023 (CHF)
	Baa2	12/03/2018	3000	12/10/2018	
	Baa2	12/03/2018	8000	12/10/2018	
Cppib Capital Inc	Aaa	01/25/2018	2000	01/23/2018	2.38% Gtd Global Matures 01/29/2021 (USD)
	Aaa	02/28/2018	1000	02/27/2018	1.50% Gtd Euro 03/04/2033 (EUR)
	Aaa	06/15/2018	1500	06/13/2018	3.00% Gtd Canadian 06/15/2028 (CAD)
	Aaa	09/19/2018	2000	09/18/2018	3.13% Gtd Global 09/25/2023 (USD)
	Aaa	10/10/2018	750	10/10/2018	Gtd Global 10/16/2020 (USD)
Credit Agricole Corporate and Investment Bank	A1	07/19/2018	50	07/19/2018	Gtd Flt Rt 01/15/2020 (USD)
	A1	08/16/2018	0	08/21/2018	2.95% Gtd 08/24/2020 (USD)
	A1	08/24/2018	1	09/26/2018	3.00% Gtd 09/28/2020 (USD)
	A1	08/29/2018	10	09/12/2018	Gtd Flt Rt (USD)
	A1	09/10/2018	1	09/19/2018	4.00% Gtd 09/21/2025 (USD)
	A1	09/27/2018	0	09/27/2018	Gtd Flt Rt 10/03/2021 (USD)
	A1	09/28/2018	1	10/26/2018	3.00% Gtd 01/30/2020 (USD)
	A1	10/11/2018	5	10/17/2018	4.38% Gtd 10/19/2028 (USD)
	A1	10/16/2018	0	10/25/2018	4.00% Gtd 04/30/2024 (USD)
	A1	10/29/2018	1	11/26/2018	3.05% Gtd 02/28/2020 (USD)
Credit Agricole SA	Baa2	11/21/2018	5000	11/16/2018	1.44% Sub Euro 11/24/2028 (JPY)
Credit Agricole SA London Branch	A1	01/23/2018	175	01/30/2018	0.20% Euro Matures 10/30/2023 (CHF)
	Baa2	01/25/2018	20	01/31/2018	1.73% Euro Matures 01/31/2033 (EUR)
	Baa2	01/30/2018	20	01/25/2018	1.50% Euro Matures 02/01/2028 (EUR)
	Baa2	02/27/2018	1250	02/26/2018	Flt Rt Euro 03/06/2023 (EUR)
	Baa2	03/08/2018	1000	03/06/2018	1.38% Euro 03/13/2025 (EUR)
	Baa2	04/20/2018	1250	04/17/2018	3.75% Global 04/24/2023 (USD)
	Baa2	04/20/2018	500	04/17/2018	Flt Rt Global 04/24/2023 (USD)
	Baa2	04/26/2018	125	04/24/2018	2.00% Euro 05/02/2033 (EUR)
	Baa2	06/12/2018	10000	06/08/2018	0.66% Euro 06/15/2023 (JPY)
	A1	07/06/2018	1500	07/03/2018	0.94% Euro 07/10/2025 (EUR)
	Baa2	09/14/2018	13	09/11/2018	1.97% Euro 09/19/2028 (EUR)
	Baa2	09/14/2018	2000	09/11/2018	0.61% Euro 09/19/2023 (JPY)
	Baa2	09/14/2018	51	09/11/2018	Flt Rt Euro 09/19/2023 (USD)
	Baa2	09/14/2018	2500	09/11/2018	0.95% Euro 09/19/2028 (JPY)

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	A1	10/23/2018	500	10/19/2018	1.24% Euro 10/26/2026 (EUR)
	Baa2	11/20/2018	8000	11/16/2018	0.99% Euro 11/24/2028 (JPY)
	Baa2	11/20/2018	72500	11/16/2018	0.70% Euro 11/24/2023 (JPY)
	A1	11/30/2018	1000	11/28/2018	0.75% Euro 12/05/2023 (EUR)
Credit Mutuel Arkea	A1	12/05/2018	500	12/03/2018	0.95% Matures 12/10/2024 (EUR)
	Aa3	02/02/2018	500	01/15/2015	1.00% Euro 01/26/2023 (EUR)
	Baa1	03/23/2018	500	02/09/2017	3.50% Sub Euro 02/09/2029 (EUR)
	Baa1	03/23/2018	500	06/01/2016	3.25% Sub Euro 06/01/2026 (EUR)
	Baa1	03/23/2018	500	10/25/2017	1.88% Sub Euro 10/25/2029 (EUR)
	Aa3	10/02/2018	500	09/27/2018	0.88% Euro 10/05/2023 (EUR)
	Aa3	10/02/2018	5	09/21/2018	2.06% Euro 09/21/2038 (EUR)
Credit Suisse AG (London) Branch	Aa3	11/05/2018	300	10/30/2018	Flt Rt Euro 11/07/2020 (EUR)
	A1	04/27/2018	3	05/24/2018	3.25% Step Up 11/30/2023 (USD)
	A1	05/21/2018	0.837	04/26/2018	Indx Linked 04/28/2023 (USD)
	A1	06/04/2018	0.505	04/13/2018	Indx Linked 04/18/2023 (USD)
	A1	06/11/2018	0.039	05/24/2018	Indx Linked 11/29/2022 (USD)
	A1	06/19/2018	6.578	06/15/2018	Var Rt Euro 06/15/2028 (NZD)
	A1	06/22/2018	1	06/26/2018	Indx Linked 12/31/2020 (USD)
	A1	06/22/2018	1	06/29/2018	Indx Linked 07/02/2021 (USD)
	A1	07/19/2018	2.362	06/26/2018	Indx Linked 12/31/2019 (USD)
	A1	07/20/2018	1	07/24/2018	Indx Linked 01/28/2021 (USD)
	A1	07/20/2018	1	07/31/2018	Indx Linked 08/04/2021 (USD)
	A1	08/20/2018	1	08/15/2018	Indx Linked 08/20/2020 (USD)
	A1	09/14/2018	0.793	08/28/2018	Indx Linked 03/04/2021 (USD)
	A1	09/14/2018	1	09/28/2018	Indx Linked 04/01/2021 (USD)
	A1	09/14/2018	1	09/28/2018	Indx Linked 10/01/2021 (USD)
	A1	09/14/2018	1	09/25/2018	Indx Linked 03/30/2021 (USD)
	A1	09/27/2018	0.916	05/31/2018	Indx Linked 06/03/2021 (USD)
	A1	10/16/2018	1	10/26/2018	Indx Linked 10/31/2023 (USD)
	A1	10/17/2018	4.161	10/24/2018	3.25% Step Up 10/26/2022 (USD)
	A1	10/22/2018	1	10/30/2018	Indx Linked 11/03/2021 (USD)
	A1	10/22/2018	1	10/26/2018	Indx Linked 04/29/2021 (USD)
	A1	10/31/2018	1	10/26/2018	Indx Linked 10/28/2021 (USD)
	A1	10/31/2018	4	11/28/2018	3.25% Step Up 11/30/2021 (USD)
	A1	10/31/2018	0.8	10/12/2018	Indx Linked 10/15/2021 (USD)
	A1	10/31/2018	1	10/26/2018	Indx Linked 10/30/2024 (USD)
	A1	12/03/2018	1	11/27/2018	Matures 12/03/2024 (USD)
	A1	12/03/2018	1	11/16/2018	Matures 11/19/2020 (USD)
	A1	12/03/2018	1	11/27/2018	Matures 06/02/2021 (USD)
	A1	12/05/2018	0.04	11/27/2018	Matures 11/30/2023 (USD)
	A1	12/05/2018	0.259	11/27/2018	Matures 06/02/2021 (USD)
	A1	12/10/2018	1.01	11/30/2018	Matures 12/03/2021 (USD)
	A1	12/27/2018	0.51	12/14/2018	Matures 12/17/2021 (USD)
	A1	12/27/2018	0.01	12/21/2018	Matures 12/29/2023 (USD)
Credit Suisse AG (Nassau) Branch	A1	12/28/2018	0.193	12/21/2018	Matures 06/28/2021 (USD)
	A1	03/22/2018	0.572	03/05/2018	Indx Linked 03/07/2023 (USD)
	A1	03/22/2018	0.5	03/05/2018	Indx Linked 03/05/2021 (USD)
	A1	04/10/2018	4.681	03/29/2018	Indx Linked 04/05/2023 (USD)
	A1	05/17/2018	1	04/30/2018	Indx Linked 05/06/2025 (USD)
	A1	05/31/2018	2.527	05/16/2018	Indx Linked 11/21/2019 (USD)
	A1	05/31/2018	33.483	05/16/2018	Indx Linked 05/21/2020 (USD)
	A1	06/24/2018	19.352	05/29/2018	Indx Linked 05/29/2020 (USD)
	A1	08/06/2018	1	03/02/2018	Equity Linked 03/09/2023 (USD)
Credit Suisse AG (New York) Branch	A1	10/09/2018	0	04/24/2016	Indx Linked 03/01/2021 (USD)
Credit Suisse Group AG	A1	03/15/2018	25	07/26/2013	Flt Rt 08/02/2023 (USD)
	Baa2	03/02/2018	175	03/02/2018	Flt Rt Euro 03/08/2024 (AUD)
	Baa2	06/07/2018	1250	06/06/2018	4.21% Fixed/Flt Rt Global 06/12/2024 (USD)
	Baa2	06/07/2018	750	06/06/2018	Flt Rt Global 06/12/2024 (USD)
Credit Union Australia Ltd	Baa1	07/17/2018	100	07/18/2018	Flt Rt Australian 07/18/2019 (AUD)
	Baa1	09/06/2018	225	09/06/2018	Flt Rt Australian 09/06/2021 (AUD)
	Baa1	11/28/2018	100	11/29/2018	Flt Rt Australian 11/29/2019 (AUD)
Cyprus Gov't of	Ba2	07/27/2018	850	06/27/2017	2.75% Euro Matures 06/27/2024 (EUR)
	Ba2	07/27/2018	1104.997	10/27/2015	4.25% Euro Matures 11/04/2025 (EUR)
	Ba2	07/27/2018	1098.153	04/28/2015	3.88% Euro Matures 05/06/2022 (EUR)
	Ba2	07/27/2018	1404.1	01/27/2010	4.63% Euro Matures 02/03/2020 (EUR)
	Ba2	07/27/2018	138.656	04/30/2014	6.50% Euro Matures 05/02/2020 (EUR)
	Ba2	07/27/2018	1000	07/19/2016	3.75% Euro Matures 07/26/2023 (EUR)
DAH Sing Bank Ltd	Baa1	08/20/2018	225	02/15/2007	Sub Euro Matures 01/29/2024 (USD)
	Baa1	08/20/2018	250	11/22/2016	4.25% Sub Fixed/Flt Rt Euro Matures 11/30/2026 (USD)
Daimler Canada Fin Inc	A2	01/16/2018	300	01/16/2018	Gtd Flt Rt Euro Matures 01/16/2020 (EUR)
	A2	05/15/2018	500	05/15/2018	3.05% Gtd Canadian 05/16/2022 (CAD)
	A2	08/13/2018	400	08/16/2018	3.30% Gtd Canadian 08/16/2022 (CAD)
	A2	08/31/2018	250	08/17/2018	Gtd Flt Rt Euro 08/17/2020 (EUR)
	A2	11/13/2018	300	11/13/2018	Gtd Flt Rt Euro 11/13/2020 (EUR)
Daimler Int'l Fin BV	A2	01/16/2018	750	01/11/2018	Gtd Flt Rt Euro 01/11/2023 (EUR)
	A2	04/06/2018	1000	04/09/2018	4.80% Gtd Euro 04/09/2021 (CNY)
	A2	04/11/2018	500	04/10/2018	Gtd Flt Rt Euro 04/09/2020 (EUR)
	A2	05/15/2018	1250	05/11/2018	1.00% Gtd Euro 11/11/2025 (EUR)
	A2	05/15/2018	1000	05/11/2018	0.25% Gtd Euro 05/11/2022 (EUR)
	A2	05/29/2018	400	05/18/2018	1.50% Gtd Euro 08/18/2021 (GBP)
	A2	08/08/2018	1500	08/09/2018	0.25% Gtd Euro 08/09/2021 (EUR)
	A2	08/08/2018	1000	08/09/2018	0.88% Gtd Euro 04/09/2024 (EUR)
	A2	08/08/2018	500	08/09/2018	1.50% Gtd Euro 02/09/2027 (EUR)
	A2	08/31/2018	500	09/04/2018	2.00% Gtd Euro 09/04/2023 (GBP)
	A2	09/24/2018	1000	09/21/2018	4.50% Gtd Euro 09/21/2021 (CNY)
	A2	09/27/2018	750	09/27/2018	2.25% Gtd Euro 12/15/2022 (NOK)
	A2	11/20/2018	215	11/14/2018	0.25% Gtd Euro 11/14/2022 (CHF)
	A2	11/20/2018	185	11/14/2018	0.85% Gtd Euro 11/14/2025 (CHF)
Danone	Baa1	03/20/2018	300	03/26/2018	1.00% Euro 03/26/2025 (EUR)
Danske Bank A/S	A2	10/12/2018	111.605	05/24/2016	Flt Rt Euro Matures 05/31/2019 (EUR)
	A2	10/12/2018	1114.454	05/25/2016	0.75% Euro Matures 06/02/2023 (EUR)
	A2	10/12/2018	1000	03/07/2016	2.80% Global Matures 03/10/2021 (USD)
	A2	10/12/2018	75.57	03/03/2015	4.50% Euro Matures 03/17/2020 (NZD)
	A2	10/12/2018	1135.499	03/30/2016	0.50% Euro Matures 05/06/2021 (EUR)
	A2	10/12/2018	27.257	07/02/2007	5.565% Euro Matures 07/02/2047 (EUR)
	A2	10/12/2018	64.748	01/18/2007	Flt Rt Euro Matures 01/18/2022 (EUR)
	A2	10/12/2018	87.165	10/30/2007	2.83% Euro Matures 11/06/2037 (JPY)
	A2	10/12/2018	86.069	06/27/2006	2.90% Euro Matures 06/27/2036 (JPY)
	A2	10/12/2018	35.44	11/04/2005	3.70% Fx/Flt Rt Euro Matures 02/15/2020 (EUR)
	A2	10/12/2018	64.371	09/22/2005	Flt Rt Euro Matures 10/21/2020 (EUR)
	A2	10/12/2018	362.069	07/21/2005	3.00% Fx/Flt Rt Euro Matures 08/12/2020 (EUR)
	A2	10/12/2018	64.652	04/15/2005	Flt Rt Euro Matures 04/15/2025 (EUR)
	A2	10/12/2018	1000	09/17/2015	2.75% Global Matures 09/17/2020 (USD)
	A2	10/12/2018	83.351	06/13/2014	2.75% Euro Matures 06/27/2019 (NOK)

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	A2	10/12/2018	65.86	08/29/2014	Flt Rt Euro Matures 09/05/2019 (EUR)
	A2	10/12/2018	113.035	08/27/2014	Flt Rt Euro Matures 09/03/2019 (NOK)
	A2	10/12/2018	100.781	11/28/2014	Flt Rt Euro Matures 12/09/2019 (SEK)
	A2	10/12/2018	40.312	11/28/2014	1.23% Euro Matures 12/09/2019 (SEK)
	A2	10/12/2018	40.647	11/26/2014	Flt Rt Euro Matures 12/04/2019 (SEK)
	A2	10/12/2018	817.314	05/26/2015	0.75% Euro Matures 05/04/2020 (EUR)
	A2	10/12/2018	750	03/02/2017	2.70% Global Matures 03/02/2022 (USD)
	A2	10/12/2018	400	03/02/2017	Flt Rt Global Matures 03/02/2020 (USD)
	A2	10/12/2018	500	08/31/2016	1.65% Global Matures 09/06/2019 (USD)
	A2	10/12/2018	500	09/08/2016	Flt Rt Global Matures 09/06/2019 (USD)
	A2	10/12/2018	200	05/31/2017	1.93% Global Matures 05/31/2019 (USD)
	A2	10/12/2018	600	03/02/2017	2.20% Global Matures 03/02/2020 (USD)
	Baa2	10/12/2018	2250	05/25/2018	1.13% Euro 01/25/2023 (SEK)
	Baa2	10/12/2018	2000	05/25/2018	Flt Rt Euro 01/25/2023 (SEK)
	A2	10/12/2018	750	11/28/2017	0.25% Euro Matures 11/28/2022 (EUR)
	Baa2	10/12/2018	150	08/08/2018	3.63% Euro 08/08/2025 (HKD)
	Baa2	10/12/2018	400	06/12/2018	Flt Rt Global 09/12/2023 (USD)
	Baa2	10/12/2018	850	06/12/2018	3.88% Global 09/12/2023 (USD)
	Baa2	10/12/2018	500	06/12/2018	4.38% Global 06/12/2028 (USD)
	Baa2	10/12/2018	1250	05/22/2018	0.88% Euro 05/22/2023 (EUR)
	A2	10/12/2018	1000	08/31/2016	2.00% Global Matures 09/08/2021 (USD)
DBS Bank Ltd	Aa1	03/21/2018	650	03/22/2018	Flt Rt Euro 03/22/2019 (GBP)
	Aa1	03/26/2018	300	03/28/2018	Flt Rt Euro 03/28/2019 (USD)
	Aa1	03/26/2018	200	03/27/2018	Flt Rt Euro 03/27/2019 (USD)
	Aa1	05/23/2018	111	05/25/2018	Flt Rt Euro 05/25/2020 (GBP)
	Aa1	05/23/2018	100	05/29/2018	3.12% Euro 05/29/2020 (USD)
	Aa1	10/15/2018	204	10/15/2018	Flt Rt Euro 10/08/2019 (GBP)
	Aa1	10/15/2018	500	10/15/2018	Flt Rt Euro 10/15/2019 (GBP)
	Aa1	10/18/2018	120	10/18/2018	Flt Rt Euro 10/18/2019 (GBP)
	Aa1	10/18/2018	50	10/18/2018	Flt Rt Euro 10/18/2019 (USD)
	Aa1	10/24/2018	330	10/24/2018	Flt Rt Euro 10/24/2019 (GBP)
DBS Bank Ltd Australia Branch	Aa1	08/21/2018	600	08/23/2018	Flt Rt Australian 08/23/2021 (AUD)
DBS Bank Ltd Hong Kong Branch	Aa1	02/14/2018	190	02/20/2018	Flt Rt Euro 02/20/2019 (USD)
	Aa1	03/26/2018	220	03/23/2018	Flt Rt Euro 03/23/2019 (GBP)
	Aa1	07/13/2018	75	07/17/2018	Flt Rt Euro 07/17/2019 (USD)
	Aa1	07/13/2018	140	07/17/2018	Flt Rt Euro 07/17/2019 (GBP)
DBS Group Hldgs Ltd	A2	12/03/2018	174.41	01/13/2016	3.80% Sub Global Matures 01/20/2028 (SGD)
	A2	12/03/2018	88.04	03/08/2016	0.92% Sub Euro Matures 03/08/2026 (JPY)
	A2	12/03/2018	750	06/11/2018	4.52% Sub Global 12/11/2028 (USD)
	A2	12/03/2018	7300	06/25/2018	0.85% Sub Euro 06/25/2028 (JPY)
	A2	12/03/2018	600	04/11/2018	1.50% Sub Euro 04/11/2028 (EUR)
	A2	12/03/2018	193.422	04/19/2016	3.24% Sub Fixed/Flt Rt Euro Matures 04/19/2026 (HKD)
	A2	12/03/2018	950	05/10/2018	5.25% Sub Euro 05/15/2028 (CNY)
	A2	12/03/2018	750	03/16/2018	Flt Rt Sub 03/16/2028 (AUD)
de Volksbank NV	A3	04/13/2018	6.595	02/24/2005	Flt Rt Euro Matures 02/24/2020 (EUR)
	A3	04/13/2018	12.347	02/17/2005	Zero Cpn Euro Matures 02/17/2025 (EUR)
	A3	04/13/2018	500	09/28/2017	0.13% Euro Matures 09/28/2020 (EUR)
	A3	04/13/2018	3.957	12/03/2004	Flt Rt Euro Matures 12/03/2019 (EUR)
	A3	04/13/2018	12.847	02/21/2005	5.00% Fx/Flt/Fx Rt Euro Matures 02/21/2020 (EUR)
	A3	04/13/2018	27.798	02/22/2005	Zero Cpn Euro Matures 03/03/2025 (EUR)
	A3	04/13/2018	3	12/20/2004	Euro Matures 12/20/2024 (EUR)
	A3	04/13/2018	39.515	01/06/2005	6.00% Fx/Flt Rt Euro Matures 01/26/2035 (EUR)
	A3	04/13/2018	12.913	05/23/2005	4.11% Euro Matures 05/23/2020 (SKK)
	A3	04/13/2018	7.709	06/02/2005	3.975% Euro Matures 06/02/2020 (CZK)
	A3	04/13/2018	5.53	09/07/2005	3.925% Euro Matures 09/07/2020 (CZK)
	A3	04/13/2018	25.147	06/20/2006	Flt Rt Euro Matures 06/20/2021 (EUR)
	A3	04/13/2018	13.495	07/14/2021	Zero Cpn Euro Matures 07/14/2021 (HUF)
	A3	04/13/2018	5.181	10/12/2006	4.65% Euro Matures 10/19/2021 (EUR)
	A3	04/13/2018	6.469	02/07/2007	4.12% Euro Matures 02/07/2019 (CZK)
	A3	04/13/2018	40.593	03/31/2010	Flt Rt Euro Matures 01/01/2046 (EUR)
	A3	04/13/2018	20.297	03/31/2010	Flt Rt Euro Matures 01/01/2046 (EUR)
	A3	04/13/2018	12.904	10/16/2002	5.125% Fx/Flt/Fx Rt Euro Matures 10/24/2022 (EUR)
	A3	04/13/2018	21.508	03/27/2003	5.25% Euro Matures 04/11/2023 (EUR)
	A3	04/13/2018	13.388	03/17/2006	4.58% Euro Matures 03/20/2026 (EUR)
	A3	04/13/2018	21.508	01/14/2003	5.30% Euro Matures 01/27/2023 (EUR)
	A3	04/13/2018	11.829	01/31/2003	Flt Rt Euro Matures 02/07/2028 (EUR)
	A3	04/13/2018	10.754	01/31/2003	Flt Rt Euro Matures 02/12/2028 (EUR)
	A3	04/13/2018	16.026	06/26/2003	6.00% Euro Matures 07/04/2033 (EUR)
	A3	04/13/2018	18.45	05/18/2004	Flt Rt Euro Matures 06/17/2019 (EUR)
	A3	04/13/2018	10	07/14/2004	Flt Rt Euro Matures 07/14/2019 (EUR)
	A3	04/13/2018	25.206	01/15/2004	Flt Rt Euro Matures 01/15/2019 (EUR)
	A3	04/13/2018	12.224	03/15/2004	5.00% Euro Matures 03/15/2019 (EUR)
	A3	04/13/2018	7.453	01/30/2004	5.00% Euro Matures 01/30/2019 (EUR)
	A3	04/13/2018	3.092	07/15/2004	Flt Rt Euro Matures 07/15/2019 (EUR)
	A3	04/13/2018	12.117	07/23/2004	Flt Rt Euro Matures 07/23/2019 (EUR)
	A3	04/13/2018	6.058	07/23/2004	Flt Rt Euro Matures 08/05/2024 (EUR)
	A3	04/13/2018	13.19	12/09/2004	4.50% Fx/Flt Rt Euro Matures 12/09/2019 (EUR)
	A3	04/13/2018	28.104	12/05/2006	4.09% Euro Matures 12/18/2026 (SKK)
	A3	04/13/2018	0	12/06/2006	Fx/Flt Rt Euro Matures 12/13/2021 (EUR)
	A3	04/13/2018	29.549	12/21/2006	Zero Cpn Euro Matures 12/22/2025 (JPY)
	A3	04/13/2018	9.879	03/30/2007	3.65% Euro Matures 03/30/2027 (SGD)
	A3	04/13/2018	40.645	04/16/2007	Flt Rt Euro Matures 04/16/2022 (EUR)
	A3	04/13/2018	29.673	05/29/2007	4.92% Euro Matures 06/06/2027 (SKK)
	A3	04/13/2018	13.526	05/08/2007	Flt Rt Euro Matures 05/23/2022 (EUR)
	A3	04/13/2018	14.801	11/23/2007	5.215% Euro Matures 12/03/2027 (EUR)
	A3	06/21/2018	500	06/18/2018	0.75% Euro 06/25/2023 (EUR)
	A3	10/24/2018	400	10/26/2018	Flt Rt Euro 04/27/2020 (EUR)
Dekabank Deutsche Girozentrale	Aa2	01/22/2018	75	01/19/2018	Flt Rt German Matures 02/07/2028 (EUR)
	Aa2	02/19/2018	50	02/15/2018	Flt Rt German 03/06/2028 (EUR)
	Aa2	03/12/2018	50	03/12/2018	Flt Rt German 03/23/2027 (EUR)
	Aa2	04/25/2018	100	04/24/2018	Flt Rt German 05/02/2028 (EUR)
	A1	08/03/2018	25	08/02/2017	1.25% German Matures 08/09/2027 (EUR)
	A1	08/03/2018	30	12/08/2017	Flt Rt German Matures 12/15/2020 (EUR)
	A1	08/03/2018	25	12/13/2017	Flt Rt German Matures 12/21/2020 (EUR)
	A1	08/03/2018	30	01/04/2018	Flt Rt German Matures 01/10/2023 (EUR)
	A1	08/03/2018	25	02/07/2018	0.01% German 02/14/2020 (EUR)
	A1	08/03/2018	30	01/04/2018	0.53% German Matures 01/11/2023 (EUR)
	A1	08/03/2018	50	01/24/2018	2.25% German Matures 02/01/2021 (EUR)
	A1	08/03/2018	50	05/29/2017	0.19% German Matures 12/07/2020 (EUR)
	A1	08/03/2018	50	08/07/2017	0.60% Step Up German Matures 08/18/2025 (EUR)
	A1	08/03/2018	30	02/12/2018	0.44% German 02/21/2022 (EUR)
	A1	08/03/2018	25	11/23/2017	0.50% German Matures 11/30/2020 (EUR)
	A1	08/03/2018	39.803	04/29/2009	4.63% Euro Matures 12/05/2019 (EUR)
	A1	08/03/2018	13.652	09/30/2010	Flt Rt Euro Matures 06/30/2020 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A1	08/03/2018	50	11/20/2017	0.05% German Matures 11/27/2020 (EUR)
	A1	08/03/2018	25	04/07/2017	0.09% German Matures 04/17/2020 (EUR)
	Aa2	08/08/2018	30	08/06/2018	Flt Rt German 08/13/2025 (EUR)
	Aa2	08/08/2018	30	08/06/2018	Flt Rt German 08/15/2033 (EUR)
	Aa2	11/02/2018	100	11/01/2018	0.10% German 11/08/2021 (EUR)
	Aa2	11/02/2018	45	11/02/2018	Flt Rt German 11/07/2025 (EUR)
	Aa2	11/08/2018	100	11/07/2018	0.01% German 11/13/2020 (EUR)
Deutsche Apotheker- Und Aerztebank EG	A1	08/03/2018	5.585	02/04/2016	0.23% Euro Matures 02/04/2021 (EUR)
	A1	08/03/2018	34.292	01/22/2015	Flt Rt Euro Matures 02/01/2022 (EUR)
Deutsche Bahn Fin GMBH	Aa1	01/17/2018	1000	01/18/2018	1.00% Gtd Euro 12/17/2027 (EUR)
	Aa1	03/02/2018	750	02/16/2018	1.63% Gtd Euro 08/16/2033 (EUR)
	Aa1	07/19/2018	400	07/18/2018	0.50% Gtd Euro 07/18/2028 (CHF)
	Aa1	07/19/2018	206	06/13/2018	3.49% Gtd Australian 06/13/2028 (AUD)
	Aa1	10/05/2018	500	09/28/2018	1.38% Gtd Euro 03/28/2031 (EUR)
	Aa1	11/21/2018	125	11/23/2018	1.85% Gtd Euro 11/23/2043 (EUR)
Deutsche Bank AG	Baa2	01/15/2018	1250	01/16/2018	1.75% Euro Matures 01/17/2028 (EUR)
	Baa2	01/15/2018	300	01/16/2018	1.75% Euro Matures 12/16/2021 (GBP)
	Baa2	01/15/2018	1250	01/16/2018	0.38% Euro Matures 01/18/2021 (EUR)
	Baa2	02/08/2018	175	02/08/2018	0.63% Euro 02/08/2023 (CHF)
	Baa2	03/26/2018	20	03/28/2018	0.97% German 03/28/2023 (EUR)
	Baa3	08/03/2018	7.066	07/01/2009	4.90% Euro Matures 07/01/2019 (EUR)
	Baa3	08/03/2018	500	01/13/2017	Flt Rt Matures 01/18/2019 (USD)
	A3	08/29/2018	1000	08/23/2018	1.13% Euro 08/30/2023 (EUR)
	Baa3	11/12/2018	3	10/17/2018	Flt Rt Euro 10/17/2023 (EUR)
Deutsche Bank AG London Branch	A3	11/28/2018	10	11/13/2018	0.92% German 11/13/2024 (EUR)
	A3	03/09/2018	300	03/08/2018	1.00% Equity Linked 05/01/2023 (USD)
	Baa3	08/03/2018	10.2	05/09/2008	Flt Rt Matures 05/09/2023 (USD)
	Baa3	08/03/2018	2.506	06/01/2007	8.00% Fx/Flt Rt Matures 06/01/2022 (USD)
	Baa3	08/03/2018	3.568	04/22/2008	Zero Cpn Indx Matures 04/21/2011 (USD)
	Baa3	08/03/2018	7.484	04/23/2008	10.00% Fx/Flt Rt Matures 04/23/2023 (USD)
	Baa3	08/03/2018	20	07/04/2008	15.20% Matures 01/27/2027 (USD)
	Baa3	08/03/2018	4.104	07/15/2008	10.00% Matures 07/15/2023 (USD)
	Baa3	08/03/2018	8.281	07/24/2008	10.75% Matures 07/24/2023 (USD)
	Baa3	08/03/2018	20.95	06/26/2009	Flt Rt Matures 06/26/2024 (USD)
	Baa3	08/03/2018	5	06/24/2009	Flt Rt Matures 06/24/2024 (USD)
	Baa3	08/03/2018	10.1	06/16/2009	Flt Rt Matures 06/17/2024 (USD)
	Baa3	08/03/2018	5	11/05/2009	Flt Rt Matures 11/05/2024 (USD)
	Baa3	08/03/2018	5	11/23/2009	Flt Rt Matures 11/25/2024 (USD)
	Baa3	08/03/2018	25	04/20/2010	Flt Rt Euro Matures 05/31/2020 (USD)
	Baa3	08/03/2018	25	07/21/2010	5.00% Matures 07/21/2033 (USD)
	Baa3	08/03/2018	10	05/06/2011	4.00% Fixed/Flt Rt Matures 05/06/2019 (USD)
	Baa3	08/03/2018	3	01/31/2013	3.00% Step Up Global Matures 01/31/2033 (USD)
	Baa3	08/03/2018	1	02/21/2013	2.13% Step Up Global Matures 02/21/2023 (USD)
	Baa3	08/03/2018	7.15	10/28/1999	Flt Rt Euro Ser 649 Tr 1 Matures 10/28/2024
	Baa3	08/03/2018	25	08/18/1999	Flt Rt Euro Ser 570 Tr 1 Matures 07/15/2019
	Baa3	08/03/2018	150	07/19/1999	Zero Cpn Euro Ser 559 Tr 1 Matures 07/08/2019
	Baa3	08/03/2018	300000	09/25/1998	Zero Cpn Euro Ser 282 Matures 3/16/2028
	Baa3	08/03/2018	3	05/20/1999	Zero-Cpn Indx-Lkd Euro Ser 451 Matures 04/30/2039
	Baa3	08/03/2018	2.5	05/20/1999	Zero-Cpn Indx-Lkd Euro Ser 453 Matures 04/30/2039
	Baa3	08/03/2018	35	03/12/1999	13.00% Step-Down Euro Ser 413 Tr 1&2 Matures 03/01/2019
	Baa3	08/03/2018	30	12/14/2001	7.00% Fx/Flt Rt Euro Matures 12/14/2026 (EUR)
	Baa3	08/03/2018	5.88	10/19/1998	Zero Cpn Indx-Lkd Euro Ser 297 Matures 10/13/2038
	Baa3	08/03/2018	19.627	02/25/2003	Zero Cpn Euro Matures 02/25/2023 (SKK)
	Baa3	08/03/2018	2000	11/23/1990	Sr. Unsec. Euro.
	Baa3	08/03/2018	300	01/31/2000	Zero Cpn Indx Lkd Euro Ser 699 Tr 1 Matures 01/31/2020
	Baa3	08/03/2018	53.16	01/09/2003	Var Rt Euro Matures 3/03/2023
	Baa3	08/03/2018	35.357	05/23/2003	Zero Cpn Euro Matures 05/23/2033 (EUR)
	Baa3	08/03/2018	76.93	03/27/2000	Fxd Equity-Lkd Euro Ser 724 Tr. 2
	Baa3	08/03/2018	16.668	10/15/2001	Zero Cpn Euro Matures 10/15/2026 (EUR)
	Baa3	08/03/2018	61.77	03/31/2003	Euro Matures 04/10/2023 (USD)
	Baa3	08/03/2018	53.16	03/27/2003	Euro Matures 04/10/2023 (USD)
	Baa3	08/03/2018	140	03/19/2003	Euro Matures 04/14/2023 (USD)
	Baa3	08/03/2018	4.301	04/25/2001	8.06% Fx/Flt Rt Euro Matures 04/25/2041 (EUR)
	Baa3	08/03/2018	34.588	05/23/2003	Zero Cpn Euro Matures 05/23/2033 (EUR)
	Baa3	08/03/2018	9	06/20/2002	6.50% Fx/Flt Rt Euro Matures 06/20/2022 (EUR)
	Baa3	08/03/2018	2.491	07/16/2002	10.00% Gtd Fx/Flt Rt Indx Lkd Euro Matures 07/16/2032 (JPY)
	Baa3	08/03/2018	750	02/25/2003	Zero Cpn Euro Matures 02/25/2023 (SKK)
	Baa3	08/03/2018	5	07/16/2003	Zero Cpn Euro Matures 06/16/2028 (EUR)
	Baa3	08/03/2018	0.079	06/12/2017	3.00% Matures 12/15/2022 (USD)
	Baa3	08/03/2018	1	07/31/2012	Step Up Global Matures 07/31/2030 (USD)
	Baa3	08/03/2018	1	12/28/2012	3.00% Fixed/Flt Rt Global Matures 12/28/2020 (USD)
	Baa3	08/03/2018	1	08/17/2012	Step Up Matures 08/17/2024 (USD)
	Baa3	08/03/2018	20	05/23/2013	Flt Rt Matures 05/23/2023 (USD)
	Baa3	08/03/2018	1	05/15/2013	Flt Rt Matures 05/15/2023 (USD)
	Baa3	08/03/2018	1	10/31/2012	2.25% Step Up Global Matures 10/31/2024 (USD)
	Baa3	08/03/2018	1	11/30/2012	1.00% Step Up Global Matures 11/30/2019 (USD)
	Baa3	08/03/2018	76.335	03/25/2015	4.63% Euro Matures 03/25/2020 (NZD)
	Baa3	08/03/2018	65.703	02/24/2015	1.63% Euro Matures 02/24/2020 (NOK)
	Baa3	08/03/2018	83.665	08/27/2014	5.25% Euro Matures 08/27/2019 (NZD)
	Baa3	08/03/2018	1000	02/06/2014	2.50% Global Matures 02/13/2019 (USD)
	Baa3	08/03/2018	10	06/04/2014	Flt Rt Matures 06/06/2024 (USD)
	Baa3	08/03/2018	3.961	04/18/2016	2.30% Matures 04/18/2019 (USD)
	Baa3	08/03/2018	6.215	04/18/2016	3.00% Matures 04/19/2021 (USD)
	Baa3	08/03/2018	1	05/05/2016	3.10% Matures 05/15/2022 (USD)
	Baa3	08/03/2018	1	06/09/2016	3.45% Matures 06/15/2024 (USD)
	Baa3	08/03/2018	10	07/31/2015	3.25% Fixed/Flt Rt Matures 07/31/2025 (USD)
	Baa3	08/03/2018	10	08/28/2015	4.13% Step Up Matures 08/28/2035 (USD)
	Baa3	08/03/2018	5.019	04/28/2016	2.30% Matures 04/15/2019 (USD)
	Baa3	08/03/2018	6.175	04/28/2016	3.00% Matures 07/15/2021 (USD)
	Baa3	08/03/2018	0	12/08/2016	4.00% Matures 12/15/2021 (USD)
	Baa3	08/03/2018	12.5	02/05/2007	Zero Cpn Eqty Lkd (USD)
	Baa3	08/03/2018	4.927	04/27/2007	Flt Global Matures 05/02/2022 (USD)
	Baa3	08/03/2018	5.5	02/16/2007	8.00% Fx/Flt Rt Global Matures 02/22/2022 (USD)
	Baa3	08/03/2018	1.513	02/14/2007	7.50% Fx/Flt Rt Global Matures 02/20/2022 (USD)
	Baa3	08/03/2018	1.831	02/06/2007	Flt Rt Global Matures 02/28/2022 (USD)
	Baa3	08/03/2018	11	02/09/2007	Flt Rt Global Matures 02/28/2022 (USD)
	Baa3	08/03/2018	11.21	03/21/2007	Indx Lkd Euro Matures 03/21/2022 (USD)
	Baa3	08/03/2018	2	02/09/2007	5.75% Global Matures 02/14/2022 (USD)
	Baa3	08/03/2018	3	02/13/2007	6.15% Global Matures 02/16/2027 (USD)
	Baa3	08/03/2018	6.3	04/17/2007	Flt Rt Global Matures 04/20/2022 (USD)
	Baa3	08/03/2018	0.001	04/17/2007	Flt Rt Global Matures 05/09/2022 (USD)
	Baa3	08/03/2018	1.534	06/28/2007	Flt Rt Matures 06/29/2022 (USD)
	Baa3	08/03/2018	1.25	06/26/2007	Flt Rt Matures 06/29/2022 (USD)
	Baa3	08/03/2018	11.559	07/16/2007	Flt Rt Matures 07/19/2022 (USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa3	08/03/2018	4.372	08/14/2007	Flt Rt Matures 08/17/2022 (USD)
	Baa3	08/03/2018	10	06/08/2007	Flt/Fx Rt Euro Matures 06/08/2037 (USD)
	Baa3	08/03/2018	10	04/25/2007	Flt Rt Matures 04/25/2022 (USD)
	Baa3	08/03/2018	9.68	05/14/2007	Flt Rt Matures 05/17/2022 (USD)
	Baa3	08/03/2018	10	05/24/2007	Fx/Flt Rt Euro Matures 05/24/2037 (USD)
	Baa3	08/03/2018	3.2	11/08/2007	Zero Cpn Euro Matures 01/30/2037 (USD)
	Baa3	08/03/2018	27	06/13/2006	Euro Matures 07/05/2027 (USD)
	Baa3	08/03/2018	3.398	07/30/2007	Flt Rt Matures 07/30/2022 (USD)
	Baa3	08/03/2018	1.47	10/25/2007	Flt Rt Matures 10/30/2022 (USD)
	Baa3	08/03/2018	0.612	10/25/2007	Flt Rt Matures 10/30/2022 (USD)
	Baa3	08/03/2018	2	11/01/2007	Fx/Flt Rt Matures 11/06/2022 (USD)
	Baa3	08/03/2018	25	02/26/2008	Matures 03/11/2038 (USD)
	Baa3	08/03/2018	1.516	07/25/2007	Flt Rt Matures 07/30/2022 (USD)
	Baa3	08/03/2018	3.9	05/15/2007	10.65% Fx/Flt Rt Matures 05/15/2022 (USD)
	Baa3	08/03/2018	6.754	07/15/2008	8.00% Matures 07/15/2023 (USD)
	Baa3	08/03/2018	1	10/16/2017	3.00% Matures 10/26/2024 (USD)
	Baa3	08/03/2018	0.378	03/16/2017	3.00% Matures 03/15/2021 (USD)
	Baa3	08/03/2018	10000	05/10/2017	0.91% Euro Matures 05/10/2027 (JPY)
	Baa3	08/03/2018	180	09/12/2017	0.52% Euro Matures 09/12/2022 (CZK)
	Baa3	08/03/2018	1	07/24/2017	2.50% Matures 07/27/2021 (USD)
	Baa3	08/03/2018	0.638	05/08/2017	3.00% Matures 05/15/2021 (USD)
	Baa3	08/03/2018	0	04/03/2017	3.05% Matures 04/15/2022 (USD)
	Baa3	08/03/2018	0	05/30/2017	3.35% Matures 06/15/2024 (USD)
	Baa3	08/03/2018	0	09/05/2017	2.50% Matures 09/08/2022 (USD)
	Baa3	08/03/2018	0	03/30/2017	3.00% Matures 03/15/2021 (USD)
	Baa3	08/03/2018	0	02/05/2018	3.00% Matures 08/08/2021 (USD)
	Baa3	08/03/2018	0	05/15/2017	3.00% Matures 05/15/2021 (USD)
	Baa3	08/03/2018	2.326	02/16/2017	3.25% Matures 02/15/2021 (USD)
	Baa3	08/03/2018	0.891	12/01/2016	4.00% Matures 06/15/2022 (USD)
	Baa3	08/03/2018	0.488	11/25/2016	3.25% Matures 02/15/2020 (USD)
	Baa3	08/03/2018	4.226	08/08/2016	3.00% Matures 11/15/2021 (USD)
	Baa3	08/03/2018	1.544	07/14/2016	2.60% Matures 07/15/2020 (USD)
	Baa3	08/03/2018	3.761	08/01/2016	3.00% Matures 08/15/2021 (USD)
	Baa3	08/03/2018	6.566	09/01/2016	3.05% Matures 09/15/2022 (USD)
	Baa3	08/03/2018	4.231	08/25/2016	3.05% Matures 08/15/2022 (USD)
	Baa3	08/03/2018	0	09/09/2016	3.10% Matures 09/15/2022 (USD)
	Baa3	08/03/2018	0	10/20/2016	3.00% Matures 04/15/2020 (USD)
	Baa3	08/03/2018	0	11/10/2016	3.50% Matures 11/15/2022 (USD)
	Baa3	08/03/2018	0	11/03/2016	3.25% Matures 11/15/2021 (USD)
	Baa3	08/03/2018	5.806	07/28/2016	2.80% Matures 07/15/2020 (USD)
	Baa3	08/03/2018	100	06/28/2016	Flt Rt Euro Matures 02/01/2033 (EUR)
	Baa3	08/03/2018	2.693	08/15/2016	3.00% Matures 08/15/2021 (USD)
	Baa3	08/03/2018	3.89	09/29/2016	2.40% Matures 09/15/2019 (USD)
	Baa3	08/03/2018	3.415	06/16/2016	3.50% Matures 06/15/2025 (USD)
	Baa3	08/03/2018	0	01/06/2017	3.10% Matures 10/15/2019 (USD)
	Baa3	08/03/2018	6.13	12/27/2016	3.55% Matures 12/15/2019 (USD)
	Baa3	08/03/2018	0.475	11/17/2016	3.15% Matures 11/15/2020 (USD)
	Baa3	08/03/2018	1.365	09/15/2016	3.00% Matures 09/15/2022 (USD)
	Baa3	08/03/2018	1	06/30/2016	3.00% Matures 12/15/2021 (USD)
	Baa3	08/03/2018	3	09/01/2016	4.65% Fixed/Flt Rt Matures 09/08/2026 (USD)
	Baa3	08/03/2018	0.302	10/03/2016	3.10% Matures 10/15/2021 (USD)
	Baa3	08/03/2018	225	06/22/2016	11.48% Euro Matures 06/22/2026 (ZAR)
	Baa3	08/03/2018	15000	05/12/2016	0.87% Euro Matures 05/12/2026 (JPY)
	Baa3	08/03/2018	60	06/30/2016	Flt Rt Euro Matures 06/30/2031 (EUR)
	Baa3	08/03/2018	1.832	01/30/2017	4.00% Matures 02/15/2024 (USD)
	Baa3	08/03/2018	3.08	02/09/2017	3.10% Matures 02/15/2020 (USD)
	Baa3	08/03/2018	15	01/11/2017	3.00% Fixed/Flt Rt Euro Matures 01/17/2020 (USD)
	Baa3	08/03/2018	0	03/02/2017	3.00% Matures 03/15/2020 (USD)
	Baa3	08/03/2018	0	05/07/2018	3.50% 05/10/2021 (USD)
	Baa3	08/03/2018	1	05/14/2018	3.00% 02/24/2020 (USD)
	Baa3	08/03/2018	2.714	01/26/2017	3.50% Matures 10/15/2021 (USD)
	Baa3	08/03/2018	0	05/01/2017	2.95% Matures 05/15/2021 (USD)
	Baa3	08/03/2018	750	02/14/2017	8.75% Euro Matures 02/14/2022 (RUB)
	Baa3	08/03/2018	4.702	01/20/2017	2.65% Matures 01/15/2019 (USD)
	Baa3	08/03/2018	0	04/10/2017	3.15% Matures 04/15/2022 (USD)
	Baa3	08/03/2018	96.53	06/08/2018	16.83% Euro 06/08/2023 (TRY)
	Baa3	08/03/2018	1	07/16/2018	3.50% 07/19/2020 (USD)
	Baa3	08/03/2018	0	04/24/2017	2.55% Matures 04/15/2020 (USD)
	Baa3	08/03/2018	100	05/30/2018	16.05% Euro 05/30/2023 (TRY)
	Baa3	08/03/2018	0	10/11/2017	2.40% Matures 01/16/2021 (USD)
	Baa3	08/03/2018	26	05/04/2018	15.00% Euro 05/04/2021 (TRY)
	Baa3	08/03/2018	132.05	05/30/2018	14.90% Euro 05/30/2028 (TRY)
	Baa3	08/03/2018	0	03/19/2018	3.00% 03/29/2020 (USD)
	Baa3	08/03/2018	3.309	01/12/2017	4.00% Matures 07/15/2023 (USD)
	Baa3	08/03/2018	5.31	02/24/2017	3.00% Matures 02/15/2020 (USD)
	Baa3	08/03/2018	1	11/20/2017	2.35% Matures 11/24/2020 (USD)
	Baa3	08/03/2018	0	10/30/2017	3.00% Matures 02/02/2024 (USD)
	Baa3	08/03/2018	0	02/20/2018	3.00% 02/23/2021 (USD)
	Baa3	09/12/2018	1	09/17/2018	4.00% 09/20/2021 (USD)
	Baa3	09/25/2018	0	10/01/2018	4.05% 10/04/2021 (USD)
	Baa3	10/12/2018	1.327	10/15/2018	4.10% 10/18/2021 (USD)
	Baa3	10/16/2018	0	10/22/2018	3.75% 10/25/2020 (USD)
	Baa3	10/18/2018	450	09/12/2018	7.90% Euro 09/12/2022 (RUB)
	Baa3	10/24/2018	0	10/29/2018	3.75% 11/01/2020 (USD)
	Baa3	11/13/2018	1.579	11/19/2018	4.25% 11/23/2021 (USD)
	Baa3	11/27/2018	0	11/27/2018	4.00% 06/06/2021 (Unk)
Deutsche Bank AG New York Branch	Baa3	08/03/2018	380.071	05/30/2018	2.95% 08/20/2020 (USD)
	Baa3	08/03/2018	621.467	05/30/2018	3.38% 05/12/2021 (USD)
	Baa3	08/03/2018	1000	02/22/2018	3.95% 02/27/2023 (USD)
	Baa3	08/03/2018	400	02/22/2018	Flt Rt 02/27/2023 (USD)
	Baa3	08/03/2018	1500	07/10/2017	2.70% Matures 07/13/2020 (USD)
	Baa3	08/03/2018	750	07/10/2017	Flt Rt Matures 07/13/2020 (USD)
	Baa3	08/03/2018	147.056	05/30/2018	Flt Rt 08/20/2020 (USD)
	Baa3	08/03/2018	770.167	05/30/2018	3.70% 05/30/2024 (USD)
	Baa3	08/03/2018	534.393	05/30/2018	3.13% 01/13/2021 (USD)
	Baa3	08/03/2018	3569.722	05/30/2018	4.25% 10/14/2021 (USD)
	Baa3	08/03/2018	375.469	05/30/2018	4.10% 01/13/2026 (USD)
	Baa3	10/03/2018	1000	10/01/2018	4.25% 02/04/2021 (USD)
	Baa3	10/03/2018	500	10/01/2018	Flt Rt 02/04/2021 (USD)
Deutsche Bank AG Singapore Branch	Baa3	08/03/2018	114.6	02/17/2017	Flt Rt Euro Matures 02/17/2020 (USD)
	Baa3	08/03/2018	385	03/19/2018	Flt Rt Euro 03/19/2025 (USD)
Deutsche Bank AG Sydney Branch	Baa3	08/03/2018	200	01/30/2018	Flt Rt Euro 01/30/2023 (AUD)
	Baa3	08/03/2018	168.9	01/14/2009	Flt Rt Euro Matures 01/30/2019 (JPY)
	Baa3	08/03/2018	250	01/30/2018	3.75% Euro 01/30/2023 (AUD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Deutsche Hypothekbank (Actien-Gesellschaft)	Baa2	01/31/2018	100	01/30/2018	Flt Rt German 01/30/2026 (EUR)
	Baa2	07/18/2018	10	07/17/2018	Flt Rt German 07/17/2023 (EUR)
	Ba1	08/03/2018	25	01/25/2017	1.63% German Matures 01/25/2027 (EUR)
	Ba1	08/03/2018	10	02/15/2018	1.13% German 08/15/2022 (EUR)
	Ba1	08/03/2018	50	02/08/2018	1.50% German 08/08/2024 (EUR)
	Ba1	08/03/2018	5	03/29/2017	0.72% German Matures 03/29/2021 (EUR)
	Ba1	08/03/2018	25.152	08/07/2017	0.22% German Matures 08/07/2019 (EUR)
	Ba1	08/03/2018	250	02/08/2017	Flt Rt German Matures 02/10/2020 (EUR)
	Ba1	08/03/2018	10	09/06/2016	1.12% German Matures 11/13/2026 (EUR)
	Ba1	08/03/2018	25	11/02/2016	1.13% German Matures 11/02/2026 (EUR)
	Ba1	08/03/2018	250	10/26/2016	0.63% German Matures 11/02/2020 (EUR)
	Ba1	08/03/2018	100	08/25/2016	0.55% German Matures 08/25/2022 (EUR)
	Ba1	08/03/2018	50	01/30/2018	1.00% German 01/31/2022 (EUR)
	Ba1	08/03/2018	200	02/08/2017	Flt Rt German Matures 02/08/2021 (EUR)
	Ba1	08/03/2018	2	02/15/2017	1.08% German Matures 02/15/2023 (EUR)
	Ba1	08/03/2018	6.515	04/22/2013	1.75% German Matures 04/22/2020 (EUR)
	Ba1	08/03/2018	12.984	03/01/2013	Flt Rt German Matures 03/09/2020 (EUR)
	Ba1	08/03/2018	13.713	02/20/2014	1.25% German Matures 02/25/2019 (EUR)
	Ba1	08/03/2018	26.765	11/07/2013	Flt Rt German Matures 11/13/2020 (EUR)
	Ba1	08/03/2018	61.074	06/18/2014	Flt Rt German Matures 06/24/2021 (EUR)
	Ba1	08/03/2018	27.151	06/20/2014	1.22% German Matures 06/30/2020 (EUR)
	Ba1	08/03/2018	13.641	06/27/2014	1.00% German Matures 07/04/2019 (EUR)
	Ba1	08/03/2018	6.846	06/30/2014	1.95% German Matures 07/08/2024 (EUR)
	Ba1	08/03/2018	33.554	03/03/2015	0.58% German Matures 03/10/2020 (EUR)
	Ba1	08/03/2018	287.439	01/16/2015	0.63% German Matures 07/23/2020 (EUR)
	Ba1	08/03/2018	13.564	01/20/2014	1.20% Step Up German Matures 02/03/2020 (EUR)
	Ba1	08/03/2018	6.804	06/02/2014	1.25% German Matures 06/10/2020 (EUR)
	Ba1	08/03/2018	106.185	11/23/2015	0.84% German Matures 11/30/2020 (EUR)
	Ba1	08/03/2018	108.97	01/20/2016	1.00% German Matures 01/20/2021 (EUR)
	Ba1	08/03/2018	32.701	02/02/2016	0.37% German Matures 02/08/2019 (EUR)
	Ba1	08/03/2018	39.545	05/13/2016	0.50% German Matures 06/24/2020 (EUR)
	Ba1	08/03/2018	5.648	09/16/2015	1.23% Step Up German Matures 09/23/2025 (EUR)
	Ba1	08/03/2018	5.649	05/13/2016	0.72% Step Up German Matures 05/19/2023 (EUR)
	Ba1	08/03/2018	5.602	05/19/2016	1.75% German Matures 11/30/2022 (EUR)
	Ba1	08/03/2018	5.6	05/23/2016	0.65% German Matures 05/31/2021 (EUR)
	Ba1	08/03/2018	5.668	05/17/2016	0.49% German Matures 05/25/2020 (EUR)
	Ba1	08/03/2018	22.791	03/31/2016	0.67% German Matures 04/07/2021 (EUR)
	Ba1	08/03/2018	6.626	07/30/2013	2.22% German Matures 08/05/2021 (EUR)
	Ba1	08/03/2018	8.86	03/16/2016	Flt Rt German Matures 03/23/2020 (EUR)
	Ba1	08/03/2018	13.345	03/08/2005	Fx/Flt Rt Euro Matures 03/21/2035 (EUR)
	Ba1	08/03/2018	11.746	11/10/2005	4.20% Euro Matures 11/10/2020 (EUR)
	Baa2	12/27/2018	5	12/18/2018	----
Deutsche Post AG	A3	11/30/2018	750	11/28/2018	1.63% Euro 12/05/2028 (EUR)
Deutsche Telekom AG	Baa1	03/26/2018	50	03/15/2018	3.85% Euro 03/15/2028 (AUD)
	Baa1	05/03/2018	500	04/10/2018	2.97% Euro 04/10/2028 (NOK)
	Baa1	07/26/2018	750	07/24/2018	2.25% Euro 07/24/2023 (NOK)
Deutsche Telekom Int'l Fin BV	Baa1	09/19/2018	81	08/22/2018	4.60% Euro 08/22/2033 (AUD)
	Baa1	02/07/2018	200	01/29/2018	Gtd Flt Rt Euro 01/29/2020 (EUR)
	Baa1	06/05/2018	400	06/01/2018	Gtd Flt Rt Euro 12/01/2022 (EUR)
	Baa1	06/05/2018	1000	06/01/2018	1.38% Gtd Euro 12/01/2025 (EUR)
	Baa1	06/05/2018	500	06/01/2018	0.63% Gtd Euro 12/01/2022 (EUR)
	Baa1	06/05/2018	1000	06/01/2018	2.00% Gtd Euro 12/01/2029 (EUR)
	Baa1	07/26/2018	250	07/25/2018	2.20% Gtd Euro 07/25/2033 (EUR)
Dev Bank of Japan Inc	Baa1	10/23/2018	300	10/10/2018	2.50% Gtd Euro 10/10/2025 (GBP)
	A1	02/22/2018	35	02/28/2018	3.55% Euro 02/28/2028 (AUD)
	A1	04/09/2018	300	04/20/2018	3.40% Euro 10/20/2028 (AUD)
	A1	05/08/2018	30	05/08/2018	1.00% Euro 05/15/2028 (EUR)
	A1	08/29/2018	1	09/06/2018	3.25% Gtd Global 09/06/2028 (USD)
	A1	08/29/2018	1000	09/06/2018	3.13% Gtd Global 09/06/2023 (USD)
	A1	10/02/2018	700	10/10/2018	0.88% Euro 10/10/2025 (EUR)
Dev Bank of Kazakhstan	Baa3	04/18/2018	0	04/18/2018	Flt Rt Global (USD)
Dexia Credit Local	Aa3	01/15/2018	2000	01/17/2018	0.50% Gtd Euro Matures 01/17/2025 (EUR)
	Aa3	01/19/2018	1500	01/25/2018	2.50% Gtd Global 01/25/2021 (USD)
	Aa3	03/19/2018	500	03/21/2018	1.63% Gtd Euro 12/08/2023 (GBP)
	Aa3	05/29/2018	2000	06/01/2018	0.25% Gtd Euro 06/01/2023 (EUR)
	Aa3	09/19/2018	1500	09/26/2018	3.25% Gtd Global 09/26/2023 (USD)
Diageo Fin PLC	A3	10/16/2018	600	10/15/2018	1.00% Gtd Euro 04/22/2025 (EUR)
	A3	10/16/2018	500	10/15/2018	1.50% Gtd Euro 10/22/2027 (EUR)
	A3	10/16/2018	900	10/15/2018	0.25% Gtd Euro 10/22/2021 (EUR)
Distribuidora Internacional de Alimentacion SA	Caa1	12/20/2018	300	03/27/2017	0.88% Euro Matures 04/06/2023 (EUR)
	Caa1	12/20/2018	680.05	07/10/2014	1.50% Euro Matures 07/22/2019 (EUR)
	Caa1	12/20/2018	339.855	04/18/2016	1.00% Euro Matures 04/28/2021 (EUR)
DNB Bank Asa	Aa2	09/21/2018	750	09/18/2018	0.60% Euro 09/25/2023 (EUR)
	Aa2	11/13/2018	1000	11/15/2018	2.50% Norwegian 11/15/2023 (NOK)
	Aa2	11/26/2018	10	11/15/2018	0.55% Euro 04/17/2023 (EUR)
	Aa2	11/26/2018	600	11/16/2018	1.17% Euro 11/16/2023 (SEK)
Dometic Group AB	Ba3	05/23/2018	500	05/23/2018	Euro (EUR)
DP World Ltd	Baa1	08/06/2018	500	05/18/2015	3.25% Global Matures 05/18/2020 (USD)
	Baa1	09/20/2018	1000	09/25/2018	5.63% Global 09/25/2048 (USD)
	Baa1	09/20/2018	750	09/25/2018	2.38% Global 09/25/2026 (EUR)
	Baa1	09/20/2018	350	09/25/2018	4.25% Global 09/25/2030 (GBP)
DZ Bank AG Deutsche Zentral-Genossenschaftsbank	Aa1	01/30/2018	50	02/14/2018	Flt Rt German Matures 02/14/2028 (EUR)
	Aa1	01/30/2018	50	01/31/2018	Flt Rt Euro Matures 01/31/2028 (EUR)
	Aa1	02/26/2018	50	02/21/2018	Flt Rt Euro 02/21/2025 (EUR)
	Aa1	02/26/2018	50	02/14/2018	Flt Rt Euro 02/14/2028 (EUR)
	Aa1	02/26/2018	20	02/14/2018	Flt Rt Euro 02/14/2025 (EUR)
	Aa1	02/26/2018	10	01/26/2018	Flt Rt Euro 01/26/2028 (EUR)
	Aa1	02/26/2018	20	02/14/2018	Flt Rt Euro 02/14/2024 (EUR)
	Aa1	02/26/2018	100	02/20/2018	Flt Rt Euro 02/20/2026 (EUR)
	Aa1	02/26/2018	30	02/07/2018	Flt Rt Euro 02/07/2028 (EUR)
	Aa1	02/26/2018	10	02/06/2018	Flt Rt Euro 02/06/2023 (EUR)
	Aa1	02/26/2018	10	02/14/2018	Flt Rt Euro 02/14/2028 (EUR)
	Aa1	03/27/2018	100	02/23/2018	Flt Rt Euro 02/23/2026 (EUR)
	Aa1	03/27/2018	100	03/08/2018	Flt Rt Euro 12/29/2023 (EUR)
	Aa1	03/27/2018	50	03/02/2018	Flt Rt Euro 03/02/2028 (EUR)
	Aa1	04/10/2018	5	03/23/2018	Flt Rt German 03/23/2028 (EUR)
	Aa1	04/10/2018	50	03/19/2018	Flt Rt Euro 09/19/2028 (EUR)
	Aa1	05/01/2018	50	04/24/2018	Flt Rt Euro 04/24/2028 (EUR)
	Aa1	05/01/2018	10	04/25/2018	Flt Rt Euro 12/30/2022 (EUR)
	Aa1	05/01/2018	10	04/24/2018	Flt Rt Euro 04/24/2026 (EUR)
	Aa1	05/01/2018	50	04/26/2018	Flt Rt Euro 04/26/2024 (EUR)
	Aa1	05/01/2018	10	04/27/2018	Flt Rt Euro 04/27/2026 (EUR)

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	Aa1	05/01/2018	10	04/24/2018	Flt Rt Euro	04/24/2028 (EUR)	
	Aa1	05/22/2018	10	05/07/2018	Flt Rt Euro	05/07/2025 (EUR)	
	Aa1	05/31/2018	50	05/28/2018	Flt Rt Euro	05/28/2026 (EUR)	
	Aa1	05/31/2018	10	05/24/2018	Flt Rt Euro	05/24/2028 (EUR)	
	Aa1	05/31/2018	10	05/30/2018	Flt Rt Euro	05/30/2025 (EUR)	
	Aa1	06/20/2018	10	07/20/2018	Flt Rt Euro	07/20/2028 (EUR)	
	Aa1	06/20/2018	50	06/19/2018	Flt Rt Euro	06/19/2026 (EUR)	
	Aa1	07/02/2018	50	06/29/2018	Flt Rt Euro	06/29/2027 (EUR)	
	Aa1	07/02/2018	50	06/26/2018	Flt Rt Euro	06/26/2028 (EUR)	
	Aa1	07/04/2018	50	06/21/2018	Flt Rt Euro	06/21/2024 (EUR)	
	Aa1	07/04/2018	35	06/22/2018	Flt Rt Euro	06/22/2026 (EUR)	
	Aa1	07/04/2018	50	06/26/2018	Flt Rt Euro	06/26/2025 (EUR)	
	Aa1	07/04/2018	10	06/26/2018	Flt Rt Euro	06/26/2028 (EUR)	
	Aa1	08/10/2018	20	08/30/2018	Flt Rt Euro	08/30/2028 (EUR)	
	Aa1	08/10/2018	100	08/02/2018	0.27% Euro	11/02/2022 (EUR)	
	Aa1	08/10/2018	25	08/02/2018	0.09% Euro	11/02/2021 (EUR)	
	Aa1	08/10/2018	10	08/13/2018	0.45% Euro	11/13/2024 (EUR)	
	Aa1	08/10/2018	100	07/26/2018	0.35% Euro	07/26/2023 (EUR)	
	Aa1	08/10/2018	50	08/01/2018	Flt Rt Euro	08/01/2028 (EUR)	
	Aa1	08/10/2018	100	07/25/2018	0.19% Euro	07/25/2022 (EUR)	
	Aa1	08/13/2018	25	08/30/2018	0.50% Euro	09/01/2025 (EUR)	
	Aa1	08/13/2018	25	08/30/2018	0.25% Euro	11/30/2023 (EUR)	
	Aa1	08/13/2018	25	08/30/2018	0.40% Euro	11/29/2024 (EUR)	
	Aa1	08/13/2018	20	08/31/2018	0.50% Step Up	German 08/31/2026 (EUR)	
	Aa1	08/14/2018	100	08/14/2018	0.80% Euro	08/14/2026 (EUR)	
	Aa1	08/14/2018	15	08/30/2018	2.88% Euro	08/30/2022 (USD)	
	Aa1	08/14/2018	50	08/14/2018	1.00% Step Up	Euro 08/14/2030 (EUR)	
	Aa1	08/14/2018	300	08/14/2018	0.01% Euro	02/19/2021 (EUR)	
	Aa1	08/14/2018	50	08/14/2018	1.10% Euro	08/14/2028 (EUR)	
	Aa1	08/16/2018	100	08/16/2018	0.91% Euro	08/16/2027 (EUR)	
	Aa1	08/16/2018	100	08/14/2018	0.55% Euro	08/14/2024 (EUR)	
	Aa1	08/16/2018	50	07/19/2018	Flt Rt Euro	07/19/2024 (EUR)	
	Aa1	08/16/2018	10	07/20/2018	Flt Rt Euro	07/20/2028 (EUR)	
	Aa1	08/16/2018	50	07/16/2018	Flt Rt Euro	07/16/2025 (EUR)	
	A1	08/16/2018	10	04/05/2018	3.25% Euro	04/05/2023 (EUR)	
	A1	08/21/2018	50	07/10/2018	1.20% Euro	07/10/2028 (EUR)	
	A1	08/21/2018	50	07/18/2018	0.75% Step Up	Euro 07/18/2028 (EUR)	
	A1	08/21/2018	15	07/20/2018	0.91% Euro	05/20/2026 (EUR)	
	A1	08/21/2018	50	07/20/2018	0.70% Step Up	Euro 07/20/2026 (EUR)	
	A1	08/21/2018	15	07/20/2018	0.76% Euro	07/18/2025 (EUR)	
	Aa1	08/21/2018	50	08/21/2018	0.36% Euro	08/21/2023 (EUR)	
	Aa1	08/21/2018	50	08/21/2018	0.21% Euro	08/22/2022 (EUR)	
	A1	08/21/2018	10	07/06/2018	0.30% Euro	01/31/2023 (EUR)	
	Aa1	09/11/2018	50	09/12/2018	0.90% Step Up	Euro 09/12/2028 (EUR)	
	Aa1	09/11/2018	20	10/12/2018	Flt Rt Euro	10/12/2028 (EUR)	
	Aa1	09/11/2018	15	09/12/2018	1.17% Euro	10/12/2028 (EUR)	
	Aa1	09/11/2018	25	10/12/2018	0.33% Euro	12/22/2023 (EUR)	
	Aa1	09/11/2018	30	09/07/2018	1.49% Euro	06/24/2020 (EUR)	
	Aa1	09/11/2018	100	08/27/2018	0.40% Step Up	Euro 08/27/2025 (EUR)	
	Aa1	09/11/2018	50	08/22/2018	0.01% Euro	06/24/2020 (EUR)	
	Aa1	09/11/2018	15	09/28/2018	2.88% Euro	09/28/2022 (USD)	
	Aa1	09/11/2018	10	08/22/2018	0.01% Euro	03/14/2022 (EUR)	
	Aa1	09/14/2018	50	09/06/2018	0.80% Step Up	Euro 09/06/2027 (EUR)	
	Aa1	09/14/2018	25	09/28/2018	0.50% Step Up	Euro 09/28/2028 (EUR)	
	Aa1	09/14/2018	50	09/13/2018	0.54% Euro	11/01/2024 (EUR)	
	Aa1	09/14/2018	20	09/28/2018	0.50% Step Up	Euro 09/28/2026 (EUR)	
	Aa1	09/14/2018	50	09/07/2018	0.85% Step Up	Euro 09/07/2028 (EUR)	
	Aa1	09/14/2018	25	09/28/2018	0.55% Euro	12/23/2025 (EUR)	
	Aa1	09/14/2018	50	08/31/2018	0.17% Euro	05/31/2022 (EUR)	
	Aa1	09/14/2018	25	09/28/2018	0.45% Euro	12/23/2024 (EUR)	
	Aa1	09/14/2018	25	09/28/2018	0.65% Euro	12/23/2026 (EUR)	
	Aa1	09/14/2018	50	09/07/2018	0.60% Step Up	Euro 09/07/2026 (EUR)	
	Aa1	09/20/2018	50	08/30/2018	Flt Rt Euro	08/30/2027 (EUR)	
	Aa1	09/20/2018	10	08/27/2018	Flt Rt Euro	11/27/2026 (EUR)	
	Aa1	09/20/2018	50	08/31/2018	0.21% Euro	08/31/2022 (EUR)	
	Aa1	09/28/2018	10	09/26/2018	1.00% Euro	09/26/2024 (EUR)	
	Aa1	09/28/2018	50	09/25/2018	Flt Rt Euro	09/25/2023 (EUR)	
	Aa1	09/28/2018	50	09/27/2018	0.90% Step Up	Euro 09/27/2028 (EUR)	
	Aa1	09/28/2018	50	09/25/2018	Flt Rt Euro	09/25/2026 (EUR)	
	Aa1	09/28/2018	5	09/28/2018	0.20% Euro	09/28/2022 (EUR)	
	Aa1	09/28/2018	25	11/02/2018	0.50% Euro	12/16/2024 (EUR)	
	Aa1	09/28/2018	25	11/02/2018	1.05% Euro	11/02/2028 (EUR)	
	Aa1	09/28/2018	50	09/27/2018	0.05% Step Up	Euro 09/27/2023 (EUR)	
	Aa1	10/03/2018	50	10/02/2018	1.22% Euro	10/02/2028 (EUR)	
	Aa1	10/03/2018	25	11/02/2018	0.75% Euro	12/16/2026 (EUR)	
	Aa1	10/03/2018	100	10/02/2018	0.74% Euro	07/02/2025 (EUR)	
	Aa1	10/03/2018	300	10/02/2018	1.06% Euro	10/02/2028 (EUR)	
	Aa1	10/03/2018	100	09/28/2018	0.48% Euro	12/20/2023 (EUR)	
	Aa1	10/11/2018	50	10/10/2018	1.00% Step Up	Euro 10/10/2028 (EUR)	
	Aa1	10/11/2018	250	10/02/2018	0.50% Euro	10/02/2023 (EUR)	
	Aa1	10/11/2018	50	10/01/2018	0.01% Euro	06/30/2020 (EUR)	
	Aa1	10/11/2018	12.5	10/04/2018	1.20% Euro	04/04/2028 (EUR)	
	Aa1	10/19/2018	10	10/19/2018	0.85% Step Up	Euro 10/19/2026 (EUR)	
	Aa1	10/19/2018	10	10/19/2018	0.50% Step Up	Euro 10/19/2023 (EUR)	
	Aa1	10/19/2018	25	11/15/2018	0.65% Euro	11/17/2025 (EUR)	
	Aa1	10/19/2018	25	11/15/2018	0.40% Euro	11/17/2023 (EUR)	
	Aa1	10/19/2018	15	10/18/2018	Flt Rt Euro	10/18/2023 (EUR)	
	Aa1	10/19/2018	15	10/18/2018	Flt Rt Euro	10/18/2023 (EUR)	
	Aa1	10/19/2018	100	10/15/2018	0.79% Euro	10/15/2025 (EUR)	
	Aa1	11/05/2018	50	10/25/2018	1.30% Euro	10/25/2028 (EUR)	
	Aa1	11/05/2018	50	11/02/2018	0.65% Step Up	Euro 11/02/2026 (EUR)	
	Aa1	11/05/2018	50	11/02/2018	0.40% Step Up	Euro 11/02/2028 (EUR)	
	Aa1	11/05/2018	100	10/26/2018	0.05% Euro	10/26/2021 (EUR)	
	Aa1	11/05/2018	25	12/05/2018	0.50% Euro	04/07/2025 (EUR)	
	Aa1	11/05/2018	25	12/05/2018	0.75% Euro	04/05/2027 (EUR)	
	Aa1	11/19/2018	25	12/18/2018	0.30% Euro	12/22/2023 (EUR)	
	Aa1	11/19/2018	50	11/12/2018	2.50% Euro	11/12/2026 (EUR)	
	Aa1	11/19/2018	15	11/16/2018	0.15% Step Up	Euro 05/16/2028 (EUR)	
	Aa1	11/19/2018	15	11/16/2018	0.15% Step Up	Euro 08/16/2028 (EUR)	
	Aa1	11/19/2018	25	12/21/2018	0.45% Euro	12/20/2024 (EUR)	
	Aa1	11/19/2018	25	12/21/2018	0.60% Euro	01/21/2026 (EUR)	
	Aa1	11/19/2018	15	12/20/2018	3.00% Euro	12/20/2021 (USD)	
	Aa1	11/19/2018	50	11/13/2018	1.18% Euro	11/13/2028 (EUR)	
	Aa1	11/19/2018	50	11/12/2018	0.10% Step Up	Euro 11/12/2027 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Aa1	11/26/2018	10	11/27/2018	0.30% Euro 07/11/2022 (EUR)	
	Aa1	11/26/2018	10	11/28/2018	0.90% Euro 05/26/2027 (EUR)	
	Aa1	11/26/2018	10	11/27/2018	0.22% Euro 04/28/2022 (EUR)	
	Aa1	11/26/2018	10	11/22/2018	2.20% Euro 11/22/2024 (EUR)	
	Aa1	12/05/2018	25	01/09/2019	1.00% Matures 10/09/2029 (EUR)	
	Aa1	12/05/2018	50	12/04/2018	0.01% Matures 03/24/2021 (EUR)	
	Aa1	12/05/2018	25	01/09/2019	0.73% Matures 09/09/2027 (EUR)	
	Aa1	12/05/2018	25	01/09/2019	0.50% Matures 09/09/2025 (EUR)	
	Aa1	12/05/2018	50	11/30/2018	0.60% Matures 11/30/2026 (EUR)	
	Aa1	12/05/2018	50	10/29/2018	1.00% Matures 10/29/2027 (EUR)	
	Aa1	12/12/2018	100	12/13/2018	0.31% Matures 12/13/2023 (EUR)	
	Aa1	12/12/2018	50	12/11/2018	0.50% Matures 12/11/2028 (EUR)	
	Aa1	12/12/2018	30	12/12/2018	Matures 12/12/2023 (EUR)	
	Aa1	12/12/2018	50	12/13/2018	Matures 12/13/2027 (EUR)	
	Aa1	12/14/2018	25	12/14/2018	1.00% Matures 12/14/2021 (EUR)	
	Aa1	12/14/2018	50	12/14/2018	1.00% Matures 12/14/2028 (EUR)	
Eastern Power Networks PLC	Baa1	09/21/2018	5000	07/24/2018	1.04% Euro 07/24/2038 (JPY)	
EDP Fin BV	Baa3	06/21/2018	750	06/20/2018	1.63% Euro 01/26/2026 (EUR)	
	Baa3	10/10/2018	600	10/09/2018	1.88% Euro 10/13/2025 (EUR)	
EE Fin PLC	Baa2	03/23/2018	713.47	03/20/2012	4.38% Gtd Euro Matures 03/28/2019 (GBP)	
EFSF (European Financial Stability Facility)	Aa1	01/16/2018	6000	01/17/2018	0.40% Gtd Euro Matures 02/17/2025 (EUR)	
	Aa1	02/13/2018	3000	02/14/2018	0.95% Gtd Euro 02/14/2028 (EUR)	
	Aa1	03/15/2018	999.9	03/16/2018	0.10% Gtd Euro 01/19/2021 (EUR)	
	Aa1	04/16/2018	3000	04/17/2018	0.63% Gtd Euro 10/16/2026 (EUR)	
	Aa1	04/30/2018	1500	05/02/2018	1.38% Gtd Euro 05/31/2047 (EUR)	
	Aa1	07/31/2018	2000	07/17/2018	1.75% Gtd Euro 07/17/2053 (EUR)	
Egypt Gov't of	Aa1	11/12/2018	4000	11/13/2018	0.20% Gtd Euro 01/17/2024 (EUR)	
	B3	02/23/2018	1250	02/21/2018	6.59% Global 02/21/2028 (USD)	
	B3	02/23/2018	1250	02/21/2018	5.58% Global 02/21/2023 (USD)	
	B3	02/23/2018	1500	02/13/2018	7.90% Global 02/21/2048 (USD)	
	B3	05/23/2018	1000	04/16/2018	5.63% Global 04/16/2030 (EUR)	
	B3	05/23/2018	1000	04/16/2018	4.75% Global 04/16/2026 (EUR)	
Electricite de France	Baa3	09/25/2018	0	09/25/2018	Perp Sub Euro (EUR)	
	A3	10/01/2018	1000	10/02/2018	2.00% Euro 10/02/2030 (EUR)	
Elis SA	Ba2	02/12/2018	650	02/08/2018	1.88% Gtd Euro 02/15/2023 (EUR)	
	Ba2	02/12/2018	350	02/08/2018	2.88% Gtd Euro 02/15/2026 (EUR)	
Emirates Nbd PJSC	A3	01/11/2018	10	12/21/2017	3.50% Euro Matures 12/21/2022 (USD)	
	A3	01/11/2018	10	09/28/2017	4.27% Euro Matures 09/28/2037 (USD)	
	A3	01/11/2018	10	12/28/2017	Flt Rt Euro Matures 12/29/2020 (USD)	
	A3	01/25/2018	285	02/06/2018	Zero Cpn Euro Matures 02/06/2048 (USD)	
	A3	01/29/2018	10	01/10/2018	Flt Rt Euro Matures 01/10/2023 (USD)	
	A3	01/29/2018	40	01/17/2018	Flt Rt Euro Matures 01/17/2023 (USD)	
	A3	02/05/2018	450	02/01/2018	4.75% Euro 02/09/2028 (AUD)	
	A3	02/05/2018	285	01/29/2018	0.63% Euro 02/09/2023 (CHF)	
	A3	02/08/2018	200	02/12/2018	Flt Rt Euro 02/12/2020 (USD)	
	A3	02/08/2018	83.75	02/12/2018	Flt Rt Euro 02/12/2025 (USD)	
	A3	03/29/2018	15	04/05/2018	Flt Rt Euro 04/05/2028 (USD)	
	A3	04/27/2018	30	05/02/2018	Flt Rt Euro 05/02/2020 (USD)	
	A3	04/27/2018	25	04/10/2018	4.56% Euro 04/10/2028 (USD)	
	A3	04/27/2018	70	04/05/2018	Flt Rt Euro 04/07/2021 (USD)	
	A3	05/30/2018	80	05/22/2018	5.02% Euro 05/22/2038 (USD)	
	A3	05/30/2018	20	05/22/2018	4.98% Euro 05/22/2038 (USD)	
	A3	06/06/2018	15	05/29/2018	Flt Rt Euro 05/29/2021 (USD)	
	A3	06/06/2018	15	05/23/2018	4.90% Euro 05/23/2028 (USD)	
	A3	07/16/2018	50	07/06/2018	Flt Rt Euro 07/06/2023 (USD)	
	A3	07/24/2018	10	07/26/2018	Flt Rt Euro 07/26/2021 (USD)	
	A3	07/24/2018	15	07/26/2018	2.45% Euro 07/26/2033 (EUR)	
	A3	08/13/2018	200	06/11/2018	5.16% Euro 06/11/2021 (CNY)	
	A3	08/13/2018	15	07/25/2018	Flt Rt Euro 07/25/2023 (USD)	
	A3	08/13/2018	20	08/06/2018	4.93% Euro 08/06/2033 (USD)	
	A3	08/13/2018	60	07/10/2018	Flt Rt Euro 07/10/2025 (USD)	
	A3	08/13/2018	100	07/12/2018	3.10% Euro 07/13/2020 (HKD)	
	A3	08/13/2018	200	06/11/2018	5.16% Euro 06/11/2021 (CNY)	
	A3	08/21/2018	20	08/13/2018	5.00% Euro 08/12/2033 (USD)	
	A3	08/21/2018	30	08/13/2018	Flt Rt Euro 08/13/2020 (USD)	
	A3	10/03/2018	25	10/09/2018	Flt Rt Euro 10/09/2020 (USD)	
	A3	10/08/2018	20	09/27/2018	5.14% Euro 09/27/2033 (USD)	
	A3	10/09/2018	100	10/15/2018	3.50% Euro 10/15/2020 (HKD)	
	A3	10/16/2018	20	10/03/2018	5.16% Euro 10/03/2033 (USD)	
	A3	10/29/2018	80	10/22/2018	5.15% Euro 10/22/2021 (CNY)	
Emisora Santander Espana SAU	A2	04/17/2018	21.389	04/14/2015	Gtd Flt Rt Spanish Matures 04/14/2021 (EUR)	
ENBW Int'l Fin BV	A3	06/06/2018	664.525	11/30/2004	4.875% Gtd Euro Matures 01/16/2025 (EUR)	
	A3	06/06/2018	135.285	06/13/2014	2.88% Gtd Euro Matures 06/13/2034 (EUR)	
	A3	06/06/2018	847.865	07/01/2009	6.13% Gtd Euro Matures 07/07/2039 (EUR)	
	A3	06/06/2018	222.013	12/16/2008	3.88% Gtd Euro Matures 12/16/2038 (JPY)	
	A3	06/06/2018	680.726	05/27/2014	2.50% Gtd Euro Matures 06/04/2026 (EUR)	
	A3	06/06/2018	135.705	06/16/2014	3.08% Gtd Euro Matures 06/16/2039 (EUR)	
	A3	06/06/2018	105.691	06/28/2013	2.25% Gtd Euro Matures 07/12/2023 (CHF)	
	A3	11/08/2018	500	10/24/2018	1.88% Gtd Euro 10/31/2033 (EUR)	
Enel Fin Int'l NV	Baa2	01/11/2018	1250	01/09/2018	1.13% Gtd Euro 09/16/2026 (EUR)	
Engie SA	A2	06/20/2018	750	06/15/2018	1.38% Euro 06/22/2028 (EUR)	
	A2	06/29/2018	50	06/27/2018	1.16% Euro 07/05/2027 (EUR)	
	A2	07/05/2018	85	07/05/2018	3.78% Euro 07/11/2033 (AUD)	
	A2	07/09/2018	75	07/06/2018	Flt Rt Euro 07/16/2038 (EUR)	
	A2	09/13/2018	500	09/19/2018	0.88% Euro 09/19/2025 (EUR)	
	A2	09/13/2018	500	09/19/2018	1.88% Euro 09/19/2033 (EUR)	
ENI Fin Int'l SA	Baa3	10/23/2018	157.314	04/18/2008	5.441% Gtd Euro Matures 04/18/2028 (EUR)	
	Baa3	10/23/2018	132.328	12/19/2007	2.81% Gtd Euro Matures 12/28/2037 (JPY)	
	Baa3	10/23/2018	88.078	05/24/2012	4.00% Gtd Euro Matures 05/24/2032 (EUR)	
	Baa3	10/23/2018	27.615	07/16/2004	2.32% Gtd Euro Matures 07/29/2019 (JPY)	
	Baa3	10/23/2018	160.33	05/04/2003	5.00% Gtd Euro Matures 01/27/2019 (GBP)	
	Baa3	10/23/2018	64.114	02/12/2004	4.75% Gtd Step-Up Euro Matures 02/12/2024 (EUR)	
	Baa3	10/23/2018	67.337	11/21/2011	4.80% Gtd Euro Matures 11/21/2031 (EUR)	
	Baa3	10/23/2018	100.121	11/08/2013	3.88% Gtd Euro Matures 11/09/2043 (EUR)	
	Baa3	10/23/2018	500	12/15/2017	Gtd Flt Rt Euro 06/15/2026 (USD)	
	Baa3	10/23/2018	500	06/28/2018	Gtd Flt Rt Euro 06/28/2026 (USD)	
	Baa3	10/23/2018	158.441	01/28/2011	4.75% Gtd Euro Matures 01/28/2021 (GBP)	
	Baa3	10/23/2018	750	07/09/2018	Gtd Flt Rt Euro 07/09/2027 (USD)	
ENI SPA	Baa1	10/23/2018	1217.804	06/29/2010	4.00% Euro Matures 06/29/2020 (EUR)	
	Baa1	10/23/2018	2150.414	09/07/2009	4.13% Euro Matures 09/16/2019 (EUR)	
	Baa1	10/23/2018	650	09/08/2017	1.00% Euro Matures 03/14/2025 (EUR)	
	Baa1	10/23/2018	1180.715	09/05/2013	3.75% Euro Matures 09/12/2025 (EUR)	
	Baa1	10/23/2018	1303.458	07/02/2013	3.25% Euro Matures 07/10/2023 (EUR)	
	Baa1	10/23/2018	952.683	06/20/2012	3.75% Euro Matures 06/27/2019 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Baa1	10/23/2018	1313.198	01/27/2012	4.25% Euro	Matures 02/03/2020 (EUR)
	Baa1	10/23/2018	1140.056	01/27/2015	1.50% Euro	Matures 02/02/2026 (EUR)
	Baa1	10/23/2018	1076.687	11/14/2013	2.63% Euro	Matures 11/22/2021 (EUR)
	Baa1	10/23/2018	1356.447	01/22/2014	3.63% Euro	Matures 01/29/2029 (EUR)
	Baa1	10/23/2018	750	01/10/2017	1.50% Euro	Matures 01/17/2027 (EUR)
	Baa1	10/23/2018	853.271	09/18/2015	1.75% Euro	Matures 01/18/2024 (EUR)
	Baa1	10/23/2018	900	09/13/2016	0.63% Euro	Matures 09/19/2024 (EUR)
	Baa1	10/23/2018	600	09/13/2016	1.13% Euro	Matures 09/19/2028 (EUR)
	Baa1	10/23/2018	797.684	05/10/2016	0.75% Euro	Matures 05/17/2022 (EUR)
	Baa1	10/23/2018	911.639	05/10/2016	1.63% Euro	Matures 05/17/2028 (EUR)
Equinor Asa	Aa2	08/09/2018	600	11/02/2016	1.63% Gtd Euro	Matures 11/09/2036 (EUR)
	Aa2	08/09/2018	600	11/02/2016	0.75% Gtd Euro	Matures 11/09/2026 (EUR)
	Aa2	08/09/2018	1415.5	02/10/2015	1.25% Gtd Euro	Matures 02/17/2027 (EUR)
	Aa2	08/09/2018	1132.4	02/10/2015	1.63% Gtd Euro	Matures 02/17/2035 (EUR)
	Aa2	08/09/2018	566.2	02/10/2015	Gtd Flt Rt Euro	Matures 08/17/2019 (EUR)
	Aa2	08/09/2018	1132.4	02/10/2015	0.88% Gtd Euro	Matures 02/17/2023 (EUR)
	Aa2	08/09/2018	1128.525	03/04/2009	6.88% Gtd Euro	Matures 03/11/2031 (GBP)
	Aa2	08/09/2018	855.207	09/03/2013	2.88% Gtd Euro	Matures 09/10/2025 (EUR)
	Aa2	08/09/2018	1118.347	09/03/2013	2.00% Gtd Euro	Matures 09/10/2020 (EUR)
	Aa2	08/09/2018	206.302	12/12/2013	3.35% Gtd Euro	Matures 12/12/2033 (EUR)
	Aa2	08/09/2018	22.064	02/22/1999	0.50% Euro	Matures 03/26/2029 (EUR)
	Aa2	08/09/2018	1507.027	03/04/2009	5.63% Gtd Euro	Matures 03/11/2021 (EUR)
	Aa2	08/09/2018	543.605	09/03/2013	4.25% Gtd Euro	Matures 04/10/2041 (GBP)
ERB Hellas PLC	Caa2	05/22/2018	23.874	10/04/2005	6.00% Gtd Fx/Flt Rt Euro	Matures 10/25/2030 (EUR)
	Caa2	05/22/2018	14.481	11/02/2007	5.40% Gtd Euro	Matures 11/02/2047 (EUR)
Erste Abwicklungsanstalt	Aa1	02/26/2018	1000	02/28/2018	Euro	02/25/2021 (EUR)
	Aa1	03/13/2018	1250	03/15/2018	2.50% Euro	03/13/2020 (USD)
	Aa1	11/02/2018	1000	11/07/2018	3.13% Euro	11/05/2021 (USD)
Erste Group Bank AG	A2	04/30/2018	50	04/05/2018	2.10% Euro	04/05/2021 (USD)
	A2	04/30/2018	50	04/06/2018	0.80% Euro	04/06/2025 (EUR)
	A2	04/30/2018	50	04/12/2017	1.17% Euro	Matures 04/12/2027 (EUR)
	A2	04/30/2018	40	03/15/2017	0.30% Euro	Matures 03/24/2021 (EUR)
	A2	04/30/2018	40	01/29/2018	1.35% Euro	01/29/2028 (EUR)
	A2	04/30/2018	50	11/22/2017	0.30% Step Up Euro	11/22/2024 (EUR)
	A2	04/30/2018	150	01/31/2018	2.50% Euro	01/31/2021 (USD)
	A2	04/30/2018	150	02/16/2018	2.00% Euro	02/16/2023 (NOK)
	A2	04/30/2018	40	01/29/2018	0.89% Euro	01/29/2025 (EUR)
	A2	04/30/2018	50	04/30/2018	2.10% Euro	04/30/2021 (USD)
	A2	04/30/2018	50	10/19/2016	0.30% Euro	Matures 01/19/2022 (EUR)
	A2	04/30/2018	50	10/19/2016	2.50% Euro	Matures 10/19/2021 (AUD)
	A2	04/30/2018	100	11/21/2016	1.25% Euro	Matures 11/21/2026 (EUR)
	A2	04/30/2018	50	02/15/2017	0.06% Euro	Matures 08/15/2019 (EUR)
	A2	04/30/2018	40	01/29/2018	0.55% Euro	01/29/2023 (EUR)
	A2	04/30/2018	50	02/14/2018	0.60% Euro	02/14/2024 (EUR)
	A2	04/30/2018	50	02/08/2017	Flt Rt Euro	Matures 02/08/2022 (EUR)
	A2	04/30/2018	50	04/06/2018	12.50% Euro	04/06/2020 (TRY)
	A2	04/30/2018	50	04/20/2018	3.00% Euro	04/20/2023 (AUD)
	A2	04/30/2018	40	01/29/2018	0.72% Euro	01/29/2024 (EUR)
	A2	04/30/2018	50	09/27/2017	0.25% Step Up Euro	Matures 09/27/2024 (EUR)
	A2	04/30/2018	50	09/29/2017	0.45% Euro	Matures 09/29/2022 (EUR)
	A2	04/30/2018	50	11/03/2017	0.45% Euro	Matures 11/03/2022 (EUR)
	A2	04/30/2018	50	02/24/2017	0.45% Step Up Euro	Matures 08/24/2022 (EUR)
	A2	04/30/2018	50	03/29/2017	0.40% Step Up Euro	Matures 09/29/2022 (EUR)
	A2	04/30/2018	2000	03/06/2017	Flt Rt Euro	Matures 03/06/2021 (EUR)
	A2	04/30/2018	50	12/20/2017	0.35% Step Up Euro	12/20/2024 (EUR)
	A2	04/30/2018	50	12/15/2017	1.25% Euro	12/15/2028 (EUR)
	A2	04/30/2018	40	01/29/2018	1.05% Euro	01/29/2026 (EUR)
	A2	04/30/2018	40	01/29/2018	1.20% Euro	01/29/2027 (EUR)
	A2	04/30/2018	50	10/13/2017	2.25% Euro	Matures 10/13/2020 (RON)
	A2	04/30/2018	50	10/18/2017	2.00% Euro	Matures 10/18/2020 (USD)
	A2	04/30/2018	150	10/13/2017	2.15% Euro	Matures 10/13/2020 (RON)
	A2	04/30/2018	50	10/25/2017	0.25% Step Up Euro	10/25/2024 (EUR)
	A2	04/30/2018	54.14	03/02/2016	2.00% Fixed/Flt Rt Euro	Matures 03/02/2031 (EUR)
	A2	04/30/2018	56.375	10/14/2015	Flt Rt Euro	Matures 10/14/2022 (EUR)
	A2	04/30/2018	56.375	10/14/2015	1.05% Euro	Matures 04/14/2022 (EUR)
	A2	04/30/2018	54.668	08/12/2015	0.90% Euro	Matures 02/12/2021 (EUR)
	A2	04/30/2018	169.327	09/29/2015	1.47% Euro	Matures 09/29/2022 (EUR)
	A2	04/30/2018	169.327	09/29/2015	1.99% Euro	Matures 09/29/2025 (EUR)
	A2	04/30/2018	55.51	07/01/2015	Flt Rt Euro	Matures 07/01/2024 (EUR)
	A2	04/30/2018	185.066	07/16/2015	3.40% Euro	Matures 07/31/2020 (RON)
	A2	04/30/2018	56.878	05/25/2016	0.80% Euro	Matures 05/25/2023 (EUR)
	A2	04/30/2018	159.758	11/17/2015	1.38% Euro	Matures 10/17/2022 (EUR)
	A2	04/30/2018	56.458	03/23/2016	Flt Rt Euro	Matures 03/23/2023 (EUR)
	A2	04/30/2018	56.878	04/19/2016	0.90% Step Up Euro	Matures 04/19/2023 (EUR)
	A2	04/30/2018	52.972	12/30/2015	Flt Rt Euro	Matures 12/30/2022 (EUR)
	A2	04/30/2018	52.972	12/30/2015	0.70% Euro	Matures 06/30/2021 (EUR)
	A2	04/30/2018	54.318	12/02/2015	Flt Rt Euro	Matures 12/02/2022 (EUR)
	A2	04/30/2018	54.318	12/02/2015	0.65% Euro	Matures 12/02/2020 (EUR)
	A2	04/30/2018	162.42	03/02/2016	0.45% Euro	Matures 03/02/2020 (EUR)
	A2	04/30/2018	56.458	04/19/2016	1.80% Euro	Matures 04/19/2031 (EUR)
	A2	04/30/2018	56.458	04/19/2016	Flt Rt Euro	Matures 04/19/2023 (EUR)
	A2	04/30/2018	54.318	11/25/2015	1.15% Euro	Matures 05/25/2023 (EUR)
	A2	04/30/2018	54.457	08/26/2015	Flt Rt Euro	Matures 08/26/2022 (EUR)
	A2	04/30/2018	164.348	07/15/2015	1.59% Euro	Matures 07/15/2022 (EUR)
	A2	04/30/2018	54.678	07/07/2015	0.60% Euro	Matures 01/02/2019 (EUR)
	A2	04/30/2018	167.107	06/26/2015	Flt Rt Euro	Matures 06/26/2025 (EUR)
	A2	04/30/2018	167.107	06/26/2015	Flt Rt Euro	Matures 06/26/2025 (EUR)
	A2	04/30/2018	167.107	06/26/2015	1.98% Euro	Matures 06/26/2025 (EUR)
	A2	04/30/2018	171.112	04/08/2016	0.68% Euro	Matures 09/08/2020 (EUR)
	A2	04/30/2018	171.112	04/08/2016	0.47% Euro	Matures 04/08/2019 (EUR)
	A2	04/30/2018	57.037	04/29/2016	Flt Rt Euro	Matures 04/29/2023 (EUR)
	A2	04/30/2018	113.735	10/28/2015	Flt Rt Euro	Matures 10/28/2022 (EUR)
	A2	04/30/2018	166.598	02/19/2016	1.46% Euro	Matures 02/19/2025 (EUR)
	A2	04/30/2018	55.875	03/23/2016	0.80% Step Up Euro	Matures 03/23/2023 (EUR)
	A2	04/30/2018	55.875	03/23/2016	2.00% Fixed/Flt Rt Euro	Matures 03/23/2031 (EUR)
	A2	04/30/2018	56.058	11/11/2015	1.00% Euro	Matures 05/11/2022 (EUR)
	A2	04/30/2018	56.058	11/11/2015	Flt Rt Euro	Matures 11/11/2022 (EUR)
	A2	04/30/2018	56.878	05/18/2016	Flt Rt Euro	Matures 05/18/2023 (EUR)
	A2	04/30/2018	166.606	03/14/2016	1.89% Euro	Matures 03/14/2028 (EUR)
	A2	04/30/2018	56.907	04/12/2016	1.00% Euro	Matures 04/12/2024 (EUR)
	A2	04/30/2018	50	01/20/2017	Flt Rt Euro	Matures 01/20/2027 (EUR)
	A2	04/30/2018	50	12/29/2016	0.40% Euro	Matures 06/29/2022 (EUR)
	A2	04/30/2018	150	09/20/2016	1.65% Euro	Matures 09/20/2021 (NOK)
	A2	04/30/2018	50	07/15/2016	Flt Rt Euro	Matures 07/15/2026 (EUR)

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. * Amount outstanding is reflected in US dollars. The Local Currency column refers to the foreign domicile of the debt issue.

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/30/2018	55.515	06/30/2016	1.00% Fixed/Flt Rt Euro Matures 06/30/2024 (EUR)
	Baa2	04/30/2018	250	09/30/2016	Sub Flt Rt Euro Matures 09/30/2026 (EUR)
	A2	04/30/2018	55.69	05/30/2016	0.50% Step Up Euro Matures 05/30/2023 (EUR)
	A2	04/30/2018	56.575	04/28/2016	0.65% Euro Matures 04/28/2021 (EUR)
	A2	04/30/2018	55.69	05/30/2016	1.00% Fixed/Flt Rt Euro Matures 05/30/2023 (EUR)
	A2	04/30/2018	172.763	05/03/2016	1.75% Euro Matures 05/03/2026 (EUR)
	A2	04/30/2018	172.763	05/03/2016	1.28% Euro Matures 05/03/2023 (EUR)
	A2	04/30/2018	172.763	05/03/2016	1.05% Euro Matures 05/03/2022 (EUR)
	A2	04/30/2018	150	09/02/2016	2.30% Euro Matures 09/02/2021 (USD)
	A2	04/30/2018	56.968	06/08/2016	Flt Rt Euro Matures 06/08/2023 (EUR)
	A2	04/30/2018	170.903	06/08/2016	0.50% Euro Matures 06/08/2021 (EUR)
	A2	04/30/2018	55.515	06/29/2016	0.50% Step Up Euro Matures 06/29/2023 (EUR)
	A2	04/30/2018	112.13	05/20/2016	0.65% Euro Matures 08/21/2020 (EUR)
	A2	04/30/2018	17.873	07/20/2016	1.50% Euro Matures 07/20/2021 (NOK)
	A2	04/30/2018	150	09/09/2016	1.93% Euro Matures 09/09/2021 (NOK)
	A2	04/30/2018	68.767	02/19/2014	1.80% Step Up Euro Matures 02/19/2021 (EUR)
	A2	04/30/2018	68.767	02/19/2014	1.30% Step Up Euro Matures 02/19/2019 (EUR)
	A2	04/30/2018	68.767	02/19/2014	2.30% Euro Matures 08/19/2022 (EUR)
	A2	04/30/2018	68.335	02/26/2014	2.00% Euro Matures 02/26/2021 (EUR)
	A2	04/30/2018	99.469	01/28/2014	Flt Rt Euro Matures 01/28/2019 (CZK)
	A2	04/30/2018	204.705	02/26/2010	Zero Cpn Euro Matures 09/03/2020 (EUR)
	A2	04/30/2018	184.996	06/28/2010	4.11% Euro Matures 07/02/2020 (EUR)
	A2	04/30/2018	204.781	09/30/2010	3.93% Euro Matures 09/30/2020 (EUR)
	A2	04/30/2018	204.781	09/30/2010	Fixed/Flt Rt Euro Matures 09/30/2020 (EUR)
	A2	04/30/2018	206.879	02/01/2011	Indx Linked Euro Matures 05/01/2026 (EUR)
	A2	04/30/2018	205.081	02/08/2011	Flt Rt Euro Matures 02/08/2021 (EUR)
	A2	04/30/2018	201.914	02/14/2011	Flt Rt Euro Matures 02/14/2020 (EUR)
	A2	04/30/2018	204.376	01/28/2011	Flt Rt Euro Matures 01/28/2021 (EUR)
	A2	04/30/2018	205.973	01/27/2011	Fixed/Flt Rt Euro Matures 01/27/2021 (EUR)
	A2	04/30/2018	56.807	02/18/2015	1.20% Step Up Euro Matures 02/18/2025 (EUR)
	A2	04/30/2018	45.165	02/19/2014	4.50% Step Up Euro Matures 02/19/2020 (AUD)
	A2	04/30/2018	66.902	08/14/2014	Flt Rt Euro Matures 08/14/2021 (EUR)
	A2	04/30/2018	66.902	08/14/2014	Flt Rt Euro Matures 08/14/2019 (EUR)
	A2	04/30/2018	64.202	09/19/2014	2.09% Euro Matures 09/19/2025 (EUR)
	A2	04/30/2018	68.222	01/29/2014	2.58% Euro Matures 01/29/2022 (EUR)
	A2	04/30/2018	68.222	01/29/2014	2.79% Euro Matures 01/29/2023 (EUR)
	A2	04/30/2018	56.807	02/18/2015	0.95% Step Up Euro Matures 08/18/2022 (EUR)
	A2	04/30/2018	56.787	02/25/2015	Flt Rt Euro Matures 02/25/2023 (EUR)
	A2	04/30/2018	56.718	02/02/2015	Flt Rt Euro Matures 02/02/2020 (EUR)
	A2	04/30/2018	52.878	03/11/2015	1.20% Step Up Euro Matures 03/11/2025 (EUR)
	A2	04/30/2018	52.878	03/11/2015	1.05% Step Up Euro Matures 03/11/2022 (EUR)
	A2	04/30/2018	64.115	09/22/2014	Flt Rt Euro Matures 09/22/2022 (EUR)
	A2	04/30/2018	67.818	01/30/2014	Flt Rt Euro Matures 01/30/2024 (EUR)
	A2	04/30/2018	56.787	02/17/2015	Flt Rt Euro Matures 03/09/2021 (EUR)
	A2	04/30/2018	192.3	09/01/2010	Flt Rt Euro Matures 09/01/2020 (EUR)
	A2	04/30/2018	192.676	08/16/2010	Flt Rt Euro Matures 08/16/2020 (EUR)
	A2	04/30/2018	190.643	08/31/2010	Fixed/Flt Rt Euro Matures 08/31/2020 (EUR)
	A2	04/30/2018	190.305	08/30/2010	Fixed/Flt Rt Euro Matures 08/30/2020 (EUR)
	A2	04/30/2018	50	12/20/2013	Flt Rt Euro Matures 12/20/2019 (USD)
	Baa2	04/30/2018	203.633	06/20/2014	4.46% Sub Euro Matures 12/20/2029 (EUR)
	A2	04/30/2018	67.942	02/12/2014	1.50% Step Up Euro Matures 02/12/2020 (EUR)
	A2	04/30/2018	67.722	01/22/2014	2.12% Euro Matures 02/19/2021 (EUR)
	A2	04/30/2018	66.693	10/15/2013	4.60% Step Up Euro Matures 05/15/2019 (AUD)
	A2	04/30/2018	54.985	01/20/2016	Flt Rt Euro Matures 01/20/2023 (EUR)
	A2	04/30/2018	57.18	10/14/2015	1.50% Step Up Euro Matures 10/14/2025 (EUR)
	A2	04/30/2018	54.17	12/23/2015	1.10% Euro Matures 06/23/2023 (EUR)
	A2	04/30/2018	54.17	01/05/2016	Flt Rt Euro Matures 01/05/2023 (EUR)
	A2	04/30/2018	52.972	11/27/2015	Flt Rt Euro Matures 11/27/2025 (EUR)
	A2	04/30/2018	54.17	01/27/2016	1.10% Euro Matures 07/27/2023 (EUR)
	A2	04/30/2018	56.22	03/02/2016	Flt Rt Euro Matures 03/02/2024 (EUR)
	A2	04/30/2018	52.865	12/02/2015	1.00% Step Up Euro Matures 12/02/2022 (EUR)
	A2	04/30/2018	56.548	02/09/2016	Flt Rt Euro Matures 02/09/2026 (EUR)
	A2	04/30/2018	54.53	12/29/2015	Flt Rt Euro Matures 12/29/2020 (EUR)
	A2	04/30/2018	54.355	02/10/2016	Flt Rt Euro Matures 02/10/2023 (EUR)
	A2	04/30/2018	54.355	02/23/2016	1.20% Euro Matures 02/23/2024 (EUR)
	A2	04/30/2018	38.421	04/11/2016	Flt Rt Euro Matures 04/22/2026 (RON)
	A2	04/30/2018	54.668	07/29/2015	Flt Rt Euro Matures 07/29/2024 (EUR)
	A2	04/30/2018	54.668	07/30/2015	Flt Rt Euro Matures 07/30/2022 (EUR)
	A2	04/30/2018	54.485	01/20/2016	1.00% Step Up Euro Matures 01/20/2023 (EUR)
	A2	04/30/2018	55.972	02/10/2016	1.00% Step Up Euro Matures 02/10/2023 (EUR)
	A2	04/30/2018	55.733	03/10/2016	1.00% Step Up Euro Matures 03/10/2025 (EUR)
	A2	04/30/2018	54.14	03/02/2016	0.75% Step Up Euro Matures 03/02/2023 (EUR)
	A2	04/30/2018	55.668	02/17/2016	3.00% Fixed/Flt Rt Euro Matures 02/17/2031 (EUR)
	A2	04/30/2018	67.783	12/04/2013	Flt Rt Euro Matures 12/04/2020 (EUR)
	A2	04/30/2018	68.952	12/11/2013	2.00% Step Up Euro Matures 06/11/2021 (EUR)
	A2	04/30/2018	68.952	12/11/2013	2.80% Euro Matures 12/11/2025 (EUR)
	A2	04/30/2018	63.107	10/30/2014	Flt Rt Euro Matures 10/30/2020 (EUR)
	A2	04/30/2018	56.027	04/30/2015	Flt Rt Euro Matures 04/30/2022 (EUR)
	A2	04/30/2018	69.328	05/02/2014	2.25% Euro Matures 05/21/2024 (EUR)
	A2	04/30/2018	62.385	11/12/2014	1.00% Step Up Euro Matures 11/12/2021 (EUR)
	A2	04/30/2018	62.385	11/12/2014	Flt Rt Euro Matures 05/12/2022 (EUR)
	A2	04/30/2018	67.427	01/31/2014	1.00% Step Up Euro Matures 01/31/2019 (EUR)
	A2	04/30/2018	68.888	12/27/2013	1.50% Step Up Euro Matures 06/29/2020 (EUR)
	A2	04/30/2018	134.854	01/31/2014	Flt Rt Euro Matures 01/31/2021 (EUR)
	A2	04/30/2018	68.222	01/29/2014	2.00% Euro Matures 01/29/2021 (EUR)
	A2	04/30/2018	337.136	01/31/2014	4.00% Fixed/Flt Rt Euro Matures 01/31/2022 (EUR)
	A2	04/30/2018	68.222	01/29/2014	Flt Rt Euro Matures 01/29/2021 (EUR)
	A2	04/30/2018	68.222	01/29/2014	1.30% Step Up Euro Matures 01/29/2019 (EUR)
	A2	04/30/2018	68.222	01/29/2014	1.80% Step Up Euro Matures 01/29/2021 (EUR)
	A2	04/30/2018	68.222	01/29/2014	2.60% Euro Matures 01/29/2024 (EUR)
	A2	04/30/2018	46.245	05/26/2014	4.20% Step Up Euro Matures 05/26/2020 (AUD)
	A2	04/30/2018	68.258	05/15/2014	Flt Rt Euro Matures 06/11/2021 (EUR)
	A2	04/30/2018	58.641	05/28/2014	2.50% Euro Matures 05/28/2019 (NOK)
	A2	04/30/2018	68.323	05/21/2014	1.40% Step Up Euro Matures 05/21/2021 (EUR)
	A2	04/30/2018	204.968	05/21/2014	1.00% Step Up Euro Matures 05/21/2020 (EUR)
	A2	04/30/2018	41.582	01/22/2014	5.20% Euro Matures 02/18/2019 (NZD)
	A2	04/30/2018	69.328	04/30/2014	2.00% Fixed/Flt Rt Euro Matures 04/30/2021 (EUR)
	A2	04/30/2018	69.665	05/06/2014	2.00% Step Down Euro Matures 11/06/2021 (EUR)
	A2	04/30/2018	67.055	07/29/2014	Flt Rt Euro Matures 07/29/2024 (EUR)
	A2	04/30/2018	68.323	05/21/2014	1.00% Step Up Euro Matures 11/21/2019 (EUR)
	A2	04/30/2018	63.995	09/24/2014	1.05% Step Up Euro Matures 09/24/2020 (EUR)
	A2	04/30/2018	63.995	09/24/2014	1.45% Step Up Euro Matures 09/24/2022 (EUR)
	A2	04/30/2018	63.995	09/24/2014	2.00% Euro Matures 09/24/2025 (EUR)
	A2	04/30/2018	54.937	03/25/2015	1.05% Euro Matures 09/25/2023 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/30/2018	66.892	07/31/2014	2.05% Euro Matures 08/06/2024 (EUR)
	A2	04/30/2018	133.785	07/30/2014	1.50% Fixed/Flt Rt Euro Matures 07/30/2021 (EUR)
	A2	04/30/2018	53.79	04/01/2015	0.70% Step Up Euro Matures 04/01/2022 (EUR)
	A2	04/30/2018	53.79	04/01/2015	1.10% Step Up Euro Matures 04/01/2025 (EUR)
	A2	04/30/2018	66.892	07/31/2014	Flt Rt Euro Matures 08/13/2022 (EUR)
	A2	04/30/2018	66.9	07/31/2014	1.00% Euro Matures 02/27/2020 (EUR)
	A2	04/30/2018	67.638	11/06/2013	1.40% Step Up Euro Matures 11/06/2019 (EUR)
	A2	04/30/2018	66.9	08/01/2014	2.15% Euro Matures 08/27/2026 (EUR)
	A2	04/30/2018	67.677	07/16/2014	1.00% Step Up Euro Matures 01/16/2020 (EUR)
	A2	04/30/2018	67.677	07/16/2014	1.20% Step Up Euro Matures 07/16/2021 (EUR)
	A2	04/30/2018	67.677	07/16/2014	2.05% Euro Matures 07/16/2024 (EUR)
	A2	04/30/2018	67.59	07/17/2014	Flt Rt Euro Matures 07/18/2022 (EUR)
	A2	04/30/2018	170.588	02/12/2015	1.32% Fixed/Flt Rt Euro Matures 02/12/2030 (EUR)
	A2	04/30/2018	56.863	02/12/2015	1.63% Fixed/Flt Rt Euro Matures 08/12/2030 (EUR)
	A2	04/30/2018	57.022	02/17/2015	Flt Rt Euro Matures 09/18/2023 (EUR)
	A2	04/30/2018	64.362	07/31/2014	2.75% Euro Matures 02/19/2019 (PLN)
	A2	04/30/2018	53.79	04/02/2015	0.55% Euro Matures 10/29/2020 (EUR)
	A2	04/30/2018	52.608	03/13/2015	Flt Rt Euro Matures 09/13/2024 (EUR)
	A2	04/30/2018	66.892	07/31/2014	Flt Rt Euro Matures 08/08/2022 (EUR)
	A2	04/30/2018	676.379	11/06/2013	1.88% Euro Matures 05/13/2019 (EUR)
	A2	04/30/2018	45.428	11/27/2013	4.50% Step Up Euro Matures 05/27/2019 (AUD)
	A2	04/30/2018	57.082	01/22/2015	1.87% Fixed/Flt Rt Euro Matures 01/22/2035 (EUR)
	Baa2	04/30/2018	271.99	11/28/2013	4.50% Sub Fixed/Flt Rt Euro Matures 11/28/2023 (EUR)
	A2	04/30/2018	67.663	02/05/2014	1.70% Step Up Euro Matures 02/05/2020 (EUR)
	A2	04/30/2018	67.663	02/05/2014	1.15% Step Up Euro Matures 02/05/2019 (EUR)
	A2	04/30/2018	68.335	02/26/2014	1.40% Step Up Euro Matures 02/26/2020 (EUR)
	A2	04/30/2018	68.912	04/01/2014	2.15% Euro Matures 04/23/2023 (EUR)
	A2	04/30/2018	56.705	01/28/2015	1.35% Euro Matures 01/28/2024 (EUR)
	A2	04/30/2018	56.705	01/28/2015	1.00% Step Up Euro Matures 01/28/2022 (EUR)
	A2	04/30/2018	56.705	01/28/2015	1.40% Step Up Euro Matures 01/28/2025 (EUR)
	A2	04/30/2018	56.763	06/17/2015	0.60% Euro Matures 06/17/2020 (EUR)
	A2	04/30/2018	56.423	01/30/2015	1.00% Fixed/Flt Rt Euro Matures 01/29/2021 (EUR)
	A2	04/30/2018	68.84	04/02/2014	2.15% Euro Matures 04/02/2023 (EUR)
	A2	04/30/2018	68.84	04/02/2014	1.00% Step Up Euro Matures 04/02/2019 (EUR)
	A2	04/30/2018	59.017	01/07/2015	0.30% Step Up Euro Matures 01/07/2019 (EUR)
	A2	04/30/2018	56.28	01/27/2015	Flt Rt Euro Matures 02/04/2023 (EUR)
	A2	04/30/2018	56.28	01/27/2015	1.05% Euro Matures 08/25/2023 (EUR)
	A2	04/30/2018	68.84	04/02/2014	1.45% Step Up Euro Matures 04/02/2021 (EUR)
	A2	04/30/2018	69.625	03/14/2014	Flt Rt Euro Matures 03/15/2021 (EUR)
	A2	04/30/2018	59.017	01/07/2015	1.00% Step Up Euro Matures 01/07/2022 (EUR)
	A2	04/30/2018	185.745	06/18/2010	4.10% Euro Matures 06/18/2020 (EUR)
	A2	04/30/2018	204.015	02/10/2011	Fixed/Flt Rt Euro Matures 02/10/2021 (EUR)
	A2	04/30/2018	68.238	02/10/2014	0.35% Step Up Euro Matures 02/10/2021 (EUR)
	A2	04/30/2018	67.942	02/12/2014	2.00% Fixed/Flt Rt Euro Matures 02/12/2021 (EUR)
	A2	04/30/2018	53.707	04/16/2015	Flt Rt Euro Matures 05/13/2024 (EUR)
	A2	04/30/2018	160.493	04/16/2015	Flt Rt Euro Matures 04/16/2025 (EUR)
	A2	04/30/2018	68.763	03/28/2014	3.06% Euro Matures 03/28/2029 (EUR)
	A2	04/30/2018	68.888	03/25/2014	1.93% Euro Matures 03/25/2020 (EUR)
	A2	04/30/2018	68.888	03/25/2014	2.19% Euro Matures 03/25/2021 (EUR)
	A2	04/30/2018	68.912	04/01/2014	2.05% Euro Matures 11/02/2022 (EUR)
	A2	04/30/2018	63.797	10/15/2014	1.00% Step Up Euro Matures 10/15/2021 (EUR)
	A2	04/30/2018	55.75	04/29/2015	0.60% Step Up Euro Matures 04/29/2022 (EUR)
	A2	04/30/2018	54.007	04/24/2015	0.50% Euro Matures 11/27/2020 (EUR)
	A2	04/30/2018	69.525	03/12/2014	2.15% Euro Matures 09/12/2022 (EUR)
	A2	04/30/2018	69.525	03/12/2014	1.00% Step Up Euro Matures 03/12/2019 (EUR)
	A2	04/30/2018	69.525	03/12/2014	1.50% Step Up Euro Matures 03/12/2021 (EUR)
	A2	04/30/2018	68.927	03/26/2014	1.10% Step Up Euro Matures 09/26/2019 (EUR)
	A2	04/30/2018	69.548	03/19/2014	1.00% Step Up Euro Matures 03/19/2019 (EUR)
	A2	04/30/2018	53.045	04/15/2015	Flt Rt Euro Matures 10/15/2023 (EUR)
	A2	04/30/2018	55.807	05/04/2015	1.00% Fixed/Flt Rt Euro Matures 05/04/2023 (EUR)
	A2	04/30/2018	56.308	06/03/2015	Flt Rt Euro Matures 06/03/2024 (EUR)
	A2	04/30/2018	68.563	02/20/2014	3.40% Step Up Euro Matures 02/20/2029 (EUR)
	A2	04/30/2018	206.288	03/28/2014	1.00% Step Up Euro Matures 03/28/2020 (EUR)
	A2	04/30/2018	53.117	03/20/2015	Flt Rt Euro Matures 04/22/2022 (EUR)
	A2	04/30/2018	61.607	12/03/2014	1.00% Step Up Euro Matures 12/03/2021 (EUR)
	A2	04/30/2018	61.607	12/03/2014	Flt Rt Euro Matures 06/03/2022 (EUR)
	A2	04/30/2018	61.607	12/03/2014	1.70% Euro Matures 12/03/2024 (EUR)
	A2	04/30/2018	69.072	12/30/2013	1.80% Step Up Euro Matures 12/30/2020 (EUR)
	A2	04/30/2018	68.068	01/03/2014	1.80% Step Up Euro Matures 01/03/2021 (EUR)
	A2	04/30/2018	68.068	01/03/2014	Flt Rt Euro Matures 01/04/2021 (EUR)
	A2	04/30/2018	68.068	01/03/2014	1.25% Step Up Euro Matures 01/03/2019 (EUR)
	A2	04/30/2018	203.348	12/04/2013	2.00% Euro Matures 07/04/2019 (EUR)
	A2	04/30/2018	188.107	11/19/2014	Flt Rt Euro Matures 11/19/2024 (EUR)
	A2	04/30/2018	60.903	12/22/2014	1.15% Euro Matures 01/27/2023 (EUR)
	A2	04/30/2018	186.194	11/21/2014	2.10% Euro Matures 11/21/2029 (EUR)
	A2	04/30/2018	67.317	11/20/2013	2.00% Euro Matures 05/20/2019 (EUR)
	A2	04/30/2018	150	12/23/2014	2.25% Euro Matures 12/23/2019 (USD)
	A2	04/30/2018	187.928	11/26/2014	Flt Rt Euro Matures 11/26/2024 (EUR)
	A2	04/30/2018	60.823	12/30/2014	1.00% Step Up Euro Matures 12/30/2021 (EUR)
	A2	04/30/2018	60.823	12/30/2014	1.60% Euro Matures 12/30/2024 (EUR)
	A2	04/30/2018	60.903	12/19/2014	Flt Rt Euro Matures 01/14/2023 (EUR)
	A2	04/30/2018	112.228	12/02/2014	Flt Rt Euro Matures 12/02/2019 (CZK)
	A2	04/30/2018	159.067	03/17/2015	Flt Rt Euro Matures 03/17/2025 (EUR)
	A2	04/30/2018	69.148	04/23/2014	1.00% Step Up Euro Matures 04/23/2019 (EUR)
	A2	04/30/2018	68.972	04/09/2014	2.00% Euro Matures 08/15/2022 (EUR)
	A2	04/30/2018	67.783	12/04/2013	1.60% Step Up Euro Matures 12/04/2019 (EUR)
	A2	04/30/2018	67.187	11/12/2013	1.90% Step Up Euro Matures 12/11/2020 (EUR)
	Baa2	04/30/2018	272.309	11/29/2013	5.25% Sub Euro Matures 11/29/2024 (EUR)
	Baa2	04/30/2018	222.615	05/03/2011	Sub Zero Cpn Euro Matures 08/01/2026 (EUR)
	A2	04/30/2018	199.328	03/28/2012	4.17% Euro Matures 03/28/2019 (EUR)
	Baa2	04/30/2018	95.417	11/18/2010	Flt Rt Euro Matures 11/18/2020 (EUR)
	A2	04/30/2018	209.849	03/21/2011	Sub Fixed/Flt Rt Euro Matures 09/21/2019 (EUR)
	A2	04/30/2018	198.631	03/19/2012	4.50% Euro Matures 03/19/2022 (EUR)
	A2	04/30/2018	199.979	03/01/2012	Indx Linked Euro Matures 06/01/2027 (EUR)
	A2	04/30/2018	66.2	08/05/2013	Flt Rt Euro Matures 08/05/2020 (EUR)
	A2	04/30/2018	66.702	08/28/2013	Flt Rt Euro Matures 02/28/2019 (EUR)
	A2	04/30/2018	66.885	08/21/2013	Flt Rt Euro Matures 08/21/2020 (EUR)
	A2	04/30/2018	66.885	08/21/2013	2.50% Euro Matures 08/21/2023 (EUR)
	A2	04/30/2018	66.885	08/21/2013	1.70% Step Up Euro Matures 02/21/2020 (EUR)
	A2	04/30/2018	67.132	08/20/2013	Flt Rt Euro Matures 08/20/2020 (EUR)
	A2	04/30/2018	68.477	10/18/2013	2.80% Euro Matures 11/05/2023 (EUR)
	A2	04/30/2018	68.477	10/18/2013	Flt Rt Euro Matures 11/20/2019 (EUR)
	A2	04/30/2018	41.086	10/18/2013	Flt Rt Euro Matures 05/20/2019 (EUR)
	A2	04/30/2018	196.245	04/10/2012	4.18% Euro Matures 04/10/2022 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	04/30/2018	68.855	10/30/2013	3.00% Fixed/Flt Rt Euro Matures 07/30/2019 (EUR)
	A2	04/30/2018	68.855	10/30/2013	2.00% Step Up Euro Matures 07/30/2020 (EUR)
	A2	04/30/2018	195.6	12/12/2012	3.30% Euro Matures 12/12/2021 (EUR)
	A2	04/30/2018	192.705	04/01/2013	Indx Linked Euro Matures 10/01/2028 (EUR)
	A2	04/30/2018	191.52	05/21/2012	3.50% Fixed/Flt Rt Euro Matures 05/21/2019 (EUR)
	A2	04/30/2018	210.976	08/30/2013	6.00% Fixed/Flt Rt Euro Matures 08/30/2023 (EUR)
	A2	04/30/2018	66.467	08/12/2013	2.50% Euro Matures 08/12/2020 (EUR)
	A2	04/30/2018	67.537	09/25/2013	2.90% Euro Matures 10/16/2023 (EUR)
	A2	04/30/2018	190.358	07/01/2012	Indx Linked Euro Matures 10/01/2027 (EUR)
	A2	04/30/2018	67.708	09/27/2013	3.29% Euro Matures 09/27/2023 (EUR)
	A2	04/30/2018	65.987	09/04/2013	1.50% Step Up Euro Matures 09/04/2021 (EUR)
	A2	04/30/2018	67.317	11/20/2013	1.50% Step Up Euro Matures 05/20/2019 (EUR)
	A2	04/30/2018	67.022	11/13/2013	2.00% Step Up Euro Matures 08/13/2020 (EUR)
	A2	04/30/2018	181.853	07/25/2012	3.40% Euro Matures 07/25/2019 (EUR)
	A2	04/30/2018	66.508	09/11/2013	2.65% Euro Matures 09/11/2023 (EUR)
	A2	04/30/2018	66.74	09/18/2013	1.80% Step Up Euro Matures 03/18/2020 (EUR)
	A2	04/30/2018	66.74	09/18/2013	Flt Rt Euro Matures 09/18/2020 (EUR)
	A2	04/30/2018	66.323	07/26/2013	Flt Rt Euro Matures 07/26/2020 (EUR)
	A2	04/30/2018	191.971	03/28/2013	Flt Rt Euro Matures 03/30/2020 (EUR)
	A2	04/30/2018	194.054	11/01/2012	Indx Linked Euro Matures 04/30/2028 (EUR)
	A2	04/30/2018	68.97	10/25/2013	1.95% Step Up Euro Matures 04/25/2020 (EUR)
	A2	04/30/2018	67.457	10/16/2013	2.00% Step Up Euro Matures 10/16/2020 (EUR)
	A2	04/30/2018	67.537	09/25/2013	2.60% Euro Matures 09/25/2022 (EUR)
	A2	04/30/2018	67.952	10/02/2013	Flt Rt Euro Matures 04/02/2019 (EUR)
	A2	04/30/2018	67.537	09/25/2013	2.00% Step Up Euro Matures 09/25/2020 (EUR)
	A2	04/30/2018	68.32	10/18/2013	Flt Rt Euro Matures 11/20/2020 (EUR)
	A2	04/30/2018	67.975	11/01/2013	Flt Rt Euro Matures 11/27/2023 (EUR)
	A2	04/30/2018	68.117	10/04/2013	Flt Rt Euro Matures 10/23/2020 (EUR)
	A2	04/30/2018	196.058	03/15/2012	4.18% Euro Matures 03/15/2022 (EUR)
	A2	04/30/2018	196.711	05/04/2012	4.08% Euro Matures 11/04/2020 (EUR)
	A2	04/30/2018	67.537	09/25/2013	1.50% Step Up Euro Matures 03/25/2019 (EUR)
	A2	04/30/2018	68.952	12/11/2013	2.08% Euro Matures 12/11/2019 (EUR)
	A2	04/30/2018	68.952	12/11/2013	2.37% Euro Matures 12/11/2020 (EUR)
	A2	04/30/2018	188.107	11/20/2014	Flt Rt Euro Matures 11/20/2021 (EUR)
	A2	04/30/2018	206.288	03/28/2014	Flt Rt Euro Matures 03/29/2021 (EUR)
	A2	04/30/2018	16.131	06/20/2002	5.199% Fx/Flt Rt Euro Matures 04/22/2022 (EUR)
Baa2	A2	04/30/2018	16.131	04/15/2002	5.658% Sub Fx/Flt Rt Euro Matures 04/22/2022 (EUR)
	A2	04/30/2018	11.354	07/22/2003	5.08% Euro Matures 07/28/2023 (EUR)
	A2	04/30/2018	56.395	05/05/2003	5.31% Euro Matures 05/15/2028 (EUR)
	A2	04/30/2018	21.935	06/12/2003	6.20% Fx/Flt Rt Euro Matures 06/17/2033 (EUR)
	A2	04/30/2018	9.678	03/13/2003	5.00% Fx/Flt Rt Euro Matures 03/21/2023 (EUR)
	A2	04/30/2018	44.6	04/28/2003	Fx/Flt Rt Euro Matures 05/02/2033 (EUR)
	A2	04/30/2018	32.262	02/03/2003	5.13% Euro Matures 02/14/2023 (EUR)
	A2	04/30/2018	32.262	02/03/2003	5.25% Euro Matures 02/14/2028 (EUR)
	A2	04/30/2018	9	04/08/2003	Fx/Flt Rt Euro Matures 04/01/2023 (EUR)
	A2	04/30/2018	10.754	04/08/2003	5.00% Fx/Flt Rt Euro Matures 04/11/2023 (EUR)
	A2	04/30/2018	18.507	08/25/2004	Fx/Flt Rt Euro Matures 08/30/2024 (EUR)
	A2	04/30/2018	24.11	08/04/2004	6.00% Fx/Flt Rt Euro Matures 08/11/2024 (EUR)
	A2	04/30/2018	11.345	02/10/2005	Fx/Flt Rt Euro Matures 02/17/2020 (EUR)
	A2	04/30/2018	18.153	03/25/2005	5.125% Fx/Flt Rt Euro Matures 03/31/2025 (EUR)
	A2	04/30/2018	9.24	03/06/2007	5.00% Fx/Flt Rt Euro Matures 03/12/2022 (EUR)
Baa3	A2	04/30/2018	26.609	06/13/2007	Jr Sub Flt Rt Euro Matures 06/13/2019 (EUR)
Baa2	A2	04/30/2018	0	08/11/2006	Sr Sub Fx/Flt Rt Euro Matures 08/21/2021 (EUR)
	A2	04/30/2018	9.745	09/25/2007	5.45% Fx/Flt Rt Euro Matures 10/08/2019 (EUR)
	A2	04/30/2018	14.603	12/13/2007	5.265% Euro Matures 12/21/2032 (EUR)
Baa2	A2	04/30/2018	1	08/11/2006	Sr Sub Fixed/Flt Rt Euro Matures 08/21/2021 (EUR)
	A2	04/30/2018	1	09/25/2009	Flt Rt Euro Matures 09/25/2019 (EUR)
	A2	04/30/2018	1	09/10/2009	5.08% Euro Matures 09/10/2019 (EUR)
	A2	04/30/2018	1	09/25/2009	4.80% Euro Matures 09/25/2019 (EUR)
	A2	04/30/2018	1	10/23/2009	Fixed/Flt Rt Euro Matures 10/27/2019 (EUR)
	A2	04/30/2018	190.508	02/27/2009	Fixed/Flt Rt Euro Matures 02/27/2019 (EUR)
	A2	04/30/2018	214.479	06/02/2009	5.08% Euro Matures 07/28/2023 (EUR)
	A2	04/30/2018	388.699	04/21/2009	Zero Cpn Euro Matures 06/01/2021 (EUR)
	A2	04/30/2018	195.659	04/17/2009	6.83% Fixed/Flt Rt Euro Matures 04/23/2029 (EUR)
	A2	04/30/2018	197.842	04/16/2009	6.20% Euro Matures 04/23/2029 (EUR)
	A2	04/30/2018	195.659	04/17/2009	5.40% Euro Matures 04/27/2019 (EUR)
	A2	04/30/2018	12.738	09/09/2010	3.50% Euro Matures 09/09/2020 (EUR)
	A2	04/30/2018	1	02/25/2010	Flt Rt Euro Matures 03/11/2020 (EUR)
	A2	04/30/2018	1	03/12/2010	Flt Rt Euro Matures 03/12/2020 (EUR)
Baa2	A2	04/30/2018	195.945	12/01/2010	Sub Zero Cpn Euro Matures 12/01/2022 (EUR)
	A2	04/30/2018	20.901	12/01/2010	Zero Cpn Euro Matures 12/01/2022 (EUR)
Baa2	A2	04/30/2018	195.945	12/01/2010	Sub Zero Cpn Euro Matures 12/01/2022 (EUR)
	A2	04/30/2018	71.081	09/22/2010	Flt Rt Euro Matures 09/22/2020 (EUR)
Baa2	A2	04/30/2018	1	03/15/2010	Sub Austrian Matures 06/01/2022 (EUR)
Baa2	A2	04/30/2018	1	03/15/2010	Sub Austrian Matures 07/01/2022 (EUR)
Baa2	A2	04/30/2018	208.319	11/01/2010	Sub Zero Cpn Euro Matures 11/01/2022 (EUR)
	A2	04/30/2018	1	01/28/2010	3.56% Fixed/Flt Rt Austrian Matures 02/01/2020 (EUR)
	A2	04/30/2018	1	01/04/2010	Flt Rt Euro Matures 01/07/2020 (EUR)
	A2	04/30/2018	1	01/18/2010	5.26% Euro Matures 03/30/2026 (EUR)
Baa2	A2	04/30/2018	224.807	11/26/2009	Sub Zero Cpn Euro Matures 04/01/2022 (EUR)
Baa2	A2	04/30/2018	212.999	03/24/2011	Sub Flt Rt Euro Matures 01/24/2020 (EUR)
	A2	04/30/2018	223.374	05/02/2011	Zero Cpn Indx Lnk Matures 05/02/2026 (EUR)
	A2	04/30/2018	144.854	07/26/2011	Flt Rt Euro Matures 07/26/2021 (EUR)
	A2	05/03/2018	50	05/23/2018	0.75% Euro 05/23/2025 (EUR)
	A2	06/05/2018	50	06/29/2018	2.20% Euro 06/29/2021 (USD)
	A2	07/05/2018	50	06/08/2018	1.38% Euro 06/08/2032 (EUR)
	A2	07/05/2018	50	06/27/2018	1.23% Euro 06/27/2028 (EUR)
	A2	07/05/2018	50	06/27/2018	0.91% Euro 06/27/2026 (EUR)
	A2	07/05/2018	50	06/27/2018	0.55% Euro 06/27/2024 (EUR)
	A2	07/05/2018	50	07/31/2018	2.20% Euro 07/31/2021 (USD)
	A2	07/23/2018	50	07/12/2018	1.09% Euro 07/12/2027 (EUR)
	A2	07/23/2018	50	07/12/2018	0.75% Euro 07/12/2025 (EUR)
	A2	08/09/2018	50	08/31/2018	2.10% Euro 08/31/2021 (USD)
	A2	08/23/2018	50	09/18/2018	20.75% Euro 09/18/2020 (TRY)
	A2	10/10/2018	50	10/30/2018	0.50% Euro 10/30/2023 (EUR)
	A2	10/10/2018	50	10/30/2018	0.50% Euro 10/30/2023 (EUR)
	A2	10/25/2018	3000	10/25/2018	Zero Cpn Euro 10/25/2022 (CZK)
Baa2	A2	11/05/2018	300	11/05/2018	2.25% Sub Fixed/Flt Rt Euro 11/05/2028 (EUR)
	A2	11/27/2018	300	11/28/2018	4.30% Euro 11/28/2021 (RON)
	A2	11/27/2018	50	11/15/2018	Flt Rt Euro 11/15/2028 (EUR)
	A2	12/13/2018	300	12/17/2018	----
ESB Fin Designated Activity Co	A3	10/31/2018	500	10/29/2018	2.13% Gtd Euro 11/05/2033 (EUR)
Eskom Hldgs Soc Ltd	B3	03/28/2018	1000	07/30/2013	6.75% Global Matures 08/06/2023 (USD)
	B3	03/28/2018	1250	02/11/2015	7.13% Global Matures 02/11/2025 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Eurasian Dev Bank	Baa3	07/27/2018	0	07/27/2018	Gtd Global (USD)
	B3	08/08/2018	500	08/10/2018	8.45% Global 08/10/2028 (USD)
	Baa1	06/08/2018	20000	06/12/2018	9.10% 06/21/2021 (KZT)
	Baa1	06/08/2018	10000	06/12/2018	9.10% 06/21/2021 (KZT)
	Baa1	06/08/2018	20000	06/12/2018	9.10% 06/21/2021 (KZT)
Eurofima	Baa1	10/08/2018	20000	10/16/2018	10/16/2022 (KZT)
	Baa1	10/08/2018	20000	10/10/2018	9.50% 10/10/2023 (KZT)
European Atomic Energy Community	Aa2	12/18/2018	50	11/21/2018	3.35% Matures 05/21/2029 (AUD)
European Investment Bank	Aaa	07/24/2018	50	07/06/2018	0.89% Euro 07/06/2028 (EUR)
	Aaa	01/11/2018	42.39	04/28/2017	1.80% Fixed/Flt Rt Euro Matures 04/28/2024 (USD)
European Stability Mechanism (Esm)	Aaa	01/19/2018	175	01/11/2018	Dual Curr Flt Rt Euro Matures 01/11/2023 (BRL)
	Aaa	01/19/2018	3000	01/12/2018	7.63% Euro Matures 01/12/2022 (MXN)
	Aaa	01/19/2018	750	01/12/2018	2.70% Euro Matures 01/12/2023 (AUD)
	Aaa	01/29/2018	100	01/22/2018	10.50% Euro Matures 04/29/2024 (TRY)
	Aaa	01/29/2018	700	01/18/2018	2.38% Global Matures 01/18/2023 (CAD)
	Aaa	01/29/2018	1000	01/22/2018	1.38% Euro Matures 05/12/2028 (SEK)
	Aaa	01/29/2018	1000	01/19/2018	Flt Rt Global Matures 01/19/2023 (USD)
	Aaa	01/31/2018	1000	01/30/2018	7.50% Euro Matures 07/30/2023 (MXN)
	Aaa	02/07/2018	1500	01/30/2018	0.88% Euro 01/30/2025 (SEK)
	Aaa	02/07/2018	500000	01/24/2018	Dual Curr Global 01/24/2025 (IDR)
	Aaa	02/07/2018	2500	01/30/2018	7.75% Euro 01/30/2025 (MXN)
	Aaa	02/07/2018	250	01/26/2018	0.25% Euro 09/14/2029 (EUR)
	Aaa	02/07/2018	200	01/30/2018	1.75% Euro 11/12/2026 (SEK)
	Aaa	02/07/2018	1000	01/26/2018	0.88% Euro 03/15/2021 (GBP)
	Aaa	02/07/2018	500	01/30/2018	Dual Curr Flt Rt Euro 01/30/2020 (ARS)
	Aaa	02/19/2018	650	02/06/2018	4.75% Euro 01/19/2021 (MXN)
	Aaa	02/19/2018	500	02/06/2018	1.50% Euro 05/12/2022 (NOK)
	Aaa	03/02/2018	500	02/09/2018	1.00% Euro 09/21/2026 (GBP)
	Aaa	03/02/2018	500	02/26/2018	3.88% Euro 02/26/2020 (CNY)
	Aaa	03/02/2018	250	02/07/2018	0.50% Euro 11/13/2037 (EUR)
	Aaa	03/02/2018	500	02/09/2018	8.00% Euro 01/11/2027 (MXN)
	Aaa	03/14/2018	200	03/15/2018	3.00% New Zealand 03/15/2023 (NZD)
	Aaa	03/15/2018	800	03/15/2018	2.19% Euro 03/15/2021 (HKD)
	Aaa	03/26/2018	1500	03/19/2018	Flt Rt Euro 02/25/2025 (PLN)
	Aaa	03/26/2018	250	03/05/2018	1.63% Euro 03/15/2023 (EUR)
	Aaa	03/26/2018	250	03/07/2018	0.88% Euro 09/13/2024 (EUR)
	Aaa	04/05/2018	950	03/27/2018	5.50% Euro 01/23/2023 (MXN)
	Aaa	04/05/2018	250	03/27/2018	12.50% Euro 03/27/2021 (TRY)
	Aaa	04/05/2018	300	03/21/2018	Flt Rt Euro 07/15/2023 (EUR)
	Aaa	04/05/2018	350	03/27/2018	1.00% Euro 03/14/2031 (EUR)
	Aaa	05/02/2018	100	04/20/2018	11.00% Euro 04/20/2026 (TRY)
	Aaa	05/02/2018	300	04/11/2018	1.13% Euro 09/15/2036 (EUR)
	Aaa	05/02/2018	750	04/17/2018	1.38% Euro 03/07/2025 (GBP)
	Aaa	05/02/2018	250	04/19/2018	Flt Rt Euro 07/15/2024 (EUR)
	Aaa	05/10/2018	180	04/30/2018	2.87% Euro 05/29/2020 (RON)
	Aaa	05/10/2018	250	04/26/2018	Flt Rt Global 03/24/2021 (USD)
	Aaa	05/10/2018	400	04/25/2018	7.00% Euro 07/27/2020 (MXN)
	Aaa	05/10/2018	925	04/25/2018	0.50% Euro 04/25/2023 (CZK)
	Aaa	05/10/2018	1500	04/25/2018	2.88% Global 06/13/2025 (USD)
	Aaa	05/10/2018	75	04/25/2018	8.75% Euro 09/18/2021 (TRY)
	Aaa	05/22/2018	200	05/08/2018	4.75% Australian 08/07/2024 (AUD)
	Aaa	05/22/2018	150	05/08/2018	Dual Curr Flt Rt Euro 11/08/2022 (BRL)
	Aaa	06/12/2018	2	03/12/2018	Flt Rt Euro 03/20/2023 (GBP)
	Aaa	06/18/2018	100	05/30/2018	10.00% Euro 03/07/2022 (TRY)
	Aaa	06/18/2018	500	05/29/2018	1.13% Euro 11/15/2032 (EUR)
	Aaa	07/05/2018	250	06/18/2018	3.30% Euro 05/25/2029 (AUD)
	Aaa	07/05/2018	250	06/19/2018	1.00% Euro 05/25/2021 (NOK)
	Aaa	07/05/2018	123	06/22/2018	2.00% Fixed/Flt Rt Euro 06/22/2038 (USD)
	Aaa	07/19/2018	1250	07/06/2018	2.38% Global 07/06/2023 (CAD)
	Aaa	07/19/2018	1000	06/29/2018	Flt Rt Euro 06/29/2023 (GBP)
Aaa	07/19/2018	361000	07/10/2018	Dual Curr Flt Rt Euro 03/01/2022 (IDR)	
Aaa	07/19/2018	500	07/10/2018	8.00% Euro 05/05/2027 (ZAR)	
Aaa	07/27/2018	300	07/24/2018	0.38% Euro 03/15/2022 (EUR)	
Aaa	07/27/2018	500	07/24/2018	1.65% Euro 07/24/2023 (NOK)	
Aaa	08/06/2018	1000	07/31/2018	2.25% Global 07/30/2021 (CAD)	
Aaa	08/23/2018	100	08/01/2018	16.00% Euro 08/01/2023 (TRY)	
Aaa	08/23/2018	150	08/03/2018	17.00% Euro 02/03/2023 (TRY)	
Aaa	08/23/2018	300	07/20/2018	9.13% Euro 10/07/2020 (TRY)	
Aaa	09/10/2018	250	09/03/2018	1.50% Euro 01/26/2024 (NOK)	
Aaa	09/10/2018	150	08/17/2018	2.25% Fixed/Flt Rt Euro 08/17/2038 (USD)	
Aaa	09/10/2018	75	08/13/2018	Dual Curr Flt Rt Euro 06/28/2021 (BRL)	
Aaa	09/18/2018	100	09/10/2018	Dual Curr Zero Cpn Euro 08/27/2021 (BRL)	
Aaa	09/18/2018	2500	09/06/2018	Flt Rt Euro 09/24/2021 (PLN)	
Aaa	09/25/2018	500	09/13/2018	0.38% Euro 05/15/2026 (EUR)	
Aaa	10/19/2018	950	06/15/2018	1.38% Euro 09/15/2021 (EUR)	
Aaa	11/08/2018	114	10/25/2018	2.25% Fixed/Flt Rt Euro 10/25/2038 (USD)	
Aaa	11/23/2018	575	11/13/2018	Dual Curr Flt Rt Euro 11/13/2023 (ARS)	
Aaa	11/23/2018	500	11/19/2018	3.00% Euro 05/24/2024 (PLN)	
Aaa	11/23/2018	575	11/13/2018	Dual Curr Flt Rt Euro 11/13/2023 (ARS)	
European Union	Aa1	05/22/2018	2000	05/23/2018	1.20% Euro 05/23/2033 (EUR)
	Aa1	06/18/2018	1500	06/19/2018	0.75% Euro 03/15/2027 (EUR)
	Aa1	07/30/2018	4000	07/31/2018	0.10% Euro 07/31/2023 (EUR)
	Aa1	09/04/2018	750	09/05/2018	1.85% Euro 12/01/2055 (EUR)
	Aa1	09/04/2018	3250	09/05/2018	0.75% Euro 09/05/2028 (EUR)
	Aa1	10/12/2018	3000	10/16/2018	Euro 01/17/2022 (EUR)
	Aa1	10/24/2018	3000	10/23/2018	3.00% Global 10/23/2020 (USD)
	Aaa	02/19/2018	2400	02/06/2018	0.50% Euro 04/04/2025 (EUR)
	Aaa	03/15/2018	1000	03/06/2018	1.25% Euro 04/04/2033 (EUR)
	Everbrightshk (BVI) Ltd	Baa3	11/19/2018	200	11/21/2018	5.25% Gtd Euro 11/21/2021 (USD)
Baa1		06/22/2018	400	06/20/2018	2.13% Gtd Euro 09/27/2024 (GBP)
Experian Fin PLC	B1	08/28/2018	500	09/11/2017	4.25% Global Matures 09/18/2022 (USD)
	B1	08/28/2018	500	10/18/2016	5.38% Global Matures 10/24/2023 (USD)
Export Credit Bank of Turkey AS	B1	08/28/2018	500	02/01/2016	5.38% Global Matures 02/08/2021 (USD)
	Aaa	01/16/2018	100	01/19/2018	2.31% Matures 07/19/2021 (USD)
Export Dev Canada	Aaa	01/18/2018	1250	01/17/2018	2.50% Global Matures 01/24/2023 (USD)
	Aaa	02/07/2018	1000	02/01/2018	2.30% Global 02/10/2020 (USD)
	Aaa	02/14/2018	100	02/14/2018	0.88% Euro 12/07/2021 (GBP)
	Aaa	03/09/2018	200	03/13/2018	Flt Rt Euro 03/13/2019 (USD)
	Aaa	03/13/2018	1000	03/08/2018	2.75% Global 03/15/2023 (USD)
	Aaa	03/21/2018	250	03/21/2018	1.38% Euro 12/08/2023 (GBP)
	Aaa	03/27/2018	450	03/29/2018	4.18% Euro 03/29/2019 (CNY)
	Aaa	04/09/2018	250	04/06/2018	Flt Rt Global 10/10/2019 (USD)
	Aaa	04/17/2018	250	04/17/2018	Flt Rt 11/19/2019 (USD)
	Aaa	04/17/2018	250	04/17/2018	Flt Rt 07/19/2019 (USD)

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	Aaa	04/17/2018	350	04/16/2018	Flt Rt Global 10/18/2019 (USD)
	Aaa	04/24/2018	150	04/26/2018	Flt Rt Euro 07/26/2019 (USD)
	Aaa	05/10/2018	20	05/14/2018	1.52% Euro 05/14/2025 (GBP)
	Aaa	05/25/2018	750	05/24/2018	Flt Rt Euro 05/24/2023 (GBP)
	Aaa	05/29/2018	250	05/30/2018	Flt Rt Euro 07/02/2019 (USD)
	Aaa	06/08/2018	75	06/11/2018	Flt Rt Global 03/02/2020 (USD)
	Aaa	06/18/2018	100	06/20/2018	Flt Rt Euro 01/15/2020 (USD)
	Aaa	06/18/2018	400	05/31/2018	2.80% Australian 05/31/2023 (AUD)
	Aaa	07/05/2018	750	07/10/2018	Flt Rt Euro 07/10/2023 (NOK)
	Aaa	07/11/2018	250	07/13/2018	Flt Rt Euro 07/13/2020 (USD)
	Aaa	07/25/2018	300	07/26/2018	3.45% Euro 07/26/2019 (CNY)
	Aaa	08/14/2018	55	08/16/2018	Flt Rt Global 11/23/2020 (USD)
	Aaa	09/13/2018	200	09/17/2018	3.80% Euro 09/17/2020 (CNY)
	Aaa	09/13/2018	400	09/14/2018	Flt Rt Euro 03/16/2020 (USD)
	Aaa	09/21/2018	220	09/26/2018	4.00% Euro 09/26/2020 (CNY)
	Aaa	10/16/2018	313	10/19/2018	4.25% Euro 10/19/2020 (CNY)
	Aaa	11/21/2018	350	11/16/2018	2.88% Euro 11/30/2023 (NZD)
	Aaa	12/03/2018	100	11/13/2018	1.00% Matures 12/15/2020 (GBP)
	Aaa	12/03/2018	525	11/15/2018	Matures 11/15/2021 (GBP)
Export-Import Bank of India	Baa2	01/17/2018	0	01/17/2018	Global (USD)
Export-Import Bank of Korea (The)	Aa2	01/02/2018	60	10/10/2017	3.98% Euro Matures 10/10/2027 (AUD)
	Aa2	01/02/2018	250	12/11/2017	1.28% Euro Matures 12/11/2024 (SEK)
	Aa2	01/31/2018	50	02/05/2018	3.92% Euro Matures 02/05/2048 (USD)
	Aa2	02/20/2018	235	02/20/2018	2.87% Euro 02/27/2023 (HKD)
	Aa2	02/20/2018	6350	02/07/2018	Dual Curr Global 02/07/2023 (INR)
	Aa2	02/28/2018	500	03/06/2018	0.25% Euro 03/06/2023 (CHF)
	Aa2	03/05/2018	1500	03/16/2018	4.68% Euro 03/16/2021 (CNY)
	Aa2	03/13/2018	240	03/16/2018	2.55% Euro 03/16/2020 (HKD)
	Aa2	03/21/2018	200	03/22/2018	Flt Rt Euro 09/22/2020 (USD)
	Aa2	03/27/2018	250	04/03/2018	4.40% Euro 04/03/2020 (CNY)
	Aa2	03/28/2018	400	03/22/2018	Flt Rt 03/22/2023 (USD)
	Aa2	04/04/2018	230	04/03/2018	2.80% Euro 04/03/2021 (HKD)
	Aa2	05/01/2018	3250	04/18/2018	Dual Curr Global 04/18/2025 (INR)
	Aa2	05/09/2018	5100	02/09/2018	Dual Curr Global 08/09/2022 (INR)
	Aa2	05/15/2018	677500	02/14/2018	Dual Curr Flt Rt Euro 02/14/2023 (IDR)
	Aa2	05/15/2018	270	01/31/2018	4.66% Euro 02/28/2021 (CNY)
	Aa2	05/15/2018	300	01/24/2018	4.69% Euro 01/24/2021 (CNY)
	Aa2	05/15/2018	685500	03/07/2018	Dual Curr Flt Rt Euro 03/07/2025 (IDR)
	Aa2	05/15/2018	50	02/08/2018	Flt Rt Euro 02/08/2019 (USD)
	Aa2	05/15/2018	30	02/23/2018	2.94% Euro 02/23/2021 (USD)
	Aa2	06/11/2018	1500	06/21/2018	4.65% Euro 06/21/2021 (CNY)
	Aa2	06/29/2018	1.4	07/13/2018	2.80% Euro 07/21/2022 (USD)
	Aa2	06/29/2018	131.4	07/13/2018	8.00% Euro 08/03/2022 (BRL)
	Aa2	07/02/2018	300	07/11/2018	0.38% Swiss 07/11/2024 (CHF)
	Aa2	07/04/2018	750	07/11/2018	0.63% Euro 07/11/2023 (EUR)
	Aa2	07/12/2018	150	07/13/2018	Flt Rt Euro 07/13/2020 (USD)
	Aa2	08/02/2018	25	08/06/2018	1.64% Euro 08/06/2030 (EUR)
	Aa2	08/02/2018	25	08/06/2018	1.64% Euro 08/06/2030 (EUR)
	Aa2	08/08/2018	30	08/13/2018	1.53% Euro 08/13/2028 (EUR)
	Aa2	08/20/2018	20	08/23/2018	1.54% Euro 08/23/2028 (EUR)
	Aa2	08/21/2018	200	09/04/2018	4.14% Euro 09/04/2023 (CNY)
	Aa2	09/06/2018	600	08/28/2018	Dual Curr Flt Rt Euro 09/04/2020 (BRL)
	Aa2	09/10/2018	500	09/04/2018	Dual Curr Flt Rt Euro 08/21/2020 (BRL)
	Aa2	10/05/2018	150	11/05/2018	7.78% Euro 11/08/2021 (MXN)
	Aa2	10/05/2018	91.8	11/05/2018	2.60% Euro 11/08/2023 (AUD)
	Aa2	10/05/2018	30.2	11/05/2018	3.09% Euro 11/08/2023 (USD)
	Aa2	10/05/2018	30	03/20/2018	Flt Rt Euro 03/20/2023 (USD)
	Aa2	10/05/2018	50	03/02/2018	Flt Rt Euro 03/02/2020 (USD)
	Aa2	10/05/2018	325	04/26/2018	3.13% Euro 04/26/2023 (HKD)
	Aa2	10/11/2018	186.955	10/12/2018	7.95% Dual Curr Euro 10/13/2020 (BRL)
	Aa2	10/25/2018	500	10/26/2018	Dual Curr Flt Rt Euro 10/16/2020 (BRL)
	Aa2	10/30/2018	500	10/30/2018	Flt Rt Australian 10/30/2023 (AUD)
	Aa2	11/04/2018	128.005	10/26/2018	7.02% Dual Curr Euro 11/05/2020 (BRL)
	Aa2	11/15/2018	187	11/07/2018	Dual Curr Flt Rt Euro 07/28/2020 (BRL)
	Aa2	11/15/2018	188	11/07/2018	Dual Curr Flt Rt Euro 07/28/2020 (BRL)
	Aa2	11/29/2018	250	12/04/2018	Flt Rt Euro 12/04/2020 (USD)
	Aa2	12/11/2018	500000	11/30/2018	Matures 11/30/2021 (IDR)
Export-Import Bank of Thailand	Baa1	11/12/2018	300	11/20/2018	Flt Rt Euro 11/20/2023 (USD)
FAB Sukuk Co Ltd	Aa3	02/28/2018	650	02/26/2018	3.63% Sukuk 03/05/2023 (USD)
FBG Fin Pty Ltd	Baa1	12/10/2018	300	08/23/2017	Gtd Flt Rt Australian Matures 09/06/2022 (AUD)
	Baa1	12/10/2018	550	08/23/2017	3.25% Gtd Australian Matures 09/06/2022 (AUD)
	Baa1	12/10/2018	700	12/09/2016	3.75% Gtd Australian Matures 08/07/2020 (AUD)
	Baa1	12/10/2018	650	08/23/2017	3.75% Gtd Australian Matures 09/06/2024 (AUD)
	Baa1	12/10/2018	450	08/23/2017	4.10% Gtd Australian Matures 09/06/2027 (AUD)
FCA Bank SPA Irish Branch	Baa1	01/15/2018	200	12/18/2017	Flt Rt Euro 12/18/2019 (EUR)
	Baa1	01/15/2018	850	01/10/2018	Flt Rt Euro 06/17/2021 (EUR)
	Baa1	01/19/2018	240	01/22/2018	Flt Rt Euro 01/22/2020 (EUR)
	Baa1	03/15/2018	240	03/16/2018	Flt Rt Euro 03/16/2020 (EUR)
	Baa1	09/18/2018	600	09/13/2018	1.00% Euro 02/21/2022 (EUR)
FCE Bank PLC	Baa3	08/29/2018	750	03/28/2017	Flt Rt Euro Matures 08/26/2020 (EUR)
	Baa3	08/29/2018	32.854	05/17/2016	2.52% Euro Matures 05/17/2019 (RON)
	Baa3	08/29/2018	670.196	02/04/2016	1.66% Euro Matures 02/11/2021 (EUR)
	Baa3	08/29/2018	785.572	09/10/2015	Flt Rt Euro Matures 09/17/2019 (EUR)
	Baa3	08/29/2018	587.156	05/26/2016	2.73% Euro Matures 06/03/2022 (GBP)
	Baa3	08/29/2018	82.477	12/11/2015	Flt Rt Euro Matures 12/18/2020 (EUR)
	Baa3	08/29/2018	814.766	11/09/2015	1.53% Euro Matures 11/09/2020 (EUR)
	Baa3	08/29/2018	861.94	05/04/2016	1.62% Euro Matures 05/11/2023 (EUR)
	Baa3	08/29/2018	133.387	03/30/2016	0.65% Euro Matures 04/05/2021 (JPY)
	Baa3	08/29/2018	750	01/12/2017	0.87% Euro Matures 09/13/2021 (EUR)
	Baa3	08/29/2018	629.416	11/13/2014	2.76% Euro Matures 11/13/2019 (GBP)
	Baa3	08/29/2018	888.294	02/13/2014	1.88% Euro Matures 04/18/2019 (EUR)
	Baa3	08/29/2018	563.076	05/13/2015	1.11% Euro Matures 05/13/2020 (EUR)
	Baa3	08/29/2018	398.191	11/12/2013	3.25% Euro Matures 11/19/2020 (GBP)
	Baa3	08/29/2018	880.365	06/17/2014	1.88% Euro Matures 06/24/2021 (EUR)
	Baa3	08/29/2018	744.15	02/03/2015	1.13% Euro Matures 02/10/2022 (EUR)
FCOT Treas Pte Ltd	Baa2	02/26/2018	60	02/28/2018	3.19% Singapore 02/28/2023 (SGD)
Federal Int'l Fin (PT)	Baa2	04/25/2018	0	04/25/2018	Euro (USD)
Federation Des Caisses Desjardins Du Quebec	Aa2	08/17/2018	288	08/16/2018	Flt Rt Canadian 08/22/2019 (CAD)
	Aa2	09/07/2018	800	09/06/2018	3.06% Canadian 09/11/2023 (CAD)
	Aa2	09/24/2018	1000	09/20/2018	0.25% Euro 09/27/2021 (EUR)
	Aa2	11/19/2018	750	11/16/2018	Flt Rt Canadian 11/22/2019 (CAD)
Fiat Chrysler Automobiles NV	Ba3	03/06/2018	1396.882	03/30/2016	3.75% Euro Matures 03/29/2024 (EUR)
Fiat Chrysler Finance Europe SA	Ba3	03/06/2018	267.48	09/17/2014	3.13% Gtd Euro Matures 09/30/2019 (CHF)
	Ba3	03/06/2018	1086.804	07/09/2013	6.75% Gtd Euro Matures 10/14/2019 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Finnvera PLC	Ba3	03/06/2018	1391.304	03/18/2014	4.75% Gtd Euro Matures 03/22/2021 (EUR)
	Ba3	03/06/2018	1156.085	07/10/2014	4.75% Gtd Euro Matures 07/15/2022 (EUR)
	Aa1	03/09/2018	1000	03/14/2018	1.25% Gtd Euro 07/14/2033 (EUR)
First Abu Dhabi Bank Pjsc	Aa1	06/25/2018	1000	06/27/2018	3.00% Gtd Global 06/27/2023 (USD)
	Aa1	11/05/2018	500	11/07/2018	0.75% Gtd Euro 08/07/2028 (EUR)
	Aa3	01/12/2018	610	01/11/2018	Zero Cpn Euro 01/22/2048 (USD)
	Aa3	03/13/2018	30	03/15/2018	3.80% Euro 03/15/2028 (USD)
	Aa3	03/13/2018	50	03/14/2018	Flt Rt Euro 09/14/2021 (USD)
	Aa3	03/19/2018	900	03/29/2018	4.80% Euro 03/29/2021 (CNY)
	Aa3	05/08/2018	200	05/07/2018	3.38% Euro 05/14/2023 (HKD)
	Aa3	05/18/2018	200	05/17/2018	2.80% Euro 05/22/2020 (HKD)
	Aa3	05/21/2018	1100	05/16/2018	4.80% Euro 06/01/2021 (CNY)
	Aa3	07/27/2018	31.7	07/26/2018	Flt Rt Euro 08/02/2019 (USD)
	Firstrand Bank Ltd	Aa3	07/30/2018	100	07/26/2018	Flt Rt Euro 02/03/2020 (USD)
Aa3		07/31/2018	50	07/30/2018	Flt Rt Euro 08/03/2019 (USD)
Aa3		09/06/2018	650	09/03/2018	4.50% Euro 09/10/2021 (CNY)
Aa3		09/11/2018	25	09/13/2018	1.66% Euro 09/13/2021 (GBP)
Aa3		09/24/2018	200	09/27/2018	0.32% Euro 09/27/2023 (CHF)
Aa3		10/29/2018	100	10/30/2018	Flt Rt Euro 04/30/2020 (USD)
Baa3		01/16/2018	95	02/02/2017	South African Matures 01/31/2038 (ZAR)
Baa3		01/16/2018	723	03/07/2017	10.52% South African Matures 03/31/2032 (ZAR)
Ba2		04/19/2018	500	04/23/2018	6.25% Sub Fixed/Flt Rt Euro 04/23/2028 (USD)
Aa2		07/06/2018	750	07/12/2018	1.50% Euro 07/12/2038 (EUR)
Flanders The Community of	Aa2	11/19/2018	500	11/12/2018	1.38% Euro 11/21/2033 (EUR)
	Aaa	01/08/2018	500	01/10/2018	1.00% Euro Matures 09/07/2022 (GBP)
	Aaa	01/17/2018	200	01/17/2018	0.88% Euro Matures 05/14/2021 (GBP)
	Aaa	01/26/2018	50	01/30/2018	Flt Rt Euro Matures 10/01/2020 (USD)
FMS Wertmanagement	Aaa	01/31/2018	500	02/01/2018	2.25% Euro Matures 02/03/2020 (USD)
	Aaa	04/04/2018	100	04/05/2018	0.88% Euro 02/14/2022 (GBP)
	Aaa	07/19/2018	100	07/23/2018	0.95% Euro 07/23/2021 (GBP)
	Aaa	08/31/2018	250	09/04/2018	1.38% Euro 03/07/2025 (GBP)
Ford Credit Canada Co	Baa3	08/29/2018	577.915	04/30/2015	2.45% Gtd Canadian Matures 05/07/2020 (CAD)
Ford Motor Credit Co LLC	Baa3	08/29/2018	400	09/18/2017	Gtd Flt Rt Canadian Matures 09/21/2020 (CAD)
	Baa3	08/29/2018	0	08/06/2018	4.25% 08/20/2023 (USD)
	Baa3	08/29/2018	0	08/06/2018	3.75% 08/20/2021 (USD)
	Baa3	08/29/2018	0	03/12/2018	4.60% 03/20/2028 (USD)
	Baa3	08/29/2018	10.243	03/26/2018	4.65% 03/20/2028 (USD)
	Baa3	08/29/2018	0	05/14/2018	3.55% 05/20/2021 (USD)
	Baa3	08/29/2018	0	05/14/2018	4.35% 05/20/2025 (USD)
	Baa3	08/29/2018	0	05/07/2018	4.80% 05/20/2028 (USD)
	Baa3	08/29/2018	0	06/04/2018	3.85% 06/20/2023 (USD)
	Baa3	08/29/2018	0	05/29/2018	4.80% 06/20/2028 (USD)
	Baa3	08/29/2018	600	03/22/2018	Flt Rt Euro 12/16/2019 (EUR)
	Baa3	08/29/2018	600	05/09/2018	Flt Rt Euro 05/14/2021 (EUR)
	Baa3	08/29/2018	3.589	09/11/2017	2.60% Matures 09/20/2021 (USD)
	Baa3	08/29/2018	3.517	09/11/2017	3.40% Matures 09/20/2024 (USD)
	Baa3	08/29/2018	0	06/11/2018	4.40% 06/20/2025 (USD)
	Baa3	08/29/2018	5500	06/22/2018	0.62% Euro 06/28/2023 (JPY)
	Baa3	08/29/2018	0	06/11/2018	3.45% 06/20/2021 (USD)
	Baa3	08/29/2018	4.433	06/25/2018	4.00% 06/20/2023 (USD)
	Baa3	08/29/2018	3.04	06/18/2018	4.65% 06/20/2028 (USD)
	Baa3	08/29/2018	2.263	06/25/2018	4.60% 06/20/2028 (USD)
	Baa3	08/29/2018	0.986	06/25/2018	4.40% 06/20/2025 (USD)
	Baa3	08/29/2018	8.859	06/18/2018	4.00% 06/20/2023 (USD)
	Baa3	08/29/2018	6.384	06/25/2018	3.55% 06/20/2021 (USD)
	Baa3	08/29/2018	13.247	09/11/2017	3.85% Matures 09/20/2027 (USD)
	Baa3	08/29/2018	0	07/02/2018	4.00% 07/20/2023 (USD)
	Baa3	08/29/2018	0	03/12/2018	3.75% 03/20/2023 (USD)
	Baa3	08/29/2018	0	05/21/2018	3.75% 05/20/2022 (USD)
	Baa3	08/29/2018	400	05/09/2018	Flt Rt Euro 11/15/2023 (EUR)
	Baa3	08/29/2018	612	02/15/2018	Flt Rt Euro 12/12/2019 (EUR)
	Baa3	08/29/2018	0	05/29/2018	3.55% 06/20/2021 (USD)
	Baa3	08/29/2018	600	11/27/2017	Flt Rt Euro Matures 12/01/2024 (EUR)
	Baa3	08/29/2018	0	02/26/2018	3.70% 03/20/2023 (USD)
	Baa3	08/29/2018	4.806	03/13/2017	2.35% Matures 03/20/2020 (USD)
	Baa3	08/29/2018	5.346	03/13/2017	3.10% Matures 03/20/2022 (USD)
	Baa3	08/29/2018	8.425	03/13/2017	4.05% Matures 03/20/2027 (USD)
	Baa3	08/29/2018	6.56	03/20/2017	2.40% Matures 03/20/2020 (USD)
	Baa3	08/29/2018	7.039	03/20/2017	3.10% Matures 03/20/2022 (USD)
	Baa3	08/29/2018	15.666	03/20/2017	4.20% Matures 03/20/2027 (USD)
	Baa3	08/29/2018	5.878	08/07/2017	3.45% Matures 08/20/2024 (USD)
	Baa3	08/29/2018	3.714	08/07/2017	3.85% Matures 08/20/2027 (USD)
	Baa3	08/29/2018	3.379	08/14/2017	3.95% Matures 08/20/2027 (USD)
	Baa3	08/29/2018	12.429	08/28/2017	3.50% Matures 08/20/2024 (USD)
	Baa3	08/29/2018	8.338	08/28/2017	4.00% Matures 08/20/2027 (USD)
	Baa3	08/29/2018	1	03/06/2017	4.00% Matures 03/20/2027 (USD)
	Baa3	08/29/2018	0	05/15/2017	2.40% Matures 05/20/2020 (USD)
	Baa3	08/29/2018	0	05/15/2017	4.10% Matures 05/20/2027 (USD)
	Baa3	08/29/2018	6.4	05/22/2017	3.10% Matures 05/20/2022 (USD)
Baa3	08/29/2018	0	04/03/2017	2.40% Matures 04/20/2020 (USD)	
Baa3	08/29/2018	0	04/03/2017	3.10% Matures 04/20/2022 (USD)	
Baa3	08/29/2018	0	04/03/2017	4.10% Matures 04/20/2027 (USD)	
Baa3	08/29/2018	0	09/05/2017	2.60% Matures 09/20/2021 (USD)	
Baa3	08/29/2018	0	09/05/2017	4.00% Matures 09/20/2027 (USD)	
Baa3	08/29/2018	3.326	08/21/2017	2.80% Matures 08/20/2022 (USD)	
Baa3	08/29/2018	3.557	08/21/2017	3.45% Matures 08/20/2024 (USD)	
Baa3	08/29/2018	13.033	08/21/2017	4.00% Matures 08/20/2027 (USD)	
Baa3	08/29/2018	0	05/30/2017	2.25% Matures 06/20/2020 (USD)	
Baa3	08/29/2018	0	05/30/2017	3.00% Matures 06/20/2022 (USD)	
Baa3	08/29/2018	0	05/30/2017	4.05% Matures 06/20/2027 (USD)	
Baa3	08/29/2018	16.234	05/08/2017	4.00% Matures 05/20/2027 (USD)	
Baa3	08/29/2018	0	06/05/2017	2.20% Matures 06/20/2020 (USD)	
Baa3	08/29/2018	0	06/05/2017	2.90% Matures 06/20/2022 (USD)	
Baa3	08/29/2018	0	06/05/2017	4.00% Matures 06/20/2027 (USD)	
Baa3	08/29/2018	1	12/11/2017	3.00% Matures 12/20/2022 (USD)	
Baa3	08/29/2018	1	12/18/2017	3.00% Matures 12/20/2022 (USD)	
Baa3	08/29/2018	4.523	08/14/2017	3.45% Matures 08/20/2024 (USD)	
Baa3	08/29/2018	0	03/30/2017	2.40% Matures 03/20/2020 (USD)	
Baa3	08/29/2018	0	03/30/2017	4.15% Matures 03/20/2027 (USD)	
Baa3	08/29/2018	0	03/30/2017	3.10% Matures 03/20/2022 (USD)	
Baa3	08/29/2018	1	12/11/2017	3.80% Matures 12/20/2027 (USD)	
Baa3	08/29/2018	0	09/05/2017	3.50% Matures 09/20/2024 (USD)	
Baa3	08/29/2018	2.112	08/14/2017	2.55% Matures 08/20/2021 (USD)	
Baa3	08/29/2018	5.295	08/07/2017	2.55% Matures 08/20/2021 (USD)	

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	Baa3	08/29/2018	5.075	08/28/2017	2.25% Matures 08/20/2020	(USD)
	Baa3	08/29/2018	8.457	05/08/2017	2.30% Matures 05/20/2020	(USD)
	Baa3	08/29/2018	8.922	05/22/2017	4.10% Matures 05/20/2027	(USD)
	Baa3	08/29/2018	0	05/15/2017	3.10% Matures 05/20/2022	(USD)
	Baa3	08/29/2018	1	03/06/2017	3.00% Matures 03/20/2022	(USD)
	Baa3	08/29/2018	2.667	06/12/2017	2.20% Matures 06/20/2020	(USD)
	Baa3	08/29/2018	2.645	06/12/2017	2.90% Matures 06/20/2022	(USD)
	Baa3	08/29/2018	1	03/06/2017	2.30% Matures 03/20/2020	(USD)
	Baa3	08/29/2018	5.314	05/22/2017	2.35% Matures 05/20/2020	(USD)
	Baa3	08/29/2018	8.931	05/08/2017	3.05% Matures 05/20/2022	(USD)
	Baa3	08/29/2018	0	07/03/2017	2.90% Matures 07/20/2022	(USD)
	Baa3	08/29/2018	0	07/03/2017	3.85% Matures 07/20/2027	(USD)
	Baa3	08/29/2018	5.684	06/26/2017	2.90% Matures 06/20/2022	(USD)
	Baa3	08/29/2018	0	02/26/2018	3.30% 03/20/2021	(USD)
	Baa3	08/29/2018	500	02/01/2018	1.36% Euro 02/07/2025	(EUR)
	Baa3	08/29/2018	7.341	05/31/2016	3.50% Matures 06/20/2026	(USD)
	Baa3	08/29/2018	9.041	06/13/2016	1.95% Matures 06/20/2019	(USD)
	Baa3	08/29/2018	8.388	06/13/2016	2.60% Matures 06/20/2021	(USD)
	Baa3	08/29/2018	8.221	06/13/2016	3.40% Matures 06/20/2026	(USD)
	Baa3	08/29/2018	11.395	05/09/2016	1.85% Matures 05/20/2019	(USD)
	Baa3	08/29/2018	10.168	05/09/2016	2.40% Matures 05/20/2021	(USD)
	Baa3	08/29/2018	12.748	05/09/2016	3.40% Matures 05/20/2026	(USD)
	Baa3	08/29/2018	6.517	06/20/2016	1.90% Matures 06/20/2019	(USD)
	Baa3	08/29/2018	6.621	06/20/2016	2.50% Matures 06/20/2021	(USD)
	Baa3	08/29/2018	9.933	06/20/2016	3.25% Matures 06/20/2026	(USD)
	Baa3	08/29/2018	4.442	09/19/2016	1.75% Matures 09/20/2019	(USD)
	Baa3	08/29/2018	4.03	09/06/2016	1.70% Matures 09/20/2019	(USD)
	Baa3	08/29/2018	14.231	08/29/2016	3.30% Matures 09/20/2026	(USD)
	Baa3	08/29/2018	1	08/08/2016	1.60% Matures 08/20/2019	(USD)
	Baa3	08/29/2018	1	08/08/2016	2.25% Matures 08/20/2021	(USD)
	Baa3	08/29/2018	1	08/08/2016	3.10% Matures 08/20/2026	(USD)
	Baa3	08/29/2018	12.436	11/28/2016	2.35% Matures 12/20/2019	(USD)
	Baa3	08/29/2018	15.92	11/28/2016	3.05% Matures 12/20/2021	(USD)
	Baa3	08/29/2018	17.565	11/28/2016	4.10% Matures 12/20/2026	(USD)
	Baa3	08/29/2018	1.704	09/12/2016	1.65% Matures 09/20/2019	(USD)
	Baa3	08/29/2018	2.781	09/12/2016	2.35% Matures 09/20/2021	(USD)
	Baa3	08/29/2018	4.658	09/12/2016	3.25% Matures 09/20/2026	(USD)
	Baa3	08/29/2018	15.724	09/19/2016	2.40% Matures 09/20/2021	(USD)
	Baa3	08/29/2018	12.547	09/19/2016	3.40% Matures 09/20/2026	(USD)
	Baa3	08/29/2018	7.53	09/06/2016	2.40% Matures 09/20/2021	(USD)
	Baa3	08/29/2018	8.776	09/06/2016	3.30% Matures 09/20/2026	(USD)
	Baa3	08/29/2018	8.765	06/06/2016	2.05% Matures 06/20/2019	(USD)
	Baa3	08/29/2018	6.029	06/06/2016	2.75% Matures 06/20/2021	(USD)
	Baa3	08/29/2018	7.088	06/06/2016	3.50% Matures 06/20/2026	(USD)
	Baa3	08/29/2018	5.997	08/29/2016	1.70% Matures 09/20/2019	(USD)
	Baa3	08/29/2018	9.282	08/29/2016	2.40% Matures 09/20/2021	(USD)
	Baa3	08/29/2018	6.191	10/03/2016	1.75% Matures 10/20/2019	(USD)
	Baa3	08/29/2018	9.438	10/03/2016	2.40% Matures 10/20/2021	(USD)
	Baa3	08/29/2018	12.03	10/03/2016	3.35% Matures 10/20/2026	(USD)
	Baa3	08/29/2018	5.51	07/05/2016	1.75% Matures 07/20/2019	(USD)
	Baa3	08/29/2018	6.328	07/05/2016	2.45% Matures 07/20/2021	(USD)
	Baa3	08/29/2018	12.614	07/05/2016	3.30% Matures 07/20/2026	(USD)
	Baa3	08/29/2018	7.397	06/12/2017	4.00% Matures 06/20/2027	(USD)
	Baa3	08/29/2018	6.598	06/26/2017	2.30% Matures 06/20/2020	(USD)
	Baa3	08/29/2018	10.2	06/19/2017	4.00% Matures 06/20/2027	(USD)
	Baa3	08/29/2018	0	07/03/2017	2.25% Matures 07/20/2020	(USD)
	Baa3	08/29/2018	2.618	06/19/2017	2.90% Matures 06/20/2022	(USD)
	Baa3	08/29/2018	3.254	06/19/2017	2.20% Matures 06/20/2020	(USD)
	Baa3	08/29/2018	8.635	06/26/2017	3.95% Matures 06/20/2027	(USD)
	Baa3	08/29/2018	0	03/02/2017	3.10% Matures 03/20/2022	(USD)
	Baa3	08/29/2018	0	03/02/2017	4.20% Matures 03/20/2027	(USD)
	Baa3	08/29/2018	4.6	03/26/2018	3.85% 03/20/2023	(USD)
	Baa3	08/29/2018	17.377	02/21/2017	2.45% Matures 02/20/2020	(USD)
	Baa3	08/29/2018	15.274	02/21/2017	3.10% Matures 02/20/2022	(USD)
	Baa3	08/29/2018	29.511	02/21/2017	4.20% Matures 02/20/2027	(USD)
	Baa3	08/29/2018	600	11/27/2017	Flt Rt Euro Matures 12/01/2021	(EUR)
	Baa3	08/29/2018	0	11/06/2017	2.80% Matures 11/20/2022	(USD)
	Baa3	08/29/2018	0	03/02/2017	2.40% Matures 03/20/2020	(USD)
	Baa3	08/29/2018	750	02/01/2018	Flt Rt Euro 12/07/2022	(EUR)
	Baa3	08/29/2018	300	06/06/2017	Flt Rt Euro Matures 06/14/2019	(EUR)
	Baa3	08/29/2018	22.517	12/14/2015	4.05% Matures 12/20/2025	(USD)
	Baa3	08/29/2018	19.991	12/03/2015	4.05% Matures 12/20/2025	(USD)
	Baa3	08/29/2018	15.255	02/22/2016	2.85% Matures 02/20/2019	(USD)
	Baa3	08/29/2018	11.421	02/22/2016	3.30% Matures 02/20/2021	(USD)
	Baa3	08/29/2018	15.165	02/22/2016	4.25% Matures 02/20/2026	(USD)
	Baa3	08/29/2018	20.255	11/20/2015	4.00% Matures 11/20/2025	(USD)
	Baa3	08/29/2018	17.49	03/29/2016	2.50% Matures 04/20/2019	(USD)
	Baa3	08/29/2018	11.333	03/29/2016	3.00% Matures 04/20/2021	(USD)
	Baa3	08/29/2018	8.438	03/29/2016	3.80% Matures 04/20/2026	(USD)
	Baa3	08/29/2018	20.922	03/07/2016	2.90% Matures 03/20/2019	(USD)
	Baa3	08/29/2018	16.99	03/07/2016	3.50% Matures 03/20/2021	(USD)
	Baa3	08/29/2018	34.818	03/07/2016	4.25% Matures 03/20/2026	(USD)
	Baa3	08/29/2018	23.24	03/21/2016	2.70% Matures 03/20/2019	(USD)
	Baa3	08/29/2018	14.289	03/21/2016	3.10% Matures 03/20/2021	(USD)
	Baa3	08/29/2018	27.629	03/21/2016	4.00% Matures 03/20/2026	(USD)
	Baa3	08/29/2018	6.883	08/10/2015	2.85% Matures 08/20/2020	(USD)
	Baa3	08/29/2018	6.392	05/16/2016	1.85% Matures 05/20/2019	(USD)
	Baa3	08/29/2018	9.315	05/16/2016	2.40% Matures 05/20/2021	(USD)
	Baa3	08/29/2018	7.815	05/16/2016	3.35% Matures 05/20/2026	(USD)
	Baa3	08/29/2018	26.104	03/14/2016	2.90% Matures 03/20/2019	(USD)
	Baa3	08/29/2018	17.753	03/14/2016	3.45% Matures 03/20/2021	(USD)
	Baa3	08/29/2018	24.735	03/14/2016	4.25% Matures 03/20/2026	(USD)
	Baa3	08/29/2018	14.943	08/17/2015	3.00% Matures 08/20/2020	(USD)
	Baa3	08/29/2018	5.867	05/23/2016	1.90% Matures 05/20/2019	(USD)
	Baa3	08/29/2018	8.146	05/23/2016	2.50% Matures 05/20/2021	(USD)
	Baa3	08/29/2018	12.089	05/23/2016	3.40% Matures 05/20/2026	(USD)
	Baa3	08/29/2018	1.752	05/29/2015	3.50% Matures 05/20/2025	(USD)
	Baa3	08/29/2018	46.497	08/24/2015	4.10% Matures 08/20/2025	(USD)
	Baa3	08/29/2018	1.862	06/04/2015	3.50% Matures 06/20/2025	(USD)
	Baa3	08/29/2018	7.813	06/08/2015	2.50% Matures 06/20/2020	(USD)
	Baa3	08/29/2018	15.61	06/15/2015	2.75% Matures 06/20/2020	(USD)
	Baa3	08/29/2018	20.622	04/04/2016	2.40% Matures 04/20/2019	(USD)
	Baa3	08/29/2018	6.482	04/04/2016	2.80% Matures 04/20/2021	(USD)
	Baa3	08/29/2018	8.667	04/04/2016	3.70% Matures 04/20/2026	(USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa3	08/29/2018	3.246	06/22/2015	3.80% Matures 06/20/2025 (USD)
	Baa3	08/29/2018	13.331	12/05/2016	2.50% Matures 12/20/2019 (USD)
	Baa3	08/29/2018	21.941	12/05/2016	3.25% Matures 12/20/2021 (USD)
	Baa3	08/29/2018	25.867	12/05/2016	4.25% Matures 12/20/2026 (USD)
	Baa3	08/29/2018	7.475	06/27/2016	1.95% Matures 06/20/2019 (USD)
	Baa3	08/29/2018	11.686	06/27/2016	2.65% Matures 06/20/2021 (USD)
	Baa3	08/29/2018	12.219	06/27/2016	3.45% Matures 06/20/2026 (USD)
	Baa3	08/29/2018	14.79	08/15/2016	2.45% Matures 08/20/2021 (USD)
	Baa3	08/29/2018	8.238	12/19/2016	2.50% Matures 12/20/2019 (USD)
	Baa3	08/29/2018	18.934	12/19/2016	3.25% Matures 12/20/2021 (USD)
	Baa3	08/29/2018	9.547	12/12/2016	2.45% Matures 12/20/2019 (USD)
	Baa3	08/29/2018	14.351	12/12/2016	3.30% Matures 12/20/2021 (USD)
	Baa3	08/29/2018	3.457	08/22/2016	1.65% Matures 08/20/2019 (USD)
	Baa3	08/29/2018	7.732	08/22/2016	2.35% Matures 08/20/2021 (USD)
	Baa3	08/29/2018	16.139	08/22/2016	3.30% Matures 08/20/2026 (USD)
	Baa3	08/29/2018	27.411	09/26/2016	1.80% Matures 09/20/2019 (USD)
	Baa3	08/29/2018	18.394	09/26/2016	2.45% Matures 09/20/2021 (USD)
	Baa3	08/29/2018	34.1	09/26/2016	3.50% Matures 09/20/2026 (USD)
	Baa3	08/29/2018	11.176	08/15/2016	3.35% Matures 08/20/2026 (USD)
	Baa3	08/29/2018	8.908	05/31/2016	2.05% Matures 06/20/2019 (USD)
	Baa3	08/29/2018	7.396	05/31/2016	2.75% Matures 06/20/2021 (USD)
	Baa3	08/29/2018	1	02/28/2013	3.65% Matures 02/20/2023 (USD)
	Baa3	08/29/2018	1	02/14/2013	3.65% Matures 02/20/2023 (USD)
	Baa3	08/29/2018	1	09/26/2013	Flt Rt Matures 09/20/2023 (USD)
	Baa3	08/29/2018	1	12/20/2012	3.50% Matures 12/20/2022 (USD)
	Baa3	08/29/2018	1	04/04/2013	3.00% Matures 04/20/2019 (USD)
	Baa3	08/29/2018	2.939	08/14/2014	2.25% Matures 08/20/2019 (USD)
	Baa3	08/29/2018	2.283	08/14/2014	3.50% Matures 08/20/2024 (USD)
	Baa3	08/29/2018	6.657	08/25/2014	3.00% Matures 08/20/2021 (USD)
	Baa3	08/29/2018	1	05/11/2015	3.50% Matures 05/20/2025 (USD)
	Baa3	08/29/2018	1	08/18/2014	2.25% Matures 08/20/2019 (USD)
	Baa3	08/29/2018	1	08/18/2014	3.50% Matures 08/20/2024 (USD)
	Baa3	08/29/2018	1	09/02/2014	3.00% Matures 09/20/2021 (USD)
	Baa3	08/29/2018	1	05/21/2015	2.50% Matures 05/20/2020 (USD)
	Baa3	08/29/2018	1	12/22/2014	2.55% Matures 12/20/2019 (USD)
	Baa3	08/29/2018	2.308	03/12/2015	3.30% Matures 03/20/2025 (USD)
	Baa3	08/29/2018	3.897	03/13/2014	2.20% Matures 03/20/2019 (USD)
	Baa3	08/29/2018	1250	10/30/2014	2.60% Matures 11/04/2019 (USD)
	Baa3	08/29/2018	400	10/30/2014	Flt Rt Matures 11/04/2019 (USD)
	Baa3	08/29/2018	1	02/21/2014	2.25% Matures 02/20/2019 (USD)
	Baa3	08/29/2018	1	02/21/2014	4.00% Matures 02/20/2024 (USD)
	Baa3	08/29/2018	4.04	06/19/2014	2.35% Matures 06/20/2019 (USD)
	Baa3	08/29/2018	10.163	06/19/2014	3.70% Matures 06/20/2024 (USD)
	Baa3	08/29/2018	1	05/22/2014	2.00% Matures 05/20/2019 (USD)
	Baa3	08/29/2018	1	05/22/2014	3.50% Matures 05/20/2024 (USD)
	Baa3	08/29/2018	1	05/15/2014	2.25% Matures 05/20/2019 (USD)
	Baa3	08/29/2018	1	05/15/2014	3.50% Matures 05/20/2024 (USD)
	Baa3	08/29/2018	3.018	05/08/2014	2.25% Matures 05/20/2019 (USD)
	Baa3	08/29/2018	1	05/30/2014	2.00% Matures 05/20/2019 (USD)
	Baa3	08/29/2018	1	05/30/2014	3.50% Matures 05/20/2024 (USD)
	Baa3	08/29/2018	1	06/26/2014	2.30% Matures 06/20/2019 (USD)
	Baa3	08/29/2018	1	06/26/2014	3.65% Matures 06/20/2024 (USD)
	Baa3	08/29/2018	9.928	05/08/2014	3.75% Matures 05/20/2024 (USD)
	Baa3	08/29/2018	7.909	07/03/2014	3.05% Matures 07/20/2021 (USD)
	Baa3	08/29/2018	12.955	03/05/2015	3.00% Matures 03/20/2022 (USD)
	Baa3	08/29/2018	1	07/30/2014	2.25% Matures 08/20/2019 (USD)
	Baa3	08/29/2018	1	07/30/2014	3.50% Matures 08/20/2024 (USD)
	Baa3	08/29/2018	1	02/13/2014	2.25% Matures 02/20/2019 (USD)
	Baa3	08/29/2018	1	02/13/2014	4.00% Matures 02/20/2024 (USD)
	Baa3	08/29/2018	0.001	09/08/2014	3.00% Matures 09/20/2021 (USD)
	Baa3	08/29/2018	4.493	02/23/2015	2.50% Matures 02/20/2020 (USD)
	Baa3	08/29/2018	6.254	02/23/2015	3.50% Matures 02/20/2025 (USD)
	Baa3	08/29/2018	1	09/15/2014	3.00% Matures 09/20/2021 (USD)
	Baa3	08/29/2018	12.603	02/17/2015	2.50% Matures 02/20/2020 (USD)
	Baa3	08/29/2018	4.138	02/17/2015	3.30% Matures 02/20/2025 (USD)
	Baa3	08/29/2018	12.659	02/12/2015	3.15% Matures 02/20/2025 (USD)
	Baa3	08/29/2018	1	02/27/2014	3.25% Matures 02/20/2021 (USD)
	Baa3	08/29/2018	1	06/05/2014	2.00% Matures 06/20/2019 (USD)
	Baa3	08/29/2018	1	06/05/2014	3.50% Matures 06/20/2024 (USD)
	Baa3	08/29/2018	1	06/12/2014	3.00% Matures 06/20/2021 (USD)
	Baa3	08/29/2018	22.742	02/29/2016	4.30% Matures 03/20/2026 (USD)
	Baa3	09/05/2018	24.651	09/10/2018	4.10% 09/20/2021 (USD)
	Baa3	09/11/2018	16.396	09/17/2018	5.00% 09/20/2025 (USD)
	Baa3	09/11/2018	25.001	09/17/2018	4.15% 09/20/2021 (USD)
	Baa3	09/18/2018	17.412	09/24/2018	4.50% 09/20/2023 (USD)
	Baa3	09/21/2018	750	09/19/2018	Flt Rt 09/24/2020 (USD)
	Baa3	09/25/2018	0	10/01/2018	4.35% 10/20/2022 (USD)
	Baa3	11/14/2018	5.571	11/19/2018	5.00% 11/20/2023 (USD)
	Baa3	11/21/2018	6.968	11/26/2018	5.00% 11/20/2023 (USD)
	Baa3	11/27/2018	0	12/03/2018	4.30% 12/20/2020 (USD)
	Baa3	11/27/2018	0	12/03/2018	5.30% 12/20/2023 (USD)
Fortisbc Energy Inc	A3	12/06/2018	200	12/06/2018	3.85% Matures 12/07/2048 (CAD)
Fresenius Medical Care AG Co Kgaa	Baa3	07/12/2018	500	07/11/2018	1.50% Gtd Euro 07/11/2025 (EUR)
Friesland Bank NV	Baa1	03/27/2018	11.843	12/29/2005	4.21% Euro Matures 12/29/2025 (EUR)
	Baa1	03/27/2018	12.419	02/26/2004	5.32% Sub Euro Matures 02/26/2024 (EUR)
Gas Natural Fenosa Fin BV	Baa2	01/17/2018	850	01/29/2018	1.50% Gtd Euro 01/29/2028 (EUR)
Gatwick Funding Ltd	Baa1	02/21/2018	300	01/20/2012	5.25% Fixed/Flt Rt Euro 01/23/2026 (GBP)
	Baa1	02/21/2018	300	01/20/2012	5.75% Fixed/Flt Rt Euro 01/23/2039 (GBP)
	Baa1	02/21/2018	300	03/02/2011	6.50% Fixed/Flt Rt Euro 03/02/2043 (GBP)
	Baa1	02/21/2018	300	02/19/2018	3.25% Fixed/Flt Rt Euro 02/26/2050 (GBP)
	Baa1	02/21/2018	300	03/02/2011	6.13% Fixed/Flt Rt Euro 03/02/2028 (GBP)
	Baa1	02/21/2018	350	09/28/2017	3.13% Fixed/Flt Rt Euro 09/28/2041 (GBP)
	Baa1	02/21/2018	350	03/27/2014	4.63% Fixed/Flt Rt Euro 03/27/2036 (GBP)
	Baa1	02/21/2018	300	10/07/2016	2.63% Fixed/Flt Rt Euro 10/07/2048 (GBP)
GE Capital Australia Funding Pty Ltd	Baa1	10/31/2018	149.549	02/03/2006	6.00% Gtd Australian Matures 03/15/2019 (AUD)
	Baa1	10/31/2018	183.55	09/04/2013	5.25% Gtd Australian Matures 09/04/2020 (AUD)
	Baa1	10/31/2018	139.14	09/12/2013	5.00% Gtd Euro Matures 09/26/2019 (AUD)
	Baa1	10/31/2018	105.675	08/08/2012	Gtd Australian Matures 08/08/2022 (AUD)
GE Capital Canada Funding Co	Baa1	10/31/2018	340.186	06/11/2012	3.55% Gtd Canadian Matures 06/11/2019 (CAD)
	Baa1	10/31/2018	168.634	02/08/2007	Gtd Flt Rt Canadian Matures 02/15/2022 (CAD)
	Baa1	10/31/2018	750.3	01/26/2012	4.60% Gtd Canadian Matures 01/26/2022 (CAD)
	Baa1	10/31/2018	300.978	02/06/2013	Flt Rt Canadian Matures 02/06/2023 (CAD)
	Baa1	10/31/2018	1333.004	10/17/2007	5.73% Gtd Canadian Matures 10/22/2037 (CAD)
GE Capital European Funding	Baa1	10/31/2018	71.123	10/15/2007	Gtd Flt Rt Euro Matures 10/15/2032 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa1	10/31/2018	70.088	07/02/2009	4.35% Gtd Euro Matures 11/03/2021 (EUR)
	Baa1	10/31/2018	79.756	04/17/2008	5.75% Gtd Euro Matures 04/15/2030 (EUR)
	Baa1	10/31/2018	2211.672	09/17/2009	5.38% Gtd Euro Matures 01/23/2020 (EUR)
	Baa1	10/31/2018	1465.051	08/26/2008	6.00% Gtd Euro Matures 01/15/2019 (EUR)
	Baa1	10/31/2018	75.334	02/13/2012	4.05% Gtd Euro Matures 02/13/2024 (EUR)
	Baa1	10/31/2018	1563.868	06/11/2012	2.88% Gtd Euro Matures 06/18/2019 (EUR)
	Baa1	10/31/2018	1306.592	01/08/2013	2.63% Gtd Euro Matures 03/15/2023 (EUR)
	Baa1	10/31/2018	130.34	06/21/2005	Gtd Flt Rt Euro Matures 06/29/2029 (EUR)
	Baa1	10/31/2018	68.283	04/27/2007	Gtd Flt Rt Euro Matures 09/20/2019 (EUR)
	Baa1	10/31/2018	788.55	02/15/2007	4.625% Gtd Euro Matures 02/22/2027 (EUR)
	Baa1	10/31/2018	986.597	02/28/2008	6.025% Gtd Euro Matures 03/01/2038 (EUR)
	Baa1	10/31/2018	636.173	10/27/2006	4.35% Gtd Euro Matures 11/03/2021 (EUR)
	Baa1	10/31/2018	1271.747	05/08/2006	Gtd Flt Rt Euro Matures 05/17/2021 (EUR)
	Baa1	10/31/2018	141.215	09/16/2008	5.98% Gtd Euro Matures 09/16/2022 (EUR)
	Baa1	10/31/2018	1004.526	01/12/2015	Gtd Flt Rt Euro Matures 01/21/2020 (EUR)
	Baa1	10/31/2018	1181.796	01/12/2015	0.80% Gtd Euro Matures 01/21/2022 (EUR)
	Baa1	10/31/2018	124.2	08/07/2012	3.65% Gtd Euro Matures 08/23/2032 (EUR)
	Baa1	10/31/2018	1305.347	07/12/2013	2.25% Gtd Euro Matures 07/20/2020 (EUR)
	Baa1	10/31/2018	15.837	07/10/2008	Gtd Flt Rt Matures 07/10/2020 (EUR)
GE Capital Franchise Fin Corp	Baa1	10/31/2018	40	11/05/1996	7.10% Matures 11/30/2026
GE Capital Int'l Funding Co	Baa1	10/31/2018	6106.952	09/21/2015	2.34% Gtd Global Matures 11/15/2020 (USD)
	Baa1	10/31/2018	1979.425	09/21/2015	3.37% Gtd Global Matures 11/15/2025 (USD)
	Baa1	10/31/2018	11464.668	09/21/2015	4.42% Gtd Global Matures 11/15/2035 (USD)
GE Capital UK Funding	Baa1	10/31/2018	1287.817	01/10/2008	5.875% Gtd Euro Matures 01/18/2033 (GBP)
	Baa1	10/31/2018	791.994	05/10/2006	5.125% Gtd Euro Matures 05/24/2023 (GBP)
	Baa1	10/31/2018	600.769	04/19/2007	5.625% Gtd Euro Matures 04/25/2019 (GBP)
	Baa1	10/31/2018	864.63	09/09/2013	4.13% Gtd Euro Matures 09/13/2023 (GBP)
	Baa1	10/31/2018	981.193	01/26/2012	4.38% Gtd Euro Matures 07/31/2019 (GBP)
	Baa1	10/31/2018	818.706	10/28/2009	5.88% Gtd Euro Matures 11/04/2020 (GBP)
	Baa1	10/31/2018	987.842	01/08/2009	8.00% Gtd Euro Matures 01/14/2039 (GBP)
	Baa1	10/31/2018	49.466	04/10/2008	Gtd Flt Rt Euro Matures 03/05/2038 (GBP)
	Baa1	10/31/2018	1292.581	04/24/2008	6.25% Gtd Euro Matures 05/05/2038 (GBP)
Gecina SA	A3	03/08/2018	500	03/07/2018	1.63% Euro 03/14/2030 (EUR)
General Electric Capital Canada Inc	Baa1	10/31/2018	633.14	09/02/2009	5.68% Gtd Canadian Matures 09/10/2019 (CAD)
General Electric Capital Corp	Baa1	10/31/2018	7.269	01/09/2006	5.50% Gtd Matures 01/15/2034 (USD)
	Baa1	10/31/2018	750	01/19/2000	7.375% Global Matures 1/19/2010
	Baa1	10/31/2018	2.144	04/03/2006	5.70% Matures 04/15/2022 (USD)
	Baa1	10/31/2018	4.24	04/03/2006	5.90% Matures 04/15/2032 (USD)
	Baa1	10/31/2018	200	08/16/1999	5.25% Euro Matures 12/7/2028
	Baa1	10/31/2018	8.33	05/08/2003	5.25% Matures 05/15/2028 (USD)
	Baa1	10/31/2018	20	03/10/1999	6.00% Matures 2/10/2014
	Baa1	10/31/2018	20	01/22/1999	6.00% Matures 1/13/2014
	Baa1	10/31/2018	45	09/24/1998	Flt Rt Matures 8/13/2038
	Baa1	10/31/2018	25	05/20/2003	4.00% Step-Up Global Matures 06/06/2024 (USD)
	Baa1	10/31/2018	4.705	02/21/2006	5.65% Matures 02/15/2021 (USD)
	Baa1	10/31/2018	4.782	02/21/2006	5.75% Matures 02/15/2034 (USD)
	Baa1	10/31/2018	254	10/23/1998	Flt Rt Matures 10/16/2038
	Baa1	10/31/2018	40	10/23/1998	Flt Rt Matures 10/20/2038
	Baa1	10/31/2018	41.906	04/10/2003	5.30% Matures 04/15/2023 (USD)
	Baa1	10/31/2018	300	08/07/2006	Flt Rt Global Matures 08/15/2036 (USD)
	Baa1	10/31/2018	28.1	02/11/1998	Flt Rt Matures 9/30/2037
	Baa1	10/31/2018	20	02/11/1998	6.50% Matures 2/1/2013
	Baa1	10/31/2018	20	03/06/1998	6.40% Matures 2/6/2013
	Baa1	10/31/2018	20	03/06/1998	6.50% Matures 1/8/2013
	Baa1	10/31/2018	20	03/06/1998	7.00% Step-Up Matures 2/20/2013
	Baa1	10/31/2018	16.307	02/27/2003	5.375% Matures 02/15/2020 (USD)
	Baa1	10/31/2018	20	02/11/1998	6.40% Matures 1/16/2013
	Baa1	10/31/2018	293	11/02/2000	6.44% Euro Matures 11/15/2022
	Baa1	10/31/2018	229.644	12/29/2005	5.012% Global Matures 01/01/2024 (USD)
	Baa1	10/31/2018	35	02/13/1997	7.15% Matures 2/21/2012
	Baa1	10/31/2018	20	02/04/1997	7.20% Matures 2/7/2012
	Baa1	10/31/2018	6.705	03/21/2005	Matures 03/15/2034 (USD)
	Baa1	10/31/2018	20	01/14/1997	7.40% Matures 1/17/2012
	Baa1	10/31/2018	25	01/10/1997	7.50% Matures 1/17/2012
	Baa1	10/31/2018	20	01/16/1997	7.25% Matures 1/23/2012
	Baa1	10/31/2018	20	01/22/1997	7.25% Matures 1/27/2012
	Baa1	10/31/2018	20	01/22/1997	Step-Down, 8.125% Matures 1/27/2012
	Baa1	10/31/2018	20	01/27/1997	7.40% Matures 1/30/2012
	Baa1	10/31/2018	25	01/30/1997	Step-Up, 7.25% Matures 2/6/2012
	Baa1	10/31/2018	25	12/05/1996	Flt. rt. Matures 12/1/2036
	Baa1	10/31/2018	300	01/21/2004	Step Up Global Matures 02/13/2019 (USD)
	Baa1	10/31/2018	11.659	02/12/2004	Matures 02/15/2019 (USD)
	Baa1	10/31/2018	50	02/13/2004	Step Up Matures 02/13/2024 (USD)
	Baa1	10/31/2018	175	12/09/1999	5.50% Euro Ser 3493 & 3495 Matures 6/7/2021
	Baa1	10/31/2018	25.59	05/10/1996	Flt. rt. Matures 5/15/2036
	Baa1	10/31/2018	14.621	01/15/2004	Matures 01/15/2021 (USD)
	Baa1	10/31/2018	25	06/19/1997	7.25% Matures 2/28/2012
	Baa1	10/31/2018	2000	11/13/1990	Matures 11/13/2050
	Baa1	10/31/2018	4.5	02/26/1992	Global A,B,& C due 9 mos to 60 yrs.
	Baa1	10/31/2018	30	02/21/1996	6.75%, Step-Up, Sr. Unsec. Matures 2/28/2011
	Baa1	10/31/2018	25	02/15/1996	6.50%, Sr. Unsec. Matures 2/22/2011
	Baa1	10/31/2018	25	02/28/2005	4.875% Step-Up Global Matures 03/11/2025 (USD)
	Baa1	10/31/2018	13.562	03/21/2005	Matures 03/15/2020 (USD)
	Baa1	10/31/2018	5000	03/20/2002	6.75% Global Matures 03/15/2032 (USD)
	Baa1	10/31/2018	200	06/15/2000	6.25% Euro Matures 9/29/2020
	Baa1	10/31/2018	0.001	01/03/2006	5.65% Matures 01/15/2033 (USD)
	Baa1	10/31/2018	500	12/21/2005	Global Matures 01/05/2026 (USD)
	Baa1	10/31/2018	2.571	02/14/2005	4.90% Matures 02/15/2020 (USD)
	Baa1	10/31/2018	5.626	02/14/2005	5.125% Matures 02/15/2034 (USD)
	Baa1	10/31/2018	8.12	11/06/2003	Matures 11/15/2019 (USD)
	Baa1	10/31/2018	6.422	11/06/2003	Matures 11/15/2022 (USD)
	Baa1	10/31/2018	25	02/07/2002	6.20% Global Matures 02/07/2022 (USD)
	Baa1	10/31/2018	20.167	05/14/2003	Matures 05/15/2023 (USD)
	Baa1	10/31/2018	7	05/14/2003	Matures 05/15/2028 (USD)
	Baa1	10/31/2018	49.921	01/16/2003	5.75% Matures 01/15/2020 (USD)
	Baa1	10/31/2018	9.798	08/22/2005	5.40% Matures 08/15/2030 (USD)
	Baa1	10/31/2018	35	08/26/2002	6.00% Matures 08/23/2027 (USD)
	Baa1	10/31/2018	50	11/21/2002	Flt Rt Global Matures 11/21/2042 (USD)
	Baa1	10/31/2018	9.295	11/21/2005	5.70% Matures 11/15/2024 (USD)
	Baa1	10/31/2018	3.371	11/21/2005	5.80% Matures 11/15/2032 (USD)
	Baa1	10/31/2018	41.137	12/19/2002	5.80% Matures 12/15/2019 (USD)
	Baa1	10/31/2018	75	07/15/2002	6.25% Global Matures 07/15/2027 (USD)
	Baa1	10/31/2018	7.657	05/08/2006	Matures 05/15/2022 (USD)
	Baa1	10/31/2018	6.877	05/08/2006	Matures 05/15/2032 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
Baa1	10/31/2018	0.931	01/09/2003	3.75%	Matures 1/15/2010	
Baa1	10/31/2018	32.965	05/30/2003		Matures 05/15/2028 (USD)	
Baa1	10/31/2018	5.155	08/07/2006	5.85%	Matures 08/15/2019 (USD)	
Baa1	10/31/2018	11.819	08/07/2006	6.10%	Matures 08/15/2030 (USD)	
Baa1	10/31/2018	29.368	03/06/2003	5.40%	Matures 03/15/2020 (USD)	
Baa1	10/31/2018	24.172	05/22/2003		Matures 05/15/2020 (USD)	
Baa1	10/31/2018	40.685	05/22/2003		Matures 05/15/2028 (USD)	
Baa1	10/31/2018	23.82	06/05/2003		Matures 06/15/2029 (USD)	
Baa1	10/31/2018	11.221	06/19/2006	6.30%	Matures 06/15/2032 (USD)	
Baa1	10/31/2018	13.798	06/19/2006	6.125%	Matures 06/15/2019 (USD)	
Baa1	10/31/2018	7.47	08/15/2005	5.45%	Matures 08/15/2030 (USD)	
Baa1	10/31/2018	3.748	08/15/2005	5.50%	Matures 08/15/2034 (USD)	
Baa1	10/31/2018	15.317	03/20/2003	5.125%	Matures 03/15/2020 (USD)	
Baa1	10/31/2018	72.462	07/03/2003		Matures 07/15/2028 (USD)	
Baa1	10/31/2018	9.416	06/26/2003		Matures 06/15/2020 (USD)	
Baa1	10/31/2018	24.539	06/26/2003		Matures 06/15/2028 (USD)	
Baa1	10/31/2018	6.124	05/30/2006		Matures 06/15/2022 (USD)	
Baa1	10/31/2018	3.137	05/30/2006		Matures 06/15/2032 (USD)	
Baa1	10/31/2018	19.918	07/10/2003		Matures 07/15/2023 (USD)	
Baa1	10/31/2018	61	07/10/2003		Matures 07/15/2028 (USD)	
Baa1	10/31/2018	47.173	03/27/2003	5.50%	Matures 03/15/2023 (USD)	
Baa1	10/31/2018	23.018	02/13/2003	5.50%	Matures 02/15/2020 (USD)	
Baa1	10/31/2018	32.198	01/30/2003	5.50%	Matures 01/15/2020 (USD)	
Baa1	10/31/2018	65.693	06/12/2003		Matures 06/15/2028 (USD)	
Baa1	10/31/2018	15.402	06/19/2003		Matures 06/15/2028 (USD)	
Baa1	10/31/2018	29.216	04/03/2003	5.45%	Matures 04/15/2023 (USD)	
Baa1	10/31/2018	56.46	04/24/2003		Matures 04/15/2023 (USD)	
Baa1	10/31/2018	7.875	10/09/2003	5.25%	Matures 10/15/2019 (USD)	
Baa1	10/31/2018	17.187	10/09/2003	5.40%	Matures 10/15/2022 (USD)	
Baa1	10/31/2018	87.68	09/11/2003		Matures 12/15/2023 (USD)	
Baa1	10/31/2018	8.43	09/05/2003		Matures 09/15/2019 (USD)	
Baa1	10/31/2018	11.924	09/05/2003		Matures 12/15/2023 (USD)	
Baa1	10/31/2018	2.698	01/30/2006	5.35%	Matures 02/15/2021 (USD)	
Baa1	10/31/2018	3.308	01/30/2006	5.55%	Matures 02/15/2034 (USD)	
Baa1	10/31/2018	13.97	11/14/2003	5.50%	Matures 11/15/2019 (USD)	
Baa1	10/31/2018	10.258	11/14/2003	5.65%	Matures 11/15/2022 (USD)	
Baa1	10/31/2018	9.998	10/23/2003		Matures 10/15/2019 (USD)	
Baa1	10/31/2018	8.561	10/23/2003		Matures 10/15/2022 (USD)	
Baa1	10/31/2018	783.945	12/11/2003	5.375%	Euro Matures 12/18/2040 (GBP)	
Baa1	10/31/2018	4.597	01/02/2004		Matures 01/15/2019 (USD)	
Baa1	10/31/2018	8.628	01/02/2004		Matures 01/15/2024 (USD)	
Baa1	10/31/2018	14	08/21/2003		Matures 08/15/2019 (USD)	
Baa1	10/31/2018	13	08/21/2003		Matures 11/15/2023 (USD)	
Baa1	10/31/2018	1.53	05/01/2006	5.85%	Matures 05/15/2022 (USD)	
Baa1	10/31/2018	4.932	05/01/2006	6.00%	Matures 05/15/2032 (USD)	
Baa1	10/31/2018	8.904	09/26/2003		Matures 12/15/2019 (USD)	
Baa1	10/31/2018	9.382	09/25/2003		Matures 12/15/2022 (USD)	
Baa1	10/31/2018	13.402	10/30/2003		Matures 10/15/2019 (USD)	
Baa1	10/31/2018	6.471	10/30/2003		Matures 10/15/2022 (USD)	
Baa1	10/31/2018	4.47	08/28/2003	5.60%	Matures 08/15/2019 (USD)	
Baa1	10/31/2018	25	08/12/2003	4.75%	Step-Up Global Matures 08/28/2019 (USD)	
Baa1	10/31/2018	20.93	08/28/2003	5.80%	Matures 11/15/2023 (USD)	
Baa1	10/31/2018	6.853	10/02/2003		Matures 10/15/2019 (USD)	
Baa1	10/31/2018	11.114	10/02/2003		Matures 10/15/2022 (USD)	
Baa1	10/31/2018	31.671	01/15/2004		Matures 01/15/2024 (USD)	
Baa1	10/31/2018	17.268	03/04/2004		Matures 03/15/2024 (USD)	
Baa1	10/31/2018	11.127	04/19/2004		Matures 04/15/2019 (USD)	
Baa1	10/31/2018	17.163	04/19/2004		Matures 04/15/2024 (USD)	
Baa1	10/31/2018	25	04/30/2004	5.00%	Step-Up Matures 04/30/2024 (USD)	
Baa1	10/31/2018	6.767	05/10/2004		Matures 05/15/2024 (USD)	
Baa1	10/31/2018	13.894	07/19/2004	5.50%	Matures 07/15/2019 (USD)	
Baa1	10/31/2018	15.615	07/19/2004	5.625%	Matures 07/15/2029 (USD)	
Baa1	10/31/2018	55.902	05/17/2004		Matures 05/15/2023 (USD)	
Baa1	10/31/2018	10.493	06/07/2004		Matures 06/15/2023 (USD)	
Baa1	10/31/2018	8.985	06/14/2004		Matures 12/15/2023 (USD)	
Baa1	10/31/2018	11.966	04/26/2004		Matures 10/15/2021 (USD)	
Baa1	10/31/2018	7.023	07/26/2004	5.45%	Matures 07/15/2019 (USD)	
Baa1	10/31/2018	8.794	07/26/2004	5.60%	Matures 07/15/2029 (USD)	
Baa1	10/31/2018	13.725	03/15/2004		Matures 03/15/2023 (USD)	
Baa1	10/31/2018	6.957	09/11/2006	5.80%	Matures 09/15/2019 (USD)	
Baa1	10/31/2018	32.282	09/11/2006	6.00%	Matures 09/15/2030 (USD)	
Baa1	10/31/2018	75	03/24/2004	5%	Step-Up Global Matures 03/15/2019 (USD)	
Baa1	10/31/2018	20.579	03/22/2004		Matures 03/15/2029 (USD)	
Baa1	10/31/2018	211.651	01/06/2004	6.50%	Euro Matures 01/27/209 (NZD)	
Baa1	10/31/2018	3.098	12/04/2003	5.375%	Matures 12/15/2019 (USD)	
Baa1	10/31/2018	9.672	12/04/2003	5.50%	Matures 12/15/2023 (USD)	
Baa1	10/31/2018	13.453	02/05/2004		Matures 02/15/2023 (USD)	
Baa1	10/31/2018	5.023	06/21/2004		Matures 06/15/2019 (USD)	
Baa1	10/31/2018	17.454	06/21/2004		Matures 12/15/2023 (USD)	
Baa1	10/31/2018	10.058	03/29/2004		Matures 10/15/2021 (USD)	
Baa1	10/31/2018	15.864	03/29/2004		Matures 04/15/2029 (USD)	
Baa1	10/31/2018	6.301	06/28/2004	5.625%	Matures 07/15/2019 (USD)	
Baa1	10/31/2018	6.032	06/28/2004	5.875%	Matures 01/15/2024 (USD)	
Baa1	10/31/2018	12.957	04/05/2004		Matures 04/15/2024 (USD)	
Baa1	10/31/2018	11.13	04/19/2004		Matures 04/15/2019 (USD)	
Baa1	10/31/2018	17.16	04/19/2004		Matures 04/15/2024 (USD)	
Baa1	10/31/2018	11.111	05/03/2004		Matures 05/15/2024 (USD)	
Baa1	10/31/2018	11.803	02/20/2004	5.25%	Matures 02/15/2023 (USD)	
Baa1	10/31/2018	6.431	02/27/2006	5.625%	Matures 03/15/2022 (USD)	
Baa1	10/31/2018	3.933	02/27/2006	5.70%	Matures 03/15/2032 (USD)	
Baa1	10/31/2018	50	03/16/2004	5.00%	Global Matures 03/30/2019 (USD)	
Baa1	10/31/2018	75	03/16/2004	4.75%	Step-Up Global Matures 03/30/2024 (USD)	
Baa1	10/31/2018	21.345	02/26/2004	5.25%	Matures 02/15/2024 (USD)	
Baa1	10/31/2018	25	03/26/2004		Step-Up Matures 04/02/2024 (USD)	
Baa1	10/31/2018	7.779	09/20/2004	5.125%	Matures 09/15/2019 (USD)	
Baa1	10/31/2018	8.264	09/20/2004	5.35%	Matures 09/15/2022 (USD)	
Baa1	10/31/2018	10.664	08/23/2004	5.25%	Matures 08/15/2019 (USD)	
Baa1	10/31/2018	20.117	08/23/2004	5.50%	Matures 08/15/2023 (USD)	
Baa1	10/31/2018	7.356	09/27/2004	5.00%	Matures 09/15/2019 (USD)	
Baa1	10/31/2018	10.34	09/27/2004	5.25%	Matures 09/15/2023 (USD)	
Baa1	10/31/2018	19.885	12/12/1995	Flt Rt Global	Matures 12/15/2035 (USD)	
Baa1	10/31/2018	25	03/28/2005	5.25%	Step Up Gbl Matures 04/11/2025 (USD)	
Baa1	10/31/2018	25	09/17/2004	4.50%	Step-Up Matures 09/24/2024 (USD)	
Baa1	10/31/2018	9.887	12/18/2003	5.50%	Matures 12/15/2022 (USD)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa1	10/31/2018	8,598	10/04/2004	5.00% Matures 10/15/2019 (USD)
	Baa1	10/31/2018	5,792	10/04/2004	5.15% Matures 10/15/2023 (USD)
	Baa1	10/31/2018	175.5	09/21/2004	Flt Rt Global Matures 05/13/2024 (USD)
	Baa1	10/31/2018	35.88	12/26/2003	Matures 12/15/2023 (USD)
	Baa1	10/31/2018	6.601	08/30/2004	5.25% Matures 09/15/2019 (USD)
	Baa1	10/31/2018	12,564	08/30/2004	5.50% Matures 09/15/2023 (USD)
	Baa1	10/31/2018	8.5	04/11/2005	5.25% Matures 04/15/2020 (USD)
	Baa1	10/31/2018	4,324	04/11/2005	5.50% Matures 04/15/2034 (USD)
	Baa1	10/31/2018	31,969	12/05/2003	Flt Rt Global Matures 12/10/2043 (USD)
	Baa1	10/31/2018	10,08	08/02/2004	5.75% Matures 08/15/2029 (USD)
	Baa1	10/31/2018	6,464	09/07/2004	5.125% Matures 09/15/2019 (USD)
	Baa1	10/31/2018	6,505	09/07/2004	5.375% Matures 09/15/2022 (USD)
	Baa1	10/31/2018	2,953	02/22/2005	4.90% Matures 02/15/2020 (USD)
	Baa1	10/31/2018	6,067	02/22/2005	5.15% Matures 02/15/2034 (USD)
	Baa1	10/31/2018	21,275	09/01/2004	Flt Rt Matures 09/01/2044 (USD)
	Baa1	10/31/2018	10,433	05/22/2006	Matures 05/15/2022 (USD)
	Baa1	10/31/2018	5,637	05/22/2006	Matures 05/15/2032 (USD)
	Baa1	10/31/2018	4,589	08/09/2004	5.375% Matures 08/15/2019 (USD)
	Baa1	10/31/2018	10,075	08/09/2004	5.625% Matures 08/15/2023 (USD)
	Baa1	10/31/2018	7.31	08/16/2004	5.25% Matures 08/15/2019 (USD)
	Baa1	10/31/2018	9,503	08/16/2004	5.50% Matures 11/15/2023 (USD)
	Baa1	10/31/2018	5,675	09/13/2004	5.25% Matures 09/15/2019 (USD)
	Baa1	10/31/2018	8,733	09/13/2004	5.375% Matures 09/15/2022 (USD)
	Baa1	10/31/2018	8,542	05/16/2005	5.25% Matures 05/15/2025 (USD)
	Baa1	10/31/2018	5,923	05/16/2005	5.40% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	6,035	06/06/2005	5.05% Matures 06/15/2025 (USD)
	Baa1	10/31/2018	3,143	06/06/2005	5.15% Matures 06/15/2034 (USD)
	Baa1	10/31/2018	6,084	06/13/2005	5.00% Matures 06/15/2025 (USD)
	Baa1	10/31/2018	4,136	06/13/2005	5.125% Matures 06/15/2034 (USD)
	Baa1	10/31/2018	11,042	01/31/2005	Matures 02/15/2020 (USD)
	Baa1	10/31/2018	7,314	03/07/2005	5.15% Matures 03/15/2020 (USD)
	Baa1	10/31/2018	6,951	03/07/2005	5.30% Matures 03/15/2034 (USD)
	Baa1	10/31/2018	1,595	05/02/2005	5.25% Matures 05/15/2025 (USD)
	Baa1	10/31/2018	0	05/02/2005	5.30% Matures 05/13/2034 (USD)
	Baa1	10/31/2018	13,351	05/23/2005	5.20% Matures 05/15/2025 (USD)
	Baa1	10/31/2018	8.4	05/23/2005	5.30% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	8,326	02/28/2005	5.30% Matures 03/15/2030 (USD)
	Baa1	10/31/2018	4,381	02/28/2005	5.375% Matures 03/15/2034 (USD)
	Baa1	10/31/2018	3,174	09/25/2006	5.65% Matures 10/15/2023 (USD)
	Baa1	10/31/2018	25	07/22/2004	4.75% Step-Up Matures 07/22/2024 (USD)
	Baa1	10/31/2018	11,356	04/04/2005	5.50% Matures 04/15/2020 (USD)
	Baa1	10/31/2018	5,78	04/04/2005	5.65% Matures 04/15/2034 (USD)
	Baa1	10/31/2018	25	02/22/2005	4.75% Step Up Global Matures 03/01/2021 (USD)
	Baa1	10/31/2018	6,052	05/31/2005	5.10% Matures 06/15/2025 (USD)
	Baa1	10/31/2018	6,256	05/31/2005	5.25% Matures 06/15/2034 (USD)
	Baa1	10/31/2018	2,442	03/14/2005	5.15% Matures 03/15/2020 (USD)
	Baa1	10/31/2018	4,046	03/14/2005	5.30% Matures 03/15/2034 (USD)
	Baa1	10/31/2018	5,736	04/25/2005	5.15% Matures 04/15/2020 (USD)
	Baa1	10/31/2018	4,994	04/25/2005	5.35% Matures 04/15/2034 (USD)
	Baa1	10/31/2018	7,079	03/28/2005	5.35% Matures 03/15/2020 (USD)
	Baa1	10/31/2018	3,393	03/28/2005	5.55% Matures 03/15/2034 (USD)
	Baa1	10/31/2018	8,348	05/20/2005	5.10% Matures 06/15/2025 (USD)
	Baa1	10/31/2018	3,749	05/20/2005	5.20% Matures 06/15/2034 (USD)
	Baa1	10/31/2018	4,469	09/12/2005	5.20% Matures 09/15/2025 (USD)
	Baa1	10/31/2018	2,85	09/12/2005	5.30% Matures 09/15/2034 (USD)
	Baa1	10/31/2018	4,126	07/05/2005	5.05% Matures 07/15/2034 (USD)
	Baa1	10/31/2018	0,844	07/05/2005	4.95% Matures 07/15/2025 (USD)
	Baa1	10/31/2018	14,972	01/18/2005	Matures 01/15/2020 (USD)
	Baa1	10/31/2018	24,587	01/18/2005	Matures 01/15/2029 (USD)
	Baa1	10/31/2018	25	07/18/2005	Step-Up Matures 07/29/2020 (USD)
	Baa1	10/31/2018	4,054	08/01/2005	Matures 08/15/2025 (USD)
	Baa1	10/31/2018	3,762	08/01/2005	Matures 08/15/2034 (USD)
	Baa1	10/31/2018	2,927	08/29/2005	5.20% Matures 09/15/2025 (USD)
	Baa1	10/31/2018	3,346	08/29/2005	5.25% Matures 09/15/2034 (USD)
	Baa1	10/31/2018	0,001	11/17/2003	5.75% Matures 11/15/2023 (USD)
	Baa1	10/31/2018	0,001	11/17/2003	5.625% Matures 02/15/2021 (USD)
	Baa1	10/31/2018	2,283	01/10/2005	5.125% Matures 01/15/2020 (USD)
	Baa1	10/31/2018	19,522	01/10/2005	5.25% Matures 01/15/2022 (USD)
	Baa1	10/31/2018	7,302	09/26/2005	5.25% Matures 09/15/2025 (USD)
	Baa1	10/31/2018	2,259	09/26/2005	5.35% Matures 09/15/2034 (USD)
	Baa1	10/31/2018	5,058	07/11/2005	5.15% Matures 07/15/2025 (USD)
	Baa1	10/31/2018	5,685	07/11/2005	5.25% Matures 07/15/2034 (USD)
	Baa1	10/31/2018	20,965	02/07/2005	Matures 02/15/2020 (USD)
	Baa1	10/31/2018	7,599	02/07/2005	Matures 02/15/2034 (USD)
	Baa1	10/31/2018	10,498	07/25/2005	5.15% Matures 07/15/2025 (USD)
	Baa1	10/31/2018	7,965	07/25/2005	5.25% Matures 7/15/2034 (USD)
	Baa1	10/31/2018	7,583	09/06/2005	5.10% Matures 09/15/2025 (USD)
	Baa1	10/31/2018	3,467	09/06/2005	5.25% Matures 09/15/2034 (USD)
	Baa1	10/31/2018	8,432	08/08/2005	Matures 08/15/2025 (USD)
	Baa1	10/31/2018	3,877	08/08/2005	Matures 08/15/2034 (USD)
	Baa1	10/31/2018	6,018	06/27/2005	5.15% Matures 06/15/2025 (USD)
	Baa1	10/31/2018	7,095	06/27/2005	5.25% Matures 06/15/2034 (USD)
	Baa1	10/31/2018	3,536	09/12/2005	5.05% Matures 09/15/2025 (USD)
	Baa1	10/31/2018	1,445	09/12/2005	5.15% Matures 09/15/2034 (USD)
	Baa1	10/31/2018	2,507	03/06/2006	5.60% Matures 03/15/2022 (USD)
	Baa1	10/31/2018	4,579	03/06/2006	5.75% Matures 03/15/2032 (USD)
	Baa1	10/31/2018	95	09/25/2008	Flt Rt Euro Matures 01/04/2028 (USD)
	Baa1	10/31/2018	25	09/28/2005	Step-Up Matures 10/07/2021 (USD)
	Baa1	10/31/2018	5,201	02/06/2006	5.50% Matures 02/15/2021 (USD)
	Baa1	10/31/2018	3,81	02/06/2006	5.70% Matures 02/15/2034 (USD)
	Baa1	10/31/2018	2,253	11/28/2005	Matures 12/15/2024 (USD)
	Baa1	10/31/2018	1,362	11/28/2005	Matures 12/15/2032 (USD)
	Baa1	10/31/2018	2,599	03/13/2006	5.75% Matures 03/15/2022 (USD)
	Baa1	10/31/2018	5,545	03/13/2006	5.90% Matures 03/15/2032 (USD)
	Baa1	10/31/2018	7,079	12/05/2005	5.50% Matures 12/15/2024 (USD)
	Baa1	10/31/2018	2,586	10/31/2005	5.45% Matures 11/15/2025 (USD)
	Baa1	10/31/2018	0,587	10/31/2005	5.55% Matures 11/15/2034 (USD)
	Baa1	10/31/2018	0,001	12/12/2005	5.75% Matures 12/15/2024 (USD)
	Baa1	10/31/2018	936,108	09/06/2005	4.125% Sub Euro Matures 09/19/2035 (EUR)
	Baa2	10/31/2018	750	09/06/2005	4.875% Sub Euro Matures (GBP)
	Baa1	10/31/2018	450	01/26/2006	6.00% Euro Matures 02/02/2046 (USD)
	Baa1	10/31/2018	72,254	11/22/2005	Flt Rt Global Matures 11/28/2045 (USD)
	Baa1	10/31/2018	6,766	10/03/2005	5.30% Matures 10/15/2025 (USD)
	Baa1	10/31/2018	2,927	10/03/2005	5.40% Matures 10/15/2034 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Baa1	10/31/2018	0.001	12/19/2005	5.65%	Matures 12/15/2024
Baa1	10/31/2018	0.001	12/19/2005	5.8%	Matures 12/15/2032
Baa1	10/31/2018	25	10/18/2005	4.875%	Step-Up Global Matures 10/28/2021 (USD)
Baa1	10/31/2018	7.293	01/17/2006	5.50%	Matures 01/15/2034 (USD)
Baa1	10/31/2018	1.771	01/17/2006	5.375%	Matures 01/15/2021 (USD)
Baa1	10/31/2018	5.614	02/13/2006	5.60%	Matures 02/15/2021 (USD)
Baa1	10/31/2018	7.128	02/13/2006	5.75%	Matures 02/15/2034 (USD)
Baa1	10/31/2018	2.388	11/07/2005	5.625%	Matures 11/15/2025 (USD)
Baa1	10/31/2018	2.918	11/07/2005	5.70%	Matures 11/15/2032 (USD)
Baa1	10/31/2018	16.379	09/18/2006	5.85%	Matures 09/15/2019 (USD)
Baa1	10/31/2018	42.115	09/18/2006	6.00%	Matures 09/15/2030 (USD)
Baa1	10/31/2018	13.666	10/11/2005	5.40%	Matures 10/15/2025 (USD)
Baa1	10/31/2018	3.809	10/11/2005	5.50%	Matures 10/15/2034 (USD)
Baa1	10/31/2018	5.756	11/14/2005	5.75%	Matures 11/15/2025 (USD)
Baa1	10/31/2018	2.055	11/14/2005	5.85%	Matures 11/15/2032 (USD)
Baa1	10/31/2018	25	07/27/2005	Step Up	Global Matures 08/05/2025 (USD)
Baa1	10/31/2018	4.521	06/05/2006	6.20%	Matures 06/15/2032 (USD)
Baa1	10/31/2018	8.06	06/05/2006	6.00%	Matures 06/15/2022 (USD)
Baa1	10/31/2018	13.988	09/05/2006	6.00%	Matures 09/15/2030 (USD)
Baa1	10/31/2018	3.77	09/05/2006	5.75%	Matures 09/15/2019 (USD)
Baa1	10/31/2018	7.835	06/05/2006	6.00%	Matures 06/15/2022 (USD)
Baa1	10/31/2018	4.206	06/05/2006	6.15%	Matures 06/15/2022 (USD)
Baa1	10/31/2018	0.001	07/17/2006	6.30%	Matures 07/15/2032 (USD)
Baa1	10/31/2018	0.001	07/17/2006	6.15%	Matures 07/15/2019 (USD)
Baa1	10/31/2018	11.885	04/24/2006	6.00%	Matures 04/15/2022 (USD)
Baa1	10/31/2018	18.354	04/24/2006	6.15%	Matures 04/15/2032 (USD)
Baa1	10/31/2018	9.549	07/24/2006	6.15%	Matures 08/15/2032 (USD)
Baa1	10/31/2018	14.818	07/24/2006	6.05%	Matures 08/15/2019 (USD)
Baa1	10/31/2018	5.028	06/12/2006	6.00%	Matures 06/15/2022 (USD)
Baa1	10/31/2018	4.313	06/12/2006	6.15%	Matures 06/15/2032 (USD)
Baa1	10/31/2018	16.088	08/07/2006	6.00%	Matures 08/15/2019 (USD)
Baa1	10/31/2018	5.307	08/07/2006	6.15%	Matures 08/15/2032 (USD)
Baa1	10/31/2018	5.08	03/20/2006	5.80%	Matures 03/15/2022 (USD)
Baa1	10/31/2018	48.408	03/20/2006	6.00%	Matures 03/15/2032 (USD)
Baa1	10/31/2018	600	05/02/2006	Flt Rt	Global Matures 05/05/2026 (USD)
Baa1	10/31/2018	39.473	08/14/2006	6.00%	Matures 08/15/2019 (USD)
Baa1	10/31/2018	25.2	08/14/2006	6.125%	Matures 08/15/2030 (USD)
Baa1	10/31/2018	0.001	05/15/2006	Matures 05/15/2022 (USD)	
Baa1	10/31/2018	0.001	05/15/2006	Matures 05/15/2032 (USD)	
Baa1	10/31/2018	2.529	03/27/2006	5.70%	Matures 03/15/2022 (USD)
Baa1	10/31/2018	5.022	03/27/2006	5.875%	Matures 03/15/2032 (USD)
Baa1	10/31/2018	7.373	08/21/2006	5.75%	Matures 08/15/2019 (USD)
Baa1	10/31/2018	13.547	08/21/2006	6.00%	Matures 08/15/2030 (USD)
Baa1	10/31/2018	2.729	04/10/2006	5.85%	Matures 04/15/2022 (USD)
Baa1	10/31/2018	10.268	04/10/2006	6.05%	Matures 04/15/2032 (USD)
Baa1	10/31/2018	6.993	08/28/2006	5.75%	Matures 09/15/2019 (USD)
Baa1	10/31/2018	21.58	08/28/2006	6.00%	Matures 09/15/2030 (USD)
Baa1	10/31/2018	121.266	12/14/2006	Flt Rt	Global Matures 12/21/2046 (USD)
Baa1	10/31/2018	43.426	11/29/2006	4.208%	Euro Matures 12/06/2021 (SEK)
Baa1	10/31/2018	750	04/27/2007	Global	Matures 05/04/2020 (USD)
Baa1	10/31/2018	69.945	09/24/2007	6.00%	Matures 09/15/2023 (USD)
Baa1	10/31/2018	126.824	10/01/2007	6.15%	Matures 10/15/2026 (USD)
Baa1	10/31/2018	2000	08/02/2007	Global	Matures 08/07/2037 (USD)
Baa1	10/31/2018	13.193	09/17/2007	5.65%	Matures 09/15/2019 (USD)
Baa1	10/31/2018	143.185	08/27/2007	6.125%	Matures 08/15/2027 (USD)
Baa1	10/31/2018	288.167	09/03/2007	8.35%	Euro Matures 09/03/2022 (MXN)
Baa1	10/31/2018	48.353	09/04/2007	6.05%	Matures 09/15/2024 (USD)
Baa1	10/31/2018	125.749	08/20/2007	6.25%	Matures 08/15/2027 (USD)
Baa1	10/31/2018	105.575	09/10/2007	6.10%	Matures 09/15/2026 (USD)
Baa1	10/31/2018	129	09/17/2007	6.15%	Matures 09/15/2040 (USD)
Baa1	10/31/2018	160.412	10/22/2007	6.10%	Matures 10/15/2026 (USD)
Baa1	10/31/2018	167.43	10/17/2007	Flt Rt	Global Matures 11/20/2047 (USD)
Baa1	10/31/2018	206	01/11/2008	Matures 01/15/2038 (USD)	
Baa1	10/31/2018	31.149	11/14/2007	5.085%	Euro Matures 11/14/2026 (SKK)
Baa1	10/31/2018	29.739	11/13/2007	5.75%	Matures 11/15/2022 (USD)
Baa1	10/31/2018	73.729	11/13/2007	6.00%	Matures 11/15/2037 (USD)
Baa1	10/31/2018	33.531	11/30/2007	4.96%	Euro Matures 11/30/2022 (CZK)
Baa1	10/31/2018	25	11/26/2007	Gtd Indx	Lkd Global (USD)
Baa1	10/31/2018	20.511	10/29/2007	5.55%	Matures 11/15/2019 (USD)
Baa1	10/31/2018	24.613	10/29/2007	5.90%	Matures 11/15/2025 (USD)
Baa1	10/31/2018	15.468	10/03/2007	5.50%	Euro Matures 10/03/2019 (HKD)
Baa1	10/31/2018	32.759	12/17/2007	5.50%	Matures 12/15/2019 (USD)
Baa1	10/31/2018	25.494	11/19/2007	5.70%	Matures 11/15/2022 (USD)
Baa1	10/31/2018	46.103	02/28/2008	Matures 02/15/2023 (USD)	
Baa1	10/31/2018	20.8	02/20/2008	Flt Rt	Euro Matures 03/20/2023 (USD)
Baa1	10/31/2018	41.866	01/31/2008	Matures 02/15/2023 (USD)	
Baa1	10/31/2018	42.744	04/24/2008	5.70%	Matures 04/15/2026 (USD)
Baa1	10/31/2018	98.828	04/21/2008	6.00%	Matures 04/15/2038 (USD)
Baa1	10/31/2018	0.001	02/07/2008	Matures 02/15/2020 (USD)	
Baa1	10/31/2018	191.731	02/14/2008	Matures 02/15/2019 (USD)	
Baa1	10/31/2018	40.857	04/10/2008	Matures 04/15/2019 (USD)	
Baa1	10/31/2018	18.113	02/07/2008	5.143%	Euro Matures 02/07/2022 (SKK)
Baa1	10/31/2018	6.267	09/18/2008	5.75%	Matures 09/15/2023 (USD)
Baa1	10/31/2018	35	08/15/2002	6.2%	Global Matures 08/15/2027 (USD)
Baa1	10/31/2018	20	05/21/1996	Flt Rt	Matures 05/28/2036 (USD)
Baa1	10/31/2018	19.8	10/30/1996	Flt Rt	Matures 11/03/2036 (USD)
Baa1	10/31/2018	1	01/31/2003	6.5%	Euro Matures (EUR)
Baa1	10/31/2018	7.831	11/08/2004	5.1%	Matures 11/15/2019 (USD)
Baa1	10/31/2018	8.617	11/15/2004	5.375%	Matures 11/15/2022 (USD)
Baa1	10/31/2018	8.069	09/18/2003	5.5%	Matures 12/15/2019 (USD)
Baa1	10/31/2018	17.57	12/11/2003	5.625%	Matures 12/15/2023 (USD)
Baa1	10/31/2018	25	10/18/2004	4.25%	Step Up Matures 10/29/2019 (USD)
Baa1	10/31/2018	27.692	05/01/2008	Matures 05/15/2024 (USD)	
Baa1	10/31/2018	30.299	09/11/2008	6.10%	Matures 09/15/2025 (USD)
Baa1	10/31/2018	9.997	10/18/2004	5.25%	Matures 10/15/2022 (USD)
Baa1	10/31/2018	250	08/08/2008	6.50%	Matures 08/15/2048 (USD)
Baa1	10/31/2018	40.092	10/30/1998	Flt Rt	Matures 11/04/2038 (USD)
Baa1	10/31/2018	6.751	12/27/2004	5.15%	Matures 12/15/2019 (USD)
Baa1	10/31/2018	15.056	12/27/2004	5.25%	Matures 12/15/2021 (USD)
Baa1	10/31/2018	28.062	09/24/1997	Flt Rt	Matures 09/30/2037 (USD)
Baa1	10/31/2018	22.196	04/30/2003	2.5%	Matures 05/15/2028 (USD)
Baa1	10/31/2018	6.278	11/01/2004	5%	Matures 11/15/2019 (USD)
Baa1	10/31/2018	98.828	04/21/2008	Matures 04/15/2038 (USD)	
Baa1	10/31/2018	4.754	11/01/2004	5.15%	Matures 11/15/2022 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa1	10/31/2018	41.251	10/15/2004	Flt Rt Matures 10/15/2044 (USD)
	Baa1	10/31/2018	10.292	12/20/2004	5.1% Matures 12/15/2019 (USD)
	Baa1	10/31/2018	7.46	01/03/2005	5.3% Matures 01/15/2020 (USD)
	Baa1	10/31/2018	2.891	10/24/2005	5.625% Matures 10/15/2034 (USD)
	Baa1	10/31/2018	15	10/23/1996	Flt Rt Matures 10/28/2036 (USD)
	Baa1	10/31/2018	13.855	08/21/2003	5.85% Matures 11/15/2023 (USD)
	Baa1	10/31/2018	14.229	10/18/2004	5.125% Matures 10/15/2019 (USD)
	Baa1	10/31/2018	5.775	11/08/2004	5.25% Matures 11/15/2022 (USD)
	Baa1	10/31/2018	8.524	12/13/2004	5.35% Matures 12/15/2022 (USD)
	Baa1	10/31/2018	36.598	02/06/2003	5.625% Matures 02/15/2020 (USD)
	Baa1	10/31/2018	15.233	10/24/2005	5.5% Matures 10/15/2025 (USD)
	Baa1	10/31/2018	9.189	04/30/2003	5.35% Matures 05/15/2023 (USD)
	Baa1	10/31/2018	25	02/22/2002	6.2% Global Matures 02/22/2022 (USD)
	Baa1	10/31/2018	25.594	05/10/1996	Flt Rt Matures 05/15/2036 (USD)
	Baa1	10/31/2018	1	01/29/2003	6.5% Euro Matures (GBP)
	Baa1	10/31/2018	51.215	08/14/2008	4.54% Euro Matures 08/21/2023 (HKD)
	Baa1	10/31/2018	10.204	05/24/2004	5.75% Matures 05/15/2019 (USD)
	Baa1	10/31/2018	10.338	12/06/2004	5.375% Matures 12/15/2021 (USD)
	Baa1	10/31/2018	41.855	03/20/2008	5.25% Matures 03/15/2020 (USD)
	Baa1	10/31/2018	17.542	11/05/2007	5.5% Matures 11/15/2019 (USD)
	Baa2	10/31/2018	1382.132	09/06/2005	4.875% Sub Euro Matures 09/18/2037 (GBP)
	Baa1	10/31/2018	24.271	11/05/2007	5.8% Matures 11/15/2023 (USD)
	Baa1	10/31/2018	13.259	09/18/2003	5.7% Matures 12/15/2022 (USD)
	Baa1	10/31/2018	279.611	09/09/2002	5.625% Euro Matures 09/16/2031 (GBP)
	Baa1	10/31/2018	7.456	10/25/2004	5.1% Matures 10/15/2019 (USD)
	Baa1	10/31/2018	5.304	11/29/2004	5.25% Matures 12/15/2021 (USD)
	Baa1	10/31/2018	1.771	05/02/2005	5.3% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	17.94	06/27/2008	5.05% Euro Matures 06/27/2023 (HKD)
	Baa1	10/31/2018	196.356	11/12/1998	5.5% Euro Matures 06/07/2021 (GBP)
	Baa1	10/31/2018	314.17	09/15/2000	6.25% Euro Matures 09/29/2020 (GBP)
	Baa1	10/31/2018	10.601	10/25/2004	5.25% Matures 10/15/2022 (USD)
	Baa1	10/31/2018	510.526	03/26/1999	5.25% Euro Matures 12/07/2028 (GBP)
	Baa1	10/31/2018	14.623	08/21/2003	5.65% Matures 08/15/2019 (USD)
	Baa1	10/31/2018	25	10/25/2004	4.25% Step Up Matures 11/05/2024 (USD)
	Baa1	10/31/2018	8.411	12/13/2004	5.15% Matures 12/15/2019 (USD)
	Baa1	10/31/2018	9.837	07/06/2004	5.75% Matures 07/15/2022 (USD)
	Baa1	10/31/2018	25	10/08/2004	4.25% Step Up Matures 10/08/2020 (USD)
	Baa1	10/31/2018	6.826	11/15/2004	5.25% Matures 11/15/2019 (USD)
	Baa1	10/31/2018	20.5	10/01/2008	Flt Rt Euro Matures 12/30/2024 (USD)
	Baa1	10/31/2018	36.484	05/15/2003	5.75% Euro Matures (NOK)
	Baa1	10/31/2018	17.11	03/13/2003	5.2% Matures 03/15/2020 (USD)
	Baa1	10/31/2018	75	11/04/2004	5.26% Global Matures 11/18/2019 (USD)
	Baa1	10/31/2018	369.15	12/09/1999	5.5% Euro Matures 06/07/2021 (GBP)
	Baa1	10/31/2018	12.808	06/19/2008	4.78% Euro Matures 06/19/2023 (HKD)
	Baa1	10/31/2018	1	11/22/2004	5.25% Matures 11/15/2021 (USD)
	Baa1	10/31/2018	69.59	10/30/1998	Flt Rt Matures 11/04/2038 (USD)
	Baa1	10/31/2018	35.884	12/26/2003	5.5% Matures 12/15/2023 (USD)
	Baa1	10/31/2018	460.259	11/02/2000	6.44% Euro Matures 11/15/2022 (GBP)
	Baa1	10/31/2018	16.992	06/01/2004	6.00% Matures 12/15/2023 (USD)
	Baa1	10/31/2018	14.798	01/03/2005	5.5% Matures 01/15/2022 (USD)
	Baa1	10/31/2018	4000	01/09/2009	6.88% Global Matures 01/10/2039 (USD)
	Baa1	10/31/2018	15.9	10/01/2008	0.10% Step Down Euro Matures 12/30/2027 (USD)
	Baa1	10/31/2018	39.5	10/01/2008	0.26% Step Down Euro Matures 12/30/2026 (USD)
	Baa1	10/31/2018	24.982	09/17/2009	5.75% Matures 09/15/2020 (USD)
	Baa1	10/31/2018	27.426	10/08/2009	5.35% Matures 10/15/2020 (USD)
	Baa1	10/31/2018	31.975	09/24/2009	5.50% Matures 09/15/2020 (USD)
	Baa1	10/31/2018	34.785	10/01/2009	5.55% Matures 10/15/2020 (USD)
	Baa1	10/31/2018	30.182	10/14/2009	5.35% Matures 10/15/2020 (USD)
	Baa1	10/31/2018	17.434	09/11/2009	5.70% Matures 09/15/2020 (USD)
	Baa1	10/31/2018	1	11/13/2009	5.10% Matures 11/15/2020 (USD)
	Baa1	10/31/2018	1	10/26/2009	5.45% Matures 10/15/2020 (USD)
	Baa1	10/31/2018	1	11/27/2009	5.00% Matures 11/15/2020 (USD)
	Baa1	10/31/2018	1	09/03/2009	Matures 09/15/2020 (USD)
	Baa1	10/31/2018	2000	08/04/2009	6.00% Global Matures 08/07/2019 (USD)
	Baa1	10/31/2018	14.312	08/20/2009	5.85% Matures 08/15/2020 (USD)
	Baa1	10/31/2018	10.054	08/27/2009	5.75% Matures 08/15/2021 (USD)
	Baa1	10/31/2018	1	08/06/2009	Matures 08/15/2020 (USD)
	Baa1	10/31/2018	42.061	08/19/2010	4.00% Matures 08/15/2019 (USD)
	Baa1	10/31/2018	24.523	08/26/2010	4.00% Matures 02/15/2020 (USD)
	Baa1	10/31/2018	27.915	08/26/2010	4.25% Matures 08/15/2022 (USD)
	Baa1	10/31/2018	1	02/04/2010	5.50% Matures 02/15/2022 (USD)
	Baa1	10/31/2018	29.397	02/19/2010	5.60% Matures 02/15/2022 (USD)
	Baa1	10/31/2018	27.191	02/11/2010	5.55% Matures 02/15/2022 (USD)
	Baa1	10/31/2018	17.834	04/08/2010	5.45% Matures 04/15/2023 (USD)
	Baa1	10/31/2018	13.825	09/16/2010	4.25% Matures 09/15/2022 (USD)
	Baa1	10/31/2018	15.212	09/16/2010	4.00% Matures 03/15/2020 (USD)
	Baa1	10/31/2018	1	04/29/2010	5.00% Matures 04/15/2022 (USD)
	Baa1	10/31/2018	17.173	04/14/2010	5.35% Matures 04/15/2022 (USD)
	Baa1	10/31/2018	23.332	01/21/2010	5.45% Matures 01/15/2022 (USD)
	Baa1	10/31/2018	6.564	04/08/2010	4.75% Matures 04/15/2019 (USD)
	Baa1	10/31/2018	34.564	05/20/2010	5.40% Matures 05/15/2022 (USD)
	Baa1	10/31/2018	21.63	05/27/2010	5.10% Matures 05/15/2023 (USD)
	Baa1	10/31/2018	1	08/09/2010	4.00% Matures 02/15/2019 (USD)
	Baa1	10/31/2018	26.192	05/14/2010	5.00% Matures 05/15/2022 (USD)
	Baa1	10/31/2018	13.08	05/27/2010	4.65% Matures 05/15/2019 (USD)
	Baa1	10/31/2018	21.457	06/10/2010	5.10% Matures 06/15/2023 (USD)
	Baa1	10/31/2018	25.47	03/04/2010	5.00% Matures 03/15/2019 (USD)
	Baa1	10/31/2018	30.264	02/25/2010	5.75% Matures 02/15/2023 (USD)
	Baa1	10/31/2018	1	03/11/2010	5.55% Matures 03/15/2023 (USD)
	Baa1	10/31/2018	1	03/18/2010	5.50% Matures 03/15/2023 (USD)
	Baa1	10/31/2018	88.217	10/06/2009	6.31% Euro Matures 10/07/2021 (NOK)
	Baa1	10/31/2018	1	03/18/2010	4.80% Matures 03/15/2019 (USD)
	Baa1	10/31/2018	1	04/01/2010	5.40% Matures 04/15/2023 (USD)
	Baa1	10/31/2018	1	03/25/2010	4.80% Matures 03/15/2019 (USD)
	Baa1	10/31/2018	1	03/25/2010	5.50% Matures 03/15/2023 (USD)
	Baa1	10/31/2018	25.47	03/04/2010	5.65% Matures 03/15/2022 (USD)
	Baa1	10/31/2018	2000	09/16/2010	4.38% Matures 09/16/2020 (USD)
	Baa1	10/31/2018	12.31	12/03/2009	5.15% Matures 12/15/2021 (USD)
	Baa1	10/31/2018	28.112	06/04/2010	5.15% Matures 06/15/2022 (USD)
	Baa1	10/31/2018	24.398	06/17/2010	5.00% Matures 06/15/2022 (USD)
	Baa1	10/31/2018	28.225	06/24/2010	5.15% Matures 06/15/2023 (USD)
	Baa1	10/31/2018	2000	01/05/2010	5.50% Global Matures 01/08/2020 (USD)
	Baa1	10/31/2018	7.177	11/04/2010	4.10% Matures 11/15/2021 (USD)
	Baa1	10/31/2018	15.004	11/04/2010	4.50% Matures 11/15/2025 (USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Baa1	10/31/2018	0.001	11/26/2010	4.60%	Matures 11/15/2023 (USD)
Baa1	10/31/2018	31.459	10/28/2010	4.50%	Matures 10/15/2025 (USD)
Baa1	10/31/2018	11.328	11/18/2010	4.00%	Matures 11/15/2021 (USD)
Baa1	10/31/2018	9.98	11/18/2010	4.50%	Matures 11/15/2025 (USD)
Baa1	10/31/2018	0.001	12/09/2010	4.50%	Matures 12/15/2022 (USD)
Baa1	10/31/2018	8.733	12/16/2010	4.50%	Matures 12/15/2021 (USD)
Baa1	10/31/2018	1	12/23/2010	5.00%	Matures 12/15/2025 (USD)
Baa1	10/31/2018	2000	01/07/2011	4.63%	Global Matures 01/07/2021 (USD)
Baa1	10/31/2018	9.626	01/20/2011	4.75%	Matures 01/15/2024 (USD)
Baa1	10/31/2018	22.548	01/20/2011	5.00%	Matures 01/15/2029 (USD)
Baa1	10/31/2018	16.708	11/12/2010	4.50%	Matures 11/15/2025 (USD)
Baa1	10/31/2018	11.528	12/16/2010	5.00%	Matures 12/15/2027 (USD)
Baa1	10/31/2018	18.858	09/10/2010	4.00%	Matures 03/15/2020 (USD)
Baa1	10/31/2018	28.933	09/02/2010	4.25%	Matures 09/15/2022 (USD)
Baa1	10/31/2018	28.433	09/30/2010	4.50%	Matures 09/15/2025 (USD)
Baa1	10/31/2018	18.774	09/23/2010	4.38%	Matures 09/15/2024 (USD)
Baa1	10/31/2018	25.245	10/14/2010	4.30%	Matures 10/15/2025 (USD)
Baa1	10/31/2018	20.975	09/10/2010	4.25%	Matures 09/15/2022 (USD)
Baa1	10/31/2018	22.485	10/07/2010	4.25%	Matures 10/15/2024 (USD)
Baa1	10/31/2018	14.275	10/28/2010	4.10%	Matures 10/15/2021 (USD)
Baa1	10/31/2018	29.444	07/08/2010	5.00%	Matures 07/15/2024 (USD)
Baa1	10/31/2018	37.298	07/01/2010	5.00%	Matures 07/15/2023 (USD)
Baa1	10/31/2018	20.994	11/05/2009	5.50%	Matures 11/15/2021 (USD)
Baa1	10/31/2018	19.989	05/06/2010	5.05%	Matures 05/15/2022 (USD)
Baa1	10/31/2018	1	11/19/2009	5.25%	Matures 11/15/2021 (USD)
Baa1	10/31/2018	20.846	01/14/2010	5.40%	Matures 01/15/2022 (USD)
Baa1	10/31/2018	1	04/14/2011	5.00%	Matures 04/15/2027 (USD)
Baa1	10/31/2018	1	04/14/2011	5.20%	Matures 04/15/2029 (USD)
Baa1	10/31/2018	1	04/14/2011	5.45%	Matures 04/15/2036 (USD)
Baa1	10/31/2018	16.024	11/03/2011	4.30%	Matures 11/15/2025 (USD)
Baa1	10/31/2018	1	07/08/2011		Matures 07/15/2024 (USD)
Baa1	10/31/2018	1	07/08/2011		Matures 07/15/2034 (USD)
Baa1	10/31/2018	1	06/03/2011	4.65%	Matures 06/15/2024 (USD)
Baa1	10/31/2018	1	06/03/2011	5.25%	Matures 06/15/2034 (USD)
Baa1	10/31/2018	17.707	04/18/2011	5.50%	Matures 04/15/2036 (USD)
Baa1	10/31/2018	1	09/01/2011	4.45%	Matures 09/15/2026 (USD)
Baa1	10/31/2018	10.915	06/09/2011	4.35%	Matures 06/15/2022 (USD)
Baa1	10/31/2018	18.581	06/09/2011	5.10%	Matures 06/15/2032 (USD)
Baa1	10/31/2018	13.163	06/30/2011	4.50%	Matures 06/15/2024 (USD)
Baa1	10/31/2018	35.108	06/30/2011	5.25%	Matures 06/15/2034 (USD)
Baa1	10/31/2018	18.778	08/25/2011	4.40%	Matures 08/15/2026 (USD)
Baa1	10/31/2018	1	05/26/2011	4.65%	Matures 05/15/2024 (USD)
Baa1	10/31/2018	1	05/26/2011	5.25%	Matures 05/15/2034 (USD)
Baa1	10/31/2018	11.286	08/04/2011	4.65%	Matures 08/15/2026 (USD)
Baa1	10/31/2018	19.551	07/14/2011	4.05%	Matures 07/15/2020 (USD)
Baa1	10/31/2018	8.469	07/14/2011	4.60%	Matures 07/15/2024 (USD)
Baa1	10/31/2018	29.03	07/14/2011	5.25%	Matures 07/15/2034 (USD)
Baa1	10/31/2018	1	07/19/2011	3.90%	Matures 07/15/2020 (USD)
Baa1	10/31/2018	1	07/19/2011	5.20%	Matures 07/15/2034 (USD)
Baa1	10/31/2018	1	09/09/2011		Matures 09/15/2026 (USD)
Baa1	10/31/2018	9.639	08/18/2011	4.40%	Matures 08/15/2026 (USD)
Baa1	10/31/2018	1	05/19/2011	5.00%	Matures 05/15/2030 (USD)
Baa1	10/31/2018	7.979	08/11/2011	4.40%	Matures 08/15/2026 (USD)
Baa1	10/31/2018	21.7	06/23/2011	5.30%	Matures 06/15/2036 (USD)
Baa1	10/31/2018	20.705	02/22/2011	5.00%	Matures 02/15/2025 (USD)
Baa1	10/31/2018	9.523	03/10/2011	4.10%	Matures 03/15/2020 (USD)
Baa1	10/31/2018	9.859	03/10/2011	5.00%	Matures 03/15/2029 (USD)
Baa1	10/31/2018	12.352	03/03/2011	5.25%	Global Matures 03/15/2032 (USD)
Baa1	10/31/2018	1	03/31/2011	4.65%	Matures 03/15/2023 (USD)
Baa1	10/31/2018	1	03/31/2011	5.25%	Matures 03/15/2032 (USD)
Baa1	10/31/2018	13.839	06/16/2011	5.10%	Matures 06/15/2031 (USD)
Baa1	10/31/2018	23.409	06/16/2011	5.25%	Matures 06/15/2036 (USD)
Baa1	10/31/2018	1	03/31/2011	5.00%	Matures 03/15/2027 (USD)
Baa1	10/31/2018	10.242	10/14/2011	3.50%	Matures 10/15/2019 (USD)
Baa1	10/31/2018	28.675	10/14/2011	4.00%	Matures 10/15/2022 (USD)
Baa1	10/31/2018	12.933	10/14/2011	4.35%	Matures 10/15/2025 (USD)
Baa1	10/31/2018	20.726	03/24/2011	5.00%	Matures 03/15/2029 (USD)
Baa1	10/31/2018	1	04/07/2011	4.80%	Matures 04/15/2024 (USD)
Baa1	10/31/2018	1	04/07/2011	5.05%	Matures 04/15/2027 (USD)
Baa1	10/31/2018	1	04/07/2011	5.25%	Matures 04/15/2034 (USD)
Baa1	10/31/2018	15.612	03/17/2011	5.10%	Matures 03/15/2029 (USD)
Baa1	10/31/2018	24.194	09/15/2011	4.35%	Matures 09/15/2026 (USD)
Baa1	10/31/2018	1	10/06/2011		Matures 10/15/2019 (USD)
Baa1	10/31/2018	1	10/06/2011		Matures 10/15/2022 (USD)
Baa1	10/31/2018	1	10/06/2011		Matures 10/15/2027 (USD)
Baa1	10/31/2018	12.641	02/16/2012	3.20%	Matures 02/15/2021 (USD)
Baa1	10/31/2018	7.762	02/16/2012	4.00%	Matures 02/15/2027 (USD)
Baa1	10/31/2018	13.299	02/16/2012	4.30%	Matures 02/15/2032 (USD)
Baa1	10/31/2018	1	04/17/2012	3.50%	Matures 04/15/2022 (USD)
Baa1	10/31/2018	1	09/29/2011		Matures 09/15/2023 (USD)
Baa1	10/31/2018	1	09/29/2011		Matures 09/15/2027 (USD)
Baa1	10/31/2018	12.384	11/25/2011	3.75%	Matures 11/15/2020 (USD)
Baa1	10/31/2018	13.437	11/25/2011	4.20%	Matures 11/15/2024 (USD)
Baa1	10/31/2018	1	11/17/2011	3.65%	Matures 11/15/2020 (USD)
Baa1	10/31/2018	1	11/17/2011	4.00%	Matures 11/15/2023 (USD)
Baa1	10/31/2018	2000	02/11/2011	5.30%	Global Matures 02/11/2021 (USD)
Baa1	10/31/2018	1	11/10/2011	3.65%	Matures 11/15/2020 (USD)
Baa1	10/31/2018	1	11/10/2011	4.05%	Matures 11/15/2023 (USD)
Baa1	10/31/2018	100	02/24/2012	4.00%	Step Up Matures 02/24/2032 (USD)
Baa1	10/31/2018	12.283	03/01/2012	3.00%	Matures 03/15/2020 (USD)
Baa1	10/31/2018	11.576	03/01/2012	4.05%	Matures 03/15/2027 (USD)
Baa1	10/31/2018	15.459	03/01/2012	4.35%	Matures 03/15/2032 (USD)
Baa1	10/31/2018	8.763	01/12/2012	4.00%	Matures 01/15/2027 (USD)
Baa1	10/31/2018	14.109	01/12/2012	4.30%	Matures 01/15/2031 (USD)
Baa1	10/31/2018	1	02/02/2012	4.00%	Matures 02/15/2023 (USD)
Baa1	10/31/2018	1	02/02/2012	4.65%	Matures 02/15/2033 (USD)
Baa1	10/31/2018	1750	10/17/2011	4.65%	Global Matures 10/17/2021 (USD)
Baa1	10/31/2018	100	02/03/2012	4.25%	Step Up Matures 02/03/2032 (USD)
Baa1	10/31/2018	1	02/24/2012	3.25%	Matures 02/15/2021 (USD)
Baa1	10/31/2018	1	02/24/2012	4.05%	Matures 02/15/2027 (USD)
Baa1	10/31/2018	1	02/24/2012	4.35%	Matures 02/15/2032 (USD)
Baa1	10/31/2018	12.598	02/09/2012	3.00%	Matures 02/15/2020 (USD)
Baa1	10/31/2018	9.01	02/09/2012	4.00%	Matures 02/15/2027 (USD)
Baa1	10/31/2018	16.219	02/09/2012	4.35%	Matures 02/15/2032 (USD)

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	Baa1	10/31/2018	100	01/13/2012	4.00% Step Up Matures 01/13/2027 (USD)
	Baa1	10/31/2018	12.519	02/17/2011	5.20% Matures 02/15/2029 (USD)
	Baa1	10/31/2018	7.069	02/10/2011	4.50% Matures 02/15/2022 (USD)
	Baa1	10/31/2018	12.367	02/10/2011	5.05% Matures 02/15/2029 (USD)
	Baa1	10/31/2018	10.949	02/03/2011	4.60% Matures 02/15/2022 (USD)
	Baa1	10/31/2018	22.977	02/03/2011	5.00% Matures 02/15/2027 (USD)
	Baa1	10/31/2018	1	04/16/2012	3.50% Step Up Matures 04/16/2027 (USD)
	Baa1	10/31/2018	9.919	12/15/2011	4.00% Matures 12/15/2023 (USD)
	Baa1	10/31/2018	27.665	09/22/2011	4.50% Matures 09/15/2027 (USD)
	Baa1	10/31/2018	12.062	12/15/2011	4.65% Matures 12/15/2032 (USD)
	Baa1	10/31/2018	1	12/30/2011	4.00% Matures 12/15/2023 (USD)
	Baa1	10/31/2018	1	12/30/2011	4.50% Matures 12/15/2031 (USD)
	Baa1	10/31/2018	1	04/05/2012	Matures 04/15/2022 (USD)
	Baa1	10/31/2018	1	04/05/2012	Matures 04/15/2026 (USD)
	Baa1	10/31/2018	1	04/05/2012	Matures 04/15/2032 (USD)
	Baa1	10/31/2018	100	12/30/2011	4.00% Step Up Matures 12/30/2026 (USD)
	Baa1	10/31/2018	50	12/28/2011	4.00% Step Up Matures 12/28/2026 (USD)
	Baa1	10/31/2018	1	12/22/2011	4.15% Matures 12/15/2024 (USD)
	Baa1	10/31/2018	1	12/22/2011	4.65% Matures 12/15/2033 (USD)
	Baa1	10/31/2018	170.461	07/23/2013	Flt Rt Euro Matures 07/30/2019 (SEK)
	Baa1	10/31/2018	77.482	07/23/2013	3.25% Euro Matures 07/30/2019 (SEK)
	Baa1	10/31/2018	1	08/22/2013	4.00% Matures 08/15/2029 (USD)
	Baa1	10/31/2018	1	08/16/2012	3.00% Matures 08/15/2025 (USD)
	Baa1	10/31/2018	1	08/16/2012	3.60% Matures 08/15/2032 (USD)
	Baa1	10/31/2018	1	06/28/2012	3.00% Matures 06/15/2021 (USD)
	Baa1	10/31/2018	1	06/28/2012	3.35% Matures 06/15/2024 (USD)
	Baa1	10/31/2018	1	06/28/2012	4.00% Matures 06/15/2032 (USD)
	Baa1	10/31/2018	1	08/07/2013	3.65% Matures 08/15/2025 (USD)
	Baa1	10/31/2018	1	08/07/2013	4.20% Matures 08/15/2031 (USD)
	Baa1	10/31/2018	250	08/17/2012	4.00% Matures 08/17/2032 (USD)
	Baa1	10/31/2018	1	08/23/2012	3.00% Matures 08/15/2024 (USD)
	Baa1	10/31/2018	1	08/23/2012	3.60% Matures 08/15/2031 (USD)
	Baa1	10/31/2018	1	08/30/2012	3.05% Matures 08/15/2023 (USD)
	Baa1	10/31/2018	1	08/30/2012	3.75% Matures 08/15/2031 (USD)
	Baa1	10/31/2018	100	08/15/2012	4.58% Global Matures 08/24/2037 (USD)
	Baa1	10/31/2018	1	06/21/2012	3.15% Matures 06/15/2022 (USD)
	Baa1	10/31/2018	1	06/21/2012	4.05% Matures 06/15/2032 (USD)
	Baa1	10/31/2018	1	10/31/2013	3.50% Matures 10/15/2025 (USD)
	Baa1	10/31/2018	1	10/31/2013	4.05% Matures 10/15/2030 (USD)
	Baa1	10/31/2018	1	09/07/2012	3.05% Matures 09/15/2025 (USD)
	Baa1	10/31/2018	1	09/07/2012	3.63% Matures 09/15/2032 (USD)
	Baa1	10/31/2018	1	06/15/2012	Matures 06/15/2022 (USD)
	Baa1	10/31/2018	1	06/15/2012	Matures 06/15/2032 (USD)
	Baa1	10/31/2018	1	07/06/2012	Matures 07/15/2022 (USD)
	Baa1	10/31/2018	1	07/06/2012	Matures 07/15/2027 (USD)
	Baa1	10/31/2018	1	07/06/2012	Matures 07/15/2032 (USD)
	Baa1	10/31/2018	2000	01/03/2013	3.10% Global Matures 01/09/2023 (USD)
	Baa1	10/31/2018	5.865	01/15/2013	3.05% Matures 01/15/2026 (USD)
	Baa1	10/31/2018	25.6	01/15/2013	3.70% Matures 01/15/2033 (USD)
	Baa1	10/31/2018	1	02/07/2013	3.75% Matures 02/15/2033 (USD)
	Baa1	10/31/2018	250	02/07/2013	4.00% Matures 02/14/2033 (USD)
	Baa1	10/31/2018	1	02/14/2013	3.80% Matures 02/15/2033 (USD)
	Baa1	10/31/2018	8.008	02/22/2013	3.50% Matures 02/15/2029 (USD)
	Baa1	10/31/2018	700	01/22/2013	4.63% Euro Matures 01/30/2043 (USD)
	Baa1	10/31/2018	10.079	02/22/2013	3.00% Matures 02/15/2024 (USD)
	Baa1	10/31/2018	50	04/03/2013	3.75% Euro Matures 04/03/2028 (USD)
	Baa1	10/31/2018	1	06/21/2013	4.00% Matures 06/15/2032 (USD)
	Baa1	10/31/2018	1	11/01/2012	3.00% Matures 11/15/2025 (USD)
	Baa1	10/31/2018	1	11/01/2012	3.50% Matures 11/15/2031 (USD)
	Baa1	10/31/2018	1	02/14/2013	3.13% Matures 02/15/2026 (USD)
	Baa1	10/31/2018	1	06/01/2012	Matures 06/15/2022 (USD)
	Baa1	10/31/2018	1	06/01/2012	Matures 06/15/2032 (USD)
	Baa1	10/31/2018	1	05/02/2013	3.10% Matures 05/15/2026 (USD)
	Baa1	10/31/2018	10.861	05/24/2012	3.25% Matures 05/15/2022 (USD)
	Baa1	10/31/2018	18.291	05/24/2012	4.15% Matures 05/15/2032 (USD)
	Baa1	10/31/2018	3.8	05/17/2012	2.95% Matures 05/15/2021 (USD)
	Baa1	10/31/2018	20.932	05/17/2012	4.05% Matures 05/15/2032 (USD)
	Baa1	10/31/2018	261	04/16/2013	Flt Rt Matures 04/15/2023 (USD)
	Baa1	10/31/2018	6.087	08/09/2012	3.00% Matures 08/15/2025 (USD)
	Baa1	10/31/2018	1	04/08/2013	3.70% Matures 04/15/2030 (USD)
	Baa1	10/31/2018	1	06/07/2012	Matures 06/15/2022 (USD)
	Baa1	10/31/2018	1	06/07/2012	Matures 06/15/2032 (USD)
	Baa1	10/31/2018	1	08/26/2013	3.55% Matures 09/15/2022 (USD)
	Baa1	10/31/2018	1	08/26/2013	4.25% Matures 09/15/2028 (USD)
	Baa1	10/31/2018	12.683	08/09/2012	3.60% Matures 08/15/2032 (USD)
	Baa1	10/31/2018	1	05/30/2013	3.80% Matures 06/15/2031 (USD)
	Baa1	10/31/2018	1	09/12/2013	4.25% Matures 09/15/2027 (USD)
	Baa1	10/31/2018	1	09/27/2012	3.00% Matures 09/15/2023 (USD)
	Baa1	10/31/2018	1	09/27/2012	3.50% Matures 09/15/2029 (USD)
	Baa1	10/31/2018	1	12/06/2012	3.00% Matures 12/15/2026 (USD)
	Baa1	10/31/2018	1	12/06/2012	3.55% Matures 12/15/2032 (USD)
	Baa1	10/31/2018	1	10/04/2012	Matures 10/15/2024 (USD)
	Baa1	10/31/2018	1	10/04/2012	Matures 10/15/2030 (USD)
	Baa1	10/31/2018	1	12/13/2012	3.55% Matures 12/15/2032 (USD)
	Baa1	10/31/2018	1	09/26/2013	4.25% Matures 09/15/2028 (USD)
	Baa1	10/31/2018	1	10/03/2013	4.00% Matures 10/15/2027 (USD)
	Baa1	10/31/2018	17.005	03/11/2013	3.88% Matures 03/15/2033 (USD)
	Baa1	10/31/2018	615	03/11/2013	Flt Rt Matures 03/15/2023 (USD)
	Baa1	10/31/2018	1	04/04/2013	Flt Rt Matures 04/15/2020 (USD)
	Baa1	10/31/2018	250	07/26/2012	4.63% Global Matures 01/07/2021 (USD)
	Baa1	10/31/2018	1	12/20/2012	3.55% Matures 12/15/2032 (USD)
	Baa1	10/31/2018	825	10/02/2012	4.88% Matures 10/15/2052 (USD)
	Baa1	10/31/2018	1	08/02/2012	Matures 08/15/2025 (USD)
	Baa1	10/31/2018	1	08/02/2012	Matures 08/15/2032 (USD)
	Baa1	10/31/2018	1	04/17/2012	4.20% Matures 04/15/2032 (USD)
	Baa1	10/31/2018	1	12/27/2012	3.60% Matures 12/15/2032 (USD)
	Baa1	10/31/2018	1	04/01/2013	3.65% Matures 04/15/2029 (USD)
	Baa1	10/31/2018	1	05/31/2013	3.30% Matures 05/15/2027 (USD)
	Baa1	10/31/2018	1	05/06/2013	3.50% Matures 05/15/2032 (USD)
	Baa1	10/31/2018	1	01/03/2013	3.55% Matures 01/15/2033 (USD)
	Baa1	10/31/2018	1	03/28/2013	3.55% Matures 03/15/2028 (USD)
	Baa1	10/31/2018	250	08/01/2013	3.25% Matures 08/01/2020 (USD)
	Baa1	10/31/2018	150	05/13/2013	4.65% Global Matures 10/17/2021 (USD)
	Baa1	10/31/2018	1	03/21/2013	3.15% Matures 03/15/2024 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa1	10/31/2018	550	01/22/2013	4.88% Matures 01/29/2053 (USD)
	Baa1	10/31/2018	1	07/11/2013	4.00% Matures 07/15/2029 (USD)
	Baa1	10/31/2018	1	08/01/2013	3.50% Matures 08/15/2024 (USD)
	Baa1	10/31/2018	1	08/01/2013	4.25% Matures 08/15/2033 (USD)
	Baa1	10/31/2018	750	05/09/2013	4.70% Matures 05/16/2053 (USD)
	Baa1	10/31/2018	1	11/16/2012	3.00% Matures 11/16/2026 (USD)
	Baa1	10/31/2018	1	11/16/2012	3.50% Matures 11/16/2031 (USD)
	Baa1	10/31/2018	2000	09/04/2012	3.15% Global Matures 09/07/2022 (USD)
	Baa1	10/31/2018	250	09/17/2012	4.00% Matures 09/17/2032 (USD)
	Baa1	10/31/2018	1	11/23/2012	3.00% Matures 11/15/2027 (USD)
	Baa1	10/31/2018	1	11/23/2012	3.50% Matures 11/15/2032 (USD)
	Baa1	10/31/2018	1	09/19/2013	4.25% Matures 09/15/2027 (USD)
	Baa1	10/31/2018	1	09/20/2012	3.00% Matures 09/15/2024 (USD)
	Baa1	10/31/2018	1	09/20/2012	3.70% Matures 09/15/2032 (USD)
	Baa1	10/31/2018	250	11/14/2012	3.00% Step Up Matures 11/14/2027 (USD)
	Baa1	10/31/2018	1	12/19/2013	4.25% Matures 12/15/2029 (USD)
	Baa1	10/31/2018	245	03/28/2014	Flt Rt Euro Matures 03/28/2020 (USD)
	Baa1	10/31/2018	505	03/28/2014	2.50% Euro Matures 03/28/2020 (USD)
	Baa1	10/31/2018	28.633	03/20/2014	4.25% Matures 03/15/2030 (USD)
	Baa1	10/31/2018	60.292	12/12/2012	1.21% Euro Matures 12/12/2022 (JPY)
	Baa1	10/31/2018	500	01/06/2015	Flt Rt Matures 01/09/2020 (USD)
	Baa1	10/31/2018	2000	01/09/2015	2.20% Matures 01/09/2020 (USD)
	Baa1	10/31/2018	1	01/12/2015	2.40% Matures 01/15/2022 (USD)
	Baa1	10/31/2018	1	04/03/2014	4.00% Matures 04/15/2029 (USD)
	Baa1	10/31/2018	1	10/27/2014	2.15% Matures 10/15/2020 (USD)
	Baa1	10/31/2018	78.493	12/08/2014	Flt Rt Matures 12/15/2054 (USD)
	Baa1	10/31/2018	1	03/27/2014	4.25% Matures 03/15/2034 (USD)
	Baa1	10/31/2018	1	12/08/2014	2.13% Matures 12/15/2020 (USD)
	Baa1	10/31/2018	1	04/10/2014	4.13% Matures 04/15/2030 (USD)
	Baa1	10/31/2018	1	04/15/2014	4.15% Matures 04/15/2031 (USD)
	Baa1	10/31/2018	21.47	06/19/2014	4.13% Matures 06/15/2035 (USD)
	Baa1	10/31/2018	150	05/30/2014	4.38% Matures 09/16/2020 (USD)
	Baa1	10/31/2018	1	01/30/2014	4.15% Matures 01/15/2034 (USD)
	Baa1	10/31/2018	1	05/30/2014	4.05% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	27.293	07/03/2014	4.00% Matures 07/15/2032 (USD)
	Baa1	10/31/2018	1	06/25/2014	4.00% Matures 06/15/2033 (USD)
	Baa1	10/31/2018	1	05/15/2014	4.05% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	1000	05/15/2014	3.45% Matures 05/15/2024 (USD)
	Baa1	10/31/2018	25	02/09/2015	Flt Rt Matures 02/15/2025 (USD)
	Baa1	10/31/2018	2.08	02/12/2015	2.05% Matures 02/15/2022 (USD)
	Baa1	10/31/2018	1	05/22/2014	4.13% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	1	05/08/2014	4.15% Matures 05/15/2034 (USD)
	Baa1	10/31/2018	1	07/30/2014	4.00% Matures 08/15/2035 (USD)
	Baa1	10/31/2018	14.481	11/20/2013	4.15% Matures 11/15/2030 (USD)
	Baa1	10/31/2018	1	07/31/2014	4.00% Matures 07/15/2035 (USD)
	Baa1	10/31/2018	1	11/25/2013	4.00% Matures 11/15/2028 (USD)
	Baa1	10/31/2018	15.359	02/05/2015	2.00% Matures 02/15/2021 (USD)
	Baa1	10/31/2018	1	09/29/2014	2.75% Matures 10/15/2021 (USD)
	Baa1	10/31/2018	4.024	03/09/2015	2.25% Matures 03/15/2022 (USD)
	Baa1	10/31/2018	1	09/15/2014	2.65% Matures 09/15/2021 (USD)
	Baa1	10/31/2018	1	09/22/2014	2.75% Matures 09/15/2021 (USD)
	Baa1	10/31/2018	1	02/06/2014	4.25% Matures 02/15/2034 (USD)
	Baa1	10/31/2018	500	01/14/2014	Flt Rt Matures 01/14/2019 (USD)
	Baa1	10/31/2018	1000	01/14/2014	2.30% Matures 01/14/2019 (USD)
	Baa1	10/31/2018	1	06/05/2014	4.15% Matures 06/15/2037 (USD)
	Baa1	10/31/2018	67.536	12/17/2013	Flt Rt Matures 12/15/2053 (USD)
	Baa1	10/31/2018	1	06/12/2014	4.00% Matures 06/15/2032 (USD)
	Baa1	10/31/2018	20	06/03/2014	Flt Rt Euro Matures 06/11/2019 (USD)
General Mills Inc	Baa2	02/23/2018	30	11/04/1998	Flt Rt Matures 11/04/2078 (USD)
	Baa2	02/23/2018	100	02/05/2008	8.02% Matures 02/05/2023 (USD)
	Baa2	02/23/2018	100	10/15/2016	6.59% Matures 10/15/2022 (USD)
General Motors Financial Co Inc	Baa3	01/09/2018	3.623	01/16/2018	3.45% Gtd 01/20/2025 (USD)
	Baa3	01/09/2018	5.348	01/16/2018	2.65% Gtd 01/20/2021 (USD)
	Baa3	02/21/2018	0	02/26/2018	4.35% Gtd 03/20/2028 (USD)
	Baa3	02/21/2018	0	02/26/2018	3.40% Gtd 03/20/2022 (USD)
	Baa3	02/27/2018	4.05	03/05/2018	4.00% Gtd 03/20/2025 (USD)
	Baa3	02/27/2018	4.715	03/05/2018	3.10% Gtd 03/20/2021 (USD)
	Baa3	03/06/2018	2.302	03/12/2018	3.65% Gtd 03/20/2023 (USD)
	Baa3	03/20/2018	0	03/19/2018	3.20% Gtd 03/20/2021 (USD)
	Baa3	03/20/2018	0	03/19/2018	4.00% Gtd 03/20/2024 (USD)
	Baa3	03/21/2018	600	03/19/2018	Gtd Flt Rt Euro 03/26/2022 (EUR)
	Baa3	03/21/2018	500	03/19/2019	1.69% Gtd Euro 03/26/2025 (EUR)
	Baa3	03/27/2018	0	04/02/2018	4.50% Gtd 04/20/2028 (USD)
	Baa3	03/27/2018	0	04/02/2018	3.75% Gtd 04/20/2023 (USD)
	Baa3	04/02/2018	0	04/09/2018	3.50% Gtd 04/20/2022 (USD)
	Baa3	04/02/2018	0	04/09/2018	4.30% Gtd 04/20/2027 (USD)
	Baa3	05/01/2018	0	05/07/2018	3.85% Gtd 05/20/2023 (USD)
	Baa3	05/01/2018	0	05/07/2018	4.65% Gtd 05/20/2028 (USD)
	Baa3	05/09/2018	0	05/14/2018	4.20% Gtd 05/20/2024 (USD)
	Baa3	05/09/2018	0	05/14/2018	3.45% Gtd 05/20/2021 (USD)
	Baa3	05/15/2018	0	05/21/2018	3.90% Gtd 05/20/2023 (USD)
	Baa3	05/15/2018	0	05/21/2018	4.75% Gtd 05/20/2028 (USD)
	Baa3	05/22/2018	0	05/29/2018	4.25% Gtd 06/20/2024 (USD)
	Baa3	05/22/2018	0	05/29/2018	3.55% Gtd 06/20/2021 (USD)
	Baa3	05/30/2018	0	06/04/2018	4.50% Gtd 06/20/2027 (USD)
	Baa3	05/30/2018	0	06/04/2018	3.60% Gtd 06/20/2022 (USD)
	Baa3	06/11/2018	2.703	06/11/2018	3.85% 06/20/2023 (USD)
	Baa3	06/11/2018	4.564	06/11/2018	4.65% 06/20/2028 (USD)
	Baa3	06/12/2018	3.651	06/18/2018	3.45% 06/20/2021 (USD)
	Baa3	06/12/2018	2.615	06/18/2018	4.15% 06/20/2024 (USD)
	Baa3	06/19/2018	2.58	06/22/2018	3.70% 06/20/2022 (USD)
	Baa3	06/19/2018	4.116	06/22/2018	4.50% 06/20/2026 (USD)
	Baa3	07/31/2018	0	08/06/2018	3.60% 08/20/2021 (USD)
	Baa3	07/31/2018	0	08/06/2018	4.75% 08/20/2028 (USD)
	Baa3	08/07/2018	0	08/13/2018	4.25% 08/20/2024 (USD)
	Baa3	08/07/2018	0	08/13/2018	3.55% 08/20/2021 (USD)
	Baa3	08/14/2018	0	08/20/2018	3.65% 08/20/2022 (USD)
	Baa3	08/14/2018	0	08/20/2018	4.65% 08/20/2028 (USD)
	Baa3	08/21/2018	0	08/27/2018	3.50% 08/20/2021 (USD)
	Baa3	08/21/2018	0	08/27/2018	4.55% 08/20/2026 (USD)
	Baa3	09/05/2018	1.555	09/10/2018	3.85% 09/20/2022 (USD)
	Baa3	09/05/2018	3.001	09/10/2018	4.75% 09/20/2028 (USD)
	Baa3	09/11/2018	1.394	09/17/2018	4.70% 09/20/2026 (USD)
	Baa3	09/11/2018	1.922	09/17/2018	4.15% 09/20/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Baa3	09/25/2018	0	10/01/2018	4.75%	10/20/2025 (USD)
	Baa3	10/02/2018	11.11	10/09/2018	5.00%	10/20/2028 (USD)
	Baa3	10/02/2018	4.884	10/09/2018	3.50%	10/20/2021 (USD)
	Baa3	11/06/2018	10.944	11/13/2018	4.00%	11/20/2021 (USD)
	Baa3	11/06/2018	11.044	11/13/2018	5.00%	11/20/2025 (USD)
	Baa3	11/14/2018	2.202	11/19/2018	4.25%	11/20/2022 (USD)
	Baa3	11/14/2018	1.568	11/19/2018	5.40%	11/20/2028 (USD)
GKN Holdings Plc	Baa2	09/26/2018	724.521	09/12/2012	5.375%	Euro Matures 09/19/2022 (GBP)
Glaxosmithkline Capital PLC	A2	05/15/2018	750	05/14/2018	1.75%	Gtd Euro 05/21/2030 (EUR)
	A2	05/15/2018	750	05/14/2018	3.00%	Gtd Flt Rt Euro 05/21/2020 (EUR)
	A2	05/15/2018	1000	05/14/2018	1.25%	Gtd Euro 05/21/2026 (EUR)
Glencore Fin (Europe) Ltd	Baa2	10/02/2018	175	10/09/2018	1.25%	Gtd Euro 10/09/2024 (CHF)
Global Logistic Properties Ltd	Baa3	01/04/2018	1000	05/28/2015	3.88%	Euro Matures 06/04/2025 (USD)
Globalworth Real Estate Investments Ltd	Ba1	03/28/2018	550	03/29/2018	3.00%	Euro 03/29/2025 (EUR)
Goldman Sachs Group Inc The	Baa2	01/02/2018	10000	12/01/2017	0.80%	Sub Euro 12/07/2027 (JPY)
	A3	01/22/2018	0	01/21/2018	3.00%	Step Up (USD)
	A3	01/22/2018	0	01/21/2018	4.50%	Fixed/Flt Rt (USD)
	A3	01/22/2018	0	01/22/2018	2.50%	Step Up (USD)
	A3	01/30/2018	0	01/30/2018	3.10%	(USD)
	A3	02/06/2018	0	02/03/2018	3.00%	(USD)
	A3	02/13/2018	20	02/09/2018	Zero Cpn Euro 02/16/2033 (EUR)	
	A3	02/22/2018	0.475	09/29/2017	3.00%	10/15/2026 (USD)
	A3	02/22/2018	2	02/12/2018	3.50%	Step Up 02/14/2030 (USD)
	A3	02/27/2018	0	02/22/2018	3.25%	(USD)
	A3	03/08/2018	0.497	02/20/2018	3.25%	02/15/2025 (USD)
	A3	03/14/2018	0	03/14/2018	4.00%	(USD)
	A3	03/14/2018	0	03/14/2018	2.50%	Step Up (USD)
	A3	03/15/2018	2000	03/08/2018	Flt Rt Euro 12/16/2020 (EUR)	
	A3	03/16/2018	0	03/16/2018	3.50%	Fixed/Flt Rt (USD)
	A3	03/19/2018	0	03/19/2018	4.65%	Fixed/Flt Rt (USD)
	A3	03/20/2018	0	03/20/2018	3.00%	(USD)
	A3	03/21/2018	6	03/13/2018	Zero Cpn Euro 03/20/2028 (EUR)	
	A3	03/22/2018	4	03/14/2018	Zero Cpn Euro 03/21/2028 (EUR)	
	A3	03/22/2018	750	03/15/2018	2.00%	Euro 03/22/2028 (EUR)
	A3	03/28/2018	0	03/28/2018	5.30%	Fixed/Flt Rt (USD)
	A3	04/05/2018	10	03/21/2018	2.21%	Euro 03/28/2033 (EUR)
	A3	04/06/2018	2	03/27/2018	4.00%	Step Up 03/29/2033 (USD)
	A3	04/06/2018	16	03/27/2018	3.25%	Step Up 03/29/2023 (USD)
	Baa2	04/13/2018	15000	03/22/2018	0.88%	Sub Euro 03/27/2028 (JPY)
	A3	04/19/2018	0	04/19/2018	2.50%	Step Up (USD)
	A3	04/19/2018	0	04/19/2018	3.25%	Step Up (USD)
	A3	04/23/2018	20	04/18/2018	Zero Cpn Euro 04/25/2028 (EUR)	
	A3	04/26/2018	0	04/26/2018	Flt Rt (USD)	
	A3	04/27/2018	10	04/23/2018	Zero Cpn Euro 04/30/2028 (EUR)	
	A3	04/30/2018	0	05/01/2018	3.50%	Step Up (USD)
	A3	04/30/2018	0	05/01/2018	2.50%	Step Up (USD)
	A3	05/02/2018	30	03/29/2018	4.15%	Euro 04/06/2033 (AUD)
	A3	05/04/2018	0	05/01/2018	3.00%	(USD)
	A3	05/09/2018	0	05/08/2018	3.25%	(USD)
	A3	05/15/2018	125	05/16/2018	4.50%	Australian 05/16/2028 (AUD)
	A3	05/15/2018	200	05/16/2018	3.60%	Australian 05/16/2023 (AUD)
	A3	05/15/2018	300	05/16/2018	Flt Rt Australian 05/16/2023 (AUD)	
	A3	05/15/2018	0	05/15/2018	3.30%	(USD)
	A3	05/15/2018	1500	05/14/2018	Flt Rt 05/15/2026 (USD)	
	A3	05/17/2018	0	05/16/2018	3.25%	Step Up (USD)
	A3	05/18/2018	325	05/08/2018	1.00%	Euro 11/24/2025 (CHF)
	A3	05/23/2018	0.095	05/29/2018	3.75%	06/15/2026 (USD)
	A3	05/24/2018	50	05/18/2018	Flt Rt 06/19/2019 (USD)	
	A3	05/24/2018	0	06/04/2018	3.00%	(USD)
	A3	05/29/2018	0	05/29/2018	2.63%	05/31/2019 (USD)
	A3	06/07/2018	446.642	05/25/2018	2.00%	Step Up Euro 05/31/2024 (USD)
	A3	06/07/2018	31.5	05/10/2018	3.91%	Euro 05/17/2021 (RON)
	A3	06/07/2018	300	05/11/2018	1.05%	Euro 05/22/2021 (CZK)
	A3	06/07/2018	167	05/15/2018	5.15%	Euro 05/22/2028 (RON)
	A3	06/11/2018	10.1	06/13/2018	4.00%	Fixed/Flt Rt 06/15/2025 (USD)
	A3	06/11/2018	2	06/14/2018	3.50%	Step Up 06/18/2024 (USD)
	A3	06/11/2018	0	06/11/2018	4.00%	Step Up (USD)
	A3	06/12/2018	1.571	06/15/2018	3.50%	06/15/2024 (USD)
	A3	06/13/2018	30	06/07/2018	Zero Cpn Euro 06/14/2028 (EUR)	
	A3	06/18/2018	0	06/18/2018	2.88%	(USD)
	A3	06/18/2018	0	06/18/2018	3.00%	(USD)
	A3	06/19/2018	11.5	06/14/2018	2.65%	06/20/2019 (USD)
	A3	07/01/2018	16	06/14/2018	3.13%	Euro 06/19/2023 (PLN)
	A3	07/10/2018	2000	06/29/2018	1.00%	Euro 07/19/2028 (JPY)
	A3	07/19/2018	0	07/19/2018	3.00%	Step Up (USD)
	A3	07/19/2018	0	07/19/2018	2.88%	(USD)
	A3	07/19/2018	0	07/19/2018	3.00%	Step Up (USD)
	A3	07/24/2018	1000	07/18/2018	3.13%	Euro 07/25/2029 (GBP)
	A3	07/24/2018	0	08/24/2018	3.00%	(USD)
	A3	07/24/2018	0	07/24/2018	Flt Rt (USD)	
	A3	07/27/2018	0	08/01/2018	3.00%	(USD)
	A3	07/31/2018	1500	07/25/2018	2.00%	Euro 11/01/2028 (EUR)
	A3	07/31/2018	0	08/06/2018	3.25%	(USD)
	A3	08/03/2018	0	08/03/2018	4.00%	Fixed/Flt Rt (USD)
	A3	08/03/2018	0	08/03/2018	3.00%	Step Up (USD)
	A3	08/07/2018	0	08/07/2018	3.15%	(USD)
	A3	08/14/2018	0	08/14/2018	3.25%	(USD)
	A3	08/14/2018	20	08/10/2018	Zero Cpn Euro 08/20/2033 (EUR)	
	A3	08/14/2018	10	08/10/2018	Zero Cpn Euro 08/20/2033 (EUR)	
	A3	08/14/2018	40000	08/10/2018	0.55%	Euro 11/16/2023 (JPY)
	A3	08/16/2018	0	08/16/2018	3.00%	(USD)
	A3	08/16/2018	0	08/16/2018	3.00%	Step Up (USD)
	A3	08/16/2018	0	08/16/2018	Flt Rt (USD)	
	A3	08/22/2018	10	08/16/2018	2.37%	Euro 08/23/2033 (EUR)
	A3	09/11/2018	0	09/11/2018	3.20%	(USD)
	A3	09/14/2018	0	09/14/2018	5.00%	Fixed/Flt Rt (USD)
	A3	09/21/2018	0	09/28/2018	3.30%	Step Up (USD)
	A3	09/21/2018	0	09/28/2018	4.00%	Step Up (USD)
	A3	10/18/2018	0	10/18/2018	4.00%	(USD)
	A3	10/18/2018	0	10/18/2018	4.00%	Step Up (USD)
	A3	10/23/2018	0	11/01/2018	3.45%	(USD)
	A3	10/31/2018	0	11/02/2018	3.50%	Step Up (USD)
	A3	11/06/2018	0.962	11/13/2018	3.45%	11/15/2022 (USD)
	A3	11/20/2018	100	10/18/2018	3.15%	Step Up Euro 10/23/2025 (USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	11/21/2018	0	11/21/2018	5.00% Fixed/Flt Rt (USD)
	A3	11/27/2018	0	12/03/2018	3.70% (USD)
	A3	12/02/2018	6000	11/13/2018	Dual Curr Flt Rt Euro 11/20/2023 (KRW)
	A3	12/03/2018	0	12/03/2018	
	A3	12/04/2018	0	12/04/2018	
	A3	12/11/2018	2,288	12/17/2018	
	A3	12/13/2018	5.05	12/07/2018	
	A3	12/17/2018	1	11/28/2018	
	A3	12/17/2018	105.3	11/26/2018	
	A3	12/17/2018	2	11/23/2018	
Goldman Sachs Int'l	A1	03/23/2018	0	03/14/2018	Euro 03/24/2025 (JPY)
	A1	04/05/2018	22500	02/26/2018	0.10% Gtd Euro 02/27/2019 (JPY)
	A1	04/05/2018	200	02/26/2018	Gtd Flt Rt Euro 09/26/2023 (AUD)
	A1	04/05/2018	50000	02/22/2018	0.11% Gtd Euro 02/22/2019 (JPY)
	A1	04/05/2018	50000	03/28/2018	0.12% Gtd Euro 03/29/2019 (JPY)
	A1	04/05/2018	30000	02/13/2018	0.10% Gtd Euro 07/14/2023 (JPY)
	A1	04/05/2018	10000	03/22/2018	0.12% Gtd Euro 03/22/2019 (JPY)
	A1	04/05/2018	12000	03/28/2018	0.12% Gtd Euro 03/28/2019 (JPY)
	A1	04/05/2018	30	03/19/2018	2.05% Gtd Fixed/Flt Rt Euro 03/19/2036 (EUR)
	A1	05/14/2018	15	05/15/2018	Zero Cpn Euro 05/15/2028 (EUR)
	A1	06/05/2018	26	05/02/2018	1.23% Gtd Euro 12/03/2025 (EUR)
	A1	06/21/2018	35	06/01/2018	1.60% Gtd Euro 02/27/2035 (EUR)
	A1	07/20/2018	50000	06/28/2018	0.13% Gtd Euro 06/28/2019 (JPY)
	A1	07/20/2018	35	06/27/2018	Gtd Euro 12/27/2019 (EUR)
	A1	07/20/2018	70	06/19/2018	3.06% Gtd Euro 12/19/2019 (USD)
	A1	07/20/2018	23000	07/17/2018	0.13% Gtd Euro 07/17/2019 (JPY)
	A1	07/24/2018	30	07/19/2018	2.50% Euro 07/26/2048 (EUR)
	A1	08/07/2018	10	07/30/2018	4.24% Euro 07/30/2028 (USD)
	A1	08/07/2018	30	07/30/2018	1.18% Gtd Euro 07/30/2025 (EUR)
	A1	11/16/2018	70	11/07/2018	2.54% Gtd Euro 11/07/2024 (AUD)
	A1	12/17/2018	20	08/24/2018	2.02% Matures 08/24/2033 (EUR)
Gothenburg City of	Aaa	02/22/2018	1500	10/11/2017	Flt Rt Euro 10/11/2022 (SEK)
	Aaa	02/22/2018	350	10/11/2017	0.75% Euro 10/11/2022 (SEK)
	Aaa	03/23/2018	1000	06/15/2016	0.89% Euro 06/15/2022 (SEK)
	Aaa	03/29/2018	900	03/16/2018	Flt Rt Euro 03/16/2023 (SEK)
	Aaa	03/29/2018	400	03/16/2018	0.74% Euro 03/16/2023 (SEK)
	Aaa	10/25/2018	500	11/05/2018	1.00% Euro 11/05/2024 (SEK)
	Aaa	10/25/2018	1000	11/05/2018	Flt Rt Euro 11/05/2024 (SEK)
Grand City Properties SA	Baa1	01/26/2018	900	01/25/2018	3.37% Euro Matures 02/02/2028 (HKD)
	Baa1	02/23/2018	500	02/19/2018	1.50% Euro 02/22/2027 (EUR)
	Baa1	02/23/2018	125	03/01/2018	0.96% Euro 09/01/2026 (CHF)
	Baa1	06/06/2018	7500	05/22/2018	1.40% Euro 06/07/2038 (JPY)
	Baa1	08/12/2018	55	07/10/2018	3.00% Fixed/Flt Rt Euro 07/10/2033 (EUR)
Greater Toronto Airports Auth	Aa3	03/28/2018	500	03/27/2018	3.26% Canadian 06/01/2037 (CAD)
Greenland Global Investment Ltd	Ba2	01/30/2018	0	01/30/2018	Gtd Euro (USD)
	Ba2	01/30/2018	0	01/30/2018	Gtd Euro (USD)
	Ba2	03/13/2018	1500	03/20/2018	7.13% Gtd Euro 03/20/2021 (CNY)
	Ba2	06/18/2018	250	06/26/2018	Gtd Flt Rt Euro 09/26/2021 (USD)
	Ba2	11/19/2018	280	11/27/2018	9.13% Gtd Euro 05/27/2020 (USD)
GS Fin Corp	A3	01/23/2018	0.838	11/28/2017	Gtd Indx Linked Matures 12/03/2024 (USD)
	A3	01/23/2018	1.545	11/17/2017	Gtd Indx Linked Matures 05/27/2025 (USD)
	A3	01/23/2018	0.579	11/27/2017	Gtd Indx Linked Matures 12/12/2022 (USD)
	A3	01/23/2018	0.106	11/28/2017	Gtd Indx Linked Matures 12/03/2025 (USD)
	A3	01/23/2018	1.145	11/10/2017	Gtd Indx Linked Matures 11/25/2024 (USD)
	A3	01/23/2018	0.478	01/12/2018	Gtd Indx Linked Matures 01/29/2025 (USD)
	A3	01/23/2018	0.4	11/22/2017	Gtd Indx Linked Matures 12/10/2024 (USD)
	A3	01/23/2018	1.15	11/17/2017	Gtd Indx Linked Matures 11/24/2025 (USD)
	A3	01/23/2018	0.79	11/06/2017	Gtd Equity Lnk Matures 05/11/2023 (USD)
	A3	01/23/2018	0.559	10/26/2017	Gtd Indx Linked Matures 11/12/2024 (USD)
	A3	01/23/2018	30.278	11/17/2017	Gtd Indx Linked Matures 05/31/2023 (USD)
	A3	01/23/2018	2.747	11/10/2017	Gtd Indx Linked Matures 11/15/2027 (USD)
	A3	01/23/2018	1	01/24/2018	Gtd Indx Linked Matures 02/07/2025 (USD)
	A3	01/31/2018	8.69	10/27/2017	Gtd Indx Linked Matures 10/31/2027 (USD)
	A3	02/02/2018	4.025	11/30/2017	7.00% Gtd 12/05/2032 (USD)
	A3	02/02/2018	0.6	11/22/2017	Gtd Indx Linked 11/27/2024 (USD)
	A3	02/02/2018	4.22	11/27/2017	Gtd Indx Linked 12/12/2024 (USD)
	A3	02/02/2018	0.467	11/27/2017	Gtd Indx Linked 12/12/2024 (USD)
	A3	02/02/2018	4.46	11/27/2017	Gtd Indx Linked 12/13/2027 (USD)
	A3	02/02/2018	0.502	11/21/2017	Gtd Indx Linked 11/26/2021 (USD)
	A3	02/02/2018	0.15	11/22/2017	Gtd Indx Linked 11/27/2024 (USD)
	A3	02/02/2018	0.345	11/27/2017	Gtd Indx Linked 12/03/2024 (USD)
	A3	02/02/2018	0.249	12/20/2017	Gtd Indx Linked 12/26/2024 (USD)
	A3	02/02/2018	1.6	12/14/2017	Gtd Indx Linked 06/19/2025 (USD)
	A3	02/02/2018	1.224	12/08/2017	Gtd Indx Linked 12/13/2027 (USD)
	A3	02/02/2018	1.113	12/20/2017	Gtd Indx Linked 01/07/2025 (USD)
	A3	02/02/2018	3.02	11/27/2017	Gtd Indx Linked 12/12/2024 (USD)
	A3	02/02/2018	0.22	12/28/2017	Gtd Indx Linked 10/01/2020 (USD)
	A3	02/02/2018	0.18	12/28/2017	Gtd Indx Linked 01/03/2023 (USD)
	A3	02/02/2018	2.787	11/27/2017	Gtd Indx Linked 12/13/2027 (USD)
	A3	02/02/2018	6.512	11/27/2017	Gtd Indx Linked 12/03/2024 (USD)
	A3	02/02/2018	1.798	12/08/2017	Gtd Indx Linked 12/23/2024 (USD)
	A3	02/02/2018	2.343	12/21/2017	Gtd Indx Linked 01/04/2028 (USD)
	A3	02/02/2018	0.889	11/27/2017	Gtd Indx Linked 12/12/2024 (USD)
	A3	02/06/2018	1.411	11/27/2017	Gtd Indx Linked 12/12/2024 (USD)
	A3	02/06/2018	1	12/21/2017	Gtd Indx Linked 12/27/2024 (USD)
	A3	02/06/2018	0.873	12/21/2017	Gtd Indx Linked 01/08/2025 (USD)
	A3	02/06/2018	0.374	12/20/2017	Gtd Indx Linked 01/07/2025 (USD)
	A3	02/06/2018	1	12/21/2017	Gtd Indx Linked 01/08/2025 (USD)
	A3	02/06/2018	0.04	11/30/2017	Gtd Indx Linked 12/05/2022 (USD)
	A3	02/06/2018	1.95	01/29/2018	Gtd Indx Linked 02/12/2025 (USD)
	A3	02/06/2018	9.949	11/28/2017	Gtd Indx Linked 05/31/2023 (USD)
	A3	02/12/2018	0.347	11/27/2017	Gtd Indx Linked 12/03/2024 (USD)
	A3	02/12/2018	2.308	10/26/2017	Gtd Indx Linked 11/12/2024 (USD)
	A3	02/12/2018	1	11/27/2017	Gtd Indx Linked 08/31/2023 (USD)
	A3	02/12/2018	1.411	11/28/2017	Gtd Indx Linked 05/31/2023 (USD)
	A3	02/12/2018	1	01/26/2018	Gtd Indx Linked 02/11/2025 (USD)
	A3	02/12/2018	3.465	12/21/2017	Gtd Indx Linked 09/26/2023 (USD)
	A3	02/12/2018	1	01/12/2018	Gtd Indx Linked 01/18/2028 (USD)
	A3	02/12/2018	1	11/27/2017	Gtd Indx Linked 12/13/2027 (USD)
	A3	02/12/2018	0.211	10/26/2017	Gtd Indx Linked 10/31/2022 (USD)
	A3	02/12/2018	1	01/26/2018	Gtd Indx Linked 01/30/2025 (USD)
	A3	02/12/2018	4.596	11/28/2017	Gtd Indx Linked 11/30/2027 (USD)
	A3	02/12/2018	0.266	12/20/2017	Gtd Indx Linked 12/26/2024 (USD)
	A3	02/12/2018	0.492	12/20/2017	Gtd Indx Linked 01/05/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	02/12/2018	0.206	11/30/2017	Gtd Indx Linked 12/03/2020 (USD)
	A3	02/12/2018	0.449	10/26/2017	Gtd Indx Linked 10/31/2024 (USD)
	A3	02/12/2018	10.907	10/26/2017	Gtd Indx Linked 10/31/2024 (USD)
	A3	02/12/2018	1	01/12/2018	Gtd Indx Linked 01/29/2025 (USD)
	A3	02/12/2018	0.25	12/21/2017	Gtd Indx Linked 01/08/2025 (USD)
	A3	02/12/2018	1	11/27/2017	Gtd Indx Linked 12/01/2022 (USD)
	A3	02/12/2018	1	11/03/2017	Gtd Indx Linked 11/10/2021 (USD)
	A3	02/12/2018	0.339	12/20/2017	Gtd Indx Linked 12/26/2024 (USD)
	A3	02/28/2018	1.319	01/26/2018	Gtd Indx Linked 02/11/2025 (USD)
	A3	02/28/2018	6.784	01/26/2018	Gtd Indx Linked 02/11/2028 (USD)
	A3	02/28/2018	0.698	01/31/2018	Gtd Indx Linked 02/03/2023 (USD)
	A3	02/28/2018	1	01/29/2018	Gtd Indx Linked 01/31/2028 (USD)
	A3	02/28/2018	1	01/25/2018	Gtd Indx Linked 01/29/2026 (USD)
	A3	02/28/2018	7.488	01/26/2018	Gtd Indx Linked 02/11/2025 (USD)
	A3	02/28/2018	1	01/26/2018	Gtd Indx Linked 10/31/2023 (USD)
	A3	02/28/2018	1.797	12/21/2017	Gtd Indx Linked 01/04/2028 (USD)
	A3	02/28/2018	5.492	01/26/2018	Gtd Indx Linked 01/30/2025 (USD)
	A3	02/28/2018	0.529	01/26/2018	Gtd Indx Linked 02/11/2025 (USD)
	A3	02/28/2018	1.103	12/26/2017	Gtd Indx Linked 12/29/2027 (USD)
	A3	02/28/2018	4.962	12/21/2017	Gtd Indx Linked 01/08/2025 (USD)
	A3	02/28/2018	0.88	01/26/2018	Gtd Indx Linked 02/11/2025 (USD)
	A3	02/28/2018	0.745	01/26/2018	Gtd Indx Linked 02/11/2025 (USD)
	A3	02/28/2018	0.245	01/26/2018	Gtd Indx Linked 01/30/2025 (USD)
	A3	03/22/2018	1	02/22/2018	Gtd Indx Linked 02/27/2025 (USD)
	A3	03/22/2018	1.877	02/23/2018	Gtd Indx Linked 03/11/2025 (USD)
	A3	03/22/2018	2.31	02/16/2018	Gtd Indx Linked 03/05/2025 (USD)
	A3	03/22/2018	1.279	02/26/2018	Gtd Indx Linked 03/12/2025 (USD)
	A3	03/22/2018	4.687	02/23/2018	Gtd Indx Linked 03/11/2025 (USD)
	A3	03/22/2018	0.5	02/09/2018	Gtd Indx Linked 02/14/2023 (USD)
	A3	03/22/2018	0.135	02/23/2018	Gtd Indx Linked 02/27/2025 (USD)
	A3	03/22/2018	1	03/13/2018	Gtd Indx Linked 03/27/2025 (USD)
	A3	03/22/2018	0.218	02/23/2018	Gtd Indx Linked 03/11/2025 (USD)
	A3	03/22/2018	1.99	02/26/2018	Gtd Indx Linked 12/02/2020 (USD)
	A3	03/22/2018	20.995	02/22/2018	Gtd Flt Rt 02/27/2058 (USD)
	A3	03/22/2018	1	02/20/2018	2.00% Gtd Indx Linked 02/24/2025 (USD)
	A3	03/22/2018	0.338	02/23/2018	Gtd Indx Linked 03/11/2025 (USD)
	A3	03/22/2018	0.148	02/23/2018	Gtd Indx Linked 02/27/2025 (USD)
	A3	03/29/2018	1.419	02/23/2018	Gtd Indx Linked 03/11/2025 (USD)
	A3	03/29/2018	2.246	02/26/2018	Gtd Indx Linked 02/28/2028 (USD)
	A3	03/29/2018	0.143	02/28/2018	Gtd Indx Linked 03/03/2023 (USD)
	A3	03/29/2018	1	03/16/2018	Gtd Indx Linked 03/20/2025 (USD)
	A3	03/29/2018	0.45	02/23/2018	Gtd Indx Linked 03/10/2028 (USD)
	A3	03/29/2018	1	03/26/2018	Gtd Indx Linked 10/01/2025 (USD)
	A3	03/29/2018	1	03/26/2018	Gtd Indx Linked 04/10/2028 (USD)
	A3	03/29/2018	0.877	02/23/2018	Gtd Indx Linked 03/10/2028 (USD)
	A3	03/29/2018	1	03/26/2018	Gtd Indx Linked 12/31/2024 (USD)
	A3	03/29/2018	1.376	02/23/2018	Gtd Indx Linked 03/11/2025 (USD)
	A3	03/29/2018	1	04/02/2018	Gtd Indx Linked 04/17/2023 (USD)
	A3	03/29/2018	1	03/16/2018	Gtd Indx Linked 03/20/2025 (USD)
	A3	03/29/2018	0.23	02/28/2018	Gtd Indx Linked 03/03/2023 (USD)
	A3	03/29/2018	1	03/16/2018	Gtd Indx Linked 03/21/2024 (USD)
	A3	03/29/2018	0.65	03/09/2018	Gtd Indx Linked 03/25/2025 (USD)
	A3	03/29/2018	0.312	02/23/2018	Gtd Indx Linked 03/10/2028 (USD)
	A3	03/29/2018	3.427	02/23/2018	Gtd Indx Linked 03/10/2028 (USD)
	A3	03/29/2018	1	03/26/2018	Gtd Indx Linked 03/30/2028 (USD)
	A3	04/02/2018	1	03/26/2018	Gtd Indx Linked 12/31/2020 (USD)
	A3	04/02/2018	1	03/26/2018	Gtd Indx Linked 10/10/2025 (USD)
	A3	04/02/2018	1	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/02/2018	2.844	03/13/2018	Gtd Indx Linked 03/27/2025 (USD)
	A3	04/02/2018	0.896	03/09/2018	Gtd Indx Linked 03/25/2025 (USD)
	A3	04/02/2018	1	03/26/2018	Gtd Indx Linked 04/10/2028 (USD)
	A3	04/02/2018	1	03/23/2018	Gtd Indx Linked 03/26/2026 (USD)
	A3	04/02/2018	1.266	03/13/2018	Gtd Indx Linked 03/27/2025 (USD)
	A3	04/10/2018	1	03/28/2018	Gtd Indx Linked 10/03/2024 (USD)
	A3	04/10/2018	1	04/12/2018	Gtd Indx Linked 04/28/2025 (USD)
	A3	04/10/2018	7.63	03/26/2018	Gtd Indx Linked 03/31/2021 (USD)
	A3	04/10/2018	1	03/26/2018	Gtd Indx Linked 03/31/2025 (USD)
	A3	04/10/2018	1	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)
	A3	04/13/2018	1.151	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/13/2018	0.1	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/13/2018	1.943	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/13/2018	8.03	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/13/2018	3.892	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/13/2018	0.109	03/26/2018	Gtd Indx Linked 03/31/2025 (USD)
	A3	04/13/2018	0.26	03/23/2018	Gtd Indx Linked 03/27/2025 (USD)
	A3	04/13/2018	3.01	03/26/2018	Gtd Indx Linked 03/30/2023 (USD)
	A3	04/13/2018	1	04/25/2018	Gtd Indx Linked 05/09/2028 (USD)
	A3	04/13/2018	1.928	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/18/2018	1	04/25/2018	Gtd Indx Linked 11/10/2025 (USD)
	A3	04/18/2018	3.79	03/27/2018	Gtd Indx Linked 03/29/2028 (USD)
	A3	04/18/2018	1	04/26/2018	Gtd Indx Linked 04/30/2028 (USD)
	A3	04/18/2018	3.626	03/26/2018	Gtd Indx Linked 04/10/2028 (USD)
	A3	04/18/2018	2	03/29/2018	Gtd Indx Linked 04/01/2021 (USD)
	A3	04/18/2018	0.431	03/28/2018	Gtd Indx Linked 04/02/2020 (USD)
	A3	04/18/2018	1.991	03/26/2018	Gtd Indx Linked 04/10/2028 (USD)
	A3	04/18/2018	0.175	03/26/2018	Gtd Indx Linked 04/09/2025 (USD)
	A3	04/18/2018	0.463	03/28/2018	Gtd Indx Linked 03/31/2023 (USD)
	A3	04/18/2018	1	04/25/2018	Gtd Indx Linked 01/30/2025 (USD)
	A3	04/30/2018	0	05/01/2018	5.00% Gtd (USD)
	A3	05/03/2018	0	05/22/2018	Gtd 05/25/2028 (USD)
	A3	05/14/2018	1	04/26/2018	Gtd Indx Linked 10/31/2023 (USD)
	A3	05/14/2018	1	04/25/2018	Gtd Indx Linked 01/30/2023 (USD)
	A3	05/14/2018	1	04/25/2018	Gtd Indx Linked 01/28/2021 (USD)
	A3	05/14/2018	1	05/02/2018	Gtd Indx Linked 05/16/2023 (USD)
	A3	05/14/2018	1	04/24/2018	Gtd Indx Linked 04/29/2024 (USD)
	A3	05/14/2018	1	04/25/2018	Gtd Indx Linked 10/30/2025 (USD)
	A3	05/14/2018	4.135	04/06/2018	Gtd Indx Linked 04/09/2021 (USD)
	A3	05/14/2018	1	04/24/2018	Gtd Indx Linked 04/29/2026 (USD)
	A3	05/14/2018	1	04/25/2018	Gtd Indx Linked 04/28/2028 (USD)
	A3	05/14/2018	1	04/30/2018	Gtd Indx Linked 05/04/2023 (USD)
	A3	05/16/2018	0.943	04/30/2018	Gtd Indx Linked 05/04/2023 (USD)
	A3	05/16/2018	0.716	04/30/2018	Gtd Indx Linked 05/05/2020 (USD)
	A3	05/16/2018	1	05/04/2018	Gtd Indx Linked 05/08/2025 (USD)
	A3	05/16/2018	1	04/23/2018	Gtd Indx Linked 05/07/2025 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
A3	05/16/2018	2.376	04/12/2018	Gtd Indx Linked 04/17/2028 (USD)	
A3	05/16/2018	0.603	04/12/2018	Gtd Indx Linked 04/28/2025 (USD)	
A3	05/16/2018	1	04/23/2018	Gtd Indx Linked 10/28/2025 (USD)	
A3	05/16/2018	0.9	04/13/2018	Gtd Indx Linked 04/15/2021 (USD)	
A3	05/16/2018	2.616	04/12/2018	Gtd Indx Linked 04/28/2025 (USD)	
A3	06/04/2018	0	06/04/2018	Gtd Flt Rt (USD)	
A3	06/04/2018	0	06/25/2018	Gtd Flt Rt 06/28/2028 (USD)	
A3	06/05/2018	1	05/14/2018	Gtd Indx Linked 05/29/2025 (USD)	
A3	06/05/2018	1.454	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)	
A3	06/05/2018	1.268	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)	
A3	06/05/2018	6.369	04/27/2015	Gtd Indx Linked 05/15/2028 (USD)	
A3	06/05/2018	1	05/24/2018	Gtd Indx Linked 05/30/2025 (USD)	
A3	06/05/2018	5.633	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)	
A3	06/05/2018	0.057	04/25/2018	Gtd Indx Linked 04/30/2025 (USD)	
A3	06/05/2018	12.198	04/23/2018	Gtd Indx Linked 05/07/2025 (USD)	
A3	06/05/2018	0.259	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)	
A3	06/05/2018	0.899	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)	
A3	06/07/2018	1.416	05/14/2018	Gtd Indx Linked 05/29/2025 (USD)	
A3	06/07/2018	1.055	05/14/2018	Gtd Indx Linked 05/17/2028 (USD)	
A3	06/07/2018	1.396	05/14/2018	Gtd Indx Linked 05/29/2025 (USD)	
A3	06/07/2018	4.669	05/14/2018	Gtd Indx Linked 05/29/2025 (USD)	
A3	06/07/2018	6.494	05/18/2018	Gtd Indx Linked 05/28/2025 (USD)	
A3	06/07/2018	1.404	05/14/2018	Gtd Indx Linked 05/29/2025 (USD)	
A3	06/07/2018	1.256	05/14/2018	Gtd Indx Linked 05/30/2028 (USD)	
A3	06/07/2018	2.464	04/25/2018	Gtd Indx Linked 05/09/2028 (USD)	
A3	06/07/2018	1	05/23/2018	Gtd Indx Linked 06/07/2023 (USD)	
A3	06/07/2018	1	05/23/2018	Gtd Indx Linked 05/29/2026 (USD)	
A3	06/07/2018	1	05/23/2018	Gtd Indx Linked 05/29/2024 (USD)	
A3	06/07/2018	0.105	04/25/2018	Gtd Indx Linked 11/10/2025 (USD)	
A3	06/07/2018	3.424	04/25/2018	Gtd Indx Linked 05/09/2025 (USD)	
A3	06/07/2018	0.115	05/18/2018	Gtd Indx Linked 11/25/2026 (USD)	
A3	06/07/2018	2.785	04/25/2018	Gtd Indx Linked 05/09/2028 (USD)	
A3	06/11/2018	1	05/21/2018	Gtd Indx Linked 08/26/2025 (USD)	
A3	06/11/2018	1.681	05/21/2018	Gtd Indx Linked 06/05/2025 (USD)	
A3	06/11/2018	2.25	05/18/2018	6.25% Gtd Fixed/Flt Rt 05/23/2033 (USD)	
A3	06/11/2018	1	06/01/2018	1.00% Gtd Indx Linked 12/03/2021 (USD)	
A3	06/11/2018	1	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	06/11/2018	1	05/24/2018	Gtd Indx Linked 03/01/2021 (USD)	
A3	06/11/2018	1	05/24/2018	Gtd Indx Linked 02/27/2025 (USD)	
A3	06/11/2018	1	06/01/2018	Gtd Indx Linked 06/19/2023 (USD)	
A3	06/11/2018	1	05/31/2018	Gtd Indx Linked 06/04/2020 (USD)	
A3	06/11/2018	1	05/29/2018	Gtd Indx Linked 06/12/2025 (USD)	
A3	06/16/2018	1	05/24/2018	Gtd Indx Linked 06/08/2028 (USD)	
A3	06/18/2018	1.889	05/18/2018	Gtd Indx Linked 05/30/2023 (USD)	
A3	06/18/2018	0.625	05/25/2018	Gtd Indx Linked 05/27/2021 (USD)	
A3	06/18/2018	0.697	05/30/2018	Gtd Indx Linked 06/13/2025 (USD)	
A3	06/18/2018	1	06/12/2018	Gtd Indx Linked 06/26/2025 (USD)	
A3	06/18/2018	1	05/24/2018	Gtd Indx Linked 05/30/2028 (USD)	
A3	06/18/2018	1.725	05/25/2018	Gtd Indx Linked 05/28/2021 (USD)	
A3	06/18/2018	1	05/24/2018	Gtd Indx Linked 12/11/2025 (USD)	
A3	06/18/2018	1	05/24/2018	Gtd Indx Linked 06/12/2028 (USD)	
A3	06/21/2018	0	06/25/2018	Gtd Flt Rt 06/27/2023 (USD)	
A3	06/25/2018	1	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)	
A3	06/25/2018	0.9	05/01/2018	1.45% Gtd Indx Linked 05/02/2024 (USD)	
A3	06/25/2018	1	06/26/2018	Gtd Indx Linked 06/29/2028 (USD)	
A3	06/25/2018	1	06/26/2018	Gtd Indx Linked 12/31/2025 (USD)	
A3	06/25/2018	1	06/29/2018	Gtd Indx Linked 10/04/2021 (USD)	
A3	06/25/2018	1	06/26/2018	Gtd Indx Linked 07/11/2028 (USD)	
A3	06/25/2018	1	06/22/2018	Gtd Indx Linked 07/01/2025 (USD)	
A3	06/25/2018	1	06/26/2018	Gtd Indx Linked 03/30/2023 (USD)	
A3	06/25/2018	1	06/22/2018	Gtd Indx Linked 07/03/2023 (USD)	
A3	06/25/2018	1	06/26/2018	Gtd Indx Linked 03/31/2021 (USD)	
A3	06/27/2018	0.478	06/12/2018	Gtd Indx Linked 06/26/2025 (USD)	
A3	06/27/2018	0.463	05/24/2018	Gtd Indx Linked 11/28/2025 (USD)	
A3	06/27/2018	1	06/15/2018	Gtd Indx Linked 06/18/2021 (USD)	
A3	06/27/2018	1	06/26/2018	Gtd Indx Linked 03/31/2025 (USD)	
A3	06/27/2018	1	06/26/2018	Gtd Indx Linked 07/10/2026 (USD)	
A3	06/27/2018	1	06/22/2018	Gtd Indx Linked 07/11/2028 (USD)	
A3	06/27/2018	0.671	06/12/2018	Gtd Indx Linked 06/26/2025 (USD)	
A3	06/27/2018	0.16	05/24/2018	Gtd Indx Linked 05/30/2025 (USD)	
A3	06/27/2018	2.118	05/24/2018	Gtd Indx Linked 03/01/2023 (USD)	
A3	06/27/2018	1.079	06/12/2018	Gtd Indx Linked 06/26/2025 (USD)	
A3	07/11/2018	4.008	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)	
A3	07/11/2018	0.78	06/26/2018	Gtd Indx Linked 07/11/2028 (USD)	
A3	07/11/2018	1.57	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	07/11/2018	1	07/26/2018	Gtd Indx Linked 08/09/2028 (USD)	
A3	07/11/2018	2.974	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)	
A3	07/11/2018	5.71	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	07/11/2018	1.28	05/24/2018	Gtd Indx Linked 06/08/2028 (USD)	
A3	07/11/2018	1.295	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	07/11/2018	0.941	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)	
A3	07/11/2018	0.376	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	07/17/2018	1	07/02/2018	Gtd Indx Linked 07/07/2023 (USD)	
A3	07/17/2018	1	06/27/2018	Gtd Var Rt Indx Lnk 06/29/2028 (USD)	
A3	07/17/2018	3	05/31/2018	Gtd Indx Linked 06/13/2028 (USD)	
A3	07/17/2018	1	06/26/2018	Gtd Indx Linked 07/01/2026 (USD)	
A3	07/17/2018	1	06/26/2018	Gtd Indx Linked 07/01/2024 (USD)	
A3	07/17/2018	0.838	07/02/2018	Gtd Indx Linked 07/18/2023 (USD)	
A3	07/17/2018	2.357	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	07/17/2018	0.095	05/24/2018	Gtd Indx Linked 06/10/2025 (USD)	
A3	07/17/2018	5.244	05/24/2018	Gtd Indx Linked 06/08/2028 (USD)	
A3	07/17/2018	1.111	06/01/2018	Gtd Indx Linked 10/08/2026 (USD)	
A3	07/20/2018	2.735	05/29/2018	Gtd Var Rt Indx Lnk 05/31/2028 (USD)	
A3	07/20/2018	1.25	05/29/2018	Gtd Indx Linked 06/12/2025 (USD)	
A3	07/20/2018	0.796	05/30/2018	Gtd Indx Linked 06/13/2025 (USD)	
A3	07/20/2018	0.055	05/31/2018	Gtd Indx Linked 06/05/2023 (USD)	
A3	07/20/2018	0.57	05/29/2018	Gtd Indx Linked 06/12/2025 (USD)	
A3	07/20/2018	1	07/12/2018	Gtd Indx Linked 07/28/2025 (USD)	
A3	07/20/2018	1	06/29/2018	Gtd Indx Linked 07/18/2023 (USD)	
A3	07/20/2018	1	06/25/2018	Gtd Indx Linked 07/10/2025 (USD)	
A3	07/20/2018	0.851	05/31/2018	Gtd Indx Linked 06/05/2023 (USD)	
A3	07/20/2018	1	07/27/2018	Gtd Var Rt Indx Lnk 07/31/2028 (USD)	
A3	07/23/2018	0.308	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)	
A3	07/23/2018	1.257	06/26/2018	Gtd Indx Linked 07/11/2028 (USD)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	07/23/2018	0.52	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)
	A3	07/23/2018	0.496	06/26/2018	Gtd Indx Linked 07/11/2025 (USD)
	A3	07/23/2018	1.774	06/27/2018	Gtd Indx Linked 12/29/2023 (USD)
	A3	07/23/2018	0.21	07/12/2018	Gtd Indx Linked 07/26/2028 (USD)
	A3	07/23/2018	0.4	06/15/2018	1.00% Gtd Indx Linked 03/22/2021 (USD)
	A3	07/23/2018	1.367	06/15/2018	Gtd Indx Linked 09/18/2020 (USD)
	A3	07/23/2018	0.115	06/26/2018	Gtd Indx Linked 06/29/2023 (USD)
	A3	07/23/2018	0.013	06/26/2018	Gtd Indx Linked 06/29/2023 (USD)
	A3	08/02/2018	0.25	06/26/2018	Gtd Indx Linked 12/31/2025 (USD)
	A3	08/02/2018	0.243	06/29/2018	Gtd Indx Linked 07/05/2023 (USD)
	A3	08/02/2018	0.693	06/29/2018	Gtd Indx Linked 07/02/2020 (USD)
	A3	08/02/2018	1	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/02/2018	1	07/20/2018	Gtd Indx Linked 08/23/2023 (USD)
	A3	08/02/2018	1	07/31/2018	Gtd Indx Linked 11/03/2021 (USD)
	A3	08/02/2018	1	07/26/2018	Gtd Indx Linked 08/11/2028 (USD)
	A3	08/02/2018	1	07/20/2018	Gtd Indx Linked 08/25/2025 (USD)
	A3	08/02/2018	1	07/31/2018	Gtd Indx Linked 08/14/2023 (USD)
	A3	08/02/2018	2.782	06/26/2018	Gtd Indx Linked 07/11/2028 (USD)
	A3	08/06/2018	1	08/01/2018	Gtd Indx Linked 08/15/2023 (USD)
	A3	08/06/2018	1	07/26/2018	Gtd Indx Linked 05/01/2025 (USD)
	A3	08/06/2018	1	07/26/2018	Gtd Indx Linked 08/09/2028 (USD)
	A3	08/06/2018	1	08/01/2018	Gtd Indx Linked 08/04/2023 (USD)
	A3	08/06/2018	1	07/26/2018	Gtd Indx Linked 01/29/2026 (USD)
	A3	08/06/2018	1	07/26/2018	Gtd Indx Linked 07/31/2024 (USD)
	A3	08/06/2018	1	07/26/2018	Gtd Var Rt Indx Lnkd 07/31/2025 (USD)
	A3	08/06/2018	1	07/31/2018	Gtd Indx Linked 08/03/2023 (USD)
	A3	08/14/2018	1.357	07/12/2018	Gtd Indx Linked 07/28/2025 (USD)
	A3	08/14/2018	1	08/24/2018	Gtd Indx Linked 09/20/2023 (USD)
	A3	08/14/2018	1	08/28/2018	Gtd Indx Linked 09/03/2024 (USD)
	A3	08/14/2018	1	08/13/2018	Gtd Indx Linked 08/27/2025 (USD)
	A3	08/14/2018	1.085	07/20/2018	Gtd Indx Linked 07/29/2025 (USD)
	A3	08/14/2018	1	07/27/2018	Gtd Indx Linked 08/12/2025 (USD)
	A3	08/14/2018	1.071	07/12/2018	Gtd Indx Linked 07/28/2025 (USD)
	A3	08/14/2018	0.889	07/12/2018	Gtd Indx Linked 07/28/2025 (USD)
	A3	08/14/2018	1	07/12/2018	1.20% Gtd Indx Linked 01/12/2021 (USD)
	A3	08/14/2018	1	07/26/2018	Gtd Indx Linked 05/01/2023 (USD)
	A3	08/15/2018	4.29	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/15/2018	1	08/24/2018	Gtd Indx Linked 09/22/2025 (USD)
	A3	08/15/2018	3.879	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/15/2018	0.982	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/15/2018	0.613	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/15/2018	1.31	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/15/2018	3.414	07/26/2018	Gtd Indx Linked 08/09/2028 (USD)
	A3	08/15/2018	0.385	07/26/2018	Gtd Indx Linked 04/29/2021 (USD)
	A3	08/15/2018	0.97	07/26/2018	Gtd Indx Linked 07/30/2026 (USD)
	A3	08/15/2018	1.088	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/20/2018	4.263	07/31/2018	Gtd Indx Linked 08/05/2025 (USD)
	A3	08/20/2018	0.273	07/31/2018	Gtd Indx Linked 08/05/2020 (USD)
	A3	08/20/2018	1	08/28/2018	Gtd Indx Linked 09/12/2028 (USD)
	A3	08/20/2018	1	08/28/2018	Gtd Indx Linked 06/02/2023 (USD)
	A3	08/20/2018	1	08/28/2018	Gtd Indx Linked 03/04/2026 (USD)
	A3	08/20/2018	1	08/28/2018	Gtd Indx Linked 06/03/2021 (USD)
	A3	08/20/2018	1	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	08/20/2018	0.583	07/26/2018	Gtd Indx Linked 08/11/2025 (USD)
	A3	08/20/2018	1	08/28/2018	Gtd Indx Linked 06/02/2025 (USD)
	A3	08/20/2018	1	09/04/2018	Gtd Indx Linked 09/19/2023 (USD)
	A3	08/23/2018	0.292	08/13/2018	Gtd Indx Linked 08/27/2025 (USD)
	A3	08/23/2018	1	08/03/2018	Gtd Indx Linked 02/06/2026 (USD)
	A3	08/23/2018	1	08/16/2018	Gtd Indx Linked 08/31/2026 (USD)
	A3	08/23/2018	1	08/28/2018	Gtd Indx Linked 09/05/2025 (USD)
	A3	08/23/2018	1	08/03/2018	Gtd Indx Linked 08/19/2025 (USD)
	A3	08/23/2018	5	08/07/2018	3.75% Gtd Fixed/Flt Rt 08/14/2021 (USD)
	A3	08/23/2018	1	08/31/2018	Gtd Indx Linked 09/03/2021 (USD)
	A3	08/23/2018	1.45	08/03/2018	Gtd Indx Linked 08/05/2021 (USD)
	A3	08/23/2018	4.343	08/08/2018	Gtd Indx Linked 02/12/2020 (USD)
	A3	08/23/2018	6.225	08/09/2018	Gtd Indx Linked 08/12/2020 (USD)
	A3	09/04/2018	1	09/25/2018	Gtd Indx Linked 10/09/2025 (USD)
	A3	09/04/2018	1	09/14/2018	Gtd Indx Linked 09/30/2026 (USD)
	A3	09/04/2018	1	09/14/2018	Gtd Indx Linked 09/30/2025 (USD)
	A3	09/04/2018	1	08/27/2018	Gtd Indx Linked 09/11/2025 (USD)
	A3	09/04/2018	1	08/31/2018	Gtd Indx Linked 09/17/2025 (USD)
	A3	09/04/2018	1	08/30/2018	Gtd Indx Linked 01/03/2020 (USD)
	A3	09/04/2018	0.721	08/13/2018	Gtd Indx Linked 08/27/2025 (USD)
	A3	09/04/2018	3.49	08/13/2018	Gtd Indx Linked 08/27/2025 (USD)
	A3	09/04/2018	1	08/27/2018	Gtd Indx Linked 03/03/2022 (USD)
	A3	09/10/2018	4.464	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/10/2018	0.855	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/10/2018	3.144	08/28/2018	Gtd Indx Linked 09/12/2028 (USD)
	A3	09/10/2018	0.634	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/10/2018	0.422	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/10/2018	1.139	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/10/2018	1	08/03/2018	Gtd Indx Linked 02/06/2026 (USD)
	A3	09/10/2018	1	09/25/2018	Gtd Indx Linked 10/09/2025 (USD)
	A3	09/10/2018	1.783	08/28/2018	Gtd Indx Linked 09/12/2028 (USD)
	A3	09/10/2018	1	09/25/2018	Gtd Indx Linked 10/10/2028 (USD)
	A3	09/11/2018	2.55	08/29/2018	Gtd Indx Linked 09/06/2023 (USD)
	A3	09/11/2018	0.15	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/11/2018	0.826	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/11/2018	1.48	08/28/2018	Gtd Indx Linked 09/12/2025 (USD)
	A3	09/11/2018	2.765	08/29/2018	Gtd Indx Linked 09/04/2025 (USD)
	A3	09/11/2018	0.475	08/31/2018	Gtd Indx Linked 09/19/2023 (USD)
	A3	09/11/2018	1	10/01/2018	Gtd Indx Linked 10/17/2023 (USD)
	A3	09/11/2018	1	09/05/2018	Gtd Indx Linked 09/19/2025 (USD)
	A3	09/11/2018	1	09/25/2018	Gtd Indx Linked 09/30/2024 (USD)
	A3	09/21/2018	1	09/25/2018	Gtd Indx Linked 09/30/2026 (USD)
	A3	09/21/2018	0.148	08/31/2018	Gtd Indx Linked 09/03/2020 (USD)
	A3	09/21/2018	1.108	08/31/2018	Gtd Indx Linked 09/06/2023 (USD)
	A3	09/21/2018	1	09/11/2018	Gtd Indx Linked 03/16/2021 (USD)
	A3	09/21/2018	1	09/12/2018	Gtd Var Rt Indx Lnkd 09/17/2028 (USD)
	A3	09/21/2018	1	09/25/2018	Gtd Indx Linked 06/30/2021 (USD)
	A3	09/21/2018	1	09/25/2018	Gtd Indx Linked 06/29/2023 (USD)
	A3	09/21/2018	1	09/14/2018	Gtd Var Rt Indx Lnkd 09/19/2028 (USD)
	A3	09/21/2018	1	09/25/2018	Gtd Indx Linked 03/30/2026 (USD)
	A3	09/26/2018	45	09/21/2018	Gtd Equity Lnkd 09/28/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
A3	09/28/2018	1	09/26/2018	6.00%	Gtd Fix/Var Rt Indx Lnkd 09/28/2033 (USD)
A3	09/28/2018	1	09/21/2018		Gtd Indx Linked 10/12/2023 (USD)
A3	09/28/2018	1	09/21/2018		Gtd Indx Linked 10/14/2025 (USD)
A3	09/28/2018	1	09/28/2018		Gtd Indx Linked 10/01/2021 (USD)
A3	09/28/2018	0.218	09/14/2018		Gtd Indx Linked 09/30/2025 (USD)
A3	09/28/2018	0.613	09/14/2018		Gtd Indx Linked 09/30/2025 (USD)
A3	09/28/2018	0.54	09/14/2018		Gtd Indx Linked 09/25/2023 (USD)
A3	09/28/2018	1	09/28/2018		Gtd Indx Linked 10/01/2020 (USD)
A3	09/28/2018	1	09/28/2018		Gtd Indx Linked 10/17/2023 (USD)
A3	09/28/2018	1	09/25/2018		Gtd Indx Linked 06/30/2025 (USD)
A3	10/01/2018	2	10/02/2018	7.25%	Gtd 10/05/2030 (USD)
A3	10/03/2018	1	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/03/2018	1	09/25/2018		Gtd Var Rt Indx Lnkd 09/26/2025 (USD)
A3	10/03/2018	0.47	09/20/2018		Gtd Indx Linked 09/29/2025 (USD)
A3	10/03/2018	1	10/11/2018		Gtd Indx Linked 10/27/2025 (USD)
A3	10/03/2018	3.158	09/26/2018		Gtd Var Rt Indx Lnkd 09/28/2028 (USD)
A3	10/03/2018	1	09/25/2018		Gtd Indx Linked 10/10/2028 (USD)
A3	10/03/2018	1.246	09/14/2018		Gtd Indx Linked 09/30/2025 (USD)
A3	10/05/2018	1.258	09/25/2018		Gtd Indx Linked 10/10/2028 (USD)
A3	10/05/2018	0.983	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/05/2018	1.584	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/05/2018	2.441	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/05/2018	0.116	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/05/2018	1.37	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/05/2018	0.186	09/25/2018		Gtd Indx Linked 10/09/2025 (USD)
A3	10/18/2018	0.255	09/28/2018		Gtd Indx Linked 10/03/2023 (USD)
A3	10/18/2018	0.182	09/28/2018		Gtd Indx Linked 10/17/2023 (USD)
A3	10/18/2018	6.515	10/01/2018		Gtd Indx Linked 11/04/2020 (USD)
A3	10/18/2018	1	10/31/2018		Gtd Indx Linked 11/05/2020 (USD)
A3	10/18/2018	1	10/26/2018		Gtd Indx Linked 11/13/2028 (USD)
A3	10/18/2018	1	10/09/2018		Gtd Indx Linked 10/24/2025 (USD)
A3	10/18/2018	1	10/24/2018		Gtd Indx Linked 11/07/2025 (USD)
A3	10/18/2018	1	10/26/2018		Gtd Var Rt Indx Lnkd 10/27/2025 (USD)
A3	10/22/2018	1	11/01/2018		Gtd Indx Linked 11/15/2023 (USD)
A3	10/22/2018	1	10/30/2018		Gtd Indx Linked 11/14/2025 (USD)
A3	10/22/2018	1	10/25/2018		Gtd Indx Linked 11/10/2025 (USD)
A3	10/22/2018	1	10/26/2018		Gtd Indx Linked 04/30/2026 (USD)
A3	10/22/2018	1	10/31/2018		Gtd Indx Linked 11/14/2023 (USD)
A3	10/22/2018	1	10/26/2018		Gtd Indx Linked 10/31/2024 (USD)
A3	10/22/2018	0.565	10/05/2018		Gtd Indx Linked 10/12/2023 (USD)
A3	10/22/2018	1	10/12/2018		Gtd Indx Linked 10/15/2020 (USD)
A3	10/22/2018	1	10/24/2018		Gtd Indx Linked 04/28/2022 (USD)
A3	10/22/2018	1	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	10/25/2018	1	10/19/2018		Gtd Indx Linked 11/13/2023 (USD)
A3	10/25/2018	1	10/26/2018		Gtd Indx Linked 07/29/2021 (USD)
A3	10/25/2018	1	10/26/2018		Gtd Indx Linked 07/31/2023 (USD)
A3	10/25/2018	1	10/26/2018		Gtd Indx Linked 07/31/2025 (USD)
A3	10/25/2018	5.52	03/26/2018		Gtd Flt Rt 03/29/2058 (USD)
A3	10/25/2018	1	10/19/2018		Gtd Indx Linked 11/14/2025 (USD)
A3	10/25/2018	1.116	10/11/2018		Gtd Indx Linked 10/27/2025 (USD)
A3	10/25/2018	0.992	10/11/2018		Gtd Indx Linked 10/27/2025 (USD)
A3	10/25/2018	1	05/30/2018	6.05%	Gtd Fixed/Flt Rt 12/01/2021 (USD)
A3	10/25/2018	0.531	10/17/2018		Gtd Indx Linked 10/21/2021 (USD)
A3	11/05/2018	1	10/19/2018		Gtd Indx Linked 10/21/2021 (USD)
A3	11/05/2018	1	10/25/2018		Gtd Var Rt Indx Lnkd 10/30/2028 (USD)
A3	11/05/2018	0.598	10/18/2018		Gtd Indx Linked 11/02/2026 (USD)
A3	11/05/2018	11.605	10/17/2018		Gtd Indx Linked 10/20/2021 (USD)
A3	11/05/2018	1	10/30/2018		Gtd Indx Linked 11/13/2023 (USD)
A3	11/05/2018	1	11/21/2018		Gtd Indx Linked 12/11/2025 (USD)
A3	11/05/2018	1	11/21/2018		Gtd Indx Linked 12/11/2023 (USD)
A3	11/05/2018	1	10/26/2018		Gtd Indx Linked 11/13/2028 (USD)
A3	11/08/2018	0.657	10/30/2018		Gtd Indx Linked 11/14/2025 (USD)
A3	11/08/2018	2.958	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/08/2018	3.23	10/29/2018		Gtd Var Rt Indx Lnkd 10/31/2028 (USD)
A3	11/08/2018	0.124	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/08/2018	1.958	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/08/2018	1	11/13/2018		Gtd Indx Linked 11/28/2025 (USD)
A3	11/08/2018	0.584	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/08/2018	1	10/29/2018		Gtd Indx Linked 11/13/2025 (USD)
A3	11/08/2018	1.004	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/08/2018	1.126	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/15/2018	1	11/26/2018		Gtd Indx Linked 06/01/2022 (USD)
A3	11/15/2018	1	11/13/2018		Gtd Indx Linked 11/28/2025 (USD)
A3	11/15/2018	1	11/27/2018		Gtd Indx Linked 11/30/2028 (USD)
A3	11/15/2018	0.244	10/31/2018		Gtd Indx Linked 11/03/2023 (USD)
A3	11/15/2018	1.128	11/02/2018		Gtd Indx Linked 05/06/2021 (USD)
A3	11/15/2018	5	11/09/2018		Gtd Indx Linked 11/14/2023 (USD)
A3	11/15/2018	0.4	11/01/2018		Gtd Indx Linked 05/06/2021 (USD)
A3	11/15/2018	0.441	10/31/2018		Gtd Indx Linked 11/04/2021 (USD)
A3	11/15/2018	0.395	10/31/2018		Gtd Indx Linked 11/14/2023 (USD)
A3	11/15/2018	1	11/27/2018		Gtd Indx Linked 12/12/2025 (USD)
A3	11/26/2018	4.062	10/26/2018		Gtd Indx Linked 11/13/2028 (USD)
A3	11/26/2018	1	11/28/2018		Gtd Var Rt Indx Lnkd 11/30/2028 (USD)
A3	11/26/2018	1.255	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/26/2018	0.132	10/26/2018		Gtd Indx Linked 11/13/2028 (USD)
A3	11/26/2018	1	11/30/2018		Gtd Indx Linked 12/18/2023 (USD)
A3	11/26/2018	1	11/30/2018		Gtd Indx Linked 12/03/2021 (USD)
A3	11/26/2018	1	11/30/2018		Gtd Indx Linked 12/03/2020 (USD)
A3	11/26/2018	1	11/27/2018		Gtd Indx Linked 12/02/2026 (USD)
A3	11/26/2018	0.5	11/08/2018		Gtd Var Rt Indx Lnkd 05/13/2026 (USD)
A3	11/26/2018	1	11/27/2018		Gtd Indx Linked 12/03/2024 (USD)
A3	11/26/2018	1.082	10/26/2018		Gtd Indx Linked 11/12/2025 (USD)
A3	11/26/2018	1	11/30/2018		Gtd Indx Linked 12/18/2023 (USD)
A3	11/28/2018	0	11/27/2018		Gtd Indx Linked 12/12/2025 (USD)
A3	11/28/2018	6.378	11/09/2018		Gtd Indx Linked 07/28/2022 (USD)
A3	11/28/2018	0	12/03/2018		Gtd Indx Linked 12/17/2025 (USD)
A3	11/28/2018	0	11/27/2018		Gtd Indx Linked 12/12/2025 (USD)
A3	11/28/2018	0.59	11/09/2018		Gtd Indx Linked 12/03/2026 (USD)
A3	11/28/2018	0	11/27/2018		Gtd Indx Linked 12/11/2028 (USD)
A3	11/28/2018	0	11/27/2018		Gtd Indx Linked 12/11/2028 (USD)
A3	11/29/2018	0.744	11/16/2018		Gtd Indx Linked 11/28/2025 (USD)
A3	11/29/2018	0.286	11/13/2018		Gtd Indx Linked 11/28/2025 (USD)
A3	11/29/2018	0.231	11/13/2018		Gtd Indx Linked 11/28/2025 (USD)
A3	11/29/2018	0	11/27/2018		Gtd Indx Linked 08/31/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 09/01/2021 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 09/02/2025 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 06/01/2026 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/12/2025 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/12/2025 (USD)
	A3	11/29/2018	0	11/28/2018	Gtd Var Rt Indx Lnkd 11/30/2028 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Var Rt Indx Lnkd 11/28/2025 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/11/2028 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/12/2025 (USD)
	A3	11/29/2018	0	11/30/2018	Gtd Indx Linked 12/05/2023 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/12/2025 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/12/2025 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/11/2028 (USD)
	A3	11/29/2018	0	11/27/2018	Gtd Indx Linked 12/12/2025 (USD)
	A3	12/03/2018	1	11/30/2018	Matures 12/02/2020 (USD)
	A3	12/03/2018	1	12/21/2018	Matures 01/08/2026 (USD)
	A3	12/03/2018	1	12/10/2018	Matures 12/24/2025 (USD)
	A3	12/03/2018	1	12/05/2018	Matures 12/21/2026 (USD)
	A3	12/03/2018	1	11/28/2018	Matures 12/15/2025 (USD)
	A3	12/03/2018	1	01/02/2019	Matures 01/16/2026 (USD)
	A3	12/03/2018	1	12/28/2018	Matures 01/17/2024 (USD)
	A3	12/03/2018	1	12/21/2018	Matures 01/10/2029 (USD)
	A3	12/03/2018	1	12/21/2018	Matures 01/08/2026 (USD)
	A3	12/05/2018	1	12/21/2018	Matures 12/24/2026 (USD)
	A3	12/05/2018	1	12/28/2018	Matures 12/31/2021 (USD)
	A3	12/05/2018	1	12/21/2018	Matures 01/08/2026 (USD)
	A3	12/07/2018	1	12/28/2018	Matures 12/31/2020 (USD)
	A3	12/08/2018	1	12/28/2018	Matures 01/17/2024 (USD)
	A3	12/17/2018	1	12/07/2018	Matures 12/23/2026 (USD)
	A3	12/27/2018	1	12/20/2018	Matures 06/29/2020 (USD)
	A3	12/27/2018	0.9	12/11/2018	Matures 12/16/2021 (USD)
	A3	12/27/2018	1	01/28/2019	Matures 02/11/2026 (USD)
	A3	12/27/2018	1	12/20/2018	Matures 12/29/2020 (USD)
	A3	12/27/2018	1	12/18/2018	Matures 12/21/2058 (USD)
	A3	12/27/2018	0.268	12/10/2018	Matures 12/24/2025 (USD)
	A3	12/27/2018	0.356	12/10/2018	Matures 12/24/2025 (USD)
	A3	12/27/2018	0.52	12/04/2018	Matures 12/21/2026 (USD)
	A3	12/27/2018	1	12/27/2018	Matures 01/02/2024 (USD)
	A3	12/28/2018	0.297	12/21/2018	Matures 01/10/2029 (USD)
	A3	12/28/2018	0.049	12/21/2018	Matures 12/27/2028 (USD)
	A3	12/28/2018	0.025	12/21/2018	Matures 06/25/2026 (USD)
	A3	12/28/2018	0.28	12/21/2018	Matures 09/25/2025 (USD)
	A3	12/28/2018	0.449	12/21/2018	Matures 01/08/2026 (USD)
Guangzhou Metro Investment Fin (BVI) Ltd	A2	09/12/2018	200	11/25/2015	3.38% Gtd Euro Matures 12/03/2020 (USD)
	A2	12/13/2018	200	12/18/2018	----
Guardian Life Global Funding	Aa2	04/24/2018	300	04/25/2018	3.40% Sr Sec Global 04/25/2023 (USD)
Gulf Int'l Bank Bsc	Baa1	10/17/2018	24.5	10/15/2018	Flt Rt Euro 10/22/2020 (USD)
Harley-Davidson Financial Svcs Inc	A3	02/01/2018	350	02/06/2018	3.35% Gtd Global 02/15/2023 (USD)
	A3	05/17/2018	350	05/16/2018	3.55% Gtd Global 05/21/2021 (USD)
	A3	05/17/2018	450	05/16/2018	Gtd Flt Rt Global 05/21/2020 (USD)
	A3	12/05/2018	450	11/26/2018	Matures 03/02/2021 (USD)
HDFC Bank Ltd	Baa2	03/15/2018	0	03/15/2018	Euro (INR)
Heidelbergcement Fin LUX SA	Baa3	04/18/2018	750	04/24/2018	1.75% Gtd Euro 04/24/2028 (EUR)
	Baa3	08/06/2018	750	08/09/2018	0.50% Gtd Euro 08/09/2022 (EUR)
Heineken NV	Baa1	09/07/2018	600	09/03/2018	1.25% Euro 03/17/2027 (EUR)
	Baa1	09/07/2018	650	09/03/2018	1.75% Euro 03/17/2031 (EUR)
Hera SPA	Baa2	10/23/2018	87.56	05/22/2013	3.38% Euro Matures 05/22/2023 (EUR)
	Baa2	10/23/2018	674,054	09/26/2013	3.25% Euro Matures 10/04/2021 (EUR)
	Baa2	10/23/2018	41,205	05/22/2013	3.50% Euro Matures 05/22/2025 (EUR)
	Baa2	10/23/2018	679,477	06/26/2014	2.38% Euro Matures 07/04/2024 (EUR)
	Baa2	10/23/2018	400	10/06/2016	0.88% Euro Matures 10/14/2026 (EUR)
	Baa2	10/23/2018	932,053	01/21/2013	5.20% Euro Matures 01/29/2028 (EUR)
Heritage Bank Ltd	Baa1	03/22/2018	200	03/29/2018	Flt Rt Australian 03/29/2021 (AUD)
Hoist Fin AB (Publ)	Baa3	09/27/2018	250	09/24/2018	2.75% Euro 04/03/2023 (EUR)
Hong Kong and China Gas Fin Ltd	A1	06/12/2018	300	06/19/2018	3.69% Gtd Hong Kong 06/19/2048 (HKD)
Hong Kong Mtge Corp Ltd (The)	Aa2	04/25/2018	300	03/22/2018	2.59% Hong Kong 03/24/2025 (HKD)
	Aa2	04/25/2018	400	04/11/2018	2.69% Hong Kong 04/11/2028 (HKD)
	Aa2	04/25/2018	174	02/15/2018	1.83% Hong Kong 02/14/2020 (HKD)
	Aa2	04/25/2018	535	02/15/2018	2.05% Hong Kong 02/15/2021 (HKD)
	Aa2	04/25/2018	300	04/13/2018	2.29% Hong Kong 04/13/2021 (HKD)
	Aa2	04/25/2018	350	04/12/2018	2.31% Hong Kong 04/12/2021 (HKD)
	Aa2	04/25/2018	100	02/09/2018	2.29% Hong Kong 02/09/2022 (HKD)
	Aa2	04/25/2018	300	04/19/2018	2.18% Hong Kong 10/19/2020 (HKD)
	Aa2	05/11/2018	300	05/14/2018	Flt Rt Hong Kong 05/14/2020 (HKD)
	Aa2	09/06/2018	1000	05/15/2018	Hong Kong 05/15/2020 (HKD)
	Aa2	09/06/2018	70	08/24/2018	2.63% Hong Kong 08/24/2021 (HKD)
	Aa2	11/28/2018	100	09/17/2018	4.15% Euro 09/17/2020 (CNY)
	Aa2	11/28/2018	75	10/16/2018	3.20% Hong Kong 10/16/2028 (HKD)
	Aa2	11/28/2018	220	10/04/2018	2.85% Hong Kong 10/04/2021 (HKD)
Hongkong and Shanghai Banking Corp Ltd	Aa3	03/29/2018	300	03/29/2018	Flt Rt New Zealand 03/29/2021 (NZD)
	Aa3	11/26/2018	300	11/26/2018	Flt Rt New Zealand 11/26/2021 (NZD)
Hongkong Land Notes Co Ltd (The)	A2	10/24/2018	700	10/30/2018	4.12% Gtd Euro 10/21/2033 (HKD)
Housing and Dev Board (HDB)	Aaa	01/18/2018	515	01/24/2018	2.32% Singapore 01/24/2028 (SGD)
	Aaa	03/07/2018	600	03/13/2018	2.30% Singapore 03/13/2023 (SGD)
	Aaa	05/24/2018	500	05/31/2018	3.08% Singapore 05/31/2030 (SGD)
	Aaa	07/17/2018	700	07/24/2018	2.42% Singapore 07/24/2023 (SGD)
	Aaa	09/11/2018	700	09/17/2018	2.63% Singapore 09/17/2025 (SGD)
	Aaa	11/13/2018	500	11/20/2018	2.55% Singapore 11/20/2023 (SGD)
HSBC Bank PLC	Aa3	03/08/2018	1250	03/01/2018	Flt Rt Euro 03/09/2020 (EUR)
	Aa3	03/08/2018	410	02/28/2018	Flt Rt Euro 03/09/2020 (GBP)
	Aa3	05/21/2018	750	05/15/2018	Flt Rt Euro 05/22/2020 (EUR)
	Aa3	05/21/2018	730	03/12/2018	Flt Rt Euro 03/20/2019 (GBP)
	Baa1	05/30/2018	803,972	11/05/2003	5.844% Sub Fx/Flt Rt Euro Matures 11/30/2048 (EUR)
	Baa1	05/30/2018	803,825	08/06/2003	5.375% Sub Euro Matures 08/22/2033 (GBP)
	Baa1	05/30/2018	610,873	09/15/2005	Sub Flt Rt Euro Matures 09/30/2020 (EUR)
	Baa1	05/30/2018	353,441	11/09/2000	6.25% Sub Euro Matures 01/30/2041 (GBP)
	Baa1	05/30/2018	314.17	06/12/2000	6.50% Sub Euro Matures 07/07/2023 (GBP)
	Baa1	05/30/2018	549,797	03/06/2003	5.00% Sub Fx/Flt Rt Euro Matures 03/20/2023 (GBP)
	Baa1	05/30/2018	500	09/15/2005	Sub Fx/Flt Rt Euro Matures 09/29/2020 (GBP)
HSBC France	Aa3	03/14/2018	1250	03/12/2018	0.60% Euro 03/20/2023 (EUR)
	Aa3	04/30/2018	45	04/15/2016	1.55% Euro 04/15/2031 (EUR)
	Aa3	04/30/2018	20	05/23/2017	1.88% Euro 05/23/2036 (EUR)
	Aa3	08/30/2018	1750	08/28/2018	0.20% Euro 09/04/2021 (EUR)
	Aa3	08/30/2018	750	08/28/2018	1.38% Euro 09/04/2028 (EUR)

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HSBC Hldgs PLC	Aa3	11/13/2018	25	09/13/2018	Var Rt Euro 09/26/2028 (USD)
	A2	11/30/2018	1000	11/27/2018	Flt Rt Euro 12/04/2021 (EUR)
HSH Nordbank AG	Baa2	11/28/2018	2	06/07/2017	0.55% German Matures 06/07/2019 (EUR)
	Baa2	11/28/2018	1.5	06/07/2017	0.75% Step Up German Matures 02/07/2020 (EUR)
	Baa2	11/28/2018	0.5	06/21/2017	2.85% German Matures 06/21/2019 (USD)
	Baa2	11/28/2018	3	07/07/2017	0.75% German Matures 01/07/2020 (EUR)
	Baa2	11/28/2018	2	07/05/2017	0.50% German Matures 07/05/2019 (EUR)
	Baa2	11/28/2018	1	03/24/2017	0.90% Step Up German Matures 02/24/2020 (EUR)
	Baa2	11/28/2018	6	03/24/2017	0.90% Step Up German Matures 02/24/2020 (EUR)
	Baa2	11/28/2018	10	02/28/2017	0.50% German Matures 02/28/2019 (EUR)
	Baa2	11/28/2018	1	07/04/2017	0.25% German Matures 01/04/2019 (EUR)
	Baa2	11/28/2018	12	01/03/2017	0.85% German Matures 02/28/2020 (EUR)
	Baa2	11/28/2018	3	01/06/2017	0.85% German Matures 02/28/2020 (EUR)
	Baa2	11/28/2018	1	02/28/2017	1.00% Fixed/Flt Rt German Matures 02/28/2020 (EUR)
	Baa2	11/28/2018	4	05/11/2017	0.75% Step Up German Matures 02/11/2020 (EUR)
	Baa2	11/28/2018	3	04/28/2017	Flt Rt German Matures 10/28/2019 (EUR)
	Baa2	11/28/2018	3	03/22/2017	0.55% German Matures 03/22/2019 (EUR)
	Baa2	11/28/2018	0.5	03/30/2017	Flt Rt German Matures 02/28/2020 (EUR)
	Baa2	11/28/2018	6	04/18/2017	0.55% German Matures 04/18/2019 (EUR)
	Baa2	11/28/2018	22	12/09/2014	1.00% Step Up German Matures 01/22/2021 (EUR)
	Baa2	11/28/2018	5	04/20/2017	0.65% Step Up German Matures 02/20/2020 (EUR)
	Baa2	11/28/2018	41	12/08/2014	1.00% German Matures 07/22/2019 (EUR)
	Baa2	11/28/2018	30	07/19/2018	Flt Rt German 01/19/2021 (USD)
	Baa2	11/28/2018	150	11/01/2016	1.00% German Matures 11/01/2019 (EUR)
	Baa2	11/28/2018	21	11/09/2016	0.75% German Matures 12/23/2019 (EUR)
	Baa2	11/28/2018	3.5	11/09/2016	0.75% German Matures 12/23/2019 (EUR)
	Baa2	11/28/2018	1.5	11/11/2016	0.75% German Matures 12/23/2019 (EUR)
	Baa2	11/28/2018	0.5	11/14/2016	1.00% German Matures 06/22/2021 (EUR)
	Baa2	11/28/2018	1.1	01/06/2017	Flt Rt German Matures 01/06/2020 (EUR)
	Baa2	11/28/2018	3	12/09/2016	0.50% German Matures 07/19/2019 (EUR)
	Baa2	11/28/2018	2	12/09/2016	0.50% Step Up German Matures 07/20/2020 (EUR)
	Baa2	11/28/2018	8.476	11/27/2015	0.50% Step Up German Matures 05/27/2019 (EUR)
	Baa2	11/28/2018	11.038	07/28/2015	Flt Rt German Matures 09/03/2021 (EUR)
	Baa2	11/28/2018	11.045	07/09/2015	1.65% German Matures 07/15/2022 (EUR)
	Baa2	11/28/2018	1.939	06/18/2015	2.21% German Matures 06/18/2024 (EUR)
	Baa2	11/28/2018	12.423	12/15/2014	0.75% Step Up German Matures 07/21/2025 (EUR)
	Baa2	11/28/2018	50.15	02/16/2016	1.00% German Matures 03/31/2020 (EUR)
	Baa2	11/28/2018	4.995	02/18/2016	1.00% German Matures 03/31/2020 (EUR)
	Baa2	11/28/2018	3.308	02/22/2016	Flt Rt German Matures 10/01/2019 (EUR)
	Baa2	11/28/2018	1	07/25/2016	2.00% Step Up German Matures 12/30/2019 (USD)
	Baa2	11/28/2018	0.5	07/25/2016	0.75% Step Up German Matures 09/01/2023 (EUR)
	Baa2	11/28/2018	1.5	07/25/2016	0.50% Step Up German Matures 03/02/2020 (EUR)
	Baa2	11/28/2018	0.5	09/02/2016	0.50% Step Up German Matures 03/02/2020 (EUR)
	Baa2	11/28/2018	1.5	08/23/2016	0.50% Step Up German Matures 03/30/2020 (EUR)
	Baa2	11/28/2018	1	08/26/2016	0.50% Step Up German Matures 03/30/2021 (EUR)
	Baa2	11/28/2018	1.5	06/27/2016	1.00% Step Up German Matures 08/04/2023 (EUR)
	Baa2	11/28/2018	1.5	07/01/2016	0.50% Step Up German Matures 02/04/2020 (EUR)
	Baa2	11/28/2018	1.5	07/01/2016	0.50% German Matures 02/04/2019 (EUR)
	Baa2	11/28/2018	1	08/05/2016	0.50% Step Up German Matures 08/05/2021 (EUR)
	Baa2	11/28/2018	3.5	07/25/2016	0.50% German Matures 03/01/2019 (EUR)
Baa2	11/28/2018	0.5	07/26/2016	1.00% German Matures 09/07/2021 (EUR)	
Baa2	11/28/2018	2	07/26/2016	1.00% German Matures 09/07/2021 (EUR)	
Baa2	11/28/2018	1.5	09/27/2016	2.25% Step Up German Matures 03/27/2020 (USD)	
Baa2	11/28/2018	5	08/22/2016	0.50% German Matures 03/29/2019 (EUR)	
Baa2	11/28/2018	14	05/27/2016	0.72% Step Up German Matures 01/13/2020 (EUR)	
Baa2	11/28/2018	1	05/27/2016	1.00% Step Up German Matures 07/07/2023 (EUR)	
Baa2	11/28/2018	2.844	04/05/2016	0.50% Step Up German Matures 05/12/2020 (EUR)	
Baa2	11/28/2018	3.981	04/06/2016	1.00% Step Up German Matures 11/13/2023 (EUR)	
Baa2	11/28/2018	1.707	04/07/2016	0.50% Step Up German Matures 05/12/2020 (EUR)	
Baa2	11/28/2018	0.57	04/08/2016	1.50% Step Up German Matures 05/13/2026 (EUR)	
Baa2	11/28/2018	1	04/08/2016	2.00% Step Up German Matures 11/13/2019 (USD)	
Baa2	11/28/2018	10	01/14/2016	2.00% Step Up German Matures 02/22/2019 (USD)	
Baa2	11/28/2018	10	04/06/2016	3.00% Fixed/Flt Rt German Matures 05/19/2021 (USD)	
Baa2	11/28/2018	10	06/08/2016	1.25% Step Up German Matures 12/08/2023 (EUR)	
Baa2	11/28/2018	10	10/05/2016	1.00% German Matures 10/11/2019 (EUR)	
Baa2	11/28/2018	10.311	01/11/2016	0.50% Step Up German Matures 02/18/2021 (EUR)	
Baa2	11/28/2018	10.893	02/01/2016	Flt Rt German Matures 02/01/2036 (EUR)	
Baa2	11/28/2018	27.334	02/26/2014	2.00% Step Up German Matures 08/26/2019 (EUR)	
Baa2	11/28/2018	1.5	06/09/2016	0.50% Step Up German Matures 12/09/2019 (EUR)	
Baa2	11/28/2018	1.5	06/09/2016	1.00% German Matures 06/09/2021 (EUR)	
Baa2	11/28/2018	0.5	06/10/2016	1.25% Step Up German Matures 06/10/2026 (EUR)	
Baa2	11/28/2018	0.5	06/23/2016	3.00% Fixed/Flt Rt German Matures 06/23/2021 (USD)	
Baa2	11/28/2018	0.5	05/06/2016	1.00% Fixed/Flt Rt German Matures 06/23/2020 (EUR)	
Baa2	11/28/2018	0.5	12/28/2016	Flt Rt German Matures 02/03/2020 (EUR)	
Baa2	11/28/2018	2.5	02/15/2017	0.77% German Matures 12/16/2019 (EUR)	
Baa2	11/28/2018	1.5	04/20/2017	0.65% Step Up German Matures 02/20/2020 (EUR)	
Baa2	11/28/2018	2.5	05/10/2017	0.55% German Matures 05/10/2019 (EUR)	
Baa2	11/28/2018	4	05/11/2017	0.75% Step Up German Matures 02/11/2020 (EUR)	
Baa2	11/28/2018	0.5	05/26/2017	Flt Rt German Matures 11/26/2019 (EUR)	
Baa2	11/28/2018	0.542	01/26/2016	Flt Rt German Matures 03/03/2026 (EUR)	
Baa2	11/28/2018	2.238	08/12/2015	2.00% Step Up German Matures 08/12/2030 (EUR)	
Baa2	11/28/2018	3.843	08/10/2015	Flt Rt German Matures 09/17/2020 (EUR)	
Baa2	11/28/2018	1.647	08/10/2015	Flt Rt German Matures 03/17/2026 (EUR)	
Baa2	11/28/2018	3.317	08/19/2015	Flt Rt German Matures 08/19/2020 (EUR)	
Baa2	11/28/2018	1.12	08/20/2015	1.00% German Matures 08/20/2021 (EUR)	
Baa2	11/28/2018	22.523	05/08/2015	0.50% Step Up German Matures 12/01/2020 (EUR)	
Baa2	11/28/2018	3.28	03/03/2016	0.75% Step Up German Matures 03/03/2021 (EUR)	
Baa2	11/28/2018	16.583	08/19/2015	2.12% German Matures 08/26/2025 (EUR)	
Baa2	11/28/2018	13.438	08/20/2015	Flt Rt German Matures 03/23/2020 (EUR)	
Baa2	11/28/2018	0.565	06/10/2015	2.00% Step Up German Matures 07/21/2025 (EUR)	
Baa2	11/28/2018	1.092	03/26/2015	0.50% Step Up German Matures 11/06/2020 (EUR)	
Baa2	11/28/2018	4.833	03/31/2015	1.00% Step Up German Matures 05/11/2023 (EUR)	
Baa2	11/28/2018	7.518	03/31/2015	Flt Rt German Matures 05/12/2021 (EUR)	
Baa2	11/28/2018	6.453	04/20/2015	1.00% Fixed/Flt Rt German Matures 05/12/2025 (EUR)	
Baa2	11/28/2018	0.568	05/06/2015	1.00% Fixed/Flt Rt German Matures 05/06/2025 (EUR)	
Baa2	11/28/2018	18.167	05/06/2015	0.50% Step Up German Matures 11/06/2020 (EUR)	
Baa2	11/28/2018	7.883	05/08/2015	0.50% Step Up German Matures 06/01/2023 (EUR)	
Baa2	11/28/2018	5.631	05/08/2015	Flt Rt German Matures 05/29/2020 (EUR)	
Baa2	11/28/2018	1.128	10/02/2015	1.00% German Matures 10/02/2023 (EUR)	
Baa2	11/28/2018	16.206	08/24/2015	0.50% Step Up German Matures 10/01/2020 (EUR)	
Baa2	11/28/2018	4.482	08/31/2015	1.20% German Matures 08/31/2023 (EUR)	
Baa2	11/28/2018	2.745	07/23/2015	1.30% German Matures 03/30/2020 (EUR)	
Baa2	11/28/2018	3.294	07/23/2015	1.12% German Matures 07/30/2019 (EUR)	
Baa2	11/28/2018	5.682	05/18/2015	Flt Rt German Matures 07/02/2020 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	11/28/2018	1	05/20/2015	2.00% Step Up German Matures 07/01/2019 (USD)
	Baa2	11/28/2018	1	05/20/2015	Flt Rt German Matures 07/01/2022 (USD)
	Baa2	11/28/2018	1.11	05/20/2015	2.00% Step Up German Matures 07/03/2030 (EUR)
	Baa2	11/28/2018	5.561	05/21/2015	1.50% Step Up German Matures 07/03/2025 (EUR)
	Baa2	11/28/2018	6.673	05/21/2015	0.60% Step Up German Matures 07/01/2019 (EUR)
	Baa2	11/28/2018	5.561	05/21/2015	1.00% Step Up German Matures 01/03/2023 (EUR)
	Baa2	11/28/2018	11.024	05/22/2015	2.02% German Matures 05/28/2025 (EUR)
	Baa2	11/28/2018	11.868	06/10/2015	2.00% Step Up German Matures 07/21/2025 (EUR)
	Baa2	11/28/2018	1.13	06/10/2015	3.00% German Matures 07/17/2035 (EUR)
	Baa2	11/28/2018	21.525	06/19/2015	0.75% Step Up German Matures 08/06/2019 (EUR)
	Baa2	11/28/2018	4.559	06/22/2015	1.10% Step Up German Matures 02/06/2023 (EUR)
	Baa2	11/28/2018	3.419	06/22/2015	Flt Rt German Matures 01/23/2026 (EUR)
	Baa2	11/28/2018	28.491	06/22/2015	0.80% Step Up German Matures 08/06/2020 (EUR)
	Baa2	11/28/2018	2.237	06/23/2015	1.50% German Matures 07/30/2025 (EUR)
	Baa2	11/28/2018	0.56	06/25/2015	Flt Rt German Matures 07/30/2020 (EUR)
	Baa2	11/28/2018	1.119	06/25/2015	Flt Rt German Matures 07/30/2020 (EUR)
	Baa2	11/28/2018	1.11	07/02/2015	1.20% Step Up German Matures 01/02/2024 (EUR)
	Baa2	11/28/2018	78.842	07/02/2015	Flt Rt German Matures 07/02/2020 (EUR)
	Baa2	11/28/2018	6.639	07/08/2015	1.80% Step Up German Matures 08/14/2025 (EUR)
	Baa2	11/28/2018	1.652	07/13/2015	Flt Rt German Matures 08/20/2025 (EUR)
	Baa2	11/28/2018	22.021	07/13/2015	0.70% Step Up German Matures 07/23/2020 (EUR)
	Baa2	11/28/2018	67.076	11/18/2015	Flt Rt German Matures 11/18/2020 (EUR)
	Baa2	11/28/2018	5.324	11/18/2015	Flt Rt German Matures 11/18/2020 (EUR)
	Baa2	11/28/2018	3.387	09/24/2015	1.00% Step Up German Matures 04/28/2023 (EUR)
	Baa2	11/28/2018	1.634	07/22/2015	1.50% German Matures 08/28/2023 (EUR)
	Baa2	11/28/2018	19.983	07/27/2015	0.60% Step Up German Matures 09/03/2020 (EUR)
	Baa2	11/28/2018	7.771	07/27/2015	1.00% Step Up German Matures 03/03/2023 (EUR)
	Baa2	11/28/2018	11.101	07/27/2015	0.50% Step Up German Matures 03/04/2019 (EUR)
	Baa2	11/28/2018	2.206	07/29/2015	1.00% German Matures 07/29/2021 (EUR)
	Baa2	11/28/2018	2.208	07/28/2015	1.00% Step Up German Matures 03/07/2022 (EUR)
	Baa2	11/28/2018	1.105	07/31/2015	2.00% Step Up German Matures 09/04/2030 (EUR)
	Baa2	11/28/2018	2.192	08/04/2015	1.50% Step Up German Matures 09/04/2025 (EUR)
	Baa2	11/28/2018	0.561	10/05/2015	Flt Rt German Matures 11/12/2025 (EUR)
	Baa2	11/28/2018	21.765	04/02/2015	1.00% Step Up German Matures 05/15/2025 (EUR)
	Baa2	11/28/2018	2.119	11/27/2015	1.50% Step Up German Matures 11/27/2025 (EUR)
	Baa2	11/28/2018	1.06	11/25/2015	1.00% Step Up German Matures 05/25/2022 (EUR)
	Baa2	11/28/2018	22.723	02/18/2015	Flt Rt German Matures 12/17/2024 (EUR)
	Baa2	11/28/2018	11.354	02/23/2015	1.00% Step Up German Matures 09/30/2022 (EUR)
	Baa2	11/28/2018	22.709	02/23/2015	Flt Rt German Matures 04/02/2025 (EUR)
	Baa2	11/28/2018	22.709	02/23/2015	Flt Rt German Matures 04/09/2020 (EUR)
	Baa2	11/28/2018	22.427	02/26/2015	0.50% Step Up German Matures 04/16/2019 (EUR)
	Baa2	11/28/2018	22.433	02/27/2015	1.00% Step Up German Matures 10/17/2022 (EUR)
	Baa2	11/28/2018	10.708	03/10/2015	1.78% German Matures 03/10/2025 (EUR)
	Baa2	11/28/2018	38.435	04/28/2015	1.05% German Matures 05/04/2020 (EUR)
	Baa2	11/28/2018	21.765	04/02/2015	1.00% Step Up German Matures 05/15/2030 (EUR)
	Baa2	11/28/2018	1.086	04/07/2015	0.50% Step Up German Matures 05/27/2019 (EUR)
	Baa2	11/28/2018	21.389	04/14/2015	0.25% Step Up German Matures 05/18/2021 (EUR)
	Baa2	11/28/2018	228.436	11/12/2013	1.50% Step Up German Matures 07/09/2019 (EUR)
	Baa2	11/28/2018	41.472	04/15/2014	1.25% Step Up German Matures 11/22/2019 (EUR)
	Baa2	11/28/2018	22.671	02/09/2015	1.00% German Matures 12/10/2020 (EUR)
	Baa2	11/28/2018	22.671	02/09/2015	1.00% German Matures 12/10/2020 (EUR)
	Baa2	11/28/2018	56.678	02/09/2015	0.75% German Matures 03/11/2019 (EUR)
	Baa2	11/28/2018	22.671	02/09/2015	1.00% Step Up German Matures 09/12/2022 (EUR)
	Baa2	11/28/2018	11.324	02/10/2015	0.95% German Matures 03/18/2020 (EUR)
	Baa2	11/28/2018	22.648	02/10/2015	Flt Rt German Matures 03/19/2021 (EUR)
	Baa2	11/28/2018	15.925	03/12/2015	1.80% German Matures 03/12/2025 (EUR)
	Baa2	11/28/2018	53.218	03/18/2015	2.00% German Matures 09/28/2026 (EUR)
	Baa2	11/28/2018	243.638	07/16/2014	1.54% Step Up German Matures 07/16/2019 (EUR)
	Baa2	11/28/2018	1.136	02/18/2015	Flt Rt German Matures 03/02/2020 (EUR)
	Baa2	11/28/2018	1.136	02/18/2015	Flt Rt German Matures 03/02/2022 (EUR)
	Baa2	11/28/2018	227.09	02/23/2015	Flt Rt German Matures 04/09/2020 (EUR)
	Baa2	11/28/2018	11.425	02/04/2015	1.20% Step Up German Matures 08/04/2022 (EUR)
	Baa2	11/28/2018	11.404	02/16/2015	1.80% German Matures 02/20/2025 (EUR)
	Baa2	11/28/2018	33.549	08/04/2014	Flt Rt German Matures 08/06/2021 (EUR)
	Baa2	11/28/2018	127.61	10/29/2014	1.00% Step Up German Matures 06/18/2020 (EUR)
	Baa2	11/28/2018	58.907	01/13/2015	0.50% Step Up German Matures 08/19/2019 (EUR)
	Baa2	11/28/2018	28.352	01/28/2015	1.00% German Matures 02/04/2019 (EUR)
	Baa2	11/28/2018	11.341	01/28/2015	1.00% Step Up German Matures 09/05/2022 (EUR)
	Baa2	11/28/2018	22.676	01/29/2015	1.00% Step Up German Matures 03/12/2035 (EUR)
	Baa2	11/28/2018	22.676	01/29/2015	1.50% Step Up German Matures 03/12/2030 (EUR)
	Baa2	11/28/2018	22.676	01/29/2015	1.00% Step Up German Matures 03/12/2025 (EUR)
	Baa2	11/28/2018	22.897	02/03/2015	Flt Rt German Matures 03/05/2020 (EUR)
	Baa2	11/28/2018	22.059	02/04/2015	1.00% Fixed/Flt Rt German Matures 12/05/2022 (EUR)
	Baa2	11/28/2018	45.446	02/04/2015	1.25% German Matures 02/11/2021 (EUR)
	Baa2	11/28/2018	1.114	02/05/2016	2.00% Fixed/Flt Rt German Matures 02/05/2026 (EUR)
	Baa2	11/28/2018	0.547	12/10/2015	1.50% Fixed/Flt Rt German Matures 12/10/2025 (EUR)
	Baa2	11/28/2018	3.799	01/11/2016	1.25% Step Up German Matures 02/19/2024 (EUR)
	Baa2	11/28/2018	4.949	12/11/2015	0.50% Step Up German Matures 01/28/2019 (EUR)
	Baa2	11/28/2018	2.199	12/11/2015	0.75% Fixed/Flt Rt German Matures 01/28/2020 (EUR)
	Baa2	11/28/2018	2.181	01/08/2016	0.50% Step Up German Matures 08/19/2019 (EUR)
	Baa2	11/28/2018	0.545	01/08/2016	1.20% German Matures 02/18/2026 (EUR)
	Baa2	11/28/2018	8.88	02/19/2016	0.50% Step Up German Matures 08/19/2019 (EUR)
	Baa2	11/28/2018	1.082	01/22/2016	Flt Rt German Matures 03/03/2022 (EUR)
	Baa2	11/28/2018	0.541	01/22/2016	Flt Rt German Matures 03/03/2022 (EUR)
	Baa2	11/28/2018	3.387	09/24/2015	2.00% Step Up German Matures 10/29/2030 (EUR)
	Baa2	11/28/2018	9.031	09/24/2015	0.50% Step Up German Matures 04/29/2019 (EUR)
	Baa2	11/28/2018	4.515	09/24/2015	1.50% Step Up German Matures 10/30/2025 (EUR)
	Baa2	11/28/2018	0.5	09/29/2015	2.00% Step Up German Matures 11/06/2019 (USD)
	Baa2	11/28/2018	2.18	02/03/2016	1.25% Fixed/Flt Rt German Matures 02/03/2020 (EUR)
	Baa2	11/28/2018	1.103	10/23/2015	1.25% German Matures 10/23/2025 (EUR)
	Baa2	11/28/2018	2.734	12/10/2015	1.50% Step Up German Matures 01/22/2026 (EUR)
	Baa2	11/28/2018	3.247	01/21/2016	0.65% Step Up German Matures 06/21/2019 (EUR)
	Baa2	11/28/2018	6.494	01/21/2016	1.00% Step Up German Matures 01/21/2021 (EUR)
	Baa2	11/28/2018	0.547	01/28/2016	0.75% Fixed/Flt Rt German Matures 01/28/2020 (EUR)
	Baa2	11/28/2018	1.593	11/26/2015	2.00% Step Up German Matures 11/26/2030 (EUR)
	Baa2	11/28/2018	18.456	09/14/2005	Zero Cpn Euro Matures 09/27/2030 (EUR)
	Baa2	11/28/2018	140.845	07/15/2009	Flt Rt German Matures 10/15/2019 (EUR)
	Baa2	11/28/2018	70.578	01/20/2010	4.69% German Matures 01/27/2020 (EUR)
	Baa2	11/28/2018	9.434	09/02/2009	4.50% Fixed/Flt Rt Euro Matures 09/23/2019 (EUR)
	Baa2	11/28/2018	111.516	03/09/2012	3.00% Step Up German Matures 03/09/2020 (EUR)
	Baa2	11/28/2018	78.156	03/14/2012	4.00% German Matures 03/14/2022 (EUR)
	Baa2	11/28/2018	68.666	03/02/2012	3.25% Step Up German Matures 03/02/2020 (EUR)
	Baa2	11/28/2018	78.705	04/04/2012	3.00% German Matures 04/04/2019 (EUR)
	Baa2	11/28/2018	62.918	05/23/2012	2.00% Step Up German Matures 05/23/2019 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	11/28/2018	36.915	04/30/2013	2.00% German Matures 10/30/2019 (EUR)
	Baa2	11/28/2018	76.634	06/06/2012	3.25% German Matures 06/07/2022 (EUR)
	Baa2	11/28/2018	68.908	08/15/2013	1.50% Step Up German Matures 02/15/2019 (EUR)
	Baa2	11/28/2018	32.553	03/12/2013	2.40% German Matures 06/18/2019 (EUR)
	Baa2	11/28/2018	32.374	03/13/2013	Flt Rt German Matures 09/13/2019 (EUR)
	Baa2	11/28/2018	91.595	04/10/2013	2.00% German Matures 04/10/2019 (EUR)
	Baa2	11/28/2018	67.39	01/29/2013	2.50% Step Up German Matures 03/06/2023 (EUR)
	Baa2	11/28/2018	64.382	05/22/2013	1.50% Step Up German Matures 12/27/2019 (EUR)
	Baa2	11/28/2018	38.074	08/15/2012	2.00% Step Up German Matures 08/15/2019 (EUR)
	Baa2	11/28/2018	304.027	04/24/2014	2.00% German Matures 01/24/2019 (EUR)
	Baa2	11/28/2018	2.155	04/17/2015	1.00% Step Up German Matures 05/12/2023 (EUR)
	Baa2	11/28/2018	56.772	05/06/2015	3.21% Fixed/Flt Rt German Matures 05/06/2030 (EUR)
	Baa2	11/28/2018	5.482	06/01/2015	1.15% German Matures 06/01/2020 (EUR)
	Baa2	11/28/2018	10.898	05/26/2015	1.60% German Matures 09/26/2022 (EUR)
	Baa2	11/28/2018	10.609	04/15/2015	German Matures 04/15/2027 (EUR)
	Baa2	11/28/2018	5.304	04/15/2015	1.00% German Matures 04/15/2020 (EUR)
	Baa2	11/28/2018	5.575	04/29/2015	1.16% German Matures 10/25/2021 (EUR)
	Baa2	11/28/2018	81.886	02/10/2014	1.50% Step Up German Matures 09/12/2019 (EUR)
	Baa2	11/28/2018	109.791	09/10/2014	1.00% Step Up German Matures 10/16/2019 (EUR)
	Baa2	11/28/2018	10.627	04/10/2015	1.65% German Matures 04/10/2025 (EUR)
	Baa2	11/28/2018	21.853	03/23/2015	Flt Rt German Matures 04/30/2025 (EUR)
	Baa2	11/28/2018	22.391	03/02/2015	1.50% Step Up German Matures 04/16/2030 (EUR)
	Baa2	11/28/2018	5.551	05/20/2015	1.95% German Matures 05/20/2025 (EUR)
	Baa2	11/28/2018	300.674	02/26/2014	2.00% Step Up German Matures 08/26/2019 (EUR)
Huarong Fin 2017 Co Ltd	Baa1	06/27/2018	550	07/03/2018	Gtd Flt Rt Euro 07/03/2023 (USD)
	Baa1	06/27/2018	400	07/03/2018	Gtd Flt Rt Euro 07/03/2021 (USD)
	Baa1	06/27/2018	150	07/03/2018	4.75% Gtd Euro 04/27/2027 (USD)
Hydro One Inc	Baa1	06/20/2018	111.682	03/21/2014	Canadian Matures 03/21/2019 (CAD)
	Baa1	06/20/2018	361.376	02/19/2016	1.84% Canadian Matures 02/24/2021 (CAD)
	Baa1	06/20/2018	361.376	02/19/2016	2.77% Canadian Matures 02/24/2026 (CAD)
	Baa1	06/20/2018	252.963	02/19/2016	3.91% Canadian Matures 02/23/2046 (CAD)
	Baa1	06/20/2018	236.435	02/26/2009	6.03% Canadian Matures 03/03/2039 (CAD)
	Baa1	06/20/2018	45.161	01/24/2014	4.29% Canadian Matures 01/29/2064 (CAD)
	Baa1	06/20/2018	74.828	07/31/2012	Canadian Matures 07/31/2062 (CAD)
	Baa1	06/20/2018	525.739	05/16/2005	5.36% Canadian Matures 05/20/2036 (CAD)
	Baa1	06/20/2018	96.492	12/19/2011	4.00% Canadian Matures 12/22/2051 (CAD)
	Baa1	06/20/2018	294.507	01/10/2012	3.20% Canadian Matures 01/13/2022 (CAD)
	Baa1	06/20/2018	49.69	08/17/2004	6.59% Canadian Matures 04/22/2043 (CAD)
	Baa1	06/20/2018	289.292	04/27/2015	1.62% Canadian Matures 04/30/2020 (CAD)
	Baa1	06/20/2018	422.187	10/05/2013	4.59% Canadian Matures 10/09/2043 (CAD)
	Baa1	06/20/2018	338.868	03/08/2007	4.89% Canadian Matures 03/13/2037 (CAD)
	Baa1	06/20/2018	320.851	06/03/2014	4.17% Canadian Matures 06/06/2044 (CAD)
	Baa1	06/20/2018	137.543	06/19/2001	6.93% Canadian Matures 06/01/2032 (CAD)
	Baa1	06/20/2018	65.899	10/16/2006	5.00% Canadian Matures 10/19/2046 (CAD)
	Baa1	06/20/2018	258.431	07/13/2009	5.50% Canadian Matures 07/16/2040 (CAD)
	Baa1	06/20/2018	137.543	01/28/2003	6.35% Canadian Matures 01/31/2034 (CAD)
	Baa1	06/20/2018	300.391	09/21/2011	4.39% Canadian Matures 09/26/2041 (CAD)
	Baa1	06/20/2018	293.427	03/10/2010	4.40% Canadian Matures 06/01/2020 (CAD)
	Baa1	06/20/2018	241.115	09/08/2010	5.00% Canadian Matures 10/19/2046 (CAD)
	Baa1	06/20/2018	500	11/15/2016	1.48% Canadian Matures 11/18/2019 (CAD)
	Baa1	06/20/2018	450	11/18/2016	3.72% Canadian Matures 11/18/2047 (CAD)
	Baa1	06/25/2018	300	06/25/2018	2.57% Canadian 06/25/2021 (CAD)
	Baa1	06/25/2018	350	06/25/2018	2.97% Canadian 06/26/2025 (CAD)
	Baa1	06/25/2018	750	06/25/2018	3.63% Canadian 06/25/2049 (CAD)
Hydro-Quebec	Aa2	03/02/2018	19,056	03/02/2018	2.14% Gtd Canadian 03/02/2021 (CAD)
Hypo Vorarlberg Bank AG	A3	02/07/2018	27.115	01/17/2014	Flt Rt Euro Matures 01/17/2019 (EUR)
	A3	02/07/2018	192	10/04/2017	0.80% Euro Matures 03/08/2021 (CZK)
	A3	02/07/2018	5	03/02/2017	Flt Rt Euro Matures 03/02/2022 (USD)
	A3	02/07/2018	20	11/08/2016	1.71% Euro Matures 11/17/2031 (EUR)
	A3	02/07/2018	17.574	02/26/2016	0.80% Euro Matures 03/08/2021 (CZK)
	A3	02/07/2018	150	09/22/2016	0.13% Euro Matures 10/06/2021 (CHF)
	A3	02/07/2018	54.467	02/01/2016	0.77% Euro Matures 02/01/2019 (EUR)
	A3	02/07/2018	300	09/19/2017	0.63% Euro Matures 09/19/2022 (EUR)
	A3	02/07/2018	20	09/06/2017	0.10% Euro Matures 09/06/2019 (EUR)
	A3	02/07/2018	20	05/16/2017	0.67% Euro Matures 05/16/2022 (EUR)
	A3	02/07/2018	10	02/03/2017	1.98% Euro Matures 02/03/2032 (EUR)
	A3	02/07/2018	18.238	04/17/2013	1.75% Euro Matures 04/17/2019 (EUR)
	A3	02/07/2018	6.817	05/15/2013	1.87% Austrian Matures 05/27/2020 (EUR)
	A3	02/07/2018	12.862	05/15/2013	1.75% Euro Matures 05/15/2020 (EUR)
	A3	02/07/2018	5.434	10/14/2013	2.15% Euro Matures 10/14/2020 (EUR)
	A3	03/02/2018	125	03/05/2018	0.45% Euro 03/05/2024 (CHF)
	A3	10/05/2018	5	09/13/2018	1.00% Fixed/Flt Rt Euro 09/13/2028 (EUR)
	A3	10/05/2018	10	03/21/2018	0.70% Euro 03/21/2023 (EUR)
	A3	10/05/2018	10	11/17/2017	0.67% Austrian 11/17/2023 (EUR)
	A3	10/05/2018	3	05/10/2018	0.18% Austrian 05/10/2021 (EUR)
	A3	12/17/2018	3	10/11/2018	
	A3	12/17/2018	5.5	07/24/2018	
Hysan (Mtn) Ltd	A3	11/22/2018	300	11/28/2018	3.66% Gtd Euro 11/28/2025 (HKD)
Hyundai Capital America	Baa1	03/08/2018	250	03/07/2018	Flt Rt Global 03/12/2021 (USD)
	Baa1	03/08/2018	550	03/07/2018	3.45% Global 03/12/2021 (USD)
	Baa1	06/06/2018	350	06/04/2018	3.75% Global 07/08/2021 (USD)
	Baa1	06/06/2018	300	06/04/2018	4.13% Global 06/08/2023 (USD)
	Baa1	06/06/2018	650	06/04/2018	Flt Rt Global 07/08/2021 (USD)
	Baa1	09/18/2018	300	09/14/2018	Flt Rt Global 09/18/2020 (USD)
Hyundai Capital Svcs Inc	Baa1	02/27/2018	500	03/05/2018	3.75% Global 03/05/2023 (USD)
Iberdrola Finanzas SAU	Baa1	04/19/2018	200	02/05/2018	Gtd Flt Rt Euro 02/05/2020 (EUR)
	Baa1	06/22/2018	750	06/28/2018	1.25% Gtd Euro 10/28/2026 (EUR)
	Baa1	06/28/2018	30	06/13/2018	1.13% Gtd Euro 06/13/2025 (EUR)
	Baa1	12/14/2018	75	12/21/2018	1.62% Matures 11/29/2029 (EUR)
	Baa1	12/19/2018	50	12/21/2018	3.72% Matures 12/08/2025 (USD)
ICBCIL Fin Co Ltd	A2	05/08/2018	900	05/15/2018	Flt Rt Euro 05/15/2021 (USD)
	A2	05/08/2018	600	05/15/2018	Flt Rt Euro 05/15/2023 (USD)
ICICI Bank UK PLC	Ba1	09/17/2018	100	09/26/2018	Sub Fixed/Flt Rt Euro 09/26/2028 (SGD)
Idaho Power Co	A1	03/15/2018	220	03/13/2018	4.20% Sr Sec 03/01/2048 (USD)
IDB Tr Svcs Ltd	Aaa	03/07/2018	1250	03/15/2018	3.10% Sukuk 03/15/2023 (USD)
	Aaa	09/25/2018	1300	09/19/2018	3.39% Sukuk 09/26/2023 (USD)
	Aaa	11/06/2018	650	11/07/2018	0.55% Sukuk 11/07/2023 (EUR)
	Aaa	11/26/2018	471	11/22/2018	3.29% Sukuk 11/26/2021 (USD)
Ile-De-France Region	Aa2	01/31/2018	50	11/29/2013	2.68% Euro Matures 11/29/2024 (EUR)
	Aa2	01/31/2018	70	10/31/2013	3.06% Euro Matures 10/31/2028 (EUR)
	Aa2	01/31/2018	35	09/25/2014	1.64% Euro Matures 09/25/2025 (EUR)
	Aa2	01/31/2018	100	07/31/2015	Flt Rt Euro Matures 07/31/2021 (EUR)
	Aa2	01/31/2018	500	03/14/2017	1.38% Euro Matures 03/14/2029 (EUR)
	Aa2	01/31/2018	650	06/14/2016	0.50% Euro Matures 06/14/2025 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	01/31/2018	500	04/23/2015	0.63% Euro Matures 04/23/2027 (EUR)
	Aa2	01/31/2018	600	04/24/2014	2.38% Euro Matures 04/24/2026 (EUR)
	Aa2	02/14/2018	300	06/10/2013	2.25% Euro 06/10/2023 (EUR)
	Aa2	02/14/2018	40	03/28/2013	2.59% Euro 03/28/2025 (EUR)
	Aa2	02/14/2018	5000	04/11/2013	1.39% Euro 04/11/2028 (JPY)
	Aa2	02/15/2018	25	10/28/2015	3.63% Euro 03/27/2024 (EUR)
	Aa2	02/15/2018	110	10/19/2015	3.20% Euro 06/04/2020 (EUR)
	Aa2	02/15/2018	350	03/27/2012	3.63% Euro 03/27/2024 (EUR)
	Aa2	06/15/2018	500	06/20/2018	1.38% Euro 06/20/2033 (EUR)
IMB Ltd	Baa3	05/28/2018	40	05/26/2018	Sub Flt Rt Australian 05/26/2027 (AUD)
	Baa3	05/28/2018	30	06/06/2016	Sub Flt Rt Australian 06/15/2026 (AUD)
Indonesia Gov't of	Baa2	04/13/2018	1500	04/15/2013	3.38% Matures 04/15/2023 (USD)
	Baa2	04/13/2018	1500	04/15/2013	4.63% Matures 04/15/2043 (USD)
	Baa2	04/13/2018	1500	12/01/2016	5.25% Global Matures 01/08/2047 (USD)
	Baa2	04/13/2018	1370.689	07/30/2015	3.38% Global Matures 07/30/2025 (EUR)
	Baa2	04/13/2018	2250	12/01/2015	4.75% Global Matures 01/08/2026 (USD)
	Baa2	04/13/2018	1250	12/01/2015	5.95% Global Matures 01/08/2046 (USD)
	Baa2	04/13/2018	1361.396	07/08/2014	2.88% Global Matures 07/08/2021 (EUR)
	Baa2	04/13/2018	2000	01/07/2014	6.75% Global Matures 01/15/2044 (USD)
	Baa2	04/13/2018	2000	01/07/2014	5.88% Global Matures 01/15/2024 (USD)
	Baa2	04/13/2018	2000	01/15/2015	4.13% Global Matures 01/15/2025 (USD)
	Baa2	04/13/2018	2000	01/15/2015	5.13% Global Matures 01/15/2045 (USD)
	Baa2	04/13/2018	1000	07/10/2013	5.38% Global Matures 10/17/2023 (USD)
	Baa2	04/13/2018	1000	07/18/2017	3.85% Global Matures 07/18/2027 (USD)
	Baa2	04/13/2018	1000	07/18/2017	4.75% Global Matures 07/18/2047 (USD)
	Baa2	04/13/2018	1000	07/18/2017	2.15% Global Matures 07/18/2024 (EUR)
	Baa2	04/13/2018	2000	04/17/2012	3.75% Global Matures 04/25/2022 (USD)
	Baa2	04/13/2018	2500	04/26/2011	4.88% Global Matures 05/05/2021 (USD)
	Baa2	04/13/2018	2000	01/12/2010	5.88% Global Matures 03/13/2020 (USD)
	Baa2	04/13/2018	2000	03/04/2009	11.63% Global Matures 03/04/2019 (USD)
	Baa2	04/13/2018	1703.171	06/07/2016	3.75% Global Matures 06/14/2028 (EUR)
	Baa2	04/13/2018	1703.171	06/07/2016	2.63% Global Matures 06/14/2023 (EUR)
	Baa2	04/13/2018	1250	12/08/2016	4.35% Global Matures 01/08/2027 (USD)
	Baa2	04/13/2018	750	12/01/2016	3.70% Global Matures 01/08/2022 (USD)
Industrial and Commercial Bank of China (Asia) Ltd	A2	06/15/2018	200	06/21/2018	Flt Rt Euro 06/21/2023 (USD)
	A1	08/20/2018	200	06/21/2018	Flt Rt Euro 06/21/2021 (USD)
Industrial and Commercial Bank of China (New Zealand) Ltd	A1	08/20/2018	2600	06/21/2018	3.00% Euro 06/21/2020 (HKD)
Industrial and Commercial Bank of China Ltd Dubai Branch	A1	06/07/2018	100	06/11/2018	Gtd New Zealand 06/11/2021 (NZD)
Industrial and Commercial Bank of China Ltd London Bran	A1	03/01/2018	700	03/05/2018	Flt Rt Euro 03/05/2021 (USD)
	A1	03/01/2018	700	03/05/2018	Flt Rt Euro 03/05/2023 (USD)
	A1	02/27/2018	205	02/08/2018	Flt Rt Euro 02/08/2021 (USD)
	A1	06/07/2018	500	06/07/2018	Flt Rt Euro 06/14/2021 (EUR)
	A1	06/07/2018	500	06/14/2018	Flt Rt Euro 06/14/2021 (USD)
	A1	06/07/2018	500	06/14/2018	Flt Rt Euro 06/14/2023 (USD)
	A1	10/21/2018	500	10/25/2018	Flt Rt Euro (USD)
	A1	10/21/2018	500	10/25/2018	Flt Rt Euro 10/25/2021 (USD)
Industrial and Commercial Bank of China Ltd Singapore Br	A1	04/10/2018	500	04/16/2018	Flt Rt Euro 04/16/2023 (USD)
	A1	04/10/2018	700	04/17/2018	Flt Rt Euro 04/16/2021 (USD)
Industrial Bank Co Ltd Hong Kong Branch	A1	10/17/2018	1250	10/22/2018	4.50% Euro 10/22/2021 (CNY)
	Baa2	05/30/2018	250	03/05/2018	3.75% Euro 03/05/2023 (USD)
	Baa2	05/30/2018	500	03/05/2018	Flt Rt Euro 03/05/2023 (USD)
	Baa2	05/30/2018	250	03/05/2018	Flt Rt Euro 03/05/2021 (EUR)
	Baa2	05/30/2018	600	03/05/2018	3.50% Euro 03/05/2021 (USD)
	Baa2	05/30/2018	300	09/21/2016	2.38% Euro Matures 09/21/2021 (USD)
	Baa2	05/30/2018	700	09/21/2016	2.00% Euro Matures 09/21/2019 (USD)
	Baa2	11/06/2018	600	11/20/2018	Flt Rt Euro 11/20/2021 (USD)
	Baa2	11/06/2018	300	11/20/2018	Flt Rt Euro 11/20/2021 (EUR)
Industrial Bank of Korea	Ba2	06/19/2018	300	07/31/2017	3.90% Global (USD)
	Aa2	07/29/2018	500	08/02/2018	Flt Rt Global 08/02/2021 (USD)
ING Bank NV	Aa3	03/02/2018	150	03/02/2018	Flt Rt Euro 09/02/2019 (EUR)
	Aa3	07/03/2018	30	01/26/2018	Zero Cpn Euro 01/26/2038 (USD)
	Aa3	07/03/2018	20	12/14/2017	Zero Cpn Euro 12/14/2032 (USD)
	Aa3	08/22/2018	400	07/13/2018	Flt Rt Euro 07/13/2020 (EUR)
	Aa3	10/05/2018	25	10/09/2018	0.25% Euro 10/08/2021 (EUR)
	Aa3	11/07/2018	207	11/14/2018	Flt Rt Euro 11/14/2020 (GBP)
	Aa3	11/14/2018	294	05/15/2018	Flt Rt Euro 05/09/2023 (MXN)
	Aa3	11/20/2018	2000	11/26/2018	Flt Rt Euro 11/26/2020 (EUR)
	Aa3	11/20/2018	1500	11/26/2018	0.38% Euro 11/26/2021 (EUR)
	Aa3	11/20/2018	1000	11/26/2018	Flt Rt Euro 11/26/2021 (EUR)
	Aa3	11/28/2018	225	11/27/2018	Flt Rt Euro 06/04/2020 (EUR)
	Aa3	12/06/2018	8700	12/07/2018	Matures 12/13/2021 (JPY)
	Aa3	12/18/2018	10	11/13/2018	4.30% Matures 11/13/2028 (USD)
	Aa3	12/21/2018	20	12/13/2018	4.24% Matures 12/13/2028 (USD)
	Aa3	12/21/2018	10	12/18/2018	4.30% Matures 12/18/2028 (USD)
ING Groep NV	Baa1	02/09/2018	1000	02/14/2018	1.13% Euro 02/14/2025 (EUR)
	Baa1	09/17/2018	1500	09/20/2018	2.00% Euro 09/20/2028 (EUR)
	Baa1	09/17/2018	1000	09/20/2018	1.00% Euro 09/20/2023 (EUR)
	Baa1	09/17/2018	1000	09/20/2018	Flt Rt Euro 09/20/2023 (EUR)
	Baa1	11/09/2018	1250	11/08/2018	4.63% Global 01/06/2026 (USD)
	Baa1	11/12/2018	1500	11/15/2018	2.50% Euro 11/15/2030 (EUR)
	Baa1	11/29/2018	400	12/05/2018	Flt Rt Euro 12/05/2022 (AUD)
	Baa1	11/29/2018	175	12/05/2018	5.00% Euro 06/05/2029 (AUD)
	Baa1	12/06/2018	19200	12/07/2018	Matures 12/13/2028 (JPY)
	Baa1	12/06/2018	107500	12/07/2018	Matures 12/13/2023 (JPY)
Innogy Fin BV	Baa2	03/19/2018	1000	01/31/2018	1.50% Gtd Euro 07/31/2029 (EUR)
	Baa2	06/22/2018	500	05/30/2018	0.75% Gtd Euro 11/30/2022 (EUR)
	Baa2	06/22/2018	500	05/30/2018	1.63% Gtd Euro 05/30/2026 (EUR)
Instituto de Credito Oficial	Baa1	04/17/2018	1346.094	01/28/2013	4.75% Gtd Euro Matures 04/30/2020 (EUR)
	Baa1	04/17/2018	129.949	05/08/2012	6.00% Gtd Euro Matures 03/08/2021 (EUR)
	Baa1	04/17/2018	50	07/27/2016	4.55% Gtd Euro Matures 09/15/2031 (EUR)
	Baa1	04/17/2018	5.573	06/17/2016	4.56% Gtd Euro Matures 09/17/2029 (EUR)
	Baa1	04/17/2018	11.147	06/17/2016	4.60% Gtd Euro Matures 09/15/2031 (EUR)
	Baa1	04/17/2018	284.359	06/22/2016	4.75% Gtd Euro Matures 04/30/2020 (EUR)
	Baa1	04/17/2018	25	12/30/2004	5.70% Gtd Euro Matures 12/30/2024 (USD)
	Baa1	04/17/2018	14.11	04/24/2003	Gtd Fx/Flt Rt Euro Matures 04/24/2023 (JPY)
	Baa1	04/17/2018	25	11/03/2003	6.05% Gtd Euro Matures 11/03/2023 (USD)
	Baa1	04/17/2018	9.131	05/18/2004	Gtd Fx/Flt Rt Euro Matures 05/17/2019 (JPY)
	Baa1	04/17/2018	30	02/08/2005	5.25% Gtd Fx/Flt Rt Euro Matures 10/20/2024 (EUR)
	Baa1	04/17/2018	207.194	03/14/2005	5.00% Gtd Euro Matures 03/31/2020 (CAD)

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	Baa1	04/17/2018	12.838	03/22/2005	Gtd Flt Rt Euro Matures 10/30/2024 (EUR)
	Baa1	04/17/2018	1000	07/06/2005	2.00% Gtd Fx/Flt Rt Euro Matures 07/06/2020 (JPY)
	Baa1	04/17/2018	1000	12/01/2005	Gtd Step Up Euro Matures 12/01/2020 (JPY)
	Baa1	04/17/2018	30	02/07/2006	6.14% Gtd Euro Matures 02/23/2021 (USD)
	Baa1	04/17/2018	204.057	05/30/2007	3.25% Gtd Euro Matures 06/28/2024 (CHF)
	Baa1	04/17/2018	68.927	07/17/2007	Gtd Flt Rt Indx Lkd Euro Matures 07/18/2022 (EUR)
	Baa1	04/17/2018	1167.747	01/09/2008	4.625% Gtd Euro Matures 06/06/2021 (GBP)
	Baa1	04/17/2018	8.302	12/01/2005	1.5% Gtd Step Up Euro Matures 12/01/2020 (JPY)
	Baa1	04/17/2018	39.58	02/08/2005	Gtd Fixed/Flt Rt Euro Matures 10/30/2024 (EUR)
	Baa1	04/17/2018	8.943	07/06/2005	Gtd Fixed/Flt Rt Euro Matures 07/06/2020 (JPY)
	Baa1	04/17/2018	93.064	05/12/2009	5.15% Gtd Euro Matures 05/13/2019 (NOK)
	Baa1	04/17/2018	8.525	07/22/2009	4.00% Gtd Fixed/Flt Rt Euro Matures 07/22/2019 (EUR)
	Baa1	04/17/2018	76.814	07/13/2009	5.12% Gtd Euro Matures 07/14/2021 (NOK)
	Baa1	04/17/2018	49.65	10/22/2009	2.57% Gtd Euro Matures 10/22/2021 (CHF)
	Baa1	04/17/2018	2724.499	05/11/2009	4.38% Gtd Euro Matures 05/20/2019 (EUR)
	Baa1	04/17/2018	60	09/10/2010	3.00% Gtd Fixed/Flt Rt Euro Matures 09/24/2020 (USD)
	Baa1	04/17/2018	12.727	09/07/2010	Gtd Flt Rt Euro Matures 09/07/2023 (EUR)
	Baa1	04/17/2018	129.52	07/16/2010	4.38% Gtd Euro Matures 05/20/2019 (EUR)
	Baa1	04/17/2018	18.093	05/13/2011	5.15% Gtd Euro Matures 05/13/2019 (NOK)
	Baa1	04/17/2018	172.674	04/20/2011	Gtd Euro Matures 07/20/2026 (EUR)
	Baa1	04/17/2018	60.621	11/11/2010	2.90% Gtd Euro Matures 11/12/2030 (JPY)
	Baa1	04/17/2018	132.41	02/22/2012	4.38% Gtd Euro Matures 05/20/2019 (EUR)
	Baa1	04/17/2018	75.756	01/28/2011	6.00% Gtd Euro Matures 02/04/2026 (EUR)
	Baa1	04/17/2018	36.657	02/08/2011	2.15% Gtd Euro Matures 02/08/2021 (JPY)
	Baa1	04/17/2018	60.558	02/23/2011	2.10% Gtd Euro Matures 02/23/2021 (JPY)
	Baa1	04/17/2018	33.074	04/26/2012	6.00% Gtd Euro Matures 02/04/2026 (EUR)
	Baa1	04/17/2018	100	03/23/2018	Gtd Flt Rt Euro 03/25/2019 (USD)
	Baa1	04/17/2018	97.932	09/19/2012	6.78% Gtd Euro Matures 09/27/2032 (EUR)
	Baa1	04/17/2018	73.104	07/12/2012	6.00% Gtd Euro Matures 07/12/2027 (EUR)
	Baa1	04/17/2018	126.613	10/26/2016	0.50% Gtd Euro Matures 10/26/2023 (EUR)
	Baa1	11/21/2018	500	11/26/2018	0.75% Gtd Euro 10/31/2023 (EUR)
Int'l Bank For Reconstruction Dev	Aaa	01/03/2018	50	12/18/2017	Zero Cpn Euro 12/18/2037 (EUR)
	Aaa	01/03/2018	2000	11/22/2017	2.50% Global 11/22/2027 (USD)
	Aaa	01/08/2018	50	10/05/2017	1.63% Step Up Global 10/05/2020 (USD)
	Aaa	01/09/2018	100	12/21/2017	Zero Cpn Euro 12/21/2057 (EUR)
	Aaa	01/09/2018	170	12/20/2017	Zero Cpn Euro 11/29/2024 (ZAR)
	Aaa	01/15/2018	1000	01/17/2018	2.25% Euro 01/17/2023 (CAD)
	Aaa	01/22/2018	700	02/02/2018	3.00% Euro 02/02/2023 (NZD)
	Aaa	01/30/2018	500	01/23/2018	Dual Curr Flt Rt Euro 01/23/2025 (INR)
	Aaa	01/30/2018	2000	01/17/2018	7.25% Euro 11/23/2020 (RUB)
	Aaa	02/05/2018	25	02/05/2018	2.24% Global 08/05/2020 (USD)
	Aaa	02/09/2018	1250	01/24/2018	1.00% Euro 12/19/2022 (GBP)
	Aaa	02/09/2018	150	01/31/2018	Dual Curr Flt Rt Euro 01/31/2022 (BRL)
	Aaa	02/09/2018	500	01/24/2018	7.00% Euro 01/24/2023 (MXN)
	Aaa	02/21/2018	500	02/05/2018	Dual Curr Flt Rt Euro 02/05/2025 (INR)
	Aaa	02/21/2018	300	02/08/2018	2.75% Global 02/08/2025 (USD)
	Aaa	03/06/2018	225	03/02/2018	Flt Rt 03/26/2019 (USD)
	Aaa	03/06/2018	25	03/08/2018	2.72% 03/08/2023 (USD)
	Aaa	03/14/2018	145000	01/24/2018	Dual Curr Flt Rt Euro 01/15/2021 (COP)
	Aaa	03/14/2018	20	02/27/2018	2.02% Euro 02/27/2048 (EUR)
	Aaa	03/14/2018	50	02/13/2018	Dual Curr Flt Rt Euro 02/13/2023 (MYR)
	Aaa	03/14/2018	50	02/08/2018	Flt Rt Global 02/08/2025 (USD)
	Aaa	03/14/2018	15	03/05/2018	Zero Cpn Euro 03/05/2058 (EUR)
	Aaa	03/14/2018	90	03/01/2018	Dual Curr Flt Rt Euro 03/01/2023 (INR)
	Aaa	03/14/2018	50	02/15/2018	2.75% Global 02/15/2023 (USD)
	Aaa	03/14/2018	500	03/06/2018	1.63% Euro 05/24/2023 (NOK)
	Aaa	03/14/2018	1200	02/28/2018	0.50% Euro 05/15/2023 (SEK)
	Aaa	03/14/2018	125	03/01/2018	8.25% Euro 03/04/2022 (TRY)
	Aaa	03/14/2018	100	02/14/2018	2.51% Fixed/Flt Rt Euro 02/14/2023 (USD)
	Aaa	03/28/2018	300	03/12/2018	Dual Curr Flt Rt Euro 03/12/2021 (INR)
	Aaa	03/28/2018	40	03/23/2018	1.88% Euro 03/23/2048 (EUR)
	Aaa	03/28/2018	5	04/05/2018	3.00% Euro 04/05/2028 (USD)
	Aaa	03/28/2018	125	03/15/2018	12.00% Euro 03/15/2023 (TRY)
	Aaa	03/28/2018	7	03/19/2018	Flt Rt Indx Lkd Euro 03/19/2020 (USD)
	Aaa	04/10/2018	1	04/15/2018	2.50% Step Up 04/15/2023 (USD)
	Aaa	05/04/2018	25	08/23/2017	1.25% Fixed/Flt Rt Global 08/23/2019 (USD)
	Aaa	05/09/2018	192	04/27/2018	Dual Curr Flt Rt Euro 04/27/2023 (CNY)
	Aaa	05/09/2018	50	05/03/2018	Dual Curr Flt Rt Euro 06/03/2019 (GHS)
	Aaa	05/09/2018	3600	05/03/2018	Dual Curr Flt Rt Euro 06/03/2019 (NGN)
	Aaa	05/10/2018	100	03/23/2018	Flt Rt 04/23/2019 (USD)
	Aaa	05/17/2018	80	04/05/2018	Dual Curr Flt Rt Euro 03/24/2023 (INR)
	Aaa	05/17/2018	2900	04/03/2018	Dual Curr Flt Rt Euro 04/03/2023 (PHP)
	Aaa	05/17/2018	1000	04/23/2018	2.14% Euro 04/23/2020 (HKD)
	Aaa	05/17/2018	100	04/09/2018	10.00% Euro 03/16/2020 (TRY)
	Aaa	05/17/2018	50	04/17/2018	Zero Cpn Euro 02/24/2020 (TRY)
	Aaa	05/17/2018	110	04/23/2018	Zero Cpn Euro 04/23/2059 (EUR)
	Aaa	05/25/2018	100	10/27/2016	1.65% Global 10/27/2021 (USD)
	Aaa	05/25/2018	25	10/24/2017	1.55% Global 02/27/2019 (USD)
	Aaa	05/29/2018	50	05/16/2018	3.90% Euro 05/16/2020 (CNY)
	Aaa	05/29/2018	200	05/02/2018	Zero Cpn Euro 03/13/2027 (MXN)
	Aaa	06/06/2018	500	05/17/2018	7.50% Euro 05/17/2023 (ZAR)
	Aaa	06/06/2018	750	05/22/2018	Flt Rt Euro 05/22/2023 (GBP)
	Aaa	06/06/2018	122	05/29/2018	3.70% Euro 05/29/2020 (CNY)
	Aaa	06/19/2018	500	02/14/2018	3.30% Euro 08/14/2028 (AUD)
	Aaa	06/20/2018	125	06/04/2018	2.00% Fixed/Flt Rt Euro 06/04/2038 (USD)
	Aaa	06/20/2018	50	06/14/2018	11.25% Euro 12/14/2020 (TRY)
	Aaa	06/20/2018	100	06/08/2018	16.00% Euro 02/24/2020 (TRY)
	Aaa	06/20/2018	30	06/18/2018	2.13% Euro 09/18/2023 (PLN)
	Aaa	06/24/2018	106.9	06/19/2018	Dual Curr Flt Rt Euro 08/19/2023 (CNY)
	Aaa	06/28/2018	10	06/29/2017	2.22% Global 06/29/2023 (USD)
	Aaa	06/28/2018	100	06/22/2018	Dual Curr Flt Rt Euro 06/22/2023 (BRL)
	Aaa	06/28/2018	1607	05/22/2017	Dual Curr Flt Rt Euro 05/08/2020 (INR)
	Aaa	06/28/2018	100	05/30/2018	Dual Curr Flt Rt Euro 05/30/2023 (PEN)
	Aaa	06/28/2018	1000	06/19/2018	8.00% Euro 07/01/2021 (MXN)
	Aaa	06/28/2018	3600	06/26/2018	Dual Curr Flt Rt Euro 07/26/2019 (NGN)
	Aaa	07/07/2018	1000	07/02/2018	8.25% Euro 12/21/2026 (ZAR)
	Aaa	07/09/2018	200	07/11/2018	Flt Rt Global 07/07/2022 (USD)
	Aaa	07/10/2018	500	06/29/2018	Flt Rt Global 03/18/2020 (USD)
	Aaa	07/10/2018	235	06/29/2018	Flt Rt Global 01/03/2020 (USD)
	Aaa	07/10/2018	300	06/29/2018	Flt Rt Euro 09/30/2019 (USD)
	Aaa	07/13/2018	33.5	12/28/2016	2.00% Global 09/28/2021 (USD)
	Aaa	07/25/2018	27	07/09/2018	Dual Curr Flt Rt Euro 06/25/2021 (PEN)
	Aaa	07/25/2018	3000	07/17/2018	0.38% Euro 07/17/2023 (SEK)
	Aaa	07/26/2018	5000	07/25/2018	2.75% Global 07/23/2021 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aaa	08/17/2018	100	07/30/2018	Dual Curr Flt Rt Euro 07/24/2028 (MXN)
	Aaa	08/17/2018	750	08/08/2018	1.20% Euro 08/08/2034 (EUR)
	Aaa	08/17/2018	80	08/07/2018	Dual Curr Flt Rt Euro 08/07/2023 (INR)
	Aaa	08/17/2018	1000	08/03/2018	2.50% Global 08/03/2023 (CAD)
	Aaa	08/19/2018	30	08/10/2018	Dual Curr Flt Rt Euro 08/10/2020 (MYR)
	Aaa	08/28/2018	1000	08/21/2018	Flt Rt Global 08/21/2020 (USD)
	Aaa	08/29/2018	110	08/28/2018	2.20% Euro 08/28/2020 (AUD)
	Aaa	10/05/2018	40	10/10/2018	1.91% Euro 10/10/2058 (EUR)
	Aaa	10/05/2018	300	09/28/2018	3.13% Global 09/28/2021 (USD)
	Aaa	10/11/2018	50	05/18/2018	4.00% Fixed/Flt Rt Euro 05/18/2028 (USD)
	Aaa	10/11/2018	310	08/20/2018	Dual Curr Flt Rt Euro 08/20/2023 (UYU)
	Aaa	10/11/2018	900	08/09/2018	Dual Curr Flt Rt Euro 08/10/2023 (INR)
	Aaa	10/11/2018	15	09/17/2018	1.82% Euro 09/17/2048 (EUR)
	Aaa	10/13/2018	550	09/28/2018	Flt Rt Euro 09/28/2023 (ZAR)
	Aaa	10/16/2018	1250	10/04/2018	Flt Rt Euro 10/04/2023 (GBP)
	Aaa	10/16/2018	400	04/19/2018	Flt Rt Global 05/13/2019 (USD)
	Aaa	10/18/2018	100	08/16/2016	1.40% Step Up Global 08/16/2020 (USD)
	Aaa	10/19/2018	4000	09/27/2018	3.00% Global 09/27/2023 (USD)
	Aaa	10/22/2018	5	09/21/2018	1.82% Euro 09/21/2048 (EUR)
	Aaa	10/26/2018	2500	10/10/2018	0.50% Euro 10/10/2023 (SEK)
	Aaa	10/26/2018	60000	10/10/2018	Dual Curr Flt Rt Euro 10/10/2023 (IDR)
	Aaa	10/26/2018	600	10/10/2018	Dual Curr Flt Rt Euro 10/11/2023 (INR)
	Aaa	10/26/2018	1250	10/05/2018	Dual Curr Flt Rt Euro 10/05/2021 (KZT)
	Aaa	10/26/2018	50	10/09/2018	Zero Cpn Euro 10/09/2038 (EUR)
	Aaa	10/26/2018	200	10/03/2018	2.92% Global 10/01/2020 (USD)
	Aaa	10/26/2018	125	10/09/2018	0.95% Step Up Euro 10/09/2033 (EUR)
	Aaa	10/30/2018	100	09/28/2018	3.98% Euro 09/28/2021 (CNY)
	Aaa	10/30/2018	200	10/19/2018	3.75% Euro 06/12/2020 (CNY)
	Aaa	10/30/2018	7500	10/19/2018	Dual Curr Flt Rt Euro 10/19/2020 (KZT)
	Aaa	11/05/2018	1000	09/07/2018	0.63% Euro 09/05/2025 (SEK)
	Aaa	11/05/2018	1000	09/18/2018	Dual Curr Zero Cpn Euro 09/14/2020 (KZT)
	Aaa	11/05/2018	3683000	08/20/2018	Dual Curr Flt Rt Euro 08/20/2021 (IDR)
	Aaa	11/05/2018	480	08/29/2018	Dual Curr Flt Rt Euro 08/30/2023 (INR)
	Aaa	11/13/2018	40	07/27/2018	Flt Rt Euro 07/27/2038 (EUR)
	Aaa	11/21/2018	300	11/05/2018	10.00% Euro 08/16/2021 (TRY)
	Aaa	11/29/2018	500	11/16/2018	8.00% Euro 11/16/2021 (MXN)
	Aaa	11/29/2018	600	11/20/2018	0.63% Euro 11/22/2027 (EUR)
	Aaa	11/29/2018	600	11/20/2018	3.13% Global 11/20/2025 (USD)
	Aaa	11/29/2018	300	11/26/2018	2.90% Euro 11/26/2025 (AUD)
	Aaa	11/29/2018	250	11/08/2018	Dual Curr Flt Rt Euro 11/08/2021 (TRY)
	Aaa	11/29/2018	100	11/09/2018	Zero Cpn Euro 11/09/2061 (EUR)
	Aaa	12/11/2018	14	11/29/2018	----
	Aaa	12/14/2018	300	12/28/2018	----
	Aaa	12/19/2018	26.5	12/06/2018	----
	Aaa	12/21/2018	160	12/18/2018	----
	Aaa	12/28/2018	1500000	10/12/2018	----
Int'l Dev Association	Aaa	04/20/2018	1500	04/17/2018	2.75% Global 04/24/2023 (USD)
Int'l Fin Corp	Aaa	01/08/2018	22.011	01/16/2018	2.00% Step Up Global Matures 01/15/2023 (USD)
	Aaa	01/10/2018	100	03/10/2017	10.00% Euro Matures 03/10/2021 (TRY)
	Aaa	01/15/2018	82.5	01/17/2018	2.36% Euro Matures 01/17/2019 (RON)
	Aaa	01/23/2018	1	01/29/2018	2.25% Step Up Global 02/15/2023 (USD)
	Aaa	01/31/2018	3000	01/18/2018	7.50% Euro Matures 01/18/2028 (MXN)
	Aaa	01/31/2018	6000	01/22/2018	Zero Cpn Euro Matures 01/22/2048 (MXN)
	Aaa	01/31/2018	3000	01/18/2018	7.75% Euro Matures 01/18/2030 (MXN)
	Aaa	01/31/2018	2000	01/18/2018	8.25% Euro Matures 01/18/2023 (MXN)
	Aaa	02/02/2018	250	01/26/2018	7.50% Euro 01/26/2023 (ZAR)
	Aaa	02/06/2018	103.5	02/05/2018	2.45% Euro 02/05/2019 (RON)
	Aaa	02/09/2018	320	01/30/2018	Dual Curr Flt Rt Euro 01/30/2023 (BRL)
	Aaa	02/09/2018	2100	02/02/2018	Dual Curr Flt Rt Euro 02/02/2023 (NGN)
	Aaa	02/09/2018	100000	01/26/2018	Dual Curr Flt Rt Euro 07/26/2021 (COP)
	Aaa	02/13/2018	175	07/13/2017	Dual Curr Flt Rt Euro 07/13/2020 (PEN)
	Aaa	02/21/2018	200	09/11/2017	Zero Cpn Euro 08/24/2020 (TRY)
	Aaa	02/22/2018	4500	02/06/2018	Zero Cpn Euro 02/06/2048 (MXN)
	Aaa	02/22/2018	20	02/01/2018	9.00% Euro 02/01/2023 (TRY)
	Aaa	02/22/2018	70	01/31/2018	4.50% Euro 01/27/2022 (RUB)
	Aaa	02/22/2018	1500	02/06/2018	8.50% Euro 02/06/2025 (MXN)
	Aaa	02/26/2018	1	03/05/2018	2.50% Step Up Global 03/15/2023 (USD)
	Aaa	03/01/2018	500	07/27/2017	8.00% Euro 07/27/2027 (ZAR)
	Aaa	03/05/2018	2000	01/25/2018	2.25% Global 01/25/2021 (USD)
	Aaa	03/06/2018	350	03/01/2018	Flt Rt Global 03/01/2019 (USD)
	Aaa	03/08/2018	60	03/23/2018	Zero Cpn Euro 03/23/2048 (USD)
	Aaa	03/14/2018	1000	02/27/2018	8.38% Euro 05/31/2029 (MXN)
	Aaa	03/14/2018	13500	02/22/2018	Zero Cpn Euro 02/22/2038 (MXN)
	Aaa	03/14/2018	1000	02/28/2018	5.50% Euro 02/28/2028 (RUB)
	Aaa	03/19/2018	50.4	02/26/2018	3.64% Australian 08/26/2033 (AUD)
	Aaa	03/25/2018	25	03/09/2018	6.00% Euro 03/09/2020 (TRY)
	Aaa	03/28/2018	1000	03/22/2018	5.25% Euro 03/22/2022 (RUB)
	Aaa	03/28/2018	100	03/16/2018	2.64% Global 03/09/2021 (USD)
	Aaa	03/28/2018	5	03/15/2018	Dual Curr Flt Rt Euro 03/15/2023 (BRL)
	Aaa	03/28/2018	1000	03/20/2018	5.50% Euro 03/20/2023 (RUB)
	Aaa	04/05/2018	40	03/29/2018	1.87% Euro 03/29/2048 (EUR)
	Aaa	04/06/2018	5134	10/27/2016	6.70% Euro 10/25/2019 (RUB)
	Aaa	04/06/2018	4601	12/22/2016	6.16% Euro 12/20/2019 (RUB)
	Aaa	04/16/2018	2600	03/23/2018	Zero Cpn Euro 03/23/2038 (MXN)
	Aaa	04/18/2018	3560	03/28/2017	Dual Curr Flt Rt Euro 03/30/2020 (KZT)
	Aaa	04/19/2018	200	04/06/2018	Dual Curr Flt Rt Euro 04/06/2028 (MXN)
	Aaa	04/19/2018	25000	04/11/2018	Dual Curr Flt Rt Euro 04/11/2033 (COP)
	Aaa	04/19/2018	22	04/13/2018	Zero Cpn Euro 04/16/2021 (TRY)
	Aaa	04/19/2018	22	04/05/2018	5.80% Euro 04/05/2023 (MXN)
	Aaa	04/20/2018	20	04/20/2018	2.83% Global 04/20/2023 (USD)
	Aaa	04/20/2018	8.618	04/19/2018	2.40% Global 11/15/2019 (USD)
	Aaa	04/20/2018	2.883	04/19/2018	2.51% Global 05/15/2020 (USD)
	Aaa	04/25/2018	25	08/16/2017	2.00% Euro 08/16/2022 (RON)
	Aaa	04/30/2018	50	04/30/2018	10.75% Euro 04/06/2020 (TRY)
	Aaa	05/03/2018	2000	01/20/2017	Zero Cpn Euro 01/20/2037 (MXN)
	Aaa	05/09/2018	50	05/09/2018	10.00% Euro 03/10/2021 (TRY)
	Aaa	05/15/2018	50	04/27/2018	Zero Cpn Euro 04/27/2048 (USD)
	Aaa	05/15/2018	10000	04/25/2018	Dual Curr Flt Rt Euro 04/25/2022 (CLP)
	Aaa	05/15/2018	8	04/25/2018	Dual Curr Flt Rt Euro 04/25/2022 (BRL)
	Aaa	05/25/2018	500	01/30/2018	0.52% Euro 01/30/2023 (SEK)
	Aaa	06/01/2018	500	02/15/2017	Zero Cpn Euro 02/15/2029 (TRY)
	Aaa	06/01/2018	50	05/21/2018	Zero Cpn Euro 02/15/2029 (TRY)
	Aaa	06/06/2018	125	11/01/2017	Zero Cpn Euro 05/01/2023 (TRY)
	Aaa	06/06/2018	35	05/24/2018	5.60% Euro 11/24/2021 (MXN)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aaa	06/19/2018	300	03/15/2018	2.70% Australian 03/15/2023 (AUD)
	Aaa	07/10/2018	75	06/29/2018	2.61% Global 06/29/2020 (USD)
	Aaa	07/30/2018	500	07/19/2018	2.38% Global 07/19/2023 (CAD)
	Aaa	08/16/2018	12	07/24/2018	Dual Curr Flt Rt Euro 07/24/2023 (BRL)
	Aaa	08/16/2018	17	07/27/2018	Dual Curr Flt Rt Euro 07/27/2022 (BRL)
	Aaa	08/16/2018	20	07/12/2018	15.00% Euro 07/13/2020 (TRY)
	Aaa	08/16/2018	350	07/12/2018	1.25% Euro 12/15/2023 (GBP)
	Aaa	08/19/2018	75	08/10/2018	Dual Curr Flt Rt Euro 05/09/2022 (BRL)
	Aaa	08/30/2018	150	07/26/2018	3.15% Australian 06/26/2029 (AUD)
	Aaa	08/31/2018	500	08/29/2018	1.38% Euro 03/07/2025 (GBP)
	Aaa	09/07/2018	2000	07/31/2018	2.88% Global 07/31/2023 (USD)
	Aaa	09/07/2018	40	08/14/2018	1.94% Euro 08/14/2058 (EUR)
	Aaa	09/11/2018	600	09/07/2018	2.63% Euro 09/07/2023 (NZD)
	Aaa	09/11/2018	300	09/10/2018	4.25% Australian 08/21/2023 (AUD)
	Aaa	09/11/2018	205	03/01/2018	11.00% Euro 02/03/2021 (TRY)
	Aaa	09/13/2018	40	09/11/2018	1.89% Euro 09/11/2058 (EUR)
	Aaa	09/14/2018	10	09/17/2018	1.83% Euro 09/17/2048 (EUR)
	Aaa	09/17/2018	650	06/29/2018	Flt Rt Global 12/15/2021 (USD)
	Aaa	09/19/2018	23	09/20/2018	6.00% Euro 03/18/2022 (MXN)
	Aaa	09/19/2018	300	09/20/2018	3.70% Euro 09/20/2019 (CNY)
	Aaa	09/21/2018	75	09/21/2018	3.20% Australian 10/18/2027 (AUD)
	Aaa	09/28/2018	50	09/28/2018	1.98% Euro 09/28/2058 (EUR)
	Aaa	10/01/2018	1000	04/06/2018	0.90% Euro 05/12/2025 (SEK)
	Aaa	10/02/2018	100	08/31/2018	4.00% Australian 04/03/2025 (AUD)
	Aaa	10/08/2018	2000000	10/09/2018	Dual Curr Flt Rt Euro 10/09/2023 (IDR)
	Aaa	10/10/2018	100	10/04/2018	3.06% Euro 10/04/2023 (USD)
	Aaa	10/12/2018	10	10/12/2018	1.89% Euro 10/12/2048 (EUR)
	Aaa	10/23/2018	250	08/01/2018	16.00% Euro 08/01/2023 (TRY)
	Aaa	11/01/2018	100	04/18/2018	1.87% Euro 04/18/2048 (SEK)
	Aaa	11/01/2018	15	04/06/2018	2.40% Fixed/Flt Rt Euro 04/06/2026 (USD)
	Aaa	11/02/2018	7347	10/26/2018	Dual Curr Global 11/08/2021 (INR)
	Aaa	11/03/2018	31	11/03/2018	Zero Cpn Euro 07/30/2020 (TRY)
	Aaa	11/13/2018	6.47	10/25/2018	Dual Curr Euro 10/29/2021 (MMK)
	Aaa	11/19/2018	100	11/13/2018	3.00% Global 11/13/2020 (USD)
	Aaa	11/20/2018	10	11/20/2018	0.08% Euro 11/20/2023 (EUR)
	Aaa	11/21/2018	50	11/02/2018	Zero Cpn Euro 11/02/2020 (TRY)
	Aaa	11/26/2018	25	11/06/2018	1.25% Euro 11/06/2019 (PLN)
	Aaa	12/04/2018	25	04/12/2018	2.46% Matures 04/09/2020 (USD)
	Aaa	12/07/2018	50	11/09/2018	17.00% Matures 11/09/2021 (TRY)
	Aaa	12/10/2018	44	12/04/2018	12.00% Matures 12/04/2023 (TRY)
	Aaa	12/10/2018	15	11/30/2018	1.85% Matures 11/30/2048 (EUR)
	Aaa	12/17/2018	60	12/10/2018	Matures 12/10/2058 (USD)
	Aaa	12/17/2018	60	12/10/2018	Matures 12/10/2058 (USD)
	Aaa	12/19/2018	10	12/21/2018	1.78% Matures 12/21/2048 (EUR)
	Aaa	12/20/2018	20	12/27/2018	1.83% Matures 12/27/2048 (EUR)
	Aaa	12/20/2018	500	11/23/2018	8.50% Matures 11/23/2020 (MXN)
Inter-American Dev Bank	Aaa	01/16/2018	375	01/11/2018	3.00% Euro Matures 01/25/2023 (NZD)
	Aaa	01/26/2018	3750	01/18/2018	2.50% Global Matures 01/18/2023 (USD)
	Aaa	03/09/2018	500	03/09/2018	3.74% Euro 09/26/2028 (NZD)
	Aaa	04/25/2018	4000	04/19/2018	2.63% Global 04/19/2021 (USD)
	Aaa	04/30/2018	85.976	08/30/2017	1.81% Global 08/01/2021 (USD)
	Aaa	04/30/2018	1250	03/02/2017	7.50% Euro 12/05/2024 (MXN)
	Aaa	04/30/2018	145.378	08/30/2017	1.67% Global 08/01/2020 (USD)
	Aaa	06/21/2018	230	03/13/2017	1.88% Global 03/15/2021 (USD)
	Aaa	06/21/2018	590	06/04/2018	Dual Curr Flt Rt Euro 06/10/2021 (INR)
	Aaa	06/27/2018	750	02/12/2018	7.70% Euro 02/12/2024 (MXN)
	Aaa	07/23/2018	25	07/17/2018	2.87% Global 07/20/2023 (USD)
	Aaa	07/27/2018	525	06/19/2018	1.25% Euro 12/15/2023 (GBP)
	Aaa	08/03/2018	30	08/07/2018	Dual Curr Flt Rt Euro 08/09/2021 (PEN)
	Aaa	10/02/2018	2800	09/18/2018	3.13% Global 09/18/2028 (USD)
	Aaa	10/25/2018	15	09/28/2018	Zero Cpn Euro 09/28/2058 (EUR)
	Aaa	10/25/2018	30	10/02/2018	20.00% Euro 10/02/2020 (TRY)
	Aaa	10/25/2018	50	10/02/2018	3.16% Euro 10/02/2028 (USD)
	Aaa	10/25/2018	250	09/28/2018	25.00% Euro 09/28/2020 (TRY)
	Aaa	11/01/2018	250	09/07/2018	1.38% Euro 12/15/2024 (GBP)
	Aaa	11/01/2018	250	09/28/2018	Zero Cpn Euro 09/28/2020 (TRY)
	Aaa	11/01/2018	18	07/19/2018	Zero Cpn Euro 07/16/2021 (TRY)
	Aaa	11/01/2018	64.59	07/23/2018	Dual Curr Flt Rt Euro 07/23/2021 (BRL)
	Aaa	11/26/2018	41000	11/01/2018	Dual Curr Flt Rt Euro 11/07/2023 (IDR)
	Aaa	12/04/2018	500	09/26/2018	3.00% Matures 09/26/2022 (USD)
	Aaa	12/14/2018	40	07/19/2018	Matures 07/20/2021 (ZAR)
Inter-American Investment Corp	Aa1	07/11/2018	144054.5	07/24/2018	Dual Curr Flt Rt Euro 06/15/2025 (COP)
	Aa1	10/09/2018	500	10/04/2018	Flt Rt Euro 10/12/2021 (USD)
Intesa Sanpaolo Bank LUX SA	Baa1	01/19/2018	490	01/19/2018	Gtd Euro Matures 02/19/2019 (EUR)
	Baa1	04/13/2018	679	04/13/2018	Gtd Flt Rt Euro 04/13/2020 (EUR)
Intesa Sanpaolo SPA	Baa1	01/09/2018	1000	01/12/2018	3.38% Global 01/12/2023 (USD)
	Baa1	02/22/2018	10000	03/01/2018	1.09% Euro 03/01/2033 (JPY)
	Baa1	02/22/2018	2000	03/01/2018	0.86% Euro 03/01/2028 (JPY)
	Baa1	02/22/2018	4000	03/01/2018	0.53% Euro 03/01/2023 (JPY)
	Baa1	02/22/2018	30600	03/01/2018	0.38% Euro 03/01/2021 (JPY)
	Baa1	02/22/2018	700	02/26/2018	Flt Rt Euro 02/26/2025 (EUR)
	Baa1	03/15/2018	1250	03/20/2018	1.75% Euro 03/20/2028 (EUR)
	Baa1	06/12/2018	750	05/28/2018	Flt Rt Euro 05/28/2027 (EUR)
	Baa1	06/12/2018	750	05/28/2018	Flt Rt Euro 05/28/2028 (EUR)
	Baa1	06/12/2018	750	05/18/2018	Flt Rt Euro 05/18/2027 (EUR)
	Baa1	06/12/2018	750	05/18/2018	Flt Rt Euro 05/18/2028 (EUR)
	Baa1	07/30/2018	400	07/30/2018	Flt Rt Euro 07/30/2025 (EUR)
	Baa1	07/30/2018	450	07/30/2018	Flt Rt Euro 07/30/2024 (EUR)
	Baa1	07/30/2018	1000	07/30/2018	Flt Rt Euro 07/30/2023 (EUR)
	Baa1	08/28/2018	1000	08/30/2018	2.13% Euro 08/30/2023 (EUR)
	Baa1	11/20/2018	1200	11/22/2018	Flt Rt Euro 11/22/2024 (EUR)
Inventive Global Investments Ltd	A1	09/11/2018	300	09/19/2018	3.88% Gtd Euro 09/19/2021 (USD)
	A1	09/11/2018	500	09/19/2018	Gtd Flt Rt Euro 09/19/2021 (USD)
Investec Bank PLC	Baa3	07/20/2018	420	07/17/2018	4.25% Sub Fixed/Flt Rt Euro 07/24/2028 (GBP)
Investor AB	Aa3	09/07/2018	500	09/12/2018	1.50% Euro 09/12/2030 (EUR)
Ireland Gov't of	A2	04/17/2018	100	03/22/2018	2.05% Euro 03/22/2075 (EUR)
Israel Electric Corp Ltd (The)	Baa2	02/08/2018	1000	02/07/2018	4.25% Global 08/14/2028 (USD)
Israel Gov't of	A1	07/23/2018	250	07/26/2018	0.05% Euro 07/26/2021 (EUR)
	A1	11/09/2018	400	11/07/2018	Flt Rt Euro 11/15/2020 (USD)
Italgas SPA	Baa2	10/23/2018	500	09/11/2017	1.63% Euro Matures 01/18/2029 (EUR)
	Baa2	10/23/2018	650	03/14/2017	1.13% Euro Matures 03/14/2024 (EUR)
	Baa2	10/23/2018	750	01/19/2017	1.63% Euro Matures 01/19/2027 (EUR)
	Baa2	10/23/2018	750	01/19/2017	0.50% Euro Matures 01/19/2022 (EUR)
Italy Gov't of	Baa3	10/19/2018	551.475	03/05/2015	2.00% Euro Matures 09/05/2032 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa3	10/19/2018	665.079	09/11/2013	5.05% Euro Matures 09/11/2053 (EUR)
	Baa3	10/19/2018	340.843	02/18/2015	Flt Rt Euro Matures 02/18/2043 (EUR)
	Baa3	10/19/2018	342.138	01/24/2014	Flt Rt Euro Matures 01/24/2044 (EUR)
	Baa3	10/19/2018	771.647	05/22/2015	2.13% Euro Matures 05/22/2027 (EUR)
	Baa3	10/19/2018	900	10/17/2016	1.45% Euro Matures 04/17/2027 (EUR)
	Baa3	10/19/2018	636	05/04/2016	Flt Rt Indx Lkld Euro Matures 05/04/2046 (EUR)
	Baa3	10/19/2018	1125.783	03/04/2005	Euro Matures 07/31/2045 (EUR)
	Baa3	10/19/2018	700	06/22/2016	1.90% Euro Matures 06/22/2031 (EUR)
	Baa3	10/19/2018	1000	08/02/1999	Flt Rt Euro Ser 181 Tr 1 Matures 8/30/2019
	Baa3	10/19/2018	1000	06/01/1999	Flt Rt Euro Ser 17 Tr 1 Matures 6/28/2029
	Baa3	10/19/2018	1000	05/12/1999	4.00% Fx/Flt Rt Indx-Lkd Euro Ser 15 Matures 5/6/2019
	Baa3	10/19/2018	300	07/30/1998	6.00% Euro Matures 8/4/2028
	Baa3	10/19/2018	364.246	03/30/2006	Flt Rt Indx Lkd Euro Matures 03/29/2026 (EUR)
	Baa3	10/19/2018	1299.444	01/31/2007	1.85% Euro Matures 09/15/2057 (EUR)
	Baa3	10/19/2018	637.25	11/12/2004	5.20% Euro Matures 07/31/2034 (EUR)
	Baa3	10/19/2018	945.108	12/19/2003	2.25% Euro Matures 07/31/2019 (EUR)
	Baa3	10/19/2018	4095.469	12/19/2003	5.13% Euro Matures 07/31/2024 (EUR)
	Baa3	10/19/2018	1227.25	07/06/2004	5.20% Euro Matures 07/31/2034 (EUR)
	Baa3	10/19/2018	912.48	04/19/2005	5.20% Euro Matures 07/31/2034 (EUR)
	Baa3	10/19/2018	1297.842	04/25/2005	Flt Rt Euro Matures 07/31/2045 (EUR)
	Baa3	10/19/2018	363.196	06/15/2005	Fixed/Flt Rt Euro Matures 07/31/2035 (EUR)
	Baa3	10/19/2018	121.065	06/30/2005	Flt Rt Euro Matures 07/31/2035 (EUR)
	Baa3	10/19/2018	551.475	03/05/2015	1.77% Euro Matures 03/05/2029 (EUR)
	Baa3	10/19/2018	567.724	05/06/2015	1.67% Euro Matures 05/06/2028 (EUR)
	Baa3	10/19/2018	1134.353	02/02/2015	1.86% Euro Matures 02/02/2028 (EUR)
	Baa3	10/19/2018	567.176	02/02/2015	2.19% Euro Matures 02/02/2032 (EUR)
	Baa3	10/19/2018	800	05/18/2016	1.91% Euro Matures 05/18/2029 (EUR)
IXIS Corporate and Investment Bank	A1	06/29/2018	1000	04/20/2007	Gtd Fx/Flt Rt Euro Matures 04/24/2037 (JPY)
	A1	06/29/2018	20	04/13/2006	Gtd Flt Rt Euro Matures 04/13/2021 (USD)
	A1	06/29/2018	5	10/31/2005	Gtd Zero Cpn Euro Matures 11/17/2020 (USD)
	A1	06/29/2018	4.4	01/03/2007	Flt Rt Euro Matures 01/03/2022 (USD)
	A1	06/29/2018	4	04/12/2007	Flt Rt Euro Matures 04/13/2023 (USD)
	A1	06/29/2018	8.486	03/21/2007	Gtd Flt Rt Indx Lkd Euro Matures 03/23/2037 (JPY)
	A1	06/29/2018	4.243	03/21/2007	Gtd Flt Rt Indx Lkd Euro Matures 03/23/2037 (JPY)
	A1	06/29/2018	0.839	01/04/2007	Fixed/Flt Rt Euro Matures 01/05/2037 (JPY)
Jackson National Life Global Funding	A1	06/29/2018	1.69	12/20/2006	6.10% Gtd Fx/Flt Rt Indx Lkd Matures 12/21/2026 (JPY)
	A1	04/26/2018	550	04/27/2018	Sr Sec Flt Rt Global 04/27/2020 (USD)
	A1	06/08/2018	500	06/11/2018	Sr Sec Flt Rt Global 06/11/2021 (USD)
	A1	06/08/2018	300	06/11/2018	3.30% Sr Sec Global 06/11/2021 (USD)
	A1	06/08/2018	400	06/11/2018	3.88% Sr Sec Global 06/11/2025 (USD)
	A1	07/05/2018	1000	07/09/2018	3.03% Sr Sec Euro 07/09/2030 (NOK)
	A1	07/17/2018	200	07/18/2018	0.30% Sr Sec Euro 12/18/2023 (CHF)
	A1	10/12/2018	500	10/15/2018	Sr Sec Flt Rt Global 10/15/2020 (USD)
Japan Fin Organization For Municipalities	A1	04/17/2018	1000	04/24/2018	3.25% Global 04/24/2023 (USD)
	A1	09/19/2018	1000	09/27/2018	3.38% Global 09/27/2023 (USD)
Jefferies Group LLC	Baa3	09/24/2018	5	10/12/2018	4.00% Step Up 10/17/2025 (USD)
	Baa3	11/01/2018	3	11/23/2018	3.50% Matures 05/23/2022 (USD)
John Deere Canada Funding Inc	A2	01/12/2018	300	01/11/2018	2.70% Gtd Canadian Matures 01/17/2023 (CAD)
	A2	04/06/2018	200	04/05/2018	2.70% Gtd Canadian 10/12/2021 (CAD)
	A2	07/11/2018	200	07/10/2018	3.02% Gtd Canadian 07/13/2023 (CAD)
John Deere Capital Corp	A2	01/08/2018	250	01/03/2018	Flt Rt Matures 01/08/2021 (USD)
	A2	01/08/2018	400	01/03/2018	3.05% Matures 01/06/2028 (USD)
	A2	01/08/2018	500	01/03/2018	2.70% Matures 01/06/2023 (USD)
	A2	01/08/2018	600	01/03/2018	2.35% Matures 01/08/2021 (USD)
	A2	03/09/2018	400	03/08/2018	2.88% 03/12/2021 (USD)
	A2	03/09/2018	500	03/08/2018	Flt Rt 03/12/2021 (USD)
	A2	03/09/2018	600	03/08/2018	3.45% 03/13/2025 (USD)
	A2	06/06/2018	300	06/07/2018	Flt Rt 06/07/2023 (USD)
	A2	06/06/2018	750	06/07/2018	Flt Rt 01/07/2020 (USD)
	A2	06/06/2018	300	06/07/2018	3.45% 06/07/2023 (USD)
	A2	09/06/2018	600	09/05/2018	3.13% 09/10/2021 (USD)
	A2	09/06/2018	400	09/05/2018	Flt Rt 09/10/2021 (USD)
	A2	10/10/2018	500	10/09/2018	3.65% 10/12/2023 (USD)
	A2	10/10/2018	350	10/09/2018	Flt Rt 10/09/2020 (USD)
John Deere Financial Inc	A2	10/26/2018	300	10/18/2018	3.07% Gtd Canadian 07/23/2021 (CAD)
JPMorgan Chase Co	A2	10/25/2018	10000	09/05/2017	1.33% Euro Matures 09/05/2047 (JPY)
	A2	10/25/2018	10000	06/19/2017	1.35% Euro Matures 06/19/2047 (JPY)
	A2	10/25/2018	2000	05/18/2017	1.64% Fixed/Flt Rt Euro Matures 05/18/2028 (EUR)
	A2	10/25/2018	500	06/01/2017	1.38% Euro Matures 06/01/2021 (NOK)
	A2	10/25/2018	20	02/21/2017	Zero Cpn Euro 02/21/2047 (AUD)
	A2	10/25/2018	5.4	01/26/2018	Zero Cpn Euro 01/26/2038 (EUR)
	A2	10/25/2018	500	11/29/2017	Flt Rt 01/10/2025 (USD)
	A2	10/25/2018	1	06/27/2018	3.00% Step Up 07/31/2025 (USD)
	A2	10/25/2018	1000	06/05/2018	1.81% Fixed/Flt Rt Euro 06/12/2029 (EUR)
	A2	10/25/2018	505.8	02/27/2018	Zero Cpn Euro 12/02/2030 (TRY)
	A2	10/25/2018	461.345	02/12/2016	Dual Curr Zero Cpn Euro 02/12/2041 (BRL)
	A2	10/25/2018	581.35	02/08/2018	Zero Cpn Euro 12/24/2035 (TRY)
	A2	10/25/2018	50	05/15/2018	5.00% Euro 05/15/2028 (RON)
	A2	10/25/2018	1	06/13/2017	3.00% Step Up Matures 06/16/2032 (USD)
	A2	10/25/2018	1	05/25/2017	3.00% Fixed/Flt Rt Matures 05/31/2023 (USD)
	A2	10/25/2018	3	06/09/2017	2.00% Step Up Matures 06/14/2022 (USD)
	A2	10/25/2018	1	08/11/2017	3.50% Step Up Matures 08/16/2037 (USD)
	A2	10/25/2018	1	08/28/2017	3.00% Fixed/Flt Rt Matures 08/31/2027 (USD)
	A2	10/25/2018	2.5	08/29/2017	2.22% Euro Matures 08/29/2042 (EUR)
	A2	10/25/2018	70	06/20/2018	2.10% Euro 06/20/2033 (EUR)
	A2	10/25/2018	0	03/14/2018	4.00% Step Up 03/16/2038 (USD)
	A2	10/25/2018	1	03/27/2018	4.00% Fixed/Flt Rt 03/29/2028 (USD)
	A2	10/25/2018	0	03/14/2018	3.50% Step Up 03/16/2033 (USD)
	A2	10/25/2018	25	08/02/2017	1.75% Euro Matures 08/02/2032 (EUR)
	A2	10/25/2018	1	04/25/2018	5.00% Fixed/Flt Rt 04/30/2028 (USD)
	A2	10/25/2018	3	09/20/2017	2.26% Euro Matures 09/20/2047 (EUR)
	A2	10/25/2018	5.422	12/18/2012	Matures 12/21/2027 (USD)
	A2	10/25/2018	0.51	04/29/2016	3.00% Fixed/Flt Rt Matures 04/29/2024 (USD)
	A2	10/25/2018	6.77	04/29/2016	3.75% Fixed/Flt Rt Matures 04/29/2026 (USD)
	A2	10/25/2018	6.25	10/30/2015	3.13% Step Up Matures 10/30/2030 (USD)
	A2	10/25/2018	0.925	06/17/2015	2.25% Step Up Matures 06/17/2023 (USD)
	A2	10/25/2018	2.5	06/10/2015	3.00% Fixed/Flt Rt Matures 06/12/2025 (USD)
	A2	10/25/2018	1	03/18/2016	3.00% Fixed/Flt Rt Matures 03/23/2023 (USD)
	A2	10/25/2018	5.187	08/16/2016	1.70% Step Up Matures 08/16/2021 (USD)
	A2	10/25/2018	8.2	08/19/2016	2.00% Step Up Matures 08/19/2024 (USD)
	A2	10/25/2018	5	08/16/2016	2.00% Fixed/Flt Rt Matures 08/16/2021 (USD)
	A2	10/25/2018	7.82	08/18/2016	3.00% Step Up Matures 08/18/2036 (USD)
	A2	10/25/2018	4.16	11/21/2016	3.00% Step Up Matures 11/21/2036 (USD)
	A2	10/25/2018	2000	10/17/2016	Flt Rt Matures 10/24/2023 (USD)

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	A2	10/25/2018	8.5	07/29/2016	2.00% Step Up Matures 07/29/2024 (USD)
	A2	10/25/2018	8.456	07/29/2016	3.00% Step Up Matures 07/29/2036 (USD)
	A2	10/25/2018	2500	08/08/2016	2.30% Matures 08/15/2021 (USD)
	A2	10/25/2018	2000	07/18/2016	0.63% Euro Matures 01/25/2024 (EUR)
	A2	10/25/2018	3	08/31/2016	2.00% Step Up Matures 08/31/2024 (USD)
	A2	10/25/2018	6.025	09/20/2016	2.50% Step Up Matures 09/20/2029 (USD)
	A2	10/25/2018	4.574	09/20/2016	3.25% Fixed/Flt Rt Matures 09/20/2026 (USD)
	A2	10/25/2018	3	09/20/2016	2.00% Step Up Matures 09/20/2024 (USD)
	A2	10/25/2018	200	04/22/2016	0.45% Euro Matures 11/11/2026 (CHF)
	A2	10/25/2018	7.311	05/27/2016	3.00% Step Up Matures 05/27/2031 (USD)
	A2	10/25/2018	2.118	05/27/2016	2.00% Step Up Matures 05/27/2023 (USD)
	A2	10/25/2018	1.988	05/31/2016	3.50% Step Up Matures 05/31/2036 (USD)
	A2	10/25/2018	5.25	06/16/2016	3.00% Step Up Matures 06/16/2031 (USD)
	A2	10/25/2018	5.055	06/16/2016	2.00% Step Up Matures 06/16/2023 (USD)
	A2	10/25/2018	23.575	07/28/2016	2.00% Fixed/Flt Rt Matures 07/28/2023 (USD)
	A2	10/25/2018	4	06/22/2016	3.00% Step Up Matures 06/22/2031 (USD)
	A2	10/25/2018	3	12/16/2016	3.25% Step Up Matures 12/16/2031 (USD)
	A2	10/25/2018	5.276	08/29/2016	3.00% Step Up Matures 08/29/2036 (USD)
	A2	10/25/2018	2.47	05/31/2016	4.00% Fixed/Flt Rt Matures 05/31/2028 (USD)
	A2	10/25/2018	1	06/17/2016	3.50% Step Up Matures 06/17/2036 (USD)
	A2	10/25/2018	7	06/20/2016	1.75% Step Up Matures 06/20/2021 (USD)
	A2	10/25/2018	1	08/18/2016	2.50% Step Up Matures 08/18/2028 (USD)
	A2	10/25/2018	1	08/18/2016	2.00% Fixed/Flt Rt Matures 08/18/2023 (USD)
	A2	10/25/2018	2.528	09/16/2016	3.00% Step Up Matures 09/16/2036 (USD)
	A2	10/25/2018	5.773	10/31/2016	3.00% Step Up Matures 10/31/2036 (USD)
	A2	10/25/2018	2	10/31/2016	2.00% Step Up Matures 10/31/2024 (USD)
	A2	10/25/2018	2	10/31/2016	2.50% Step Up Matures 10/31/2028 (USD)
	A2	10/25/2018	167.768	05/26/2016	2.88% Euro Matures 05/24/2028 (EUR)
	A2	10/25/2018	1	03/14/2017	3.00% Step Up Matures 03/17/2027 (USD)
	A2	10/25/2018	10	03/02/2017	Zero Cpn Euro 03/02/2047 (USD)
	A2	10/25/2018	10000	06/14/2017	1.30% Euro Matures 06/14/2047 (JPY)
	A2	10/25/2018	10	02/22/2017	Zero Cpn Euro 02/22/2047 (USD)
	A2	10/25/2018	10	02/23/2017	Zero Cpn Euro 02/23/2047 (USD)
	A2	10/25/2018	25	12/07/2017	1.54% Euro 12/07/2032 (EUR)
	A2	10/25/2018	1	03/10/2017	4.00% Fixed/Flt Rt Matures 03/10/2027 (USD)
	A2	10/25/2018	0.942	02/28/2017	3.50% Step Up Matures 02/28/2037 (USD)
	A2	10/25/2018	1	10/26/2017	Flt Rt Matures 10/30/2027 (USD)
	A2	10/25/2018	0.714	03/15/2017	3.00% Step Up Matures 03/15/2027 (USD)
	A2	10/25/2018	1	03/17/2017	2.25% Step Up Matures 03/17/2022 (USD)
	A2	10/25/2018	0.3	03/23/2017	2.50% Step Up Matures 03/23/2024 (USD)
	A2	10/25/2018	175	06/16/2017	Flt Rt Euro Matures 06/16/2027 (PLN)
	A2	10/25/2018	1.347	05/12/2017	3.00% Step Up Matures 05/17/2027 (USD)
	A2	10/25/2018	1	03/20/2017	3.00% Fixed/Flt Rt Matures 03/23/2025 (USD)
	A2	10/25/2018	2.5	11/25/2015	3.13% Step Up Matures 11/25/2030 (USD)
	A2	10/25/2018	1	11/25/2015	3.50% Step Up Matures 11/25/2035 (USD)
	A2	10/25/2018	1.202	11/25/2015	2.75% Step Up Matures 11/25/2025 (USD)
	A2	10/25/2018	3	10/28/2015	3.50% Step Up Matures 10/30/2035 (USD)
	A2	10/25/2018	1701.375	10/26/2015	1.50% Euro Matures 10/26/2022 (EUR)
	A2	10/25/2018	6	04/29/2016	2.25% Step Up Matures 04/29/2024 (USD)
	A2	10/25/2018	12.635	04/29/2016	3.00% Step Up Matures 04/29/2031 (USD)
	A2	10/25/2018	1.227	04/26/2016	1.75% Step Up Matures 04/29/2022 (USD)
	A2	10/25/2018	1.005	03/23/2016	2.63% Step Up Matures 03/23/2026 (USD)
	A2	10/25/2018	2.766	05/18/2016	2.50% Step Up Matures 05/18/2026 (USD)
	A2	10/25/2018	2.5	10/30/2015	2.38% Step Up Matures 10/30/2023 (USD)
	A2	10/25/2018	10.5	10/27/2015	1.25% Fixed/Flt Rt Matures 10/30/2020 (USD)
	A2	10/25/2018	14	09/18/2015	4.00% Fixed/Flt Rt Matures 09/18/2030 (USD)
	A2	10/25/2018	8.5	10/27/2015	3.00% Fixed/Flt Rt Matures 10/30/2025 (USD)
	A2	10/25/2018	1.5	09/17/2015	3.00% Fixed/Flt Rt Matures 09/22/2025 (USD)
	A2	10/25/2018	1690.274	04/25/2016	1.50% Euro Matures 10/29/2026 (EUR)
	A2	10/25/2018	5.914	03/11/2016	Dual Curr Flt Rt Euro Matures 03/11/2027 (PEN)
	A2	10/25/2018	1	09/23/2015	4.00% Step Up Matures 09/23/2035 (USD)
	A2	10/25/2018	1	09/22/2015	3.00% Step Up Matures 09/22/2025 (USD)
	A2	10/25/2018	3.25	11/06/2015	1.50% Step Up Matures 11/06/2022 (USD)
	A2	10/25/2018	5.886	03/23/2016	3.00% Step Up Matures 03/23/2031 (USD)
	A2	10/25/2018	5.246	03/23/2016	2.00% Step Up Matures 03/23/2021 (USD)
	A2	10/25/2018	2.3	08/19/2015	2.00% Step Up Matures 08/19/2020 (USD)
	A2	10/25/2018	1.445	08/19/2015	3.00% Step Up Matures 08/19/2025 (USD)
	A2	10/25/2018	1.105	08/27/2015	4.00% Step Up Matures 08/27/2035 (USD)
	A2	10/25/2018	0.793	08/19/2015	3.50% Step Up Matures 08/19/2030 (USD)
	A2	10/25/2018	3.709	11/25/2015	3.00% Step Up Matures 11/25/2028 (USD)
	A2	10/25/2018	1.55	11/13/2015	3.00% Fixed/Flt Rt Matures 11/18/2025 (USD)
	A2	10/25/2018	14.75	03/22/2016	3.00% Fixed/Flt Rt Matures 03/22/2024 (USD)
	A2	10/25/2018	2000	05/11/2016	2.70% Matures 05/18/2023 (USD)
	A2	10/25/2018	1.53	03/23/2016	3.50% Step Up Matures 03/23/2036 (USD)
	A2	10/25/2018	1100	03/18/2016	1.85% Matures 03/22/2019 (USD)
	A2	10/25/2018	0.75	08/31/2015	2.50% Step Up Matures 08/31/2023 (USD)
	A2	10/25/2018	0.75	08/31/2015	2.00% Step Up Matures 08/31/2020 (USD)
	A2	10/25/2018	0.75	08/31/2015	3.25% Step Up Matures 08/31/2030 (USD)
	A2	10/25/2018	0.3	08/31/2015	3.25% Fixed/Flt Rt Matures 08/31/2025 (USD)
	A2	10/25/2018	27.996	08/20/2015	2.54% Euro Matures 08/20/2035 (EUR)
	A2	10/25/2018	1	08/31/2015	3.75% Step Up Matures 08/31/2035 (USD)
	A2	10/25/2018	10.5	07/31/2015	4.00% Fixed/Flt Rt Matures 07/31/2027 (USD)
	A2	10/25/2018	7	03/17/2016	3.00% Fixed/Flt Rt Matures 03/22/2024 (USD)
	A2	10/25/2018	400	03/18/2016	Flt Rt Matures 03/22/2019 (USD)
	A2	10/25/2018	2500	03/18/2016	3.30% Matures 04/01/2026 (USD)
	A2	10/25/2018	1.363	05/18/2016	1.75% Step Up Matures 05/18/2021 (USD)
	A2	10/25/2018	6.072	05/18/2016	3.00% Step Up Matures 05/18/2031 (USD)
	A2	10/25/2018	730.825	09/03/2015	0.47% Euro Matures 09/11/2020 (JPY)
	A2	10/25/2018	1	07/06/2015	1.00% Indx Linked Matures 01/11/2021 (USD)
	A2	10/25/2018	127.697	07/30/2015	4.50% Australian Matures 01/30/2026 (AUD)
	A2	10/25/2018	5.125	08/12/2015	1.00% Indx Linked Matures 02/18/2021 (USD)
	A2	10/25/2018	8.54	08/19/2015	3.25% Fixed/Flt Rt Matures 08/19/2025 (USD)
	A2	10/25/2018	3.29	09/23/2015	2.00% Step Up Matures 09/23/2020 (USD)
	A2	10/25/2018	6.75	09/23/2015	3.25% Step Up Matures 09/23/2030 (USD)
	A2	10/25/2018	2250	06/18/2015	2.75% Matures 06/23/2020 (USD)
	A2	10/25/2018	1	06/23/2015	2.50% Step Up Matures 06/23/2023 (USD)
	A2	10/25/2018	1.5	06/17/2015	3.00% Fixed/Flt Rt Matures 06/17/2025 (USD)
	A2	10/25/2018	18.545	07/28/2015	3.00% Fixed/Flt Rt Matures 07/31/2025 (USD)
	A2	10/25/2018	0.128	06/17/2015	1.63% Step Up Matures 06/17/2020 (USD)
	A2	10/25/2018	2	06/19/2015	3.00% Step Up Matures 06/19/2030 (USD)
	A2	10/25/2018	2500	07/14/2015	3.90% Matures 07/15/2025 (USD)
	A2	10/25/2018	5.902	07/31/2015	3.00% Step Up Matures 07/31/2025 (USD)
	A2	10/25/2018	3.15	07/31/2015	3.50% Step Up Matures 07/31/2030 (USD)
	A2	10/25/2018	1.003	07/31/2015	2.00% Step Up Matures 07/31/2020 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	10/25/2018	2.962	07/31/2015	2.50% Step Up Matures 07/31/2022 (USD)
	A2	10/25/2018	0.15	12/11/2012	Matures 12/14/2027 (USD)
	A2	10/25/2018	30	02/27/2014	Zero Cpn Euro Matures 02/27/2044 (USD)
	A2	10/25/2018	20	02/20/2014	Zero Cpn Euro Matures 02/20/2044 (USD)
	A2	10/25/2018	1	10/29/2014	1.50% Step Up Matures 10/31/2020 (USD)
	A2	10/25/2018	4.9	02/21/2014	Var Rt Matures 02/21/2024 (USD)
	A2	10/25/2018	6.69	03/06/2014	Flt Rt Matures 03/06/2024 (USD)
	A2	10/25/2018	2000	10/15/2014	2.20% Matures 10/22/2019 (USD)
	A2	10/25/2018	422.876	12/02/2014	Flt Rt Australian Matures 12/09/2019 (AUD)
	A2	10/25/2018	190.294	12/02/2014	3.75% Australian Matures 12/09/2019 (AUD)
	A2	10/25/2018	0.527	03/24/2015	3.00% Step Up Matures 03/24/2030 (USD)
	A2	10/25/2018	2	03/24/2015	3.25% Step Up Matures 03/24/2035 (USD)
	A2	10/25/2018	6.018	12/18/2013	4.00% Step Up Matures 12/18/2028 (USD)
	A2	10/25/2018	311.989	11/14/2014	Flt Rt Euro Matures 11/21/2019 (EUR)
	A2	10/25/2018	1	11/25/2014	2.00% Step Up Matures 11/28/2022 (USD)
	A2	10/25/2018	1	11/13/2014	2.00% Step Up Matures 11/17/2024 (USD)
	A2	10/25/2018	1384.447	04/28/2014	Flt Rt Euro Matures 05/07/2019 (EUR)
	A2	10/25/2018	1	12/11/2013	2.50% Fixed/Flt Rt Matures 12/11/2023 (USD)
	A2	10/25/2018	3	04/27/2015	1.50% Step Up Matures 04/30/2020 (USD)
	A2	10/25/2018	6	05/28/2014	Flt Rt Matures 05/28/2021 (USD)
	A2	10/25/2018	5	05/07/2014	Flt Rt Matures 05/07/2021 (USD)
	A2	10/25/2018	3	04/30/2014	Flt Rt Matures 04/30/2024 (USD)
	A2	10/25/2018	1	06/17/2014	2.00% Step Up Matures 12/20/2021 (USD)
	A2	10/25/2018	1.117	04/30/2014	Indx Linked Matures 04/30/2020 (USD)
	A2	10/25/2018	2.22	05/16/2014	Flt Rt Matures 05/16/2024 (USD)
	A2	10/25/2018	1	02/27/2015	3.25% Step Up Matures 02/27/2035 (USD)
	A2	10/25/2018	1.051	05/06/2014	3.75% Step Up Matures 05/06/2032 (USD)
	A2	10/25/2018	3	03/17/2015	1.50% Step Up Matures 03/17/2020 (USD)
	A2	10/25/2018	3.382	08/29/2014	Indx Linked Matures 08/31/2020 (USD)
	A2	10/25/2018	4.02	03/19/2015	2.50% Step Up Matures 03/19/2025 (USD)
	A2	10/25/2018	1	11/29/2013	4.00% Step Up Matures 11/29/2028 (USD)
	A2	10/25/2018	1	09/25/2014	Indx Linked Matures 09/30/2020 (USD)
	A2	10/25/2018	1	09/13/2013	Equity Linked Matures 09/18/2020 (USD)
	A2	10/25/2018	1.95	03/17/2015	2.10% Step Up Matures 03/17/2023 (USD)
	A2	10/25/2018	4.607	07/26/2013	Indx Linked Matures 07/31/2019 (USD)
	A2	10/25/2018	1	02/27/2015	Flt Rt Indx Lnkd Matures 02/27/2030 (USD)
	A2	10/25/2018	26.76	07/31/2014	Flt Rt Euro Matures 07/31/2024 (EUR)
	A2	10/25/2018	2500	01/15/2015	2.25% Matures 01/23/2020 (USD)
	A2	10/25/2018	1150	01/15/2015	Flt Rt Matures 01/23/2020 (USD)
	A2	10/25/2018	2500	01/15/2015	3.13% Matures 01/23/2025 (USD)
	A2	10/25/2018	1	09/19/2014	2.00% Step Up Matures 09/19/2022 (USD)
	A2	10/25/2018	991.867	02/10/2015	1.88% Euro Matures 02/10/2020 (GBP)
	A2	10/25/2018	1	02/18/2015	3.00% Step Up Matures 02/27/2027 (USD)
	A2	10/25/2018	1	02/18/2015	3.00% Step Up Matures 02/27/2030 (USD)
	A2	10/25/2018	370.94	02/18/2015	0.50% Euro Matures 12/04/2023 (CHF)
	A2	10/25/2018	1.28	02/07/2014	Var Rt Matures 02/12/2024 (USD)
	A2	10/25/2018	1937.184	09/09/2014	1.38% Euro Matures 09/16/2021 (EUR)
	A2	10/25/2018	1	09/19/2014	3.25% Step Up Matures 09/19/2029 (USD)
	A2	10/25/2018	1366.606	02/13/2014	3.00% Euro Matures 02/19/2026 (EUR)
	A2	10/25/2018	1	01/28/2014	4.00% Step Up Matures 02/19/2032 (USD)
	A2	10/25/2018	1	02/19/2015	2.13% Step Up Matures 02/24/2023 (USD)
	A2	10/25/2018	1	09/23/2014	1.50% Step Up Matures 09/23/2019 (USD)
	A2	10/25/2018	1.09	01/24/2014	Indx Linked Matures 01/26/2021 (USD)
	A2	10/25/2018	5	02/19/2015	1.75% Step Up Matures 02/19/2020 (USD)
	A2	10/25/2018	4	02/18/2015	1.25% Step Up Matures 02/18/2020 (USD)
	A2	10/25/2018	1	02/17/2015	3.00% Step Up Matures 02/19/2030 (USD)
	A2	10/25/2018	1	02/17/2015	2.50% Step Up Matures 02/19/2025 (USD)
	A2	10/25/2018	1	06/18/2014	1.85% Step Up Matures 06/23/2020 (USD)
	A2	10/25/2018	1	02/20/2014	Flt Rt Matures 02/20/2024 (USD)
	A2	10/25/2018	1	06/26/2014	Indx Linked Matures 09/30/2020 (USD)
	A2	10/25/2018	1	01/30/2014	4.00% Step Up Matures 01/30/2029 (USD)
	A2	10/25/2018	1	06/20/2014	3.75% Step Up Matures 06/23/2032 (USD)
	A2	10/25/2018	0.6	12/04/2015	Indx Linked Matures 12/09/2019 (USD)
	A2	10/25/2018	750	02/25/2016	Flt Rt Matures 03/01/2021 (USD)
	A2	10/25/2018	2500	02/25/2016	2.55% Matures 03/01/2021 (USD)
	A2	10/25/2018	14.5	11/25/2015	3.00% Step Up Matures 11/25/2028 (USD)
	A2	10/25/2018	1	09/23/2013	4.00% Step Up Matures 09/23/2028 (USD)
	A2	10/25/2018	9.432	12/17/2012	3.00% Step Up Global Matures 12/17/2027 (USD)
	A2	10/25/2018	1	12/26/2012	3.10% Step Up Global Matures 12/26/2032 (USD)
	A2	10/25/2018	805.828	12/12/2012	3.50% Euro Matures 12/18/2026 (GBP)
	A2	10/25/2018	5	12/21/2012	3.00% Step Up Global Matures 12/21/2037 (USD)
	A2	10/25/2018	7.8	12/21/2012	3.00% Step Up Global Matures 12/21/2027 (USD)
	A2	10/25/2018	25	03/22/2013	3.00% Step Up Matures 03/22/2028 (USD)
	A2	10/25/2018	3	03/21/2013	Flt Rt Matures 03/21/2025 (USD)
	A2	10/25/2018	2.312	02/27/2013	3.15% Step Up Matures 02/27/2028 (USD)
	A2	10/25/2018	1	03/13/2013	3.00% Step Up Matures 03/13/2028 (USD)
	A2	10/25/2018	2.6	02/28/2013	1.25% Fixed/Flt Rt Matures 02/28/2023 (USD)
	A2	10/25/2018	0.475	03/07/2013	1.75% Step Up Matures 03/07/2020 (USD)
	A2	10/25/2018	1.385	03/21/2013	3.00% Step Up Matures 03/21/2028 (USD)
	A2	10/25/2018	5	05/15/2013	2.00% Fixed/Flt Rt Matures 05/15/2023 (USD)
	A2	10/25/2018	50	06/14/2013	Zero Cpn Euro Matures 06/14/2043 (USD)
	A2	10/25/2018	6.225	05/23/2013	2.25% Fixed/Flt Rt Matures 05/23/2023 (USD)
	A2	10/25/2018	1	07/31/2013	1.00% Fixed/Flt Rt Matures 07/31/2020 (USD)
	A2	10/25/2018	57.55	03/21/2013	Flt Rt Matures 03/21/2023 (USD)
	A2	10/25/2018	15	03/21/2013	Flt Rt Matures 03/21/2020 (USD)
	A2	10/25/2018	10	03/21/2013	Flt Rt Matures 03/21/2023 (USD)
	A2	10/25/2018	20	03/21/2013	Flt Rt Matures 03/21/2023 (USD)
	A2	10/25/2018	4	03/21/2013	3.50% Step Up Matures 03/21/2033 (USD)
	A2	10/25/2018	1.341	05/30/2013	3.25% Step Up Matures 05/30/2028 (USD)
	A2	10/25/2018	1	07/30/2013	2.00% Step Up Matures 01/30/2021 (USD)
	A2	10/25/2018	3	07/31/2013	2.25% Step Up Matures 01/31/2021 (USD)
	A2	10/25/2018	1	08/02/2013	2.00% Fixed/Flt Rt Matures 08/02/2023 (USD)
	A2	10/25/2018	343.224	05/30/2013	4.25% Euro Matures 05/30/2028 (NOK)
	A2	10/25/2018	1	05/15/2013	3.00% Step Up Matures 05/15/2028 (USD)
	A2	10/25/2018	13	10/31/2012	3.00% Step Up Global Matures 10/31/2032 (USD)
	A2	10/25/2018	1	05/15/2013	1.25% Step Up Matures 05/15/2020 (USD)
	A2	10/25/2018	9.897	10/30/2013	4.00% Step Up Matures 10/30/2028 (USD)
	A2	10/25/2018	3.3	11/15/2012	3.00% Step Up Global Matures 11/15/2027 (USD)
	A2	10/25/2018	1	09/19/2012	2.00% Step Up Global Matures 09/19/2022 (USD)
	A2	10/25/2018	1	09/19/2012	2.38% Step Up Global Matures 09/19/2024 (USD)
	A2	10/25/2018	10	09/17/2012	3.00% Step Up Global Matures 09/17/2032 (USD)
	A2	10/25/2018	1.537	09/19/2012	2.25% Step Up Global Matures 09/19/2024 (USD)
	A2	10/25/2018	3	10/30/2013	Flt Rt Matures 10/30/2028 (USD)
	A2	10/25/2018	2023.718	10/16/2013	2.63% Euro Matures 04/23/2021 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MIL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	10/25/2018	18.257	11/30/2012	3.00% Step Up Global Matures 11/30/2027 (USD)
	A2	10/25/2018	3	09/23/2013	4.00% Step Up Matures 09/23/2033 (USD)
	A2	10/25/2018	1	09/21/2012	4.00% Global Matures 09/21/2037 (USD)
	A2	10/25/2018	1281.493	11/19/2012	1.88% Euro Matures 11/21/2019 (EUR)
	A2	10/25/2018	1	09/19/2012	2.00% Step Up Global Matures 09/19/2022 (USD)
	A2	10/25/2018	1	09/25/2013	Flt Rt Indx Lnkd Matures 09/25/2020 (USD)
	A2	10/25/2018	11	12/20/2013	Flt Rt Indx Lnkd Matures 12/20/2023 (USD)
	A2	10/25/2018	225.836	04/22/2014	1.13% Euro Matures 11/06/2020 (CHF)
	A2	10/25/2018	1	07/31/2014	3.63% Step Up Matures 08/05/2032 (USD)
	A2	10/25/2018	1	08/26/2014	4.00% Matures 08/29/2034 (USD)
	A2	10/25/2018	1	04/24/2014	Indx Linked Matures 04/25/2024 (USD)
	A2	10/25/2018	25	08/25/2014	2.15% Fixed/Flt Rt Matures 08/25/2021 (USD)
	A2	10/25/2018	1	04/30/2014	Flt Rt Matures 04/30/2024 (USD)
	A2	10/25/2018	338.535	01/30/2015	1.75% Euro Matures 01/30/2030 (EUR)
	A2	10/25/2018	2	05/27/2015	Flt Rt Matures 05/29/2025 (USD)
	A2	10/25/2018	0.987	03/10/2014	4.00% Step Up Matures 03/10/2032 (USD)
	A2	10/25/2018	1.075	07/08/2013	Indx Linked Matures 07/11/2019 (USD)
	A2	10/25/2018	1	03/06/2014	Flt Rt Matures 03/06/2024 (USD)
	A2	10/25/2018	1735.87	01/20/2015	1.50% Euro Matures 01/27/2025 (EUR)
	A2	10/25/2018	867.935	01/20/2015	Flt Rt Euro Matures 01/27/2020 (EUR)
	A2	10/25/2018	30	06/20/2014	Zero Cpn Euro Matures 06/20/2044 (USD)
	A2	10/25/2018	17.266	03/31/2015	Indx Linked Matures 12/31/2020 (USD)
	A2	10/25/2018	19.855	03/28/2014	Flt Rt Matures 03/28/2024 (USD)
	A2	10/25/2018	1.152	03/21/2014	4.05% Step Up Matures 03/21/2032 (USD)
	A2	10/25/2018	2.1	05/29/2015	3.00% Step Up Matures 05/29/2030 (USD)
	A2	10/25/2018	100	04/29/2014	Zero Cpn Euro Matures 04/29/2044 (USD)
	A2	10/25/2018	1	03/28/2012	3.50% Step Up Matures 03/28/2027 (USD)
	A2	10/25/2018	11.719	04/30/2012	4.00% Step Up Matures 04/30/2032 (USD)
	A2	10/25/2018	1	09/28/2011	Step Up Matures 09/28/2026 (USD)
	A2	10/25/2018	10	01/24/2012	2.63% Fixed/Flt Rt Matures 01/24/2019 (USD)
	A2	10/25/2018	19.998	03/02/2012	3.75% Step Up Matures 03/02/2027 (USD)
	A2	10/25/2018	1	02/23/2012	4.00% Step Up Matures 02/23/2027 (USD)
	A2	10/25/2018	3000	01/23/2012	4.50% Matures 01/24/2022 (USD)
	A2	10/25/2018	1	02/02/2012	Matures 02/02/2027 (USD)
	A2	10/25/2018	9.435	01/27/2012	5.00% Fixed/Flt Rt Matures 01/27/2022 (USD)
	A2	10/25/2018	1	11/25/2011	3.00% Step Up Matures 11/25/2026 (USD)
	A2	10/25/2018	6.5	03/09/2012	3.50% Step Up Matures 03/09/2024 (USD)
	A2	10/25/2018	6.164	11/30/2011	4.00% Step Up Matures 11/30/2026 (USD)
	A2	10/25/2018	21.717	11/29/2011	3.00% Step Up Matures 11/29/2021 (USD)
	A2	10/25/2018	7.8	09/14/2011	Fixed/Flt Rt Matures 09/14/2021 (USD)
	A2	10/25/2018	3	09/27/2011	3.50% Step Up Matures 09/27/2023 (USD)
	A2	10/25/2018	28.895	12/22/2011	5.00% Matures 12/22/2031 (USD)
	A2	10/25/2018	8.143	07/31/2013	3.75% Step Up Matures 08/05/2028 (USD)
	A2	10/25/2018	60.481	03/13/2012	1.85% Euro Matures 09/15/2023 (JPY)
	A2	10/25/2018	0.5	08/07/2013	Flt Rt Matures 08/07/2023 (USD)
	A2	10/25/2018	6.643	08/19/2013	4.00% Step Up Matures 08/19/2028 (USD)
	A2	10/25/2018	1	09/23/2013	3.00% Fixed/Flt Rt Matures 09/23/2020 (USD)
	A2	10/25/2018	7.493	08/30/2012	3.00% Step Up Global Matures 08/30/2032 (USD)
	A2	10/25/2018	11.508	08/30/2012	2.00% Step Up Global Matures 08/30/2022 (USD)
	A2	10/25/2018	1844.542	08/17/2012	2.75% Euro Matures 08/24/2022 (EUR)
	A2	10/25/2018	10	08/29/2012	Fixed/Flt Rt Global Matures 08/29/2024 (USD)
	A2	10/25/2018	1	08/30/2012	3.00% Step Up Global Matures 08/30/2027 (USD)
	A2	10/25/2018	1	02/15/2013	3.00% Step Up Matures 02/15/2028 (USD)
	A2	10/25/2018	16.593	02/13/2013	3.13% Step Up Matures 02/13/2028 (USD)
	A2	10/25/2018	1	02/15/2013	1.00% Fixed/Flt Rt Global Matures 02/15/2023 (USD)
	A2	10/25/2018	1	06/14/2013	3.00% Step Up Matures 06/14/2028 (USD)
	A2	10/25/2018	3	02/08/2013	4.00% Matures 02/08/2038 (USD)
	A2	10/25/2018	3	01/31/2013	2.75% Step Up Matures 07/31/2025 (USD)
	A2	10/25/2018	10	06/19/2013	Flt Rt Matures 06/19/2023 (USD)
	A2	10/25/2018	1	06/21/2013	Flt Rt Matures 06/21/2023 (USD)
	A2	10/25/2018	0.56	06/19/2013	2.00% Step Up Matures 06/19/2020 (USD)
	A2	10/25/2018	3.5	06/21/2013	Flt Rt Matures 06/21/2023 (USD)
	A2	10/25/2018	2750	01/17/2013	3.20% Matures 01/25/2023 (USD)
	A2	10/25/2018	5	06/21/2013	Flt Rt Matures 06/21/2023 (USD)
	A2	10/25/2018	1346.094	01/28/2013	2.75% Euro Matures 02/01/2023 (EUR)
	A2	10/25/2018	1	01/30/2013	3.00% Step Up Global Matures 01/30/2028 (USD)
	A2	10/25/2018	1	01/30/2013	3.00% Step Up Global Matures 01/30/2028 (USD)
	A2	10/25/2018	1	01/25/2013	4.00% Global Matures 01/25/2038 (USD)
	A2	10/25/2018	10	01/31/2013	3.25% Step Up Global Matures 01/31/2033 (USD)
	A2	10/25/2018	15.21	10/30/2012	2.75% Step Up Global Matures 10/30/2027 (USD)
	A2	10/25/2018	1090.037	05/17/2013	2.88% Euro Matures 05/24/2028 (EUR)
	A2	10/25/2018	0.965	04/30/2013	1.25% Step Up Matures 04/30/2020 (USD)
	A2	10/25/2018	1	06/21/2013	3.50% Step Up Matures 06/21/2028 (USD)
	A2	10/25/2018	5	06/21/2013	Flt Rt Matures 06/21/2023 (USD)
	A2	10/25/2018	1	08/20/2013	4.00% Step Up Matures 09/04/2028 (USD)
	A2	10/25/2018	1	05/03/2013	Flt Rt Matures 05/03/2023 (USD)
	A2	10/25/2018	10.31	04/30/2013	3.00% Step Up Matures 04/30/2028 (USD)
	A2	10/25/2018	20.77	04/26/2013	2.00% Fixed/Flt Rt Matures 04/26/2023 (USD)
	A2	10/25/2018	1	04/26/2013	Flt Rt Matures 05/10/2023 (USD)
	A2	10/25/2018	3	04/30/2013	1.25% Step Up Matures 10/30/2020 (USD)
	A2	10/25/2018	1	08/21/2013	Flt Rt Matures 02/21/2019 (USD)
	A2	10/25/2018	1	08/15/2013	Flt Rt Indx Lnkd Matures 08/15/2023 (USD)
	A2	10/25/2018	1	08/30/2013	Indx Linked Matures 02/29/2024 (USD)
	A2	10/25/2018	4.813	05/14/2012	3.50% Step Up Global Matures 05/14/2027 (USD)
	A2	10/25/2018	1	08/30/2013	Flt Rt Indx Lnkd Matures 08/30/2023 (USD)
	A2	10/25/2018	2.062	06/12/2013	3.50% Step Up Matures 06/12/2033 (USD)
	A2	10/25/2018	1	09/13/2013	4.00% Step Up Matures 09/18/2033 (USD)
	A2	10/25/2018	1	09/11/2013	4.50% Fixed/Flt Rt Matures 09/11/2023 (USD)
	A2	10/25/2018	2.545	09/24/2012	3.50% Global Matures 09/24/2027 (USD)
	A2	10/25/2018	3	12/12/2012	3.15% Step Up Global Matures 12/12/2032 (USD)
	A2	10/25/2018	11.036	08/17/2010	4.00% Fixed/Flt Rt Matures 08/17/2020 (USD)
	A2	10/25/2018	4.505	08/18/2010	3.00% Step Up Matures 08/18/2025 (USD)
	A2	10/25/2018	12	10/29/2010	Flt Rt Matures 10/29/2020 (USD)
	A2	10/25/2018	4.5	09/17/2010	4.00% Fixed/Flt Rt Matures 09/17/2020 (USD)
	A2	10/25/2018	5	09/24/2010	5.00% Fixed/Flt Rt Matures 09/24/2025 (USD)
	A2	10/25/2018	9	03/26/2010	3.50% Step Up Matures 03/26/2020 (USD)
	A2	10/25/2018	70	06/11/2010	4.00% Fixed/Flt Rt Matures 06/11/2020 (USD)
	A2	10/25/2018	3	06/11/2010	4.50% Step Up Matures 06/11/2030 (USD)
	A2	10/25/2018	14.5	02/26/2010	4.00% Step Up Matures 02/26/2025 (USD)
	A2	10/25/2018	2	12/22/2010	3.80% Step Up Matures 12/22/2025 (USD)
	A2	10/25/2018	1	12/10/2010	4.00% Step Up Matures 12/23/2030 (USD)
	A2	10/25/2018	0.001	12/30/2010	4.25% Fixed/Flt Rt Matures 12/30/2020 (USD)
	A2	10/25/2018	0.001	11/09/2010	5.00% Fixed/Flt Rt Matures 11/09/2020 (USD)
	A2	10/25/2018	23.643	11/08/2010	4.00% Step Up Matures 11/08/2030 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	10/25/2018	10	11/26/2010	4.00% Step Up Matures 11/26/2030 (USD)
	A2	10/25/2018	0.001	12/09/2010	Flt Rt Matures 12/09/2022 (USD)
	A2	10/25/2018	0.001	12/15/2010	Step Up Matures 12/15/2025 (USD)
	A2	10/25/2018	1	02/10/2011	Step Up Matures 02/10/2026 (USD)
	A2	10/25/2018	43	10/29/2010	Flt Rt Matures 10/29/2020 (USD)
	A2	10/25/2018	5	10/29/2010	Flt Rt Matures 10/29/2025 (USD)
	A2	10/25/2018	1	01/26/2011	4.25% Step Up Matures 01/26/2026 (USD)
	A2	10/25/2018	9	05/21/2010	4.25% Step Up Matures 05/21/2025 (USD)
	A2	10/25/2018	18	04/28/2010	5.00% Fixed/Flt Rt Matures 04/28/2020 (USD)
	A2	10/25/2018	16	04/29/2010	3.65% Step Up Matures 04/29/2022 (USD)
	A2	10/25/2018	1965.229	09/16/2010	3.88% Euro Matures 09/23/2020 (EUR)
	A2	10/25/2018	17.217	10/28/2011	3.75% Step Up Matures 10/28/2026 (USD)
	A2	10/25/2018	1	11/07/2011	Step Up Matures 11/07/2026 (USD)
	A2	10/25/2018	7.882	06/15/2011	4.25% Fixed/Flt Rt Matures 06/15/2023 (USD)
	A2	10/25/2018	1	10/31/2011	Step Up Matures 10/31/2023 (USD)
	A2	10/25/2018	1	09/08/2011	Step Up Matures 09/08/2026 (USD)
	A2	10/25/2018	1	03/30/2011	4.13% Fixed/Flt Rt Matures 03/30/2021 (USD)
	A2	10/25/2018	3	08/17/2011	Flt Rt Matures 08/17/2022 (USD)
	A2	10/25/2018	12.709	06/28/2011	4.00% Step Up Matures 06/28/2023 (USD)
	A2	10/25/2018	12.132	08/25/2011	4.00% Step Up Matures 08/25/2023 (USD)
	A2	10/25/2018	2	08/23/2011	Flt Rt Matures 08/23/2021 (USD)
	A2	10/25/2018	5.305	05/12/2011	5.00% Step Up Matures 05/12/2026 (USD)
	A2	10/25/2018	1.25	06/23/2011	4.00% Fixed/Flt Rt Matures 06/23/2021 (USD)
	A2	10/25/2018	14.5	08/31/2011	4.00% Fixed/Flt Rt Matures 08/31/2021 (USD)
	A2	10/25/2018	1	08/30/2011	3.75% Fixed/Flt Rt Matures 08/30/2021 (USD)
	A2	10/25/2018	20	08/10/2011	3.00% Fixed/Flt Rt Matures 08/10/2021 (USD)
	A2	10/25/2018	6.198	05/18/2011	4.00% Step Up Matures 05/18/2026 (USD)
	A2	10/25/2018	1	07/29/2011	4.75% Step Up Matures 07/29/2031 (USD)
	A2	10/25/2018	26.665	07/29/2011	4.00% Step Up Matures 07/29/2023 (USD)
	A2	10/25/2018	10.4	07/20/2011	4.30% Fixed/Flt Rt Matures 07/20/2021 (USD)
	A2	10/25/2018	14.245	04/28/2011	Fixed/Flt Rt Matures 04/28/2021 (USD)
	A2	10/25/2018	2	05/26/2011	5.00% Step Up Matures 05/26/2026 (USD)
	A2	10/25/2018	1	09/08/2011	Step Up Matures 09/08/2031 (USD)
	A2	10/25/2018	5.5	08/30/2011	3.00% Fixed/Flt Rt Matures 08/30/2021 (USD)
	A2	10/25/2018	25	08/26/2011	Flt Rt Matures 08/26/2021 (USD)
	A2	10/25/2018	1	06/24/2011	3.25% Step Up Matures 06/24/2021 (USD)
	A2	10/25/2018	1	05/31/2011	3.25% Step Up Matures 05/31/2021 (USD)
	A2	10/25/2018	26	05/31/2011	4.25% Fixed/Flt Rt Matures 05/31/2021 (USD)
	A2	10/25/2018	17.5	06/30/2011	3.25% Step Up Matures 06/30/2021 (USD)
	A2	10/25/2018	71.225	02/25/2011	4.00% Fixed/Flt Rt Matures 02/25/2021 (USD)
	A2	10/25/2018	3.08	03/30/2011	3.00% Fixed/Flt Rt Matures 03/30/2021 (USD)
	A2	10/25/2018	1	04/08/2011	Fixed/Flt Rt Matures 04/08/2022 (USD)
	A2	10/25/2018	1	03/29/2011	5.00% Step Up Matures 03/29/2031 (USD)
	A2	10/25/2018	1.225	10/14/2011	4.00% Fixed/Flt Rt Matures 10/14/2021 (USD)
	A2	10/25/2018	1	03/25/2011	5.00% Step Up Matures 03/25/2031 (USD)
	A2	10/25/2018	1	11/03/2011	Step Up Matures 11/03/2031 (USD)
	A2	10/25/2018	5.01	05/27/2011	5.00% Fixed/Flt Rt Matures 05/27/2021 (USD)
	A2	10/25/2018	6.6	05/27/2011	5.25% Fixed/Flt Rt Matures 05/27/2021 (USD)
	A2	10/25/2018	1	06/10/2011	5.00% Step Up Matures 06/10/2031 (USD)
	A2	10/25/2018	5	03/28/2012	2.10% Fixed/Flt Rt Matures 03/28/2019 (USD)
	A2	10/25/2018	0.001	06/15/2007	Sub Matures 06/15/2037 (USD)
	A2	10/25/2018	0.001	05/17/2007	Sub Matures 06/15/2037 (USD)
	A2	10/25/2018	0.001	05/21/2007	Sub Matures 06/15/2022 (USD)
	A2	10/25/2018	9.853	02/26/2007	Sub Matures 03/15/2037 (USD)
	A2	10/25/2018	10.772	03/16/2007	Sub Matures 03/15/2037 (USD)
	A2	10/25/2018	1.13	03/21/2007	Sub Matures 03/15/2022 (USD)
	A2	10/25/2018	42.615	03/20/2007	2.75% Euro Matures 03/27/2037 (JPY)
	A2	10/25/2018	100	04/26/2007	Sub Matures 05/15/2037 (USD)
	A2	10/25/2018	5.02	03/19/2007	Sub Matures 03/15/2037 (USD)
	A2	10/25/2018	1.132	03/23/2007	Sub Matures 03/15/2022 (USD)
	A2	10/25/2018	0.189	10/26/2006	Zero Cpn Indx Matures 10/31/2011 (USD)
	A2	10/25/2018	4.3	08/29/2006	Zero Cpn Indx Lkd Global Matures 0831/2011 (USD)
	A2	10/25/2018	0.001	06/04/2007	Sub Matures 06/15/2037 (USD)
	A2	10/25/2018	0.001	06/04/2007	Sub Matures 06/15/2022 (USD)
	A2	10/25/2018	1.82	05/29/2007	Sub Matures 06/15/2022 (USD)
	A2	10/25/2018	0.855	06/18/2007	Sub Matures 07/15/2022 (USD)
	A2	10/25/2018	25	06/21/2007	Sub Matures 07/15/2037 (USD)
	A2	10/25/2018	13.1	08/21/2007	Sub Matures 09/15/2037 (USD)
	A2	10/25/2018	2.922	08/21/2007	Sub Matures 09/15/2022 (USD)
	A2	10/25/2018	4.135	07/23/2007	6.05% Sub Matures 08/15/2022 (USD)
	A2	10/25/2018	4.145	08/10/2007	Sub Matures 08/15/2022 (USD)
	A2	10/25/2018	20.18	08/10/2007	Sub Matures 08/15/2037 (USD)
	A2	10/25/2018	17.525	08/03/2007	Sub Matures 08/15/2037 (USD)
	A2	10/25/2018	3.525	08/03/2007	Sub Matures 08/15/2022 (USD)
	A2	10/25/2018	5	08/06/2007	Flt Rt Matures 08/13/2022 (USD)
	A2	10/25/2018	7.1	08/27/2007	6.25% Sub Matures 09/15/2037 (USD)
	A2	10/25/2018	0.263	08/27/2007	5.95% Sub Matures 09/15/2022 (USD)
	A2	10/25/2018	2	09/04/2007	6.00% Sub Matures 09/15/2022 (USD)
	A2	10/25/2018	45.049	11/21/2007	Flt Rt Matures 11/15/2047 (USD)
	A2	10/25/2018	0.001	11/14/2007	5.75% Sub Matures 11/15/2022 (USD)
	A2	10/25/2018	25	11/15/2007	6.15% Sub Matures 11/15/2037 (USD)
	A2	10/25/2018	50	11/16/2007	6.25% Sub Matures 11/15/2037 (USD)
	A2	10/25/2018	0.014	11/21/2007	5.875% Sub Matures 12/15/2022 (USD)
	A2	10/25/2018	45	11/21/2007	Sub Matures 12/15/2037 (USD)
	A2	10/25/2018	0.001	12/05/2007	Sub Matures 12/15/2022 (USD)
	A2	10/25/2018	0.001	12/05/2007	Sub Matures 12/15/2037 (USD)
	A2	10/25/2018	11	09/04/2007	6.25% Sub Matures 09/15/2037 (USD)
	A2	10/25/2018	25	10/18/2007	6.15% Sub Matures 11/15/2037 (USD)
	A2	10/25/2018	1.12	10/22/2007	5.75% Sub Matures 11/15/2022 (USD)
	A2	10/25/2018	2.565	10/29/2007	5.75% Sub Matures 11/15/2022 (USD)
	A2	10/25/2018	300	10/11/2007	Flt Rt Indx Lkd Euro Matures 10/17/2027 (MXN)
	A2	10/25/2018	3	10/18/2007	6.00% Step-Up Matures 10/26/2032 (USD)
	A2	10/25/2018	10	01/23/2008	6.35% Sub Matures 08/15/2037 (USD)
	A2	10/25/2018	30	07/27/2007	6.30% Sub Matures 08/15/2037 (USD)
	A2	10/25/2018	0.001	02/13/2008	Sub Matures 02/15/2038 (USD)
	A2	10/25/2018	1.25		Fx Flt RT Matures 02/08/2023 (USD)
	A2	10/25/2018	25	02/05/2008	Fxd/FR Matures 02/05/2038
	A2	10/25/2018	25	05/27/2008	Zero Cpn Indx Matures 05/25/2023 (USD)
	A2	10/25/2018	9.751	06/30/2008	Zero Cpn Matures 12/31/2010 (USD)
	A2	10/25/2018	5	07/21/2008	Matures 07/21/2023 (USD)
	A2	10/25/2018	7	04/28/2008	9.25% Fx/Flt Rt Matures 04/28/2023 (USD)
	A2	10/25/2018	55.493	10/11/2007	Flt Rt Indx Lkd Euro Matures 10/18/2027 (MXN)
	A2	10/25/2018	73.253	08/26/2008	Flt Rt Euro Matures 08/26/2023 (EUR)
	A2	10/25/2018	32.04	08/13/2007	6.4% Sub Matures 09/15/2037 (USD)

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MEDIUM-TERM NOTE PROGRAMS

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	10/25/2018	0.443	07/30/2008	Indx Linked Matures 10/31/2011 (USD)
	A2	10/25/2018	4.369	10/08/2008	Dual Curr Flt Rt Euro Matures 10/20/2023 (COP)
	A2	10/25/2018	1.339	08/13/2007	6.1% Sub Matures 09/15/2022 (USD)
	A2	10/25/2018	22	10/03/2008	Flt Rt Indx Lnkd Euro Matures 10/14/2023 (USD)
	A2	10/25/2018	5.338	06/30/2008	Zero Cpn Matures 12/31/2010 (USD)
	A2	10/25/2018	0.223	10/31/2008	Indx Linked Matures 10/31/2011 (USD)
	A2	10/25/2018	0.2	10/31/2008	Indx Linked Matures 10/31/2011 (USD)
	A2	10/25/2018	0.299	10/31/2008	Indx Linked Matures 10/31/2011 (USD)
	A2	10/25/2018	9.5	07/28/2010	3.50% Step Up Matures 07/28/2025 (USD)
	A2	10/25/2018	37.809	07/29/2010	4.00% Step Up Matures 07/29/2025 (USD)
	A2	10/25/2018	35.31	11/01/1999	Flt Rt Matures 10/26/2039 (USD)
	A2	10/25/2018	20	03/22/1999	6.75% Sub Matures 3/18/2019
	A2	10/25/2018	225	04/21/1998	Sub Zero Cpn Matures 4/17/2028
	A2	10/25/2018	0	08/09/2006	6.20% Sub Matures 08/15/2036 (USD)
	A2	10/25/2018	300	07/28/1997	Excl/Flt Rt Matures 08/05/2027 (USD)
	A2	10/25/2018	350	03/13/1997	Zero Cpn. Matures 03/24/2027 (USD)
	A2	10/25/2018	400	11/19/1990	Matures 11/19/2020
	A2	10/25/2018	0	08/18/2006	6.10% Sub Matures 09/15/2036 (USD)
	A2	10/25/2018	0	08/31/2006	6.10% Sub Matures 09/15/2036 (USD)
	A2	10/25/2018	0.208	11/04/2005	5.90% Sub Matures 11/15/2030 (USD)
	A2	10/25/2018	15.256	11/18/2005	6.00% Sub Matures 12/15/2030 (USD)
	A2	10/25/2018	0	09/05/2006	5.80% Sub Matures 09/15/2019 (USD)
	A2	10/25/2018	25	04/30/2004	6.00% Sub Matures 05/01/2029 (USD)
	A2	10/25/2018	11.079	02/20/1998	Flt Rt Matures 02/22/2028 (USD)
	A2	10/25/2018	71056.6	05/26/2006	Zero Cpn Indx Lkd Euro Matures 05/27/2036 (CLP)
	A2	10/25/2018	0.401	02/04/2005	5.10% Sub Matures 02/15/2020 (USD)
	A2	10/25/2018	3.54	03/11/2005	5.55% Sub Matures 03/15/2030 (USD)
	A2	10/25/2018	1.26	03/24/2005	5.75% Sub Matures 04/15/2030 (USD)
	A2	10/25/2018	0.06	04/29/2005	5.50% Sub Matures 05/15/2030 (USD)
	A2	10/25/2018	11.299	03/18/2005	5.75% Sub Matures 04/15/2030 (USD)
	A2	10/25/2018	1.145	02/11/2005	5.25% Sub Matures 02/15/2025 (USD)
	A2	10/25/2018	2.674	02/18/2005	5.45% Sub Matures 03/15/2030 (USD)
	A2	10/25/2018	2.496	06/03/2005	5.15% Sub Matures 06/15/2020 (USD)
	A2	10/25/2018	10	04/25/2005	5.50% Sub Matures 05/15/2025 (USD)
	A2	10/25/2018	0.11	03/04/2005	5.45% Sub Matures 03/15/2025 (USD)
	A2	10/25/2018	2.027	03/04/2005	5.55% Sub Matures 03/15/2030 (USD)
	A2	10/25/2018	1.046	09/16/2005	5.30% Sub Matures 10/15/2025 (USD)
	A2	10/25/2018	3.973	06/10/2005	5.10% Sub Matures 07/15/2020 (USD)
	A2	10/25/2018	0.394	07/29/2005	5.35% Sub Matures 08/15/2025 (USD)
	A2	10/25/2018	0	01/25/2006	Zero Cpn Indx Lkd Euro Matures 01/25/2021 (MXN)
	A2	10/25/2018	0.274	10/28/2005	5.60% Sub Matures 11/15/2025 (USD)
	A2	10/25/2018	0	09/15/2006	6.00% Sub Matures 09/15/2026 (USD)
	A2	10/25/2018	100753.2	04/10/2006	Zero Cpn Indx Lkd Euro Matures 04/28/2027 (CLP)
	A2	10/25/2018	10000	05/01/2006	Euro Matures 05/01/2036 (JPY)
	A2	10/25/2018	15000	05/15/2006	4.10% Dual Curr Euro Matures 05/15/2036 (JPY)
	A2	10/25/2018	18000	05/26/2006	Zero Cpn Indx Lkd Euro Matures 05/27/2036 (CLP)
	A2	10/25/2018	503.175	11/17/2006	Flt Rt Euro Matures 12/07/2021 (EUR)
	A2	10/25/2018	15	11/16/2006	Sub Matures 12/15/2036 (USD)
	A2	10/25/2018	0.672	01/26/2007	Sub Matures 02/15/2022 (USD)
	A2	10/25/2018	6.305	03/09/2007	Sub Matures 03/15/2037 (USD)
	A2	10/25/2018	0	02/09/2007	Sub Matures 02/15/2037 (USD)
	A2	10/25/2018	0	02/20/2007	Sub Matures 02/15/2037 (USD)
	A2	10/25/2018	136.014	01/10/2007	8.21% Euro Matures 01/16/2027 (MXN)
	A2	10/25/2018	0	02/21/2007	Sub Matures 02/15/2022 (USD)
	A2	10/25/2018	0	02/23/2007	Sub Matures 02/15/2022 (USD)
	A2	10/25/2018	0	02/23/2007	Sub Matures 02/15/2037 (USD)
	A2	10/25/2018	0	02/09/2007	Sub Matures 02/15/2022 (USD)
	A2	10/25/2018	30	01/18/2007	6.00% Sub Matures 02/15/2037 (USD)
	A2	10/25/2018	0	10/20/2006	Sub Matures 11/15/2036 (USD)
	A2	10/25/2018	10	10/30/2006	Sub Matures 11/15/2036 (USD)
	A2	10/25/2018	10	11/10/2006	Sub Matures 11/15/2036 (USD)
	A2	10/25/2018	0	12/18/2006	Sub Matures 01/15/2037 (USD)
	A2	10/25/2018	0.72	02/26/2007	Sub Matures 03/15/2022 (USD)
	A2	10/25/2018	1.768	03/05/2007	Sub Matures 03/15/2022 (USD)
	A2	10/25/2018	39	11/09/2006	Flt Rt Matures 11/27/2046 (USD)
	A2	10/25/2018	10	11/13/2006	Sub Matures 11/15/2036 (USD)
	A2	10/25/2018	0	12/04/2006	5.50% Sub Matures 12/15/2021 (USD)
	A2	10/25/2018	0	12/04/2006	5.75% Sub Matures 12/15/2036 (USD)
	A2	10/25/2018	0	12/11/2006	Sub Matures 12/15/2036 (USD)
	A2	10/25/2018	0	12/11/2006	Sub Matures 12/15/2021 (USD)
	A2	10/25/2018	0	01/29/2007	Sub Matures 02/15/2022 (USD)
	A2	10/25/2018	0	01/29/2007	Sub Matures 02/15/2037 (USD)
	A2	10/25/2018	10	04/27/2007	Sub Matures 05/15/2037 (USD)
	A2	10/25/2018	0.001	06/11/2007	Sub Matures 06/15/2022 (USD)
	A2	11/09/2018	0	11/19/2018	Flt Rt Indx Lnkd 11/21/2021 (USD)
	A2	11/15/2018	125	11/12/2018	4.22% Fixed/Flt Rt Australian 05/22/2029 (AUD)
	A2	11/15/2018	325	11/12/2018	Flt Rt Australian 11/22/2024 (AUD)
	A2	12/14/2018	500	11/06/2018	----
	A2	12/14/2018	104	11/19/2018	----
	A2	12/14/2018	50	09/21/2018	----
	A2	12/14/2018	180.145	08/21/2018	----
	A2	12/14/2018	190.1	12/13/2018	----
	A2	12/21/2018	20	12/18/2018	----
JPMorgan Chase Bank NA	Aa2	10/25/2018	0	07/24/2018	Equity Linked 08/15/2023 (USD)
JPMorgan Chase Financial Co LLC	Aa2	10/25/2018	50000	04/17/2018	0.25% Euro 04/25/2025 (JPY)
	A2	10/25/2018	5	04/22/2016	3.00% Gtd Step Up Matures 04/26/2028 (USD)
	A2	10/25/2018	83.23	03/15/2018	Gtd Equity Lnkd 03/17/2023 (USD)
	A2	10/25/2018	1	05/23/2018	Gtd Equity Lnkd 05/15/2023 (USD)
	A2	10/25/2018	1.25	08/18/2017	Gtd Indx Linked Matures 08/20/2020 (USD)
	A2	10/25/2018	1	10/31/2017	Gtd Flt Rt Matures 11/03/2037 (USD)
	A2	10/25/2018	0	02/02/2018	Gtd Flt Rt 02/07/2038 (USD)
	A2	10/25/2018	3.2	12/15/2016	0.50% Gtd Fixed/Flt Rt Matures 12/17/2046 (USD)
	A2	10/25/2018	96.494	10/28/2016	0.50% Gtd Fixed/Flt Rt Matures 10/29/2046 (USD)
	A2	10/25/2018	1.914	06/26/2018	Gtd Indx Linked 06/30/2025 (USD)
	A2	10/25/2018	1	03/22/2018	Gtd Indx Linked 03/27/2023 (USD)
	A2	10/25/2018	7.474	03/27/2018	Gtd Indx Linked 04/01/2025 (USD)
	A2	10/25/2018	1	07/20/2017	Gtd Flt Rt Matures 07/25/2037 (USD)
	A2	10/25/2018	2.153	05/29/2018	Gtd Indx Linked 05/30/2025 (USD)
	A2	10/25/2018	1	06/13/2018	Gtd Indx Linked 06/18/2020 (USD)
	A2	10/25/2018	2.06	06/25/2018	Gtd Indx Linked 06/30/2025 (USD)
	A2	10/25/2018	350	01/30/2018	0.25% Gtd Equity Lnkd 05/01/2023 (USD)
	A2	10/25/2018	600	04/24/2018	0.25% Gtd Equity Lnkd 05/01/2023 (USD)
	A2	10/25/2018	90.381	04/19/2018	Gtd Equity Lnkd 04/21/2023 (USD)
	A2	10/25/2018	12.65	12/15/2017	Gtd Flt Rt 12/20/2052 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	10/25/2018	0.47	05/29/2018	Gtd Indx Linked 05/30/2025 (USD)
	A2	10/25/2018	65	05/15/2017	Gtd Flt Rt Matures 05/20/2052 (USD)
	A2	10/28/2018	1,584	10/10/2018	Gtd Indx Linked 10/15/2020 (USD)
	A2	10/31/2018	0,754	08/28/2018	Gtd Indx Linked 08/29/2025 (USD)
	A2	10/31/2018	2.6	09/25/2018	Gtd Indx Linked 09/30/2025 (USD)
	A2	10/31/2018	3,856	08/28/2018	Gtd Indx Linked 08/29/2025 (USD)
	A2	10/31/2018	3,072	09/25/2018	Gtd Indx Linked 09/30/2025 (USD)
	A2	10/31/2018	2,532	08/28/2018	Gtd Indx Linked 08/29/2025 (USD)
	A2	11/03/2018	1.2	10/04/2018	Gtd Indx Linked 10/10/2023 (USD)
	A2	11/13/2018	1,688	10/26/2018	Gtd Indx Linked 10/29/2021 (USD)
	A2	11/13/2018	1	10/05/2018	Gtd Indx Linked 10/08/2021 (USD)
	A2	11/13/2018	1,188	09/28/2018	Gtd Indx Linked 09/29/2023 (USD)
	A2	11/13/2018	0.5	10/08/2018	Gtd Indx Linked 10/12/2023 (USD)
	A2	11/13/2018	5.4	10/01/2018	Gtd Indx Linked 10/05/2020 (USD)
	A2	11/13/2018	0,703	09/28/2018	Gtd Indx Linked 09/29/2023 (USD)
	A2	11/13/2018	0,549	10/26/2018	Gtd Indx Linked 10/31/2025 (USD)
	A2	11/17/2018	2.89	10/26/2018	Gtd Indx Linked 04/30/2020 (USD)
	A2	12/05/2018	0.65	10/22/2018	----
	A2	12/05/2018	2.23	10/26/2018	----
	A2	12/05/2018	100	10/10/2018	----
	A2	12/05/2018	3.24	10/26/2018	----
	A2	12/05/2018	0,225	10/31/2018	----
	A2	12/05/2018	0,243	10/31/2018	----
	A2	12/05/2018	0,779	10/31/2018	----
	A2	12/05/2018	3.49	10/26/2018	----
	A2	12/05/2018	0.5	10/22/2018	----
	A2	12/05/2018	2.01	10/29/2018	----
	A2	12/05/2018	1	09/20/2018	----
	A2	12/05/2018	0.61	09/24/2018	----
	A2	12/05/2018	1.85	10/16/2018	----
	A2	12/05/2018	1.31	11/08/2018	----
	A2	12/21/2018	8,394	11/30/2018	----
	A2	12/21/2018	2,039	11/07/2018	----
	A2	12/21/2018	0,877	10/31/2018	----
JT Int'l Financial Svcs BV	Aa3	09/20/2018	400	09/28/2018	2.75% Gtd Euro 09/28/2033 (GBP)
	Aa3	09/20/2018	550	09/28/2018	1.13% Gtd Euro 09/28/2025 (EUR)
	Aa3	09/20/2018	500	09/28/2018	3.88% Gtd Euro 09/28/2028 (USD)
	Aa3	09/20/2018	525	09/28/2018	3.50% Gtd Euro 09/28/2023 (USD)
Kasikornbank Pub Co Ltd (Hong Kong)	Baa1	01/09/2018	400	01/12/2018	3.26% Euro 07/12/2023 (USD)
Kazagro National Mgmt Hldg JSC	Ba1	04/17/2018	600	05/22/2014	3.26% Euro 05/22/2019 (EUR)
	Ba1	04/17/2018	1000	05/24/2013	4.63% Global 05/24/2023 (USD)
Kazakhstan Gov't of	Baa3	10/26/2018	0	10/26/2018	Global (EUR)
	Baa3	10/26/2018	525	11/09/2018	1.55% Global 11/09/2023 (EUR)
Kazmunaygas NC JSC	Baa3	04/03/2018	500	04/17/2018	4.75% Global 04/24/2025 (USD)
	Baa3	04/03/2018	1250	04/17/2018	5.38% Global 04/24/2030 (USD)
	Baa3	04/03/2018	1500	04/17/2018	6.38% Global 10/24/2048 (USD)
KBC Group NV	Baa1	06/21/2018	500	06/20/2018	Euro 06/27/2023 (EUR)
Keycorp	Baa1	10/23/2018	500	10/29/2018	4.15% 10/29/2025 (USD)
Kiwibank Ltd	A1	11/20/2018	250	11/20/2018	Flt Rt New Zealand 11/22/2021 (NZD)
Knorr-Bremse AG	A2	06/08/2018	750	06/14/2018	1.13% Euro 06/13/2025 (EUR)
Kommunalbanken AS	Aaa	01/08/2018	1500	01/11/2018	2.50% Global Matures 01/11/2023 (USD)
	Aaa	01/26/2018	350	01/30/2018	1.13% Euro Matures 11/30/2022 (GBP)
	Aaa	02/01/2018	1200	02/06/2018	Flt Rt Global 03/12/2021 (USD)
	Aaa	02/08/2018	100	02/13/2018	3.38% Euro 06/07/2023 (NZD)
	Aaa	02/15/2018	50	01/24/2018	Zero Cpn Euro 01/24/2048 (USD)
	Aaa	02/15/2018	300	01/17/2018	4.50% Euro 04/17/2023 (AUD)
	Aaa	03/13/2018	150	03/22/2018	Zero Cpn Euro 03/22/2048 (USD)
	Aaa	03/23/2018	355	01/24/2018	3.40% Euro 07/24/2028 (AUD)
	Aaa	03/23/2018	1250	03/27/2018	2.50% Global 04/17/2020 (USD)
	Aaa	03/28/2018	60.5	04/13/2018	Dual Curr Flt Rt Euro 04/27/2022 (BRL)
	Aaa	04/05/2018	500	02/13/2018	1.50% Euro 02/13/2023 (NOK)
	Aaa	04/12/2018	20	04/16/2018	1.87% Euro 04/16/2048 (EUR)
	Aaa	04/30/2018	1000	05/02/2018	2.88% Global 06/14/2021 (USD)
	Aaa	05/16/2018	40	04/20/2018	Zero Cpn Euro 04/20/2048 (EUR)
	Aaa	05/16/2018	55	04/19/2018	1.92% Euro 04/19/2048 (EUR)
	Aaa	05/16/2018	1500	04/19/2018	1.50% Euro 04/19/2022 (NOK)
	Aaa	05/18/2018	10	05/23/2018	2.06% Euro 05/23/2048 (EUR)
	Aaa	05/18/2018	20	05/21/2018	2.00% Euro 05/21/2048 (EUR)
	Aaa	07/10/2018	100	07/12/2018	0.88% Euro 12/08/2020 (GBP)
	Aaa	07/10/2018	500	07/11/2018	2.63% Global 11/27/2019 (USD)
	Aaa	08/30/2018	450	09/05/2018	2.70% Euro 09/05/2023 (AUD)
	Aaa	09/27/2018	250	10/02/2018	1.50% Euro 12/15/2023 (GBP)
	Aaa	10/05/2018	150	09/19/2018	Flt Rt Global 09/08/2021 (USD)
	Aaa	10/16/2018	1500	10/18/2018	3.13% Global 10/18/2021 (USD)
	Aaa	11/01/2018	200	08/15/2018	Flt Rt Global 06/16/2020 (USD)
	Aaa	11/20/2018	150	09/17/2018	Flt Rt Global 03/17/2020 (USD)
Kommunekredit	Aaa	02/03/2018	1000	01/10/2018	2.25% Euro 01/08/2021 (USD)
	Aaa	02/05/2018	30	09/18/2017	2.90% Australian 11/27/2026 (AUD)
	Aaa	02/15/2018	1000	01/24/2018	0.50% Euro 01/24/2025 (EUR)
	Aaa	02/23/2018	825.9	10/26/2017	Dual Curr Flt Rt Euro 10/26/2020 (INR)
	Aaa	02/23/2018	100	10/26/2017	Zero Cpn Euro 10/26/2027 (ZAR)
	Aaa	02/23/2018	528.54	10/26/2017	10.42% Euro 10/26/2020 (TRY)
	Aaa	02/23/2018	75.84	10/26/2017	Dual Curr Flt Rt Euro 10/26/2020 (BRL)
	Aaa	02/23/2018	68.7	01/25/2018	Dual Curr Flt Rt Euro 02/03/2021 (BRL)
	Aaa	03/05/2018	85	11/29/2017	6.17% Euro 11/30/2020 (MXN)
	Aaa	03/07/2018	50	01/29/2018	3.55% Australian 07/21/2028 (AUD)
	Aaa	04/05/2018	1000	03/15/2018	0.25% Euro 05/15/2023 (EUR)
	Aaa	05/23/2018	350	04/26/2018	1.38% Euro 10/12/2022 (GBP)
	Aaa	06/13/2018	1000	06/13/2018	2.88% Euro 11/15/2021 (USD)
	Aaa	07/05/2018	750	07/05/2018	0.75% Euro 07/05/2028 (EUR)
	Aaa	10/03/2018	75	10/04/2018	0.88% Euro 11/03/2036 (EUR)
	Aaa	11/09/2018	500	08/28/2018	0.13% Euro 08/28/2023 (EUR)
Kommuninvest I Sverige Aktiebolag	Aaa	01/23/2018	1000	01/24/2018	2.38% Gtd Global Matures 04/22/2021 (USD)
	Aaa	02/08/2018	750	04/21/2017	Gtd Flt Rt Euro 04/21/2022 (NOK)
	Aaa	03/09/2018	600	03/13/2018	2.50% Gtd Global 06/01/2020 (USD)
	Aaa	03/15/2018	3100	03/13/2018	1.00% Gtd Swedish 11/13/2023 (SEK)
	Aaa	04/26/2018	3000	04/30/2018	0.13% Gtd Euro 12/15/2021 (SEK)
	Aaa	05/23/2018	1000	05/23/2018	2.88% Gtd Global 03/01/2021 (USD)
	Aaa	06/15/2018	2500	06/18/2018	2.75% Gtd Global 10/22/2020 (USD)
	Aaa	06/22/2018	3000	06/20/2018	1.00% Gtd Swedish 05/12/2025 (SEK)
	Aaa	10/05/2018	1000	10/09/2018	3.00% Gtd Global 11/16/2021 (USD)
	Aaa	10/19/2018	3000	10/23/2018	0.63% Gtd Euro 06/01/2023 (SEK)
	Aaa	11/28/2018	1250	11/29/2018	3.00% Gtd Global 03/23/2022 (USD)
Kookmin Bank	Aa3	12/17/2018	50	01/09/2018	Flt Rt Euro Matures 01/09/2020 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Aa3	12/17/2018	300	04/03/2018	Flt Rt Euro 04/03/2023 (USD)	
	Aa3	12/17/2018	40	08/18/2017	Flt Rt Euro Matures 02/25/2020 (USD)	
	Aa3	12/17/2018	20	11/20/2017	Flt Rt Euro Matures 11/20/2020 (USD)	
	Aa3	12/17/2018	20	12/20/2017	Flt Rt Euro Matures 12/20/2022 (USD)	
	Aa3	12/17/2018	50	01/26/2018	Flt Rt Euro Matures 01/26/2020 (USD)	
	Aa3	12/17/2018	500	08/01/2016	1.63% Global Matures 08/01/2019 (USD)	
	Aa3	12/17/2018	500	09/25/2017	2.88% Global Matures 03/25/2023 (USD)	
	Aa3	12/17/2018	50	05/23/2018	Flt Rt Euro 05/23/2020 (USD)	
	Aa3	12/17/2018	300	10/23/2018	3.63% Euro 10/23/2021 (USD)	
	Aa3	12/17/2018	50	05/30/2018	Flt Rt Euro 05/29/2020 (USD)	
	Aa3	12/17/2018	400	06/09/2017	Flt Rt Euro Matures 06/09/2022 (USD)	
	Aa3	12/17/2018	100	09/05/2018	Flt Rt Euro 09/04/2019 (USD)	
Korea Dev Bank	Aa2	01/03/2018	670000	11/30/2017	7.00% Global Matures 11/30/2022 (IDR)	
	Aa2	01/03/2018	160	10/17/2017	2.08% Euro Matures 10/19/2020 (HKD)	
	Aa2	01/16/2018	100	01/19/2018	Flt Rt Euro Matures 01/18/2019 (USD)	
	Aa2	01/17/2018	60	01/18/2018	3.76% Euro Matures 01/18/2028 (AUD)	
	Aa2	02/08/2018	300	02/13/2018	4.59% Euro 02/13/2021 (CNY)	
	Aa2	03/14/2018	50	03/14/2018	Flt Rt Euro 03/14/2021 (USD)	
	Aa2	03/14/2018	50	03/15/2018	Flt Rt Euro 03/15/2021 (USD)	
	Aa2	03/14/2018	50	03/13/2018	Flt Rt Euro 03/13/2021 (USD)	
	Aa2	03/27/2018	120	02/22/2018	4.60% Euro 02/22/2021 (CNY)	
	Aa2	03/27/2018	20	01/29/2018	2.89% Euro 01/29/2021 (USD)	
	Aa2	03/27/2018	50	01/29/2018	3.80% Euro 01/29/2038 (USD)	
	Aa2	03/27/2018	200	02/27/2018	2.01% Euro 02/27/2028 (SEK)	
	Aa2	03/27/2018	130	02/27/2018	4.65% Euro 02/27/2021 (CNY)	
	Aa2	03/27/2018	3200	02/20/2018	Dual Curr Global 02/20/2023 (INR)	
	Aa2	04/12/2018	50	03/19/2018	4.10% Euro 03/19/2048 (USD)	
	Aa2	05/17/2018	300	05/21/2018	4.28% Euro 05/21/2019 (CNY)	
	Aa2	05/17/2018	300	05/17/2018	4.28% Euro 05/17/2019 (CNY)	
	Aa2	05/17/2018	390	05/18/2018	2.71% Euro 05/18/2020 (HKD)	
	Aa2	06/08/2018	300	06/12/2018	4.31% Euro 06/12/2020 (CNY)	
	Aa2	06/15/2018	200	06/14/2018	0.30% Euro 06/14/2023 (CHF)	
	Aa2	06/25/2018	1750	07/03/2018	4.60% Euro 07/03/2021 (CNY)	
	Aa2	07/16/2018	500	07/17/2018	0.63% Euro 07/17/2023 (EUR)	
	Aa2	09/14/2018	300	09/11/2018	3.79% Euro 09/11/2019 (CNY)	
	Aa2	10/10/2018	494.25	03/16/2018	Dual Curr Flt Rt Euro 09/22/2019 (BRL)	
	Aa2	10/10/2018	20	02/05/2018	Flt Rt Euro 02/12/2023 (USD)	
	Aa2	10/10/2018	100	08/13/2018	Dual Curr Flt Rt Euro 12/13/2019 (BRL)	
	Aa2	10/10/2018	190	02/26/2018	4.65% Euro 03/12/2021 (CNY)	
	Aa2	10/10/2018	30	01/30/2018	Flt Rt Euro 02/06/2019 (USD)	
	Aa2	10/10/2018	30	05/21/2018	Flt Rt Euro 05/25/2019 (USD)	
	Aa2	10/10/2018	100	07/26/2018	0.05% Euro 12/23/2022 (CHF)	
	Aa2	10/10/2018	150	08/09/2018	Dual Curr Flt Rt Euro 12/13/2019 (BRL)	
	Aa2	10/12/2018	400	10/12/2018	Flt Rt Australian 10/19/2023 (AUD)	
	Aa2	11/08/2018	162	12/19/2017	2.69% Euro 12/19/2022 (HKD)	
	Aa2	11/29/2018	250	12/03/2018	Flt Rt Euro 12/03/2020 (USD)	
Korea Dev Bank London Branch	Aa2	06/21/2018	20	05/14/2018	Flt Rt Euro 05/14/2023 (USD)	
Korea Expressway Corp	Aa2	10/10/2018	10	03/21/2018	Flt Rt Euro 03/28/2020 (USD)	
Korea Gas Corp	Aa2	03/05/2018	800	03/05/2018	3.02% Euro 03/05/2023 (HKD)	
Korea Hydro & Nuclear Power Co Ltd	Aa2	10/15/2018	0	10/15/2018	Flt Rt Global	
	Aa2	07/26/2018	200	08/02/2018	0.21% Euro 08/02/2023 (CHF)	
	Aa2	03/12/2018	1650	03/13/2018	3.35% Euro 03/13/2028 (HKD)	
	Aa2	07/18/2018	600	07/25/2018	3.75% Global 07/25/2023 (USD)	
Korea National Oil Corp	Aa2	05/28/2018	500	06/01/2018	0.37% Swiss 06/01/2023 (CHF)	
	Aa2	07/02/2018	400	07/16/2018	Flt Rt Euro 07/16/2023 (USD)	
	Aa2	12/13/2018	50	12/20/2018		---
Korea Railroad Corp	Aa2	10/01/2018	110	10/02/2018	1.72% Euro 10/02/2033 (EUR)	
	Aa2	10/25/2018	100	10/25/2018	1.88% Euro 10/25/2038 (EUR)	
Korea Resources Corp (Kores)	A1	04/10/2018	500	04/18/2018	4.00% Euro 04/18/2023 (USD)	
Korea Water Resources Corp	Aa2	05/08/2018	300	05/15/2018	3.88% Euro 05/15/2023 (USD)	
Korea Western Power Co Ltd	Aa2	05/31/2018	0	05/31/2018	Euro (USD)	
Kreditanstalt Fuer Wiederaufbau	Aaa	01/04/2018	4875	12/21/2017	1.50% Dual Curr Euro Matures 06/19/2019 (JPY)	
	Aaa	01/17/2018	1000	01/10/2018	Euro Matures 02/05/2020 (EUR)	
	Aaa	01/17/2018	300	01/16/2018	Dual Curr Flt Rt Euro Matures 01/16/2048 (JPY)	
	Aaa	01/17/2018	150	01/15/2018	0.22% Euro Matures 01/15/2025 (EUR)	
	Aaa	01/24/2018	1000	01/23/2018	0.46% Euro Matures 01/23/2023 (SEK)	
	Aaa	01/24/2018	500	01/18/2018	1.00% Euro Matures 10/12/2021 (NOK)	
	Aaa	01/24/2018	100	01/23/2018	0.79% Euro Matures 01/23/2022 (GBP)	
	Aaa	01/24/2018	1000	01/19/2018	0.88% Euro Matures 01/19/2021 (NOK)	
	Aaa	01/24/2018	10	01/19/2018	0.25% Step Up Euro Matures 01/19/2028 (EUR)	
	Aaa	01/24/2018	1000	01/17/2018	1.00% Euro Matures 12/15/2022 (GBP)	
	Aaa	01/30/2018	750	01/25/2018	1.13% Euro Matures 05/12/2022 (NOK)	
	Aaa	02/09/2018	5000	02/02/2018	1.38% Euro 02/02/2028 (SEK)	
	Aaa	02/09/2018	200	02/08/2018	3.57% Dual Curr Fixed/Flt Rt Euro 02/09/2038 (JPY)	
	Aaa	02/20/2018	50	02/14/2018	0.97% Euro 02/14/2028 (EUR)	
	Aaa	02/22/2018	400	03/07/2018	3.00% New Zealand 03/07/2023 (NZD)	
	Aaa	02/26/2018	200	02/22/2018	1.77% Euro 02/22/2020 (HKD)	
	Aaa	02/26/2018	50	02/22/2018	Zero Cpn Euro 02/22/2038 (EUR)	
	Aaa	03/07/2018	500	03/07/2018	Flt Rt Euro 03/07/2023 (EUR)	
	Aaa	03/07/2018	300	03/07/2018	2.80% Australian 03/07/2023 (AUD)	
	Aaa	03/07/2018	1000	03/01/2018	7.75% Euro 03/01/2021 (MXN)	
	Aaa	03/16/2018	100	03/15/2018	1.98% Euro 03/15/2020 (HKD)	
	Aaa	03/20/2018	390	03/13/2018	1.96% Euro 03/13/2020 (HKD)	
	Aaa	03/20/2018	485	03/12/2018	1.95% Euro 03/12/2020 (HKD)	
	Aaa	04/04/2018	250	03/29/2018	1.33% Euro 03/29/2028 (SEK)	
	Aaa	04/04/2018	4467	03/26/2018	1.50% Dual Curr Euro 03/26/2020 (JPY)	
	Aaa	04/11/2018	200	04/03/2018	0.88% Euro 03/15/2022 (GBP)	
	Aaa	04/27/2018	150	04/24/2018	1.22% Euro 04/24/2028 (SEK)	
	Aaa	04/27/2018	500	04/24/2018	6.75% Euro 10/24/2022 (MXN)	
	Aaa	05/08/2018	1000	05/02/2018	2.88% Euro 05/05/2022 (USD)	
	Aaa	05/08/2018	100	05/03/2018	4.00% Australian 02/27/2025 (AUD)	
	Aaa	05/08/2018	1000	05/04/2018	7.25% Euro 05/04/2020 (MXN)	
	Aaa	05/08/2018	200	05/04/2018	6.00% Australian 08/20/2020 (AUD)	
	Aaa	05/15/2018	25	05/08/2018	0.50% Step Up Euro 05/08/2028 (EUR)	
	Aaa	05/15/2018	200	05/11/2018	2.38% Euro 05/11/2020 (HKD)	
	Aaa	05/15/2018	1000	05/09/2018	1.13% Euro 05/09/2033 (EUR)	
	Aaa	05/18/2018	150	05/14/2018	2.75% Australian 04/16/2020 (AUD)	
	Aaa	05/18/2018	1000	05/16/2018	Euro 05/25/2021 (EUR)	
	Aaa	05/23/2018	200	05/23/2018	3.85% Euro 05/23/2020 (CNY)	
	Aaa	06/12/2018	750	06/06/2018	7.75% Euro 06/06/2023 (ZAR)	
	Aaa	07/03/2018	20	06/29/2018	0.40% Step Up Euro 06/29/2028 (EUR)	
	Aaa	07/03/2018	40	06/25/2018	3.53% Euro 06/25/2028 (NZD)	
	Aaa	07/16/2018	500	07/04/2018	1.25% Euro 12/29/2023 (GBP)	
	Aaa	07/16/2018	150	07/11/2018	1.38% Euro 02/01/2021 (GBP)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aaa	07/16/2018	300	07/11/2018	3.37% Dual Curr Fixed/Flt Rt Euro 07/12/2038 (JPY)
	Aaa	07/18/2018	20	07/17/2018	0.63% Step Up Euro 07/18/2033 (EUR)
	Aaa	07/31/2018	3699	07/26/2018	1.50% Dual Curr Euro 07/23/2020 (JPY)
	Aaa	08/14/2018	10	08/14/2018	0.50% Step Up Euro 08/14/2028 (EUR)
	Aaa	08/14/2018	10	08/14/2018	0.50% Step Up Euro 08/14/2028 (EUR)
	Aaa	08/14/2018	15	08/14/2018	0.50% Step Up Euro 08/14/2028 (EUR)
	Aaa	09/12/2018	550	09/11/2018	3.75% New Zealand 05/29/2020 (NZD)
	Aaa	09/27/2018	2324	09/18/2018	1.00% Dual Curr Euro 09/18/2019 (JPY)
	Aaa	09/27/2018	5143	09/27/2018	1.50% Dual Curr Euro 09/24/2020 (JPY)
	Aaa	09/27/2018	500	09/24/2018	0.05% Euro 02/28/2024 (EUR)
	Aaa	10/11/2018	50	10/04/2018	Zero Cpn Euro 10/04/2038 (EUR)
	Aaa	10/11/2018	400	10/05/2018	0.38% Euro 12/15/2020 (GBP)
	Aaa	10/23/2018	10	10/19/2018	1.85% Euro 10/19/2048 (EUR)
	Aaa	10/24/2018	1000	10/24/2018	0.50% Euro 09/28/2026 (EUR)
	Aaa	10/24/2018	20	10/25/2018	1.80% Euro 10/25/2048 (EUR)
	Aaa	11/05/2018	7015	10/31/2018	1.50% Dual Curr Euro 10/29/2020 (JPY)
	Aaa	11/28/2018	15	11/27/2018	0.30% Step Up Euro 11/27/2028 (EUR)
	Aaa	11/28/2018	20	11/27/2018	0.30% Step Up Euro 11/27/2028 (EUR)
KSA Sukuk Ltd	A1	09/14/2018	2000	09/12/2018	4.30% Sukuk 01/19/2029 (USD)
Lafargeholcim Ltd	Baa2	09/05/2018	440	08/30/2018	1.00% Swiss 12/11/2024 (CHF)
Landesbank Baden-Wuerttemberg	Baa2	02/27/2018	185	02/28/2018	5.00% Sub Euro 02/28/2033 (USD)
	Baa2	05/18/2018	250	05/17/2018	5.00% Sub Euro 05/17/2028 (AUD)
	A2	08/14/2018	100	04/24/2018	0.38% German 07/13/2021 (EUR)
	A2	11/07/2018	5	07/13/2017	Flt Rt Euro 07/15/2019 (GBP)
	A2	11/07/2018	110	06/25/2018	Flt Rt Euro 06/25/2020 (EUR)
	A2	11/07/2018	180	05/25/2018	Flt Rt Euro 05/25/2020 (EUR)
Landesbank Hessen-Thuringen GZ	A2	08/03/2018	80	01/11/2017	1.59% Euro Matures 01/18/2034 (EUR)
	A2	08/03/2018	100	11/03/2016	0.35% German Matures 12/14/2022 (EUR)
	A2	08/03/2018	100	11/08/2016	0.75% Step Up German Matures 12/15/2031 (EUR)
	A2	08/03/2018	114.36	10/14/2015	Flt Rt German Matures 10/14/2022 (EUR)
	A2	08/03/2018	100	10/14/2015	0.50% German Matures 02/14/2020 (EUR)
	A2	08/03/2018	100	09/03/2015	0.40% Step Up German Matures 09/16/2019 (EUR)
	A2	08/03/2018	100	09/10/2015	1.05% German Matures 10/23/2023 (EUR)
	A2	08/03/2018	100	09/10/2015	1.50% German Matures 10/21/2025 (EUR)
	A2	08/03/2018	100	09/11/2015	0.50% Step Up German Matures 04/21/2021 (EUR)
	A2	08/03/2018	100	09/16/2015	0.40% German Matures 04/28/2020 (EUR)
	A2	08/03/2018	100	09/16/2015	0.60% Step Up German Matures 07/21/2022 (EUR)
	A2	08/03/2018	100	09/17/2015	1.10% Step Up German Matures 10/28/2025 (EUR)
	A2	08/03/2018	100	09/18/2015	0.70% Step Up German Matures 10/28/2022 (EUR)
	A2	08/03/2018	100	09/18/2015	2.20% Step Down German Matures 10/28/2025 (EUR)
	A2	08/03/2018	100	12/02/2015	0.36% German Matures 12/09/2019 (EUR)
	A2	08/03/2018	250	07/24/2015	0.72% German Matures 07/31/2020 (EUR)
	A2	08/03/2018	10	09/08/2015	0.70% Step Up German Matures 09/15/2025 (EUR)
	A2	08/03/2018	100	11/16/2015	3.50% German Matures 11/23/2020 (EUR)
	A2	08/03/2018	100	02/05/2016	1.00% German Matures 03/09/2026 (EUR)
	A2	08/03/2018	100	02/17/2016	1.35% Step Up German Matures 03/24/2031 (EUR)
	A2	08/03/2018	10	02/23/2017	1.76% Euro Matures 02/23/2035 (EUR)
	A2	08/03/2018	50	02/20/2017	1.75% Euro Matures 02/20/2035 (EUR)
	A2	08/03/2018	50	03/14/2017	1.73% Euro Matures 03/14/2035 (EUR)
	A2	08/03/2018	70	05/11/2017	1.81% Euro Matures 05/11/2037 (EUR)
	A2	08/03/2018	111.59	03/11/2016	0.75% Step Up German Matures 04/22/2024 (EUR)
	A2	08/03/2018	111.12	03/15/2016	0.30% Step Up German Matures 03/23/2020 (EUR)
	A2	08/03/2018	100	09/22/2016	1.20% German Matures 11/03/2031 (EUR)
	A2	08/03/2018	100	09/29/2016	0.70% Step Up German Matures 11/09/2026 (EUR)
	A2	08/03/2018	100	09/29/2016	0.50% German Matures 10/09/2024 (EUR)
	A2	08/03/2018	100	09/30/2016	0.40% Step Up German Matures 05/09/2025 (EUR)
	A2	08/03/2018	100	09/30/2016	0.30% Step Up German Matures 11/09/2023 (EUR)
	A2	08/03/2018	100	08/01/2016	1.20% German Matures 09/08/2031 (EUR)
	A2	08/03/2018	100	08/01/2016	0.50% Step Up German Matures 09/07/2029 (EUR)
	A2	08/03/2018	113.164	03/17/2016	Flt Rt German Matures 04/29/2024 (EUR)
	A2	08/03/2018	112.595	03/21/2016	0.50% German Matures 04/29/2022 (EUR)
	A2	08/03/2018	100	08/02/2016	0.50% Step Up German Matures 09/09/2030 (EUR)
	A2	08/03/2018	100	08/03/2016	0.20% Step Up German Matures 08/11/2022 (EUR)
	A2	08/03/2018	100	08/04/2016	1.00% German Matures 09/14/2028 (EUR)
	A2	08/03/2018	100	08/31/2016	0.60% Step Up German Matures 10/10/2030 (EUR)
	A2	08/03/2018	100	09/02/2016	0.70% Step Up German Matures 10/12/2026 (EUR)
	A2	08/03/2018	100	09/02/2016	0.50% German Matures 09/12/2024 (EUR)
	A2	08/03/2018	100	09/05/2016	1.00% German Matures 07/12/2029 (EUR)
	A2	08/03/2018	100	02/16/2016	0.60% German Matures 03/23/2023 (EUR)
	A2	08/03/2018	113.449	04/01/2016	0.75% German Matures 02/13/2024 (EUR)
	A2	08/03/2018	114.43	04/11/2016	1.15% German Matures 05/13/2026 (EUR)
	A2	08/03/2018	112.835	04/13/2016	0.85% Step Up German Matures 11/19/2024 (EUR)
	A2	08/03/2018	112.63	04/14/2016	0.50% Step Up German Matures 05/19/2023 (EUR)
	A2	08/03/2018	112.975	04/15/2016	0.35% German Matures 04/19/2021 (EUR)
	A2	08/03/2018	112.975	04/15/2016	0.50% German Matures 05/19/2022 (EUR)
	A2	08/03/2018	112.975	04/15/2016	0.40% Step Up German Matures 05/19/2022 (EUR)
	A2	08/03/2018	100	09/05/2016	0.30% Step Up German Matures 10/12/2023 (EUR)
	A2	08/03/2018	100	09/06/2016	0.40% Step Up German Matures 04/14/2025 (EUR)
	A2	08/03/2018	100	09/06/2016	0.50% Step Up German Matures 10/12/2027 (EUR)
	A2	08/03/2018	100	09/06/2016	0.50% Step Up German Matures 10/12/2028 (EUR)
	A2	08/03/2018	100	09/09/2016	0.60% German Matures 10/19/2026 (EUR)
	A2	08/03/2018	100	11/03/2016	0.70% German Matures 12/15/2025 (EUR)
	A2	08/03/2018	100	11/03/2016	0.25% German Matures 12/14/2021 (EUR)
	A2	08/03/2018	100	11/03/2016	0.80% German Matures 12/14/2026 (EUR)
	A2	08/03/2018	100	05/17/2016	0.31% German Matures 07/01/2020 (EUR)
	A2	08/03/2018	100	05/17/2016	0.85% Step Up German Matures 12/23/2024 (EUR)
	A2	08/03/2018	100	05/17/2016	0.65% German Matures 07/04/2023 (EUR)
	A2	08/03/2018	100	05/17/2016	0.45% German Matures 01/04/2022 (EUR)
	A2	08/03/2018	100	06/29/2016	Flt Rt German Matures 08/03/2022 (EUR)
	A2	08/03/2018	100	06/29/2016	2.00% Step Down German Matures 08/03/2026 (EUR)
	A2	08/03/2018	100	07/08/2016	0.30% Step Up German Matures 07/10/2023 (EUR)
	A2	08/03/2018	100	04/05/2016	1.40% Step Up German Matures 05/13/2031 (EUR)
	A2	08/03/2018	100	10/14/2015	1.00% Step Up German Matures 07/14/2025 (EUR)
	A2	08/03/2018	114.925	05/04/2016	1.20% German Matures 06/08/2026 (EUR)
	A2	08/03/2018	100	07/21/2016	0.25% German Matures 08/24/2021 (EUR)
	A2	08/03/2018	100	07/22/2016	0.30% German Matures 03/01/2023 (EUR)
	A2	08/03/2018	100	09/09/2016	0.55% German Matures 10/20/2025 (EUR)
	A2	08/03/2018	100	10/04/2016	0.50% Step Up German Matures 11/09/2028 (EUR)
	A2	08/03/2018	100	09/09/2016	0.20% Step Up German Matures 04/19/2023 (EUR)
	A2	08/03/2018	100	09/09/2016	0.25% German Matures 10/19/2023 (EUR)
	A2	08/03/2018	100	07/13/2016	0.50% Step Up German Matures 08/24/2027 (EUR)
	A2	08/03/2018	100	07/13/2016	0.70% Step Up German Matures 08/17/2026 (EUR)
	A2	08/03/2018	100	07/15/2016	0.50% Step Up German Matures 08/24/2028 (EUR)
	A2	08/03/2018	100	07/15/2016	1.05% German Matures 08/17/2028 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	08/03/2018	100	07/19/2016	1.00% German Matures 07/27/2027 (EUR)
	A2	08/03/2018	100	07/21/2016	0.70% German Matures 08/24/2026 (EUR)
	A2	08/03/2018	100	07/21/2016	0.60% German Matures 08/25/2025 (EUR)
	A2	08/03/2018	100	07/25/2016	1.75% Step Down German Matures 09/01/2026 (EUR)
	A2	08/03/2018	115.755	08/24/2015	0.70% Step Up German Matures 09/30/2022 (EUR)
	A2	08/03/2018	114.11	08/25/2015	0.75% German Matures 01/05/2022 (EUR)
	A2	08/03/2018	112.37	10/07/2015	1.00% Step Up German Matures 10/07/2025 (EUR)
	A2	08/03/2018	112.215	08/28/2015	0.50% Step Up German Matures 10/07/2021 (EUR)
	A2	08/03/2018	113.14	08/21/2015	0.40% German Matures 03/30/2020 (EUR)
	A2	08/03/2018	113.14	08/21/2015	Flt Rt German Matures 10/02/2024 (EUR)
	A2	08/03/2018	54.27	01/11/2016	0.49% German Matures 01/17/2020 (EUR)
	A2	08/03/2018	109.395	01/28/2016	0.80% Step Up German Matures 03/02/2026 (EUR)
	A2	08/03/2018	109.005	02/02/2016	0.50% German Matures 03/09/2022 (EUR)
	A2	08/03/2018	109.005	02/02/2016	0.55% German Matures 03/09/2022 (EUR)
	A2	08/03/2018	110.495	02/03/2016	0.60% Step Up German Matures 09/11/2023 (EUR)
	A2	08/03/2018	111.436	02/05/2016	0.30% German Matures 01/11/2021 (EUR)
	A2	08/03/2018	112.895	04/21/2016	2.00% German Matures 04/29/2031 (EUR)
	A2	08/03/2018	109.005	02/02/2016	Flt Rt German Matures 03/11/2024 (EUR)
	A2	08/03/2018	120.305	01/02/2015	1.00% Step Up German Matures 02/18/2025 (EUR)
	A2	08/03/2018	119.37	01/05/2015	0.85% Step Up German Matures 02/11/2025 (EUR)
	A2	08/03/2018	119.37	01/05/2015	2.00% Step Down German Matures 02/11/2025 (EUR)
	A2	08/03/2018	118.034	01/07/2015	Flt Rt German Matures 02/18/2025 (EUR)
	A2	08/03/2018	117.925	01/08/2015	1.00% Step Up German Matures 01/18/2024 (EUR)
	A2	08/03/2018	118.18	01/12/2015	0.30% Step Up German Matures 01/20/2020 (EUR)
	A2	08/03/2018	118.18	01/12/2015	0.75% Step Up German Matures 01/19/2023 (EUR)
	A2	08/03/2018	118.18	01/12/2015	0.60% German Matures 01/18/2022 (EUR)
	A2	08/03/2018	117.815	01/13/2015	0.50% Step Up German Matures 05/23/2022 (EUR)
	A2	08/03/2018	117.874	01/14/2015	0.60% Step Up German Matures 03/06/2023 (EUR)
	A2	08/03/2018	117.874	01/14/2015	0.75% Step Up German Matures 02/19/2025 (EUR)
	A2	08/03/2018	112.559	01/26/2015	0.50% Step Up German Matures 03/04/2022 (EUR)
	A2	08/03/2018	114.006	01/27/2015	0.40% Step Up German Matures 12/06/2021 (EUR)
	A2	08/03/2018	112.559	01/26/2015	Flt Rt German Matures 03/06/2023 (EUR)
	A2	08/03/2018	100	02/18/2016	0.50% Step Up German Matures 03/01/2023 (EUR)
	A2	08/03/2018	100	02/19/2016	Flt Rt German Matures 04/04/2024 (EUR)
	A2	08/03/2018	100	03/31/2016	1.15% German Matures 03/31/2026 (EUR)
	A2	08/03/2018	100	02/23/2016	0.60% Step Up German Matures 10/04/2023 (EUR)
	A2	08/03/2018	100	02/23/2016	0.50% Step Up German Matures 04/07/2026 (EUR)
	A2	08/03/2018	100	02/26/2016	0.55% German Matures 04/06/2022 (EUR)
	A2	08/03/2018	100	02/26/2016	2.00% Step Down German Matures 04/07/2026 (EUR)
	A2	08/03/2018	100	07/19/2016	0.40% German Matures 12/01/2023 (EUR)
	A2	08/03/2018	100	08/05/2016	0.50% German Matures 08/14/2024 (EUR)
	A2	08/03/2018	100	08/08/2016	0.60% Step Up German Matures 09/14/2026 (EUR)
	A2	08/03/2018	100	08/11/2016	0.20% Step Up German Matures 09/21/2022 (EUR)
	A2	08/03/2018	100	08/11/2016	0.50% Step Up German Matures 09/14/2028 (EUR)
	A2	08/03/2018	100	08/12/2016	0.70% German Matures 03/23/2026 (EUR)
	A2	08/03/2018	100	09/09/2016	0.40% German Matures 10/21/2024 (EUR)
	A2	08/03/2018	100	07/15/2016	0.75% German Matures 02/24/2026 (EUR)
	A2	08/03/2018	100	08/08/2016	0.40% Step Up German Matures 09/14/2027 (EUR)
	A2	08/03/2018	100	09/12/2016	0.50% Step Up German Matures 07/20/2026 (EUR)
	A2	08/03/2018	100	09/14/2016	0.20% Step Up German Matures 10/19/2022 (EUR)
	A2	08/03/2018	100	09/16/2016	2.00% Step Down German Matures 10/26/2026 (EUR)
	A2	08/03/2018	100	08/15/2016	0.30% German Matures 03/21/2024 (EUR)
	A2	08/03/2018	100	08/17/2016	0.50% Step Up German Matures 06/22/2026 (EUR)
	A2	08/03/2018	100	08/18/2016	1.60% Step Down German Matures 09/28/2026 (EUR)
	A2	08/03/2018	100	08/26/2016	1.15% German Matures 10/06/2031 (EUR)
	A2	08/03/2018	100	08/31/2016	0.50% Step Up German Matures 10/10/2029 (EUR)
	A2	08/03/2018	100	11/03/2015	1.00% German Matures 10/06/2024 (EUR)
	A2	08/03/2018	100	07/14/2016	0.50% German Matures 11/25/2024 (EUR)
	A2	08/03/2018	100	08/08/2016	0.50% Step Up German Matures 03/14/2025 (EUR)
	A2	08/03/2018	100	08/12/2016	0.45% German Matures 03/21/2025 (EUR)
	A2	08/03/2018	100	08/12/2016	0.55% German Matures 12/22/2025 (EUR)
	A2	08/03/2018	100	08/12/2016	0.65% German Matures 03/22/2027 (EUR)
	A2	08/03/2018	108.655	02/29/2016	0.35% German Matures 03/01/2021 (EUR)
	A2	08/03/2018	108.655	02/29/2016	0.50% German Matures 04/01/2022 (EUR)
	A2	08/03/2018	109.319	03/03/2016	1.00% German Matures 04/13/2026 (EUR)
	A2	08/03/2018	109.835	03/07/2016	0.75% German Matures 01/15/2024 (EUR)
	A2	08/03/2018	110.535	03/08/2016	0.40% Step Up German Matures 04/13/2022 (EUR)
	A2	08/03/2018	110.105	03/09/2016	0.50% Step Up German Matures 04/13/2026 (EUR)
	A2	08/03/2018	111.59	03/11/2016	1.40% Step Up German Matures 04/21/2031 (EUR)
	A2	08/03/2018	111.59	03/11/2016	0.40% Step Up German Matures 03/22/2021 (EUR)
	A2	08/03/2018	113.545	10/09/2015	0.50% Step Up German Matures 05/18/2021 (EUR)
	A2	08/03/2018	113.735	10/13/2015	0.55% German Matures 10/21/2019 (EUR)
	A2	08/03/2018	113.865	10/15/2015	1.00% Step Up German Matures 11/25/2025 (EUR)
	A2	08/03/2018	113.77	10/16/2015	0.70% Step Up German Matures 11/25/2022 (EUR)
	A2	08/03/2018	113.77	10/16/2015	2.20% Step Down German Matures 11/25/2025 (EUR)
	A2	08/03/2018	22.709	10/21/2015	0.90% Step Up German Matures 10/28/2024 (EUR)
	A2	08/03/2018	111.605	10/22/2015	0.60% Step Up German Matures 09/02/2022 (EUR)
	A2	08/03/2018	111.605	10/22/2015	0.50% Step Up German Matures 12/02/2021 (EUR)
	A2	08/03/2018	105.614	11/30/2015	0.50% German Matures 10/13/2021 (EUR)
	A2	08/03/2018	106.075	12/01/2015	Flt Rt German Matures 07/13/2023 (EUR)
	A2	08/03/2018	105.729	12/02/2015	1.00% German Matures 07/08/2024 (EUR)
	A2	08/03/2018	56.513	06/10/2015	1.10% Step Up German Matures 06/26/2023 (EUR)
	A2	08/03/2018	138.246	04/09/2014	Flt Rt German Matures 02/14/2023 (EUR)
	A2	08/03/2018	277.738	06/05/2015	1.42% German Matures 06/12/2025 (EUR)
	A2	08/03/2018	112.445	06/09/2015	0.60% Step Up German Matures 07/15/2021 (EUR)
	A2	08/03/2018	282.563	06/10/2015	1.55% German Matures 06/17/2025 (EUR)
	A2	08/03/2018	113.29	06/19/2015	0.65% German Matures 06/29/2021 (EUR)
	A2	08/03/2018	113.29	06/19/2015	1.45% German Matures 07/29/2025 (EUR)
	A2	08/03/2018	111.846	06/24/2015	1.05% German Matures 07/05/2022 (EUR)
	A2	08/03/2018	111.924	06/25/2015	2.10% Step Down German Matures 08/05/2025 (EUR)
	A2	08/03/2018	108.885	12/04/2015	1.40% German Matures 01/20/2026 (EUR)
	A2	08/03/2018	108.28	12/18/2015	1.00% German Matures 01/03/2024 (EUR)
	A2	08/03/2018	108.445	12/18/2015	0.40% German Matures 08/03/2020 (EUR)
	A2	08/03/2018	109.665	12/22/2015	0.50% Step Up German Matures 11/03/2022 (EUR)
	A2	08/03/2018	107.21	01/05/2016	0.60% German Matures 11/10/2021 (EUR)
	A2	08/03/2018	108.329	01/07/2016	Flt Rt German Matures 02/19/2024 (EUR)
	A2	08/03/2018	108.54	01/11/2016	0.60% Step Up German Matures 08/18/2023 (EUR)
	A2	08/03/2018	108.395	01/14/2016	2.10% Step Down German Matures 02/24/2026 (EUR)
	A2	08/03/2018	108.755	01/18/2016	0.60% Step Up German Matures 02/24/2023 (EUR)
	A2	08/03/2018	108.234	01/21/2016	0.50% Step Up German Matures 12/02/2022 (EUR)
	A2	08/03/2018	108.234	01/21/2016	0.40% German Matures 11/25/2020 (EUR)
	A2	08/03/2018	108.245	01/22/2016	0.50% German Matures 08/25/2021 (EUR)
	A2	08/03/2018	108.325	01/25/2016	0.60% German Matures 03/02/2022 (EUR)
	A2	08/03/2018	108.485	01/26/2016	0.70% German Matures 03/03/2023 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	08/03/2018	108.485	01/26/2016	1.00% German Matures 03/03/2025 (EUR)
	A2	08/03/2018	108.525	12/07/2015	0.25% Step Up German Matures 12/15/2025 (EUR)
	A2	08/03/2018	111.02	07/01/2015	1.10% Step Up German Matures 08/05/2025 (EUR)
	A2	08/03/2018	111.005	07/03/2015	1.00% Step Up German Matures 08/12/2025 (EUR)
	A2	08/03/2018	111.005	07/03/2015	1.00% Step Up German Matures 02/12/2025 (EUR)
	A2	08/03/2018	111.005	07/03/2015	0.75% Step Up German Matures 08/12/2022 (EUR)
	A2	08/03/2018	111.404	06/26/2015	1.20% German Matures 08/07/2023 (EUR)
	A2	08/03/2018	110.375	07/28/2015	0.70% Step Up German Matures 09/02/2022 (EUR)
	A2	08/03/2018	111.005	07/03/2015	0.50% Step Up German Matures 08/12/2021 (EUR)
	A2	08/03/2018	110.455	07/09/2015	0.50% Step Up German Matures 05/19/2022 (EUR)
	A2	08/03/2018	110.105	07/13/2015	0.45% German Matures 01/21/2019 (EUR)
	A2	08/03/2018	109.565	07/15/2015	1.20% German Matures 10/23/2023 (EUR)
	A2	08/03/2018	108.535	07/17/2015	0.65% German Matures 08/26/2021 (EUR)
	A2	08/03/2018	108.915	07/22/2015	1.10% Step Up German Matures 08/26/2025 (EUR)
	A2	08/03/2018	108.915	07/22/2015	1.10% German Matures 08/28/2023 (EUR)
	A2	08/03/2018	109.785	07/23/2015	1.00% German Matures 08/02/2022 (EUR)
	A2	08/03/2018	109.655	07/24/2015	0.40% German Matures 03/02/2020 (EUR)
	A2	08/03/2018	111.015	07/27/2015	1.10% Step Up German Matures 09/02/2025 (EUR)
	A2	08/03/2018	111.015	07/27/2015	Flt Rt German Matures 09/04/2023 (EUR)
	A2	08/03/2018	109.245	07/30/2015	0.50% Step Up German Matures 09/09/2021 (EUR)
	A2	08/03/2018	110.485	07/31/2015	1.00% Step Up German Matures 09/09/2025 (EUR)
	A2	08/03/2018	109.13	08/06/2015	0.50% German Matures 06/16/2020 (EUR)
	A2	08/03/2018	109.13	08/06/2015	1.00% German Matures 06/16/2023 (EUR)
	A2	08/03/2018	109.13	08/06/2015	0.40% Step Up German Matures 08/16/2019 (EUR)
	A2	08/03/2018	109.13	08/06/2015	0.75% German Matures 12/16/2021 (EUR)
	A2	08/03/2018	110.475	08/11/2015	0.60% Step Up German Matures 06/23/2022 (EUR)
	A2	08/03/2018	278.189	08/13/2015	0.50% German Matures 08/20/2019 (EUR)
	A2	08/03/2018	111.11	08/14/2015	0.50% Step Up German Matures 06/23/2021 (EUR)
	A2	08/03/2018	110.345	08/18/2015	1.40% German Matures 09/23/2025 (EUR)
	A2	08/03/2018	111.985	08/20/2015	2.00% Step Down German Matures 09/30/2025 (EUR)
	A2	08/03/2018	112.885	09/24/2015	0.40% German Matures 10/04/2019 (EUR)
	A2	08/03/2018	111.736	09/25/2015	0.50% German Matures 07/06/2020 (EUR)
	A2	08/03/2018	112.085	09/28/2015	0.50% Step Up German Matures 11/04/2021 (EUR)
	A2	08/03/2018	112.04	10/01/2015	0.50% Step Up German Matures 11/10/2022 (EUR)
	A2	08/03/2018	112.755	10/02/2015	Flt Rt German Matures 11/11/2022 (EUR)
	A2	08/03/2018	280.924	10/07/2015	1.00% German Matures 10/14/2022 (EUR)
	A2	08/03/2018	265.731	12/16/2004	Flt Rt Euro Matures 12/16/2019 (EUR)
	A2	08/03/2018	132.184	07/23/2013	2.63% German Matures 07/30/2025 (EUR)
	A2	08/03/2018	128.864	03/19/2013	2.20% Step Up German Matures 04/24/2023 (EUR)
	A2	08/03/2018	35.899	08/26/2011	3.50% Step Up German Matures 09/06/2021 (EUR)
	A2	08/03/2018	136.715	09/14/2011	3.10% German Matures 09/23/2019 (EUR)
	A2	08/03/2018	129.136	07/04/2013	2.38% German Matures 07/11/2023 (EUR)
	A2	08/03/2018	258.271	07/04/2013	Flt Rt German Matures 07/11/2023 (EUR)
	A2	08/03/2018	33.084	08/01/2013	4.23% German Matures 08/15/2023 (EUR)
	A2	08/03/2018	131.375	07/16/2013	Flt Rt German Matures 07/23/2025 (EUR)
	A2	08/03/2018	128.166	01/18/2012	2.50% Step Up German Matures 02/27/2019 (EUR)
	A2	08/03/2018	335.588	02/28/2012	Flt Rt German Matures 02/28/2020 (EUR)
	A2	08/03/2018	264.1	03/02/2012	Flt Rt German Matures 03/09/2022 (EUR)
	A2	08/03/2018	330.125	03/02/2012	3.13% German Matures 12/09/2022 (EUR)
	A2	08/03/2018	329.75	03/21/2012	Flt Rt German Matures 03/29/2021 (EUR)
	A2	08/03/2018	130.49	05/07/2012	2.10% Step Up German Matures 06/13/2019 (EUR)
	A2	08/03/2018	312.449	06/06/2012	2.25% German Matures 06/15/2020 (EUR)
	A2	08/03/2018	314.489	06/18/2012	Flt Rt German Matures 06/27/2022 (EUR)
	A2	08/03/2018	124.959	06/04/2012	2.00% German Matures 07/16/2019 (EUR)
	A2	08/03/2018	125.83	08/23/2012	Flt Rt German Matures 08/31/2020 (EUR)
	A2	08/03/2018	128.46	09/11/2012	2.38% German Matures 09/19/2022 (EUR)
	A2	08/03/2018	129.349	10/02/2012	2.43% German Matures 10/17/2022 (EUR)
	A2	08/03/2018	129.016	10/10/2012	Flt Rt German Matures 10/17/2022 (EUR)
	A2	08/03/2018	129.43	10/11/2012	1.88% German Matures 10/18/2019 (EUR)
	A2	08/03/2018	129.43	10/11/2012	1.75% German Matures 04/18/2019 (EUR)
	A2	08/03/2018	130.23	10/16/2012	2.13% German Matures 10/23/2020 (EUR)
	A2	08/03/2018	313.389	06/22/2012	Flt Rt German Matures 06/28/2019 (EUR)
	A2	08/03/2018	127.27	11/08/2012	Flt Rt German Matures 11/15/2022 (EUR)
	A2	08/03/2018	317.775	11/12/2012	1.88% German Matures 11/19/2020 (EUR)
	A2	08/03/2018	127.285	11/14/2012	1.68% German Matures 11/21/2019 (EUR)
	A2	08/03/2018	133.801	07/31/2014	0.60% Step Up German Matures 09/10/2020 (EUR)
	A2	08/03/2018	134.145	08/08/2014	0.50% Step Up German Matures 08/15/2019 (EUR)
	A2	08/03/2018	131.719	08/29/2014	Flt Rt German Matures 10/08/2021 (EUR)
	A2	08/03/2018	126.534	10/02/2014	1.00% German Matures 02/13/2023 (EUR)
	A2	08/03/2018	134.145	08/08/2014	Flt Rt German Matures 09/17/2019 (EUR)
	A2	08/03/2018	38.349	11/05/2012	Flt Rt German Matures 11/14/2022 (EUR)
	A2	08/03/2018	38.349	11/05/2012	Flt Rt German Matures 11/14/2019 (EUR)
	A2	08/03/2018	10.708	03/10/2015	0.71% German Matures 03/17/2023 (EUR)
	A2	08/03/2018	537.074	04/21/2015	0.30% German Matures 04/26/2019 (EUR)
	A2	08/03/2018	109.785	07/23/2015	0.50% Step Up German Matures 02/26/2021 (EUR)
	A2	08/03/2018	54.893	07/23/2015	1.00% Step Up German Matures 08/07/2023 (EUR)
	A2	08/03/2018	1114.653	03/10/2016	0.38% Euro Matures 03/10/2020 (EUR)
	A2	08/03/2018	106.47	11/18/2015	1.40% Step Up German Matures 11/18/2025 (EUR)
	A2	08/03/2018	112.775	10/08/2015	1.00% Step Up German Matures 11/20/2023 (EUR)
Landeskreditbank Baden-Wuerttemberg - Foerderbank	Aaa	03/13/2018	750	03/12/2018	Flt Rt Euro 03/10/2023 (USD)
	Aaa	04/12/2018	200	04/13/2018	0.15% Euro 04/13/2023 (EUR)
	Aaa	06/01/2018	200	06/01/2018	Flt Rt Euro 04/06/2020 (USD)
	Aaa	07/19/2018	300	07/17/2018	1.38% Euro 12/15/2023 (GBP)
	Aaa	09/14/2018	100	08/23/2018	2.25% Australian 02/17/2021 (AUD)
	Aaa	09/14/2018	125	08/09/2018	1.13% Euro 05/17/2021 (GBP)
	Aaa	10/12/2018	100	10/15/2018	0.35% Euro 10/15/2024 (EUR)
	Aaa	10/31/2018	12	10/31/2018	Flt Rt Euro 10/31/2019 (USD)
	Aaa	12/05/2018	10	12/03/2018	1.51% Matures 12/03/2024 (GBP)
Landsvirkjun	Baa2	03/23/2018	50	10/27/2015	4.27% Euro Matures 10/28/2022 (USD)
	Baa2	03/23/2018	30	08/15/2013	4.45% Euro Matures 08/15/2023 (USD)
	Baa2	03/23/2018	34.525	03/22/2004	Flt Rt Euro Matures 03/22/2019 (USD)
	Baa2	03/23/2018	30	01/20/2015	4.30% Euro Matures 01/20/2025 (USD)
	Baa2	03/23/2018	6.63	12/04/2015	Zero Cpn Euro Matures 11/30/2022 (USD)
Landwirtschaftliche Rentenbank	Aaa	01/08/2018	100	01/16/2018	0.31% Euro Matures 01/16/2025 (EUR)
	Aaa	01/09/2018	200	01/15/2018	0.27% Euro Matures 01/15/2025 (EUR)
	Aaa	01/11/2018	250	01/16/2018	1.13% Euro Matures 05/12/2021 (GBP)
	Aaa	01/11/2018	250	01/17/2018	1.25% Euro Matures 05/20/2022 (EUR)
	Aaa	01/15/2018	425	01/18/2018	2.38% Euro Matures 03/24/2021 (USD)
	Aaa	01/15/2018	1000	01/19/2018	2.63% Euro Matures 06/17/2020 (NOK)
	Aaa	01/17/2018	100	01/22/2018	2.88% Euro Matures 08/30/2021 (EUR)
	Aaa	01/19/2018	250	01/25/2018	Flt Rt Global Matures 06/03/2021 (USD)
	Aaa	02/07/2018	250	02/13/2018	3.00% Euro 02/13/2023 (NZD)
	Aaa	02/15/2018	50	02/23/2018	Zero Cpn Euro 02/23/2038 (EUR)

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	Aaa	02/15/2018	2000	02/22/2018	2.38% Global 02/21/2020 (USD)
	Aaa	02/19/2018	250	02/23/2018	0.63% Euro 10/31/2036 (EUR)
	Aaa	02/22/2018	187	02/28/2018	1.42% Euro 02/28/2028 (SEK)
	Aaa	02/28/2018	1250	03/06/2018	0.50% Euro 03/06/2025 (EUR)
	Aaa	03/02/2018	300	03/06/2018	4.25% Australian 01/24/2023 (AUD)
	Aaa	03/23/2018	100	03/29/2018	2.00% Euro 03/31/2020 (HKD)
	Aaa	04/05/2018	90	04/11/2018	Flt Rt Global 02/19/2021 (USD)
	Aaa	04/06/2018	50	04/12/2018	0.63% Euro 02/20/2030 (EUR)
	Aaa	04/19/2018	150	04/24/2018	1.24% Euro 04/24/2028 (SEK)
	Aaa	05/17/2018	250	05/23/2018	0.63% Euro 05/18/2027 (EUR)
	Aaa	06/06/2018	1750	06/12/2018	0.05% Euro 06/12/2023 (EUR)
	Aaa	06/14/2018	40	06/19/2018	3.62% Euro 06/19/2028 (NZD)
	Aaa	06/15/2018	100	06/20/2018	0.25% Euro 11/24/2022 (EUR)
	Aaa	06/20/2018	200	06/21/2018	3.20% Australian 05/25/2029 (AUD)
	Aaa	07/06/2018	125	07/11/2018	1.13% Euro 12/15/2023 (GBP)
	Aaa	07/12/2018	50	07/18/2018	0.38% Euro 03/16/2026 (EUR)
	Aaa	08/21/2018	50	08/27/2018	1.38% Euro 11/19/2020 (EUR)
	Aaa	08/24/2018	250	08/30/2018	1.38% Euro 09/08/2025 (GBP)
	Aaa	11/02/2018	50	11/08/2018	1.38% Euro 12/15/2020 (GBP)
	Aaa	11/12/2018	3200	11/20/2018	1.23% Euro 11/20/2028 (SEK)
	Aaa	11/13/2018	1600	11/28/2018	1.24% Euro 11/28/2028 (SEK)
	Aaa	11/30/2018	10	12/05/2018	0.71% Euro 12/05/2028 (EUR)
Lansforsakringar Bank AB (Publ)	A1	01/17/2018	300	01/17/2018	Flt Rt Swedish Matures 01/17/2023 (SEK)
	A1	01/18/2018	500	01/18/2018	Flt Rt Euro Matures 12/29/2020 (SEK)
	A1	01/18/2018	550	01/18/2018	Flt Rt Swedish Matures 07/12/2021 (SEK)
	A1	03/07/2018	500	03/08/2018	0.38% Swedish 03/08/2021 (SEK)
	A1	03/07/2018	200	03/07/2018	0.73% Swedish 03/07/2022 (SEK)
	A1	03/07/2018	400	03/08/2018	Flt Rt Swedish 03/08/2021 (SEK)
	A1	04/10/2018	20	03/14/2018	0.40% Euro 03/14/2022 (EUR)
	A1	05/09/2018	50	05/14/2018	0.02% Euro 03/19/2021 (EUR)
	A1	06/04/2018	800	05/31/2018	0.55% Swedish 11/30/2021 (SEK)
	A1	08/07/2018	200	08/09/2018	0.43% Swedish 08/09/2021 (SEK)
	A1	09/27/2018	500	09/25/2018	0.88% Euro 09/25/2023 (EUR)
	A1	10/11/2018	600	10/11/2018	Flt Rt Swedish 10/11/2022 (SEK)
Lanxess AG	Baa2	08/10/2018	500	09/29/2016	1.00% Euro Matures 10/07/2026 (EUR)
	Baa2	08/10/2018	640.952	11/21/2012	2.625% Gtd Euro Matures 11/21/2022 (EUR)
	Baa2	08/10/2018	500	05/16/2018	1.125% Euro 05/16/2025 (EUR)
	Baa2	08/10/2018	500	09/29/2016	0.25% Euro Matures 10/07/2021 (EUR)
Latvia Gov't of	A3	05/29/2018	300	05/30/2018	2.25% Euro 02/15/2047 (EUR)
	A3	05/29/2018	350	05/30/2018	1.13% Euro 05/30/2028 (EUR)
Leader Goal Int'l Ltd	Baa1	01/08/2018	500	01/08/2018	4.25% Gtd Euro (USD)
Leaseplan Corp NV	Baa1	01/08/2018	50	01/04/2018	Flt Rt Euro Matures 01/11/2022 (EUR)
	Baa1	01/22/2018	500	01/18/2018	Flt Rt Euro Matures 01/25/2021 (EUR)
	Baa1	01/31/2018	375	01/11/2018	0.60% Euro Matures 01/11/2021 (SEK)
	Baa1	03/16/2018	10	03/22/2018	Flt Rt Euro 03/22/2022 (USD)
	Baa1	04/05/2018	100	03/08/2018	4.02% Euro 03/08/2021 (RON)
	Baa1	04/26/2018	500	05/02/2018	1.00% Euro 05/02/2023 (EUR)
	Baa1	05/16/2018	200	05/07/2018	Flt Rt Euro 08/07/2021 (NOK)
	Baa1	05/30/2018	250	05/18/2018	Flt Rt Euro 06/07/2021 (NOK)
	Baa1	05/30/2018	350	05/03/2018	0.73% Euro 05/03/2021 (SEK)
	Baa1	05/30/2018	300	05/07/2018	Flt Rt Euro 05/05/2023 (SEK)
	Baa1	05/30/2018	300	05/07/2018	Flt Rt Euro 05/07/2021 (NOK)
	Baa1	05/30/2018	100	05/03/2018	Flt Rt Euro 05/03/2021 (SEK)
	Baa1	07/25/2018	600	07/31/2018	Flt Rt Euro 08/07/2023 (NOK)
	Baa1	09/20/2018	10	09/18/2018	Flt Rt Euro 09/25/2020 (EUR)
	Baa1	10/05/2018	300	09/14/2018	Flt Rt Euro 09/14/2023 (SEK)
	Baa1	11/13/2018	250	10/24/2018	3.10% Euro 10/24/2023 (NOK)
	Baa1	11/13/2018	800	07/23/2018	0.34% Euro 07/23/2020 (SEK)
	Baa1	11/13/2018	400	07/11/2018	Flt Rt Euro 01/07/2021 (NOK)
	Baa1	11/13/2018	300	09/06/2018	Flt Rt Euro 10/05/2021 (SEK)
Legal General Group PLC	A3	05/30/2018	1023.262	06/19/2014	5.50% Sub Fixed/Flt Rt Euro Matures 06/27/2064 (GBP)
	A3	05/30/2018	492.927	07/16/2009	Sub Step Down Euro Matures 07/23/2041 (GBP)
	A3	05/30/2018	928.764	10/19/2015	5.38% Sub Fixed/Flt Rt Euro Matures 10/27/2045 (GBP)
Legal & General Finance Plc	A2	05/30/2018	549.797	11/30/2000	5.875% Gtd Euro Matures 12/11/2031 (GBP)
	A2	05/30/2018	62.834	04/20/2001	5.75% Gtd Euro Matures 04/20/2033 (GBP)
	A2	05/30/2018	314.17	03/22/2002	5.875% Gtd Euro Matures 04/05/2033 (GBP)
	A2	05/30/2018	15.708	03/27/2001	5.80% Gtd Euro Matures 04/09/2041 (GBP)
Lembaga Pembiayaan Ekspor Indonesia	Baa2	04/13/2018	500	04/06/2017	3.88% Euro Matures 04/06/2024 (USD)
	Baa2	04/13/2018	35.899	11/03/2015	4.14% Euro Matures 11/03/2020 (SGD)
Lendlease Fin Ltd	Baa3	12/04/2018	80	12/07/2018	----
Liguria Region of	Baa3	10/23/2018	423.09	06/12/2006	4.795% Euro Matures 11/22/2034 (EUR)
	Baa3	10/23/2018	53.77	04/05/2000	Flt Rt Euro Matures 04/12/2020 (EUR)
	Baa3	10/23/2018	129.135	11/19/2004	4.795% Euro Matures 11/22/2034 (EUR)
Lloyds Bank PLC	Aa3	07/02/2018	1000	06/26/2018	Flt Rt Canadian 07/11/2023 (CAD)
	Aa3	08/21/2018	38	08/20/2018	2.17% Euro 08/28/2038 (EUR)
	Aa3	08/21/2018	250	08/20/2018	2.55% Euro 08/28/2038 (SEK)
	Aa3	08/29/2018	400	08/28/2018	2.56% Euro 09/04/2038 (SEK)
Lloyds Banking Group PLC	A3	01/22/2018	500	02/01/2018	3.50% Canadian Matures 02/03/2025 (CAD)
	A3	02/08/2018	10000	02/06/2018	1.00% Euro 02/15/2038 (JPY)
	A3	02/09/2018	1000	01/24/2018	2.94% Euro 01/24/2028 (NOK)
	A3	03/01/2018	325	03/07/2018	Flt Rt Australian 03/07/2025 (AUD)
	Baa1	03/01/2018	750	02/28/2018	1.75% Sub Fixed/Flt Rt Euro 09/07/2028 (EUR)
	A3	03/01/2018	425	03/07/2018	4.00% Australian 03/07/2025 (AUD)
	A3	05/18/2018	150	05/23/2018	4.75% Australian 05/23/2028 (AUD)
	A3	05/18/2018	250	05/23/2018	3.90% Australian 11/23/2023 (AUD)
	A3	08/20/2018	415	08/15/2018	1.00% Euro 03/04/2025 (CHF)
London Stock Exchange Group PLC	A3	11/30/2018	500	12/06/2018	1.75% Euro 12/06/2027 (EUR)
Lonsdale Fin Pty Ltd	Baa2	10/04/2018	550	10/04/2018	3.90% Australian 10/15/2025 (AUD)
Luminor Bank AS (Estonia)	Baa2	10/11/2018	350	10/10/2018	1.50% Euro 10/18/2021 (EUR)
Macquarie Bank Ltd	A2	03/19/2018	500	03/23/2018	Flt Rt Euro 03/23/2020 (EUR)
Macquarie Group Ltd	A3	02/28/2018	500	03/05/2018	1.25% Fixed/Flt Rt Euro 03/05/2025 (EUR)
	A3	03/20/2018	500	03/19/2018	4.65% Global 03/27/2029 (USD)
	A3	03/20/2018	700	03/19/2018	4.15% Global 03/27/2024 (USD)
	A3	03/20/2018	550	03/19/2018	Flt Rt Global 03/27/2024 (USD)
	A3	10/08/2018	850	10/04/2018	5.03% Fixed/Flt Rt Global 01/15/2030 (USD)
Macquarie University	Aa2	09/05/2018	200	09/07/2018	3.50% Australian 09/07/2028 (AUD)
	Aa2	09/05/2018	50	09/07/2018	4.50% Australian 09/07/2043 (AUD)
Malayan Banking Berhad	A3	01/11/2018	300	01/11/2018	Flt Rt Euro Matures 01/11/2021 (HKD)
	A3	01/18/2018	701	01/18/2018	2.90% Euro Matures 01/18/2023 (HKD)
	A3	04/12/2018	100	03/19/2018	Flt Rt Euro 03/19/2023 (USD)
	A3	04/30/2018	315	04/30/2018	2.80% Euro 04/29/2020 (HKD)
	A3	05/15/2018	150	05/15/2018	Flt Rt Euro 05/15/2021 (HKD)
	A3	05/15/2018	150	05/15/2018	2.83% Euro 05/15/2020 (HKD)
	A3	08/10/2018	280	08/10/2018	Flt Rt Euro 08/10/2023 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	09/07/2018	100	09/07/2018	3.20% Euro 09/07/2021 (HKD)
	A3	09/19/2018	200	09/19/2018	4.70% Euro 09/19/2023 (CNY)
	A3	09/24/2018	35	09/24/2018	Flt Rt Euro 09/24/2023 (USD)
	A3	10/07/2018	385	10/05/2018	4.80% Euro 10/05/2023 (CNY)
	A3	10/10/2018	120	10/10/2018	3.66% Euro 10/10/2023 (HKD)
	A3	10/10/2018	250	10/10/2018	4.30% Euro 10/10/2019 (CNY)
	A3	10/15/2018	100	10/16/2018	4.90% Euro 10/16/2019 (CNY)
	A3	10/17/2018	165	10/18/2018	Flt Rt Euro 10/18/2023 (USD)
	A3	10/29/2018	30	10/29/2018	Flt Rt Euro 10/27/2023 (USD)
	A3	11/07/2018	30	11/07/2018	Flt Rt Euro 11/07/2023 (USD)
	A3	11/13/2018	70	11/13/2018	Flt Rt Euro 05/13/2020 (USD)
	A3	12/12/2018	22	12/12/2018	Matures 12/12/2023 (USD)
Manitoba Province of	Aa2	04/10/2018	65	02/22/2018	3.50% Australian 08/22/2028 (AUD)
Mapletree Commercial Tr Treas Co Pte Ltd	Baa1	03/20/2018	120	03/23/2018	3.28% Gtd 09/23/2024 (SGD)
Mapletree Log Treas Co Pte Ltd	Baa2	07/10/2018	115.771	12/20/2011	2.71% Euro Matures 12/20/2021 (JPY)
Massmutual Global Funding II	Aa2	01/09/2018	500	01/11/2018	2.95% Sr Sec Global Matures 01/11/2025 (USD)
Mcdonald'S Corp	Baa1	03/16/2018	500	03/14/2018	3.80% 04/01/2028 (USD)
	Baa1	03/16/2018	500	03/14/2018	4.45% 03/01/2047 (USD)
	Baa1	03/16/2018	500	03/14/2018	3.35% 04/01/2023 (USD)
	Baa1	05/18/2018	500	05/18/2018	Flt Rt 10/28/2021 (USD)
	Baa1	08/14/2018	750	08/13/2018	4.45% 09/01/2048 (USD)
MDC - GMTN BV	Aa2	11/01/2018	800	11/07/2018	4.50% Gtd Global 11/07/2028 (USD)
Members Banking Group Ltd	Baa1	05/09/2018	55	05/11/2018	Flt Rt Australian 05/11/2020 (AUD)
Members Equity Bank Ltd	Baa1	04/16/2018	250	04/17/2018	Flt Rt Australian 04/16/2021 (AUD)
Mercedes-Benz Australia/Pacific Pty Ltd	A2	01/16/2018	100	01/16/2018	2.63% Gtd Euro Matures 01/18/2021 (AUD)
	A2	03/27/2018	200	03/23/2018	Gtd Flt Rt Euro 03/23/2020 (EUR)
	A2	04/06/2018	125	03/15/2018	2.75% Gtd Euro 03/15/2021 (AUD)
	A2	05/29/2018	100	05/28/2018	Gtd Flt Rt Euro 05/28/2020 (EUR)
	A2	08/16/2018	100	08/10/2018	2.75% Gtd Euro 08/10/2021 (AUD)
	A2	08/31/2018	125	08/28/2018	0.02% Gtd Euro 08/28/2020 (EUR)
Mercedes-Benz Fin Co Ltd	A2	08/22/2018	80	08/16/2018	Gtd Euro 08/16/2019 (EUR)
	A2	09/27/2018	100	09/12/2018	Gtd Flt Rt Euro 09/12/2019 (USD)
	A2	09/27/2018	11000	09/13/2018	0.19% Gtd Euro 09/13/2021 (JPY)
	A2	11/09/2018	125	11/13/2018	Gtd Euro 11/13/2019 (EUR)
	A2	12/03/2018	4000	11/29/2018	----
	A2	12/03/2018	4000	11/29/2018	----
Mercedes-Benz Japan Co Ltd	A2	04/06/2018	20000	03/22/2018	0.13% Gtd Euro 03/22/2021 (JPY)
Metrogas SA	B1	11/29/2018	0	11/29/2018	(ARS)
	B1	11/29/2018	0	11/29/2018	(ARS)
Metropolitan Life Global Funding I	Aa3	01/08/2018	1050	01/10/2018	Sr Sec Flt Rt Global 01/08/2021 (USD)
	Aa3	04/05/2018	250	04/06/2018	3.85% Sr Sec Global 04/06/2028 (USD)
	Aa3	09/06/2018	1000	09/07/2018	Sr Sec Flt Rt Global 09/07/2020 (USD)
	Aa3	10/05/2018	250	10/09/2018	1.63% Sr Sec Euro 06/09/2022 (GBP)
	Aa3	10/05/2018	750	10/09/2018	3.45% Sr Sec Global 10/09/2021 (USD)
	Aa3	12/20/2018	75	12/21/2018	0.47% Matures 12/21/2025 (CHF)
Mirvac Group Fin Ltd	A3	04/16/2018	300	04/10/2018	3.59% Gtd Euro 03/18/2028 (HKD)
Mitsubishi Corp Fin PLC	A2	01/24/2018	80	01/26/2018	2.55% Gtd Euro 01/26/2023 (HKD)
Mitsubishi Ufj Financial Group Inc	A1	01/15/2018	40	01/16/2018	1.57% Euro Matures 01/16/2033 (EUR)
	A1	01/21/2018	500	01/26/2018	0.68% Euro Matures 01/26/2023 (EUR)
	A1	04/12/2018	50	04/13/2018	1.57% Euro 04/13/2028 (EUR)
	A1	05/08/2018	302	05/08/2018	3.55% Euro 05/08/2025 (HKD)
	A1	05/23/2018	350	05/30/2018	Flt Rt Euro 05/30/2023 (EUR)
	A1	10/01/2018	500	10/09/2018	0.98% Euro 10/09/2023 (EUR)
	A1	10/24/2018	100	10/25/2018	1.71% Euro 10/25/2028 (EUR)
Mizuho Bank Ltd	A1	06/20/2018	710	06/27/2018	3.17% Euro 06/25/2021 (HKD)
Mizuho Financial Group Inc	A1	04/05/2018	500	04/10/2018	Flt Rt Euro 04/10/2023 (EUR)
	A1	04/05/2018	500	04/10/2018	1.60% Euro 04/10/2028 (EUR)
	A1	10/05/2018	500	10/11/2018	1.02% Euro 10/11/2023 (EUR)
Mizuho Int'l PLC	A1	01/16/2018	120	01/17/2018	Flt Rt Euro Matures 01/17/2020 (EUR)
	A1	08/07/2018	100	08/07/2018	Flt Rt Euro 08/07/2020 (EUR)
Mizuho Secs USA LLC	A1	02/18/2018	60	02/16/2018	Flt Rt Global 03/20/2019 (USD)
	A1	05/09/2018	50	05/07/2018	Flt Rt Global 08/29/2019 (USD)
	A1	08/07/2018	50	07/31/2018	Flt Rt Global 01/31/2020 (USD)
Molise Region of	Ba2	10/23/2018	103.169	04/20/2005	Flt Rt Euro Matures 04/20/2035 (EUR)
	Ba2	10/23/2018	111.075	08/31/2006	Flt Rt Euro Matures 12/15/2033 (EUR)
	Ba2	10/23/2018	119.871	11/28/2003	Flt Rt Euro Matures 12/15/2033 (EUR)
Mondi Fin PLC	Baa1	04/25/2018	600	04/27/2018	1.63% Gtd Euro 04/27/2026 (EUR)
Mongolia Gov't of	B3	01/18/2018	500	04/06/2016	10.88% Global Matures 04/06/2021 (USD)
	B3	01/18/2018	1000	11/28/2012	5.13% Global Matures 12/05/2022 (USD)
Morgan Stanley	A3	01/19/2018	2500	01/18/2018	3.13% Matures 01/23/2023 (USD)
	A3	01/19/2018	2000	01/18/2018	Flt Rt Matures 02/10/2021 (USD)
	A3	01/25/2018	500	01/29/2018	Flt Rt Canadian Matures 10/15/2021 (CAD)
	A3	02/05/2018	100	01/29/2018	Flt Rt Euro 02/06/2023 (EUR)
	A3	02/15/2018	1	03/02/2018	Flt Rt 03/02/2028 (USD)
	A3	02/27/2018	100	01/30/2018	1.50% Fixed/Flt Rt Euro 02/14/2033 (EUR)
	A3	04/02/2018	21	01/25/2018	1.00% Fixed/Flt Rt Euro 02/09/2026 (EUR)
	A3	04/02/2018	168	03/28/2018	Flt Rt Euro 04/03/2020 (EUR)
	A3	04/09/2018	1.682	04/30/2018	5.00% Fixed/Flt Rt 05/03/2028 (USD)
	A3	04/17/2018	0	05/03/2018	Flt Rt 05/03/2023 (USD)
	A3	05/01/2018	1	05/18/2018	Flt Rt 05/23/2025 (USD)
	A3	05/10/2018	5	05/08/2018	Flt Rt 05/11/2028 (USD)
	A3	05/16/2018	1250	05/16/2018	Flt Rt Euro 05/21/2021 (EUR)
	A3	06/07/2018	50	06/26/2018	3.00% Step Up 06/26/2020 (USD)
	A3	06/15/2018	10	06/15/2018	4.00% Fixed/Flt Rt 06/29/2023 (USD)
	A3	08/09/2018	2	08/21/2018	Flt Rt 08/24/2023 (USD)
	A3	08/20/2018	40	08/27/2018	Flt Rt 08/30/2021 (USD)
	A3	08/24/2018	5	08/31/2018	2.75% Step Up 03/05/2021 (USD)
	A3	08/29/2018	1	09/14/2018	Flt Rt 09/19/2021 (USD)
	A3	09/10/2018	3	09/21/2018	Flt Rt 09/26/2028 (USD)
	A3	09/28/2018	0	10/19/2018	Flt Rt 10/19/2020 (USD)
	A3	10/01/2018	1	10/26/2018	5.38% Fixed/Flt Rt 10/30/2028 (USD)
	A3	10/19/2018	0	11/14/2018	Flt Rt 11/16/2023 (USD)
	A3	11/14/2018	0	11/30/2018	Var Rt 12/04/2020 (USD)
	A3	11/15/2018	7.5	11/30/2018	4.25% Matures 12/04/2023 (USD)
	A3	11/20/2018	8	11/26/2018	5.00% Fixed/Flt Rt 11/28/2028 (USD)
	A3	12/03/2018	1	12/21/2018	Matures 12/21/2021 (USD)
	A3	12/18/2018	5.061	11/28/2018	3.85% Matures 12/03/2023 (USD)
Morgan Stanley Co Int'l PLC	A1	04/10/2018	75000	04/02/2018	0.33% Step Up Euro 04/23/2025 (JPY)
	A1	08/02/2018	60000	07/27/2018	0.38% Step Up Euro 10/23/2025 (JPY)
	A1	12/18/2018	25	07/23/2018	----
Morgan Stanley Fin LLC	A3	01/31/2018	1.1	08/23/2017	Gtd Indx Linked 08/28/2024 (USD)
	A3	02/15/2018	150	12/04/2017	8.00% Gtd Euro 06/04/2023 (ZAR)
	A3	02/15/2018	135	11/29/2017	7.65% Gtd Euro 11/29/2022 (ZAR)
	A3	02/15/2018	35	01/03/2018	4.00% Gtd Euro 01/03/2022 (CNY)

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	A3	06/21/2018	2	08/11/2017	Gtd Indx Linked 08/14/2020 (USD)	
	A3	07/09/2018	10.59	01/29/2018	Gtd Indx Linked 07/31/2023 (USD)	
	A3	07/09/2018	1.801	01/29/2018	Gtd Indx Linked 02/01/2024 (USD)	
	A3	07/09/2018	0.875	12/21/2017	Gtd Indx Linked 06/26/2025 (USD)	
	A3	07/09/2018	5.397	12/28/2017	Gtd Indx Linked 01/04/2022 (USD)	
	A3	07/09/2018	0.942	12/21/2017	Gtd Indx Linked 12/27/2024 (USD)	
	A3	07/09/2018	15.148	12/27/2017	Gtd Indx Linked 06/30/2023 (USD)	
	A3	07/09/2018	2.182	01/26/2018	Gtd Indx Linked 07/31/2025 (USD)	
	A3	07/25/2018	1	07/31/2018	Gtd Indx Linked 08/04/2021 (USD)	
	A3	07/30/2018	1.095	02/23/2018	Gtd Indx Linked 08/28/2025 (USD)	
	A3	07/30/2018	2.305	06/25/2018	Gtd Indx Linked 06/30/2025 (USD)	
	A3	07/30/2018	1.296	06/29/2018	Gtd Indx Linked 07/05/2022 (USD)	
	A3	07/30/2018	0.5	02/26/2018	Gtd Indx Linked 03/03/2026 (USD)	
	A3	07/30/2018	1.878	02/23/2018	Gtd Indx Linked 02/27/2025 (USD)	
	A3	07/30/2018	0.5	07/12/2018	2.50% Gtd Indx Linked 07/17/2023 (USD)	
	A3	07/30/2018	0.5	06/26/2018	Gtd Indx Linked 07/01/2025 (USD)	
	A3	07/30/2018	1	07/26/2018	Gtd Indx Linked 01/29/2026 (USD)	
	A3	07/30/2018	2.046	02/28/2018	Gtd Indx Linked 03/05/2025 (USD)	
	A3	07/30/2018	2.797	02/28/2018	Gtd Indx Linked 03/03/2022 (USD)	
	A3	08/10/2018	2	08/31/2018	Gtd Flt Rt 08/31/2025 (USD)	
	A3	09/10/2018	6.853	02/28/2018	Gtd Indx Linked 03/03/2023 (USD)	
	A3	09/10/2018	1.756	03/26/2018	Gtd Indx Linked 03/31/2025 (USD)	
	A3	09/10/2018	1.937	03/27/2018	Gtd Indx Linked 03/30/2023 (USD)	
	A3	09/17/2018	0.98	05/18/2018	Gtd Indx Linked 05/20/2021 (USD)	
	A3	09/17/2018	0.819	03/29/2018	Gtd Indx Linked 04/03/2025 (USD)	
	A3	09/17/2018	0.661	06/27/2018	Gtd Indx Linked 06/30/2023 (USD)	
	A3	09/17/2018	0.776	03/26/2018	Gtd Indx Linked 10/01/2025 (USD)	
	A3	09/17/2018	3.375	03/29/2018	Gtd Indx Linked 04/05/2022 (USD)	
	A3	09/17/2018	0.96	05/24/2018	Gtd Indx Linked 11/28/2025 (USD)	
	A3	09/17/2018	1.07	03/26/2018	Gtd Indx Linked 07/01/2021 (USD)	
	A3	09/17/2018	11.885	03/29/2018	Gtd Indx Linked 04/01/2021 (USD)	
	A3	09/17/2018	0.5	04/30/2018	Gtd Indx Linked 05/04/2023 (USD)	
	A3	09/17/2018	4.328	04/30/2018	Gtd Indx Linked 05/05/2021 (USD)	
	A3	09/17/2018	0.5	05/24/2018	Gtd Indx Linked 05/29/2026 (USD)	
	A3	09/21/2018	80	09/25/2018	4.10% Gtd Euro 09/25/2023 (CNY)	
	A3	09/25/2018	1	06/29/2018	Gtd Indx Linked 07/05/2023 (USD)	
	A3	09/25/2018	1.041	06/26/2018	Gtd Indx Linked 07/01/2025 (USD)	
	A3	09/25/2018	0.5	05/31/2018	Gtd Indx Linked 06/05/2023 (USD)	
	A3	09/25/2018	1.698	06/26/2018	Gtd Indx Linked 12/31/2025 (USD)	
	A3	09/25/2018	0.5	04/25/2018	Gtd Indx Linked 04/30/2025 (USD)	
	A3	09/25/2018	0.5	05/24/2018	Gtd Indx Linked 05/30/2025 (USD)	
	A3	09/25/2018	0.512	05/24/2018	Gtd Indx Linked 05/27/2021 (USD)	
	A3	09/25/2018	0.959	05/29/2018	Gtd Indx Linked 12/04/2025 (USD)	
	A3	09/25/2018	0.99	05/24/2018	Gtd Indx Linked 05/30/2025 (USD)	
	A3	09/25/2018	4.828	05/29/2018	Gtd Indx Linked 11/30/2023 (USD)	
	A3	10/11/2018	0.5	01/26/2018	Gtd Indx Linked 07/31/2025 (USD)	
	A3	10/11/2018	0.71	07/26/2018	Gtd Indx Linked 07/31/2025 (USD)	
	A3	10/11/2018	1.012	04/25/2018	Gtd Indx Linked 04/30/2025 (USD)	
	A3	10/11/2018	0.56	01/31/2018	Gtd Indx Linked 08/03/2022 (USD)	
	A3	10/11/2018	1	07/26/2018	Gtd Indx Linked 07/31/2025 (USD)	
	A3	10/11/2018	1.921	01/26/2018	Gtd Indx Linked 01/30/2025 (USD)	
	A3	10/11/2018	1.225	04/20/2018	Gtd Indx Linked 04/26/2021 (USD)	
	A3	10/16/2018	3.41	09/29/2017	Gtd Indx Linked 10/04/2023 (USD)	
	A3	10/16/2018	3.176	10/31/2017	Gtd Indx Linked 11/05/2024 (USD)	
	A3	10/16/2018	2.29	10/31/2017	Gtd Indx Linked 11/03/2023 (USD)	
	A3	10/16/2018	1.757	10/27/2017	Gtd Indx Linked 10/31/2023 (USD)	
	A3	10/22/2018	1.35	08/22/2018	Gtd Indx Linked 08/26/2020 (USD)	
	A3	10/22/2018	1	08/28/2018	Gtd Indx Linked 09/03/2025 (USD)	
	A3	10/22/2018	1.25	08/02/2018	Gtd Indx Linked 08/07/2023 (USD)	
	A3	10/22/2018	0.5	04/26/2018	Gtd Indx Linked 10/29/2021 (USD)	
	A3	10/22/2018	0.774	07/26/2018	Gtd Indx Linked 07/31/2025 (USD)	
	A3	10/22/2018	1	08/28/2018	Gtd Indx Linked 03/05/2026 (USD)	
	A3	10/24/2018	1.485	09/28/2018	Gtd Indx Linked 10/01/2021 (USD)	
	A3	10/24/2018	1	10/31/2018	Gtd Indx Linked 11/04/2021 (USD)	
	A3	10/24/2018	1.97	11/27/2017	Gtd Indx Linked 05/30/2025 (USD)	
	A3	10/24/2018	1.085	11/27/2017	Gtd Indx Linked 12/03/2025 (USD)	
	A3	10/31/2018	1	09/25/2018	Gtd Indx Linked 09/30/2025 (USD)	
	A3	10/31/2018	1	09/25/2018	Gtd Indx Linked 06/30/2020 (USD)	
	A3	10/31/2018	1	09/28/2018	Gtd Indx Linked 10/04/2023 (USD)	
	A3	10/31/2018	0.56	08/02/2018	Gtd Indx Linked 02/05/2026 (USD)	
	A3	10/31/2018	0.621	08/28/2018	Gtd Indx Linked 09/03/2025 (USD)	
	A3	10/31/2018	0.5	08/28/2018	Gtd Indx Linked 09/03/2025 (USD)	
	A3	10/31/2018	1	09/25/2018	Gtd Indx Linked 03/30/2026 (USD)	
	A3	11/14/2018	1	09/13/2018	Gtd Indx Linked 03/17/2020 (USD)	
	A3	11/14/2018	0.8	09/21/2018	Gtd Indx Linked 09/23/2020 (USD)	
	A3	12/05/2018	0.5	10/26/2018		----
	A3	12/05/2018	1.81	10/19/2018		----
	A3	12/05/2018	1	10/19/2018		----
	A3	12/05/2018	0.657	10/19/2018		----
	A3	12/05/2018	0.5	11/21/2018		----
	A3	12/05/2018	4.989	10/31/2018		----
	A3	12/05/2018	2.1	11/06/2018		----
	A3	12/05/2018	0.719	10/26/2018		----
	A3	12/05/2018	0.604	10/17/2018		----
	A3	12/05/2018	6.119	10/31/2018		----
	A3	12/06/2018	1	10/26/2018		----
	A3	12/06/2018	0.5	09/25/2018		----
	A3	12/06/2018	1	09/25/2018		----
	A3	12/06/2018	1	09/28/2018		----
	A3	12/06/2018	2.475	09/21/2018		----
	A3	12/06/2018	21.809	08/31/2018		----
	A3	12/21/2018	4.8	11/26/2018		----
	A3	12/21/2018	0.5	11/27/2018		----
	A3	12/21/2018	0.5	11/16/2018		----
MTR Corp (CI) Ltd	Aa2	03/29/2018	300	04/09/2018	2.65% Gtd Euro 04/09/2025 (HKD)	
Muenchener Hypothekenbank EG	A2	08/03/2018	38.497	07/09/2012	2.00% Step Up German Matures 07/09/2020 (EUR)	
	A2	08/03/2018	43.288	08/02/2012	Flt Rt German Matures 08/17/2020 (EUR)	
	A2	08/03/2018	174.064	02/07/2013	Flt Rt German Matures 02/19/2021 (EUR)	
	A2	08/03/2018	32.374	03/13/2013	Flt Rt German Matures 03/22/2021 (EUR)	
	A2	08/03/2018	235.811	01/04/2013	1.75% Step Up German Matures 01/18/2023 (EUR)	
	A2	08/03/2018	33.896	01/10/2013	1.25% Step Up German Matures 02/04/2020 (EUR)	
	A2	08/03/2018	60.206	01/15/2013	Flt Rt German Matures 01/22/2019 (EUR)	
	A2	08/03/2018	32.492	03/22/2013	Flt Rt German Matures 03/22/2023 (EUR)	
	A2	08/03/2018	66.763	09/02/2013	2.00% German Matures 09/02/2021 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	A2	08/03/2018	53.276	08/19/2014	1.30% Step Up German Matures 08/19/2024 (EUR)	
	A2	08/03/2018	68.077	11/15/2013	1.50% Step Up German Matures 11/15/2021 (EUR)	
	A2	08/03/2018	40.531	11/04/2013	1.65% Step Up German Matures 11/04/2020 (EUR)	
	A2	08/03/2018	38.814	09/12/2014	0.75% Step Up German Matures 09/26/2022 (EUR)	
	A2	08/03/2018	33.654	11/21/2013	1.38% German Matures 11/21/2019 (EUR)	
	A2	08/03/2018	340.306	02/02/2015	0.63% German Matures 02/10/2022 (EUR)	
	A2	08/03/2018	10.03	02/15/2016	1.00% Step Up German Matures 02/15/2028 (EUR)	
	A2	08/03/2018	5.672	02/11/2016	1.00% Step Up German Matures 03/02/2026 (EUR)	
	A2	08/03/2018	56.548	02/09/2016	0.50% Step Up German Matures 03/01/2023 (EUR)	
	A2	08/03/2018	10.963	12/09/2015	0.74% Step Up German Matures 12/09/2024 (EUR)	
	A2	08/03/2018	30.502	02/02/2016	1.00% Step Up German Matures 02/02/2026 (EUR)	
	A2	08/03/2018	16.745	03/24/2016	Flt Rt German Matures 03/24/2031 (EUR)	
	A2	08/03/2018	21.994	12/11/2015	0.75% Step Up German Matures 12/29/2023 (EUR)	
	A2	08/03/2018	11.453	04/29/2016	0.20% German Matures 06/24/2020 (EUR)	
	A2	08/03/2018	272.287	07/22/2015	0.63% German Matures 07/29/2020 (EUR)	
	A2	08/03/2018	33.032	03/09/2016	1.20% Step Up German Matures 03/21/2031 (EUR)	
	A2	08/03/2018	57.588	05/03/2016	0.27% German Matures 11/10/2020 (EUR)	
	A2	08/03/2018	10	11/25/2016	0.75% German Matures 11/25/2026 (EUR)	
	A2	08/03/2018	5	08/03/2016	0.16% German Matures 08/10/2021 (EUR)	
	A2	08/03/2018	5	08/09/2016	0.42% German Matures 08/09/2024 (EUR)	
	A2	08/03/2018	10	12/01/2016	0.16% German Matures 09/30/2021 (EUR)	
	A2	08/03/2018	10	12/08/2016	0.80% German Matures 12/08/2026 (EUR)	
	A2	08/03/2018	6	11/02/2016	0.50% German Matures 11/02/2026 (EUR)	
	A2	08/03/2018	10	08/19/2016	Flt Rt German Matures 08/19/2020 (EUR)	
	A2	08/03/2018	10	10/19/2016	0.50% German Matures 10/19/2026 (EUR)	
	A2	08/03/2018	10	08/24/2016	0.14% German Matures 06/30/2021 (EUR)	
	A2	08/03/2018	100	08/24/2016	Flt Rt German Matures 08/24/2026 (EUR)	
	A2	08/03/2018	20	07/25/2016	1.05% German Matures 07/25/2031 (EUR)	
	A2	08/03/2018	65	06/30/2016	0.10% German Matures 06/24/2020 (EUR)	
	A2	08/03/2018	20	07/11/2016	0.16% German Matures 07/18/2022 (EUR)	
	A2	08/03/2018	7.5	12/16/2016	1.34% German Matures 05/20/2021 (EUR)	
	A2	08/03/2018	7.5	12/20/2016	1.27% German Matures 05/20/2022 (EUR)	
	A2	08/03/2018	67.953	05/18/2016	0.20% German Matures 06/24/2020 (EUR)	
	A2	08/03/2018	20	10/25/2016	0.29% German Matures 11/04/2024 (EUR)	
	A2	08/03/2018	5	11/21/2016	0.23% German Matures 11/22/2021 (EUR)	
	A2	08/03/2018	15	09/06/2016	Flt Rt German Matures 09/14/2026 (EUR)	
	A2	08/03/2018	15	09/09/2016	0.01% German Matures 09/09/2020 (EUR)	
	A2	08/03/2018	15	09/09/2016	0.01% German Matures 09/09/2019 (EUR)	
	A2	08/03/2018	5.641	06/24/2016	0.82% Euro Matures 06/24/2026 (EUR)	
	A2	08/03/2018	10	01/13/2017	0.01% German Matures 01/18/2019 (EUR)	
	A2	08/03/2018	120	05/03/2018	0.35% Euro 12/12/2023 (CHF)	
	A2	08/03/2018	10	04/18/2018	1.02% German 06/18/2026 (EUR)	
	A2	08/03/2018	50	04/19/2018	0.02% German 03/19/2021 (EUR)	
	A2	08/03/2018	10	04/18/2018	0.75% German 07/18/2024 (EUR)	
	A2	08/03/2018	5	09/29/2017	0.45% German Matures 09/29/2023 (EUR)	
	A2	08/03/2018	5	02/06/2017	1.00% German Matures 10/06/2027 (EUR)	
	A2	08/03/2018	5	02/23/2017	0.70% German Matures 06/23/2025 (EUR)	
	A2	08/03/2018	50	11/28/2017	0.72% German Matures 11/28/2025 (EUR)	
	A2	08/03/2018	160	10/13/2017	0.30% Euro Matures 12/20/2024 (CHF)	
	A2	08/03/2018	250	07/11/2017	0.88% German Matures 07/11/2024 (EUR)	
	A2	08/03/2018	5	10/16/2017	0.99% German Matures 06/15/2027 (EUR)	
	A2	08/03/2018	5	09/28/2017	0.45% German Matures 09/28/2023 (EUR)	
	A2	08/03/2018	25	03/29/2017	0.20% German Matures 03/24/2021 (EUR)	
	A2	08/03/2018	25	08/09/2017	1.18% German Matures 08/09/2027 (EUR)	
	A2	08/03/2018	25	03/24/2017	0.19% German Matures 03/24/2021 (EUR)	
	A2	08/03/2018	5	05/29/2017	0.41% Step Up German Matures 05/29/2024 (EUR)	
	A2	08/03/2018	5	05/11/2017	0.85% German Matures 11/11/2026 (EUR)	
	A2	08/03/2018	5	06/29/2017	0.05% German Matures 06/29/2021 (EUR)	
	A2	08/03/2018	5	06/29/2017	0.33% German Matures 06/29/2023 (EUR)	
	A2	08/03/2018	5	02/14/2017	0.44% German Matures 06/30/2023 (EUR)	
	A2	08/03/2018	16.99	07/12/2010	2.80% Step Up German Matures 07/12/2019 (EUR)	
	A2	08/03/2018	14.419	08/19/2011	Flt Rt German Matures 08/19/2019 (EUR)	
	A2	08/03/2018	106.938	07/08/2011	Flt Rt German Matures 07/08/2019 (EUR)	
	A2	08/03/2018	29.989	04/15/2011	5.50% Step Down German Matures 04/15/2026 (EUR)	
	A2	08/03/2018	65.153	04/22/2013	2.67% German Matures 05/02/2033 (EUR)	
	A2	08/03/2018	32.347	05/27/2013	1.30% German Matures 06/04/2019 (EUR)	
	A2	08/07/2018	20	08/08/2018	1.64% German 08/08/2033 (EUR)	
	A2	09/10/2018	250	09/12/2018	0.88% German 09/12/2025 (EUR)	
	A2	09/28/2018	10	10/02/2018	0.72% German 10/02/2024 (EUR)	
	A2	10/09/2018	10	10/11/2018	0.75% German 10/11/2024 (EUR)	
	Aa3	10/12/2018	10	10/16/2018	0.40% German 10/16/2023 (EUR)	
	Aa3	10/19/2018	25	10/22/2018	0.10% German 03/24/2021 (EUR)	
	A2	11/07/2018	24.5	11/09/2018	0.17% German 03/09/2022 (EUR)	
	A2	11/21/2018	10	11/23/2018	1.24% German 11/23/2028 (EUR)	
	A2	12/03/2018	5	12/04/2018	1.00% Matures 12/04/2023 (EUR)	
	A2	12/18/2018	10	12/20/2018	0.63% Matures 12/20/2024 (EUR)	
	A2	12/19/2018	8	12/21/2018	2.75% Matures 12/21/2026 (EUR)	
MUFG Bank Ltd	A1	09/21/2018	45	09/12/2018	1.81% Euro 09/21/2033 (EUR)	
Municipality Fin PLC	Aa1	01/08/2018	700	01/10/2018	Gtd Flt Rt Euro Matures 01/10/2025 (NOK)	
	Aa1	01/08/2018	18	01/10/2018	1.93% Gtd Euro Matures 01/10/2058 (EUR)	
	Aa1	01/09/2018	500	01/11/2018	Gtd Flt Rt Euro Matures 07/11/2023 (NOK)	
	Aa1	01/16/2018	30	01/17/2018	3.40% Gtd Australian Matures 07/13/2027 (AUD)	
	Aa1	01/16/2018	100	01/18/2018	1.44% Gtd Euro Matures 01/18/2038 (EUR)	
	Aa1	01/16/2018	20	01/18/2018	1.90% Gtd Euro Matures 01/18/2048 (EUR)	
	Aa1	01/17/2018	500	01/18/2018	Gtd Flt Rt Global Matures 02/17/2021 (USD)	
	Aa1	01/19/2018	500	01/23/2018	1.25% Gtd Euro Matures 02/23/2033 (EUR)	
	Aa1	02/02/2018	100	02/05/2018	Gtd Flt Rt Global 02/05/2021 (USD)	
	Aa1	02/06/2018	350	02/07/2018	1.25% Gtd Euro 12/07/2022 (GBP)	
	Aa1	02/09/2018	250	02/12/2018	Gtd Flt Rt Global 02/07/2020 (USD)	
	Aa1	02/09/2018	38.5	02/13/2018	2.65% Gtd Euro 02/13/2019 (RON)	
	Aa1	03/05/2018	1000	03/07/2018	2.88% Gtd Global 03/07/2023 (USD)	
	Aa1	03/16/2018	25	02/07/2018	0.61% Gtd Step Up Euro 02/07/2028 (EUR)	
	Aa1	04/05/2018	25	07/27/2017	1.57% Gtd Euro 07/27/2037 (EUR)	
	Aa1	04/05/2018	20	03/23/2018	1.88% Gtd Euro 03/23/2048 (EUR)	
	Aa1	06/27/2018	250	06/28/2018	0.10% Gtd Euro 10/15/2021 (EUR)	
	Aa1	07/03/2018	1000	07/05/2018	2.75% Gtd Global 06/08/2021 (USD)	
	Aa1	08/28/2018	15	08/30/2018	1.77% Gtd Euro 08/30/2048 (EUR)	
	Aa1	09/25/2018	15	09/27/2018	1.80% Gtd Euro 09/27/2048 (EUR)	
	Aa1	10/04/2018	200	10/08/2018	Gtd Flt Rt Euro 01/10/2022 (NOK)	
	Aa1	10/09/2018	10	10/11/2018	1.89% Gtd Euro 10/11/2048 (EUR)	
	Aa1	10/23/2018	575	10/25/2018	Gtd Flt Rt Global 10/26/2020 (USD)	
	Aa1	10/29/2018	60	10/31/2018	3.69% Gtd Euro 10/31/2019 (RON)	
	Aa1	11/07/2018	75	11/09/2018	0.75% Gtd Euro 12/15/2020 (GBP)	
	Aa1	11/27/2018	100	11/28/2018	4.00% Gtd Euro 11/29/2021 (RON)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Nan Fung Treas Ltd	Aa1	12/12/2018	100	12/14/2018	3.50% Matures 12/14/2020 (RON)
	Aa1	12/18/2018	500	10/04/2018	Matures 10/04/2022 (SEK)
	Baa3	08/27/2018	0	08/27/2018	Gtd Euro 09/03/2028 (USD)
National Australia Bank Ltd	Aa3	01/08/2018	250	01/10/2018	Flt Rt Euro Matures 01/10/2019 (GBP)
	Aa3	01/09/2018	200	01/11/2018	Flt Rt Euro Matures 01/11/2019 (GBP)
	Aa3	01/09/2018	250	01/11/2018	Flt Rt Euro Matures 01/11/2019 (GBP)
	Aa3	01/12/2018	600	01/12/2018	Flt Rt Global Matures 01/12/2021 (USD)
	Aa3	01/12/2018	500	01/12/2018	Flt Rt Global Matures 04/12/2023 (USD)
	Aa3	01/16/2018	25	01/17/2018	4.00% Euro Matures 01/17/2038 (AUD)
	Aa3	01/25/2018	393	01/30/2018	2.92% Euro Matures 01/30/2025 (HKD)
	Aa3	01/31/2018	28	01/29/2018	3.39% Euro Matures 01/29/2028 (USD)
	Aa3	02/23/2018	30	02/27/2018	4.33% Euro 02/27/2038 (AUD)
	Aa3	02/23/2018	30	02/27/2018	Zero Cpn Euro 02/27/2048 (USD)
	Aa3	03/07/2018	35	03/09/2018	4.10% Euro 03/09/2038 (AUD)
	Aa3	03/08/2018	250	03/12/2018	Flt Rt Euro 03/12/2019 (GBP)
	Aa3	03/12/2018	373	03/14/2018	2.55% Euro 03/14/2021 (HKD)
	Aa3	03/14/2018	120	03/16/2018	3.19% Euro 03/16/2028 (HKD)
	Aa3	03/18/2018	250	03/20/2018	Flt Rt Euro 03/20/2019 (GBP)
	Aa3	03/18/2018	70	03/20/2018	Flt Rt Euro 03/20/2019 (GBP)
	Aa3	03/19/2018	57.7	03/23/2018	2.75% Euro 03/24/2022 (NZD)
	Aa3	03/20/2018	50	03/22/2018	Zero Cpn Euro 03/22/2048 (USD)
	Aa3	03/21/2018	162	03/22/2018	Flt Rt Euro 03/22/2019 (USD)
	Aa3	03/21/2018	470	03/19/2018	Zero Cpn Euro 03/19/2048 (USD)
	Aa3	03/21/2018	250	03/22/2018	Flt Rt Euro 03/22/2019 (GBP)
	Aa3	03/22/2018	100	03/26/2018	Flt Rt Euro 03/26/2019 (USD)
	Aa3	03/26/2018	80	03/27/2018	3.75% Australian 03/27/2028 (AUD)
	Aa3	03/26/2018	250	03/27/2018	Flt Rt Euro 03/27/2020 (EUR)
	Aa3	03/26/2018	400	03/28/2018	2.50% Euro 03/28/2038 (SEK)
	Aa3	03/26/2018	200	03/28/2018	3.20% Euro 03/28/2028 (HKD)
	Aa3	04/06/2018	40	04/11/2018	0.58% Euro 04/11/2023 (EUR)
	Aa3	04/06/2018	30	04/12/2018	3.96% Euro 04/12/2033 (AUD)
	Aa3	04/06/2018	50	04/11/2018	1.30% Euro 04/11/2028 (EUR)
	Aa3	04/17/2018	15	04/16/2018	3.10% Euro 04/16/2023 (USD)
	Aa3	04/17/2018	15	04/18/2018	3.10% Euro 04/18/2023 (USD)
	Aa3	05/15/2018	1400	05/16/2018	Flt Rt Australian 05/16/2023 (AUD)
	Aa3	05/15/2018	750	05/16/2018	Flt Rt Australian 04/16/2021 (AUD)
	Aa3	05/15/2018	550	05/16/2018	2.75% Australian 04/16/2021 (AUD)
	Aa3	05/21/2018	436	05/23/2018	3.37% Euro 05/23/2025 (HKD)
	Aa3	05/22/2018	200	05/24/2018	Flt Rt Euro 04/24/2021 (GBP)
	Aa3	05/25/2018	265	05/30/2018	4.74% Euro 05/30/2023 (CNY)
	Aa3	05/25/2018	200	03/13/2018	0.25% Euro 03/13/2024 (CHF)
	Aa3	05/31/2018	25	06/04/2018	1.00% Euro 06/04/2025 (EUR)
	Aa3	06/05/2018	200	06/06/2018	4.75% Euro 06/06/2023 (CNY)
	Aa3	06/13/2018	250	06/14/2018	Flt Rt Euro 06/14/2019 (GBP)
	Aa3	06/13/2018	250	06/14/2018	Flt Rt Euro 06/14/2019 (GBP)
	Aa3	06/20/2018	350	06/20/2018	Flt Rt Global 09/20/2021 (USD)
	Aa3	06/21/2018	41.942	06/27/2018	3.31% Euro 06/27/2023 (NZD)
	Aa3	06/21/2018	108.038	06/27/2018	2.89% Euro 06/27/2023 (AUD)
	Aa3	06/21/2018	42.231	06/27/2018	3.24% Euro 06/27/2023 (USD)
	Aa3	06/29/2018	40	07/03/2018	Flt Rt Euro 07/03/2025 (AUD)
	Aa3	08/02/2018	25	07/27/2018	4.31% Euro 07/27/2028 (NZD)
	Aa3	08/28/2018	300	08/29/2018	4.58% Euro 08/29/2023 (CNY)
	Aa3	08/29/2018	750	08/30/2018	0.63% Euro 08/30/2023 (EUR)
	Aa3	08/29/2018	1250	08/30/2018	1.38% Euro 08/30/2028 (EUR)
	Aa3	08/31/2018	300	08/31/2018	4.20% Euro 08/31/2021 (CNY)
	Aa3	08/31/2018	50	08/31/2018	Flt Rt Euro 08/31/2022 (EUR)
	Aa3	09/07/2018	110	09/07/2018	4.60% Euro 09/07/2023 (CNY)
	Aa3	09/07/2018	130	09/06/2018	4.52% Euro 09/06/2023 (CNY)
	Aa3	09/07/2018	30	09/07/2018	Zero Cpn Euro 09/07/2048 (USD)
	Aa3	09/07/2018	200	09/06/2018	4.56% Euro 09/06/2023 (CNY)
	Aa3	09/11/2018	100	09/04/2018	4.30% Euro 09/04/2021 (CNY)
	Aa3	09/13/2018	130	06/21/2018	3.29% Euro 06/21/2023 (HKD)
	Aa3	09/14/2018	100	09/14/2018	4.67% Euro 09/14/2023 (CNY)
	Aa3	09/14/2018	200	09/14/2018	4.68% Euro 09/14/2023 (CNY)
	Aa3	09/19/2018	30	09/21/2018	Zero Cpn Euro 09/21/2048 (USD)
	Aa3	09/19/2018	20	09/21/2018	1.95% Euro 09/21/2038 (EUR)
	Aa3	09/25/2018	275	09/26/2018	3.25% Australian 09/26/2023 (AUD)
	Aa3	09/25/2018	1725	09/26/2018	Flt Rt Australian 09/26/2023 (AUD)
	Aa3	09/28/2018	50	09/26/2018	4.01% Euro 09/26/2028 (USD)
	Aa3	11/29/2018	260	11/29/2018	Flt Rt Euro 11/29/2019 (GBP)
	Aa3	11/30/2018	638	12/04/2018	1.90% Euro 12/04/2028 (SEK)
	Aa3	12/04/2018	600	12/04/2018	Matures 11/04/2021 (USD)
	Aa3	12/04/2018	100	12/06/2018	4.67% Matures 12/06/2028 (CNY)
	Aa3	12/13/2018	260	12/13/2018	Matures 12/13/2019 (GBP)
	Aa3	12/13/2018	200	12/12/2018	Matures 12/12/2021 (HKD)
	Aa3	12/13/2018	115	12/14/2018	Matures 12/16/2019 (GBP)
National Australia Bank New York Branch	Aa3	01/12/2018	900	01/12/2018	2.50% Global Matures 01/12/2021 (USD)
	Aa3	01/12/2018	500	01/12/2018	2.88% Global Matures 04/12/2023 (USD)
	Aa3	06/20/2018	750	06/20/2018	3.63% Global 06/20/2023 (USD)
	Aa3	06/20/2018	500	06/20/2018	3.38% Global 09/20/2021 (USD)
National Bank of Canada	Aa3	12/04/2018	750	12/04/2018	3.70% Matures 11/04/2021 (USD)
	Aa3	07/16/2018	2	11/17/2017	2.50% Gtd Step Up Matures 11/22/2027 (USD)
	Aa3	07/16/2018	500	06/05/2017	Gtd Flt Rt Matures 06/12/2020 (USD)
	Aa3	07/16/2018	250	10/30/2017	Gtd Flt Rt Matures 11/02/2020 (USD)
	Aa3	07/16/2018	100	07/05/2017	Flt Rt Euro Matures 07/19/2019 (USD)
	Aa3	07/16/2018	1000	06/05/2017	2.15% Gtd Matures 06/12/2020 (USD)
	Aa3	07/16/2018	750	04/06/2018	Flt Rt Euro 04/06/2020 (EUR)
	Aa3	07/16/2018	1000	10/30/2017	2.20% Gtd Matures 11/02/2020 (USD)
	Aa3	07/16/2018	600	09/28/2017	4.30% Euro Matures 10/11/2020 (CNY)
	Aa3	09/12/2018	197	01/06/2017	Zero Cpn Euro 01/23/2047 (USD)
	Aa3	09/12/2018	432	07/29/2016	Zero Cpn Euro 07/29/2046 (USD)
	Aa3	10/16/2018	75	11/06/2015	Zero Cpn Euro 11/06/2045 (USD)
National Bank of Oman SAOG	Baa3	09/19/2018	500	09/18/2018	5.63% Euro 09/25/2023 (USD)
National Express Group PLC	Baa2	10/17/2018	250	11/09/2017	Gtd Flt Rt Euro 05/15/2020 (EUR)
	Baa2	10/17/2018	332.752	06/17/2010	6.63% Gtd Euro Matures 06/17/2020 (GBP)
	Baa2	10/17/2018	400	10/28/2016	2.50% Gtd Euro Matures 11/11/2023 (GBP)
National Grid Electricity Transmission PLC	A3	12/07/2018	1000	12/05/2018	3.14% Matures 12/05/2033 (NOK)
National Grid North America Inc	Baa1	05/29/2018	1070	05/24/2018	3.46% Euro 06/01/2026 (HKD)
	Baa1	06/08/2018	30	06/06/2018	Flt Rt Euro 12/06/2023 (USD)
	Baa1	06/15/2018	85	06/15/2018	3.95% Euro 06/15/2028 (AUD)
	Baa1	07/16/2018	1000	07/10/2018	2.85% Euro 07/10/2026 (NOK)
	Baa1	08/01/2018	100	07/25/2018	3.89% Euro 07/25/2025 (USD)
	Baa1	08/07/2018	500	08/08/2018	0.75% Euro 08/08/2023 (EUR)
National Rural Utilities Cooperative Fin Corp	A2	01/09/2018	0	01/16/2018	3.10% Matures 01/15/2030 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A2	01/16/2018	0.896	01/22/2018	3.20% Matures 01/15/2030 (USD)
	A2	01/23/2018	1	01/29/2018	3.30% Matures 02/15/2030 (USD)
	A2	01/30/2018	0	02/05/2018	3.30% Matures 02/15/2030 (USD)
	A2	02/06/2018	0.566	02/12/2018	3.40% 02/15/2030 (USD)
	A2	02/13/2018	0	02/20/2018	3.40% 02/15/2030 (USD)
	A2	02/22/2018	300	02/21/2018	2.90% 03/15/2021 (USD)
	A2	07/24/2018	300	07/26/2018	Flt Rt 06/30/2021 (USD)
	A2	08/14/2018	0.917	08/20/2018	3.65% 08/15/2029 (USD)
	A2	08/21/2018	0	08/27/2018	3.60% 08/15/2029 (USD)
	A2	08/28/2018	0	09/04/2018	3.60% 09/15/2029 (USD)
Nationwide Building Society	Baa1	04/19/2018	1000	03/08/2018	1.50% Fixed/Flt Rt Euro 03/08/2026 (EUR)
	Baa1	04/19/2018	1000	03/08/2018	3.77% Fixed/Flt Rt Global 03/08/2024 (USD)
	Baa1	04/19/2018	750	03/08/2018	4.30% Fixed/Flt Rt Global 03/08/2029 (USD)
	Baa1	11/09/2018	300	11/01/2018	3.88% Euro 11/13/2028 (NOK)
	Baa1	11/09/2018	1000	11/02/2018	3.90% Euro 11/13/2028 (NOK)
Natixis	A1	06/29/2018	41.718	03/08/2006	4.44% Euro Matures 03/27/2026 (EUR)
	A1	06/29/2018	4.191	10/20/2010	Flt Rt Euro Matures 11/03/2020 (EUR)
	A1	06/29/2018	181.657	04/12/2006	Flt Rt Euro Matures 04/27/2029 (EUR)
	A1	06/29/2018	24.154	06/15/2004	Flt Rt Euro Matures 06/15/2019 (EUR)
	A1	06/29/2018	19.866	11/30/2004	Flt Rt Euro Matures 11/30/2019 (EUR)
	A1	06/29/2018	20	02/23/2005	Fx/Flt Rt Euro Matures 02/23/2035 (EUR)
	A1	06/29/2018	72.682	11/12/2007	5.00% Fx/Flt Rt Euro Matures 11/12/2022 (EUR)
	A1	06/29/2018	0.973	03/04/2008	6.00% Fixed/Flt Rt Euro Matures 03/26/2038 (JPY)
	A1	06/29/2018	4.23	08/07/2008	Flt Rt Euro Matures 08/07/2020 (USD)
	A1	06/29/2018	1	10/06/2008	Flt Rt Euro Matures 10/06/2023 (USD)
	A1	06/29/2018	3.54	08/14/2008	Flt Rt Euro Matures 08/14/2020 (USD)
	A1	06/29/2018	1.54	09/25/2008	9.00% Fixed/Flt Rt Euro Matures 09/25/2020 (USD)
	A1	06/29/2018	2.3	05/23/2008	Flt Rt Euro Matures 05/23/2023 (USD)
	A1	06/29/2018	3	06/25/2008	Flt Rt Euro Matures 06/25/2023 (USD)
	A1	06/29/2018	13.86	08/26/2008	Flt Rt Euro Matures 08/26/2020 (USD)
	A1	06/29/2018	34.938	03/14/2011	4.25% Fixed/Flt Rt Euro Matures 04/01/2022 (EUR)
	A1	06/29/2018	7.249	06/30/2011	Flt Rt Euro Matures 06/30/2026 (EUR)
	A1	06/29/2018	246.261	02/15/2006	Flt Rt Euro Matures 03/02/2021 (EUR)
	A1	06/29/2018	37.678	03/16/2006	4.05% Step-Up Euro Matures 03/16/2028 (EUR)
	Baa2	06/29/2018	711.075	12/15/2006	Sub Flt Rt Euro Matures 12/15/2021 (EUR)
	Baa2	06/29/2018	134.354	05/24/2007	Sub Flt Rt Euro Matures 05/31/2022 (EUR)
	A1	06/29/2018	14.704	12/28/2007	Zero Cpn Euro Matures 12/28/2037 (EUR)
	A1	06/29/2018	7.352	12/28/2007	Zero Cpn Euro Matures 12/28/2037 (EUR)
	A1	06/29/2018	35.124	03/30/2005	Flt Rt Euro Matures 03/30/2025 (EUR)
	A1	06/29/2018	5.174	01/29/2007	Zero Cpn Euro Matures 01/29/2027 (EUR)
	A1	06/29/2018	25.708	08/18/2010	Flt Rt Euro Matures 08/18/2020 (EUR)
	A1	06/29/2018	20	04/10/2012	Zero Cpn Euro Matures 04/10/2042 (USD)
	A1	06/29/2018	7.176	08/25/2011	Flt Rt Euro Matures 08/25/2031 (EUR)
	A1	06/29/2018	6.872	11/04/2011	Flt Rt Indx Lnk Euro Matures 11/04/2026 (EUR)
	A1	06/29/2018	20	03/29/2012	Zero Cpn Euro Matures 03/29/2042 (USD)
	A1	06/29/2018	23.68	06/01/2012	Zero Cpn Euro Matures 06/13/2042 (USD)
	A1	06/29/2018	23.04	06/01/2012	Zero Cpn Euro Matures 06/14/2042 (USD)
	A1	06/29/2018	58.08	06/01/2012	Zero Cpn Euro Matures 06/18/2042 (USD)
	A1	06/29/2018	38.4	06/01/2012	Zero Cpn Euro Matures 06/15/2042 (USD)
	A1	06/29/2018	50	05/07/2013	Zero Cpn Euro Matures 05/21/2043 (USD)
	A1	06/29/2018	50	05/13/2013	Zero Cpn Euro Matures 05/13/2043 (USD)
	A1	06/29/2018	40	04/27/2012	Zero Cpn Euro Matures 04/27/2042 (USD)
	A1	06/29/2018	251.591	06/18/2012	Flt Rt Euro Matures 06/18/2022 (EUR)
	A1	06/29/2018	30.79	03/11/2013	Zero Cpn Euro Matures 03/11/2033 (AUD)
	A1	06/29/2018	20	07/16/2012	Zero Cpn Euro Matures 07/27/2022 (USD)
	A1	06/29/2018	20	07/27/2012	4.30% Euro Matures 07/27/2022 (USD)
	A1	06/29/2018	20	03/19/2013	Zero Cpn Matures 03/19/2043 (USD)
	A1	06/29/2018	20	03/25/2013	Zero Cpn Euro Matures 03/25/2043 (USD)
	A1	06/29/2018	40.238	07/29/2014	Zero Cpn Euro Matures 08/12/2034 (SGD)
	A1	06/29/2018	25	03/24/2014	Flt Rt Euro Matures 03/24/2021 (USD)
	A1	06/29/2018	50	03/20/2014	4.59% Euro Matures 04/01/2029 (USD)
	A1	06/29/2018	50	04/04/2014	4.62% Euro Matures 04/15/2029 (USD)
	A1	06/29/2018	100	06/03/2014	Zero Cpn Euro Matures 06/11/2029 (USD)
	A1	06/29/2018	100	06/11/2014	Zero Cpn Euro Matures 06/18/2029 (USD)
	A1	06/29/2018	4	04/12/2007	Flt Rt Euro Matures 04/13/2023 (USD)
	A1	06/29/2018	6.95	01/29/2010	4.05% Euro Matures 01/29/2020 (EUR)
Natixis Loan Funding-Compartment Bpce Sme Guaranteed and Enh	A1	06/29/2018	40.51	10/15/2013	Flt Rt French Matures 10/15/2020 (EUR)
	A1	06/29/2018	392.286	05/19/2016	Flt Rt French Matures 07/15/2021 (EUR)
Natixis Structured Products Ltd	A1	06/29/2018	40.793	06/21/2013	Gtd Zero Cpn Euro Matures 06/21/2043 (RUB)
Natwest Markets PLC	Ba3	04/04/2018	500	03/07/2002	6.20% Perp Sub Fx/Flt Rt Euro (GBP)
	Ba3	04/04/2018	350	11/08/2001	5.625% Perp Sub Fx/Flt Rt Euro (GBP)
	Baa2	04/04/2018	5.33	05/12/2005	Flt Rt Euro Matures 05/12/2020 (USD)
	Ba3	04/04/2018	125.6	09/18/2000	Sub Flt Rt Euro Matures 09/18/2020 (USD)
	Baa2	04/04/2018	8.517	11/09/2005	3.00% Fx/Flt Rt Euro Matures 11/09/2035 (JPY)
	Baa2	04/04/2018	16.09	08/24/2005	Flt Rt Euro Matures 08/24/2020 (USD)
	Baa2	04/04/2018	15	08/31/2005	Zero Cpn Indx Lkd Euro Matures 09/02/2008 (USD)
	Baa2	04/04/2018	5.3	08/10/2005	Flt Rt Euro Matures 08/10/2020 (USD)
	Baa2	04/04/2018	17.544	04/27/2006	4.00% Fx/Flt Rt Euro Matures 04/27/2026 (JPY)
	Ba3	04/04/2018	175	08/10/2000	7.375% Perp Sub Fix/Flt Rt Euro (GBP)
	Baa2	04/04/2018	9.123	08/17/2005	2.00% Fx/Flt Rt Euro Matures 08/17/2020 (JPY)
	Baa2	04/04/2018	7.271	08/25/2005	Fx/Flt Rt Euro Matures 08/25/2020 (JPY)
	Baa2	04/04/2018	20	07/11/2005	Zero Cpn Indx Lkd Euro Matures 07/11/2025 (USD)
	Baa2	04/04/2018	58.732	11/10/2005	5.00% Fx/Flt Rt Euro Matures 12/06/2020 (EUR)
	Baa2	04/04/2018	12.093	01/20/2006	Flt Rt Euro Matures 01/20/2021 (EUR)
	Baa2	04/04/2018	26.001	01/20/2006	Flt Rt Euro Matures 01/20/2021 (EUR)
	Baa2	04/04/2018	42.425	09/28/2006	2.75% Fx/Flt Rt Euro Matures 09/20/2036 (JPY)
	Baa2	04/04/2018	5	12/15/2005	3.75% Fx/Flt Rt Euro Matures 12/15/2025 (USD)
	Baa2	04/04/2018	4.259	12/28/2005	3.20% Fx/Flt Rt Euro Matures 12/28/2035 (JPY)
	Baa2	04/04/2018	51.094	12/21/2005	2.93% Euro Matures 12/22/2025 (JPY)
	Baa2	04/04/2018	38.778	12/19/2005	2.865% Euro Matures 12/19/2025 (JPY)
	Baa2	04/04/2018	10	11/15/2005	10.70% Fx/Flt Rt Euro Matures 11/15/2020 (USD)
	Baa2	04/04/2018	4.189	11/16/2005	3.00% Fx/Flt Rt Euro Matures 11/16/2035 (JPY)
	Baa2	04/04/2018	25.279	11/17/2005	Flt Rt Euro Matures 11/17/2020 (JPY)
	Baa2	04/04/2018	21.065	11/17/2005	Flt Rt Euro Matures 11/17/2020 (JPY)
	Baa2	04/04/2018	500	08/19/2004	4.05% Fx/Flt Rt Euro Matures 08/19/2019 (JPY)
	Baa2	04/04/2018	9.147	08/24/2004	5.00% Fx/Flt Rt Euro Matures 08/24/2019 (JPY)
	Baa2	04/04/2018	11	08/26/2004	Flt Rt Euro Matures 08/26/2019 (USD)
	Baa2	04/04/2018	20	09/03/2004	Flt Rt Euro Matures 09/03/2024 (USD)
	Baa2	04/04/2018	30	09/07/2004	Flt Rt Euro Matures 09/07/2024 (USD)
	Baa2	04/04/2018	10	08/13/2004	Flt Rt Euro Matures 08/13/2019 (USD)
	Baa2	04/04/2018	13.5	08/05/2004	Flt Rt Euro Matures 08/05/2019 (USD)
	Baa2	04/04/2018	5.903	05/11/2004	Zero Cpn Euro Matures 05/11/2034 (EUR)
	Baa2	04/04/2018	8.406	02/21/2006	Fx/Flt Rt Euro Matures 02/22/2021 (JPY)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	04/04/2018	4.255	02/15/2006	2.00% Fx/Flt Rt Euro Matures 02/15/2036 (JPY)
	Ba3	04/04/2018	1000	09/08/2004	Sub Fx/Flt Rt Euro Matures 09/22/2021 (EUR)
	Baa2	04/04/2018	10	08/13/2004	Flt Rt Euro Matures 8/13/2019 (USD)
	Baa2	04/04/2018	10	01/06/2005	Flt Rt Euro Matures 1/06/2020 (USD)
	Baa2	04/04/2018	7.25	12/15/2004	Flt Rt Euro Matures 12/15/2019 (USD)
	Baa2	04/04/2018	53.65	12/20/2004	Flt Rt Euro Matures 12/20/2019 (USD)
	Baa2	04/04/2018	10	01/14/2005	Flt Rt Euro Matures 1/14/2020 (USD)
	Baa2	04/04/2018	6	02/02/2005	Flt Rt Euro Matures 2/02/2017 (USD)
	Baa2	04/04/2018	10.55	02/04/2005	Flt Rt Euro Matures 2/04/2015 (USD)
	Baa2	04/04/2018	16.26	02/04/2005	Flt Rt Euro Matures 2/04/2020 (USD)
	Baa2	04/04/2018	7.15	01/28/2005	Flt Rt Euro Matures 1/28/2020 (USD)
	Baa2	04/04/2018	6.85	01/26/2005	Flt Rt Euro Matures 1/26/2017 (USD)
	Baa2	04/04/2018	5.73	02/03/2005	Fxd/Flt Rt Euro Matures 2/03/2030 (USD)
	Baa2	04/04/2018	6.45	02/15/2005	10% Flt Rt Euro Matures 2/15/2015
	Baa2	04/04/2018	15.8	02/24/2005	Flt Rt Euro Matures 2/24/2020 (USD)
	Baa2	04/04/2018	5	02/02/2005	Flt Rt Euro Matures 2/02/2015 (USD)
	Baa2	04/04/2018	500	05/22/2006	3.00% Fx/Flt Rt Euro Matures 05/22/2026 (JPY)
	Baa2	04/04/2018	50	10/04/1999	Flt Rt Euro Ser 114 Tr 1 Matures 10/7/2019
	Baa2	04/04/2018	4.542	09/01/2005	Fx/Flt Rt Euro Matures 09/01/2020 (JPY)
	Baa2	04/04/2018	5	06/30/2005	14.00% Fx/Flt Rt Euro Matures 06/30/2020 (USD)
	Baa2	04/04/2018	10	07/08/2005	8.00% Fx/Flt Rt Euro Matures 07/08/2020 (USD)
	Baa2	04/04/2018	700	07/13/2005	1.60% Step-Up Euro Matures 07/13/2020 (JPY)
	Baa2	04/04/2018	4.517	08/19/2005	Flt Rt Euro Matures 08/19/2020 (JPY)
	Baa2	04/04/2018	27.369	08/17/2005	Flt Rt Euro Matures 08/17/2020 (JPY)
	Baa2	04/04/2018	9.047	08/18/2005	Flt Rt Euro Matures 08/18/2020 (JPY)
	Baa2	04/04/2018	4.544	08/25/2005	Flt Rt Euro Matures 08/25/2020 (JPY)
	Baa2	04/04/2018	4.466	07/07/2005	2.00% Fx/Flt Rt Euro Matures 07/07/2020 (JPY)
	Baa2	04/04/2018	7.145	07/07/2005	2.50% Fx/Flt Rt Euro Matures 07/07/2020 (JPY)
	Baa2	04/04/2018	4.472	06/05/2006	Fx/Flt Rt Euro Matures 06/05/2026 (JPY)
	Baa2	04/04/2018	4.352	04/26/2006	Fx/Flt Rt Euro Matures 04/27/2026 (JPY)
	Baa2	04/04/2018	8.705	04/26/2006	Fx/Flt Rt Euro Matures 04/27/2026 (JPY)
	Baa2	04/04/2018	4.386	04/27/2006	Fx/Flt Rt Euro Matures 04/27/2026 (JPY)
	Baa2	04/04/2018	4.386	04/27/2006	Fx/Flt Rt Euro Matures 04/27/2026 (JPY)
	Baa2	04/04/2018	5	04/28/2005	Flt Rt Euro Matures 04/28/2020 (USD)
	Baa2	04/04/2018	9.147	06/27/2005	Fx/Flt Rt Euro Matures 06/27/2025 (JPY)
	Baa2	04/04/2018	4.573	06/27/2005	Fx/Flt Rt Euro Matures 06/27/2020 (JPY)
	Baa2	04/04/2018	120.879	06/27/2005	Flt Rt Euro Matures 06/27/2020 (EUR)
	Baa2	04/04/2018	10	12/06/2005	Zero Cpn Euro Matures 12/20/2035 (USD)
	Baa2	04/04/2018	8.099	08/03/2005	3.10% Fx/Flt Rt Euro Matures 08/03/2020 (JPY)
	Baa2	04/04/2018	13.572	08/10/2005	3.00% Fx/Flt Rt Euro Matures 08/10/2020 (JPY)
	Baa2	04/04/2018	4.473	08/08/2005	3.00% Fx/Flt Rt Euro Matures 08/08/2025 (JPY)
	Baa2	04/04/2018	5000	07/11/2005	2.80% Fx/Flt Rt Euro Matures 07/12/2035 (JPY)
	Baa2	04/04/2018	10.718	07/07/2005	3.50% Fx/Flt Rt Euro Matures 07/07/2025 (JPY)
	Baa2	04/04/2018	5.359	07/07/2005	3.00% Fx/Flt Rt Euro Matures 07/07/2025 (JPY)
	Baa2	04/04/2018	5.359	07/07/2005	2.75% Fx/Flt Rt Euro Matures 07/07/2025 (JPY)
	Baa2	04/04/2018	11.733	11/09/2005	Zero Cpn Indx Lkd Euro Matures 12/10/2020 (EUR)
	Baa2	04/04/2018	26.242	06/08/2006	4.07% Fx/Flt Rt Euro Matures 06/09/2036 (JPY)
	Baa2	04/04/2018	8	06/14/2005	Flt Rt Euro Matures 06/14/2020 (USD)
	Baa2	04/04/2018	4.516	05/11/2006	3.00% Fx/Flt Rt Euro Matures 05/11/2026 (JPY)
	Baa2	04/04/2018	7.1	08/17/2005	9.00% Fx/Flt Rt Euro Matures 08/17/2020 (USD)
	Baa2	04/04/2018	20	08/30/2005	Zero Cpn Euro Matures 08/30/2025 (USD)
	Baa2	04/04/2018	9.1	06/29/2005	Flt Rt Euro Matures 06/29/2020 (USD)
	Baa2	04/04/2018	10	06/30/2005	Flt Rt Euro Matures 06/30/2020 (USD)
	Baa2	04/04/2018	7.74	09/24/2002	Flt Rt Euro Matures 09/24/2009 (EUR)
	Baa2	04/04/2018	16.26	02/04/2005	10.00% Fx/Flt Rt Euro Matures 02/04/2020 (USD)
	Baa2	04/04/2018	6.674	01/26/2005	4.50% Fx/Flt Rt Euro Matures 01/26/2035 (JPY)
	Baa2	04/04/2018	500	02/09/2005	2.00% Fx/Flt Rt Euro Matures 02/10/2025 (JPY)
	Baa2	04/04/2018	9.535	02/17/2005	3.00% Fx/Flt Rt Euro Matures 02/18/2025 (JPY)
	Baa2	04/04/2018	4.767	02/24/2005	2.50% Fx/Flt Rt Euro Matures 02/24/2020 (JPY)
	Baa2	04/04/2018	5.5	02/24/2005	11.00% Fx/Flt Rt Euro Matures 02/24/2020 (USD)
	Baa2	04/04/2018	132.874	02/23/2005	6.50% Fx/Flt Rt Euro Matures 02/23/2045 (EUR)
	Baa2	04/04/2018	9.535	02/24/2005	3.00% Fx/Flt Rt Euro Matures 02/24/2020 (JPY)
	Baa2	04/04/2018	100	02/15/2005	7.00% Fx/Flt Rt Euro Matures 02/15/2045 (USD)
	Baa2	04/04/2018	30	02/28/2005	Zero Cpn Euro Matures 02/28/2025 (USD)
	Baa2	04/04/2018	11.442	02/24/2005	1.20% Fx/Flt Rt Euro Matures 02/25/2020 (JPY)
	Baa2	04/04/2018	6.85	03/16/2005	10.00% Fx/Flt Rt Euro Matures 03/16/2020 (USD)
	Baa2	04/04/2018	8.581	03/10/2005	3.40% Fx/Flt Rt Euro Matures 03/10/2020 (JPY)
	Baa2	04/04/2018	9.535	03/15/2005	3.30% Fx/Flt Rt Euro Matures 03/16/2035 (JPY)
	Baa2	04/04/2018	4.791	11/17/2004	2.00% Fx/Flt Rt Euro Matures 11/18/2019 (JPY)
	Baa2	04/04/2018	23.2	11/19/2004	10.00% Fx/Flt Rt Euro Matures 11/19/2019 (USD)
	Baa2	04/04/2018	5	11/16/2004	Flt Rt Euro Matures 11/16/2019 (USD)
	Baa2	04/04/2018	9.758	09/27/2004	2.20% Fx/Flt Rt Euro Matures 09/27/2024 (JPY)
	Baa2	04/04/2018	100	06/29/2005	Fx/Flt Rt Euro Matures 06/29/2030 (EUR)
	Baa2	04/04/2018	80.537	12/23/2004	Flt Rt Euro Matures 12/23/2019 (EUR)
	Baa2	04/04/2018	5.373	07/05/2005	Fx/Flt Rt Euro Matures 07/05/2020 (JPY)
	Baa2	04/04/2018	8.02	10/15/2004	Flt Rt Euro Matures 10/15/2019 (USD)
	Baa2	04/04/2018	50.457	12/06/2004	Zero Cpn Euro Matures 12/06/2029 (USD)
	Baa2	04/04/2018	9.706	04/06/2005	5.85% Fx/Flt Rt Euro Matures 04/06/2020 (EUR)
	Baa2	04/04/2018	5	03/10/2005	Flt Rt Euro Matures 3/10/2020 (USD)
	Baa2	04/04/2018	10	02/17/2005	Fxd/Flt Rt Euro Matures 3/4/2020 (USD)
	Baa2	04/04/2018	26.5	03/23/2005	9.50% Flt Rt Euro Matures 3/23/2030 (USD)
	Baa2	04/04/2018	5	03/09/2005	Flt Rt Euro Matures 3/09/2020 (USD)
	Baa2	04/04/2018	12.27	03/18/2005	7.5% Flt Rt Euro Matures 3/18/2020 (USD)
	Baa2	04/04/2018	3	04/08/2005	Flt Rt Euro Matures 04/08/2020 (USD)
	Baa2	04/04/2018	12	03/24/2005	Flt Rt Euro Matures 3/24/2020 (USD)
	Baa2	04/04/2018	4.271	12/14/2005	2.01% Fx/Flt Rt Euro Matures 12/14/2020 (JPY)
	Baa2	04/04/2018	102.02	05/10/2006	4.69% Euro Matures 05/10/2021 (NOK)
	Baa2	04/04/2018	4.553	05/17/2006	2.82% Fx/Flt Rt Euro Matures 05/18/2026 (JPY)
	Baa2	04/04/2018	11.1	07/27/2005	Flt Rt Euro Matures 07/27/2020 (USD)
	Baa2	04/04/2018	17.15	08/05/2005	Flt Rt Euro Matures 08/05/2020 (USD)
	Baa2	04/04/2018	15.75	08/01/2005	Flt Rt Euro Matures 08/03/2020 (USD)
	Baa2	04/04/2018	9.97	08/09/2005	Flt Rt Euro Matures 08/09/2020 (USD)
	Baa2	04/04/2018	20	01/19/2006	Zero Cpn Euro Matures 01/19/2036 (USD)
	Baa2	04/04/2018	8.63	01/05/2006	3.45% Fx/Flt Rt Euro Matures 01/05/2026 (JPY)
	Baa2	04/04/2018	5	04/21/2006	Flt Rt Euro Matures 04/21/2021 (USD)
	Baa2	04/04/2018	48.847	04/24/2006	Zero Cpn Euro Matures 04/24/2036 (EUR)
	Baa2	04/04/2018	5	02/28/2005	Flt Rt Euro Matures 2/28/2015 (USD)
	Baa2	04/04/2018	5.67	03/23/2005	2.50% Flt Rt Euro Matures 3/24/2020 (JPY)
	Baa2	04/04/2018	32.647	08/26/2003	Zero Cpn Euro Matures 08/26/2033 (EUR)
	Baa2	04/04/2018	8.613	09/05/2006	Fx/Flt Rt Euro Matures 09/03/2026 (JPY)
	Baa2	04/04/2018	21	12/08/2003	Fx/Flt Rt Euro Matures 12/08/2023 (EUR)
	Baa2	04/04/2018	20	12/12/2003	Zero Cpn Euro Matures 12/12/2023 (USD)
	Ba3	04/04/2018	400	10/08/2003	Perp Sub Fx/Flt Rt Euro (GBP)
	Baa2	04/04/2018	5	05/28/2004	Flt Rt Euro Matures 05/28/2019 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	04/04/2018	10	06/10/2004	Flt Rt Euro Matures 06/10/2019 (USD)
	Baa2	04/04/2018	15	04/29/2004	Zero Cpn Euro Matures 05/24/2019 (USD)
	Ba3	04/04/2018	500	05/26/2004	Perp Fx/Flt Rt Euro (GBP)
	Baa2	04/04/2018	4.621	07/12/2004	Fx/Flt Rt Euro Matures 07/12/2019 (JPY)
	Baa2	04/04/2018	16.433	07/15/2004	3.00% Fx/Flt Rt Euro Matures 07/15/2024 (JPY)
	Baa2	04/04/2018	7.2	05/04/2004	Fx/Flt Rt Euro Matures 05/04/2019 (EUR)
	Baa2	04/04/2018	24.434	11/14/2003	5.25% Euro Matures 11/14/2033 (EUR)
	Baa2	04/04/2018	8.539	03/16/2006	5.20% Fx/Flt Rt Euro Matures 03/16/2026 (JPY)
	Baa2	04/04/2018	10	03/23/2004	Flt Rt Euro Matures 04/15/2019 (USD)
	Baa2	04/04/2018	62.907	05/13/2005	Flt Rt Euro Matures 03/04/2020 (EUR)
	Baa2	04/04/2018	4.329	06/19/2006	Fx/Flt Rt Euro Matures 06/19/2026 (JPY)
	Baa2	04/04/2018	10	01/12/2004	Flt Rt Euro Matures 01/12/2019 (EUR)
	Baa2	04/04/2018	8.821	09/28/2005	Fx/Flt Rt Euro Matures 09/25/2025 (JPY)
	Baa2	04/04/2018	8.821	09/28/2005	Fx/Flt Rt Euro Matures 09/28/2020 (JPY)
	Baa2	04/04/2018	4.542	09/01/2005	2.00% Fx/Flt Rt Euro Matures 09/01/2020 (JPY)
	Baa2	04/04/2018	0	09/22/2005	Fx/Flt Rt Euro Matures 10/20/2035 (EUR)
	Baa2	04/04/2018	6	09/16/2005	Flt Rt Euro Matures 09/16/2020 (USD)
	Baa2	04/04/2018	6.754	02/02/2006	4.11% Fx/Flt Rt Euro Matures 02/02/2026 (JPY)
	Baa2	04/04/2018	17.143	11/01/2005	2.00% Fx/Flt Rt Euro Matures 11/01/2020 (JPY)
	Baa2	04/04/2018	10	11/02/2005	Zero Cpn Euro Matures 11/02/2035 (USD)
	Baa2	04/04/2018	40	11/02/2005	10.60% Fx/Flt Rt Euro Matures 11/02/2020 (USD)
	Baa2	04/04/2018	4.382	07/10/2006	3.58% Fx/Flt Rt Euro Matures 07/10/2026 (JPY)
	Baa2	04/04/2018	4.342	07/06/2006	3.05% Fx/Flt Rt Euro Matures 07/06/2026 (JPY)
	Baa2	04/04/2018	222.123	05/29/2006	Zero Cpn Euro Matures 05/29/2026 (JPY)
	Baa2	04/04/2018	4.312	09/04/2006	Flt Rt Euro Matures 09/04/2026 (JPY)
	Baa2	04/04/2018	25.414	04/07/2006	2.175% Euro Matures 04/07/2021 (JPY)
	Baa2	04/04/2018	5	03/31/2006	Flt Rt Euro Matures 03/31/2036 (USD)
	Baa2	04/04/2018	4.238	04/03/2006	4.00% Fx/Flt Rt Euro Matures 04/02/2026 (JPY)
	Baa2	04/04/2018	4.284	07/24/2006	Fx/Flt Rt Euro Matures 09/24/2026 (JPY)
	Baa2	04/04/2018	8.395	10/25/2006	Flt Rt Euro Matures 09/25/2026 (JPY)
	Baa2	04/04/2018	8.688	06/13/2006	2.90% Dual Curr Euro Matures 06/14/2021 (JPY)
	Baa2	04/04/2018	4.34	06/13/2006	Fx/Flt Rt Euro Matures 06/13/2026 (JPY)
	Baa2	04/04/2018	21.645	07/27/2006	Zero Cpn Euro Matures 07/27/2026 (JPY)
	Baa2	04/04/2018	4.359	07/28/2006	Fx/Flt Rt Euro Matures 07/28/2026 (JPY)
	Baa2	04/04/2018	15	08/01/2006	Fx/Flt Rt Euro Matures 08/01/2021 (EUR)
	Baa2	04/04/2018	26.075	08/03/2006	4.08% Fx/Flt Rt Euro Matures 08/04/2036 (JPY)
	Baa2	04/04/2018	5	04/28/2006	Flt Rt Euro Matures 04/28/2020 (USD)
	Baa2	04/04/2018	15.86	02/18/2005	Flt Rt Euro Matures 2/18/2017 (USD)
	Baa2	04/04/2018	5	02/11/2005	Flt Rt Euro Matures 2/11/2015 (USD)
	Baa2	04/04/2018	5	02/11/2005	Flt Rt Euro Matures 2/11/2017 (USD)
	Baa2	04/04/2018	5	02/23/2005	Flt Rt Euro Matures 2/23/2015 (USD)
	Baa2	04/04/2018	12	02/24/2005	Flt Rt Euro Matures 2/24/2020 (USD)
	Baa2	04/04/2018	4	02/28/2005	Flt Rt Euro Matures 2/28/2015 (USD)
	Baa2	04/04/2018	4.727	03/23/2005	2.50% Fxd/Flt Rt Euro Matures 3/24/2020 (USD)
	Baa2	04/04/2018	10	03/29/2005	9.00% Flt Rt Euro Matures 3/29/2020 (USD)
	Baa2	04/04/2018	10.284	04/04/2005	Flt Rt Euro Matures 4/4/2020 (JPY)
	Baa2	04/04/2018	5	03/30/2005	Flt Rt Euro Matures 6/30/2020 (USD)
	Baa2	04/04/2018	24.05	03/30/2005	Flt Rt Euro Matures 3/30/2020 (USD)
	Baa2	04/04/2018	9.4	03/24/2005	1.35% Flt Rt Euro Matures 3/25/2020 (JPY)
	Baa2	04/04/2018	4.72	03/23/2005	1.70% Flt Rt Euro Matures 3/23/2020 (JPY)
	Baa2	04/04/2018	20	03/31/2005	Flt Rt Euro Matures 3/31/2020 (USD)
	Baa2	04/04/2018	6.48	03/30/2005	7.98% Flt Rt Euro Matures (EUR)
	Baa2	04/04/2018	51.849	03/30/2005	Flt Rt Euro Matures 3/30/2020 (EUR)
	Baa2	04/04/2018	8.35	04/05/2005	Flt Rt Euro Matures 4/5/2020 (USD)
	Baa2	04/04/2018	31	04/04/2005	Flt Rt Euro Matures 4/4/2025 (USD)
	Baa2	04/04/2018	4.65	03/30/2005	2.00% Index-Lkd Euro Matures 3/30/2020 (JPY)
	Baa2	04/04/2018	10	10/06/2004	Zero Cpn Euro Matures 6/24/2024
	Baa2	04/04/2018	4.565	07/22/2004	Fx/Flt Rt Euro Matures 07/22/2019 (JPY)
	Baa2	04/04/2018	100	07/21/2004	Fx/Flt Rt Euro Matures 07/22/2019 (JPY)
	Baa2	04/04/2018	4.463	07/29/2004	Fx/Flt Rt Euro Matures 07/30/2019 (JPY)
	Baa2	04/04/2018	45.574	08/02/2004	10.875% Euro Matures 04/30/2019 (GBP)
	Baa2	04/04/2018	5	07/19/2004	Var Rt Euro Matures 07/19/2019 (USD)
	Baa2	04/04/2018	12.47	03/21/2005	Flt Rt Euro Matures 04/27/2020 (USD)
	Baa2	04/04/2018	100	05/12/2005	Fx/Flt Rt Euro Matures 06/09/2025 (EUR)
	Baa2	04/04/2018	19.07	07/17/2003	Fx/Flt Rt Euro Matures 07/18/2028 (JPY)
	Baa2	04/04/2018	4.767	04/20/2004	4.00% Fx/Flt Rt Euro Matures 04/20/2034 (JPY)
	Baa2	04/04/2018	18	11/18/2004	Zero Cpn Euro Matures 11/18/2024 (USD)
	Baa2	04/04/2018	20	12/23/2004	Zero Cpn Euro Matures 12/23/2024 (USD)
	Baa2	04/04/2018	18.116	12/15/2004	2.20% Fx/Flt Rt Euro Matures 12/15/2024 (JPY)
	Baa2	04/04/2018	10	12/30/2004	Zero Cpn Euro Matures 12/30/2024 (USD)
	Baa2	04/04/2018	10	01/21/2005	Flt Rt Euro Matures 01/21/2020 (USD)
	Baa2	04/04/2018	28.097	01/19/2005	Zero Cpn Euro Matures 01/19/2040 (EUR)
	Baa2	04/04/2018	9.535	01/27/2005	3.00% Fx/Flt Rt Euro Matures 01/27/2025 (JPY)
	Baa2	04/04/2018	19.787	11/27/2007	Zero Cpn Euro Matures 12/06/2022 (HKD)
	Baa2	04/04/2018	5	10/31/2007	Flt Rt Euro Matures 11/01/2022 (USD)
	Baa2	04/04/2018	9.375	01/24/2008	Fx/Flt Rt Euro Matures 01/29/2028 (JPY)
	Baa2	04/04/2018	9.34	01/18/2008	Fx/Flt Rt Euro Matures 01/25/2028 (JPY)
	Baa2	04/04/2018	30	02/26/2008	Flt Rt Euro Matures 02/27/2023 (USD)
	Baa2	04/04/2018	13.5	01/30/2008	Flt Rt Euro Matures 01/31/2020 (USD)
	Baa2	04/04/2018	4.653	02/08/2008	Fx Flt Rt Euro Matures 02/12/2028 (JPY)
	Baa2	04/04/2018	4.346	08/22/2007	4% Fixed/Flt Rt Euro Matures 08/28/2037 (JPY)
	Ba3	04/04/2018	229.271	04/23/2008	Sub Fltg Rt Euro Matures 04/23/2023 (EUR)
	Baa2	04/04/2018	4.158	05/04/2007	2.65% Fixed/Flt Rt Euro Matures 05/10/2027 (JPY)
	Baa2	04/04/2018	30	07/03/2008	6.69% Matures 07/07/2028 (USD)
	Baa2	04/04/2018	4.371	09/25/2007	Fixed/Flt Rt Euro Matures 09/28/2037 (JPY)
	Baa2	04/04/2018	8.135	06/14/2007	4.5% Fixed/Flt Rt Euro Matures 12/19/2036 (JPY)
	Baa2	04/04/2018	36.424	07/22/2008	Matures 03/01/2019 (EUR)
	Baa2	04/04/2018	4.143	05/16/2007	5% Fixed/Flt Rt Euro Matures 05/22/2027 (JPY)
	Baa2	04/04/2018	7.347	12/23/2008	Flt Rt Euro Matures 09/13/2022 (GBP)
	Baa2	04/04/2018	8.492	04/06/2005	Flt Rt Euro Matures 04/06/2020 (EUR)
	Baa2	04/04/2018	18.198	05/03/2005	Flt Rt Euro Matures 05/03/2020 (EUR)
	Baa2	04/04/2018	7.279	05/19/2005	Flt Rt Euro Matures 05/19/2020 (EUR)
	Baa2	04/04/2018	7.89	10/25/2004	6.75% Fx/Flt Rt Euro Matures 10/25/2024 (EUR)
	Baa2	04/04/2018	10.109	04/06/2005	3.30% Fx/Flt Rt Euro Matures 04/06/2020 (JPY)
	Baa2	04/04/2018	9.19	04/20/2005	2.00% Fx/Flt Rt Euro Matures 04/20/2020 (JPY)
	Baa2	04/04/2018	4.595	04/20/2005	2.00% Fx/Flt Rt Euro Matures 04/20/2020 (JPY)
	Baa2	04/04/2018	1000	04/27/2005	2.03% Fx/Flt Rt Euro Matures 04/28/2025 (JPY)
	Baa2	04/04/2018	9.19	04/25/2005	2.45% Fx/Flt Rt Euro Matures 04/25/2025 (JPY)
	Baa2	04/04/2018	27.572	05/09/2005	2.40% Fx/Flt Rt Euro Matures 04/27/2035 (JPY)
	Baa2	04/04/2018	4.595	05/09/2005	2.60% Fx/Flt Rt Euro Matures 05/09/2025 (JPY)
	Baa2	04/04/2018	9.19	06/09/2005	3.01% Fx/Flt Rt Euro Matures 06/09/2025 (JPY)
	Baa2	04/04/2018	9.19	06/08/2005	2.10% Fx/Flt Rt Euro Matures 06/09/2020 (JPY)
	Baa2	04/04/2018	11.03	04/13/2005	9.00% Fx/Flt Rt Euro Matures 04/13/2020 (USD)
	Baa2	04/04/2018	5.55	05/19/2005	7.00% Fx/Flt Rt Euro Matures 05/19/2020 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MIL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Baa2	04/04/2018	5.8	06/15/2005	10.00% Fx/Flt Rt Euro Matures 06/15/2020 (USD)
	Baa2	04/04/2018	7	06/08/2005	Flt Rt Euro Matures 06/08/2020 (USD)
	Baa2	04/04/2018	4,305	03/02/2006	Fx/Flt Rt Euro Matures 03/03/2026 (JPY)
	Baa2	04/04/2018	4,354	10/17/2005	Fx/Flt Rt Euro Matures 10/17/2025 (JPY)
	Baa2	04/04/2018	12,008	09/28/2005	8.00% Fx/Flt Rt Euro Matures 10/11/2035 (EUR)
	Baa2	04/04/2018	1000	11/21/2005	2.71% Fx/Flt Rt Euro Matures 11/21/2025 (JPY)
	Baa2	04/04/2018	8,415	11/14/2005	2.50% Fx/Flt Rt Euro Matures 11/14/2035 (JPY)
	Baa2	04/04/2018	8,454	03/13/2003	Fx/Flt Rt Euro Matures 03/14/2028 (JPY)
	Baa2	04/04/2018	8,301	12/01/2005	Fx/Flt Rt Euro Matures 12/01/2025 (JPY)
	Baa2	04/04/2018	127.5	01/27/2006	Zero Cpn Indx Lkd Euro Matures 01/27/2026 (USD)
	Baa2	04/04/2018	8,443	02/02/2006	Fx/Flt Rt Euro Matures 02/02/2026 (JPY)
	Baa2	04/04/2018	5	02/13/2004	Zero Cpn Euro Matures 02/27/2019 (USD)
	Baa2	04/04/2018	8,364	11/29/2005	2.70% Fx/Flt Rt Euro Matures 11/26/2025 (JPY)
	Baa2	04/04/2018	11,952	02/07/2006	Flt Rt Euro Matures 02/07/2021 (EUR)
	Baa2	04/04/2018	19,534	11/24/2004	2.50% Fx/Flt Rt Euro Matures 11/26/2019 (JPY)
	Baa2	04/04/2018	4,883	11/16/2004	2.00% Fx/Flt Rt Euro Matures 11/16/2019 (JPY)
	Baa2	04/04/2018	9,767	11/15/2004	2.50% Fx/Flt Rt Euro Matures 11/15/2034 (JPY)
	Baa2	04/04/2018	12,697	10/14/2003	Fx/Flt Rt Euro Matures 10/14/2023 (JPY)
	Baa2	04/04/2018	4,883	11/08/2004	4.00% Fx/Flt Rt Euro Matures 11/08/2034 (JPY)
	Baa2	04/04/2018	5.7	12/06/2004	Flt Rt Euro Matures 12/06/2019 (USD)
	Baa2	04/04/2018	8.5	12/10/2004	Flt Rt Euro Matures 12/10/2019 (USD)
	Baa2	04/04/2018	5	12/14/2004	Flt Rt Euro Matures 12/14/2019 (USD)
	Baa2	04/04/2018	17.05	12/15/2004	Flt Rt Euro Matures 12/15/2019 (USD)
	Baa2	04/04/2018	8.9	09/26/2005	Fx/Flt Rt Euro Matures 09/26/2025 (JPY)
	Baa2	04/04/2018	7.1	10/14/2010	Flt Rt Euro Matures 10/14/2025 (USD)
	Baa2	04/04/2018	9,359	04/21/2011	5.00% Gtd Matures 04/15/2020 (USD)
	Baa2	04/04/2018	201,968	03/08/2011	6.16% Euro Matures 03/08/2021 (GBP)
	Baa2	04/04/2018	15,882	05/10/2011	8.31% Euro Matures 05/10/2021 (NZD)
	Baa2	04/04/2018	50	04/11/2011	Zero Cpn Euro Matures 04/18/2031 (USD)
	Baa2	04/04/2018	16,006	04/21/2011	8.25% Euro Matures 05/05/2021 (NZD)
	Baa2	04/04/2018	50	09/15/2010	Zero Cpn Euro Matures 09/29/2040 (USD)
	Baa2	04/04/2018	50	09/08/2010	Zero Cpn Euro Matures 09/22/2040 (USD)
	Baa2	04/04/2018	50	09/02/2010	Zero Cpn Euro Matures 09/16/2040 (USD)
	Baa2	04/04/2018	50	09/15/2010	Zero Cpn Euro Matures 09/28/2040 (USD)
	Baa2	04/04/2018	8,894	04/28/2011	Flt Rt Euro Matures 05/03/2019 (EUR)
	Baa2	04/04/2018	60	01/31/2011	Zero Cpn Euro Matures 01/31/2041 (USD)
	Baa2	04/04/2018	16	06/21/2011	5.21% Gtd Fixed/Flt Rt Matures 06/21/2021 (USD)
	Baa2	04/04/2018	12,946	07/01/2011	Zero Cpn Euro Matures 07/01/2019 (EUR)
	Baa2	04/04/2018	4,518	05/12/2011	4.50% Gtd Matures 11/15/2019 (USD)
	Baa2	04/04/2018	1,677	06/09/2011	4.50% Gtd Matures 12/15/2019 (USD)
	Baa2	04/04/2018	23,786	12/08/2010	Flt Rt Euro Matures 04/01/2019 (EUR)
	Baa2	04/04/2018	3,856	06/08/2011	4.45% Euro Matures 07/05/2021 (HKD)
	Baa2	04/04/2018	1,062	06/03/2011	4.50% Gtd Matures 06/15/2021 (USD)
	Baa2	04/04/2018	3,911	07/14/2011	5.25% Gtd Matures 07/15/2021 (USD)
	Baa2	04/04/2018	4,558	05/19/2011	4.50% Gtd Matures 05/15/2020 (USD)
	Baa2	04/04/2018	3,293	05/26/2011	4.50% Gtd Matures 05/15/2020 (USD)
	Baa2	04/04/2018	1	04/14/2011	Gtd Matures 10/15/2019 (USD)
	Baa2	04/04/2018	6,508	10/13/2011	2.35% Euro Matures 09/13/2021 (JPY)
	Baa2	04/04/2018	4,299	06/28/2006	Fx/Flt Rt Euro Matures 06/29/2026 (JPY)
	Baa2	04/04/2018	10,299	03/27/2006	5.50% Fx/Flt Rt Euro Matures 03/27/2026 (JPY)
	Baa2	04/04/2018	64,012	07/03/2006	Flt Rt Euro Matures 07/03/2026 (EUR)
	Baa2	04/04/2018	500	07/06/2006	Fx/Flt Rt Euro Matures 07/26/2026 (JPY)
	Baa2	04/04/2018	6,045	08/16/2006	5.00% Fx/Flt Rt Euro Matures 08/17/2026 (JPY)
	Baa2	04/04/2018	4,315	08/21/2006	4.00% Fx/Flt Rt Euro Matures 08/21/2036 (JPY)
	Baa2	04/04/2018	4,315	08/21/2006	Fx/Flt Rt Euro Matures 08/21/2031 (JPY)
	Baa2	04/04/2018	17,051	08/25/2006	Flt Rt Euro Matures 08/25/2026 (JPY)
	Baa2	04/04/2018	5,119	02/14/2007	4.70% Euro Matures 02/16/2022 (HKD)
	Baa2	04/04/2018	4,129	02/23/2007	Fx/Flt Rt Euro Matures 02/27/2037 (JPY)
	Baa2	04/04/2018	4,147	02/26/2007	2.30% Fx/Flt Rt Euro Matures 02/26/2037 (JPY)
	Baa2	04/04/2018	5,066	11/06/2006	Flt Rt Euro Matures 11/06/26 (JPY)
	Baa2	04/04/2018	8,614	11/27/2006	3.40% Fx/Flt Rt Euro Matures 11/27/2026 (JPY)
	Baa2	04/04/2018	8,222	06/05/2007	3.46% Fx/Flt Rt Indx Lkd Euro Matures 06/05/2037 (JPY)
	Baa2	04/04/2018	40	06/12/2007	Zero Cpn Euro Matures 06/18/2027 (USD)
	Baa2	04/04/2018	500	05/16/2007	Fx/Flt Rt Euro Matures 05/22/2027 (JPY)
	Baa3	04/04/2018	399,132	06/13/2007	Sub Flt Rt Euro Matures 06/14/2022 (EUR)
	Baa2	04/04/2018	8,174	06/13/2007	2.25% Euro Matures 06/15/2019 (JPY)
	Baa2	04/04/2018	1000	06/14/2007	Fx/Flt Rt Euro Matures 12/19/2036 (JPY)
	Baa2	04/04/2018	500	05/04/2007	Fx/Flt Rt Euro Matures 05/10/2027 (JPY)
	Baa2	04/04/2018	4,239	03/27/2007	4.00% Fx/Flt Rt Euro Matures 03/27/2037 (JPY)
	Baa2	04/04/2018	167,731	06/01/2007	Flt Rt Euro Matures 06/01/2019 (EUR)
	Baa2	04/04/2018	4,203	04/12/2007	Fx/Flt Rt Euro Matures 03/25/2037 (JPY)
	Baa2	04/04/2018	500	08/22/2007	Fx/Flt Rt Euro Matures 08/28/2037 (JPY)
	Baa2	04/04/2018	3	03/12/2007	Zero Cpn Euro Matures 03/21/2032 (USD)
	Baa2	04/04/2018	4,332	09/21/2007	Flt Rt Euro Matures 09/25/2037 (JPY)
	Baa2	04/04/2018	500	09/25/2007	Fx/Flt Rt Euro Matures 09/28/2037 (JPY)
	Baa2	04/04/2018	4,254	03/12/2007	3.20% Fx/Flt Rt Euro Matures 03/12/2032 (JPY)
	Baa2	04/04/2018	17.5	07/16/2007	Flt Rt Euro Matures 07/20/2022 (USD)
	Baa2	04/04/2018	10,136	09/13/2007	Flt Rt Euro Matures 09/13/2022 (GBP)
	Baa2	04/04/2018	4,384	10/22/2007	Fx/Flt Rt Euro Matures 03/26/2037 (JPY)
	Baa2	04/04/2018	7,844	11/23/2007	5.45% Euro Matures 11/26/2033 (EUR)
	Baa2	04/04/2018	30	11/16/2010	Zero Cpn Euro Matures 11/16/2040 (USD)
	Baa2	04/04/2018	42,664	09/16/2011	Zero Cpn Euro Matures 09/16/2019 (TRY)
	Baa2	04/04/2018	2956	09/23/2009	5.38% Euro Matures 09/30/2019 (EUR)
	Baa2	04/04/2018	1360,565	04/24/2009	7.50% Euro Matures 04/29/2024 (GBP)
	Baa2	04/04/2018	1365.15	03/15/2010	5.50% Euro Matures 03/23/2020 (EUR)
	Baa2	04/04/2018	1500	08/24/2010	5.63% Matures 08/24/2020 (USD)
	Baa2	04/04/2018	25	08/26/2010	Gtd Flt Rt Euro Matures 08/26/2025 (USD)
	Baa2	04/04/2018	11,819	08/25/2010	2.00% Euro Matures 08/26/2020 (JPY)
	Baa2	04/04/2018	58,238	09/17/2010	2.00% Euro Matures 09/23/2020 (JPY)
	Baa2	04/04/2018	2,383	09/08/2010	2.02% Euro Matures 09/08/2020 (JPY)
	Baa2	04/04/2018	43.3	06/07/2010	Zero Cpn Euro Matures 06/07/2040 (USD)
	Baa2	04/04/2018	10	08/27/2010	5.05% Gtd Step Up Euro Matures 08/27/2025 (USD)
	Baa2	04/04/2018	3,548	09/01/2010	2.10% Euro Matures 09/02/2020 (JPY)
	Baa2	04/04/2018	50	03/24/2010	Flt Rt Euro Matures 03/25/2020 (USD)
	Baa2	04/04/2018	27,214	02/24/2010	Flt Rt Euro Matures 02/25/2020 (EUR)
	Baa2	04/04/2018	3,362	09/30/2009	5.00% Fixed/Flt Rt Euro Matures 09/30/2019 (EUR)
	Baa2	04/04/2018	139,684	10/20/2010	4.70% Euro Matures 10/20/2020 (EUR)
	Baa2	04/04/2018	201,555	05/04/2010	4.26% Euro Matures 05/17/2030 (JPY)
	Baa2	04/04/2018	36,277	01/28/2010	9.30% Euro Matures 01/29/2020 (RON)
	Baa2	04/04/2018	27,881	10/07/2010	Zero Cpn Euro Matures 10/07/2030 (EUR)
	Baa2	04/04/2018	27,865	10/08/2010	Zero Cpn Euro Matures 10/08/2030 (EUR)
	Baa2	04/04/2018	20,754	11/02/2009	10.50% Euro Matures 11/03/2019 (RON)
	Baa2	04/04/2018	14,533	09/28/2010	5.50% Euro Matures 10/05/2020 (CAD)
	Baa2	04/04/2018	14,871	11/06/2009	4.50% Step Down Euro Matures 12/10/2023 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Baa2	04/04/2018	11,899	11/26/2010	2.30% Euro Matures 11/26/2024 (JPY)	
	Baa2	04/04/2018	43,451	10/29/2010	2.30% Euro Matures 10/29/2025 (JPY)	
	Baa2	04/04/2018	12,039	10/05/2010	2.90% Euro Matures 06/20/2025 (JPY)	
	Baa2	04/04/2018	7,112	11/04/2010	5.50% Fixed/Flt Rt Euro Matures 11/04/2022 (EUR)	
	Baa2	04/04/2018	20,029	11/09/2010	5.47% Euro Matures 11/09/2020 (CAD)	
	Baa2	04/04/2018	50	04/30/2010	Flt Rt Euro Matures 05/04/2020 (USD)	
	Baa2	04/04/2018	19,956	10/13/2010	5.48% Euro Matures 10/13/2020 (CAD)	
	Baa2	04/04/2018	1066,533	05/17/2010	6.88% Euro Matures 05/17/2025 (GBP)	
	Baa2	04/04/2018	1500	02/27/2018	0.63% Euro 03/02/2022 (EUR)	
	Baa2	04/04/2018	1750	02/27/2018	Flt Rt Euro 03/02/2020 (EUR)	
	Baa2	04/04/2018	500	03/09/2018	3.20% Euro 03/09/2028 (NOK)	
	Baa2	04/11/2018	20	03/23/2018	Flt Rt Euro 03/23/2023 (USD)	
	Baa2	04/11/2018	20	03/23/2018	Flt Rt Euro 03/23/2023 (USD)	
	Baa2	05/17/2018	50	05/18/2018	0.02% Euro 03/19/2021 (EUR)	
	Baa2	06/11/2018	500	06/07/2018	1.13% Euro 06/14/2023 (EUR)	
	Baa2	06/25/2018	680	06/26/2018	Flt Rt Euro 12/26/2020 (EUR)	
	Baa2	09/20/2018	1250	09/19/2018	Flt Rt Euro 09/27/2021 (EUR)	
	Baa2	12/13/2018	500	12/13/2018		----
	Baa2	12/13/2018	700	12/13/2018		----
NAV Canada	Aa2	03/16/2018	0	03/16/2018	Canadian (CAD)	
Nederlandse Waterschapsbank NV	Aaa	01/22/2018	30	01/23/2018	2.03% Euro Matures 01/23/2058 (EUR)	
	Aaa	01/22/2018	2000	01/24/2018	1.51% Euro Matures 01/24/2028 (SEK)	
	Aaa	02/07/2018	1250	02/07/2018	Flt Rt Global 08/09/2019 (USD)	
	Aaa	03/01/2018	1250	03/01/2018	1.00% Euro 03/01/2028 (EUR)	
	Aaa	04/23/2018	300	04/24/2018	1.35% Euro 04/24/2028 (SEK)	
	Aaa	04/25/2018	10	04/20/2018	1.86% Euro 04/27/2048 (EUR)	
	Aaa	04/25/2018	320	04/26/2018	2.04% Euro 04/26/2040 (SEK)	
	Aaa	06/20/2018	810	01/25/2018	3.45% Australian 07/17/2028 (AUD)	
	Aaa	06/21/2018	10	06/22/2018	1.83% Euro 06/22/2048 (EUR)	
	Aaa	06/22/2018	40	06/28/2018	1.96% Euro 06/28/2058 (EUR)	
	Aaa	07/04/2018	66	07/05/2018	3.64% Euro 07/05/2028 (NZD)	
	Aaa	07/25/2018	40	07/27/2018	1.77% Euro 07/27/2048 (EUR)	
	Aaa	08/02/2018	40	08/06/2018	2.00% Euro 08/06/2058 (EUR)	
	Aaa	08/15/2018	50	08/17/2018	1.82% Euro 08/17/2048 (EUR)	
	Aaa	08/17/2018	100	08/21/2018	0.05% Euro 02/10/2021 (EUR)	
	Aaa	08/23/2018	100	08/27/2018	3.50% Euro 01/14/2021 (EUR)	
	Aaa	08/30/2018	50	08/29/2018	1.95% Euro 08/29/2058 (EUR)	
	Aaa	09/19/2018	10	09/11/2018	0.40% Step Up Euro 09/11/2028 (EUR)	
	Aaa	10/01/2018	55	09/17/2018	2.03% Euro 09/28/2058 (EUR)	
	Aaa	10/01/2018	50	09/18/2018	0.50% Euro 04/29/2030 (EUR)	
	Aaa	10/01/2018	25	09/18/2018	3.30% Euro 09/26/2033 (AUD)	
	Aaa	10/01/2018	13	09/17/2018	1.88% Euro 09/28/2048 (EUR)	
	Aaa	10/01/2018	1000	09/18/2018	0.13% Euro 09/25/2023 (EUR)	
	Aaa	10/22/2018	10	10/23/2018	1.93% Euro 10/23/2048 (EUR)	
	Aaa	10/25/2018	20	10/29/2018	1.90% Euro 10/29/2048 (EUR)	
	Aaa	11/01/2018	320	10/22/2018	3.30% Australian 05/02/2029 (AUD)	
	Aaa	11/09/2018	600	11/12/2018	1.50% Euro 06/15/2039 (EUR)	
	Aaa	11/28/2018	15	11/14/2018	1.62% Euro 11/14/2024 (GBP)	
	Aaa	11/28/2018	150	11/15/2018	1.95% Euro 11/15/2038 (SEK)	
	Aaa	12/05/2018	500	11/27/2018	3.13% Matures 12/05/2022 (USD)	
	Aaa	12/05/2018	150	11/26/2018	1.90% Matures 11/26/2038 (SEK)	
	Aaa	12/14/2018	100	12/18/2018	Matures 12/18/2058 (EUR)	
	Aaa	12/20/2018	20	12/24/2018	1.80% Matures 12/24/2048 (EUR)	
	Aaa	12/27/2018	10	12/28/2018	1.77% Matures 12/28/2048 (EUR)	
Nestle Hldgs Inc	Aa2	05/29/2018	600	03/22/2018	3.13% Gtd Euro 03/22/2023 (USD)	
New Brunswick Province of	Aa2	04/30/2018	300	04/23/2018	3.10% Global 08/14/2028 (CAD)	
New South Wales Treas Corp	Aaa	09/11/2018	120	09/20/2018	3.50% Gtd Australian 03/20/2034 (AUD)	
	Aaa	11/11/2018	1800	11/09/2018	3.00% Gtd Australian 11/15/2028 (AUD)	
New York Life Global Funding	Aaa	01/08/2018	700	01/10/2018	3.00% Sr Sec Global Matures 01/10/2028 (USD)	
	Aaa	01/29/2018	500	01/30/2018	Sr Sec Flt Rt Global Matures 01/21/2020 (USD)	
	Aaa	04/13/2018	500	04/16/2018	1.75% Sr Sec Global 12/15/2022 (GBP)	
	Aaa	06/28/2018	500	06/29/2018	Sr Sec Euro 07/29/2019 (GBP)	
	Aaa	08/02/2018	400	08/06/2018	Sr Sec Flt Rt Global 08/06/2021 (USD)	
	Aaa	08/02/2018	500	08/06/2018	3.25% Sr Sec Global 08/06/2021 (USD)	
	Aaa	09/27/2018	800	10/01/2018	Sr Sec Flt Rt Global 10/01/2020 (USD)	
	Aaa	10/12/2018	250	10/16/2018	3.90% Sr Sec Global 10/16/2028 (USD)	
	Aaa	10/12/2018	125	10/16/2018	Sr Sec Flt Rt Global 01/16/2021 (USD)	
Nigeria Gov't of	B2	02/16/2018	1250	02/15/2018	7.70% Global 02/23/2038 (USD)	
	B2	02/16/2018	1250	02/15/2018	7.14% Global 02/23/2030 (USD)	
	B2	11/19/2018	750	11/21/2018	9.25% Global 01/21/2049 (USD)	
	B2	11/19/2018	1118,352	11/21/2018	7.63% Global 11/21/2025 (USD)	
	B2	11/19/2018	1000	11/21/2018	8.75% Global 01/21/2031 (USD)	
Nissan Motor Acceptance Corp	A2	03/16/2018	300	03/15/2018	3.15% 03/15/2021 (USD)	
	A2	03/16/2018	250	03/15/2018	03/15/2021 (USD)	
	A2	03/16/2018	300	03/15/2018	3.45% 03/15/2023 (USD)	
	A2	09/19/2018	400	09/19/2018	09/21/2021 (USD)	
	A2	09/19/2018	500	09/19/2018	3.88% 09/21/2023 (USD)	
	A2	09/19/2018	400	09/19/2018	3.65% 09/21/2021 (USD)	
NN Group NV	Baa1	05/30/2018	638,61	03/18/2015	1.00% Euro Matures 03/18/2022 (EUR)	
Noble Group Ltd	Ca	01/30/2018	750	03/05/2017	8.75% Euro Matures 03/09/2022 (USD)	
Nonghyup Bank	A1	07/23/2018	500	07/30/2018	3.88% Global 07/30/2023 (USD)	
Norddeutsche Landesbank GZ	Baa2	01/29/2018	20	12/12/2017	Flt Rt Euro Matures 12/12/2024 (EUR)	
	Baa2	02/06/2018	20	12/12/2017	Flt Rt Euro 12/12/2022 (EUR)	
	Baa2	02/06/2018	10	12/13/2017	1.25% Fixed/Flt Rt Euro 12/13/2027 (EUR)	
	Baa2	02/12/2018	20	01/16/2018	Flt Rt Euro 01/16/2025 (EUR)	
	Baa2	02/12/2018	10	12/22/2017	Flt Rt Euro 06/22/2020 (EUR)	
	Baa2	02/26/2018	20	01/16/2018	Flt Rt Euro 01/16/2023 (EUR)	
	Baa2	03/02/2018	10	02/14/2018	Flt Rt Euro 02/14/2023 (EUR)	
	Baa2	03/02/2018	10	02/14/2018	Flt Rt Euro 02/14/2025 (EUR)	
	Baa2	03/21/2018	10	04/05/2018	Flt/Fixed Rt Euro 04/05/2022 (EUR)	
	Baa2	04/18/2018	10	02/21/2018	1.50% Fixed/Flt Rt Euro 02/21/2028 (EUR)	
	Baa2	05/03/2018	20	03/14/2018	Flt Rt Euro 03/14/2024 (EUR)	
	Baa2	05/03/2018	20	03/14/2018	Flt Rt Euro 09/14/2020 (EUR)	
	Baa2	05/24/2018	10	04/16/2018	Flt Rt Euro 04/16/2025 (EUR)	
	Baa2	05/24/2018	10	03/22/2018	1.60% Fixed/Flt Rt Euro 03/22/2028 (EUR)	
	Baa2	05/24/2018	10	04/12/2018	Flt Rt Euro 04/12/2021 (EUR)	
	Baa2	06/12/2018	20	03/14/2018	Flt Rt Euro 03/14/2022 (EUR)	
	Baa2	07/06/2018	10	05/11/2018	Flt Rt Euro 05/11/2021 (EUR)	
	Baa2	07/12/2018	10	04/12/2018	Flt Rt Euro 04/12/2023 (EUR)	
	Baa2	07/12/2018	10	05/04/2018	Flt Rt Euro 05/04/2023 (EUR)	
	Baa2	07/12/2018	20	03/28/2018	Flt Rt Euro 03/28/2024 (EUR)	
	Baa2	07/12/2018	10	04/24/2018	1.50% Fixed/Flt Rt Euro 04/24/2028 (EUR)	
	Baa2	07/12/2018	10	05/14/2018	Flt Rt Euro 05/14/2025 (EUR)	
	Baa2	07/12/2018	10	05/11/2018	Flt Rt Euro 05/11/2022 (EUR)	

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	Baa2	07/17/2018	10	06/26/2018	Flt Rt Euro 06/26/2023 (EUR)
	Baa2	07/23/2018	10	06/12/2018	1.50% Fixed/Flt Rt Euro 06/12/2028 (EUR)
	Baa2	07/23/2018	10	06/05/2018	Flt Rt Euro 06/05/2023 (EUR)
	Bal	08/03/2018	20	01/12/2018	0.85% Step Up Euro 01/12/2024 (EUR)
	Bal	08/03/2018	10	06/08/2018	0.90% Euro 06/08/2023 (EUR)
	Bal	08/03/2018	20	02/09/2018	0.55% Euro 02/09/2022 (EUR)
	Bal	08/03/2018	10	10/19/2017	0.78% Euro Matures 10/19/2022 (EUR)
	Bal	08/03/2018	20	09/22/2017	0.25% Euro Matures 09/22/2020 (EUR)
	Bal	08/03/2018	20	11/24/2017	1.20% Euro Matures 11/24/2025 (EUR)
	Bal	08/03/2018	20	11/13/2017	0.15% Step Up Euro Matures 11/13/2020 (EUR)
	Bal	08/03/2018	10	11/27/2017	1.75% Step Up Euro Matures 11/27/2029 (EUR)
	Bal	08/03/2018	20	11/15/2017	0.45% Step Up Euro Matures 11/15/2021 (EUR)
	Bal	08/03/2018	20	10/06/2017	Flt Rt Euro Matures 10/04/2023 (USD)
	Bal	08/03/2018	10	10/25/2017	0.40% Step Up Euro 10/25/2021 (EUR)
	Bal	08/03/2018	20	06/05/2018	1.00% Euro 12/05/2023 (EUR)
	Bal	08/03/2018	10	04/23/2018	0.35% Euro 04/23/2021 (EUR)
	Bal	08/03/2018	10	05/09/2018	1.25% Euro 05/09/2025 (EUR)
	Bal	08/03/2018	10	05/07/2018	2.00% Euro 11/07/2031 (EUR)
	Bal	08/03/2018	20	02/15/2017	0.88% Euro Matures 02/15/2023 (EUR)
	Bal	08/03/2018	20	02/15/2017	1.00% Euro Matures 02/15/2024 (EUR)
	Bal	08/03/2018	10	03/13/2018	2.00% Euro 03/13/2030 (EUR)
	Bal	08/03/2018	20	06/07/2018	0.35% Euro 06/07/2021 (EUR)
	Bal	08/03/2018	10	05/03/2018	0.50% Step Up Euro 05/03/2022 (EUR)
	Bal	08/03/2018	10	05/03/2018	2.15% Euro 05/03/2032 (EUR)
	Bal	08/03/2018	20	03/13/2018	1.35% Euro 03/13/2025 (EUR)
	Bal	08/03/2018	20	04/09/2018	1.30% Euro 04/09/2025 (EUR)
	Bal	08/03/2018	20	06/27/2018	0.50% Step Up Euro 06/27/2022 (EUR)
	Bal	08/03/2018	10	06/27/2018	0.90% Step Up Euro 06/27/2024 (EUR)
	Bal	08/03/2018	20	03/14/2018	0.70% Euro 03/14/2022 (EUR)
	Bal	08/03/2018	20	03/13/2018	1.00% Euro 03/13/2023 (EUR)
	Bal	08/03/2018	20	02/15/2017	0.75% Euro Matures 02/15/2022 (EUR)
	Bal	08/03/2018	20	03/12/2018	1.10% Step Up Euro 03/12/2024 (EUR)
	Bal	08/03/2018	20	07/17/2018	0.80% Euro 07/17/2023 (EUR)
	Bal	08/03/2018	20	05/03/2018	1.00% Euro 11/03/2023 (EUR)
	Bal	08/03/2018	10	01/05/2017	0.85% Euro Matures 02/07/2025 (EUR)
	Bal	08/03/2018	10	12/21/2016	0.85% Euro Matures 01/19/2024 (EUR)
	Bal	08/03/2018	20	04/05/2018	0.60% Step Up Euro 04/05/2022 (EUR)
	Bal	08/03/2018	20	07/11/2018	0.40% Step Up Euro 07/11/2022 (EUR)
	Bal	08/03/2018	20	07/12/2018	0.30% Euro 07/12/2021 (EUR)
	Bal	08/03/2018	20	06/06/2018	0.50% Step Up Euro 06/06/2022 (EUR)
	Bal	08/03/2018	20	07/10/2018	0.75% Step Up Euro 07/10/2024 (EUR)
	Bal	08/03/2018	10	05/08/2018	2.00% Step Down Euro 05/08/2028 (EUR)
	Bal	08/03/2018	20	02/15/2017	1.25% Euro Matures 02/10/2026 (EUR)
	Bal	08/03/2018	20	02/15/2017	1.38% Euro Matures 02/15/2027 (EUR)
	Bal	08/03/2018	10	04/05/2017	0.75% Step Up Euro Matures 04/05/2030 (EUR)
	Bal	08/03/2018	20	04/05/2017	1.50% Step Up Euro Matures 04/05/2032 (EUR)
	Bal	08/03/2018	10	05/08/2018	1.00% Step Up Euro 05/08/2026 (EUR)
	Bal	08/03/2018	10	05/08/2018	0.90% Step Up Euro 05/08/2024 (EUR)
	Bal	08/03/2018	20	04/10/2018	1.25% Step Up Euro 04/10/2026 (EUR)
	Bal	08/03/2018	20	02/15/2017	1.13% Euro Matures 02/10/2025 (EUR)
	Bal	08/03/2018	10	01/22/2018	0.01% Euro 01/22/2020 (EUR)
	Bal	08/03/2018	20	03/13/2018	1.60% Step Up Euro 03/13/2028 (EUR)
	Bal	08/03/2018	20	04/05/2018	1.10% Euro 04/05/2024 (EUR)
	Bal	08/03/2018	10	03/22/2018	0.35% Euro 03/22/2021 (EUR)
	Bal	08/03/2018	10	04/10/2018	1.20% Step Up Euro 04/10/2028 (EUR)
	Bal	08/03/2018	10	01/05/2017	0.55% Euro Matures 02/07/2023 (EUR)
	Bal	08/03/2018	10	12/02/2016	0.20% Euro Matures 12/09/2019 (EUR)
	Bal	08/03/2018	10	02/19/2018	0.35% Euro 02/19/2021 (EUR)
	Bal	08/03/2018	10	03/13/2018	1.20% Step Up Euro 03/13/2026 (EUR)
	Bal	08/03/2018	10	03/28/2017	0.80% Euro Matures 03/28/2023 (EUR)
	Bal	08/03/2018	10	03/28/2017	0.90% Euro Matures 03/28/2024 (EUR)
	Bal	08/03/2018	20	08/01/2016	1.31% German Matures 10/08/2029 (EUR)
	Bal	08/03/2018	10	08/04/2016	0.75% Step Up Euro Matures 08/24/2027 (EUR)
	Bal	08/03/2018	10	08/04/2016	0.60% Step Up Euro Matures 08/22/2025 (EUR)
	Bal	08/03/2018	20	01/16/2017	0.35% Step Up Euro Matures 02/22/2021 (EUR)
	Bal	08/03/2018	20	12/08/2017	0.75% Euro Matures 12/08/2022 (EUR)
	Bal	08/03/2018	20	03/28/2017	0.60% Euro Matures 03/28/2022 (EUR)
	Bal	08/03/2018	100	02/23/2017	Flt Rt Euro Matures 02/23/2023 (EUR)
	Bal	08/03/2018	20	09/14/2016	0.50% Euro Matures 10/18/2024 (EUR)
	Bal	08/03/2018	20	09/15/2016	0.75% Step Up Euro Matures 10/13/2026 (EUR)
	Bal	08/03/2018	20	09/15/2016	0.35% Euro Matures 10/18/2022 (EUR)
	Bal	08/03/2018	20	01/16/2017	0.50% Step Up Euro Matures 01/20/2023 (EUR)
	Bal	08/03/2018	10	02/17/2017	0.15% Step Up Euro Matures 02/17/2020 (EUR)
	Bal	08/03/2018	10	02/22/2017	0.88% Euro Matures 02/22/2024 (EUR)
	Bal	08/03/2018	10	01/15/2018	1.50% Step Up Euro 01/15/2030 (EUR)
	Bal	08/03/2018	50	11/13/2017	0.40% Euro Matures 11/13/2020 (EUR)
	Bal	08/03/2018	20	12/08/2017	0.10% Step Up Euro Matures 12/08/2020 (EUR)
	Bal	08/03/2018	20	03/30/2017	1.35% Step Up Euro Matures 03/30/2027 (EUR)
	Bal	08/03/2018	20	11/20/2017	1.20% Euro Matures 12/12/2025 (EUR)
	Bal	08/03/2018	20	01/12/2018	0.15% Step Up Euro 01/12/2021 (EUR)
	Bal	08/03/2018	10	11/16/2017	0.30% Euro 11/16/2020 (EUR)
	Bal	08/03/2018	20	01/15/2018	1.15% Euro 01/15/2026 (EUR)
	Bal	08/03/2018	20	11/14/2017	0.85% Euro Matures 11/14/2023 (EUR)
	Bal	08/03/2018	10	11/02/2017	1.75% Step Up Euro Matures 11/02/2029 (EUR)
	Bal	08/03/2018	10	04/09/2018	2.00% Euro 10/09/2030 (EUR)
	Bal	08/03/2018	20	04/05/2018	1.00% Euro 04/05/2023 (EUR)
	Bal	08/03/2018	20	06/27/2018	1.00% Euro 12/27/2023 (EUR)
	Bal	08/03/2018	20	11/14/2017	0.75% Euro Matures 11/14/2022 (EUR)
	Bal	08/03/2018	20	12/08/2017	0.40% Step Up Euro Matures 12/08/2021 (EUR)
	Bal	08/03/2018	10	01/27/2017	3.15% Step Down Euro Matures 01/27/2033 (EUR)
	Bal	08/03/2018	10	03/01/2017	1.40% Euro Matures 03/01/2027 (EUR)
	Bal	08/03/2018	20	09/25/2017	1.75% Euro Matures 09/25/2029 (EUR)
	Bal	08/03/2018	10	11/01/2017	1.80% Step Up Euro Matures 11/01/2029 (EUR)
	Bal	08/03/2018	20	10/06/2017	3.00% Euro Matures 10/04/2022 (USD)
	Bal	08/03/2018	20	11/15/2017	1.25% Step Up Euro Matures 11/15/2027 (EUR)
	Bal	08/03/2018	20	12/11/2017	1.00% Euro Matures 12/11/2024 (EUR)
	Bal	08/03/2018	20	12/13/2017	1.50% Euro Matures 12/13/2027 (EUR)
	Bal	08/03/2018	750	02/09/2017	Flt Rt Euro Matures 02/10/2020 (EUR)
	Bal	08/03/2018	100	02/16/2017	0.32% Euro Matures 08/16/2019 (EUR)
	Bal	08/03/2018	20	01/12/2018	0.50% Euro 01/12/2022 (EUR)
	Bal	08/03/2018	20	01/15/2018	1.00% Euro 01/15/2025 (EUR)
	Bal	08/03/2018	20	02/13/2018	1.15% Euro 02/13/2025 (EUR)
	Bal	08/03/2018	20	02/13/2018	1.80% Euro 02/13/2030 (EUR)
	Bal	08/03/2018	20	12/08/2017	0.80% Euro 12/08/2023 (EUR)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Bal	08/03/2018	10	01/08/2018	0.01% Euro 01/08/2020 (EUR)	
Bal	08/03/2018	20	10/11/2016	1.00% Euro Matures 10/13/2027 (EUR)	
Bal	08/03/2018	50	10/12/2016	1.13% Euro Matures 10/14/2026 (EUR)	
Bal	08/03/2018	20	10/13/2016	0.55% Euro Matures 11/15/2024 (EUR)	
Bal	08/03/2018	20	10/13/2016	0.35% Euro Matures 11/15/2022 (EUR)	
Bal	08/03/2018	20	10/13/2016	0.10% Step Up Euro Matures 05/11/2020 (EUR)	
Bal	08/03/2018	22.289	02/16/2016	1.34% Euro Matures 02/19/2026 (EUR)	
Bal	08/03/2018	11.033	02/25/2016	1.10% Step Up Euro Matures 03/24/2028 (EUR)	
Bal	08/03/2018	20	11/17/2016	1.20% Step Up Euro Matures 12/21/2026 (EUR)	
Bal	08/03/2018	20	11/17/2016	1.50% Step Up Euro Matures 12/21/2028 (EUR)	
Bal	08/03/2018	10	08/25/2015	Flt Rt Euro Matures 09/29/2023 (EUR)	
Bal	08/03/2018	10	08/31/2015	0.75% Step Up Euro Matures 10/02/2023 (EUR)	
Bal	08/03/2018	10	02/04/2016	1.30% Step Up Euro Matures 03/02/2028 (EUR)	
Bal	08/03/2018	10	02/04/2016	Flt Rt Euro Matures 03/01/2024 (EUR)	
Bal	08/03/2018	10	02/04/2016	1.50% Step Up Euro Matures 03/07/2031 (EUR)	
Bal	08/03/2018	10	02/11/2016	0.90% Euro Matures 03/11/2024 (EUR)	
Bal	08/03/2018	100	04/27/2016	1.40% German Matures 04/29/2026 (EUR)	
Bal	08/03/2018	10	08/26/2015	0.55% Euro Matures 10/02/2020 (EUR)	
Bal	08/03/2018	10	09/29/2015	0.75% Euro Matures 11/04/2021 (EUR)	
Bal	08/03/2018	10	01/18/2016	1.50% Step Up Euro Matures 02/16/2028 (EUR)	
Bal	08/03/2018	24.5	01/12/2016	1.75% Step Up Euro Matures 02/10/2031 (EUR)	
Bal	08/03/2018	10	01/17/2018	1.40% Euro 01/17/2028 (EUR)	
Bal	08/03/2018	200	12/07/2017	Flt Rt Euro 12/12/2022 (EUR)	
Bal	08/03/2018	10	02/15/2018	1.45% Euro 02/15/2027 (EUR)	
Bal	08/03/2018	10	12/19/2016	2.50% Step Down Euro Matures 12/07/2032 (EUR)	
Bal	08/03/2018	10	02/07/2017	0.28% Euro Matures 02/07/2020 (EUR)	
Bal	08/03/2018	50	02/01/2017	1.40% Euro Matures 02/03/2025 (EUR)	
Bal	08/03/2018	10	03/06/2017	1.00% Euro Matures 03/06/2024 (EUR)	
Bal	08/03/2018	10	02/08/2017	1.42% Euro Matures 02/08/2027 (EUR)	
Bal	08/03/2018	10	02/07/2017	0.09% Euro Matures 02/07/2019 (EUR)	
Bal	08/03/2018	20	11/20/2017	1.70% Step Up Euro Matures 12/12/2029 (EUR)	
Bal	08/03/2018	10	02/15/2018	1.50% Euro 02/15/2028 (EUR)	
Bal	08/03/2018	20	01/12/2018	0.75% Euro 01/12/2023 (EUR)	
Bal	08/03/2018	20	02/09/2018	0.90% Step Up Euro 02/09/2024 (EUR)	
Bal	08/03/2018	20	02/09/2018	0.85% Euro 02/09/2023 (EUR)	
Bal	08/03/2018	20	11/13/2017	1.00% Euro Matures 11/13/2024 (EUR)	
Bal	08/03/2018	20	07/19/2016	0.50% Euro Matures 02/19/2024 (EUR)	
Bal	08/03/2018	10	07/25/2016	2.00% Step Down Euro Matures 08/02/2032 (EUR)	
Bal	08/03/2018	20	07/26/2016	1.00% German Matures 07/28/2026 (EUR)	
Bal	08/03/2018	10	09/02/2016	0.30% Euro Matures 09/02/2021 (EUR)	
Bal	08/03/2018	10	06/20/2016	1.75% Euro Matures 06/28/2032 (EUR)	
Bal	08/03/2018	20	06/22/2016	0.70% Euro Matures 07/19/2024 (EUR)	
Bal	08/03/2018	10	06/22/2016	1.00% Fixed/Flt Rt Euro Matures 07/27/2026 (EUR)	
Bal	08/03/2018	10	06/22/2016	1.00% Step Up Euro Matures 07/20/2027 (EUR)	
Bal	08/03/2018	30	08/03/2016	1.30% Step Up Euro Matures 08/03/2032 (EUR)	
Bal	08/03/2018	10	03/03/2016	0.80% Euro Matures 04/04/2024 (EUR)	
Bal	08/03/2018	10	03/03/2016	0.50% Euro Matures 04/05/2022 (EUR)	
Bal	08/03/2018	10	06/22/2016	Flt Rt Euro Matures 07/29/2024 (EUR)	
Bal	08/03/2018	10	07/12/2016	Flt Rt Euro Matures 08/12/2025 (EUR)	
Bal	08/03/2018	40	09/22/2016	1.20% Step Up Euro Matures 09/22/2032 (EUR)	
Bal	08/03/2018	20	08/26/2016	0.60% Euro Matures 08/26/2024 (EUR)	
Bal	08/03/2018	11.033	02/25/2016	Flt Rt Euro Matures 04/04/2024 (EUR)	
Bal	08/03/2018	10.828	03/02/2016	1.40% Step Up Euro Matures 04/01/2031 (EUR)	
Bal	08/03/2018	11.147	03/10/2016	1.46% Euro Matures 03/17/2028 (EUR)	
Bal	08/03/2018	50	10/11/2016	1.55% Euro Matures 10/14/2031 (EUR)	
Bal	08/03/2018	22.633	03/17/2016	0.20% Step Up Euro Matures 03/23/2020 (EUR)	
Bal	08/03/2018	11.316	03/17/2016	1.20% Step Up Euro Matures 04/20/2028 (EUR)	
Bal	08/03/2018	22.371	03/29/2016	1.40% Step Up Euro Matures 04/28/2031 (EUR)	
Bal	08/03/2018	11.355	03/30/2016	Flt Rt Euro Matures 05/03/2024 (EUR)	
Bal	08/03/2018	11.355	03/30/2016	0.80% Euro Matures 04/29/2024 (EUR)	
Bal	08/03/2018	22.71	03/30/2016	0.60% Euro Matures 05/03/2022 (EUR)	
Bal	08/03/2018	22.276	05/30/2016	0.55% Euro Matures 07/04/2022 (EUR)	
Bal	08/03/2018	11.345	04/01/2016	0.75% Fixed/Flt Rt Euro Matures 04/27/2026 (EUR)	
Bal	08/03/2018	11.289	04/21/2016	1.50% Step Up Euro Matures 05/26/2031 (EUR)	
Bal	08/03/2018	20	11/10/2016	0.75% Euro Matures 12/13/2024 (EUR)	
Bal	08/03/2018	11.307	04/26/2016	0.60% Step Up Euro Matures 05/27/2024 (EUR)	
Bal	08/03/2018	22.63	04/28/2016	0.60% Euro Matures 06/03/2022 (EUR)	
Bal	08/03/2018	11.315	04/28/2016	1.00% Euro Matures 06/02/2025 (EUR)	
Bal	08/03/2018	11.315	04/28/2016	Flt Rt Euro Matures 06/03/2024 (EUR)	
Bal	08/03/2018	22.32	06/02/2016	1.00% Fixed/Flt Rt Euro Matures 06/29/2026 (EUR)	
Bal	08/03/2018	22.32	06/02/2016	Flt Rt Euro Matures 06/28/2024 (EUR)	
Bal	08/03/2018	20	11/02/2016	0.20% Step Up Euro Matures 11/09/2020 (EUR)	
Bal	08/03/2018	10	11/03/2016	1.15% Step Up Euro Matures 12/06/2028 (EUR)	
Bal	08/03/2018	10	11/04/2016	1.00% Step Up Euro Matures 12/07/2026 (EUR)	
Bal	08/03/2018	5	11/04/2016	1.91% Euro Matures 11/10/2036 (EUR)	
Bal	08/03/2018	20	11/17/2016	0.85% Euro Matures 12/19/2023 (EUR)	
Bal	08/03/2018	50	11/16/2016	Flt Rt Euro Matures 11/22/2021 (EUR)	
Bal	08/03/2018	20	10/11/2016	0.70% Euro Matures 10/14/2024 (EUR)	
Bal	08/03/2018	30	10/12/2016	1.25% Step Up Euro Matures 11/15/2032 (EUR)	
Bal	08/03/2018	50	10/13/2016	Flt Rt Euro Matures 10/13/2026 (EUR)	
Bal	08/03/2018	10	10/19/2016	2.75% Step Down Euro Matures 10/25/2032 (EUR)	
Bal	08/03/2018	100	10/28/2016	1.50% Euro Matures 11/05/2026 (EUR)	
Bal	08/03/2018	10	11/02/2016	0.45% Step Up Euro Matures 11/08/2022 (EUR)	
Bal	08/03/2018	20	11/03/2016	1.00% Euro Matures 12/07/2026 (EUR)	
Bal	08/03/2018	22.32	06/02/2016	0.80% Euro Matures 06/28/2024 (EUR)	
Bal	08/03/2018	22.32	06/02/2016	1.25% Step Up Euro Matures 06/28/2029 (EUR)	
Bal	08/03/2018	5	11/16/2016	0.47% Euro Matures 11/22/2021 (EUR)	
Bal	08/03/2018	20	10/11/2016	0.95% Euro Matures 10/13/2026 (EUR)	
Bal	08/03/2018	10	10/06/2016	0.80% Step Up Euro Matures 11/09/2026 (EUR)	
Bal	08/03/2018	10	10/28/2016	0.40% Step Up Euro Matures 11/24/2023 (EUR)	
Bal	08/03/2018	10	10/31/2016	0.50% Step Up Euro Matures 12/02/2027 (EUR)	
Bal	08/03/2018	20	11/08/2016	0.10% Step Up Euro Matures 06/15/2020 (EUR)	
Bal	08/03/2018	20	11/10/2016	1.40% Step Up Euro Matures 12/15/2031 (EUR)	
Bal	08/03/2018	250	11/07/2016	Flt Rt Euro Matures 11/11/2019 (EUR)	
Bal	08/03/2018	20	10/06/2016	1.00% Step Up Euro Matures 11/08/2028 (EUR)	
Bal	08/03/2018	20	10/07/2016	2.50% Step Down Euro Matures 10/13/2032 (EUR)	
Bal	08/03/2018	20	10/10/2016	0.80% Euro Matures 11/09/2026 (EUR)	
Bal	08/03/2018	20	10/11/2016	0.83% Euro Matures 10/13/2025 (EUR)	
Bal	08/03/2018	20	10/11/2016	0.60% Euro Matures 10/13/2023 (EUR)	
Bal	08/03/2018	51.01	02/09/2015	0.63% Step Up German Matures 02/20/2023 (EUR)	
Bal	08/03/2018	136.016	01/16/2014	3.00% German Matures 01/20/2028 (EUR)	
Bal	08/03/2018	55.247	11/03/2015	1.50% German Matures 11/05/2026 (EUR)	
Bal	08/03/2018	15.386	11/04/2015	Flt Rt Euro Matures 11/11/2019 (GBP)	
Bal	08/03/2018	11.222	09/10/2015	1.25% Step Down Euro Matures 10/14/2025 (EUR)	

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Bal	08/03/2018	111.876	05/05/2015	Flt Rt Euro Matures 05/11/2023 (EUR)	
Bal	08/03/2018	112.82	06/04/2015	Flt Rt Euro Matures 06/08/2020 (EUR)	
Bal	08/03/2018	813.714	01/13/2016	1.00% Euro Matures 01/20/2021 (EUR)	
Bal	08/03/2018	21.652	01/12/2016	0.02% German Matures 01/18/2019 (EUR)	
Bal	08/03/2018	11.096	09/03/2015	0.70% Step Up Euro Matures 10/06/2022 (EUR)	
Bal	08/03/2018	11.096	09/03/2015	1.00% Step Up Euro Matures 04/15/2024 (EUR)	
Bal	08/03/2018	226.329	09/17/2015	1.92% Euro Matures 09/23/2030 (EUR)	
Bal	08/03/2018	11.377	09/18/2015	1.85% Step Up Euro Matures 10/28/2030 (EUR)	
Bal	08/03/2018	11.174	09/25/2015	1.11% Euro Matures 10/02/2023 (EUR)	
Bal	08/03/2018	112.04	10/01/2015	0.55% Euro Matures 09/30/2022 (EUR)	
Bal	08/03/2018	111.625	09/30/2015	0.60% Euro Matures 10/10/2019 (EUR)	
Bal	08/03/2018	11.16	10/22/2015	Flt Rt Euro Matures 11/17/2023 (EUR)	
Bal	08/03/2018	11.16	10/22/2015	1.85% Step Up Euro Matures 11/25/2030 (EUR)	
Bal	08/03/2018	21.904	11/03/2015	1.63% German Matures 11/05/2027 (EUR)	
Bal	08/03/2018	21.904	11/03/2015	1.38% German Matures 11/05/2025 (EUR)	
Bal	08/03/2018	21.904	11/03/2015	1.25% German Matures 11/05/2024 (EUR)	
Bal	08/03/2018	10.741	11/06/2015	0.80% Step Up Euro Matures 12/08/2022 (EUR)	
Bal	08/03/2018	10.755	11/12/2015	0.60% Euro Matures 12/09/2020 (EUR)	
Bal	08/03/2018	10.737	11/19/2015	Flt Rt Euro Matures 12/22/2023 (EUR)	
Bal	08/03/2018	21.34	11/20/2015	1.75% Step Up Euro Matures 12/23/2030 (EUR)	
Bal	08/03/2018	21.281	11/24/2015	0.71% German Matures 11/26/2020 (EUR)	
Bal	08/03/2018	10.602	11/25/2015	0.50% Euro Matures 01/12/2021 (EUR)	
Bal	08/03/2018	11.256	01/26/2015	Flt Rt Euro Matures 02/18/2030 (EUR)	
Bal	08/03/2018	21.777	12/04/2015	1.10% German Matures 12/09/2021 (EUR)	
Bal	08/03/2018	10.852	12/07/2015	1.75% Step Up Euro Matures 12/11/2030 (EUR)	
Bal	08/03/2018	10.871	12/08/2015	0.60% Euro Matures 01/08/2021 (EUR)	
Bal	08/03/2018	10.997	12/11/2015	Flt Rt Euro Matures 01/19/2024 (EUR)	
Bal	08/03/2018	10.834	12/17/2015	1.50% Step Up Euro Matures 01/20/2028 (EUR)	
Bal	08/03/2018	24.942	12/18/2015	1.80% Step Up Euro Matures 01/27/2031 (EUR)	
Bal	08/03/2018	10.721	01/05/2016	1.00% Step Up Euro Matures 02/09/2024 (EUR)	
Bal	08/03/2018	10.833	01/07/2016	0.60% Euro Matures 02/02/2021 (EUR)	
Bal	08/03/2018	10.84	01/14/2016	Flt Rt Euro Matures 02/09/2024 (EUR)	
Bal	08/03/2018	15.861	06/05/2015	0.75% Step Up Euro Matures 06/15/2022 (EUR)	
Bal	08/03/2018	5.489	07/23/2015	0.65% Step Up German Matures 08/03/2021 (EUR)	
Bal	08/03/2018	267.39	08/05/2014	0.90% German Matures 08/08/2019 (EUR)	
Bal	08/03/2018	264.072	08/26/2014	1.63% German Matures 08/29/2024 (EUR)	
Bal	08/03/2018	11	07/14/2015	0.50% Step Up Euro Matures 08/14/2023 (EUR)	
Bal	08/03/2018	11	07/14/2015	3.20% Step Down Euro Matures 07/21/2031 (EUR)	
Bal	08/03/2018	109.804	08/10/2015	1.50% Euro Matures 06/30/2025 (EUR)	
Bal	08/03/2018	11.221	08/28/2015	3.00% Step Down Euro Matures 09/29/2031 (EUR)	
Bal	08/03/2018	57.037	04/08/2016	1.20% German Matures 04/13/2026 (EUR)	
Bal	08/03/2018	22.815	04/08/2016	0.60% German Matures 04/12/2022 (EUR)	
Bal	08/03/2018	22.815	04/08/2016	0.45% German Matures 04/12/2021 (EUR)	
Bal	08/03/2018	22.815	04/08/2016	0.30% German Matures 04/14/2020 (EUR)	
Bal	08/03/2018	11.298	04/15/2016	1.15% Euro Matures 05/18/2026 (EUR)	
Bal	08/03/2018	77.074	01/26/2016	Flt Rt German Matures 07/28/2021 (EUR)	
Bal	08/03/2018	10.939	01/28/2016	0.50% German Matures 03/02/2021 (EUR)	
Bal	08/03/2018	10.821	01/29/2016	1.00% Euro Matures 02/26/2024 (EUR)	
Bal	08/03/2018	21.787	02/01/2016	0.75% German Matures 02/03/2023 (EUR)	
Bal	08/03/2018	11.244	02/12/2016	0.55% Euro Matures 03/09/2022 (EUR)	
Bal	08/03/2018	11.16	10/22/2015	0.60% German Matures 11/17/2020 (EUR)	
Bal	08/03/2018	10.96	10/29/2015	0.80% German Matures 12/02/2022 (EUR)	
Bal	08/03/2018	10.96	10/29/2015	Flt Rt German Matures 11/24/2023 (EUR)	
Bal	08/03/2018	110.345	11/02/2015	0.52% German Matures 10/31/2022 (EUR)	
Bal	08/03/2018	20	11/10/2016	0.50% Euro Matures 12/13/2022 (EUR)	
Bal	08/03/2018	20	06/29/2016	0.50% Euro Matures 08/03/2023 (EUR)	
Bal	08/03/2018	20	07/01/2016	Flt Rt German Matures 07/06/2021 (EUR)	
Bal	08/03/2018	50.948	01/17/2012	2.65% Step Up German Matures 02/14/2019 (EUR)	
Bal	08/03/2018	251.241	09/04/2012	Flt Rt German Matures 09/07/2022 (EUR)	
Bal	08/03/2018	130.545	05/30/2013	2.40% German Matures 06/04/2024 (EUR)	
Bal	08/03/2018	130.545	05/30/2013	2.25% German Matures 06/02/2023 (EUR)	
Bal	08/03/2018	130.545	05/30/2013	2.00% German Matures 06/03/2022 (EUR)	
Bal	08/03/2018	130.545	05/30/2013	1.75% German Matures 06/04/2021 (EUR)	
Bal	08/03/2018	130.545	05/30/2013	1.63% German Matures 06/04/2020 (EUR)	
Bal	08/03/2018	130.545	05/30/2013	1.25% German Matures 06/04/2019 (EUR)	
Bal	08/03/2018	130.729	05/02/2013	2.43% German Matures 05/06/2025 (EUR)	
Bal	08/03/2018	263.891	06/06/2013	1.80% German Matures 06/10/2020 (EUR)	
Bal	08/03/2018	263.891	06/06/2013	2.00% German Matures 06/10/2021 (EUR)	
Bal	08/03/2018	263.501	06/20/2013	2.50% German Matures 06/26/2023 (EUR)	
Bal	08/03/2018	131.751	06/20/2013	2.95% German Matures 06/24/2026 (EUR)	
Bal	08/03/2018	267.709	08/08/2013	Flt Rt German Matures 08/14/2023 (EUR)	
Bal	08/03/2018	259.249	09/25/2012	Flt Rt German Matures 09/28/2022 (EUR)	
Bal	08/03/2018	259.249	09/25/2012	2.50% German Matures 09/28/2021 (EUR)	
Bal	08/03/2018	129.349	10/02/2012	2.50% German Matures 09/15/2021 (EUR)	
Bal	08/03/2018	259.38	10/08/2012	2.18% German Matures 10/10/2019 (EUR)	
Bal	08/03/2018	258.031	10/10/2012	2.00% German Matures 12/12/2019 (EUR)	
Bal	08/03/2018	130.23	10/16/2012	2.38% German Matures 10/19/2021 (EUR)	
Bal	08/03/2018	256.381	11/21/2012	Flt Rt German Matures 11/26/2021 (EUR)	
Bal	08/03/2018	129.309	11/27/2012	2.25% German Matures 11/30/2020 (EUR)	
Bal	08/03/2018	129.309	11/27/2012	2.50% German Matures 11/30/2022 (EUR)	
Bal	08/03/2018	264.271	01/10/2013	2.35% German Matures 01/13/2023 (EUR)	
Bal	08/03/2018	246.181	08/09/2012	2.75% German Matures 08/15/2022 (EUR)	
Bal	08/03/2018	246.281	08/10/2012	2.50% German Matures 08/17/2020 (EUR)	
Bal	08/03/2018	252.701	09/06/2012	2.13% German Matures 09/12/2019 (EUR)	
Bal	08/03/2018	260.291	03/11/2013	1.38% German Matures 03/14/2019 (EUR)	
Bal	08/03/2018	261.318	03/15/2013	2.13% German Matures 03/21/2022 (EUR)	
Bal	08/03/2018	261.66	04/10/2012	Flt Rt German Matures 04/16/2020 (EUR)	
Bal	08/03/2018	138.401	03/06/2014	Flt Rt German Matures 03/11/2024 (EUR)	
Bal	08/03/2018	139.049	03/12/2014	Flt Rt German Matures 03/17/2021 (EUR)	
Bal	08/03/2018	137.825	03/31/2014	2.77% German Matures 04/03/2029 (EUR)	
Bal	08/03/2018	277.62	04/10/2014	2.25% German Matures 02/28/2024 (EUR)	
Bal	08/03/2018	277.62	04/10/2014	2.13% German Matures 11/30/2023 (EUR)	
Bal	08/03/2018	50	04/04/2014	2.00% Euro Matures 04/04/2019 (USD)	
Bal	08/03/2018	273.56	09/13/2011	3.38% German Matures 09/16/2021 (EUR)	
Baa2	08/29/2018	10	06/18/2018	Flt Rt Euro 06/18/2021 (EUR)	
Bal	08/29/2018	10	06/15/2018	2.00% Euro 12/15/2031 (EUR)	
Bal	08/29/2018	20	06/06/2018	0.90% Step Up Euro 06/06/2024 (EUR)	
Bal	08/29/2018	20	06/11/2018	1.25% Euro 06/11/2025 (EUR)	
Bal	08/29/2018	10	06/08/2018	1.00% Step Up Euro 06/08/2027 (EUR)	
Baa2	08/30/2018	50	07/26/2018	1.75% Euro 07/26/2030 (EUR)	
Baa2	08/30/2018	50	07/24/2018	1.25% Euro 07/24/2026 (EUR)	
Baa2	08/30/2018	50	07/26/2018	0.25% Euro 07/26/2021 (EUR)	
Baa2	08/30/2018	50	07/26/2018	1.38% Euro 07/26/2027 (EUR)	
Baa2	08/30/2018	50	07/26/2018	0.70% Euro 07/26/2023 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Baa2	08/30/2018	50	07/26/2018	0.50% Euro 07/26/2022 (EUR)	
	Baa2	08/30/2018	50	07/26/2018	0.90% Euro 07/26/2024 (EUR)	
	Baa2	08/30/2018	50	07/25/2018	1.13% Euro 07/25/2025 (EUR)	
	Baa2	08/30/2018	50	07/26/2018	1.65% Euro 07/26/2029 (EUR)	
	Baa2	08/30/2018	50	07/26/2018	1.50% Euro 07/26/2028 (EUR)	
	Baa2	09/03/2018	10	07/13/2018	Flt Rt Euro 07/13/2023 (EUR)	
	Ba1	09/03/2018	10	07/13/2018	1.00% Step Up Euro 07/13/2027 (EUR)	
	Ba1	09/03/2018	10	07/16/2018	2.00% Euro 07/16/2032 (EUR)	
	Ba1	09/03/2018	20	07/11/2018	1.13% Euro 07/11/2025 (EUR)	
	Ba1	09/03/2018	100	04/10/2018	Flt Rt Euro 04/10/2028 (EUR)	
	Baa2	09/06/2018	10	07/25/2018	1.50% Fixed/Flt Rt Euro 07/25/2028 (EUR)	
	Baa2	09/06/2018	10	08/02/2018	0.40% Step Up Euro 08/02/2022 (EUR)	
	Ba1	09/06/2018	10	07/12/2018	0.90% Euro 07/12/2023 (EUR)	
	Baa2	09/06/2018	10	08/06/2018	1.10% Euro 08/06/2025 (EUR)	
	Ba1	09/06/2018	50	05/17/2018	0.55% Euro 05/17/2021 (EUR)	
	Baa2	09/19/2018	250	08/28/2018	Flt Rt Euro 02/28/2020 (EUR)	
	Baa2	09/19/2018	100	08/28/2018	Flt Rt Euro 08/28/2023 (EUR)	
	Baa2	09/19/2018	10	08/29/2018	2.12% Euro 08/29/2035 (EUR)	
	Baa2	10/08/2018	100	09/19/2018	0.80% German 09/19/2023 (EUR)	
	Baa2	10/08/2018	20	09/17/2018	1.05% Euro 09/17/2025 (EUR)	
	Baa2	10/08/2018	200	09/14/2018	Flt Rt Euro 09/14/2022 (EUR)	
	Ba1	10/09/2018	200	07/25/2014	1.88% Euro 07/25/2024 (EUR)	
	Baa2	10/09/2018	10	10/19/2018	Flt Rt Euro 10/19/2022 (EUR)	
	Baa2	10/09/2018	10	09/25/2018	Flt Rt Euro 09/25/2025 (EUR)	
	Baa2	10/09/2018	10	09/25/2018	0.50% Step Up Euro 09/25/2023 (EUR)	
	Baa2	10/09/2018	20	10/17/2018	0.75% Euro 04/17/2024 (EUR)	
	Baa2	10/22/2018	250	08/28/2018	Euro 08/28/2020 (EUR)	
	Baa2	10/22/2018	10	09/27/2018	Flt Rt Euro 09/27/2028 (EUR)	
	Baa2	10/22/2018	100	08/15/2018	0.90% Euro 08/15/2022 (EUR)	
	Baa2	10/22/2018	250	08/28/2018	Flt Rt Euro 08/28/2020 (EUR)	
	Baa2	10/22/2018	100	08/28/2018	Flt Rt Euro 08/28/2023 (EUR)	
	Baa2	10/26/2018	10	08/10/2018	1.00% Step Up Euro 08/10/2027 (EUR)	
	Baa2	10/26/2018	10	08/09/2018	0.65% Euro 08/09/2023 (EUR)	
	Ba1	10/26/2018	20	07/20/2018	0.37% Euro 07/20/2021 (EUR)	
	Baa2	10/26/2018	10	09/18/2018	1.30% Step Up Euro 09/18/2028 (EUR)	
	Baa2	10/26/2018	10	09/19/2018	Flt Rt Euro 09/19/2022 (EUR)	
	Baa2	10/30/2018	10	08/06/2018	Flt Rt Euro 08/06/2024 (EUR)	
	Baa2	10/30/2018	10	08/03/2018	Flt Rt Euro 08/03/2022 (EUR)	
	Ba1	10/30/2018	20	06/20/2018	0.75% Euro 02/15/2022 (EUR)	
	Baa2	10/30/2018	10	07/06/2018	Flt Rt German 07/06/2022 (EUR)	
	Baa2	10/30/2018	10	08/02/2018	0.75% Step Up Euro 08/02/2024 (EUR)	
	Baa2	10/31/2018	5	04/11/2018	Flt Rt German 04/11/2025 (EUR)	
	Baa2	10/31/2018	10	03/16/2018	Flt Rt Euro 03/16/2026 (EUR)	
	Ba1	10/31/2018	10	01/26/2018	0.55% Euro 01/26/2022 (EUR)	
	Baa2	10/31/2018	10	08/03/2018	0.25% Euro 08/03/2021 (EUR)	
	Baa2	10/31/2018	8	06/28/2018	4.00% Fixed/Flt Rt Euro 06/28/2038 (EUR)	
	Baa2	10/31/2018	20	08/27/2018	0.60% Step Up Euro 08/27/2024 (EUR)	
	Baa2	10/31/2018	10	09/24/2018	1.75% Euro 09/24/2032 (EUR)	
	Baa2	10/31/2018	20	08/28/2018	1.00% Euro 08/28/2025 (EUR)	
	Baa2	10/31/2018	50	08/22/2018	Flt Rt Euro 08/22/2022 (EUR)	
	Baa2	10/31/2018	50	08/22/2018	1.50% Euro 04/29/2026 (EUR)	
	Baa2	11/01/2018	10	09/18/2018	0.65% Euro 09/18/2023 (EUR)	
	Baa2	11/01/2018	10	09/20/2018	1.30% Euro 09/20/2027 (EUR)	
	Baa2	11/01/2018	10	08/28/2018	Flt Rt Euro 08/28/2024 (EUR)	
	Baa2	11/01/2018	10	09/26/2018	0.35% Euro 09/26/2022 (EUR)	
	Baa2	11/01/2018	10	09/25/2018	0.75% Step Up Euro 09/25/2025 (EUR)	
	Baa2	11/01/2018	100	08/14/2018	Flt Rt Euro 08/14/2024 (EUR)	
	Baa2	11/01/2018	10	08/28/2018	0.25% Euro 02/28/2022 (EUR)	
	Baa2	11/01/2018	10	08/29/2018	0.30% Step Up Euro 08/29/2022 (EUR)	
	Baa2	11/05/2018	10	11/07/2018	2.00% Euro 11/07/2033 (EUR)	
	Baa2	11/05/2018	50	10/11/2018	1.60% German 10/11/2027 (EUR)	
	Baa2	11/05/2018	10	10/29/2018	1.00% Step Up Euro 10/29/2025 (EUR)	
	Baa2	11/05/2018	10	11/06/2018	Flt Rt Euro 11/06/2025 (EUR)	
	Baa2	11/05/2018	10	11/07/2018	Flt Rt Euro 11/07/2028 (EUR)	
	Baa2	11/09/2018	10	10/19/2018	1.30% Euro 10/19/2027 (EUR)	
	Baa2	11/09/2018	10	10/26/2018	0.50% Step Up Euro 10/26/2023 (EUR)	
	Baa2	11/09/2018	20	11/06/2018	0.75% Euro 11/06/2024 (EUR)	
	Baa2	11/09/2018	10	10/26/2018	0.40% Euro 10/26/2022 (EUR)	
	Baa2	11/09/2018	10	10/25/2018	1.00% Step Up Euro 10/25/2028 (EUR)	
	Baa2	12/20/2018	10	11/23/2018	0.20% Matures 11/23/2021 (EUR)	
	Baa2	12/20/2018	10	11/22/2018	0.40% Matures 11/22/2022 (EUR)	
	Baa2	12/20/2018	10	11/21/2018	Matures 11/21/2022 (EUR)	
	Baa2	12/20/2018	10	11/22/2018	1.25% Matures 11/22/2028 (EUR)	
	Baa2	12/20/2018	10	11/15/2018	0.21% Matures 11/15/2021 (EUR)	
	Baa2	12/20/2018	10	12/18/2018	Matures 12/18/2022 (EUR)	
	Baa2	12/20/2018	10	12/14/2018	Matures 12/14/2028 (EUR)	
	Baa2	12/20/2018	20	12/14/2018	0.70% Matures 12/14/2023 (EUR)	
	Baa2	12/20/2018	10	11/26/2018	0.75% Matures 11/26/2024 (EUR)	
Nordea Bank AB	Aa3	02/06/2018	1000	02/07/2018	Flt Rt Euro 02/07/2022 (EUR)	
	Aa3	03/13/2018	50	03/08/2018	Flt Rt Euro 03/14/2021 (EUR)	
	Aa3	03/23/2018	50	03/21/2018	Flt Rt Euro 03/28/2022 (EUR)	
	Aa3	03/28/2018	160	03/21/2018	Flt Rt Euro 03/28/2019 (USD)	
	Aa3	03/28/2018	400	04/06/2018	0.56% Euro 04/06/2022 (SEK)	
	Aa3	03/28/2018	600	04/06/2018	0.32% Euro 04/06/2021 (SEK)	
	Aa3	05/09/2018	2500	05/15/2018	0.04% Euro 05/15/2020 (SEK)	
	Aa3	05/15/2018	50	05/08/2018	0.05% Euro 03/19/2021 (EUR)	
	Aa3	05/22/2018	30	05/24/2018	0.57% Euro 05/24/2023 (EUR)	
	Aa3	05/22/2018	50	05/22/2018	0.90% Euro 05/22/2025 (EUR)	
	Aa3	06/15/2018	120	06/12/2018	Flt Rt Euro 06/18/2020 (EUR)	
	Baa1	06/20/2018	2250	06/19/2018	1.13% Euro 06/27/2023 (SEK)	
	Aa3	06/20/2018	1200	06/05/2018	0.36% Euro 06/14/2021 (SEK)	
	Baa1	06/20/2018	750	06/19/2018	Flt Rt Euro 06/27/2023 (SEK)	
	Aa3	06/20/2018	150	06/19/2018	1.39% Euro 06/19/2028 (EUR)	
	Baa1	06/25/2018	1000	06/26/2018	0.88% Euro 06/26/2023 (EUR)	
	Baa1	08/06/2018	60	08/03/2018	2.05% Euro 08/10/2033 (EUR)	
	Baa1	08/23/2018	750	08/22/2018	3.75% Global 08/30/2023 (USD)	
	Baa1	08/23/2018	250	08/22/2018	Flt Rt Global 08/30/2023 (USD)	
	Baa1	09/13/2018	2000	09/11/2018	Flt Rt Euro 09/18/2023 (NOK)	
	Baa1	09/21/2018	1750	09/19/2018	Sub Flt Rt Euro 09/26/2028 (SEK)	
	Baa1	09/21/2018	500	09/19/2018	Sub Flt Rt Euro 09/26/2028 (NOK)	
	Aa3	09/24/2018	750	06/18/2018	Flt Rt Euro 06/18/2020 (NOK)	
	Aa3	09/24/2018	1500	06/15/2018	Flt Rt Euro 06/15/2021 (NOK)	
Nordic Investment Bank	Aaa	01/10/2018	400	01/19/2018	3.00% New Zealand Matures 01/19/2023 (NZD)	
	Aaa	01/12/2018	500	01/16/2018	1.13% Euro Matures 12/15/2023 (GBP)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aaa	01/12/2018	150	01/16/2018	0.24% Euro Matures 01/16/2025 (EUR)
	Aaa	01/25/2018	500	01/29/2018	1.38% Euro Matures 01/27/2028 (SEK)
	Aaa	01/26/2018	1000	02/01/2018	2.25% Global 02/01/2021 (USD)
	Aaa	01/29/2018	2000	01/31/2018	8.65% Euro Matures 01/31/2025 (MXN)
	Aaa	02/01/2018	25	02/05/2018	1.91% Euro 02/05/2048 (EUR)
	Aaa	02/09/2018	500	02/12/2018	1.05% Euro 05/12/2025 (SEK)
	Aaa	02/09/2018	20	02/14/2018	1.96% Euro 02/14/2048 (EUR)
	Aaa	02/12/2018	10	02/14/2018	Zero Cpn Euro 02/14/2058 (EUR)
	Aaa	02/16/2018	88.2	02/26/2018	7.48% Euro 02/26/2021 (MXN)
	Aaa	02/16/2018	54.66	02/26/2018	Dual Curr Flt Rt Euro 02/26/2021 (BRL)
	Aaa	02/16/2018	1000	02/26/2018	Dual Curr Flt Rt Euro 02/26/2021 (INR)
	Aaa	02/16/2018	288.21	02/26/2018	11.91% Euro 02/26/2020 (TRY)
	Aaa	02/21/2018	10	02/21/2018	Zero Cpn Euro 02/21/2048 (EUR)
	Aaa	02/21/2018	25	02/21/2018	1.96% Euro 02/21/2048 (EUR)
	Aaa	02/26/2018	50	02/28/2018	3.30% Australian 08/28/2028 (AUD)
	Aaa	02/27/2018	30	02/28/2018	Zero Cpn Euro 02/28/2048 (EUR)
	Aaa	03/07/2018	350	03/08/2018	2.02% Euro 03/08/2021 (HKD)
	Aaa	03/21/2018	30	03/16/2018	1.88% Euro 03/16/2048 (EUR)
	Aaa	03/21/2018	60	03/19/2018	Zero Cpn Euro 03/19/2048 (USD)
	Aaa	03/23/2018	20	03/26/2018	1.90% Euro 03/26/2048 (EUR)
	Aaa	04/09/2018	1500	04/10/2018	1.88% Euro 04/10/2024 (NOK)
	Aaa	04/09/2018	500	04/10/2018	Flt Rt Euro 05/12/2021 (USD)
	Aaa	04/30/2018	500	04/30/2018	2.37% Euro 04/30/2020 (HKD)
	Aaa	05/02/2018	100	05/04/2018	Flt Rt Euro 05/04/2020 (HKD)
	Aaa	05/15/2018	100	05/16/2018	4.00% Euro 11/04/2026 (NOK)
	Aaa	05/25/2018	125	05/30/2018	15.00% Euro 05/30/2023 (TRY)
	Aaa	05/30/2018	1000	06/01/2018	2.50% Euro 06/01/2038 (NOK)
	Aaa	05/30/2018	325	06/01/2018	Zero Cpn Euro 06/01/2028 (TRY)
	Aaa	06/07/2018	250	06/11/2018	1.13% Euro 12/15/2022 (GBP)
	Aaa	06/29/2018	500	05/03/2018	0.50% Euro 11/03/2025 (EUR)
	Aaa	07/06/2018	300	07/10/2018	Flt Rt Euro 09/23/2021 (NOK)
	Aaa	07/18/2018	1000	07/19/2018	2.88% Global 07/19/2023 (USD)
	Aaa	08/14/2018	30	08/16/2018	Zero Cpn Euro 08/16/2023 (TRY)
	Aaa	09/07/2018	1031.3	09/18/2018	Dual Curr Flt Rt Euro 09/16/2021 (INR)
	Aaa	09/07/2018	87.01	09/18/2018	Dual Curr Flt Rt Euro 09/16/2021 (BRL)
	Aaa	09/24/2018	260	09/28/2018	2.15% Euro 09/28/2048 (SEK)
	Aaa	10/04/2018	225	10/09/2018	3.13% New Zealand 03/18/2021 (NZD)
	Aaa	10/09/2018	115	10/11/2018	2.57% Euro 10/11/2020 (HKD)
	Aaa	11/20/2018	500	11/22/2018	1.50% Euro 08/31/2022 (NOK)
	Aaa	12/05/2018	60	12/04/2018	3.56% Matures 12/04/2020 (RON)
Nordrhein-Westfalen Land of	Aa1	03/08/2018	50	02/07/2018	2.35% Fixed/Flt Rt Euro 02/07/2033 (EUR)
	Aa1	03/08/2018	50	02/01/2018	1.39% Euro 02/01/2038 (EUR)
	Aa1	03/08/2018	10	01/18/2018	Flt Rt Euro 01/18/2033 (EUR)
	Aa1	03/26/2018	2025	03/13/2018	0.95% Euro 03/13/2028 (EUR)
	Aa1	03/26/2018	1000	02/22/2018	1.65% Euro 02/22/2038 (EUR)
	Aa1	04/26/2018	200	04/16/2018	2.00% Euro 04/16/2038 (SEK)
	Aa1	06/05/2018	30	04/16/2018	3.00% Fixed/Flt Rt Euro 04/16/2038 (USD)
	Aa1	06/05/2018	210	06/01/2018	2.50% Fixed/Flt Rt Euro 06/01/2038 (EUR)
	Aa1	06/25/2018	625	06/12/2018	1.50% Euro 06/12/2040 (EUR)
	Aa1	07/19/2018	1250	07/11/2018	1.75% Euro 07/11/2068 (EUR)
	Aa1	10/24/2018	50	09/24/2018	2.50% Fixed/Flt Rt Euro 09/24/2038 (USD)
	Aa1	10/24/2018	1000	10/16/2018	Flt Rt Euro 10/16/2020 (USD)
	Aa1	10/30/2018	50	09/17/2018	1.65% Euro 05/16/2047 (EUR)
	Aa1	10/30/2018	900	09/26/2018	1.95% Euro 09/26/2078 (EUR)
	Aa1	10/30/2018	220	07/23/2018	1.55% Euro 06/16/2048 (EUR)
	Aa1	11/07/2018	250	10/30/2018	Flt Rt Euro 10/29/2021 (GBP)
	Aa1	11/28/2018	1000	11/15/2018	0.90% Euro 11/15/2028 (EUR)
NRW.BANK	Aa1	01/05/2018	100	11/08/2017	3.50% Australian Matures 05/08/2028 (AUD)
	Aa1	01/16/2018	75	12/08/2017	0.45% Step Up German Matures 12/08/2027 (EUR)
	Aa1	01/16/2018	50	11/24/2017	0.45% Step Up German Matures 11/24/2027 (EUR)
	Aa1	01/16/2018	25	12/11/2017	0.35% Step Up Euro Matures 12/11/2027 (EUR)
	Aa1	01/16/2018	100	01/16/2018	0.34% Euro Matures 01/16/2025 (EUR)
	Aa1	01/16/2018	10	11/23/2017	0.30% Step Up German Matures 11/22/2027 (EUR)
	Aa1	02/06/2018	750	01/26/2018	Flt Rt German 01/26/2023 (EUR)
	Aa1	02/06/2018	25	01/19/2018	0.55% Step Up German 01/19/2028 (EUR)
	Aa1	02/06/2018	20	01/18/2018	0.80% Euro 01/18/2028 (EUR)
	Aa1	02/06/2018	1000	02/01/2018	Flt Rt Euro 02/01/2022 (USD)
	Aa1	02/22/2018	50	01/24/2018	0.83% German 01/24/2028 (EUR)
	Aa1	03/05/2018	10	02/07/2018	0.10% Step Up German 02/07/2028 (EUR)
	Aa1	03/08/2018	1100	03/06/2018	Flt Rt Euro 03/05/2021 (USD)
	Aa1	03/08/2018	10	07/05/2017	0.45% Step Up Euro 07/05/2027 (EUR)
	Aa1	03/21/2018	250	03/08/2018	2.68% Euro 09/08/2020 (USD)
	Aa1	03/21/2018	175	03/07/2018	Zero Cpn Euro 03/07/2048 (USD)
	Aa1	03/29/2018	100	03/09/2018	1.78% Euro 03/09/2020 (HKD)
	Aa1	03/29/2018	250	03/21/2018	1.25% Euro 12/15/2021 (GBP)
	Aa1	04/05/2018	10	03/23/2018	0.40% Step Up German 03/23/2026 (EUR)
	Aa1	04/05/2018	150	03/28/2018	Zero Cpn Euro 03/28/2048 (USD)
	Aa1	04/26/2018	10	04/26/2018	0.20% German 04/26/2028 (EUR)
	Aa1	05/03/2018	171	04/24/2018	Zero Cpn Euro 04/24/2048 (USD)
	Aa1	06/05/2018	10	05/15/2018	Flt Rt Euro 05/15/2028 (USD)
	Aa1	06/05/2018	1000	05/25/2018	0.50% Euro 05/26/2025 (EUR)
	Aa1	06/29/2018	500	07/02/2018	0.75% Euro 06/30/2028 (EUR)
	Aa1	06/29/2018	40	06/22/2018	0.35% Step Up German 06/22/2026 (EUR)
	Aa1	07/12/2018	20	07/12/2018	0.82% Euro 07/12/2028 (EUR)
	Aa1	07/12/2018	10	07/12/2018	0.07% Step Up German 07/12/2027 (EUR)
	Aa1	07/25/2018	10	07/19/2018	0.07% Step Up German 07/19/2027 (EUR)
	Aa1	08/10/2018	20	07/24/2018	0.25% Step Up German 07/24/2028 (EUR)
	Aa1	08/10/2018	19.5	08/08/2018	0.30% Step Up Euro 08/08/2028 (EUR)
	Aa1	08/29/2018	20	08/23/2018	0.25% Step Up Euro 08/23/2028 (EUR)
	Aa1	09/06/2018	20	08/24/2018	0.60% Step Up German 08/24/2028 (EUR)
	Aa1	10/02/2018	20	09/18/2018	0.10% Step Up German 09/18/2028 (EUR)
	Aa1	10/05/2018	1000	10/04/2018	3.13% Euro 10/04/2021 (USD)
	Aa1	10/30/2018	1000	10/24/2018	Flt Rt Euro 10/26/2020 (USD)
	Aa1	11/12/2018	275	11/08/2018	1.38% Euro 12/15/2023 (GBP)
	Aa1	11/28/2018	115	11/16/2018	2.58% Euro 11/16/2020 (HKD)
	Aa1	11/28/2018	5	11/27/2018	0.84% German 11/27/2028 (EUR)
	Aa1	11/28/2018	20	11/14/2018	1.04% Euro 11/14/2029 (EUR)
	Aa1	12/08/2018	10	12/06/2018	0.07% Matures 12/06/2028 (EUR)
	Aa1	12/14/2018	10	12/11/2018	0.40% Matures 12/11/2028 (EUR)
NTPC Ltd	Baa2	03/11/2018	400	03/19/2018	4.50% Euro 03/19/2028 (USD)
NV Nederlandse Gasunie	A1	08/08/2018	612.197	07/13/2012	2.63% Euro Matures 07/13/2022 (EUR)
	A1	08/08/2018	300	11/10/2016	Euro Matures 11/18/2019 (EUR)
	A1	08/08/2018	379.122	06/08/2006	4.50% Euro Matures 06/20/2021 (EUR)
	A1	08/08/2018	670.178	10/06/2011	3.63% Euro Matures 10/13/2021 (EUR)

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Oesterreichische Kontrollbank AG	A1	10/10/2018	300	10/08/2018	1.38% Euro 10/16/2028 (EUR)
	Aa1	03/27/2018	35	03/01/2018	3.50% Gtd Australian 08/03/2027 (AUD)
	Aa1	03/29/2018	535	01/18/2018	Gtd Flt Rt Euro 01/18/2023 (USD)
	Aa1	03/29/2018	200	01/19/2018	Gtd Flt Rt Euro 09/15/2020 (USD)
	Aa1	05/17/2018	130	05/15/2018	3.30% Gtd Australian 11/15/2028 (AUD)
	Aa1	07/05/2018	250	07/05/2018	1.13% Gtd Euro 12/15/2022 (GBP)
Oman Gov't of	Aa1	10/29/2018	50	10/12/2018	0.75% Gtd Euro 03/07/2022 (GBP)
	Baa3	03/16/2018	1250	01/17/2018	4.13% Global 01/17/2023 (USD)
	Baa3	03/16/2018	2500	01/17/2018	5.63% Global 01/17/2028 (USD)
Oman Sovereign Sukuk SAOC	Baa3	03/16/2018	2750	01/17/2018	6.75% Global 01/17/2048 (USD)
	Baa3	10/29/2018	1500	10/24/2018	5.93% Sukuk 10/31/2025 (USD)
OMV AG	A3	05/21/2018	676.251	11/18/2013	1.75% Euro Matures 11/25/2019 (EUR)
	A3	05/21/2018	979.317	09/19/2012	3.50% Euro Matures 09/27/2027 (EUR)
	A3	05/21/2018	665.478	10/05/2011	4.25% Euro Matures 10/12/2021 (EUR)
	A3	05/21/2018	684.922	02/10/2010	4.38% Euro Matures 02/10/2020 (EUR)
	A3	05/21/2018	979.317	09/19/2012	2.63% Euro Matures 09/27/2022 (EUR)
	A3	05/21/2018	1000	12/07/2017	1.00% Euro Matures 12/14/2026 (EUR)
	A3	11/27/2018	500	11/26/2018	0.75% Euro 12/04/2023 (EUR)
	A3	11/27/2018	500	11/26/2018	1.88% Euro 12/04/2028 (EUR)
Ontario Province of	Aa3	12/13/2018	151.337	01/14/2002	6.00% Matures 06/02/2042 (CAD)
	Aa3	12/13/2018	50	04/12/2018	3.20% Australian 10/12/2028 (AUD)
	Aa3	12/13/2018	21.922	01/09/2002	6.00% Step-Up Canadian Matures
	Aa3	12/13/2018	510.502	02/20/1998	6.25% Canadian Matures 08/25/2028 (CAD)
	Aa3	12/13/2018	82.784	08/17/2005	3.75% Step-Up Canadian Matures 06/02/2035 (CAD)
	Aa3	12/13/2018	17.192	02/21/2003	5.75% Canadian Matures 06/02/2043 (CAD)
	Aa3	12/13/2018	80.837	01/27/2005	5.20% Canadian Matures 12/02/2037 (CAD)
	Aa3	12/13/2018	4115.056	08/20/2004	5.60% Canadian Matures 06/02/2035 (CAD)
	Aa3	12/13/2018	65.603	08/17/1998	6.00% Canadian Matures 08/25/2038 (CAD)
	Aa3	12/13/2018	31.477	04/12/2002	6.20% Canadian Matures 07/13/2040 (CAD)
	Aa3	12/13/2018	184.472	03/03/2005	5.20% Canadian Matures 01/15/2031 (CAD)
	Aa3	12/13/2018	323.002	02/17/2005	4.85% Canadian Matures 06/02/2020 (CAD)
	Aa3	12/13/2018	160.346	06/02/2005	3.60% Step Up Canadian Matures 06/02/2035 (CAD)
	Aa3	12/13/2018	43.702	12/01/2006	6.20% Canadian Matures 12/02/2041 (CAD)
	Aa3	12/13/2018	24.085	09/13/2006	4.60% Canadian Matures 06/02/2044 (CAD)
	Aa3	12/13/2018	15	04/12/1995	7.375% Canadian 02/04/2027 (USD)
	Aa3	12/13/2018	19.055	02/03/1998	5% Step-Up Canadian (CAD)
	Aa3	12/13/2018	130.591	03/05/2004	3.00% Step-Up Canadian Matures 03/08/2033 (CAD)
	Aa3	12/13/2018	25.894	02/23/2007	4.50% Canadian Matures 06/02/2047 (CAD)
	Aa3	12/13/2018	146.778	04/23/2004	3.25% Canadian Matures 03/08/2033 (CAD)
	Aa3	12/13/2018	19.568	02/04/1998	7.375% Canadian Matures 02/04/2027 (CAD)
	Aa3	12/13/2018	1976.623	04/15/2009	4.75% Euro Matures 04/23/2019 (EUR)
	Aa3	12/13/2018	197.95	04/06/2009	3.38% Euro Matures 04/29/2019 (CHF)
	Aa3	12/13/2018	374.111	04/09/2010	2.38% Euro Matures 05/07/2020 (CHF)
	Aa3	12/13/2018	406.432	05/27/2010	1.65% Euro Matures 06/08/2020 (JPY)
	Aa3	12/13/2018	270.923	11/05/2009	2.50% Matures 12/04/2019 (CHF)
	Aa3	12/13/2018	1641.562	09/21/2010	3.00% Euro Matures 09/28/2020 (EUR)
	Aa3	12/13/2018	2640.314	12/03/2009	4.00% Euro Matures 12/03/2019 (EUR)
	Aa3	12/13/2018	262.904	08/12/2014	4.25% Australian Matures 08/22/2024 (AUD)
	Aa3	12/13/2018	97.175	02/13/2015	3.10% Australian Matures 08/26/2025 (AUD)
	Aa3	12/13/2018	2398.64	05/13/2014	1.88% Euro Matures 05/21/2024 (EUR)
	Aa3	12/13/2018	1477.245	01/12/2015	0.88% Euro Matures 01/21/2025 (EUR)
	Aa3	12/13/2018	56.287	01/22/2016	1.82% Euro Matures 06/28/2041 (EUR)
	Aa3	12/13/2018	260.577	09/21/2010	6.25% Australian Matures 09/29/2020 (AUD)
	Aa3	12/13/2018	282.3	12/02/2016	4.75% Canadian Matures 06/02/2035 (CAD)
	Aa3	12/13/2018	60	02/01/2017	3.50% Canadian Matures 01/27/2027 (AUD)
Aa3	12/13/2018	400	05/10/2017	Flt Rt Euro Matures 11/10/2020 (GBP)	
Aa3	12/13/2018	400	06/26/2017	0.25% Euro Matures 06/28/2029 (CHF)	
Aa3	12/13/2018	1500	06/14/2017	0.38% Euro Matures 06/14/2024 (EUR)	
Aa3	12/13/2018	1500	04/17/2018	0.63% Euro 04/17/2025 (EUR)	
OP Corporate Bank PLC	Aa3	12/13/2018	55.45	02/13/1997	8.00% Canadian Matures 12/02/2026 (CAD)
	Aa3	05/16/2018	500	05/15/2018	Flt Rt Euro 05/22/2021 (EUR)
	Aa3	05/16/2018	500	05/15/2018	1.00% Euro 05/22/2025 (EUR)
	Aa3	05/24/2018	200	05/22/2018	Flt Rt Euro 05/30/2021 (GBP)
	Aa3	06/12/2018	15	06/14/2018	0.78% Euro 06/14/2024 (EUR)
	Aa3	06/15/2018	10	06/13/2018	0.73% Euro 06/20/2024 (EUR)
	Aa3	08/14/2018	50	08/10/2018	Flt Rt Euro 08/17/2022 (EUR)
	Aa3	08/24/2018	500	08/22/2018	0.38% Euro 08/29/2023 (EUR)
	Aa3	08/28/2018	20	08/30/2018	0.55% Euro 08/30/2024 (EUR)
	Aa3	10/01/2018	10	09/28/2018	0.55% Euro 10/05/2023 (EUR)
	Aa3	10/16/2018	10	10/15/2018	1.30% Euro 10/23/2028 (EUR)
	Aa3	12/07/2018	50	12/03/2018	----
Optus Fin Pty Ltd	A2	08/30/2018	500	09/06/2018	3.25% Gtd Australian 09/06/2023 (AUD)
Orange	Baa1	01/15/2018	1000	01/09/2018	1.38% Euro Matures 01/16/2030 (EUR)
	Baa1	03/16/2018	1000	03/13/2018	1.38% Euro 03/20/2028 (EUR)
	Baa1	09/11/2018	1200	09/05/2018	1.88% Euro 09/12/2030 (EUR)
	Baa1	09/11/2018	800	09/05/2018	1.00% Euro 09/12/2025 (EUR)
OTE PLC	B1	02/23/2018	372.416	11/24/2015	4.38% Gtd Euro Matures 12/02/2019 (EUR)
	B1	02/23/2018	951.721	07/07/2014	3.50% Gtd Euro Matures 07/09/2020 (EUR)
Oversea-Chinese Banking Corp Ltd	Aa1	05/17/2018	340	05/17/2018	Flt Rt Global 05/17/2021 (USD)
	A2	12/03/2018	1000	04/15/2014	4.00% Sub Global Matures 10/15/2024 (USD)
Oversea-Chinese Banking Corp Ltd Sydney Branch	A2	12/03/2018	1000	06/19/2014	4.25% Sub Global Matures 06/19/2024 (USD)
	Aa1	04/19/2018	600	04/23/2018	Flt Rt Australian 04/23/2021 (AUD)
Paccar Financial Corp	Aa1	09/04/2018	500	09/06/2018	Flt Rt Australian 09/06/2021 (AUD)
	A1	02/23/2018	400	02/27/2018	2.80% 03/01/2021 (USD)
	A1	05/08/2018	250	05/10/2018	Flt Rt 05/10/2021 (USD)
	A1	05/08/2018	300	05/10/2018	3.10% 05/10/2021 (USD)
	A1	08/07/2018	350	08/09/2018	3.15% 08/09/2021 (USD)
	A1	08/07/2018	300	08/09/2018	3.40% 08/09/2023 (USD)
	A1	11/08/2018	150	11/07/2018	Flt Rt 11/13/2020 (USD)
Paccar Financial Europe BV	A1	05/16/2018	300	05/14/2018	Flt Rt Euro 05/18/2021 (EUR)
	Ba2	10/04/2018	12.008	09/28/2005	Flt Rt Euro Matures 10/14/2030 (EUR)
Permanent Tsb PLC	Ba2	10/04/2018	5	05/19/2005	Fx/Flt Rt Euro Matures 05/30/2025 (EUR)
	Ba2	10/04/2018	8.551	09/16/2005	5.20% Fx/Flt Rt Euro Matures 10/07/2020 (EUR)
	Ba2	04/13/2018	1625	05/13/2013	4.30% Global Matures 05/20/2023 (USD)
Pertamina (Persero) (PT)	Baa2	04/13/2018	1625	05/13/2013	5.63% Global Matures 05/20/2043 (USD)
	Baa2	04/13/2018	1500	05/22/2014	6.45% Global Matures 05/30/2044 (USD)
	Baa2	10/19/2018	0	10/19/2018	Global (USD)
Perusahaan Listrik Negara (PT)	Baa2	04/13/2018	500	05/15/2017	5.25% Global Matures 05/15/2047 (USD)
	Baa2	04/13/2018	1000	10/16/2012	5.25% Global Matures 10/24/2042 (USD)
	Baa2	04/13/2018	1500	05/15/2017	4.13% Global Matures 05/15/2027 (USD)
	Baa2	04/13/2018	1000	11/22/2011	5.50% Global Matures 11/22/2021 (USD)
	Baa2	04/25/2018	0	04/25/2018	Euro (USD)
	Baa2	04/25/2018	0	04/25/2018	Euro (USD)

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	Baa2	04/25/2018	0	04/25/2018	Euro (IDR)
	Baa2	04/25/2018	0	04/25/2018	Euro (USD)
	Baa2	10/12/2018	500	10/25/2018	2.88% Global 10/25/2025 (EUR)
	Baa2	10/12/2018	500	10/25/2018	6.25% Global 10/25/2049 (USD)
	Baa2	10/12/2018	500	10/25/2018	5.38% Global 01/25/2029 (USD)
Perusahaan Penerbit Sbsn Indonesia III	Baa2	04/13/2018	1250	03/01/2018	3.75% Sukuk 03/01/2023 (USD)
	Baa2	04/13/2018	1750	03/01/2018	4.40% Sukuk 03/01/2028 (USD)
Petroleos Mexicanos	Baa3	06/19/2018	600	05/24/2018	2.50% Gtd Euro 11/24/2022 (EUR)
	Baa3	06/19/2018	1250	05/24/2018	4.75% Gtd Euro 02/26/2029 (EUR)
	Baa3	06/19/2018	650	05/24/2018	3.63% Gtd Euro 11/24/2025 (EUR)
	Baa3	06/19/2018	650	05/24/2018	Gtd Flt Rt Euro 08/24/2023 (EUR)
	Baa3	10/19/2018	1000	07/11/2013	4.88% 01/18/2024 (USD)
Peugeot SA	Ba1	03/15/2018	650	03/20/2018	2.00% Gtd Euro 03/20/2025 (EUR)
Philippine National Bank	Baa2	04/19/2018	0	04/19/2018	Euro (USD)
Piedmont Region of	Ba2	10/23/2018	2305.18	11/27/2006	Flt Rt Euro Matures 11/27/2036 (EUR)
Places For People Treas PLC	Baa1	05/29/2018	980	05/29/2018	3.90% Gtd Euro 06/05/2025 (HKD)
	Baa1	06/04/2018	10000	05/31/2018	1.21% Gtd Euro 06/14/2028 (JPY)
Poland Gov't of	A2	02/26/2018	300	11/27/2017	Flt Rt Euro 11/27/2019 (EUR)
	A2	05/18/2018	1000	02/07/2018	1.13% Euro 08/07/2026 (EUR)
Porterbrook Rail Fin Ltd	Baa2	06/25/2018	250	06/09/2010	Gtd Euro 10/20/2020 (GBP)
	Baa2	06/25/2018	270	06/09/2010	Gtd Euro 10/20/2026 (GBP)
	Baa2	06/25/2018	250	04/04/2014	Gtd Euro 04/04/2029 (GBP)
	Baa2	06/25/2018	250	06/16/2011	Gtd Euro 04/20/2019 (GBP)
Portugal Gov't of	Baa3	10/12/2018	1947.465	02/22/2016	3.30% Portugal Matures 02/25/2026 (EUR)
	Baa3	10/12/2018	65.087	11/30/2010	Flt Rt Euro Matures 01/05/2021 (EUR)
	Baa3	10/12/2018	64.697	01/10/2011	Flt Rt Euro Matures 01/14/2021 (EUR)
	Baa3	10/12/2018	67.895	02/17/2011	Flt Rt Euro Matures 02/23/2019 (EUR)
Power Fin Corp Ltd	Baa3	08/01/2018	300	08/10/2018	5.25% Euro 08/10/2028 (USD)
	Baa3	11/14/2018	0	11/14/2018	Global (USD)
Pricoa Global Funding I	A1	08/23/2018	500	08/27/2018	3.45% Sr Sec Global 09/01/2023 (USD)
Principal Life Global Funding II	A1	07/03/2018	300	07/05/2018	Gtd Sr Sec Global 06/26/2020 (USD)
Private Export Funding Corp	Aaa	03/09/2018	300	02/13/2018	2.65% 02/16/2021 (USD)
	Aaa	03/09/2018	250	12/14/2017	2.10% 12/19/2019 (USD)
Prologis Int'l Funding II SA	A3	02/25/2018	413.565	03/26/2014	2.88% Gtd Euro Matures 04/04/2022 (EUR)
	A3	02/25/2018	320.342	04/09/2015	1.88% Gtd Euro Matures 04/17/2025 (EUR)
	A3	03/06/2018	300	03/01/2018	1.75% Gtd Euro 03/15/2028 (EUR)
	A3	11/02/2018	300	11/14/2018	2.38% Gtd Euro 11/14/2030 (EUR)
Protective Life Global Funding	A1	06/27/2018	300	06/28/2018	3.40% Sr Sec Global 06/28/2021 (USD)
	A1	06/27/2018	400	06/28/2018	Sr Sec Flt Rt Global 06/28/2021 (USD)
	A1	07/12/2018	350	07/13/2018	Sr Sec Flt Rt Global 07/13/2020 (USD)
Prudential Financial Inc	Baa1	03/22/2018	400	03/22/2018	4.42% 03/27/2048 (USD)
	Baa1	03/22/2018	600	03/22/2018	3.88% 03/27/2028 (USD)
Prudential Pub Ltd Co	A3	09/20/2018	750	10/03/2018	5.63% Sub Fixed/Flt Rt Euro 10/20/2051 (GBP)
	A3	09/20/2018	500	10/03/2018	6.25% Sub Fixed/Flt Rt Euro 10/20/2068 (GBP)
	A3	09/20/2018	500	10/03/2018	6.50% Sub Fixed/Flt Rt Euro 10/20/2048 (USD)
PSA Banque France	Baa1	04/13/2018	500	04/19/2018	0.75% Euro 04/19/2023 (EUR)
Pub Service Electric and Gas Co	Aa3	05/03/2018	375	05/02/2018	3.70% Sr Sec 05/01/2028 (USD)
	Aa3	05/03/2018	325	05/02/2018	4.05% Sr Sec 05/01/2048 (USD)
	Aa3	09/05/2018	325	09/05/2018	3.25% Sr Sec 09/01/2023 (USD)
	Aa3	09/05/2018	325	09/05/2018	3.65% Sr Sec 09/01/2028 (USD)
QBE Insurance Group Ltd	Baa1	05/30/2018	399.954	11/21/2016	7.50% Sub Global Matures 11/24/2043 (USD)
QNB Fin Ltd	Aa3	01/10/2018	720	01/09/2018	Gtd Zero Cpn Euro Matures 01/23/2048 (USD)
	Aa3	01/25/2018	225	01/24/2018	Gtd Flt Rt Euro Matures 02/01/2023 (AUD)
	Aa3	01/25/2018	275	01/24/2018	4.90% Gtd Euro Matures 02/01/2028 (AUD)
	Aa3	01/25/2018	200	01/24/2018	4.15% Gtd Euro Matures 02/01/2023 (AUD)
	Aa3	01/31/2018	51	12/11/2017	Gtd Flt Rt Euro Matures 12/20/2020 (USD)
	Aa3	01/31/2018	110	12/21/2017	Gtd Zero Cpn Euro Matures 12/21/2047 (USD)
	Aa3	02/23/2018	1000	02/07/2018	Gtd Flt Rt Euro 02/07/2020 (USD)
	Aa3	02/28/2018	1387.5	02/12/2018	Gtd Flt Rt Euro 02/12/2020 (USD)
	Aa3	02/28/2018	152	02/01/2018	Gtd Flt Rt Euro 02/15/2023 (USD)
	Aa3	03/02/2018	750	03/08/2018	5.10% Gtd Euro 03/08/2021 (CNY)
	Aa3	03/19/2018	885	03/26/2018	5.35% Gtd Euro 03/26/2021 (CNY)
	Aa3	05/04/2018	20	04/05/2018	Gtd Flt Rt Euro 04/05/2023 (EUR)
	Aa3	05/21/2018	1500	05/17/2018	Gtd Flt Rt Euro 05/31/2021 (USD)
	Aa3	05/29/2018	1000	05/14/2018	5.10% Gtd Euro 05/14/2021 (CNY)
	Aa3	05/30/2018	600	06/07/2018	5.20% Gtd Euro 06/07/2021 (CNY)
	Aa3	06/11/2018	1250	06/21/2018	5.25% Gtd Euro 06/21/2021 (CNY)
	Aa3	07/19/2018	50	07/05/2018	4.63% Gtd Euro 07/05/2033 (USD)
	Aa3	07/19/2018	142	07/05/2018	5.32% Gtd Euro 07/06/2021 (CNY)
	Aa3	08/21/2018	20	08/10/2018	4.68% Gtd Euro 08/10/2033 (USD)
	Aa3	09/19/2018	100	09/07/2018	Gtd Flt Rt Euro 09/07/2023 (USD)
	Aa3	09/25/2018	100	09/11/2018	Gtd Flt Rt Euro 09/11/2023 (USD)
	Aa3	09/25/2018	100	09/12/2018	Gtd Flt Rt Euro 09/12/2023 (USD)
	Aa3	09/25/2018	100	09/14/2018	Gtd Flt Rt Euro 09/14/2023 (USD)
	Aa3	10/19/2018	100	10/05/2018	Gtd Flt Rt Euro 10/05/2023 (USD)
	Aa3	10/19/2018	100	10/12/2018	Gtd Flt Rt Euro 10/12/2023 (USD)
	Aa3	10/19/2018	100	10/11/2018	Gtd Flt Rt Euro 10/11/2023 (USD)
	Aa3	10/19/2018	100	10/10/2018	Gtd Flt Rt Euro 10/10/2023 (USD)
	Aa3	10/19/2018	100	10/09/2018	Gtd Flt Rt Euro 10/09/2023 (USD)
	Aa3	12/20/2018	21	12/06/2018	Matures 12/06/2021 (USD)
QNB Finansbank AS	Ba3	08/28/2018	750	05/18/2017	4.88% Global Matures 05/19/2022 (USD)
	Ba3	08/28/2018	500	04/25/2014	6.25% Global Matures 04/30/2019 (USD)
Quebec Province of	Aa2	04/05/2018	1500	04/05/2018	2.75% Canadian 09/01/2028 (CAD)
	Aa2	05/15/2018	160	04/18/2018	3.25% Australian 10/18/2028 (AUD)
	Aa2	07/18/2018	500	07/12/2018	1.50% Euro 12/15/2023 (GBP)
	Aa2	07/18/2018	1000	07/05/2018	0.88% Euro 07/05/2028 (EUR)
	Aa2	08/21/2018	66	07/05/2018	3.65% Euro 07/05/2028 (NZD)
	Aa2	08/21/2018	49	07/24/2018	3.64% Euro 01/24/2029 (NZD)
Queensland Treas Corp	Aa1	02/01/2018	2000	01/29/2018	Gtd Flt Rt Global 02/07/2022 (AUD)
	Aa1	10/16/2018	2250	10/10/2018	3.25% Gtd Global 08/21/2029 (AUD)
Rabobank	Aa3	03/27/2018	50	11/13/2017	Flt Rt Euro Matures 11/13/2019 (EUR)
	Aa3	03/27/2018	68	04/26/2017	4.38% Euro Matures 04/26/2019 (CNY)
	Aa3	03/27/2018	100	02/01/2017	Flt Rt Euro Matures 02/01/2019 (EUR)
	Aa3	03/27/2018	200	12/29/2016	7.50% Euro Matures 03/24/2021 (ZAR)
	Aa3	03/27/2018	170	09/20/2017	Flt Rt Euro Matures 09/20/2019 (GBP)
	Aa3	03/27/2018	370	09/20/2017	Flt Rt Euro Matures 09/20/2022 (ZAR)
	Aa3	03/27/2018	30	09/25/2017	2.36% Euro Matures 09/25/2047 (EUR)
	Aa3	03/27/2018	200	04/03/2017	Zero Cpn Euro Matures 04/03/2020 (ZAR)
	Aa3	03/27/2018	40	09/20/2017	2.26% Euro Matures 09/20/2047 (EUR)
	Aa3	03/27/2018	200	04/19/2017	2.32% Euro Matures 04/28/2037 (SEK)
	Aa3	03/27/2018	40	09/15/2017	2.25% Euro Matures 09/15/2047 (EUR)
	Aa3	03/27/2018	200	09/25/2017	1.30% Euro Matures 09/25/2019 (HKD)
	Aa3	03/27/2018	350	03/21/2017	2.70% Euro Matures 03/30/2037 (SEK)
	Aa3	03/27/2018	200	08/23/2017	1.45% Euro Matures 08/23/2019 (HKD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa3	03/27/2018	300	08/24/2017	2.49% Euro Matures 08/24/2027 (NOK)
	Aa3	03/27/2018	40	08/29/2017	3.86% Euro Matures 08/27/2032 (AUD)
	Aa3	03/27/2018	35	12/27/2017	2.09% Euro Matures 12/27/2047 (EUR)
	Aa3	03/27/2018	50	12/07/2017	0.05% Euro Matures 03/22/2021 (EUR)
	Aa3	03/27/2018	200	08/21/2017	1.41% Euro Matures 08/21/2019 (HKD)
	Aa3	03/27/2018	30	08/31/2017	Zero Cpn Euro Matures 08/31/2047 (USD)
	Aa3	03/27/2018	100	05/16/2017	2.55% Euro Matures 05/16/2025 (HKD)
	Aa3	03/27/2018	1587	05/30/2017	6.17% Euro Matures 05/29/2020 (MXN)
	Aa3	03/27/2018	10.4	05/30/2017	1.90% Euro Matures 05/27/2022 (USD)
	Aa3	03/27/2018	250	08/23/2017	1.94% Euro Matures 08/23/2027 (SEK)
	Aa3	03/27/2018	40	08/30/2017	1.68% Euro Matures 08/30/2032 (EUR)
	Aa3	03/27/2018	30	01/15/2018	0.25% Euro 08/15/2022 (EUR)
	Aa3	03/27/2018	50	05/04/2017	9.25% Euro Matures 07/15/2021 (TRY)
	Aa3	03/27/2018	1226	05/30/2017	6.30% Euro Matures 05/29/2020 (RUB)
	Aa3	03/27/2018	200	01/16/2018	Flt Rt Euro Matures 01/16/2020 (GBP)
	Aa3	03/27/2018	250	01/15/2018	Flt Rt Euro Matures 01/15/2020 (EUR)
	Aa3	03/27/2018	1400	02/19/2018	Flt Rt Euro 03/19/2019 (EUR)
	Aa3	03/27/2018	500	02/08/2018	4.30% Euro 02/08/2021 (CNY)
	Aa3	03/27/2018	500	01/12/2017	1.63% Euro Matures 01/20/2022 (NOK)
	Aa3	03/27/2018	140	01/26/2017	5.30% Euro Matures 01/26/2022 (CNY)
	Aa3	03/27/2018	10	02/07/2018	0.48% Euro 02/07/2023 (EUR)
	Aa3	03/27/2018	100	01/16/2018	Flt Rt Euro Matures 01/16/2019 (USD)
	Aa3	03/27/2018	100	01/17/2018	Flt Rt Euro Matures 01/17/2020 (EUR)
	Aa3	03/27/2018	500	02/01/2018	1.75% Euro Matures 02/01/2023 (NOK)
	Aa3	03/27/2018	200	01/17/2018	Flt Rt Euro Matures 01/17/2020 (EUR)
	Aa3	03/27/2018	10	06/27/2017	1.09% Euro Matures 04/18/2028 (EUR)
	Aa3	03/27/2018	200	06/13/2017	6.00% Euro Matures 06/09/2020 (ZAR)
	Aa3	03/27/2018	200	01/16/2018	Flt Rt Euro Matures 01/16/2019 (GBP)
	Aa3	03/27/2018	50	11/08/2017	12.50% Euro Matures 11/08/2019 (TRY)
	Aa3	03/27/2018	100	12/04/2017	1.78% Euro Matures 12/04/2019 (HKD)
	Aa3	03/27/2018	103	01/17/2018	Flt Rt Euro Matures 01/17/2020 (EUR)
	Aa3	03/27/2018	100	12/20/2017	9.17% Euro 12/20/2022 (ZAR)
	Aa3	03/27/2018	250	02/26/2018	Flt Rt Euro 02/26/2019 (GBP)
	Aa3	03/27/2018	40	09/28/2017	4.30% Euro Matures 09/28/2037 (AUD)
	Aa3	03/27/2018	30	02/12/2018	Zero Cpn Euro 02/12/2048 (USD)
	Aa3	03/27/2018	25	02/13/2018	2.25% Euro 03/23/2022 (GBP)
	Aa3	03/27/2018	10	02/07/2018	0.64% Euro 02/07/2024 (EUR)
	Aa3	03/27/2018	30	10/12/2017	0.26% Euro Matures 10/12/2022 (EUR)
	Aa3	03/27/2018	453	10/25/2017	2.29% Euro Matures 10/25/2022 (HKD)
	Aa3	03/27/2018	15	08/01/2017	1.87% Euro Matures 08/01/2033 (EUR)
	Aa3	03/27/2018	70	07/13/2017	1.63% Euro Matures 07/13/2032 (EUR)
	Aa3	03/27/2018	250	02/13/2018	Flt Rt Euro 02/13/2019 (GBP)
	Aa3	03/27/2018	25	02/08/2018	1.50% Euro 02/08/2033 (EUR)
	Aa3	03/27/2018	225	03/01/2018	Flt Rt Euro 03/01/2019 (GBP)
	Aa3	03/27/2018	728	02/14/2018	2.66% Euro 02/07/2023 (HKD)
	Aa3	03/27/2018	423	10/24/2017	Flt Rt Euro Matures 10/24/2019 (EUR)
	Aa3	03/27/2018	200	10/19/2017	1.79% Euro Matures 10/19/2020 (HKD)
	Aa3	03/27/2018	200	03/03/2017	5.27% Euro Matures 03/03/2021 (CNY)
	Aa3	03/27/2018	1000	07/06/2017	0.50% Euro Matures 12/06/2022 (EUR)
	Aa3	03/27/2018	10	07/22/2016	Flt Rt Euro Matures 07/29/2021 (USD)
	Aa3	03/27/2018	250	07/28/2016	3.80% Euro Matures 08/05/2019 (CNY)
	Aa3	03/27/2018	500	10/04/2016	0.13% Euro Matures 10/11/2021 (EUR)
	Aa3	03/27/2018	75	07/13/2016	2.25% Euro Matures 03/23/2022 (GBP)
	Aa3	03/27/2018	300	07/19/2016	1.88% Euro Matures 07/19/2021 (USD)
	Aa3	03/27/2018	10	08/11/2016	0.05% Euro Matures 08/17/2021 (EUR)
	Aa3	03/27/2018	10	08/16/2016	Flt Rt Euro Matures 08/23/2021 (USD)
	Aa3	03/27/2018	310	01/05/2015	Zero Cpn Euro Matures 01/30/2030 (MXN)
	Aa3	03/27/2018	500	09/16/2016	1.25% Euro Matures 09/16/2021 (NOK)
	Aa3	03/27/2018	26,455	06/24/2016	3.80% Euro Matures 06/24/2019 (CNY)
	Aa3	03/27/2018	30,364	06/03/2016	8.45% Euro Matures 06/19/2019 (ZAR)
	Aa3	03/27/2018	9.1	06/03/2016	1.93% Euro Matures 06/10/2022 (USD)
	Aa3	03/27/2018	37,512	06/03/2016	2.74% Euro Matures 06/10/2022 (AUD)
	Aa3	03/27/2018	25	08/08/2016	1.65% Euro Matures 08/24/2036 (EUR)
	Aa3	03/27/2018	350	08/17/2016	3.40% Euro Matures 08/26/2019 (CNY)
	Aa3	03/27/2018	10	08/24/2016	1.43% Euro Matures 09/01/2036 (EUR)
	Aa3	03/27/2018	6300	08/25/2016	0.39% Euro Matures 09/01/2028 (JPY)
	Aa3	03/27/2018	30,366	06/13/2016	4.02% Euro Matures 06/13/2019 (CNY)
	Aa3	03/27/2018	25	12/07/2016	3.50% Euro Matures 12/14/2026 (AUD)
	Aa3	03/27/2018	30	11/30/2016	Zero Cpn Euro Matures 11/30/2046 (USD)
	Aa3	03/27/2018	49.3	06/03/2016	9.20% Euro Matures 06/19/2019 (TRY)
	Aa3	03/27/2018	9,357	05/19/2016	Flt Rt Euro Matures 06/02/2023 (AUD)
	Aa3	03/27/2018	100	06/01/2016	Zero Cpn Euro Matures 06/15/2046 (USD)
	Aa3	03/27/2018	9,343	05/25/2016	Flt Rt Euro Matures 06/08/2023 (AUD)
	Aa3	03/27/2018	50	05/27/2016	3.07% Euro Matures 05/27/2031 (USD)
	Aa3	03/27/2018	1,764	03/29/2016	2.20% Fixed/Flt Rt Euro Matures 03/27/2046 (JPY)
	Aa3	03/27/2018	260	04/20/2016	Zero Cpn Euro Matures 04/20/2046 (USD)
	Aa3	03/27/2018	169,304	09/14/2015	Flt Rt Euro Matures 09/14/2022 (EUR)
	Aa3	03/27/2018	27.07	03/02/2016	1.61% Euro Matures 03/10/2032 (EUR)
	Aa3	03/27/2018	221,408	03/14/2016	1.25% Euro Matures 03/23/2026 (EUR)
	Aa3	03/27/2018	27,706	03/23/2016	4.65% Euro Matures 04/01/2019 (CNY)
	Aa3	03/27/2018	40,121	10/29/2015	2.79% Euro Matures 10/29/2020 (AUD)
	Aa3	03/27/2018	10	11/05/2015	Flt Rt Euro Matures 11/05/2030 (USD)
	Aa3	03/27/2018	50	08/06/2015	Flt Rt Euro Matures 08/06/2030 (USD)
	Aa3	03/27/2018	5,169	02/04/2016	5.15% Euro Matures 02/25/2019 (CNY)
	Aa3	03/27/2018	60,661	08/04/2015	1.75% Euro Matures 01/13/2021 (NOK)
	Aa3	03/27/2018	66,834	04/05/2016	Zero Cpn Euro Matures 04/05/2031 (ZAR)
	Aa3	03/27/2018	78,396	02/18/2016	Zero Cpn Euro Matures 03/10/2036 (ZAR)
	Aa3	03/27/2018	63.66	06/03/2015	8.05% Euro Matures 06/18/2019 (ZAR)
	Aa3	03/27/2018	20,022	04/22/2016	4.02% Euro Matures 04/29/2019 (CNY)
	Aa3	03/27/2018	20	10/18/2016	Zero Cpn Euro Matures 10/28/2046 (USD)
	Aa3	03/27/2018	20	11/14/2016	Zero Cpn Euro Matures 11/28/2036 (USD)
	Aa3	03/27/2018	5	12/30/2014	3.13% Matures 12/30/2026 (USD)
	Aa3	03/27/2018	84,525	05/29/2014	3.37% Euro Matures 05/29/2019 (AUD)
	Aa3	03/27/2018	25.3	05/29/2014	1.46% Euro Matures 05/29/2019 (USD)
	Aa3	03/27/2018	10.76	05/29/2014	4.40% Euro Matures 05/29/2019 (NZD)
	Aa3	03/27/2018	44,148	10/08/2013	0.50% Euro Matures 10/30/2043 (MXN)
	Aa3	03/27/2018	51,202	10/18/2013	Zero Cpn Euro Matures 12/15/2038 (ZAR)
	Aa3	03/27/2018	2039,179	01/15/2014	1.75% Euro Matures 01/22/2019 (EUR)
	Aa3	03/27/2018	8,308	10/22/2015	Flt Rt Indx Lnkd Euro Matures 03/23/2026 (JPY)
	Aa3	03/27/2018	24,308	11/13/2015	7.50% Euro Matures 03/24/2021 (ZAR)
	Aa3	03/27/2018	46,522	11/19/2015	3.18% Euro Matures 11/30/2021 (AUD)
	Aa3	03/27/2018	14.4	11/19/2015	2.14% Euro Matures 11/30/2021 (USD)
	Aa3	03/27/2018	152,107	02/29/2016	Zero Cpn Euro Matures 02/29/2036 (ZAR)
	Aa3	03/27/2018	54,443	12/04/2015	1.94% Euro Matures 12/11/2030 (EUR)

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	Aa3	03/27/2018	32.775	01/14/2016	9.50% Euro Matures 01/28/2021 (RUB)
	Aa3	03/27/2018	45.605	01/19/2016	4.85% Euro Matures 01/19/2019 (CNY)
	Aa3	03/27/2018	24.171	01/19/2016	1.92% Euro Matures 01/19/2019 (HKD)
	Aa3	03/27/2018	15.347	01/19/2016	2.38% Euro Matures 01/19/2021 (HKD)
	Aa3	03/27/2018	64.867	01/22/2016	Zero Cpn Euro Matures 01/22/2026 (ZAR)
	Aa3	03/27/2018	440	03/24/2016	Zero Cpn Euro Matures 03/24/2046 (USD)
	Aa3	03/27/2018	11.295	09/16/2015	Flt Rt Euro Matures 09/16/2030 (EUR)
	Aa3	03/27/2018	4.172	10/08/2015	Dual Curr Euro Matures 10/09/2035 (JPY)
	Aa3	03/27/2018	16.212	07/21/2015	6.00% Euro Matures 01/16/2019 (ZAR)
	Aa3	03/27/2018	32.717	05/22/2015	Zero Cpn Euro Matures 06/28/2030 (MXN)
	Aa3	03/27/2018	35.057	07/01/2014	9.25% Euro Matures 07/15/2021 (TRY)
	Aa3	03/27/2018	94.395	07/23/2014	4.25% Euro Matures 11/23/2020 (AUD)
	Aa3	03/27/2018	10	07/30/2014	Zero Cpn Euro Matures 07/30/2029 (USD)
	Aa3	03/27/2018	87.63	07/02/2014	5.38% Euro Matures 12/16/2019 (NZD)
	Aa3	03/27/2018	10.516	11/21/2013	Zero Cpn Euro Matures 11/13/2020 (AUD)
	Aa3	03/27/2018	30	11/01/2013	Zero Cpn Euro Matures 11/08/2043 (USD)
	Aa3	03/27/2018	12	03/02/2015	Flt Rt Euro Matures 03/20/2020 (USD)
	Aa3	03/27/2018	30	07/03/2014	Zero Cpn Euro Matures 07/17/2044 (USD)
	Aa3	03/27/2018	20	07/03/2014	Zero Cpn Euro Matures 07/17/2044 (USD)
	Aa3	03/27/2018	20	08/05/2013	Zero Cpn Euro Matures 08/05/2043 (USD)
	Aa3	03/27/2018	75.35	02/23/2015	4.50% Euro Matures 09/04/2020 (NZD)
	Aa3	03/27/2018	83.265	09/05/2014	5.13% Euro Matures 04/17/2020 (NZD)
	Aa3	03/27/2018	132.57	01/09/2015	1.50% Euro Matures 01/20/2020 (NOK)
	Aa3	03/27/2018	75.815	03/11/2015	3.00% Euro Matures 07/22/2019 (AUD)
	Aa3	03/27/2018	30	07/17/2014	Zero Cpn Euro Matures 07/17/2039 (USD)
	Aa3	03/27/2018	30	10/08/2013	Zero Cpn Euro Matures 10/22/2043 (USD)
	Aa3	03/27/2018	745.301	03/12/2015	2.25% Euro Matures 03/23/2022 (GBP)
	Aa3	03/27/2018	59	09/11/2014	Zero Cpn Euro Matures 09/25/2034 (USD)
	Aa3	03/27/2018	30	09/12/2014	Zero Cpn Euro Matures 09/26/2044 (USD)
	Aa3	03/27/2018	27.953	09/02/2014	8.25% Euro Matures 09/11/2020 (ZAR)
	Aa3	03/27/2018	90.335	02/12/2014	5.00% Euro Matures 02/25/2021 (AUD)
	Aa3	03/27/2018	18.052	02/07/2014	6.00% Euro Matures 01/16/2019 (ZAR)
	Aa3	03/27/2018	82.62	01/29/2014	5.38% Euro Matures 08/12/2019 (NZD)
	Aa3	03/27/2018	15.782	03/13/2015	0.96% Euro Matures 03/20/2025 (EUR)
	Aa3	03/27/2018	12.438	01/22/2014	Flt Rt Euro Matures 02/05/2019 (GBP)
	Aa3	03/27/2018	207	02/18/2014	Zero Cpn Euro Matures 02/18/2039 (USD)
	Aa3	03/27/2018	7.194	11/28/2014	Zero Cpn Euro Matures 12/20/2024 (MXN)
	Aa3	03/27/2018	37.084	10/31/2014	Zero Cpn Euro Matures 11/28/2034 (MXN)
	Aa3	03/27/2018	188.573	11/04/2014	0.61% Euro Matures 11/04/2019 (EUR)
	Aa3	03/27/2018	93.685	04/16/2014	4.50% Euro Matures 04/29/2020 (AUD)
	Aa3	03/27/2018	43.586	04/10/2014	Flt Rt Euro Matures 04/10/2026 (EUR)
	Aa3	03/27/2018	30.942	01/29/2014	0.50% Euro Matures 02/26/2029 (HUF)
	Aa3	03/27/2018	88.005	01/20/2014	4.88% Euro Matures 01/20/2020 (AUD)
	Aa3	03/27/2018	38.267	01/10/2014	4.76% Euro Matures 01/23/2019 (MXN)
	Aa3	03/27/2018	37.2	01/10/2014	1.85% Euro Matures 01/23/2019 (USD)
	Aa3	03/27/2018	126.102	05/22/2014	2.63% Euro Matures 09/02/2019 (NOK)
	Aa3	03/27/2018	45.592	05/30/2014	4.48% Euro Matures 05/21/2019 (MXN)
	Aa3	03/27/2018	61	05/14/2014	2.10% Euro Matures 05/21/2020 (USD)
	Aa3	03/27/2018	96.776	05/14/2014	Zero Cpn Euro Matures 05/23/2034 (ZAR)
	Aa3	03/27/2018	13.665	05/21/2014	Flt Rt Euro Matures 05/21/2024 (EUR)
	Aa3	03/27/2018	6.5	01/23/2014	5.11% Euro Matures 02/12/2019 (NZD)
	Aa3	03/27/2018	9.071	01/23/2014	6.33% Euro Matures 02/12/2019 (RUB)
	Aa3	03/27/2018	3.964	01/23/2014	5.03% Euro Matures 02/12/2019 (MXN)
	Aa3	03/27/2018	100	05/29/2014	3.79% Euro Matures 05/29/2029 (USD)
	Aa3	03/27/2018	27.911	06/04/2014	1.25% Euro Matures 10/15/2020 (CHF)
	Aa3	03/27/2018	40.928	01/06/2014	3.30% Fixed/Flt Rt Euro Matures 01/06/2034 (EUR)
	Aa3	03/27/2018	93.495	05/15/2014	4.50% Euro Matures 05/26/2021 (AUD)
	Aa3	03/27/2018	33.771	06/30/2014	Zero Cpn Euro Matures 07/31/2029 (RUB)
	Aa3	03/27/2018	30	06/24/2014	Zero Cpn Euro Matures 06/24/2044 (USD)
	Aa3	03/27/2018	61.351	06/25/2014	2.44% Euro Matures 06/25/2034 (EUR)
	Aa3	03/27/2018	15.033	01/23/2015	Zero Cpn Euro Matures 02/25/2030 (MXN)
	Aa3	03/27/2018	4.847	08/01/2014	3.24% Euro Matures 08/15/2019 (AUD)
	Aa3	03/27/2018	5.09	08/01/2014	4.07% Euro Matures 08/15/2019 (MXN)
	Aa3	03/27/2018	92.97	07/31/2014	4.25% Euro Matures 10/13/2021 (AUD)
	Aa3	03/27/2018	20	08/20/2014	Zero Cpn Euro Matures 09/03/2044 (USD)
	Aa3	03/27/2018	21.172	05/07/2015	Zero Cpn Euro Matures 05/29/2030 (MXN)
	Aa3	03/27/2018	33.451	08/13/2014	Flt Rt Euro Matures 08/13/2029 (EUR)
	Aa3	03/27/2018	80.991	08/26/2014	2.50% Euro Matures 09/04/2020 (NOK)
	Aa3	03/27/2018	164.91	03/04/2014	Flt Rt Euro Matures 03/04/2019 (EUR)
	Aa3	03/27/2018	50	02/07/2014	Flt Rt Global Matures 02/14/2019 (USD)
	Aa3	03/27/2018	89.473	03/25/2014	2.38% Euro Matures 03/25/2019 (CAD)
	Aa3	03/27/2018	24.801	03/25/2014	3.87% Euro Matures 03/25/2024 (NOK)
	Aa3	03/27/2018	80	07/21/2014	Zero Cpn Euro Matures 07/21/2039 (USD)
	Aa3	03/27/2018	12.416	12/10/2014	1.06% Euro Matures 12/18/2023 (EUR)
	Aa3	03/27/2018	32.908	12/24/2014	2.71% Euro Matures 12/24/2019 (AUD)
	Aa3	03/27/2018	11.3	12/11/2014	1.43% Euro Matures 12/24/2019 (USD)
	Aa3	03/27/2018	11.695	12/11/2014	3.98% Euro Matures 12/24/2019 (NZD)
	Aa3	03/27/2018	20	02/28/2014	Flt Rt Euro Matures 03/14/2019 (USD)
	Aa3	03/27/2018	1392.758	03/13/2014	Flt Rt Euro Matures 03/20/2019 (EUR)
	Aa3	03/27/2018	25	09/17/2014	Zero Cpn Euro Matures 09/30/2044 (USD)
	Aa3	03/27/2018	1710.084	01/27/2015	1.38% Euro Matures 02/03/2027 (EUR)
	Aa3	03/27/2018	75.047	02/03/2015	3.76% Euro Matures 02/18/2019 (NZD)
	Aa3	03/27/2018	14.457	02/03/2015	2.50% Euro Matures 02/18/2019 (AUD)
	Aa3	03/27/2018	165.353	05/22/2015	1.64% Euro Matures 05/22/2030 (EUR)
	Aa3	03/27/2018	132.264	05/21/2015	3.02% Euro Matures 05/21/2030 (NOK)
	Aa3	03/27/2018	100	04/01/2014	4.02% Euro Matures 04/08/2029 (USD)
	Aa3	03/27/2018	203	02/13/2014	Zero Cpn Euro Matures 02/27/2039 (USD)
	Aa3	03/27/2018	10	02/17/2014	Zero Cpn Global Matures 03/17/2029 (USD)
	Aa3	03/27/2018	16.004	02/16/2015	4.60% Euro Matures 02/25/2020 (CNY)
	Aa3	03/27/2018	1668.224	05/21/2015	Flt Rt Euro Matures 05/29/2020 (EUR)
	Aa3	03/27/2018	23.544	03/17/2014	3.91% Euro Matures 03/26/2029 (NOK)
	Aa3	03/27/2018	7.531	04/01/2015	Flt Rt Euro Matures 04/01/2025 (EUR)
	Aa3	03/27/2018	18.295	03/20/2014	7.50% Euro Matures 03/24/2021 (ZAR)
	Aa3	03/27/2018	300	11/24/2014	2.25% Euro Matures 12/02/2019 (USD)
	Aa3	03/27/2018	88.331	03/09/2015	Flt Rt Global Matures 03/16/2020 (SEK)
	Aa3	03/27/2018	30	12/27/2012	Zero Cpn Euro Matures 12/27/2042 (USD)
	Aa3	03/27/2018	5	08/21/2013	Flt Rt Euro Matures 03/04/2019 (USD)
	Aa3	03/27/2018	27.808	06/24/2013	5.90% Euro Matures 07/11/2023 (AUD)
	Aa3	03/27/2018	20	05/24/2013	Zero Cpn Euro Matures 05/24/2043 (USD)
	Aa3	03/27/2018	20	05/29/2013	Zero Cpn Euro Matures 05/29/2043 (USD)
	Aa3	03/27/2018	10	05/29/2013	Zero Cpn Euro Matures 05/29/2043 (USD)
	Aa3	03/27/2018	50	04/04/2013	Zero Cpn Euro Matures 04/04/2043 (USD)
	Aa3	03/27/2018	30	05/08/2013	Zero Cpn Euro Matures 05/21/2043 (USD)
	Aa3	03/27/2018	50.684	09/19/2012	0.50% Euro Matures 10/29/2027 (MXN)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa3	03/27/2018	84.149	07/05/2013	0.50% Euro Matures 07/30/2043 (MXN)
	Aa3	03/27/2018	51.808	10/26/2012	5.11% Euro Matures 10/26/2027 (AUD)
	Aa3	03/27/2018	7.032	07/09/2013	Zero Cpn Euro Matures 05/01/2023 (EUR)
	Aa3	03/27/2018	1931.471	05/22/2013	2.38% Euro Matures 05/22/2023 (EUR)
	Aa3	03/27/2018	30	05/22/2013	Zero Cpn Euro Matures 05/22/2043 (USD)
	Aa3	03/27/2018	20	05/22/2013	Zero Cpn Euro Matures 05/22/2043 (USD)
	Aa3	03/27/2018	20	05/10/2013	Zero Cpn Euro Matures 05/24/2043 (USD)
	Aa3	03/27/2018	38.569	10/24/2012	0.50% Euro Matures 11/30/2027 (MXN)
	Aa3	03/27/2018	20	11/01/2012	Zero Cpn Euro Matures 11/01/2042 (USD)
	Aa3	03/27/2018	50	11/05/2012	Zero Cpn Euro Matures 11/05/2042 (USD)
	Aa3	03/27/2018	20	07/15/2013	Zero Cpn Euro Matures 07/15/2043 (USD)
	Aa3	03/27/2018	50	06/20/2013	Zero Cpn Euro Matures 07/05/2043 (USD)
	Aa3	03/27/2018	20	11/09/2012	Zero Cpn Euro Matures 11/09/2042 (USD)
	Aa3	03/27/2018	15	09/04/2012	Zero Cpn Euro Matures 09/18/2042 (USD)
	Aa3	03/27/2018	72.615	11/20/2012	5.13% Euro Matures 11/20/2022 (AUD)
	Aa3	03/27/2018	25	11/20/2012	Zero Cpn Euro Matures 11/20/2042 (USD)
	Aa3	03/27/2018	33.691	04/29/2014	2.33% Euro Matures 05/06/2019 (GBP)
	Aa3	03/27/2018	341.53	03/11/2014	1.13% Euro Matures 04/08/2021 (CHF)
	Aa3	03/27/2018	81.057	11/20/2014	Flt Rt Euro Matures 11/27/2019 (SEK)
	Aa3	03/27/2018	25	04/03/2014	Zero Cpn Euro Matures 04/17/2044 (USD)
	Aa3	03/27/2018	476.153	04/04/2012	5.06% Euro Matures 04/04/2022 (NOK)
	Aa3	03/27/2018	15	08/13/2012	Zero Cpn Euro Matures 08/13/2042 (USD)
	Aa3	03/27/2018	30	08/16/2012	Zero Cpn Euro Matures 08/23/2042 (USD)
	Aa3	03/27/2018	60	08/20/2012	3.79% Euro Matures 08/31/2032 (USD)
	Aa3	03/27/2018	30	08/31/2012	Zero Cpn Euro Matures 08/31/2042 (USD)
	Aa3	03/27/2018	45.309	01/08/2013	0.50% Euro Matures 01/31/2033 (MXN)
	Aa3	03/27/2018	3.77	06/07/2012	1.03% Fixed/Flt Rt Euro Matures 06/07/2027 (JPY)
	Aa3	03/27/2018	89	06/20/2012	Zero Cpn Euro Matures 06/20/2032 (USD)
	Aa3	03/27/2018	216.006	09/17/2012	1.25% Euro Matures 10/15/2020 (CHF)
	Aa3	03/27/2018	20	01/03/2013	Zero Cpn Euro Matures 01/17/2043 (USD)
	Aa3	03/27/2018	34.907	01/09/2013	6.00% Euro Matures 01/16/2019 (ZAR)
	Aa3	03/27/2018	10	02/06/2013	Zero Cpn Euro Matures 02/06/2043 (USD)
	Aa3	03/27/2018	20	01/16/2013	Zero Cpn Euro Matures 01/16/2043 (USD)
	Aa3	03/27/2018	177	01/14/2013	Zero Cpn Euro Matures 01/25/2033 (USD)
	Aa3	03/27/2018	20	06/18/2013	Zero Cpn Euro Matures 07/02/2043 (USD)
	Aa3	03/27/2018	32.363	05/21/2013	5.00% Euro Matures 06/05/2020 (MXN)
	Aa3	03/27/2018	28.205	06/11/2013	5.25% Euro Matures 06/11/2023 (AUD)
	Aa3	03/27/2018	318.336	06/26/2013	1.00% Euro Matures 06/26/2020 (CHF)
	Aa3	03/27/2018	50	07/03/2013	Zero Cpn Euro Matures 07/03/2043 (USD)
	Aa3	03/27/2018	84.461	04/24/2013	2.88% Euro Matures 05/07/2019 (NOK)
	Aa3	03/27/2018	12.535	05/08/2012	Flt Rt Euro Matures 05/08/2025 (JPY)
	Aa3	03/27/2018	10	08/16/2013	Zero Cpn Euro Matures 08/30/2043 (USD)
	Aa3	03/27/2018	180	04/25/2013	Zero Cpn Euro Matures 04/25/2033 (USD)
	Aa3	03/27/2018	30	04/25/2013	Zero Cpn Euro Matures 05/07/2043 (USD)
	Aa3	03/27/2018	15	05/02/2012	Zero Cpn Euro Matures 05/02/2042 (USD)
	Aa3	03/27/2018	36.113	08/20/2013	0.50% Euro Matures 08/21/2028 (MXN)
	Aa3	03/27/2018	30	08/16/2013	Zero Cpn Euro Matures 08/16/2043 (USD)
	Aa3	03/27/2018	63.8	05/16/2012	Zero Cpn Euro Matures 05/30/2032 (USD)
	Aa3	03/27/2018	20	09/06/2013	Zero Cpn Euro Matures 09/06/2043 (USD)
	Aa3	03/27/2018	30	09/18/2012	Zero Cpn Euro Matures 09/18/2042 (USD)
	Aa3	03/27/2018	20	11/20/2012	Zero Cpn Euro Matures 11/27/2042 (USD)
	Aa3	03/27/2018	15.56	11/20/2012	5.25% Euro Matures 11/29/2022 (AUD)
	Aa3	03/27/2018	7.261	11/20/2012	5.24% Euro Matures 11/29/2022 (AUD)
	Aa3	03/27/2018	20	09/24/2012	Zero Cpn Euro Matures 09/24/2042 (USD)
	Aa3	03/27/2018	6.458	09/24/2012	Zero Cpn Euro Matures 09/24/2042 (EUR)
	Aa3	03/27/2018	30	11/27/2012	Zero Cpn Euro Matures 11/27/2042 (USD)
	Aa3	03/27/2018	20	09/26/2012	Zero Cpn Euro Matures 09/26/2042 (USD)
	Aa3	03/27/2018	36.101	12/27/2012	0.50% Euro Matures 12/29/2027 (MXN)
	Aa3	03/27/2018	52.082	09/27/2012	5.58% Euro Matures 09/27/2027 (AUD)
	Aa3	03/27/2018	30	03/27/2013	Zero Cpn Euro Matures 03/27/2043 (USD)
	Aa3	03/27/2018	11.451	12/27/2012	6.10% Euro Matures 01/22/2019 (RUB)
	Aa3	03/27/2018	50	12/10/2010	Zero Cpn Euro Matures 12/10/2040 (USD)
	Aa3	03/27/2018	505.74	08/18/2010	2.00% Swiss Matures 09/16/2021 (CHF)
	Aa3	03/27/2018	196.8	05/13/2011	Zero Cpn Euro Matures 05/27/2031 (USD)
	Aa3	03/27/2018	3.876	05/03/2011	2.68% Gtd Step Up Euro Matures 05/03/2021 (USD)
	Aa3	03/27/2018	649.34	05/16/2011	5.25% Euro Matures 05/23/2041 (GBP)
	Aa3	03/27/2018	15	07/22/2011	Zero Cpn Euro Matures 07/22/2041 (USD)
	Aa3	03/27/2018	50	05/03/2011	Zero Cpn Euro Matures 05/12/2041 (USD)
	Aa3	03/27/2018	30	04/28/2011	Zero Cpn Euro Matures 04/28/2041 (USD)
	Aa3	03/27/2018	9.672	04/27/2011	2.35% Fixed/Flt Rt Euro Matures 04/27/2026 (JPY)
	Aa3	03/27/2018	10	05/06/2011	Zero Cpn Euro Matures 05/20/2041 (USD)
	Aa3	03/27/2018	71.172	04/04/2011	Flt Rt Euro Matures 04/27/2021 (EUR)
	Aa3	03/27/2018	15	05/20/2011	Zero Cpn Euro Matures 05/27/2041 (USD)
	Aa3	03/27/2018	1500	05/24/2011	5.25% Gtd Matures 05/24/2041 (USD)
	Aa3	03/27/2018	15	08/12/2011	Zero Cpn Euro Matures 08/26/2041 (USD)
	Aa3	03/27/2018	30	10/20/2011	Zero Cpn Euro Matures 10/20/2041 (USD)
	Aa3	03/27/2018	15	05/27/2011	Zero Cpn Euro Matures 05/27/2041 (USD)
	Aa3	03/27/2018	1000	05/12/2011	Flt Rt Euro Matures 05/12/2026 (USD)
	Aa3	03/27/2018	2.005	10/05/2011	2.02% Gtd Step Up Matures 10/05/2023 (USD)
	Aa3	03/27/2018	20	10/17/2011	Zero Cpn Euro Matures 10/17/2041 (USD)
	Aa3	03/27/2018	50	05/11/2011	Zero Cpn Euro Matures 05/11/2041 (USD)
	Aa3	03/27/2018	30	10/27/2011	Zero Cpn Euro Matures 10/27/2041 (USD)
	Aa3	03/27/2018	5	04/10/2012	3.15% Fixed/Flt Rt Euro Matures 04/11/2022 (USD)
	Aa3	03/27/2018	936.871	03/12/2012	4.00% Euro Matures 09/19/2022 (GBP)
	Aa3	03/27/2018	196	03/02/2012	Zero Cpn Euro Matures 03/16/2032 (USD)
	Aa3	03/27/2018	10	10/27/2011	Zero Cpn Euro Matures 11/14/2041 (USD)
	Aa3	03/27/2018	3000	02/08/2012	3.88% Gtd Matures 02/08/2022 (USD)
	Aa3	03/27/2018	191.527	11/28/2011	0.50% Euro Matures 11/26/2021 (ZAR)
	Aa3	03/27/2018	30	11/22/2011	Zero Cpn Euro Matures 11/22/2041 (USD)
	Aa3	03/27/2018	2284.267	01/03/2012	4.00% Euro Matures 01/11/2022 (EUR)
	Aa3	03/27/2018	2628.915	01/05/2011	4.13% Euro Matures 01/12/2021 (EUR)
	Aa3	03/27/2018	50	12/29/2010	Flt Rt Euro Matures 12/29/2020 (USD)
	Aa3	03/27/2018	50	11/15/2011	Zero Cpn Euro Matures 11/15/2041 (USD)
	Aa3	03/27/2018	30	10/26/2011	Zero Cpn Euro Matures 11/02/2041 (USD)
	Aa3	03/27/2018	30	02/13/2012	Zero Cpn Euro Matures 02/13/2042 (USD)
	Aa3	03/27/2018	50	12/29/2010	Flt Rt Euro Matures 12/29/2020 (USD)
	Aa3	03/27/2018	50	10/25/2010	Zero Cpn Euro Matures 10/25/2040 (USD)
	Aa3	03/27/2018	50	11/25/2011	Zero Cpn Euro Matures 11/25/2041 (USD)
	Aa3	03/27/2018	395.836	02/20/2012	4.13% Euro Matures 07/14/2025 (EUR)
	Aa3	03/27/2018	352.246	01/09/2012	2.00% Euro Matures 02/06/2019 (CHF)
	Aa3	03/27/2018	10	09/23/2011	Zero Cpn Euro Matures 09/23/2041 (USD)
	Aa3	03/27/2018	30	09/15/2011	Zero Cpn Euro Matures 09/15/2041 (USD)
	Aa3	03/27/2018	20	03/06/2012	Zero Cpn Euro Matures 03/20/2042 (USD)
	Aa3	03/27/2018	20	07/19/2011	Zero Cpn Euro Matures 07/09/2041 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa3	03/27/2018	4.13	06/28/2010	4.60% Euro Matures 06/28/2030 (USD)
	Aa3	03/27/2018	10	06/25/2010	Zero Cpn Euro Matures 06/25/2040 (USD)
	Aa3	03/27/2018	350	09/14/2010	5.80% Global Matures 09/30/2110 (USD)
	Aa3	03/27/2018	90	04/12/2010	Zero Cpn Euro Matures 04/26/2030 (USD)
	Aa3	03/27/2018	10	10/29/2009	Zero Cpn Euro Matures 10/29/2039 (USD)
	Aa3	03/27/2018	50	05/20/2009	Zero Cpn Euro Matures 05/20/2039 (USD)
	Aa3	03/27/2018	126.805	05/12/2010	4.30% Euro Matures 05/26/2040 (EUR)
	Aa3	03/27/2018	30	05/07/2010	Flt Rt Euro Matures 05/20/2020 (USD)
	Aa3	03/27/2018	25	01/06/2010	Flt Rt Euro Matures 01/06/2020 (USD)
	Aa3	03/27/2018	25	01/07/2010	5.27% Euro Matures 01/07/2030 (USD)
	Aa3	03/27/2018	30	01/07/2010	Flt Rt Euro Matures 01/07/2020 (USD)
	Aa3	03/27/2018	50	07/06/2010	Flt Rt Euro Matures 07/06/2020 (USD)
	Aa3	03/27/2018	15	07/06/2010	Zero Cpn Euro Matures 07/06/2040 (USD)
	Aa3	03/27/2018	20	10/29/2010	Zero Cpn Euro Matures 10/29/2040 (USD)
	Aa3	03/27/2018	2277.638	07/06/2010	4.13% Euro Matures 07/14/2025 (EUR)
	Aa3	03/27/2018	73.788	10/09/2009	4.50% Euro Matures 10/09/2029 (EUR)
	Aa3	03/27/2018	10	10/15/2009	Zero Cpn Euro Matures 10/15/2039 (USD)
	Aa3	03/27/2018	13.088	11/29/2010	Zero Cpn Euro Matures 12/01/2023 (EUR)
	Aa3	03/27/2018	25	11/10/2010	Zero Cpn Euro Matures 11/10/2040 (USD)
	Aa3	03/27/2018	10	09/30/2009	Zero Cpn Euro Matures 09/30/2039 (USD)
	Aa3	03/27/2018	20	06/23/2010	Zero Cpn Euro Matures 06/23/2040 (USD)
	Aa3	03/27/2018	20	10/13/2010	Zero Cpn Euro Matures 10/27/2040 (USD)
	Aa3	03/27/2018	80	07/09/2010	Zero Cpn Euro Matures 07/09/2040 (USD)
	Aa3	03/27/2018	125.2	10/20/2010	Zero Cpn Euro Matures 11/03/2030 (USD)
	Aa3	03/27/2018	30	09/03/2009	Zero Cpn Euro Matures 09/03/2039 (USD)
	Aa3	03/27/2018	50	11/30/2010	Zero Cpn Euro Matures 12/10/2040 (USD)
	Aa3	03/27/2018	619.176	01/06/2011	4.63% Euro Matures 01/13/2021 (GBP)
	Aa3	03/27/2018	10	10/01/2009	Zero Cpn Euro Matures 10/01/2039 (USD)
	Aa3	03/27/2018	73.788	10/09/2009	4.34% Euro Matures 10/09/2024 (EUR)
	Aa3	03/27/2018	1500	01/11/2011	4.50% Gtd Matures 01/11/2021 (USD)
	Aa3	03/27/2018	30	09/30/2010	Zero Cpn Euro Matures 09/30/2040 (USD)
	Aa3	03/27/2018	10	03/15/2011	Zero Cpn Euro Matures 03/15/2041 (USD)
	Aa3	03/27/2018	20	03/11/2011	Zero Cpn Euro Matures 03/28/2041 (USD)
	Aa3	03/27/2018	10	10/28/2011	Zero Cpn Euro Matures 10/28/2041 (USD)
	Aa3	03/27/2018	10	03/15/2011	Zero Cpn Euro Matures 03/22/2041 (USD)
	Aa3	03/27/2018	61	10/17/2011	Zero Cpn Euro Matures 10/28/2031 (USD)
	Aa3	03/27/2018	25	10/12/2011	Zero Cpn Euro Matures 10/12/2041 (USD)
	Aa3	03/27/2018	40	08/24/2011	Zero Cpn Euro Matures 08/31/2041 (USD)
	Aa3	03/27/2018	3.786	07/28/2011	2.96% Gtd Step Up Matures 07/28/2023 (USD)
	Aa3	03/27/2018	70	07/05/2011	4.85% Indx Linked Euro Matures 07/19/2031 (USD)
	Aa3	03/27/2018	2.435	06/28/2011	2.41% Gtd Step Up Matures 06/28/2021 (USD)
	Aa3	03/27/2018	30	08/05/2011	Zero Cpn Euro Matures 08/05/2041 (USD)
	Aa3	03/27/2018	55.5	08/16/2011	Zero Cpn Euro Matures 08/31/2026 (AUD)
	Aa3	03/27/2018	30	03/11/2011	Zero Cpn Euro Matures 03/18/2041 (USD)
	Aa3	03/27/2018	19.748	03/28/2011	Flt Rt Euro Matures 12/28/2021 (EUR)
	Aa3	03/27/2018	129.493	03/28/2011	Flt Rt Euro Matures 03/28/2024 (EUR)
	Aa3	03/27/2018	39.857	04/04/2011	Flt Rt Euro Matures 04/04/2024 (EUR)
	Aa3	03/27/2018	50	04/27/2011	5.15% Euro Matures 04/27/2031 (USD)
	Aa3	03/27/2018	8.51	10/16/2008	Flt Rt Euro Matures 10/16/2020 (USD)
	Aa3	03/27/2018	15	02/10/2009	Zero Cpn Euro Matures 02/10/2039 (USD)
	Aa3	03/27/2018	179.52	06/08/2009	Zero Cpn Euro Matures 06/22/2029 (USD)
	Aa3	03/27/2018	265.541	02/23/2009	5.05% Euro Matures 02/23/2039 (EUR)
	Aa3	03/27/2018	265.541	02/23/2009	5.36% Euro Matures 02/23/2029 (EUR)
	Aa3	03/27/2018	30	06/05/2009	Zero Cpn Euro Matures 06/05/2039 (USD)
	Aa3	03/27/2018	10	06/05/2009	Zero Cpn Euro Matures 06/05/2039 (USD)
	Aa3	03/27/2018	20	08/06/2009	Zero Cpn Euro Matures 08/19/2039 (USD)
	Aa3	03/27/2018	368.681	06/03/2009	3.63% Euro Matures 07/02/2019 (CHF)
	Aa3	03/27/2018	10	03/18/2009	Flt Rt Euro Matures 03/18/2019 (USD)
	Aa3	03/27/2018	10	03/17/2009	Flt Rt Euro Matures 03/17/2019 (USD)
	Aa3	03/27/2018	10	07/16/2009	Zero Cpn Euro Matures 07/16/2039 (USD)
	Aa3	03/27/2018	20	07/03/2009	Zero Cpn Euro Matures 07/03/2039 (USD)
	Aa3	03/27/2018	20	04/14/2009	Zero Cpn Euro Matures 04/14/2039 (USD)
	Aa3	03/27/2018	30	07/20/2009	Zero Cpn Euro Matures 07/20/2039 (USD)
	Aa3	03/27/2018	20	07/06/2009	Zero Cpn Euro Matures 07/06/2039 (USD)
	Aa3	03/27/2018	20	06/09/2009	Zero Cpn Euro Matures 06/09/2039 (USD)
	Aa3	03/27/2018	10	06/29/2009	Zero Cpn Euro Matures 06/29/2039 (USD)
	Aa3	03/27/2018	25	06/23/2009	Zero Cpn Euro Matures 06/23/2039 (USD)
	Aa3	03/27/2018	464.536	04/07/2009	4.75% Euro Matures 06/06/2022 (EUR)
	Aa3	03/27/2018	43.805	03/01/2010	Flt Rt Euro Matures 01/01/2045 (EUR)
	Aa3	03/27/2018	10	12/24/2009	Zero Cpn Euro Matures 12/24/2039 (USD)
	Aa3	03/27/2018	26.957	03/01/2010	Flt Rt Euro Matures 01/01/2035 (EUR)
	Aa3	03/27/2018	466.636	07/27/2010	5.38% Euro Matures 08/03/2060 (GBP)
	Aa3	03/27/2018	20	07/28/2010	Zero Cpn Euro Matures 07/28/2040 (USD)
	Aa3	03/27/2018	25	07/06/2010	Flt Rt Euro Matures 07/06/2020 (USD)
	Aa3	03/27/2018	10	09/08/2009	Flt Rt Euro Matures 09/08/2019 (USD)
	Aa3	03/27/2018	30	09/28/2009	Zero Cpn Euro Matures 09/28/2039 (USD)
	Aa3	03/27/2018	40	03/24/2010	Zero Cpn Euro Matures 04/07/2040 (USD)
	Aa3	03/27/2018	20	03/18/2010	Zero Cpn Euro Matures 03/30/2040 (USD)
	Aa3	03/27/2018	30	08/12/2010	Zero Cpn Euro Matures 08/12/2040 (USD)
	Aa3	03/27/2018	50	08/30/2010	Zero Cpn Euro Matures 09/07/2040 (USD)
	Aa3	03/27/2018	50	08/30/2010	Zero Cpn Euro Matures 08/30/2040 (USD)
	Aa3	03/27/2018	25	08/19/2010	Zero Cpn Euro Matures 08/19/2040 (USD)
	Aa3	03/27/2018	25	08/19/2010	Zero Cpn Euro Matures 08/19/2040 (USD)
	Aa3	03/27/2018	25	08/19/2010	Zero Cpn Euro Matures 08/19/2040 (USD)
	Aa3	03/27/2018	30	06/28/2010	Zero Cpn Euro Matures 07/12/2040 (USD)
	Aa3	03/27/2018	15	09/09/2010	Zero Cpn Euro Matures 09/09/2040 (USD)
	Aa3	03/27/2018	5014.255	01/07/2010	4.13% Euro Matures 01/14/2020 (EUR)
	Aa3	03/27/2018	5	12/29/2009	Flt Rt Euro Matures 12/29/2019 (USD)
	Aa3	03/27/2018	20.218	03/01/2010	Flt Rt Euro Matures 01/01/2025 (EUR)
	Aa3	03/27/2018	10	05/21/2010	Flt Rt Euro Matures 05/21/2020 (USD)
	Aa3	03/27/2018	30	07/12/2010	Zero Cpn Euro Matures 07/12/2040 (USD)
	Aa3	03/27/2018	10	05/28/2010	Zero Cpn Euro Matures 05/28/2040 (USD)
	Aa3	03/27/2018	15	09/16/2010	Zero Cpn Euro Matures 09/16/2040 (USD)
	Aa3	03/27/2018	50	09/16/2010	Zero Cpn Euro Matures 09/16/2040 (USD)
	Aa3	03/27/2018	96.39	10/26/2009	Zero Cpn Euro Matures 11/09/2029 (USD)
	Aa3	03/27/2018	74.508	10/14/2009	4.16% Euro Matures 10/21/2024 (EUR)
	Aa3	03/27/2018	174.126	10/06/2009	Zero Cpn Euro Matures 10/29/2049 (EUR)
	Aa3	03/27/2018	40	09/17/2010	Zero Cpn Euro Matures 09/17/2040 (USD)
	Aa3	03/27/2018	20	06/24/2010	Zero Cpn Euro Matures 06/24/2040 (USD)
	Aa3	03/27/2018	3158.049	05/30/2007	4.75% Euro Matures 06/06/2022 (EUR)
	Aa3	03/27/2018	8.265	02/21/2007	2.50% Fx/Flt Rt Indx Lkd Euro Matures 02/22/2027 (JPY)
	Aa3	03/27/2018	300	03/12/2007	Fx/Flt Rt Euro Matures 03/30/2022 (EUR)
	Aa3	03/27/2018	10	02/09/2007	Flt Rt Euro Matures 02/28/2022 (USD)
	Aa3	03/27/2018	410.492	07/18/2007	2.25% Euro Matures 11/22/2022 (GBP)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa3	03/27/2018	68.182	08/30/2007	4.00% Fx/Flt Rt Euro Matures 08/30/2032 (EUR)
	Aa3	03/27/2018	25	02/20/2007	Flt Rt Global Matures 02/22/2022 (USD)
	Aa3	03/27/2018	15	06/15/2007	Flt Rt Euro Matures 07/12/2022 (USD)
	Aa3	03/27/2018	135.656	05/03/2007	Flt Rt Euro Matures 05/03/2022 (EUR)
	Aa3	03/27/2018	68.138	07/09/2007	5.00% Euro Matures 08/13/2019 (EUR)
	Aa3	03/27/2018	186.97	07/31/2007	3.50% Euro Matures 08/31/2023 (CHF)
	Aa3	03/27/2018	28.993	02/11/2008	Flt Rt Euro Matures 02/14/2023 (EUR)
	Aa3	03/27/2018	190.019	03/03/2008	4.9325% Euro Matures 03/03/2033 (EUR)
	Aa3	03/27/2018	200	08/28/2007	Zero Cpn Matures 08/28/2037 (USD)
	Aa3	03/27/2018	6.95	12/20/2007	Flt Rt Euro Matures 12/20/2022 (USD)
	Aa3	03/27/2018	10	03/07/2008	Zero Cpn Euro Matures 03/07/2038 (USD)
	Aa3	03/27/2018	130.385	01/25/2005	Fixed/Flt Rt Euro Matures 02/25/2020 (EUR)
	Aa3	03/27/2018	18.455	07/01/2004	6.18% Fixed/Flt Rt Euro Matures 07/01/2019 (EUR)
	Aa3	03/27/2018	6	04/23/2008	8.00% Fixed/Flt Rt Euro Matures 04/23/2023 (USD)
	Aa3	03/27/2018	395.564	03/12/2007	4.5% Fixed/Flt Rt Euro Matures 03/30/2022 (EUR)
	Aa3	03/27/2018	25	02/21/2008	Fixed/Flt Rt Global Matures 02/21/2013 (USD)
	Aa3	03/27/2018	31	08/27/2004	Flt Rt Euro Matures 09/13/2024 (USD)
	Aa3	03/27/2018	370.77	01/28/2005	Fixed/Flt Rt Euro Matures 02/23/2035 (EUR)
	Aa3	03/27/2018	12.821	09/03/2004	4.98% Euro Matures 09/03/2019 (HKD)
	Aa3	03/27/2018	195.651	01/20/2005	Fixed/Flt Rt Euro Matures 02/22/2035 (EUR)
	Aa3	03/27/2018	10	06/19/2008	Matures 06/19/2038 (USD)
	Aa3	03/27/2018	124.155	08/06/2004	Flt Rt Euro Matures 08/06/2024 (EUR)
	Aa3	03/27/2018	10	05/02/2008	Zero Cpn Euro Matures 05/02/2038 (USD)
	Aa3	03/27/2018	67.147	03/14/2005	Fixed/Flt Rt Euro Matures 04/08/2020 (EUR)
	Aa3	03/27/2018	257.543	03/27/1998	Zero Cpn Euro Matures 12/30/2020 (ZAR)
	Aa3	03/27/2018	40	07/19/2001	Zero Cpn Euro Matures 07/19/2021 (USD)
	Aa3	03/27/2018	10	05/09/2008	Zero Cpn Euro Matures 05/09/2038 (USD)
	Aa3	03/27/2018	46.33	07/25/2008	Flt Rt Euro Matures 07/25/2023 (USD)
	Aa3	03/27/2018	314.971	06/26/2008	Matures 09/20/2021 (EUR)
	Aa3	03/27/2018	30	08/24/2004	Flt Rt Euro Matures 09/07/2024 (USD)
	Aa3	03/27/2018	104.05	10/10/2008	10.00% Fixed/Flt Rt Euro Matures 11/09/2020 (JPY)
	Aa3	03/27/2018	90	06/27/2003	Zero Cpn Euro Matures 06/27/2028 (USD)
	Aa3	03/27/2018	13.98	07/23/1999	Zero Cpn Euro Matures 07/23/2029 (EUR)
	Aa3	03/27/2018	20	05/28/2008	Zero Cpn Euro Matures 05/28/2038 (USD)
	Aa3	03/27/2018	32	07/28/2003	Zero Cpn Euro Matures 07/28/2023 (USD)
	Aa3	03/27/2018	1653.86	05/19/2003	2.625% Euro Matures (EUR)
	Aa3	03/27/2018	10	12/04/2008	Zero Cpn Euro Matures 12/04/2038 (USD)
	Aa3	03/27/2018	52.626	11/20/2008	0.20% Equity Linked Euro Matures 11/20/2023 (JPY)
	Aa3	03/27/2018	17.62	05/05/2004	Var Rt Euro Matures 06/03/2019 (USD)
	Aa3	03/27/2018	23.925	05/24/2004	Flt Rt Euro Matures 05/24/2019 (EUR)
	Aa3	03/27/2018	100	09/03/2004	Euro Matures 09/03/2019 (HKD)
	Aa3	03/27/2018	18.236	10/08/2004	6.18% Fxd/Flt Rt Matures 07/01/2019
	Aa3	03/27/2018	10	03/09/2004	Var Rt Euro Matures 03/22/2024 (USD)
	Aa3	03/27/2018	100	08/24/2004	5.73% Global Matures 08/26/2019 (USD)
	Aa3	03/27/2018	30	07/22/2004	Zero Cpn Euro Matures 08/12/2024 (USD)
	Aa3	03/27/2018	25.549	10/26/2004	5.50% Fx/Flt Rt Indx Lkd Euro Matures 10/26/2034 (EUR)
	Aa3	03/27/2018	130.669	01/10/2005	Flt Rt Euro Matures 01/10/2025 (EUR)
	Aa3	03/27/2018	36.76	01/06/2005	6.20% Fx/Flt Rt Euro Matures 01/06/2020 (EUR)
	Aa3	03/27/2018	140.783	01/10/2005	Flt Rt Euro Matures 01/10/2025 (EUR)
	Aa3	03/27/2018	98.188	02/15/2005	Flt Rt Euro Matures 02/15/2025 (EUR)
	Aa3	03/27/2018	5	03/30/2004	Flt Rt Euro Matures 04/19/2019 (USD)
	Aa3	03/27/2018	33	02/20/2004	Flt Rt Euro Matures 03/25/2019 (USD)
	Aa3	03/27/2018	31	01/23/2004	7.00% Fx/Flt Rt Euro Matures 02/25/2019 (USD)
	Aa3	03/27/2018	10	01/06/2004	6.10% Euro Matures 01/16/2024 (USD)
	Aa3	03/27/2018	150	01/20/2005	Fx/Flt Rt Euro Matures 02/22/2035 (EUR)
	Aa3	03/27/2018	100	01/25/2005	Fx/Flt Rt Euro Matures 02/25/2020 (EUR)
	Aa3	03/27/2018	20	11/26/2004	3.10% Euro Matures 11/15/2024 (USD)
	Aa3	03/27/2018	10	11/23/2004	Zero Cpn Euro Matures 11/23/2024 (USD)
	Aa3	03/27/2018	90	10/29/2004	5.48% Global Matures 10/29/2019 (USD)
	Aa3	03/27/2018	50	01/27/2005	Flt Rt Euro Matures 01/27/2035 (USD)
	Aa3	03/27/2018	12.174	04/01/2005	Fx/Flt Rt Euro Matures 04/01/2020 (EUR)
	Aa3	03/27/2018	121.745	04/01/2005	Flt Rt Euro Matures 04/01/2020 (EUR)
	Aa3	03/27/2018	253.773	02/24/2005	Flt Rt Euro Matures 02/24/2020 (EUR)
	Aa3	03/27/2018	15	03/10/2005	Flt Rt Euro Matures 03/10/2035 (USD)
	Aa3	03/27/2018	124.404	08/11/2005	Fx/Flt Rt Euro Matures 07/15/2021 (EUR)
	Aa3	03/27/2018	358.41	08/19/2005	4.55% Euro Matures 08/30/2029 (GBP)
	Aa3	03/27/2018	48.574	08/19/2005	4.15% Euro Matures 09/07/2035 (EUR)
	Aa3	03/27/2018	60.418	07/28/2005	Flt Rt Euro Matures 09/01/2020 (EUR)
	Aa3	03/27/2018	79.512	08/22/2005	Var Rt Euro Matures 09/16/2025 (EUR)
	Aa3	03/27/2018	238.189	10/03/2005	Flt Rt Euro Matures 10/17/2020 (EUR)
	Aa3	03/27/2018	1605.569	05/31/2006	4.375% Euro Matures 06/07/2021 (EUR)
	Aa3	03/27/2018	41.54	02/15/2006	6.00% Fx/Flt Rt Euro Matures 02/15/2026 (EUR)
	Aa3	03/27/2018	499.855	04/28/2006	4.875% Euro Matures 01/10/2023 (GBP)
	Aa3	03/27/2018	12.031	03/27/2006	4.50% Euro Matures 03/27/2026 (EUR)
	Aa3	03/27/2018	120.774	05/06/2004	Zero Cpn Euro Matures 05/06/2019 (EUR)
	Aa3	03/27/2018	125.965	04/28/2006	Flt Rt Euro Matures 06/29/2029 (EUR)
	Aa3	03/27/2018	12.084	03/28/2006	4.71% Euro Matures 04/19/2021 (EUR)
	Aa3	03/27/2018	17.63	04/27/2006	4.21% Euro Matures 05/22/2026 (CZK)
	Aa3	03/27/2018	90.338	05/11/2006	2.86% Euro Matures 05/11/2036 (JPY)
	Aa3	03/27/2018	101.42	09/13/2006	Flt Rt Euro Matures 02/24/2020 (EUR)
	Aa3	03/27/2018	8.466	12/19/2006	2.80% Fx/Flt Rt Euro Matures 12/21/2021 (JPY)
	Aa3	03/27/2018	119.875	04/30/2004	Euro Matures 10/30/2020 (EUR)
	Aa3	03/27/2018	250	02/05/2007	Euro (TRY)
	Aa3	03/27/2018	13	07/23/1999	Zero Cpn Euro Ser 62A Tr 1 Matures 7/23/2029
	Aa3	03/27/2018	31.9	08/23/2002	Flt Rt Euro
	Aa3	03/27/2018	11.706	11/18/2005	Zero Cpn Indx Lkd Euro Matures 11/18/2020 (EUR)
	Aa3	03/27/2018	30	07/21/2009	Zero Cpn Euro Matures 07/21/2039 (USD)
	Aa3	03/27/2018	20	04/24/2003	Flt Rt Euro Matures 04/24/2023 (USD)
	Aa3	03/27/2018	50	03/14/2005	Fx/Flt Rt Euro Matures 04/08/2020 (EUR)
	Aa3	03/27/2018	11.602	10/01/2004	Zero Cpn Euro Matures 10/28/2034 (USD)
	Aa3	03/27/2018	87.798	11/18/2005	Flt Rt Euro Matures 12/16/2025 (EUR)
	Aa3	03/27/2018	300.124	11/03/2005	Fx/Flt Rt Euro Matures 01/15/2020 (EUR)
	Aa3	03/27/2018	475.707	11/21/2005	Flt Rt Euro Matures 12/18/2020 (EUR)
	Aa3	03/27/2018	2000	05/22/1998	Zero Cpn Euro Ser 256 Matures 12/30/2020
	Aa3	03/27/2018	20	02/16/2005	Flt Rt Euro Matures 02/16/2035 (USD)
	Aa3/P-	03/27/2018	15000	05/11/1998	Gtd Sr Unsec Euro
1	Aa3	03/27/2018	6.3	02/25/2000	Flt Rt Euro Ser A Matures 2/25/2010
	Aa3	03/27/2018	8.308	10/22/2015	Flt Rt Indx Lkd Euro Matures 03/23/2026 (JPY)
	Aa3	03/27/2018	36	05/06/2005	5.06% Euro Matures 05/25/2019 (USD)
	Aa3	03/27/2018	41.157	01/05/2005	Zero Cpn Euro Matures 02/02/2038 (EUR)
	Aa3	03/27/2018	120.836	07/28/2005	Zero Cpn Euro Matures 10/07/2020 (EUR)
	Aa3	03/27/2018	13.096	01/10/2005	4.05% Euro Matures 01/17/2030 (EUR)
	Aa3	03/27/2018	77	02/24/2005	Flt Rt Euro Matures 10/11/1010 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa3	03/27/2018	29.231	12/02/2005	Flt Rt Euro Matures 12/02/2020 (EUR)
	Aa3	03/27/2018	10	08/14/2003	Zero Cpn Euro Matures 08/28/2023 (USD)
	Aa3	03/27/2018	60.728	09/22/2005	Flt Rt Euro Matures 10/14/2025 (EUR)
	Aa3	03/27/2018	26.96	03/08/2006	4.20% Euro Matures 03/08/2026 (SKK)
	Aa3	03/27/2018	10	06/28/2002	Zero Cpn Euro Matures 06/28/2022 (USD)
	Aa3	03/27/2018	20	06/03/2003	Zero Cpn Euro Matures 06/03/2033 (USD)
	Aa3	03/27/2018	35	05/19/2003	Zero Cpn Euro Matures 05/19/2023 (USD)
	Aa3	03/27/2018	60	05/23/2003	Zero Cpn Euro Matures 06/13/2023 (USD)
	Aa3	03/27/2018	60	05/23/2003	Zero Cpn Euro Matures 06/13/2023 (USD)
	Aa3	03/27/2018	63	05/20/2003	Zero Cpn Euro Matures 06/09/2023 (USD)
	Aa3	03/27/2018	60	05/28/2003	Zero Cpn Euro Matures 06/13/2023 (USD)
	Aa3	03/27/2018	20	06/17/2003	Flt/Fx Rt Euro Matures 06/17/2033 (USD)
	Aa3	03/27/2018	32	07/28/2003	Zero Cpn Euro Matures 07/2/2023 (USD)
	Aa3	03/27/2018	15	07/25/2003	6.05% Euro Matures 07/25/2033 (USD)
	Aa3	03/27/2018	125	06/12/2003	Zero Cpn Euro Matures 06/12/2023 (USD)
	Aa3	03/27/2018	17	06/11/2003	Zero Cpn Euro Matures 06/11/2033 (USD)
	Aa3	03/27/2018	15	07/16/2003	Zero Cpn Euro Matures 07/16/2033 (USD)
	Aa3	03/27/2018	285	01/28/2005	8.00% Fx/Flt Rt Euro Matures 02/23/2035 (EUR)
	Aa3	03/27/2018	490.01	04/20/2005	6.00% Fx/Flt Rt Euro Matures 05/09/2035 (EUR)
	Aa3	03/27/2018	380.333	03/02/2005	7.00% Fx/Flt Rt Euro Matures 03/23/2035 (EUR)
	Aa3	03/27/2018	20.141	12/07/2004	Var Rt Euro Matures 12/20/2024 (EUR)
	Aa3	03/27/2018	12.8	08/31/2006	Zero Cpn Global Matures 08/31/2036 (EUR)
	Aa3	03/27/2018	25.982	09/15/2003	Zero Cpn Euro Matures 09/15/2033 (EUR)
	Aa3	03/27/2018	665.068	08/31/2006	Flt Rt Euro Matures 09/20/2021 (EUR)
	Aa3	03/27/2018	60.048	03/06/2006	Flt Rt Euro Matures 03/22/2021 (EUR)
	Aa3	03/27/2018	12.513	10/18/2006	Flt Rt Euro Matures 10/18/2035 (EUR)
	Aa3	03/27/2018	11.1	04/27/2004	Fx/Var Rt Euro Matures 05/18/2019 (EUR)
	Aa3	03/27/2018	110	03/22/2004	5.077% Global Matures 04/01/2019 (USD)
	Aa3	03/27/2018	10	03/29/2004	Zero Cpn Euro Matures 03/29/2019 (USD)
	Aa3	03/27/2018	100	03/23/2005	5.793% Matures 04/07/2020 (USD)
	Aa3	03/27/2018	36.413	06/25/2004	6.00% Fx/Flt Rt Euro Matures 06/25/2034 (EUR)
	Aa3	03/27/2018	10	06/07/2005	Flt Rt Euro Matures 06/23/2020 (USD)
	Aa3	04/03/2018	87.5	03/29/2018	2.95% Euro 03/30/2020 (RON)
	Aa3	04/03/2018	100	03/29/2018	3.25% Euro 03/29/2021 (RON)
	Aa3	05/02/2018	155	05/02/2018	Flt Rt Euro 05/02/2019 (USD)
	Aa3	05/03/2018	100	04/20/2018	0.02% Euro 03/19/2021 (EUR)
	Aa3	05/08/2018	250	05/09/2018	1.63% Euro 01/20/2022 (NOK)
	Aa3	05/25/2018	60	05/29/2018	Flt Rt Euro 05/29/2019 (HKD)
	Aa3	06/04/2018	30.105	06/06/2018	Zero Cpn Euro 06/06/2023 (USD)
	Aa3	06/13/2018	15	06/12/2018	Flt Rt Euro 06/12/2019 (SGD)
	Aa3	07/12/2018	503	07/12/2018	Zero Cpn Euro 07/12/2028 (TRY)
	Aa3	08/10/2018	50	08/10/2018	9.25% Euro 07/15/2021 (TRY)
	A3	08/24/2018	1000	08/22/2018	0.75% Euro 08/29/2023 (EUR)
	Aa3	08/28/2018	150	08/20/2018	8.45% Euro 08/20/2021 (ZAR)
	Aa3	08/28/2018	200	08/21/2018	8.85% Euro 08/21/2023 (ZAR)
	Aa3	09/11/2018	200	09/07/2018	24.00% Euro 09/07/2021 (TRY)
	A3	09/24/2018	250	09/26/2018	Flt Rt Global 09/26/2023 (USD)
	A3	09/24/2018	1000	09/26/2018	3.88% Global 09/26/2023 (USD)
	Aa3	11/09/2018	19.247	10/25/2018	3.13% Euro 10/25/2023 (USD)
	Aa3	12/05/2018	207	12/06/2018	Matures 12/06/2019 (GBP)
	Aa3	12/24/2018	100	12/28/2018	Matures 12/27/2019 (GBP)
Rabobank Australia Branch	Aa3	03/27/2018	22.465	02/26/2013	Zero Cpn Matures 02/26/2033 (AUD)
	Aa3	03/27/2018	104.385	03/21/2013	4.63% Euro Matures 04/05/2019 (AUD)
	Aa3	03/27/2018	18	06/27/2017	2.06% Euro Matures 06/28/2021 (AUD)
	Aa3	03/27/2018	150	01/25/2018	3.25% Australian Matures 01/25/2023 (AUD)
	Aa3	03/27/2018	350	01/25/2018	Flt Rt Australian Matures 01/25/2023 (AUD)
	Aa3	03/27/2018	500	03/03/2017	Flt Rt Australian Matures 03/03/2022 (AUD)
	Aa3	03/27/2018	14.7	05/30/2017	2.41% Euro Matures 05/27/2022 (AUD)
	Aa3	03/27/2018	106.207	11/05/2015	4.25% Australian Matures 05/12/2026 (AUD)
	Aa3	03/27/2018	572.881	02/26/2016	Flt Rt Australian Matures 03/04/2021 (AUD)
	Aa3	03/27/2018	73.44	05/12/2016	3.00% Euro Matures 08/23/2021 (AUD)
	Aa3	03/27/2018	70	01/26/2016	3.38% Euro Matures 03/03/2021 (AUD)
	Aa3	03/27/2018	116.895	01/15/2015	3.25% Euro Matures 08/21/2020 (AUD)
	Aa3	03/27/2018	526.889	01/23/2014	Flt Rt Australian Matures 02/04/2019 (AUD)
	Aa3	03/27/2018	116.25	02/04/2015	3.25% Australian Matures 02/11/2020 (AUD)
	Aa3	03/27/2018	581.251	02/04/2015	Flt Rt Australian Matures 02/11/2020 (AUD)
	Aa3	03/27/2018	79.09	05/19/2015	3.38% Euro Matures 06/29/2020 (AUD)
	Aa3	03/27/2018	75.815	03/11/2015	3.00% Euro Matures 07/22/2019 (AUD)
	Aa3	03/27/2018	93.025	09/10/2013	5.00% Euro Matures 09/25/2019 (AUD)
	Aa3	03/27/2018	86.215	11/20/2014	4.25% Euro Matures 01/13/2022 (AUD)
	Aa3	03/27/2018	30.87	09/08/2005	5.50% Australian Matures 09/08/2025 (AUD)
	Aa3	03/27/2018	92.945	04/04/2014	5.50% Australian Matures 04/11/2024 (AUD)
Rabobank New York Branch	Aa3	07/25/2018	100	07/26/2018	Flt Rt Australian 07/26/2019 (AUD)
	Aa3	03/27/2018	500	01/10/2017	Flt Rt Matures 01/10/2022 (USD)
	Aa3	03/27/2018	1500	01/11/2016	2.50% Matures 01/19/2021 (USD)
	Aa3	03/27/2018	1000	08/09/2016	1.38% Matures 08/09/2019 (USD)
	Aa3	03/27/2018	1000	05/21/2015	3.38% Matures 05/21/2025 (USD)
	Aa3	03/27/2018	1000	01/14/2015	2.25% Matures 01/14/2020 (USD)
	Aa3	03/27/2018	1000	01/10/2017	2.75% Matures 01/10/2022 (USD)
	Aa3	03/27/2018	400	08/09/2016	Flt Rt Matures 08/09/2019 (USD)
	Aa3	04/23/2018	1000	04/19/2018	3.13% 04/26/2021 (USD)
	Aa3	04/23/2018	750	04/19/2018	Flt Rt 04/26/2021 (USD)
Rabobank New Zealand Branch	Aa3	03/27/2018	205.4	03/05/2012	6.10% New Zealand Matures 03/19/2019 (NZD)
	Aa3	03/27/2018	286.94	06/03/2015	4.59% New Zealand Matures 06/10/2020 (NZD)
	Aa3	03/27/2018	100	06/08/2017	3.63% Euro Matures 06/08/2022 (NZD)
	Aa3	03/27/2018	100	02/02/2018	3.38% Euro Matures 02/02/2023 (NZD)
	Aa3	04/23/2018	100	04/24/2018	3.38% Euro 04/24/2023 (NZD)
Raiffeisen Bank Int'l AG	A3	02/20/2018	90	01/25/2018	0.33% Euro 01/25/2021 (EUR)
	A3	07/02/2018	30	06/15/2018	0.84% Euro 02/03/2023 (EUR)
	A3	07/02/2018	75	05/14/2018	0.86% Euro 05/15/2023 (EUR)
	A3	07/02/2018	25	05/14/2018	1.23% Euro 05/14/2025 (EUR)
	A3	07/02/2018	60	04/30/2018	1.20% Euro 04/30/2025 (EUR)
	A3	07/02/2018	20	05/14/2018	Flt Rt Euro 05/14/2025 (EUR)
	A3	07/02/2018	30	06/15/2018	0.66% Euro 05/06/2022 (EUR)
	A3	07/04/2018	500	07/05/2018	0.25% Euro 07/05/2021 (EUR)
	A3	07/04/2018	45	06/25/2018	Flt Rt Euro 06/25/2025 (EUR)
	A3	11/28/2018	500	11/26/2018	1.00% Euro 12/04/2023 (EUR)
Raiffeisenlandesbank Niederoesterreich - Wien	Baa1	11/12/2018	50	09/05/2016	Flt Rt Austrian 09/07/2026 (EUR)
Rakfunding Cayman Ltd	Baa1	06/13/2018	145	06/06/2018	Gtd Flt Rt Euro 06/14/2023 (USD)
RCI Banque	Baa1	03/08/2018	550	03/12/2018	Flt Rt Euro 03/12/2025 (EUR)
	Baa1	03/08/2018	750	03/12/2018	0.25% Euro 07/12/2021 (EUR)
	Baa1	04/30/2018	50	04/25/2018	0.02% Euro 03/19/2021 (EUR)
	Baa1	05/22/2018	750	05/15/2018	1.63% Euro 05/26/2026 (EUR)
	Baa1	05/29/2018	125	05/30/2018	0.55% Euro 05/30/2023 (CHF)

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REC Ltd	Baa3	03/09/2018	300	03/22/2018	4.63% Euro 03/22/2028 (USD)
	Baa3	10/22/2018	0	10/22/2018	Euro (USD)
Regie Autonome Des Transports Parisiens (Ratp)	Aa2	06/22/2018	100	06/19/2018	1.90% Euro 06/26/2048 (EUR)
Reliance Standard Life Global Funding II	A2	09/18/2018	350	09/19/2018	3.85% Sr Sec Global 09/19/2023 (USD)
Ren Fin BV	Baa3	01/16/2018	300	01/18/2018	1.75% Euro Matures 01/18/2028 (EUR)
Renault SA	Baa3	04/12/2018	700	04/11/2018	1.00% Euro 04/18/2024 (EUR)
	Baa3	09/21/2018	750	09/20/2018	2.00% Euro 09/28/2026 (EUR)
RH Int'l (Singapore) Corp Pte Ltd	Baa1	03/12/2018	300	03/27/2018	4.50% Gtd Euro 03/27/2028 (USD)
Rizal Commercial Banking Corp	Baa2	03/08/2018	300	03/15/2018	4.13% Euro 03/16/2023 (USD)
Roche Fin Europe BV	Aa3	02/08/2018	395.575	08/21/2003	5.38% Gtd Euro Matures 08/29/2023 (GBP)
	Aa3	02/08/2018	1136.144	02/18/2015	0.88% Gtd Euro Matures 02/25/2025 (EUR)
	Aa3	02/08/2018	721.469	02/18/2016	0.50% Gtd Euro Matures 02/27/2023 (EUR)
Roche Hldgs Inc	Aa3	02/08/2018	2221.714	02/25/2009	6.50% Gtd Euro Matures 03/04/2021 (EUR)
	Aa3	02/08/2018	600	03/04/2015	2.00% Gtd Euro Matures 03/13/2020 (USD)
Rolls-Royce PLC	A3	05/04/2018	550	05/02/2018	1.63% Gtd Euro 05/09/2028 (EUR)
	A3	05/04/2018	550	05/02/2018	0.88% Gtd Euro 05/09/2024 (EUR)
Romania Gov't of	Baa3	06/28/2018	1200	06/15/2018	5.13% Global 06/15/2048 (USD)
	Baa3	06/28/2018	1250	02/08/2018	3.38% Global 02/08/2038 (EUR)
	Baa3	06/28/2018	750	02/08/2018	2.50% Global 02/08/2030 (EUR)
	Baa3	10/23/2018	600	10/11/2018	4.13% Euro 03/11/2039 (EUR)
	Baa3	10/23/2018	1150	10/11/2018	2.88% Euro 03/11/2029 (EUR)
Rosneft Finance S.A.	Baa3	01/29/2018	500	01/27/2010	7.25% Gtd Global Matures 02/02/2020 (USD)
Royal Bank of Canada	Aa2	07/16/2018	2	08/25/2010	3.05% Step Up Matures 08/25/2025 (USD)
	Aa2	07/16/2018	2.615	07/30/2010	3.00% Fixed/Flt Rt Matures 07/30/2020 (USD)
	Aa2	07/16/2018	20	06/04/2010	3.50% Step Up Matures 06/04/2025 (USD)
	Aa2	07/16/2018	6.001	06/09/2010	3.00% Step Up Matures 06/09/2020 (USD)
	Aa2	07/16/2018	3.42	01/12/2010	3.00% Fixed/Flt Rt Matures 01/28/2020 (USD)
	Aa2	07/16/2018	3	09/22/2010	2.00% Step Up Matures 09/22/2020 (USD)
	Aa2	07/16/2018	2	09/26/2008	10.00% Matures 09/30/2028 (USD)
	Aa2	07/16/2018	5	04/30/2008	Matures 04/30/2028 (USD)
	Aa2	07/16/2018	60.859	08/05/2008	4.18% Euro Matures 08/14/2023 (HKD)
	Aa2	07/16/2018	1	04/02/2014	Flt Rt Matures 04/02/2019 (USD)
	Aa2	07/16/2018	1	10/23/2013	3.00% Step Up Matures 10/23/2025 (USD)
	Aa2	07/16/2018	1	10/31/2013	3.50% Step Up Matures 10/31/2033 (USD)
	Aa2	07/16/2018	7.5	05/14/2013	2.75% Step Up Matures 05/17/2028 (USD)
	Aa2	07/16/2018	3.25	05/07/2013	3.00% Matures 05/10/2028 (USD)
	Aa2	07/16/2018	1	10/19/2012	3.00% Step Up Global Matures 10/19/2034 (USD)
	Aa2	07/16/2018	2	09/19/2012	2.00% Step Up Global Matures 09/24/2024 (USD)
	Aa2	07/16/2018	2.2	03/20/2012	2.50% Step Up Global Matures 03/20/2024 (USD)
	Aa2	07/16/2018	9.9	07/30/2013	3.50% Step Up Matures 07/30/2029 (USD)
	Aa2	07/16/2018	1	08/14/2013	3.75% Step Up Matures 08/14/2031 (USD)
	Aa2	07/16/2018	3	01/28/2013	2.00% Step Up Matures 01/31/2024 (USD)
	Aa2	07/16/2018	1.3	10/25/2012	2.00% Step Up Matures 10/30/2024 (USD)
	Aa2	07/16/2018	1	09/03/2013	3.00% Fixed/Flt Rt Matures 09/18/2020 (USD)
	Aa2	07/16/2018	1	09/12/2013	3.50% Fixed/Flt Rt Matures 09/12/2023 (USD)
	Aa2	07/16/2018	2	08/21/2012	2.00% Step Up Global Matures 08/24/2023 (USD)
	Aa2	07/16/2018	22	08/22/2012	3.10% Global Matures 08/27/2025 (USD)
	Aa2	07/16/2018	25	08/16/2012	3.00% Matures 02/21/2024 (USD)
	Aa2	07/16/2018	1.3	05/27/2011	Flt Rt Global Matures 05/27/2026 (USD)
	Aa2	07/16/2018	15	04/28/2011	3.00% Step Up Global Matures 04/28/2023 (USD)
	Aa2	07/16/2018	10	05/05/2011	Flt Rt Global Matures 05/05/2026 (USD)
	Aa2	07/16/2018	3	03/31/2011	3.00% Fixed/Flt Rt Global Matures 03/31/2021 (USD)
	Aa2	07/16/2018	7	02/25/2011	4.00% Global Matures 02/25/2021 (USD)
	Aa2	07/16/2018	11.65	02/28/2012	4.00% Global Matures 02/28/2030 (USD)
	Aa2	07/16/2018	10.5	10/28/2011	3.13% Step Up Global Matures 10/28/2025 (USD)
	Aa2	07/16/2018	2	12/30/2011	3.00% Step Up Global Matures 12/30/2032 (USD)
	Aa2	07/16/2018	4.4	11/30/2011	3.00% Step Up Global Matures 11/30/2027 (USD)
	Aa2	07/16/2018	15	09/30/2011	3.25% Step Up Global Matures 09/30/2026 (USD)
	Aa2	07/16/2018	25	02/14/2011	5.00% Global Matures 02/14/2031 (USD)
	Aa2	07/16/2018	50	02/02/2011	Flt Rt Global Matures 02/02/2021 (USD)
	Aa2	07/16/2018	1.25	01/20/2012	3.00% Step Up Matures 01/20/2032 (USD)
	Aa2	07/16/2018	4.611	01/31/2011	3.00% Step Up Matures 01/31/2022 (USD)
	Aa2	07/16/2018	5.75	11/18/2011	3.00% Step Up Global Matures 11/18/2031 (USD)
	Aa2	07/16/2018	2.1	02/15/2012	2.00% Fixed/Flt Rt Global Matures 02/15/2019 (USD)
	Aa2	07/16/2018	37.1	02/10/2012	3.30% Global Matures 02/10/2023 (USD)
	Aa2	07/16/2018	2.6	02/22/2012	3.00% Step Up Global Matures 02/22/2028 (USD)
	Aa2	07/16/2018	2	02/24/2012	1.75% Fixed/Flt Rt Global Matures 02/24/2020 (USD)
	Aa2	07/16/2018	2.695	01/28/2010	Flt Rt Matures 01/28/2025 (USD)
	Aa2	07/16/2018	13.027	05/19/2010	2.75% Step Up Matures 05/19/2020 (USD)
	Aa2	07/16/2018	3	12/30/2010	Zero Cpn Matures 12/30/2031 (USD)
	Aa2	07/16/2018	1.235	02/12/2010	Flt Rt Matures 02/12/2020 (USD)
	Aa2	07/16/2018	7.378	02/26/2010	Flt Rt Matures 02/26/2025 (USD)
	Aa2	07/16/2018	6	05/27/2010	3.00% Step Up Matures 05/27/2022 (USD)
	Aa2	07/16/2018	5.27	09/28/2010	4.00% Fixed/Flt Rt Matures 09/28/2020 (USD)
	Aa2	07/16/2018	4.098	10/14/2010	2.50% Step Up Matures 10/14/2022 (USD)
	Aa2	07/16/2018	10	05/27/2010	3.00% Step Up Matures 05/27/2025 (USD)
	Aa2	07/16/2018	9	06/30/2010	3.00% Step Up Matures 06/30/2025 (USD)
	Aa2	07/16/2018	9.1	12/15/2010	3.00% Step Up Matures 12/15/2026 (USD)
	Aa2	07/16/2018	3.915	02/25/2010	3.00% Step Up Matures 02/25/2020 (USD)
	Aa2	07/16/2018	1	03/10/2010	3.50% Step Up Matures 03/10/2020 (USD)
	Aa2	07/16/2018	0.381	04/28/2008	5.00% Canadian Matures 04/28/2033 (USD)
	Aa2	07/16/2018	1.1	07/28/2010	Flt Rt Matures 07/28/2025 (USD)
	Aa2	07/16/2018	5.25	08/24/2010	2.00% Step Up Matures 02/24/2023 (USD)
	Aa2	07/16/2018	3	01/29/2014	3.25% Step Up Matures 01/29/2027 (USD)
	Aa2	07/16/2018	9.425	01/29/2014	2.00% Step Up Matures 01/29/2021 (USD)
	Aa2	07/16/2018	17.5	02/03/2014	2.25% Step Up Matures 02/28/2022 (USD)
	Aa2	07/16/2018	11.3	02/27/2014	2.25% Step Up Matures 03/19/2021 (USD)
	Aa2	07/16/2018	1	09/08/2014	1.50% Fixed/Flt Rt Matures 09/30/2019 (USD)
	Aa2	07/16/2018	10.561	09/19/2014	Flt Rt Euro Matures 09/19/2019 (USD)
	Aa2	07/16/2018	4.3	02/27/2014	2.50% Step Up Matures 03/19/2024 (USD)
	Aa2	07/16/2018	3	09/12/2014	2.50% Step Up Matures 09/12/2024 (USD)
	Aa2	07/16/2018	10.25	04/29/2014	2.25% Step Up Matures 04/29/2022 (USD)
	Aa2	07/16/2018	2.4	06/21/2013	3.00% Fixed/Flt Rt Matures 06/21/2023 (USD)
	Aa2	07/16/2018	38.273	05/29/2015	3.72% Euro Matures 06/05/2025 (AUD)
	Aa2	07/16/2018	3.75	03/14/2014	2.00% Fixed/Flt Rt Matures 03/14/2019 (USD)
	Aa2	07/16/2018	1	03/28/2014	3.25% Step Up Matures 03/28/2029 (USD)
	Aa2	07/16/2018	3	05/21/2015	2.30% Step Up Matures 05/21/2028 (USD)
	Aa2	07/16/2018	25.295	05/28/2015	1.50% Fixed/Flt Rt Matures 05/28/2020 (USD)
	Aa2	07/16/2018	964.839	03/20/2014	Flt Rt Euro Matures 03/27/2019 (EUR)
	Aa2	07/16/2018	9.861	01/31/2014	Flt Rt Euro Matures 02/14/2019 (GBP)
	Aa2	07/16/2018	77.965	12/11/2014	4.63% Euro Matures 01/17/2020 (NZD)
	Aa2	07/16/2018	4.375	10/03/2014	Flt Rt Euro Matures 10/03/2019 (USD)
	Aa2	07/16/2018	0.84	10/04/2012	2.05% Step Up Matures 10/10/2019 (USD)

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	Aa2	07/16/2018	2.02	03/27/2015	Flt Rt Matures 03/27/2020 (USD)
	Aa2	07/16/2018	650	03/11/2014	Flt Rt Matures 03/15/2019 (USD)
	Aa2	07/16/2018	1000	03/11/2014	2.15% Matures 03/15/2019 (USD)
	Aa2	07/16/2018	3.401	10/15/2014	Flt Rt Euro Matures 10/15/2019 (USD)
	Aa2	07/16/2018	3.226	10/21/2014	Flt Rt Euro Matures 10/21/2019 (GBP)
	Aa2	07/16/2018	8	12/03/2014	Flt Rt Euro Matures 12/03/2019 (USD)
	Aa2	07/16/2018	4	03/13/2015	Flt Rt Matures 03/13/2020 (USD)
	Aa2	07/16/2018	3	11/19/2012	2.00% Step Up Global Matures 11/19/2024 (USD)
	Aa2	07/16/2018	1	09/20/2013	3.25% Step Up Matures 09/20/2028 (USD)
	Aa2	07/16/2018	80	06/25/2013	4.20% Euro Matures 06/25/2038 (USD)
	Aa2	07/16/2018	18	05/03/2013	1.75% Fixed/Flt Rt Matures 05/08/2020 (USD)
	Aa2	07/16/2018	5	07/20/2012	3.00% Flt Rt Matures 07/27/2033 (USD)
	Aa2	07/16/2018	5.75	04/01/2013	2.00% Step Up Matures 04/15/2025 (USD)
	Aa2	07/16/2018	160.839	09/23/2013	Zero Cpn Euro Matures 09/23/2038 (CAD)
	Aa2	07/16/2018	3	08/03/2012	2.00% Step Up Global Matures 02/15/2025 (USD)
	Aa2	07/16/2018	20	08/07/2012	2.75% Global Matures 08/10/2024 (USD)
	Aa2	07/16/2018	7.6	07/31/2013	3.00% Step Up Matures 07/31/2024 (USD)
	Aa2	07/16/2018	5.5	07/25/2013	4.00% Fixed/Flt Rt Indx Lnkd Matures 07/25/2025 (USD)
	Aa2	07/16/2018	10	09/26/2013	3.25% Step Up Euro Matures 09/26/2024 (USD)
	Aa2	07/16/2018	35	02/28/2012	3.25% Fixed/Flt Rt Global Matures 02/28/2022 (USD)
	Aa2	07/16/2018	2.25	03/20/2012	3.00% Fixed/Flt Rt Global Matures 03/20/2020 (USD)
	Aa2	07/16/2018	5	03/04/2014	1.20% Fixed/Flt Rt Euro Matures 03/04/2019 (USD)
	Aa2	07/16/2018	285.845	03/12/2014	0.63% Euro Matures 04/09/2019 (CHF)
	Aa2	07/16/2018	3.065	04/08/2014	1.00% Step Up Matures 04/08/2019 (USD)
	Aa2	07/16/2018	1	08/22/2014	2.00% Step Up Matures 08/22/2022 (USD)
	Aa2	07/16/2018	1	04/16/2014	3.00% Step Up Matures 04/16/2027 (USD)
	Aa2	07/16/2018	6.125	03/16/2015	1.75% Step Up Matures 03/19/2021 (USD)
	Aa2	07/16/2018	5	09/03/2014	Flt Rt Euro Matures 09/03/2019 (USD)
	Aa2	07/16/2018	3.75	03/27/2015	2.50% Step Up Matures 03/27/2028 (USD)
	Aa2	07/16/2018	1	02/23/2015	2.15% Step Up Matures 02/26/2025 (USD)
	Aa2	07/16/2018	850	02/27/2015	2.15% Matures 03/06/2020 (USD)
	Aa2	07/16/2018	550	02/27/2015	Flt Rt Matures 03/06/2020 (USD)
	Aa2	07/16/2018	1.015	02/27/2015	Euro Matures 02/27/2020 (USD)
	Aa2	07/16/2018	2	03/17/2015	2.25% Step Up Matures 03/17/2025 (USD)
	Aa2	07/16/2018	1	06/27/2014	2.75% Step Up Matures 06/27/2024 (USD)
	Aa2	07/16/2018	11.25	06/27/2014	2.25% Step Up Matures 06/27/2021 (USD)
	Aa2	07/16/2018	19	07/18/2014	1.50% Fixed/Flt Rt Matures 07/18/2019 (USD)
	Aa2	07/16/2018	5	07/16/2014	3.00% Step Up Matures 07/16/2027 (USD)
	Aa2	07/16/2018	1	01/27/2015	2.00% Step Up Matures 01/30/2023 (USD)
	Aa2	07/16/2018	1	07/22/2014	2.25% Step Up Matures 07/22/2022 (USD)
	Aa2	07/16/2018	1	01/27/2015	3.00% Fixed/Flt Rt Matures 01/30/2025 (USD)
	Aa2	07/16/2018	10.3	02/19/2015	3.00% Step Up Matures 02/19/2030 (USD)
	Aa2	07/16/2018	11.5	02/06/2015	2.10% Step Up Matures 11/14/2022 (USD)
	Aa2	07/16/2018	1	11/20/2013	2.50% Fixed/Flt Rt Canadian Matures 11/20/2020 (USD)
	Aa2	07/16/2018	3.5	01/30/2014	2.05% Fixed/Flt Rt Matures 01/30/2019 (USD)
	Aa2	07/16/2018	3	01/30/2014	Flt Rt Matures 01/30/2019 (USD)
	Aa2	07/16/2018	15.85	05/08/2015	2.35% Step Up Matures 05/08/2025 (USD)
	Aa2	07/16/2018	1	12/18/2013	3.00% Step Up Matures 12/18/2026 (USD)
	Aa2	07/16/2018	1	11/26/2014	2.60% Fixed/Flt Rt Matures 11/26/2024 (USD)
	Aa2	07/16/2018	1	12/18/2014	2.25% Step Up Matures 12/23/2024 (USD)
	Aa2	07/16/2018	1	04/17/2014	Flt Rt Matures 04/17/2024 (USD)
	Aa2	07/16/2018	1	08/15/2013	4.25% Matures 08/28/2028 (USD)
	Aa2	07/16/2018	51.733	12/06/2013	4.51% Euro Matures 12/06/2038 (CAD)
	Aa2	07/16/2018	1	04/30/2014	3.00% Step Up Matures 04/30/2030 (USD)
	Aa2	07/16/2018	6.75	09/13/2013	3.25% Step Up Matures 09/18/2025 (USD)
	Aa2	07/16/2018	5	01/17/2013	2.00% Step Up Matures 01/17/2025 (USD)
	Aa2	07/16/2018	1	05/14/2014	Flt Rt Matures 05/28/2021 (USD)
	Aa2	07/16/2018	100	04/25/2014	Flt Rt Euro Matures 04/25/2019 (USD)
	Aa2	07/16/2018	542.943	05/28/2014	Flt Rt Euro Matures 06/04/2019 (GBP)
	Aa2	07/16/2018	30	01/22/2014	4.90% Euro Matures 01/22/2044 (USD)
	Aa2	07/16/2018	1.51	12/30/2013	3.00% Fixed/Flt Rt Matures 12/30/2020 (USD)
	Aa2	07/16/2018	1	01/29/2014	4.10% Matures 01/29/2029 (USD)
	Aa2	07/16/2018	14.8	01/17/2014	3.25% Step Up Matures 01/17/2027 (USD)
	Aa2	07/16/2018	10	06/05/2014	Flt Rt Matures 06/05/2019 (USD)
	Aa2	07/16/2018	1	11/21/2012	Fixed/Flt Rt Matures 11/27/2019 (USD)
	Aa2	07/16/2018	3	06/23/2014	3.00% Step Up Matures 06/23/2027 (USD)
	Aa2	07/16/2018	1	07/03/2014	1.50% Fixed/Flt Rt Matures 05/28/2019 (USD)
	Aa2	07/16/2018	1	05/13/2014	2.25% Step Up Matures 05/13/2022 (USD)
	Aa2	07/16/2018	1	05/15/2014	3.00% Step Up Matures 05/30/2029 (USD)
	Aa2	07/16/2018	9	01/08/2015	2.25% Step Up Matures 01/30/2028 (USD)
	Aa2	07/16/2018	1	02/05/2015	2.00% Step Up Matures 02/23/2023 (USD)
	Aa2	07/16/2018	1.7	07/16/2014	1.35% Fixed/Flt Rt Matures 07/16/2019 (USD)
	Aa2	07/16/2018	23	01/30/2014	1.50% Step Up Matures 01/30/2019 (USD)
	Aa2	07/16/2018	35.39	03/11/2016	4.85% Euro Matures 03/11/2019 (CNY)
	Aa2	07/16/2018	20.261	05/10/2016	4.00% Euro Matures 05/17/2019 (CNY)
	Aa2	07/16/2018	23.021	03/10/2016	5.00% Euro Matures 03/18/2019 (CNY)
	Aa2	07/16/2018	32.208	07/31/2015	4.05% Euro Matures 08/07/2020 (CNY)
	Aa2	07/16/2018	3	05/29/2015	2.25% Step Up Matures 05/29/2023 (USD)
	Aa2	07/16/2018	5.715	07/14/2015	2.00% Fixed/Flt Rt Matures 07/14/2020 (USD)
	Aa2	07/16/2018	2.058	07/08/2015	3.00% Step Up Matures 07/20/2028 (USD)
	Aa2	07/16/2018	4.23	07/27/2015	Flt Rt Matures 07/30/2020 (USD)
	Aa2	07/16/2018	66.751	03/24/2016	1.95% Euro Matures 03/24/2019 (HKD)
	Aa2	07/16/2018	1.7	06/16/2015	2.40% Step Up Matures 06/19/2023 (USD)
	Aa2	07/16/2018	35.737	04/07/2016	2.98% Euro Matures 04/14/2021 (AUD)
	Aa2	07/16/2018	13.937	04/07/2016	1.75% Euro Matures 04/14/2021 (USD)
	Aa2	07/16/2018	1	04/26/2016	2.50% Step Up Matures 04/28/2028 (USD)
	Aa2	07/16/2018	1	09/25/2015	3.00% Step Up Matures 09/30/2030 (USD)
	Aa2	07/16/2018	19.338	04/20/2016	2.12% Euro Matures 04/28/2021 (HKD)
	Aa2	07/16/2018	20.057	04/15/2016	4.23% Euro Matures 04/21/2019 (CNY)
	Aa2	07/16/2018	1500	10/23/2015	2.35% Matures 10/30/2020 (USD)
	Aa2	07/16/2018	1	04/05/2016	Flt Rt Matures 04/08/2019 (USD)
	Aa2	07/16/2018	4	03/22/2016	2.00% Step Up Matures 03/28/2024 (USD)
	Aa2	07/16/2018	4.1	03/24/2016	2.25% Fixed/Flt Rt Matures 03/30/2021 (USD)
	Aa2	07/16/2018	3.37	09/26/2016	1.75% Step Up Matures 09/29/2023 (USD)
	Aa2	07/16/2018	0.65	09/12/2014	Flt Rt Euro Matures 09/12/2019 (USD)
	Aa2	07/16/2018	1.8	09/11/2014	Flt Rt Euro Matures 09/11/2019 (USD)
	Aa2	07/16/2018	1	09/25/2014	3.00% Step Up Matures 09/30/2027 (USD)
	Aa2	07/16/2018	1	09/25/2014	2.00% Step Up Matures 09/30/2022 (USD)
	Aa2	07/16/2018	3.5	02/18/2014	3.00% Step Up Matures 02/18/2027 (USD)
	Aa2	07/16/2018	30	02/19/2014	Flt Rt Euro Matures 02/19/2019 (USD)
	Aa2	07/16/2018	1	06/18/2014	2.25% Step Up Matures 06/18/2021 (USD)
	Aa2	07/16/2018	3	06/27/2012	2.00% Step Up Matures 06/27/2022 (USD)
	Aa2	07/16/2018	1.25	02/18/2014	2.00% Fixed/Flt Rt Matures 02/18/2019 (USD)
	Aa2	07/16/2018	25.4	01/22/2014	Flt Rt Matures 01/22/2019 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	07/16/2018	5.53	11/24/2015	2.00% Fixed/Flt Rt Matures 11/30/2020 (USD)
	Aa2	07/16/2018	5	12/18/2015	2.25% Step Up Matures 12/23/2022 (USD)
	Aa2	07/16/2018	25.01	12/16/2015	3.03% Step Up Matures 12/21/2040 (USD)
	Aa2	07/16/2018	1	01/27/2016	2.25% Step Up Matures 01/27/2023 (USD)
	Aa2	07/16/2018	2.912	11/30/2015	3.00% Step Up Matures 11/30/2028 (USD)
	Aa2	07/16/2018	4.341	12/21/2015	2.50% Step Up Matures 12/24/2025 (USD)
	Aa2	07/16/2018	28.585	01/25/2016	2.25% Fixed/Flt Rt Matures 01/28/2021 (USD)
	Aa2	07/16/2018	1250	01/11/2016	2.50% Matures 01/19/2021 (USD)
	Aa2	07/16/2018	541.301	01/12/2016	Flt Rt Euro Matures 01/19/2021 (EUR)
	Aa2	07/16/2018	20	01/15/2016	1.91% Euro Matures 01/15/2019 (USD)
	Aa2	07/16/2018	29.638	01/25/2016	5.15% Euro Matures 01/25/2019 (CNY)
	Aa2	07/16/2018	35	02/01/2016	Flt Rt Euro Matures 02/08/2019 (USD)
	Aa2	07/16/2018	7.38	09/25/2015	2.00% Fixed/Flt Rt Matures 09/30/2020 (USD)
	Aa2	07/16/2018	1379.006	08/06/2015	Flt Rt Euro Matures 08/06/2020 (EUR)
	Aa2	07/16/2018	1.57	08/24/2015	Flt Rt Euro Matures 08/28/2020 (USD)
	Aa2	07/16/2018	21.068	09/30/2015	3.17% Euro Matures 10/07/2020 (AUD)
	Aa2	07/16/2018	30.802	04/22/2016	4.12% Euro Matures 04/29/2019 (CNY)
	Aa2	07/16/2018	23.132	04/29/2016	4.00% Euro Matures 05/06/2019 (CNY)
	Aa2	07/16/2018	23.25	10/27/2015	2.40% Step Up Matures 10/30/2025 (USD)
	Aa2	07/16/2018	26.664	04/13/2016	2.89% Euro Matures 04/12/2021 (AUD)
	Aa2	07/16/2018	51.46	04/13/2016	1.69% Euro Matures 04/12/2021 (USD)
	Aa2	07/16/2018	2.022	09/09/2015	2.50% Step Up Matures 09/09/2025 (USD)
	Aa2	07/16/2018	0.149	01/26/2018	Indx Linked 01/31/2023 (USD)
	Aa2	07/16/2018	6.05	06/23/2017	2.00% Step Up Matures 06/28/2024 (USD)
	Aa2	07/16/2018	2	08/30/2017	2.00% Step Up Matures 09/05/2024 (USD)
	Aa2	07/16/2018	900	09/29/2017	4.25% Euro Matures 09/29/2020 (CNY)
	Aa2	07/16/2018	1500	03/06/2017	2.13% Global Matures 03/02/2020 (USD)
	Aa2	07/16/2018	600	03/06/2017	Flt Rt Matures 03/02/2020 (USD)
	Aa2	07/16/2018	2	07/21/2017	2.50% Step Up Matures 07/26/2030 (USD)
	Aa2	07/16/2018	1	07/26/2016	2.55% Step Up Matures 07/29/2031 (USD)
	Aa2	07/16/2018	1500	07/25/2016	1.50% Matures 07/29/2019 (USD)
	Aa2	07/16/2018	300	07/25/2016	Flt Rt Matures 07/29/2019 (USD)
	Aa2	07/16/2018	2.718	07/22/2016	Flt Rt Euro Matures 01/22/2019 (USD)
	Aa2	07/16/2018	2	10/14/2016	Flt Rt Euro Matures 10/14/2021 (USD)
	Aa2	07/16/2018	300	10/20/2016	2.08% Euro Matures 10/27/2023 (HKD)
	Aa2	07/16/2018	2.5	10/27/2015	1.75% Step Up Matures 10/30/2020 (USD)
	Aa2	07/16/2018	2.15	02/25/2016	2.75% Step Up Matures 02/25/2028 (USD)
	Aa2	07/16/2018	9.5	04/14/2016	2.00% Step Up Matures 04/19/2024 (USD)
	Aa2	07/16/2018	25	07/08/2016	Flt Rt Euro Matures 07/15/2019 (USD)
	Aa2	07/16/2018	4.16	01/21/2016	2.75% Step Up Matures 01/26/2026 (USD)
	Aa2	07/16/2018	30.432	06/07/2016	4.26% Euro Matures 06/07/2019 (CNY)
	Aa2	07/16/2018	3.25	10/26/2016	2.25% Step Up Matures 10/31/2029 (USD)
	Aa2	07/16/2018	2	11/18/2016	2.25% Step Up Matures 11/30/2026 (USD)
	Aa2	07/16/2018	1	11/22/2016	3.00% Step Up Matures 11/28/2036 (USD)
	Aa2	07/16/2018	132.3	10/11/2016	2.39% Euro Matures 10/12/2021 (AUD)
	Aa2	07/16/2018	40.41	06/01/2016	4.25% Euro Matures 06/14/2019 (CNY)
	Aa2	07/16/2018	30	12/02/2016	Flt Rt Euro Matures 12/09/2021 (USD)
	Aa2	07/16/2018	3.35	08/24/2016	1.75% Step Up Matures 08/26/2024 (USD)
	Aa2	07/16/2018	11.625	08/30/2016	1.50% Step Up Matures 09/07/2021 (USD)
	Aa2	07/16/2018	1	09/20/2016	1.75% Step Up Matures 09/20/2023 (USD)
	Aa2	07/16/2018	230	11/09/2016	Flt Rt Euro Matures 11/06/2026 (HKD)
	Aa2	07/16/2018	30	08/29/2016	Flt Rt Euro Matures 09/06/2023 (USD)
	Aa2	07/16/2018	10	08/25/2016	1.50% Fixed/Flt Rt Matures 08/25/2021 (USD)
	Aa2	07/16/2018	30.489	05/27/2016	4.32% Euro Matures 06/03/2019 (CNY)
	Aa2	07/16/2018	1	12/20/2016	2.63% Step Up Matures 12/23/2026 (USD)
	Aa2	07/16/2018	5	12/29/2016	2.35% Matures 01/06/2022 (USD)
	Aa2	07/16/2018	100	09/20/2016	1.45% Fixed/Flt Rt Matures 09/20/2019 (USD)
	Aa2	07/16/2018	14.463	04/13/2016	9.66% Euro Matures 04/12/2019 (TRY)
	Aa2	07/16/2018	2	11/18/2015	2.50% Step Up Matures 11/18/2025 (USD)
	Aa2	07/16/2018	3	09/28/2015	2.50% Step Up Matures 09/30/2024 (USD)
	Aa2	07/16/2018	30.669	03/04/2016	5.08% Euro Matures 03/04/2019 (CNY)
	Aa2	07/16/2018	39.423	03/04/2016	2.10% Euro Matures 03/04/2020 (HKD)
	Aa2	07/16/2018	10.725	07/31/2015	2.50% Step Up Matures 07/31/2023 (USD)
	Aa2	07/16/2018	55.1	10/13/2015	Flt Rt Matures 10/16/2020 (USD)
	Aa2	07/16/2018	400	04/11/2016	Flt Rt Matures 04/15/2019 (USD)
	Aa2	07/16/2018	1350	04/11/2016	1.63% Matures 04/15/2019 (USD)
	Aa2	07/16/2018	37.456	03/08/2016	10.07% Euro Matures 03/14/2019 (TRY)
	Aa2	07/16/2018	4	02/20/2015	2.25% Step Up Matures 02/25/2028 (USD)
	Aa2	07/16/2018	36.862	03/07/2016	8.10% Euro Matures 03/14/2019 (ZAR)
	Aa2	07/16/2018	10.099	05/24/2018	Flt Rt Euro 06/07/2023 (GBP)
	Aa2	07/16/2018	160	09/21/2017	2.15% Euro Matures 09/29/2022 (HKD)
	Aa2	07/16/2018	10	03/30/2017	3.40% Euro Matures 03/30/2027 (USD)
	Aa2	07/16/2018	102.4	04/27/2017	2.67% Euro Matures 04/27/2022 (AUD)
	Aa2	07/16/2018	2.5	05/18/2018	3.38% 05/22/2023 (USD)
	Aa2	07/16/2018	1	05/21/2018	3.50% Step Up 05/23/2033 (USD)
	Aa2	07/16/2018	0	05/29/2018	Indx Linked 06/03/2022 (USD)
	Aa2	07/16/2018	0.176	03/27/2018	Indx Linked 03/30/2023 (USD)
	Aa2	07/16/2018	3.2	04/19/2018	Flt Rt Euro 05/03/2021 (USD)
	Aa2	07/16/2018	1.75	08/10/2017	2.00% Step Up Matures 08/15/2024 (USD)
	Aa2	07/16/2018	9.165	03/27/2017	2.00% Fixed/Flt Rt Matures 03/30/2022 (USD)
	Aa2	07/16/2018	1	03/14/2017	2.75% Step Up Matures 03/17/2025 (USD)
	Aa2	07/16/2018	10	03/22/2017	0.29% Euro Matures 03/22/2023 (EUR)
	Aa2	07/16/2018	1.25	02/17/2017	2.75% Step Up Matures 02/23/2027 (USD)
	Aa2	07/16/2018	1	05/26/2017	Indx Linked Matures 03/02/2023 (USD)
	Aa2	07/16/2018	1	05/15/2017	Indx Linked Matures 02/21/2023 (USD)
	Aa2	07/16/2018	1.5	11/24/2017	2.25% Fixed/Flt Rt Matures 11/28/2022 (USD)
	Aa2	07/16/2018	1	11/17/2017	2.50% Step Up Matures 11/21/2025 (USD)
	Aa2	07/16/2018	1.4	12/18/2017	2.50% Step Up Matures 12/20/2024 (USD)
	Aa2	07/16/2018	0.4	10/13/2017	Equity Linked Matures 10/18/2023 (USD)
	Aa2	07/16/2018	0.549	03/16/2018	5.00% 03/20/2025 (USD)
	Aa2	07/16/2018	258	05/17/2018	3.12% Euro 05/09/2023 (HKD)
	Aa2	07/16/2018	1	06/27/2018	Indx Linked 06/30/2022 (USD)
	Aa2	07/16/2018	5.84	03/02/2018	3.00% Fixed/Flt Rt 03/06/2023 (USD)
	Aa2	07/16/2018	1	04/26/2018	3.00% Fixed/Flt Rt 04/30/2021 (USD)
	Aa2	07/16/2018	10	03/20/2018	Flt Rt 03/22/2023 (USD)
	Aa2	07/16/2018	141.2	05/08/2018	2.48% Euro 05/10/2021 (USD)
	Aa2	07/16/2018	0.053	02/23/2018	Indx Linked 02/28/2023 (USD)
	Aa2	07/16/2018	300	05/08/2018	8.45% Euro 05/08/2023 (ZAR)
	Aa2	07/16/2018	1.024	04/25/2018	Indx Linked 07/28/2022 (USD)
	Aa2	07/16/2018	500	01/25/2017	Flt Rt Matures 02/01/2022 (USD)
	Aa2	07/16/2018	1250	01/25/2017	2.75% Matures 02/01/2022 (USD)
	Aa2	07/16/2018	4.025	01/24/2017	2.75% Step Up Matures 01/27/2027 (USD)
	Aa2	07/16/2018	3.1	01/23/2017	2.30% Step Up Matures 01/26/2022 (USD)
	Aa2	07/16/2018	5	05/11/2017	2.00% Fixed/Flt Rt Matures 05/16/2022 (USD)

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	Aa2	07/16/2018	15	12/13/2017	3.00% Step Up Matures 12/15/2032 (USD)
	Aa2	07/16/2018	3.1	01/25/2018	2.75% Step Up 01/29/2025 (USD)
	Aa2	07/16/2018	2.1	12/06/2017	2.00% Step Up Matures 06/08/2021 (USD)
	Aa2	07/16/2018	2	08/30/2017	2.00% Step Up Matures 09/05/2024 (USD)
	Aa2	07/16/2018	1	09/27/2017	2.25% Step Up Matures 09/29/2027 (USD)
	Aa2	07/16/2018	0.529	12/27/2017	Indx Linked 12/30/2022 (USD)
	Aa2	07/16/2018	6	04/11/2018	6.00% 04/13/2028 (USD)
	Aa2	07/16/2018	0	04/25/2018	Indx Linked 04/28/2022 (USD)
	Aa2	07/16/2018	3.5	04/26/2018	3.00% Step Up 04/30/2025 (USD)
	Aa2	07/16/2018	33	04/24/2018	2.75% Fixed/Flt Rt 04/26/2021 (USD)
	Aa2	07/16/2018	100	09/13/2017	1.88% Fixed/Flt Rt Matures 09/20/2020 (USD)
	Aa2	07/16/2018	1000	01/12/2017	Flt Rt Matures 01/10/2019 (USD)
	Aa2	07/16/2018	1	07/25/2017	2.00% Fixed/Flt Rt Matures 07/28/2022 (USD)
	Aa2	07/16/2018	50	12/19/2016	3.84% Euro Matures 12/29/2036 (USD)
	Aa2	07/16/2018	500	08/24/2017	Flt Rt Matures 08/29/2019 (USD)
	Aa2	07/16/2018	30	04/12/2017	4.10% Euro Matures 04/12/2027 (NZD)
	Aa2	07/16/2018	59	04/27/2017	2.14% Euro Matures 04/27/2022 (USD)
	Aa2	07/16/2018	5.275	03/27/2017	2.15% Step Up Matures 03/30/2022 (USD)
	Aa2	07/16/2018	6.84	05/29/2018	Indx Linked 06/03/2022 (USD)
	Aa2	07/19/2018	1	07/27/2018	Indx Linked 07/31/2022 (USD)
	Aa2	07/30/2018	50	07/26/2018	Flt Rt Euro 07/26/2021 (GBP)
	Aa2	07/31/2018	1000	07/24/2018	Flt Rt 07/22/2020 (USD)
	Aa2	08/07/2018	1	08/09/2018	3.00% Fixed/Flt Rt 08/13/2021 (USD)
	Aa2	08/14/2018	1	08/16/2018	2.73% Matures 02/28/2020 (USD)
	Aa2	08/14/2018	1	08/28/2018	Indx Linked 08/31/2020 (USD)
	Aa2	08/14/2018	1	08/28/2018	Indx Linked 09/01/2022 (USD)
	Aa2	09/06/2018	0.4	08/29/2018	Indx Linked 08/31/2022 (USD)
	Aa2	10/13/2018	10	09/19/2018	3.00% Fixed/Flt Rt 09/21/2021 (USD)
	Aa2	10/19/2018	1	10/29/2018	Indx Linked 11/02/2022 (USD)
	Aa2	10/19/2018	3.895	09/25/2018	Indx Linked 09/30/2020 (USD)
	Aa2	10/19/2018	1	10/26/2018	Indx Linked 10/31/2022 (USD)
	Aa2	10/19/2018	1	09/26/2018	Indx Linked 09/29/2022 (USD)
	Aa2	10/19/2018	2.191	09/25/2018	Indx Linked 09/29/2022 (USD)
	A2	10/22/2018	1	10/18/2018	3.00% Fixed/Flt Rt 10/22/2021 (USD)
	A2	10/22/2018	1500	10/01/2018	3.70% Global 10/05/2023 (USD)
	A2	10/22/2018	300	10/01/2018	Flt Rt Global 10/05/2023 (USD)
	A2	10/25/2018	1	10/25/2018	3.00% Matures 10/29/2020 (USD)
	Aa2	11/14/2018	1	11/26/2018	Indx Linked 06/01/2021 (USD)
	Aa2	11/14/2018	1	11/28/2018	Indx Linked 11/30/2022 (USD)
	Aa2	11/14/2018	3.821	11/06/2018	Indx Linked 07/09/2020 (USD)
	Aa2	11/14/2018	1	11/26/2018	Indx Linked 12/01/2022 (USD)
	A2	11/14/2018	1	11/19/2018	4.00% Matures 11/21/2028 (USD)
	A2	11/29/2018	1	11/26/2018	Flt Rt Euro 11/26/2021 (USD)
	A2	11/29/2018	1	11/20/2018	Flt Rt Euro 11/20/2020 (USD)
	Aa2	12/03/2018	1	11/28/2018	Matures 12/02/2021 (USD)
	A2	12/03/2018	1	11/19/2018	3.55% Matures 11/21/2023 (USD)
	Aa2	12/28/2018	0.5	12/19/2018	Matures 12/23/2021 (USD)
Royal Bank of Canada (London Branch)	Aa2	07/16/2018	50	04/21/2016	Zero Cpn Euro Matures 04/21/2031 (USD)
	Aa2	07/16/2018	20	02/08/2018	Var Rt Euro 02/08/2023 (USD)
	Aa2	07/16/2018	20	02/08/2018	3.50% Euro 02/08/2028 (USD)
	Aa2	07/16/2018	1	04/26/2018	Flt Rt Euro 04/26/2023 (USD)
	Aa2	07/16/2018	236	04/23/2018	Flt Rt Euro 04/23/2019 (GBP)
	Aa2	07/16/2018	12	10/26/2016	3.41% Euro Matures 10/26/2026 (AUD)
	Aa2	07/16/2018	450	01/19/2018	Flt Rt Euro 01/22/2019 (GBP)
	Aa2	07/16/2018	12	02/08/2018	Var Rt Euro 02/08/2023 (AUD)
	Aa2	07/16/2018	180	02/07/2018	Zero Cpn Euro 02/07/2058 (USD)
	Aa2	07/16/2018	59	03/27/2018	Zero Cpn Euro 03/27/2048 (USD)
	Aa2	07/16/2018	10	06/05/2018	Flt Rt Euro 06/12/2023 (USD)
	Aa2	07/16/2018	10	03/10/2017	Zero Cpn Euro Matures 03/10/2042 (USD)
	Aa2	07/16/2018	25	09/24/2014	Flt Rt Euro Matures 09/24/2024 (USD)
	Aa2	07/16/2018	20	08/19/2013	Zero Cpn Euro Matures 08/19/2043 (USD)
	Aa2	07/16/2018	20	08/14/2013	Zero Cpn Euro Matures 08/14/2043 (USD)
	Aa2	07/16/2018	61.267	07/01/2013	Zero Cpn Euro Matures 07/01/2053 (EUR)
	Aa2	07/16/2018	19.94	08/12/2013	Flt Rt Euro Matures 02/12/2026 (EUR)
	Aa2	07/16/2018	25	10/02/2013	Euro Matures 10/03/2023 (USD)
	Aa2	07/16/2018	30	03/07/2014	Zero Cpn Euro Matures 03/21/2044 (USD)
	Aa2	07/16/2018	10	12/20/2013	Zero Cpn Euro Matures 12/20/2033 (USD)
	Aa2	07/16/2018	25	12/20/2013	Var Rt Euro Matures 12/20/2023 (USD)
	Aa2	07/16/2018	41.158	12/09/2013	Zero Cpn Euro Matures 12/09/2053 (EUR)
	Aa2	07/16/2018	25	12/27/2013	Var Rt Euro Matures 01/06/2021 (USD)
	Aa2	07/16/2018	25	12/30/2013	Var Rt Euro Matures 12/30/2020 (USD)
	Aa2	07/16/2018	40.822	06/02/2014	Zero Cpn Matures 06/02/2054 (EUR)
	Aa2	07/16/2018	170	12/15/2014	Zero Cpn Euro Matures 12/29/2044 (USD)
	Aa2	07/16/2018	220.5	06/27/2014	Zero Cpn Matures 06/27/2039 (USD)
	Aa2	07/16/2018	6	06/27/2014	Euro Matures 12/27/2019 (USD)
	Aa2	07/16/2018	20	11/19/2013	Zero Cpn Euro Matures 11/19/2043 (USD)
	Aa2	07/16/2018	30	11/27/2013	Zero Cpn Euro Matures 11/27/2043 (USD)
	Aa2	07/16/2018	20	11/26/2013	Zero Cpn Euro Matures 12/05/2033 (USD)
	Aa2	07/16/2018	20	11/18/2013	Zero Cpn Euro Matures 11/18/2043 (USD)
	Aa2	07/16/2018	30	11/19/2013	Zero Cpn Euro Matures 11/19/2043 (USD)
	Aa2	07/16/2018	10	03/10/2015	Matures 03/10/2045 (USD)
	Aa2	07/16/2018	34.146	01/02/2014	Zero Cpn Euro Matures 01/02/2054 (EUR)
	Aa2	07/16/2018	5	04/22/2014	Var Rt Euro Matures 04/18/2019 (USD)
	Aa2	07/16/2018	62.963	01/14/2014	Zero Cpn Euro Matures 01/14/2054 (EUR)
	Aa2	07/16/2018	20	06/17/2014	Flt Rt Euro Matures 06/17/2024 (USD)
	Aa2	07/16/2018	50	05/12/2016	Zero Cpn Euro Matures 05/12/2031 (USD)
	Aa2	07/16/2018	10	03/24/2016	Zero Cpn Euro Matures 04/07/2031 (USD)
	Aa2	07/16/2018	30	12/02/2014	Zero Cpn Euro Matures 12/19/2039 (USD)
	Aa2	07/16/2018	50	03/31/2016	Var Rt Euro Matures 03/31/2031 (USD)
	Aa2	07/16/2018	3	03/06/2015	Var Rt Euro Matures 03/06/2020 (USD)
	Aa2	07/16/2018	120	02/07/2018	Zero Cpn Euro 02/07/2048 (USD)
	Aa2	07/16/2018	255	08/15/2016	Zero Cpn Euro Matures 08/15/2046 (USD)
	Aa2	07/16/2018	50	07/28/2016	Zero Cpn Euro Matures 07/28/2031 (USD)
	Aa2	07/16/2018	300	08/01/2016	Zero Cpn Euro Matures 08/03/2046 (USD)
	Aa2	07/16/2018	20	06/03/2016	Flt Rt Euro Matures 06/03/2031 (USD)
	Aa2	07/16/2018	500	11/15/2016	Zero Cpn Euro Matures 11/15/2046 (USD)
	Aa2	07/16/2018	10	11/17/2016	1.26% Euro Matures 11/17/2036 (EUR)
	Aa2	07/16/2018	60	11/23/2016	Zero Cpn Euro Matures 11/23/2046 (USD)
	Aa2	07/16/2018	20	11/25/2016	Zero Cpn Euro Matures 11/25/2026 (USD)
	Aa2	07/16/2018	50	11/25/2016	Zero Cpn Euro Matures 11/25/2036 (USD)
	Aa2	07/16/2018	50	09/02/2016	Zero Cpn Euro Matures 09/02/2036 (USD)
	Aa2	07/16/2018	200	03/17/2016	Zero Cpn Euro Matures 04/11/2046 (USD)
	Aa2	07/16/2018	10	11/12/2015	Zero Cpn Euro Matures 11/12/2025 (USD)
	Aa2	07/16/2018	10	11/17/2015	Zero Cpn Euro Matures 11/17/2025 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	07/16/2018	27.901	10/22/2015	Zero Cpn Euro Matures 10/22/2035 (EUR)
	Aa2	07/16/2018	245	01/25/2016	Zero Cpn Euro Matures 02/01/2046 (USD)
	Aa2	07/16/2018	10	06/20/2018	Flt Rt Euro 06/20/2025 (USD)
	Aa2	07/16/2018	1	10/25/2006	6.10% Euro Matures 11/10/2036 (USD)
	Aa2	07/16/2018	30	05/09/2007	6.145% Euro Matures 05/24/2027 (USD)
	Aa2	07/16/2018	117.1	06/15/2007	Zero Cpn Euro Matures 06/28/2027 (USD)
	Aa2	07/16/2018	0.627	10/10/2006	Flt Rt Euro Matures 11/02/2024 (EUR)
	Aa2	07/16/2018	2.4	05/21/2007	Flt Rt Euro Matures 06/11/2019 (USD)
	Aa2	07/16/2018	2.561	10/31/2006	Flt Rt Euro Matures 11/21/2036 (JPY)
	Aa2	07/16/2018	1	03/20/2008	Flt Rt Euro Matures 03/20/2023 (USD)
	Aa2	07/16/2018	0.847	09/29/2006	Fixed/Flt Rt Euro Matures 10/24/2036 (JPY)
	Aa2	07/16/2018	3	03/27/2008	Flt Rt Euro Matures 03/27/2023 (USD)
	Aa2	07/16/2018	100	09/29/2006	10.50% Fx/Flt Rt Euro Matures 10/24/2036 (JPY)
	Aa2	07/16/2018	1000	12/06/2005	Flt Rt Euro Matures 12/21/2035 (JPY)
	Aa2	07/16/2018	3.29	09/06/2005	Flt Rt Euro Matures 09/28/2020 (USD)
	Aa2	07/16/2018	66.167	08/01/2013	Zero Cpn Euro Matures 08/01/2053 (EUR)
	Aa2	07/16/2018	30	07/30/2013	Zero Cpn Euro Matures 07/30/2043 (USD)
	Aa2	07/16/2018	13.157	09/03/2013	Flt Rt Euro Matures 09/03/2025 (EUR)
	Aa2	07/16/2018	10	08/20/2013	Zero Cpn Euro Matures 08/20/2043 (USD)
	Aa2	07/16/2018	50	07/08/2013	Zero Cpn Euro Matures 07/08/2043 (USD)
	Aa2	07/16/2018	10	04/15/2014	Flt Rt Euro Matures 04/15/2024 (USD)
	Aa2	07/16/2018	30	12/11/2014	Euro Matures 12/11/2034 (USD)
	Aa2	07/16/2018	15.577	12/12/2014	2.23% Euro Matures 12/19/2044 (EUR)
	Aa2	07/16/2018	30	09/12/2014	Zero Cpn Euro Matures 09/25/2034 (USD)
	Aa2	08/09/2018	8	08/10/2018	2.14% Euro 08/10/2043 (EUR)
	Aa2	08/09/2018	1.95	08/07/2018	Flt Rt Euro 11/07/2023 (USD)
	Aa2	08/09/2018	5	08/08/2018	Zero Cpn Euro 08/08/2028 (USD)
	Aa2	08/27/2018	20	08/24/2018	2.23% Euro 08/24/2048 (EUR)
	Aa2	08/31/2018	5	09/05/2018	Zero Cpn Euro 09/05/2028 (USD)
	Aa2	09/04/2018	100	09/11/2018	2.30% Euro 09/11/2057 (EUR)
	Aa2	09/07/2018	5	09/13/2018	Zero Cpn Euro 09/13/2028 (USD)
	Aa2	09/25/2018	5	09/21/2018	Zero Cpn Euro 09/21/2028 (USD)
	Aa2	09/25/2018	5	09/21/2018	Zero Cpn Euro 09/21/2028 (USD)
	Aa2	10/22/2018	100	11/02/2018	Flt Rt Euro 11/02/2028 (USD)
	Aa2	10/22/2018	50	10/11/2018	Flt Rt Euro 10/11/2028 (USD)
	Aa2	11/12/2018	10	11/13/2018	Flt Rt Euro 11/13/2023 (USD)
	Aa2	11/12/2018	1.29	10/24/2018	Flt Rt Euro 10/24/2022 (USD)
	Aa2	11/30/2018	7	11/21/2018	2.17% Fixed/Flt Rt Euro 11/21/2033 (EUR)
	Aa2	11/30/2018	1	11/29/2018	1.20% Euro 12/21/2020 (EUR)
	Aa2	11/30/2018	5	11/29/2018	1.75% Euro 12/21/2020 (EUR)
	Aa2	11/30/2018	3	11/29/2018	0.50% Euro 12/23/2019 (EUR)
	Aa2	11/30/2018	3	11/29/2018	0.44% Euro 12/23/2019 (EUR)
	A2	11/30/2018	20	11/20/2018	Zero Cpn Euro 11/20/2048 (USD)
	Aa2	11/30/2018	31	11/21/2018	0.59% Euro 12/23/2019 (EUR)
	Aa2	12/18/2018	2	12/04/2018	0.50% Matures 12/23/2019 (EUR)
	Aa2	12/18/2018	55	12/06/2018	1.65% Matures 12/21/2020 (EUR)
	A2	12/27/2018	50	12/28/2018	Matures 12/28/2048 (USD)
Royal Bank of Canada (Sydney Branch)	Aa2	07/16/2018	563.479	01/27/2016	Flt Rt Australian Matures 02/03/2021 (AUD)
	Aa2	07/16/2018	778.749	01/29/2015	Flt Rt Australian Matures 02/10/2020 (AUD)
	Aa2	07/16/2018	155.75	01/29/2015	3.25% Australian Matures 02/10/2020 (AUD)
	Aa2	07/16/2018	104.501	12/11/2015	4.20% Australian Matures 06/22/2026 (AUD)
Royal Bank of Scotland NV	Aa2	07/27/2018	1300	07/26/2018	Flt Rt Australian 07/26/2021 (AUD)
	Baa2	04/04/2018	12.107	06/30/2005	Flt Rt Euro Matures 07/18/2020 (EUR)
	Baa2	04/04/2018	27.247	07/04/2007	5.15% Step Up Euro Matures 07/04/2022 (EUR)
	Baa2	04/04/2018	12.217	04/05/2005	Flt Rt Euro Matures 04/18/2035 (EUR)
	Baa2	04/04/2018	87.166	12/01/2005	2.96% Step Up Euro Matures 12/15/2025 (JPY)
	Baa2	04/04/2018	11.995	10/11/2005	4.00% Euro Matures 10/27/2025 (EUR)
	Baa2	04/04/2018	59.857	03/23/2007	5.00% Euro Matures 03/30/2022 (EUR)
	Baa2	04/04/2018	42.363	10/04/2006	Zero Cpn Euro Matures 10/16/2026 (JPY)
	Baa2	04/04/2018	39.733	02/27/2007	5.00% Euro Matures 02/27/2037 (EUR)
	Baa2	04/04/2018	2.757	07/17/2007	Zero Cpn Euro Matures 07/17/2037 (EUR)
	Baa2	04/04/2018	1.36	07/05/2007	Zero Cpn Euro Matures 07/05/2037 (EUR)
	Baa2	04/04/2018	6.818	08/30/2007	15.00% Fx/Flt Rt Euro Matures 08/30/2022 (EUR)
	Baa2	04/04/2018	1.729	10/18/2007	11.00% Fx/Flt Rt Euro Matures 10/19/2037 (JPY)
	Baa2	04/04/2018	2.744	07/10/2007	Flt Rt Euro Matures 07/10/2027 (EUR)
	Baa2	04/04/2018	10	02/05/2008	Zero Cpn Euro Matures 02/05/2038 (USD)
	Baa2	04/04/2018	119.225	02/28/2006	Flt Rt Euro Matures 03/15/2021 (EUR)
	Baa2	04/04/2018	10	01/10/2005	Gtd Flt Rt Global Matures 01/13/2020 (USD)
	Baa2	04/04/2018	5.361	01/18/2005	Gtd Flt Rt Global Matures 01/21/2020 (USD)
	Baa2	04/04/2018	5	01/24/2005	Gtd Flt Rt Global Matures 01/28/2020 (USD)
	Baa2	04/04/2018	3.685	02/10/2005	Gtd Flt Rt Global Matures 02/15/2020 (USD)
	Baa2	04/04/2018	60.662	06/16/2005	Fx/Flt Rt Euro Matures 06/29/2035 (EUR)
	Baa2	04/04/2018	60.672	02/24/2005	Flt Rt Euro Matures 02/24/2020 (EUR)
	Ba2	04/04/2018	15	04/04/2005	6.00% Sub Fx/Flt Rt Euro Matures 04/04/2020 (EUR)
	Baa2	04/04/2018	6.711	09/30/2005	Gtd Flt Rt Matures 10/03/2020 (USD)
	Baa2	04/04/2018	200	07/11/2006	3.375% Euro Matures 08/15/2031 (CHF)
	Baa2	04/04/2018	75.484	03/14/2006	4.41% Euro Matures 03/28/2021 (NOK)
	Baa2	04/04/2018	60.417	01/30/2006	Flt Rt Euro Matures 02/15/2021 (EUR)
	Baa2	04/04/2018	96.663	05/30/2006	Flt Rt Euro Matures 06/14/2021 (EUR)
	Baa2	04/04/2018	10	07/13/2006	Zero Cpn Euro Matures 07/28/2036 (USD)
	Baa2	04/04/2018	1.279	08/03/2006	Zero Cpn Euro Matures 08/31/2046 (EUR)
	Baa2	04/04/2018	20	11/02/2006	Zero Cpn Euro Matures 11/16/2036 (USD)
	Baa2	04/04/2018	25	11/07/2006	6.18% Gtd Matures 11/13/2036 (USD)
	Baa2	04/04/2018	2.509	10/24/2006	4.60% Fx/Flt Rt Euro Matures 10/31/2021 (EUR)
	Baa2	04/04/2018	5.5	09/30/1999	6.08% Fx/Flt Rt Euro Ser 204 Matures 9/30/2019
	Baa2	04/04/2018	8.5	09/30/1999	6.00% Fx/Flt Rt Euro Ser 205 Matures 9/30/2019
	Baa2	04/04/2018	20	09/30/1999	6.57% Fx/Flt Rt Euro Ser 203 Matures 9/30/2019
	Ba2	04/04/2018	268.852	05/27/1999	4.70% Sub Fx/Flt Rt Euro Ser 123 Matures 6/10/2019
	Baa2	04/04/2018	196.356	01/28/2000	6.375% Euro Ser 235 Matures 12/7/2028
	Baa2	04/04/2018	1.131	09/28/2005	Gtd Flt Rt Matures 10/03/2020 (USD)
	Ba2	04/04/2018	28.4	07/21/2000	Sub Flt Rt Euro Matures 07/21/2020 (EUR)
	Baa2	04/04/2018	133.44	06/01/2006	2.91% Euro Matures 06/21/2036 (JPY)
	Baa2	04/04/2018	27.453	07/26/2000	Euro Matures 08/14/2020 (JPY)
	Baa2	04/04/2018	144.81	07/27/2004	Flt Rt Euro Matures 08/16/2024 (EUR)
	Baa2	04/04/2018	11.5	10/26/2010	5.00% Gtd Step Up Matures 10/29/2030 (USD)
	Baa2	04/04/2018	2	04/15/2011	5.00% Gtd Matures 04/15/2026 (USD)
	Baa2	04/04/2018	14	10/29/2010	4.00% Gtd Step Up Matures 10/28/2022 (USD)
	Baa2	04/04/2018	2	11/30/2010	5.00% Gtd Step Up Matures 11/30/2030 (USD)
	Baa2	04/04/2018	64.922	02/16/2005	Fixed/Flt Rt Euro Matures 03/09/2030 (EUR)
Royal Schiphol Group NV	A1	02/13/2018	100	05/30/2017	2.00% Gtd Euro 10/05/2026 (EUR)
	A1	11/01/2018	500	11/05/2018	1.50% Gtd Euro 11/05/2030 (EUR)
Ryder System Inc	Baa1	02/21/2018	450	02/21/2018	3.40% 03/01/2023 (USD)
	Baa1	06/15/2018	450	06/14/2018	3.75% 06/09/2023 (USD)
	Baa1	07/30/2018	300	07/30/2018	3.50% 06/01/2021 (USD)

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Sampo PLC	Baa1	10/31/2018	300	10/30/2018	3.88% 12/01/2023 (USD)	
	A3	05/30/2018	556.675	02/17/2016	1.13% Euro Matures 05/24/2019 (EUR)	
	A3	05/30/2018	239.316	05/20/2015	Flt Rt Euro Matures 05/28/2020 (SEK)	
	A3	05/30/2018	119.658	05/20/2015	1.25% Euro Matures 05/28/2020 (SEK)	
	A3	05/30/2018	645.728	09/09/2014	1.50% Euro Matures 09/16/2021 (EUR)	
	A3	05/30/2018	750	11/17/2016	1.00% Euro Matures 09/18/2023 (EUR)	
	A3	05/30/2018	500	02/13/2018	1.63% Euro 02/21/2028 (EUR)	
	A3	05/30/2018	500	05/22/2017	1.25% Euro Matures 05/30/2025 (EUR)	
	A3	09/26/2018	500	09/25/2018	2.25% Euro 09/27/2030 (EUR)	
	A3	09/27/2018	1000	09/07/2018	3.10% Euro 09/07/2028 (NOK)	
SANOFI	A1	03/16/2018	1500	03/21/2018	1.00% Euro 03/21/2026 (EUR)	
	A1	03/16/2018	1250	03/21/2018	1.88% Euro 03/21/2038 (EUR)	
	A1	03/16/2018	1000	03/21/2018	Flt Rt Euro 03/21/2020 (EUR)	
	A1	03/16/2018	500	03/21/2018	Euro 03/21/2020 (EUR)	
	A1	03/16/2018	2000	03/21/2018	1.38% Euro 03/21/2030 (EUR)	
Santander Bank Polska SA	Baa1	08/31/2018	0	09/11/2018	Euro 09/18/2021 (EUR)	
	A3	01/15/2018	500	01/11/2018	Flt Rt Euro 01/18/2023 (SEK)	
Santander Consumer Bank AS	A3	02/20/2018	500	02/19/2018	0.75% Euro 03/01/2023 (EUR)	
	A3	03/15/2018	500	03/14/2018	Flt Rt Euro 03/22/2021 (SEK)	
	A3	05/02/2018	500	05/02/2018	Flt Rt Euro 05/11/2022 (SEK)	
	A3	08/02/2018	500	08/01/2018	Flt Rt Euro 08/14/2023 (SEK)	
	A3	09/12/2018	500	09/11/2018	Flt Rt Euro 09/20/2021 (DKK)	
	Santander Consumer Fin SA	A2	04/17/2018	1142.452	02/04/2015	0.90% Euro Matures 02/18/2020 (EUR)
		A2	04/17/2018	1096.047	10/29/2015	1.50% Euro Matures 11/12/2020 (EUR)
		A2	04/17/2018	300	09/09/2016	Flt Rt Euro Matures 09/09/2019 (EUR)
		A2	04/17/2018	857.476	05/11/2016	1.00% Euro Matures 05/26/2021 (EUR)
		A2	04/17/2018	1131.644	03/17/2016	0.75% Euro Matures 04/03/2019 (EUR)
A2		04/17/2018	100.185	03/01/2016	0.60% Euro Matures 03/23/2021 (CHF)	
A2		04/17/2018	128.074	09/07/2015	0.50% Euro Matures 10/05/2020 (CHF)	
A2		04/17/2018	1000	11/18/2016	0.71% Euro Matures 11/30/2021 (JPY)	
A2		04/17/2018	125	08/12/2016	0.90% Euro Matures 02/18/2020 (EUR)	
A2		04/17/2018	1250	01/10/2017	0.88% Euro Matures 01/24/2022 (EUR)	
A2		04/17/2018	8100	09/27/2017	0.43% Euro Matures 09/25/2020 (JPY)	
A2		04/17/2018	500	10/04/2017	0.50% Euro Matures 10/04/2021 (EUR)	
A2		04/17/2018	9400	09/27/2017	0.68% Euro Matures 09/27/2022 (JPY)	
A2		04/17/2018	3300	09/27/2017	0.29% Euro Matures 09/27/2019 (JPY)	
A2		04/17/2018	500	01/13/2017	Flt Rt Euro Matures 01/11/2019 (EUR)	
A2		04/17/2018	6700	11/18/2016	0.48% Euro Matures 11/29/2019 (JPY)	
A2		05/29/2018	500	05/30/2018	0.88% Euro 05/30/2023 (EUR)	
A2		07/18/2018	50	07/13/2018	0.08% Euro 07/13/2020 (EUR)	
A2		07/18/2018	300	07/06/2018	Flt Rt Euro 01/06/2020 (EUR)	
A2		07/18/2018	50	07/03/2018	Flt Rt Euro 07/03/2021 (EUR)	
A2		07/18/2018	200	07/06/2018	Flt Rt Euro 01/06/2020 (EUR)	
A2		08/23/2018	300	08/08/2018	Flt Rt Euro 02/08/2020 (EUR)	
A2		08/23/2018	200	08/08/2018	Flt Rt Euro 02/08/2020 (EUR)	
A2		09/11/2018	50	08/30/2018	1.10% Euro 08/30/2024 (EUR)	
A2		09/26/2018	300	09/21/2018	Flt Rt Euro 09/21/2020 (EUR)	
A2		09/28/2018	140	09/06/2018	Flt Rt Euro 03/06/2020 (EUR)	
A2		10/05/2018	750	09/25/2018	1.13% Euro 10/09/2023 (EUR)	
A2		10/19/2018	150	10/08/2018	0.63% Euro 10/24/2022 (CHF)	
Santander Int'l Products PLC		Baa2	12/11/2018	200	12/20/2018	3.64% Matures 12/20/2028 (EUR)
		A2	04/17/2018	22.312	05/11/2007	Gtd Flt Rt Euro Matures 05/24/2019 (EUR)
	A2	04/17/2018	15.605	03/14/2008	Matures 03/15/2023 (EUR)	
	A2	04/17/2018	52.693	04/03/2017	Gtd Flt Rt Euro Matures 04/03/2020 (USD)	
	A2	04/17/2018	2.939	01/25/2008	Gtd Flt Rt Euro Matures 01/25/2028 (EUR)	
	A2	04/17/2018	2.093	07/28/2008	Gtd Step Up Euro Matures 08/07/2023 (EUR)	
	A2	04/17/2018	38.454	06/01/2006	Gtd Flt Rt Euro Matures 06/02/2021 (EUR)	
	A2	04/17/2018	2.108	04/13/2017	Gtd Flt Rt Euro Matures 04/13/2020 (USD)	
	A2	04/17/2018	3	07/22/2016	Gtd Flt Rt Euro Matures 08/05/2019 (USD)	
	A2	04/17/2018	1.186	05/12/2017	Gtd Flt Rt Euro Matures 05/12/2020 (USD)	
	A2	04/17/2018	0.92	06/30/2017	Gtd Flt Rt Euro Matures 06/30/2020 (USD)	
	A2	04/17/2018	1.82	07/26/2017	Gtd Flt Rt Euro Matures 07/26/2020 (USD)	
	A2	04/17/2018	25.666	06/10/2016	Gtd Flt Rt Euro Matures 06/27/2021 (USD)	
	A2	11/13/2018	3	09/27/2018	Gtd Flt Rt Euro 09/27/2023 (EUR)	
	Santander UK Group Hldgs PLC	Baa1	11/13/2018	1.45	06/21/2018	Gtd Flt Rt Euro 12/21/2020 (USD)
Aa3		03/21/2018	750	03/27/2018	Flt Rt Euro 03/27/2024 (EUR)	
Aa3		02/22/2018	200	02/27/2018	Flt Rt Euro 02/27/2020 (GBP)	
Aa3		02/22/2018	720	02/27/2018	Flt Rt Euro 02/27/2020 (EUR)	
Aa3		04/30/2018	350	05/08/2018	1.63% Euro 05/10/2021 (GBP)	
Aa3		04/30/2018	50	05/04/2018	0.02% Euro 03/19/2021 (EUR)	
Aa3		06/19/2018	20	03/29/2018	Indx Linked Euro 07/09/2024 (GBP)	
Aa3		08/09/2018	750	08/14/2018	Flt Rt Euro 08/14/2020 (EUR)	
Aa3		08/21/2018	20	08/01/2018	Indx Linked Euro 11/05/2024 (GBP)	
Aa3		09/28/2018	20	09/03/2018	Indx Linked Euro 12/30/2024 (GBP)	
Saputo Inc	A3	08/10/2018	350	08/14/2018	3.60% Gtd Canadian 08/14/2025 (CAD)	
Sardinia, Autonomous Region of	Baa3	10/23/2018	661.122	12/10/2004	4.383% Euro Matures 12/20/2034 (EUR)	
Saxony-Anhalt Land of	Baa3	10/23/2018	585.877	11/22/2005	4.022% Euro Matures 11/28/2035 (EUR)	
	Aa1	03/21/2018	100	03/02/2018	Flt Rt Euro 03/04/2019 (GBP)	
	Aa1	11/06/2018	50	02/06/2018	Flt Rt German 02/06/2025 (EUR)	
	Aa1	11/17/2018	50	09/04/2018	4.38% German 01/16/2024 (EUR)	
	Aa1	12/11/2018	100	10/25/2018	----	
	Aa1	12/11/2018	20	05/15/2018	----	
	Aa1	12/11/2018	50	02/23/2018	----	
Sbab Bank AB (Publ)	Aa1	12/11/2018	50	02/01/2018	----	
	A1	03/28/2018	250	03/29/2018	0.38% Euro 03/29/2021 (SEK)	
	A1	03/28/2018	2360	03/29/2018	Flt Rt Euro 03/29/2021 (SEK)	
	A1	04/03/2018	800	04/05/2018	0.45% Euro 07/05/2021 (SEK)	
	A1	05/10/2018	800	05/15/2018	1.00% Euro 05/15/2023 (SEK)	
	A1	05/10/2018	1000	05/15/2018	Flt Rt Euro 05/15/2023 (SEK)	
	A1	05/17/2018	50	05/18/2018	0.02% Euro 03/19/2021 (EUR)	
	A1	06/13/2018	500	06/14/2018	0.75% Euro 06/14/2023 (EUR)	
	A1	08/24/2018	1250	08/27/2018	0.08% Euro 08/27/2020 (SEK)	
	A1	09/26/2018	800	09/28/2018	0.63% Euro 01/17/2022 (SEK)	
Scentre Mgmt Ltd	A1	09/26/2018	200	09/28/2018	Flt Rt Euro 01/17/2022 (SEK)	
	A2	03/08/2018	374.181	08/28/2014	4.50% Australian Matures 09/08/2021 (AUD)	
	A2	03/08/2018	564.576	03/22/2016	1.38% Gtd Euro Matures 03/22/2023 (EUR)	
	A2	03/08/2018	593.798	03/31/2015	2.38% Gtd Euro Matures 04/08/2022 (GBP)	
	A2	03/08/2018	684.744	07/08/2014	3.88% Gtd Euro Matures 07/16/2026 (GBP)	
	A2	03/08/2018	816.838	07/08/2014	1.50% Gtd Euro Matures 07/16/2020 (EUR)	
	A2	03/08/2018	816.838	07/08/2014	2.25% Gtd Euro Matures 07/16/2024 (EUR)	
	A2	04/10/2018	500	04/11/2018	1.75% Gtd Euro 04/11/2028 (EUR)	
SEB	Aa2	04/20/2018	671.133	09/08/2015	Flt Rt Euro Matures 09/15/2020 (EUR)	
	Aa2	04/20/2018	1358.843	02/12/2014	2.00% Euro Matures 02/19/2021 (EUR)	

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	Aa2	04/20/2018	1000	05/19/2015	2.45% Global Matures 05/27/2020 (USD)
	Aa2	04/20/2018	275.889	04/01/2014	Flt Rt Euro Matures 04/01/2019 (EUR)
	Aa2	04/20/2018	1500	03/18/2014	2.38% Global Matures 03/25/2019 (USD)
	Aa2	04/20/2018	500	09/06/2016	Flt Rt Global Matures 09/13/2019 (USD)
	Aa2	04/20/2018	500	02/17/2017	0.30% Euro Matures 02/17/2022 (EUR)
	Aa2	04/20/2018	1127.955	05/18/2016	Flt Rt Euro Matures 05/26/2020 (EUR)
	Aa2	04/20/2018	1250	11/09/2015	2.63% Global Matures 11/17/2020 (USD)
	Aa2	04/20/2018	69.105	05/03/2016	Flt Rt Euro Matures 04/23/2019 (EUR)
	Aa2	04/20/2018	1113.35	02/17/2016	0.75% Euro Matures 08/24/2021 (EUR)
	Aa2	04/20/2018	32.329	08/25/2011	3.40% Euro Matures 09/01/2021 (HKD)
	Aa2	04/20/2018	250	11/30/2016	Flt Rt Global Matures 12/01/2020 (USD)
	Aa2	04/20/2018	600	07/29/2016	1.25% Euro Matures 08/05/2022 (GBP)
	Aa2	04/20/2018	50	08/01/2016	Flt Rt Euro Matures 08/10/2019 (EUR)
	Aa2	04/20/2018	50	08/10/2016	Flt Rt Euro Matures 08/19/2019 (EUR)
	Aa2	04/20/2018	479.532	09/24/2013	3.00% Euro Matures 12/18/2020 (GBP)
	Aa2	04/20/2018	1275.494	11/07/2012	1.88% Euro Matures 11/14/2019 (EUR)
	Aa2	04/20/2018	994.985	09/10/2013	2.00% Euro Matures 03/18/2019 (EUR)
	Aa2	05/17/2018	1100	05/17/2018	Flt Rt Global 05/17/2021 (USD)
	Aa2	05/17/2018	650	05/17/2018	3.25% Global 05/17/2021 (USD)
Security Bank Corp	Baa2	09/25/2018	300	09/24/2018	4.50% Euro 09/25/2023 (USD)
Senaat Sukuk Ltd	A3	11/29/2018	300	12/05/2018	4.76% Sukuk 12/05/2025 (USD)
SES SA	Baa2	03/19/2018	500	03/15/2018	1.63% Gtd Euro 03/22/2026 (EUR)
SFIL	Aa3	02/05/2018	1000	02/06/2018	0.75% Euro 02/06/2026 (EUR)
	Aa3	06/14/2018	1000	06/15/2018	3.00% Euro 06/15/2021 (USD)
SG Option Europe	A1	04/11/2018	38.845	01/17/2007	Gtd Eqty Lkd Euro Matures 06/05/2019 (EUR)
	A1	04/11/2018	8.75	03/20/2007	Gtd Eqty Lkd Euro Matures 03/18/2022 (EUR)
	A1	04/11/2018	13.13	02/21/2007	Gtd Indx Lkd Euro Matures 08/22/2019 (EUR)
	A1	04/11/2018	66.662	03/26/2007	5.50% Gtd Euro Matures 03/26/2019 (EUR)
	A1	04/11/2018	28.243	09/26/2007	Gtd Eqty Lkd Euro Matures 01/22/2020 (EUR)
	A1	04/11/2018	41.026	08/01/2007	Gtd Indx Lkd Euro Matures 10/23/2019 (EUR)
	A1	04/11/2018	26.727	06/15/2007	Gtd Eqty Lkd Euro Matures 10/23/2019 (EUR)
	A1	04/11/2018	27.23	08/13/2007	Gtd Indx Lkd Euro Matures 10/15/2019 (EUR)
	A1	04/11/2018	13.515	08/22/2007	Gtd Eqty Lkd Euro Matures 01/22/2020 (EUR)
	A1	04/11/2018	2.958	02/21/2008	Gtd Flt Rt Indx Lkd Euro Matures 02/21/2013 (EUR)
	A1	04/11/2018	29.137	12/27/2007	Gtd Eqty Lkd Euro Matures 06/09/2020 (EUR)
	A1	04/11/2018	14.478	01/21/2008	Gtd Equity Lkd Euro Matures 06/09/2020 (EUR)
	A1	04/11/2018	14.771	11/29/2007	Gtd Eqty Lkd Euro Matures 11/28/2019 (EUR)
	A1	04/11/2018	15.344	06/13/2008	Matures 11/05/2020 (EUR)
	A1	04/11/2018	75	04/11/2008	Gtd Flt Rt Indx Lnkd Euro Matures 07/30/2027 (USD)
	A1	04/11/2018	15.595	03/25/2008	Gtd Eqty Lkd Euro Matures 08/28/2020 (EUR)
	A1	04/11/2018	30.687	06/13/2008	Matures 11/05/2020 (EUR)
	A1	04/11/2018	50	06/30/2008	Matures 07/30/2027 (USD)
	A1	04/11/2018	79.274	05/16/2008	Matures 06/07/2023 (GBP)
	A1	04/11/2018	70.947	09/15/2008	Gtd Indx Linked Euro Matures 09/15/2020 (EUR)
	A1	04/11/2018	15.031	08/08/2008	Gtd Equity Lnkd Euro Matures 02/09/2021 (EUR)
	A1	04/11/2018	54.59	01/07/2009	Gtd Equity Lnkd Euro Matures 06/10/2019 (EUR)
	A1	04/11/2018	136.335	01/05/2009	Gtd Indx Linked Euro Matures 03/28/2019 (EUR)
	A1	04/11/2018	54.59	01/07/2009	Gtd Equity Lnkd Euro Matures 06/10/2019 (EUR)
	A1	04/11/2018	115.828	12/18/2008	Gtd Indx Linked Euro Matures 01/04/2021 (EUR)
	A1	04/11/2018	28.111	09/10/2008	Gtd Equity Lnkd Euro Matures 02/04/2019 (EUR)
	A1	04/11/2018	40.744	10/15/2008	Gtd Equity Lnkd Euro Matures 02/08/2019 (EUR)
	A1	04/11/2018	13.679	08/10/2007	Gtd Equity Lnkd Euro Matures 12/26/2019 (EUR)
	A1	04/11/2018	14.59	09/01/2008	Gtd Equity Lnkd Euro Matures 11/25/2020 (EUR)
	A1	04/11/2018	67.258	10/17/2008	Gtd Flt Rt Indx Lnkd Euro Matures 12/23/2020 (EUR)
	A1	04/11/2018	14.606	09/26/2008	8.00% Gtd Fixed/Flt Rt Indx Lnkd Matures 02/07/2019 (EUR)
	A1	04/11/2018	281.384	08/21/2008	Gtd Equity Lnkd Euro Matures 06/07/2023 (GBP)
	A1	04/11/2018	40.744	10/15/2008	Gtd Flt Rt Equity Lnkd Euro Matures 02/08/2019 (EUR)
	A1	04/11/2018	56.222	09/10/2008	Gtd Equity Lnkd Euro Matures 02/04/2019 (EUR)
	A1	04/11/2018	25.897	01/17/2007	Gtd Eqty Lkd Euro Matures 05/06/2019 (EUR)
SGA Societe Generale Acceptance NV	A1	04/11/2018	38.137	11/06/2006	6.50% Gtd Fx/Flt Rt Euro Matures 11/27/2021 (EUR)
	A1	04/11/2018	19.634	01/04/2007	5.00% Gtd Euro Matures 01/11/2019 (EUR)
	A1	04/11/2018	6.782	05/03/2007	Gtd Flt Rt Euro Matures 05/03/2022 (EUR)
	A1	04/11/2018	65.537	02/22/2007	2.25% Gtd Euro Matures 02/28/2019 (EUR)
	A1	04/11/2018	13.122	02/16/2007	5.55% Gtd Fx/Flt Rt Euro Matures 02/19/2019 (EUR)
	A1	04/11/2018	13.142	02/15/2007	6.25% Gtd Fx/Flt Rt Indx Lkd Matures 02/15/2027 (EUR)
	A1	04/11/2018	18.796	02/09/2007	Gtd Indx Lkd Euro Matures 02/08/2019 (SKK)
	A1	04/11/2018	19.713	02/15/2007	5.00% Gtd Fx/Flt Rt Indx Lkd Matures 02/22/2019 (EUR)
	A1	04/11/2018	24.074	04/02/2007	5.00% Gtd Fx/Flt Rt Euro Matures 04/02/2019 (EUR)
	A1	04/11/2018	68.597	07/10/2007	Gtd Indx Lkd Euro Matures 07/11/2022 (EUR)
	A1	04/11/2018	68.597	07/10/2007	Gtd Indx Lkd Euro Matures 07/11/2022 (EUR)
	A1	04/11/2018	50	07/10/2007	Gtd Indx Lkd Euro Matures 07/11/2022 (USD)
	A1	04/11/2018	50	07/10/2007	Gtd Indx Lkd Euro Matures 07/11/2022 (USD)
	A1	04/11/2018	50	07/10/2007	Gtd Indx Lkd Euro Matures 07/11/2022 (USD)
	A1	04/11/2018	68.597	07/10/2007	Gtd Eqty Lkd Euro Matures 07/11/2022 (EUR)
	A1	04/11/2018	134.564	05/25/2007	Gtd Eqty Lkd Euro Matures 05/24/2019 (EUR)
	A1	04/11/2018	21.937	01/18/2008	Gtd Indx Lkd Euro Matures 01/10/2020 (EUR)
	A1	04/11/2018	46.656	05/16/2008	Gtd Indx Linked Euro Matures 06/07/2023 (EUR)
	A1	04/11/2018	60	05/16/2008	Gtd Indx Linked Euro Matures 06/07/2023 (USD)
	A1	04/11/2018	37.206	08/21/2008	Gtd Indx Linked Euro Matures 06/07/2023 (EUR)
	A1	04/11/2018	9.213	12/23/2008	Gtd Equity Lnkd Euro Matures 01/11/2019 (CHF)
	A1	04/11/2018	3.876	04/20/2009	Gtd Flt Rt Euro Matures 04/20/2019 (EUR)
	A2	04/11/2018	14.277	12/18/2009	3.73% Gtd Euro Matures 12/18/2019 (EUR)
	A1	04/11/2018	5	06/30/2010	Gtd Flt Rt Euro Matures 06/30/2020 (USD)
	A1	04/11/2018	15	10/22/1999	Gtd Zero Cpn Indx Lkd Euro Ser 1252/99-10
	A1	04/11/2018	881.8	04/08/1993	Gtd. Sr. Unsec.
	A1	04/11/2018	35.941	10/20/2005	Gtd Flt Rt Euro Matures 10/20/2030 (EUR)
	A1	04/11/2018	3.585	02/08/2006	Gtd Fx/Flt Rt Euro Matures 02/08/2036 (EUR)
	A1	04/11/2018	100	12/12/2005	5.90% Gtd Step-Down Euro Matures 12/12/2025 (EUR)
	A1	04/11/2018	17.897	03/01/2006	Gtd Flt Rt Euro Matures 03/01/2021 (EUR)
	A1	04/11/2018	9	02/23/2006	Gtd Flt Rt Euro Matures 02/23/2021 (USD)
	A1	04/11/2018	11.915	12/28/2005	Gtd Flt Rt Euro Matures 12/28/2021 (EUR)
	A1	04/11/2018	12	10/09/2003	6.25% Euro Matures 10/09/2028 (EUR)
	A1	04/11/2018	41.074	10/09/2003	6.30% Euro Matures 10/09/2028 (EUR)
	A1	04/11/2018	11.843	12/29/2005	4.30% Gtd Euro Matures 12/29/2020 (EUR)
	A1	04/11/2018	6.112	03/10/2004	Gtd Flt Rt Euro Matures 03/11/2024 (EUR)
	A1	04/11/2018	37.579	02/04/2005	8.00% Gtd Fx/Flt Rt Euro Matures 02/04/2020 (EUR)
	A1	04/11/2018	12.056	01/24/2005	Gtd Flt Rt Euro Matures 01/24/2035 (EUR)
	A1	04/11/2018	60	11/04/2004	5.50% Gtd Euro Matures 11/04/2019 (EUR)
	A1	04/11/2018	6.506	03/23/2005	5.00% Gtd Fx/Flt Rt Euro Matures 03/23/2020 (EUR)
	A1	04/11/2018	180	03/24/2005	6.25% Gtd Step Down Euro Matures 03/24/2020 (EUR)
	A1	04/11/2018	27.179	02/04/2005	Gtd Flt Rt Euro Matures 02/04/2020 (EUR)
	A1	04/11/2018	2.994	04/06/2005	Gtd Flt Rt Euro Matures 04/07/2025 (EUR)
	A1	04/11/2018	96.568	10/14/2005	5.25% Gtd Fx/Flt Rt Euro Matures 10/14/2025 (EUR)
	A1	04/11/2018	7.369	01/23/2006	Gtd Flt Rt Euro Matures 01/23/2036 (EUR)

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	A1	04/11/2018	6,679	03/22/2007	Gtd Fx/Flt Rt Euro Matures 03/22/2019 (EUR)
	A1	04/11/2018	122,984	08/31/2005	Gtd Fx/Flt Rt Euro Matures 09/22/2020 (EUR)
	A1	04/11/2018	74,217	08/04/2005	Gtd Flt Rt Euro Matures 08/04/2025 (EUR)
	A1	04/11/2018	1,257	06/20/2006	Gtd Flt Rt Euro Matures 06/20/2036 (EUR)
	A1	04/11/2018	6,269	04/27/2006	4.00% Gtd Fx/Flt Rt Euro Matures 04/27/2021 (EUR)
	A1	04/11/2018	98,204	01/24/2006	Gtd Flt Rt Euro Matures 02/08/2021 (EUR)
	A1	04/11/2018	100	03/27/2006	Gtd Fx/Flt Rt Euro Matures 04/21/2026 (EUR)
	A1	04/11/2018	24,022	03/03/2006	Gtd Flt Rt Euro Matures 03/03/2026 (EUR)
	A1	04/11/2018	8,316	03/10/2006	Gtd Flt Rt Euro Matures 03/10/2026 (EUR)
	A1	04/11/2018	125,004	12/15/2006	Gtd Euro Matures 12/15/2031 (EUR)
	A1	04/18/2018	5,968	10/04/2005	6.00% Gtd Fx/Flt Rt Euro Matures 10/04/2035 (EUR)
Shanghai Pudong Dev Bank Co Ltd Singapore Branch	Baa2	11/19/2018	300	11/26/2018	Flt Rt Euro 11/26/2021 (USD)
Shariah Sukuk Programme Ltd	A3	03/12/2018	1000	03/06/2018	4.23% Sukuk 03/14/2028 (USD)
Shinhan Bank	Baa1	03/19/2018	400	03/26/2018	4.50% Sub Euro 03/26/2028 (USD)
	Aa3	05/17/2018	50	05/11/2018	Flt Rt Euro 05/20/2019 (USD)
	Aa3	06/20/2018	50	06/22/2018	Flt Rt Euro 06/24/2019 (USD)
	Aa3	06/26/2018	300	06/28/2018	0.30% Euro 06/26/2020 (JPY)
	Aa3	06/26/2018	200	06/28/2018	0.30% Euro 06/26/2020 (JPY)
	Aa3	06/26/2018	4,500	06/28/2018	0.30% Euro 06/26/2020 (JPY)
	Aa3	07/12/2018	50	07/12/2018	Flt Rt Euro 07/12/2021 (USD)
	Aa3	07/16/2018	35	07/10/2018	Flt Rt Euro 07/10/2023 (USD)
	Aa3	07/19/2018	390	07/26/2018	3.19% Euro 07/26/2021 (HKD)
	Aa3	07/24/2018	380	07/30/2018	3.18% Euro 07/30/2021 (HKD)
	Aa3	07/26/2018	50	07/24/2018	Flt Rt Euro 07/24/2021 (USD)
	Aa3	08/01/2018	280	07/25/2018	3.14% Euro 07/26/2021 (HKD)
	Aa3	08/23/2018	24	07/11/2018	Flt Rt Euro 07/11/2023 (USD)
	Aa3	08/23/2018	40	08/09/2018	Flt Rt Euro 08/09/2023 (USD)
	Baa1	08/27/2018	400	08/23/2018	5.00% Sub Austrian 08/30/2028 (AUD)
	Aa3	09/02/2018	50	06/15/2018	Flt Rt Euro 06/15/2023 (USD)
	Aa3	09/02/2018	47	06/01/2018	Flt Rt Euro 06/01/2021 (USD)
	Aa3	09/02/2018	30	07/18/2018	Flt Rt Euro 07/18/2023 (USD)
	Aa3	09/05/2018	32	07/23/2018	0.02% Euro 07/24/2019 (EUR)
	Aa3	09/09/2018	390	08/24/2018	3.20% Euro 08/24/2021 (HKD)
	Aa3	10/12/2018	300	08/06/2018	Flt Rt Australian 08/06/2019 (AUD)
	Aa3	10/30/2018	500	11/05/2018	3.88% Global 11/05/2023 (USD)
Sias - Societa Iniziative Autostradali E Servizi SPA	Baa2	02/02/2018	550	02/08/2018	1.63% Euro 02/08/2028 (EUR)
SIB Sukuk Co III Ltd	A3	04/16/2018	500	04/11/2018	4.23% Sukuk 04/18/2023 (USD)
Siemens Financieringsmaatschappij NV	A1	08/29/2018	1000	08/28/2018	0.38% Gtd Euro 09/06/2023 (EUR)
	A1	08/29/2018	750	08/28/2018	1.00% Gtd Euro 09/06/2027 (EUR)
	A1	08/29/2018	1000	08/28/2018	1.38% Gtd Euro 09/06/2030 (EUR)
Singtel Group Treas Pte Ltd	A1	08/20/2018	0	08/20/2018	Gtd Euro (USD)
Sinochem Offshore Capital Co Ltd	A3	02/07/2018	1000	02/14/2018	4.40% Gtd Euro 02/14/2021 (CNY)
Sinopec Century Bright Capital Investment Ltd	A1	10/28/2018	1000	10/31/2018	4.50% Gtd Euro 10/31/2021 (CNY)
	A1	10/28/2018	1200	10/31/2018	3.15% Gtd Euro 10/31/2020 (HKD)
Snam SPA	Baa2	10/23/2018	600	09/11/2018	1.00% Euro 09/18/2023 (EUR)
	Baa2	10/23/2018	690,322	04/16/2014	1.50% Euro Matures 04/24/2019 (EUR)
	Baa2	10/23/2018	637,975	10/15/2014	1.50% Euro Matures 04/21/2023 (EUR)
	Baa2	10/23/2018	1278,593	09/10/2012	5.25% Euro Matures 09/19/2022 (EUR)
	Baa2	10/23/2018	821,254	01/14/2014	3.25% Euro Matures 01/22/2024 (EUR)
	Baa2	10/23/2018	500	01/25/2017	1.25% Euro Matures 01/25/2025 (EUR)
	Baa2	10/23/2018	300	02/21/2017	Flt Rt Euro Matures 02/21/2022 (EUR)
	Baa2	10/23/2018	350	01/22/2018	Flt Rt Euro Matures 01/29/2020 (EUR)
	Baa2	10/23/2018	350	07/27/2017	Flt Rt Euro Matures 08/02/2024 (EUR)
	Baa2	10/23/2018	650	10/10/2017	1.38% Euro Matures 10/25/2027 (EUR)
	Baa2	10/23/2018	803,772	11/19/2015	1.38% Euro Matures 11/19/2023 (EUR)
	Baa2	10/23/2018	500	10/18/2016	Euro Matures 10/25/2020 (EUR)
	Baa2	10/23/2018	1250	10/25/2016	0.88% Euro Matures 10/25/2026 (EUR)
	Baa2	10/23/2018	1218,398	07/12/2012	5.00% Euro Matures 01/18/2019 (EUR)
	Baa2	10/23/2018	960,111	11/06/2012	3.50% Euro Matures 02/13/2020 (EUR)
	Baa2	10/23/2018	642,401	04/03/2013	3.38% Euro Matures 01/29/2021 (EUR)
SNCF Reseau	Aa2	01/23/2018	65	01/22/2018	2.03% Euro 01/22/2048 (EUR)
	Aa2	02/06/2018	1000	02/05/2018	2.00% Euro 02/05/2048 (EUR)
	Aa2	05/31/2018	300	05/22/2018	5.00% Euro 10/10/2033 (EUR)
	Aa2	07/26/2018	60	07/13/2018	4.13% Euro 03/22/2062 (EUR)
Societe Du Grand Paris	Aa2	10/19/2018	1750	10/22/2018	1.13% Euro 10/22/2028 (EUR)
Societe Generale	Baa3	01/18/2018	1250	01/23/2018	1.13% Euro Matures 01/23/2025 (EUR)
	Baa3	02/20/2018	100	02/26/2018	0.70% Euro 02/26/2025 (CHF)
	Baa3	03/01/2018	1000	03/06/2018	Flt Rt Euro 03/06/2023 (EUR)
	A1	04/11/2018	250	03/24/2017	Flt Rt Euro 03/24/2027 (USD)
	A1	04/11/2018	200	08/15/2017	Zero Cpn Euro Matures 08/15/2022 (ZAR)
	A1	04/11/2018	30	07/10/2017	Zero Cpn Euro Matures 07/10/2047 (USD)
	A1	04/11/2018	50	11/15/2017	Zero Cpn Euro Matures 11/15/2047 (USD)
	A1	04/11/2018	20	06/21/2017	Zero Cpn Euro Matures 06/21/2024 (AUD)
	A1	04/11/2018	30	04/13/2017	Zero Cpn Euro Matures 04/13/2047 (AUD)
	A1	04/11/2018	1	02/27/2017	3.00% Gtd Step Up Matures 02/27/2024 (USD)
	A1	04/11/2018	15	03/16/2017	Zero Cpn Euro Matures 03/16/2027 (USD)
	A1	04/11/2018	30	10/26/2017	Zero Cpn Euro Matures 10/26/2047 (USD)
	A1	04/11/2018	210	09/12/2016	Zero Cpn Euro Matures 10/03/2019 (ZAR)
	A1	04/11/2018	10	05/12/2016	Zero Cpn Euro Matures 05/26/2026 (USD)
	A1	04/11/2018	320	12/14/2016	Zero Cpn Euro Matures 01/13/2047 (USD)
	A1	04/11/2018	50	12/18/2017	1.40% Fixed/Flt Rt Euro 12/18/2023 (USD)
	A1	04/11/2018	15	01/13/2017	Zero Cpn Euro Matures 02/07/2027 (USD)
	A1	04/11/2018	5	02/09/2017	Zero Cpn Euro Matures 02/09/2027 (USD)
	A1	04/11/2018	50	02/23/2018	Zero Cpn Euro 02/24/2048 (USD)
	A1	04/11/2018	70	11/29/2017	Zero Cpn Euro Matures 11/29/2022 (ZAR)
	A1	04/11/2018	15	03/15/2017	Zero Cpn Euro Matures 03/15/2027 (USD)
	A1	04/11/2018	35	04/13/2017	Zero Cpn Euro Matures 04/13/2022 (CNY)
	A1	04/11/2018	80	01/04/2016	5.00% Fixed/Flt Rt Euro Matures 01/04/2028 (USD)
	A1	04/11/2018	832,464	02/19/2016	0.75% Euro Matures 02/19/2021 (EUR)
	A1	04/11/2018	1	01/29/2016	3.00% Gtd Step Up Matures 01/29/2026 (USD)
	A1	04/11/2018	1	01/29/2016	3.00% Gtd Step Up Matures 01/29/2031 (USD)
	A1	04/11/2018	272,587	07/16/2015	Flt Rt Euro Matures 07/22/2022 (EUR)
	A1	04/11/2018	750	04/08/2016	2.50% Global Matures 04/08/2021 (USD)
	A1	04/11/2018	500	04/08/2016	Flt Rt Global Matures 04/08/2021 (USD)
	A1	04/11/2018	532,351	11/18/2015	0.75% Euro Matures 11/25/2020 (EUR)
	A1	04/11/2018	2	03/23/2016	4.25% Gtd Fixed/Flt Rt Matures 03/23/2026 (USD)
	A1	04/11/2018	750	09/16/2015	2.63% Global Matures 09/16/2020 (USD)
	A1	04/11/2018	56,078	08/27/2015	0.68% Euro Matures 09/03/2019 (EUR)
	A1	04/11/2018	1000	08/26/2015	Flt Rt Euro Matures 12/20/2019 (USD)
	A1	04/11/2018	263,754	07/10/2015	0.50% Euro Matures 07/10/2020 (JPY)
	A1	04/11/2018	1133,594	05/17/2016	0.75% Euro Matures 05/26/2023 (EUR)
	A1	04/11/2018	100	02/22/2016	Flt Rt Euro Matures 03/16/2026 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A1	04/11/2018	4	08/26/2016	3.00% Gtd Fixed/Flt Rt Matures 08/26/2026 (USD)
	A1	04/11/2018	60	12/22/2015	3.50% Fixed/Flt Rt Euro Matures 01/04/2028 (EUR)
	A1	04/11/2018	390	08/09/2016	Zero Cpn Euro Matures 08/29/2046 (USD)
	A1	04/11/2018	80	09/20/2016	Zero Cpn Euro Matures 10/07/2046 (USD)
	A1	04/11/2018	60	08/04/2016	Zero Cpn Euro Matures 08/25/2024 (USD)
	A1	04/11/2018	500	09/28/2016	0.13% Euro Matures 10/05/2021 (EUR)
	A1	04/11/2018	8	01/22/2013	3.25% Gtd Step Up Matures 01/24/2033 (USD)
	A1	04/11/2018	7.2	01/25/2013	2.10% Gtd Step Up Matures 07/25/2019 (USD)
	A1	04/11/2018	1	05/03/2013	Gtd Indx Linked Matures 05/03/2023 (USD)
	A1	04/11/2018	1.206	10/25/2012	4.00% Gtd Global Matures 10/25/2027 (USD)
	A1	04/11/2018	126.691	04/24/2013	4.51% Euro Matures 04/24/2023 (NOK)
	A1	04/11/2018	1	08/30/2013	4.00% Gtd Step Up Matures 09/01/2028 (USD)
	A1	04/11/2018	37.818	07/03/2012	4.44% Euro Matures 07/03/2023 (EUR)
	A1	04/11/2018	25	04/22/2013	Gtd Flt Rt Matures 04/22/2020 (USD)
	A1	04/11/2018	134.609	01/28/2013	3.11% Euro Matures 01/28/2027 (EUR)
	A1	04/11/2018	943.8	07/02/2012	4.25% Euro Matures 07/13/2022 (EUR)
	A1	04/11/2018	128.069	03/27/2013	4.58% Euro Matures 03/27/2023 (NOK)
	A1	04/11/2018	1	07/31/2012	Gtd Step Up Matures 07/31/2027 (USD)
	A1	04/11/2018	260.8	11/26/2012	3.20% Euro Matures 11/26/2026 (EUR)
	A1	04/11/2018	0.353	12/13/2012	3.65% Gtd Global Matures 12/13/2024 (USD)
	A1	04/11/2018	0.468	11/08/2012	4.26% Gtd Global Matures 11/08/2030 (USD)
	A1	04/11/2018	124.688	08/21/2012	2.38% Euro Matures 09/19/2022 (CHF)
	A1	04/11/2018	1.008	11/01/2012	4.05% Gtd Global Matures 11/01/2027 (USD)
	A1	04/11/2018	0.1	11/16/2012	4.25% Gtd Global Matures 11/16/2030 (USD)
	A1	04/11/2018	0.1	11/16/2012	3.20% Gtd Global Matures 11/16/2022 (USD)
	A1	04/11/2018	44.514	06/02/2015	Flt Rt Euro Matures 06/02/2026 (EUR)
	A1	04/11/2018	80	10/12/2015	5.00% Fixed/Flt Rt Euro Matures 10/23/2023 (USD)
	A1	04/11/2018	465.095	06/10/2008	Sub Flt Rt Matures 06/12/2023 (EUR)
	A1	04/11/2018	27.843	12/22/2008	5.67% Euro Matures 03/29/2019 (EUR)
	A1	04/11/2018	53.108	03/31/2009	5.34% Euro Matures 03/29/2019 (EUR)
	A1	04/11/2018	39.831	03/31/2009	5.38% Euro Matures 09/30/2019 (EUR)
	A1	04/11/2018	2.231	02/24/2009	Flt Rt Euro Matures 12/31/2019 (EUR)
	A1	04/11/2018	268.122	04/06/2009	5.53% Euro Matures 04/22/2019 (EUR)
	A1	04/11/2018	42.208	06/26/2009	5.02% Euro Matures 06/30/2019 (EUR)
	A1	04/11/2018	70.033	06/10/2009	5.28% Euro Matures 06/29/2020 (EUR)
	A1	04/11/2018	5	09/14/2010	Flt Rt Euro Matures 09/14/2020 (USD)
	A1	04/11/2018	260.559	07/30/2010	4.00% Euro Matures 07/30/2020 (EUR)
	A1	04/11/2018	57.958	02/24/2010	4.13% Euro Matures 03/03/2020 (HKD)
	A1	04/11/2018	41.759	12/30/2009	Flt Rt Euro Matures 12/30/2024 (EUR)
	A1	04/11/2018	325.436	11/30/2010	3.86% Euro Matures 11/30/2020 (EUR)
	A1	04/11/2018	1708.747	02/21/2011	4.75% Euro Matures 03/02/2021 (EUR)
	A1	04/11/2018	2000	04/11/2011	Gtd Global Matures 04/15/2021 (USD)
	A1	04/11/2018	337.938	12/02/2010	4.35% Euro Matures 12/20/2020 (EUR)
	A1	04/11/2018	1336.595	01/14/2013	2.25% Euro Matures 01/23/2020 (EUR)
	Baa3	04/12/2018	6500	04/17/2018	0.70% Sub Fixed/Flt Rt Euro 04/17/2028 (JPY)
	A1	05/04/2018	30	04/19/2018	1.62% Euro 04/19/2035 (EUR)
	A1	05/29/2018	10	05/16/2018	Zero Cpn Euro 05/16/2025 (USD)
	A1	06/11/2018	5	05/23/2018	Zero Cpn Euro 05/23/2028 (USD)
	Baa2	09/12/2018	750	09/10/2018	4.75% Matures 09/14/2028 (USD)
	Baa2	09/12/2018	1000	09/10/2018	4.25% Matures 09/14/2023 (USD)
	A1	09/13/2018	2000	09/18/2018	0.25% Euro 01/18/2022 (EUR)
	A1	09/14/2018	5	08/20/2018	Flt Rt Euro 08/20/2024 (EUR)
	A1	09/14/2018	7.5	08/20/2018	Flt Rt Euro 08/20/2028 (EUR)
	Baa2	09/17/2018	450	09/20/2018	3.93% Euro 09/20/2023 (AUD)
	Baa2	09/17/2018	100	09/20/2018	4.70% Euro 09/20/2028 (AUD)
	A1	09/21/2018	5	09/18/2018	5.00% Gtd Fixed/Flt Rt 09/23/2025 (USD)
	Baa2	09/25/2018	1250	09/27/2018	2.13% Euro 09/27/2028 (EUR)
	Baa3	10/19/2018	13100	10/24/2018	1.25% Matures 10/24/2028 (JPY)
	A1	12/03/2018	125	08/16/2018	2.25% Matures 08/16/2038 (USD)
South Australian Gov't Financing Auth	Aa1	01/25/2018	750	01/29/2018	2.25% Gtd Australian Matures 08/15/2024 (AUD)
	Aa1	07/06/2018	1000	07/09/2018	3.00% Gtd Australian 05/24/2028 (AUD)
	Aa1	09/12/2018	500	09/18/2018	1.50% Gtd Australian 09/22/2022 (AUD)
	Aa1	09/12/2018	500	09/18/2018	3.00% Gtd Australian 07/20/2026 (AUD)
South Eastern Power Networks PLC	Baa1	09/05/2018	50	09/06/2018	5.63% Euro 09/30/2030 (GBP)
Southern Gas Networks PLC	Baa1	03/09/2018	400	03/08/2018	3.10% Euro 09/15/2036 (GBP)
Spain Gov't of	Baa1	04/13/2018	300	11/21/2014	5.01% Euro Matures 11/21/2044 (USD)
	Baa1	04/13/2018	200	04/16/1999	5.25% Euro Matures 04/06/2029 (GBP)
	Baa1	12/03/2018	20000	12/02/2010	2.92% Matures 12/02/2030 (JPY)
	Baa1	12/03/2018	335	05/06/2011	5.60% Matures 05/06/2036 (EUR)
Sparebank 1 Nord-Norge	A1	02/02/2018	29	01/17/2018	1.51% Euro 01/17/2033 (EUR)
	A1	02/02/2018	20	12/19/2017	0.42% Euro 12/19/2022 (EUR)
	A1	02/15/2018	15	01/31/2018	0.60% Euro 01/31/2023 (EUR)
	A1	02/15/2018	10	02/02/2018	0.15% Euro 02/02/2021 (EUR)
	A1	05/10/2018	50	04/26/2018	0.02% Euro 03/19/2021 (EUR)
	A1	05/29/2018	10	05/08/2018	0.36% Euro 04/19/2022 (EUR)
Sparebank 1 Ostlandet	A1	01/24/2018	24	01/12/2018	1.59% Euro 01/12/2033 (EUR)
	A1	01/24/2018	20	01/15/2018	0.25% Euro 10/15/2021 (EUR)
	A1	01/24/2018	24	01/18/2018	1.62% Euro 10/18/2032 (EUR)
	A1	01/24/2018	20	12/20/2017	0.48% Euro 02/20/2023 (EUR)
	A1	02/13/2018	10	01/25/2018	0.95% Euro 02/03/2025 (EUR)
	A1	03/06/2018	24	02/22/2018	1.84% Euro 02/22/2033 (EUR)
	A1	03/08/2018	500	03/06/2018	0.88% Euro 03/13/2023 (EUR)
Sparebank 1 SMN	A1	09/24/2018	300	09/27/2018	Flt Rt Euro 09/27/2021 (EUR)
	A1	02/08/2018	30	01/22/2018	1.61% Euro 01/24/2033 (EUR)
	A1	03/06/2018	10	02/23/2018	0.69% Euro 02/23/2023 (EUR)
	A1	06/29/2018	500	07/03/2018	0.75% Euro 07/03/2023 (EUR)
Sparebank 1 Sr-Bank ASA	A1	11/12/2018	300	10/31/2018	Flt Rt Euro 10/31/2021 (SEK)
	A1	05/29/2018	50	05/15/2018	0.04% Euro 03/19/2021 (EUR)
	A1	06/12/2018	10.394	05/29/2018	0.08% Euro 05/28/2021 (EUR)
	A1	10/23/2018	10	10/11/2018	0.81% Euro 08/15/2024 (EUR)
	A1	10/23/2018	20	10/11/2018	1.71% Euro 10/11/2033 (EUR)
	A1	12/03/2018	500	10/30/2018	----
	A1	12/03/2018	1200	08/28/2018	----
	A1	12/03/2018	20	11/09/2018	----
	A1	12/18/2018	10	12/10/2018	----
Sparebanken Sor	A1	04/27/2018	300	04/24/2018	Flt Rt Euro 05/03/2021 (EUR)
Sparebanken Vest	A1	10/31/2018	10	10/22/2018	0.07% Euro 03/15/2021 (EUR)
Sparkasse Koelnbonn	A3	08/03/2018	2	01/12/2017	0.60% Step Up German Matures 01/20/2025 (EUR)
SSE PLC	A3	08/31/2018	650	08/28/2018	1.38% Euro 09/04/2027 (EUR)
	A3	11/13/2018	200	10/16/2018	Flt Rt Euro 10/16/2020 (EUR)
Standard Chartered Bank	A1	04/23/2018	77	04/24/2018	Flt Rt Euro 04/24/2020 (EUR)
	A1	04/23/2018	68	04/24/2018	Flt Rt Euro 04/24/2020 (GBP)
	A1	08/24/2018	50	08/29/2018	0.21% Euro 08/31/2021 (EUR)
	Baa2	12/22/2018	1300	05/20/2011	Sub Flt Rt Euro Matures 05/20/2021 (USD)

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Standard Chartered PLC	Baa2	12/22/2018	700	05/24/2001	8% Sub Global Matures 05/30/2031 (USD)
	Baa2	12/22/2018	95.735	04/18/2008	Sub Step-Up Euro Matures 04/18/2023 (JPY)
	A2	06/08/2018	18900	06/13/2018	0.70% Euro 06/13/2025 (JPY)
	Baa2	12/22/2018	1250	08/16/2016	4.30% Sub Global Matures 02/19/2027 (USD)
	Baa2	12/22/2018	2000	01/11/2013	4.00% Sub Global Matures 01/11/2023 (USD)
	Baa2	12/22/2018	1000	01/25/2012	5.70% Sub Euro Matures 01/25/2022 (USD)
	Baa2	12/22/2018	549.839	01/16/2014	4.40% Sub Fixed/Flt Rt Euro Matures 01/23/2026 (SGD)
	Baa2	12/22/2018	1506.503	06/03/2014	5.13% Sub Euro Matures 06/06/2034 (GBP)
	Baa2	12/22/2018	623.978	11/14/2014	3.13% Sub Euro Matures 11/19/2024 (EUR)
	Baa2	12/22/2018	2000	03/21/2014	5.70% Sub Global Matures 03/26/2044 (USD)
	Baa2	12/22/2018	1698.254	10/14/2013	4.00% Sub Fixed/Flt Rt Euro Matures 10/21/2025 (EUR)
	Baa2	12/22/2018	1000	09/23/2013	5.20% Sub Global Matures 01/26/2024 (USD)
State Bank of India London Branch	Baa2	12/22/2018	960.184	11/20/2012	3.63% Sub Euro Matures 11/23/2022 (EUR)
	Baa2	12/22/2018	750	01/08/2013	5.30% Sub Global Matures 01/09/2043 (USD)
	Baa2	07/16/2018	200	07/20/2018	Flt Rt Euro 01/20/2020 (USD)
State Grid Overseas Investment (2016) Ltd	Baa2	09/19/2018	650	09/28/2018	4.50% Euro 09/28/2023 (USD)
	A1	04/16/2018	0	04/16/2018	Gtd Global (EUR)
Stockland Tr Mgmt Ltd	A1	04/16/2018	350	05/02/2018	2.13% Gtd Global 05/02/2030 (EUR)
	A1	04/16/2018	950	05/02/2018	3.75% Gtd Global 05/02/2023 (USD)
	A1	04/16/2018	0	04/16/2018	Gtd Global (USD)
Stora Enso OYJ	A3	04/26/2018	300	04/19/2018	1.63% Gtd Euro 04/27/2026 (EUR)
	Baa3	11/01/2018	300	03/14/2018	2.50% Euro 03/21/2028 (EUR)
	Baa3	11/01/2018	300	06/07/2017	2.50% Euro Matures 06/07/2027 (EUR)
Suez	Baa3	11/01/2018	142.637	08/27/2015	Flt Rt Euro Matures 08/27/2025 (EUR)
	Baa3	11/01/2018	340.634	06/07/2016	2.13% Euro Matures 06/16/2023 (EUR)
	Baa3	11/01/2018	668.852	02/29/2012	5.50% Euro Matures 03/07/2019 (EUR)
Sumitomo Corp Capital Europe PLC	Baa3	11/01/2018	28.527	08/27/2015	Flt Rt Euro Matures 08/27/2027 (EUR)
	A3	09/12/2018	500	09/17/2018	1.63% Euro 09/17/2030 (EUR)
	Baa1	11/14/2018	10	11/14/2018	Flt Rt Euro 11/14/2022 (USD)
Sumitomo Mitsui Banking Corp	A1	01/10/2018	750	01/09/2018	Gtd Flt Rt Global Matures 01/17/2020 (USD)
	A1	01/10/2018	1250	01/09/2018	2.51% Gtd Global Matures 01/17/2020 (USD)
	A1	04/10/2018	500	04/16/2018	Flt Rt Euro 04/16/2020 (EUR)
	A1	05/16/2018	50	05/22/2018	Flt Rt Euro 05/22/2020 (EUR)
	A1	05/17/2018	400	05/22/2018	Flt Rt Euro 05/22/2020 (EUR)
	A1	07/08/2018	500	07/13/2018	Flt Rt Euro 07/13/2020 (EUR)
	A1	09/03/2018	150	09/07/2018	Flt Rt Euro 09/07/2020 (GBP)
	A1	10/11/2018	1000	10/10/2018	Gtd Flt Rt Global 10/16/2020 (USD)
	A1	01/30/2018	80	02/07/2018	1.66% Euro Matures 02/07/2033 (EUR)
	A1	04/19/2018	300	04/26/2018	3.54% Euro 04/26/2028 (HKD)
Sumitomo Mitsui Financial Group Inc	A1	05/15/2018	78	05/22/2018	4.01% Euro 05/22/2028 (AUD)
	A1	07/18/2018	500	07/23/2018	0.82% Euro 07/23/2023 (EUR)
	A1	04/26/2018	500	04/30/2018	2.75% Gtd Hong Kong 04/30/2021 (HKD)
Sun Hung Kai Properties (Capital Market) Ltd	A1	02/05/2018	200	02/05/2018	Flt Rt Australian 02/05/2019 (AUD)
	A1	03/20/2018	150	03/22/2018	Flt Rt Australian 08/06/2019 (AUD)
	A1	06/25/2018	100	06/27/2018	Flt Rt Austrian 06/25/2019 (AUD)
	A1	07/16/2018	100	07/18/2018	Flt Rt Australian 06/18/2020 (AUD)
	A1	10/23/2018	150	10/19/2018	Flt Rt Global 10/19/2020 (USD)
	A1	10/29/2018	500	10/24/2018	Flt Rt Australian 08/16/2022 (AUD)
	A1	12/17/2018	100	12/13/2018	----
Svenska Handelsbanken AB	Aa2	03/19/2018	750	03/21/2018	0.50% Euro 03/21/2023 (EUR)
	Aa2	05/23/2018	1250	05/24/2018	Gtd Flt Rt Global 05/24/2021 (USD)
	Aa2	06/14/2018	500	06/18/2018	1.63% Euro 06/18/2022 (GBP)
	Aa2	06/29/2018	500	07/03/2018	0.38% Euro 07/03/2023 (EUR)
	Aa2	07/26/2018	500	07/30/2018	Flt Rt Euro 07/30/2020 (EUR)
	Aa2	11/06/2018	60	11/12/2018	1.56% Euro 11/12/2031 (EUR)
	Aa2	11/15/2018	1400	11/20/2018	3.90% Gtd Global 11/20/2023 (USD)
	Aa2	11/30/2018	488	12/04/2018	3.26% Euro 11/24/2023 (HKD)
	Aa2	04/20/2018	62.48	06/04/2012	2.87% Euro Matures 06/13/2022 (EUR)
	Aa2	04/20/2018	817.314	06/01/2015	1.00% Euro Matures 06/01/2022 (EUR)
	Aa2	04/20/2018	1043.478	03/18/2014	1.50% Euro Matures 03/18/2019 (EUR)
	Aa2	04/20/2018	29.481	01/08/2015	Flt Rt Euro Matures 01/15/2020 (EUR)
Swedbank AB	Aa2	04/20/2018	447.614	04/08/2015	1.63% Euro Matures 04/15/2019 (GBP)
	Aa2	04/20/2018	10	03/20/2015	Flt Rt Euro Matures 03/27/2020 (USD)
	Aa2	04/20/2018	180.977	05/11/2015	Flt Rt Euro Matures 05/11/2020 (SEK)
	Aa2	04/20/2018	180.977	05/11/2015	0.88% Euro Matures 05/11/2020 (SEK)
	Aa2	04/20/2018	1000	02/25/2015	2.20% Global Matures 03/04/2020 (USD)
	Aa2	04/20/2018	11,632	01/19/2015	Flt Rt Euro Matures 01/27/2020 (EUR)
	Aa2	04/20/2018	1000	02/20/2014	2.38% Global Matures 02/27/2019 (USD)
	Aa2	04/20/2018	12.467	06/08/2012	3.00% Euro Matures 06/14/2022 (EUR)
	Aa2	04/20/2018	500	03/29/2018	Flt Rt Euro 03/29/2023 (SEK)
	Aa2	04/20/2018	25	03/15/2018	Flt Rt Euro 03/15/2022 (USD)
	Aa2	04/20/2018	500	11/07/2017	0.25% Euro Matures 11/07/2022 (EUR)
	Aa2	04/20/2018	20	04/04/2017	0.10% Euro Matures 09/29/2020 (EUR)
	Aa2	04/20/2018	500	09/29/2017	1.25% Euro Matures 12/29/2021 (GBP)
	Aa2	04/20/2018	50	08/14/2017	Flt Rt Euro Matures 08/14/2020 (EUR)
	Aa2	04/20/2018	450	01/23/2018	Flt Rt Euro Matures 01/25/2021 (SEK)
	Aa2	04/20/2018	100	02/17/2017	3.50% Australian Matures 02/17/2022 (AUD)
	Aa2	04/20/2018	350	02/17/2017	Flt Rt Australian Matures 02/17/2022 (AUD)
	Aa2	04/20/2018	25	10/04/2016	1.53% Euro Matures 10/04/2019 (USD)
	Aa2	04/20/2018	300	01/04/2017	Flt Rt Euro Matures 01/10/2020 (EUR)
	Aa2	04/20/2018	1500	03/29/2018	1.00% Euro 03/29/2023 (SEK)
	Aa2	04/20/2018	50	03/28/2018	Flt Rt Euro 03/28/2022 (EUR)
	Aa2	04/20/2018	300	02/24/2017	2.30% Euro Matures 02/24/2020 (HKD)
	Aa2	04/20/2018	50	02/22/2017	0.62% Euro Matures 02/22/2024 (EUR)
	Aa2	04/20/2018	40	02/22/2017	1.12% Euro Matures 02/22/2027 (EUR)
	Aa2	04/20/2018	30	01/24/2018	Flt Rt Euro Matures 01/24/2020 (EUR)
	Aa2	04/20/2018	20	05/04/2017	1.12% Euro Matures 08/16/2027 (EUR)
	Aa2	04/20/2018	400	01/16/2018	Flt Rt Euro Matures 07/16/2020 (SEK)
	Aa2	04/20/2018	25	10/12/2017	0.28% Euro Matures 10/12/2022 (EUR)
	Aa2	04/20/2018	535	10/04/2017	2.28% Euro Matures 10/04/2024 (HKD)
	Aa2	04/20/2018	1000	03/14/2017	2.80% Global Matures 03/14/2022 (USD)
	Aa2	04/20/2018	500	03/14/2017	Flt Rt Global Matures 03/14/2022 (USD)
	Aa2	04/20/2018	750	03/06/2017	0.30% Euro Matures 09/06/2022 (EUR)
	Aa2	04/20/2018	81.89	01/28/2016	2.98% Euro Matures 01/28/2026 (HKD)
	Aa2	04/20/2018	16.39	03/23/2015	Flt Rt Euro Matures 03/23/2020 (EUR)
	Aa2	04/20/2018	47.494	11/05/2015	4.00% Australian Matures 11/05/2025 (AUD)
	Aa2	04/20/2018	21.483	02/26/2016	3.52% Euro Matures 03/04/2021 (AUD)
	Aa2	04/20/2018	61.16	11/19/2015	2.25% Euro Matures 11/19/2019 (HKD)
	Aa2	04/20/2018	20.935	09/17/2015	Flt Rt Euro Matures 09/25/2020 (EUR)
Aa2	04/20/2018	120.643	05/26/2016	Flt Rt Euro Matures 06/03/2019 (SEK)	
Aa2	04/20/2018	555.352	03/02/2016	Flt Rt Euro Matures 03/11/2019 (EUR)	
Aa2	04/20/2018	796.424	11/26/2015	0.63% Euro Matures 01/04/2021 (USD)	
Aa2	04/20/2018	1250	03/03/2016	2.65% Global Matures 03/10/2021 (USD)	
Aa2	04/20/2018	10	05/27/2015	2.24% Euro Matures 05/27/2020 (USD)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	Aa2	04/20/2018	552.376	08/11/2015	Flt Rt Euro Matures 08/18/2020 (EUR)
	Aa2	04/20/2018	56	11/23/2016	Flt Rt Euro Matures 11/29/2019 (EUR)
	Aa2	04/20/2018	50	12/01/2016	Flt Rt Euro Matures 12/09/2019 (EUR)
	Aa2	04/20/2018	200	09/09/2016	1.48% Euro Matures 09/09/2019 (HKD)
	Aa2	04/20/2018	320	11/23/2016	Flt Rt Euro Matures 12/02/2019 (GBP)
	Aa2	04/20/2018	25	12/20/2016	0.03% Euro Matures 12/20/2019 (EUR)
	Aa2	05/22/2018	50	05/08/2018	0.04% Euro 03/19/2021 (EUR)
	Aa2	05/22/2018	700	05/09/2018	0.31% Euro 05/09/2021 (SEK)
	Aa2	05/22/2018	20	05/08/2018	Flt Rt Euro 05/08/2023 (EUR)
	Baa1	05/22/2018	1200	05/08/2018	1.59% Sub Fixed/Flt Rt Euro 05/08/2028 (SEK)
	Aa2	05/22/2018	35	04/23/2018	0.80% Euro 04/23/2025 (EUR)
	Aa2	05/24/2018	50	05/25/2018	Flt Rt Euro 05/25/2022 (EUR)
	Aa2	05/29/2018	100	05/29/2018	0.30% Euro 05/29/2024 (CHF)
	Aa2	06/13/2018	200	06/14/2018	Flt Rt Euro 06/14/2021 (GBP)
	Aa2	06/25/2018	400	06/28/2018	1.63% Euro 12/28/2022 (GBP)
	Aa2	06/25/2018	400	06/26/2018	Flt Rt Euro 06/26/2021 (SEK)
	Aa2	07/12/2018	50	07/12/2018	Flt Rt Euro 07/12/2021 (EUR)
	Aa2	08/15/2018	500	08/16/2018	0.39% Euro 08/16/2021 (SEK)
	Aa2	08/15/2018	750	08/16/2018	0.39% Euro 08/16/2021 (SEK)
	Aa2	08/15/2018	250	08/16/2018	0.13% Euro 08/16/2021 (EUR)
	Aa2	08/22/2018	500	08/29/2018	0.40% Euro 08/29/2023 (EUR)
	Aa2	08/30/2018	50	08/30/2018	0.08% Euro 08/30/2021 (EUR)
Swedish Export Credit Corp	Aa1	02/28/2018	1000	08/22/2017	2.00% 08/30/2022 (USD)
	Aa1	03/23/2018	250	03/20/2018	1.38% Euro 12/15/2022 (GBP)
	Aa1	05/21/2018	1000	05/15/2018	2.88% Global 05/22/2021 (USD)
	Aa1	08/08/2018	750	07/20/2018	Zero Cpn Euro 07/20/2020 (SEK)
	Aa1	12/06/2018	1000	10/31/2018	3.13% Matures 11/08/2021 (USD)
	Aa1	12/06/2018	1000	08/30/2018	2.75% Matures 10/07/2020 (USD)
Swire Properties MTN Financing Ltd	A2	01/04/2018	500	01/10/2018	3.50% Gtd Euro Matures 01/10/2028 (USD)
Sydbank A/S	Baa1	09/17/2018	500	09/18/2018	1.38% Euro 09/18/2023 (EUR)
Sydney Airport Fin Co Pty Ltd	Baa1	01/31/2018	971.669	04/10/2014	2.75% Gtd Euro Matures 04/23/2024 (EUR)
	Baa1	01/31/2018	659	12/01/2006	Flt Rt Australian Underlying Matures 10/11/2027 (AUD)
	Baa1	01/31/2018	158.389	12/05/2006	Flt Rt Australian Matures 11/20/2021 (AUD)
	Baa1	01/31/2018	593.96	12/08/2006	Flt Rt Australian Matures 10/11/2022 (AUD)
	Baa1	04/18/2018	500	04/17/2018	1.75% Gtd Euro 04/26/2028 (EUR)
Tasmanian Pub Fin Corp	Aa2	01/22/2018	400	01/16/2018	3.25% Gtd Australian Matures 01/24/2028 (AUD)
TC Ziraat Bankasi	B1	08/28/2018	600	04/25/2017	5.13% Global Matures 05/03/2022 (USD)
	B1	08/28/2018	500	04/25/2016	4.75% Global Matures 04/29/2021 (USD)
	B1	08/28/2018	750	06/26/2014	4.25% Global Matures 07/03/2019 (USD)
	B1	08/28/2018	500	09/25/2017	5.13% Global Matures 09/29/2023 (USD)
TDC A/S	Ba3	10/22/2018	893.089	02/23/2011	5.63% Euro Matures 02/23/2023 (GBP)
	Ba3	10/22/2018	909.484	02/20/2015	1.75% Euro Matures 02/27/2027 (EUR)
	Ba3	10/22/2018	660.249	03/02/2012	Var Rt Euro Matures 03/02/2022 (EUR)
Teachers Mutual Bank Ltd	Baa1	06/28/2018	200	07/02/2018	Flt Rt Australian 07/02/2021 (AUD)
Telecom Italia SPA	Ba1	06/25/2018	750	06/21/2018	2.88% Euro 01/28/2026 (EUR)
Telefonica Emisiones SAU	Baa3	01/16/2018	1000	01/15/2018	1.45% Gtd Euro Matures 01/22/2027 (EUR)
	Baa3	09/06/2018	1000	09/04/2018	1.50% Gtd Euro 09/11/2025 (EUR)
Telekom Finanzmanagement GMBH	Baa1	06/26/2018	1017.032	11/26/2013	3.13% Gtd Euro Matures 12/03/2021 (EUR)
	Baa1	06/26/2018	999.454	03/26/2012	4.00% Gtd Euro Matures 04/04/2022 (EUR)
	Baa1	06/26/2018	390.092	06/27/2013	3.50% Gtd Euro Matures 07/04/2023 (EUR)
Telia Co AB	Baa1	05/08/2018	750	04/09/2018	3.04% Euro 04/09/2030 (NOK)
Telstra Corp Ltd	A2	11/12/2018	300	11/13/2018	Flt Rt Australian 11/13/2019 (AUD)
Temasek Financial (I) Ltd	Aaa	07/25/2018	1350	08/01/2018	3.63% Gtd Global 08/01/2028 (USD)
Temasek Financial (IV) Private Ltd	Aaa	10/15/2018	500	09/25/2018	2.70% Gtd Euro 10/25/2023 (SGD)
Tencent Hldgs Ltd	A1	03/23/2018	2500	01/09/2018	3.60% Euro Matures 01/19/2028 (USD)
	A1	03/23/2018	1000	01/19/2018	2.985% Euro Matures 01/19/2023 (USD)
	A1	03/23/2018	1100	02/04/2015	2.875% Global Matures 02/11/2020 (USD)
	A1	03/23/2018	1000	01/09/2018	3.93% Euro Matures 01/19/2038 (USD)
	A1	03/23/2018	900	02/04/2015	3.80% Global Matures 02/11/2025 (USD)
	A1	03/23/2018	154.716	10/21/2014	2.90% Hong Kong Matures 04/21/2020 (HKD)
	A1	03/23/2018	2000	04/22/2014	3.375% Global Matures 05/02/2019 (USD)
	A1	03/23/2018	258.01	05/09/2014	3.20% Euro Matures 01/10/2020 (HKD)
Tennet Hldg BV	A3	05/23/2018	500	05/22/2018	1.38% Euro 06/05/2028 (EUR)
	A3	05/23/2018	750	05/22/2018	2.00% Euro 06/05/2034 (EUR)
Terna - Rete Elettrica Nazionale SPA	Baa2	10/23/2018	1746.005	03/15/2011	4.75% Euro Matures 03/15/2021 (EUR)
	Baa2	10/23/2018	750	07/16/2018	1.00% Euro 07/23/2023 (EUR)
	Baa2	10/23/2018	712.078	10/23/2007	Flt Rt Indx Lkd Euro Matures 09/15/2023 (EUR)
	Baa2	10/23/2018	1000	07/26/2017	1.38% Euro Matures 07/26/2027 (EUR)
	Baa2	10/23/2018	841.893	06/24/2009	4.88% Euro Matures 10/03/2019 (EUR)
	Baa2	10/23/2018	1124.948	01/23/2015	0.88% Euro Matures 02/02/2022 (EUR)
	Baa2	10/23/2018	88.264	03/03/2016	1.60% Euro Matures 03/03/2026 (EUR)
	Baa2	10/23/2018	750	10/05/2016	1.00% Euro Matures 10/11/2028 (EUR)
Tesco Corporate Treas Svcs PLC	Ba1	10/23/2018	750	10/24/2018	1.38% Gtd Euro 10/24/2023 (EUR)
Thai Oil Treas Center Co Ltd	Baa1	11/08/2018	600	11/20/2018	5.38% Gtd Global 11/20/2048 (USD)
	Baa1	11/08/2018	400	11/20/2018	4.63% Gtd Global 11/20/2028 (USD)
Thales	A2	01/18/2018	500	01/16/2018	0.75% Euro Matures 01/23/2025 (EUR)
	A2	04/16/2018	500	04/19/2018	0.88% Euro 04/19/2024 (EUR)
	A2	04/16/2018	500	04/19/2018	Flt Rt Euro 04/19/2020 (EUR)
The Royal Bank of Scotland Group PLC	Baa2	07/16/2018	3	10/18/2012	3.00% Matures 10/18/2019 (USD)
	Baa2	07/16/2018	1	10/17/2012	Step Up Matures 10/17/2022 (USD)
	Baa2	07/16/2018	6.578	08/30/2012	4.20% Matures 08/15/2019 (USD)
	Baa2	07/16/2018	1.877	09/07/2012	4.15% Matures 09/15/2019 (USD)
	Baa2	07/16/2018	1	09/13/2012	4.00% Matures 09/15/2019 (USD)
	Baa2	07/16/2018	5.453	11/23/2012	3.50% Global Matures 11/15/2022 (USD)
	Baa2	07/16/2018	5	11/30/2012	Step Up Global Matures 11/30/2020 (USD)
	Baa2	07/16/2018	1357.202	06/18/2014	1.63% Euro Matures 06/25/2019 (EUR)
	Baa2	07/16/2018	1666.796	03/15/2016	2.50% Euro Matures 03/22/2023 (EUR)
	Baa2	07/16/2018	1	12/20/2012	3.65% Global Matures 12/15/2022 (USD)
	Baa2	07/16/2018	1.768	12/13/2012	3.65% Global Matures 12/15/2022 (USD)
	Baa2	07/16/2018	0.301	02/13/2013	2.75% Matures 02/15/2020 (USD)
	Baa2	07/16/2018	55	02/21/2012	Step Up Matures 02/21/2019 (USD)
	Baa2	07/16/2018	3	10/24/2012	3.15% Matures 10/24/2020 (USD)
TNB Global Ventures Capital Berhad	A3	10/15/2018	750	11/01/2018	4.85% Sukuk 11/01/2028 (USD)
Toronto-Dominion Bank (The)	Aa1	07/16/2018	2	01/26/2018	3.00% Step Up 01/31/2028 (USD)
	Aa1	07/16/2018	1000	01/18/2018	2.55% Matures 01/25/2021 (USD)
	Aa1	07/16/2018	750	06/05/2018	Flt Rt 06/11/2021 (USD)
	Aa1	07/16/2018	900	06/05/2018	Flt Rt 06/11/2020 (USD)
	Aa1	07/16/2018	1	07/26/2017	1.75% Step Up Matures 01/31/2021 (USD)
	Aa1	07/16/2018	300	03/06/2018	Flt Rt Australian 03/13/2019 (AUD)
	Aa1	07/16/2018	1000	09/07/2017	1.85% Matures 09/11/2020 (USD)
	Aa1	07/16/2018	93	04/26/2018	2.70% Fixed/Flt Rt 05/01/2020 (USD)
	Aa1	07/16/2018	2.481	02/21/2018	2.50% Step Up 02/26/2023 (USD)
	Aa1	07/16/2018	7.194	01/17/2018	2.00% 03/19/2019 (USD)
	Aa1	07/16/2018	500	01/18/2018	Flt Rt Matures 01/25/2021 (USD)

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	Aa1	07/16/2018	1	01/26/2018	3.00% Step Up 01/31/2028 (USD)
	Aa1	07/16/2018	4.091	01/26/2018	2.35% Step Up 01/31/2023 (USD)
	Aa1	07/16/2018	300	10/19/2017	Flt Rt Matures 10/24/2019 (USD)
	Aa1	07/16/2018	1700	10/19/2017	1.90% Matures 10/24/2019 (USD)
	Aa1	07/16/2018	16.5	02/08/2018	2.60% Fixed/Flt Rt 02/15/2023 (USD)
	Aa1	07/16/2018	100	02/12/2018	2.45% Fixed/Flt Rt 02/15/2021 (USD)
	Aa1	07/16/2018	2	02/21/2018	2.10% Step Up 02/26/2020 (USD)
	Aa1	07/16/2018	0.5	05/25/2017	2.15% Step Up Matures 05/31/2024 (USD)
	Aa1	07/16/2018	5	01/19/2018	2.50% Fixed/Flt Rt 01/26/2023 (USD)
	Aa1	07/16/2018	3	01/26/2018	1.75% Step Up 01/31/2020 (USD)
	Aa1	07/16/2018	10.009	11/21/2017	2.00% Step Up 11/27/2020 (USD)
	Aa1	07/16/2018	7.613	12/19/2017	2.00% 06/21/2019 (USD)
	Aa1	07/16/2018	1100	06/05/2018	3.25% 06/11/2021 (USD)
	Aa1	07/16/2018	500	06/05/2018	3.00% 06/11/2020 (USD)
	Aa1	07/16/2018	0	05/25/2018	3.50% 05/31/2023 (USD)
	Aa1	07/16/2018	12.43	04/25/2018	2.50% Step Up 04/30/2021 (USD)
	Aa1	07/16/2018	5.327	03/26/2018	3.00% Step Up 03/29/2023 (USD)
	Aa1	07/16/2018	0	05/10/2018	3.25% Step Up 05/15/2023 (USD)
	Aa1	07/16/2018	9.199	02/22/2018	2.05% Step Up 02/26/2020 (USD)
	Aa1	07/16/2018	2	04/25/2018	3.50% Step Up 04/30/2025 (USD)
	Aa1	07/16/2018	50	04/16/2018	3.00% 04/23/2020 (USD)
	Aa1	07/16/2018	7.298	04/26/2018	2.50% 07/31/2019 (USD)
	Aa1	08/07/2018	58	08/03/2018	2.90% Fixed/Flt Rt 08/07/2020 (USD)
	Aa1	08/10/2018	0	08/10/2018	2.35% 08/15/2019 (USD)
	Aa1	08/30/2018	400	07/23/2018	Flt Rt Australian 07/26/2019 (AUD)
	Aa3	09/04/2018	0	09/25/2018	3.00% Step Up 09/28/2021 (USD)
	Aa1	09/06/2018	1	09/25/2018	Indx Linked 09/29/2022 (USD)
	Aa3	09/11/2018	0	09/25/2018	3.25% Step Up 09/30/2023 (USD)
	Aa1	09/11/2018	1000	09/10/2018	Flt Rt 09/17/2020 (USD)
	Aa1	09/11/2018	1000	09/10/2018	3.15% 09/17/2020 (USD)
	Aa1	09/12/2018	1000	09/12/2018	Flt Rt Australian 09/20/2021 (AUD)
	Aa3	10/10/2018	0	10/26/2018	3.00% 04/30/2020 (USD)
	Aa3	10/31/2018	0	11/26/2018	3.00% 01/31/2020 (USD)
Total Capital Int'l	Aa3	06/27/2018	325	06/25/2018	1.75% Gtd Euro 07/07/2025 (GBP)
	Aa3	07/06/2018	200	07/04/2018	0.29% Gtd Euro 07/13/2026 (CHF)
	Aa3	07/09/2018	121	07/06/2018	1.62% Gtd Euro 07/11/2033 (EUR)
	Aa3	08/29/2018	550	08/28/2018	1.49% Gtd Euro 09/04/2030 (EUR)
Toyota Credit Canada Inc	Aa3	08/29/2018	700	08/28/2018	1.02% Gtd Euro 03/04/2027 (EUR)
	Aa3	02/16/2018	200	01/25/2018	Flt Rt Euro 07/24/2020 (CAD)
	Aa3	02/16/2018	400	01/25/2018	2.70% Euro 01/25/2023 (CAD)
Toyota Fin Australia Ltd	Aa3	07/24/2018	400	07/12/2018	3.04% Global 07/12/2023 (CAD)
	Aa3	04/05/2018	500	04/06/2018	0.50% Euro 04/06/2023 (EUR)
	Aa3	04/19/2018	20	04/20/2018	Flt Rt Euro 04/23/2019 (USD)
	Aa3	07/10/2018	250	07/11/2018	1.63% Euro 07/11/2022 (GBP)
	Aa3	08/13/2018	350	08/08/2018	Flt Rt Australian 08/14/2020 (AUD)
	Aa3	08/13/2018	250	08/08/2018	2.70% Australian 08/14/2020 (AUD)
	Aa3	08/16/2018	125	08/10/2018	Flt Rt Euro 08/19/2019 (USD)
	Aa3	11/21/2018	300	11/22/2018	3.30% Australian 11/22/2023 (AUD)
	Aa3	11/21/2018	275	11/22/2018	Flt Rt Australian 11/22/2021 (AUD)
	Aa3	12/19/2018	340	12/13/2018	3.02% Matures 12/20/2021 (HKD)
Toyota Fin New Zealand Ltd	Aa3	03/05/2018	100	03/02/2018	Flt Rt New Zealand 09/06/2019 (NZD)
	Aa3	09/11/2018	100	09/12/2018	3.17% New Zealand 09/12/2023 (NZD)
Toyota Motor Corp	Aa3	07/11/2018	750	07/10/2018	3.18% Global 07/20/2021 (USD)
	Aa3	07/11/2018	750	07/10/2018	3.42% Global 07/20/2023 (USD)
	Aa3	07/11/2018	500	07/10/2018	3.67% Global 07/20/2028 (USD)
Toyota Motor Credit Corp	Aa3	01/10/2018	750	01/08/2018	2.20% Matures 01/10/2020 (USD)
	Aa3	01/10/2018	500	01/08/2018	3.05% Matures 01/11/2028 (USD)
	Aa3	01/10/2018	600	01/08/2018	2.70% Matures 01/11/2023 (USD)
	Aa3	01/10/2018	400	01/08/2018	Flt Rt Matures 01/10/2020 (USD)
	Aa3	01/10/2018	250	01/08/2018	Flt Rt Matures 01/11/2023 (USD)
	Aa3	01/19/2018	100	01/17/2018	2.42% Fixed/Flt Rt Matures 01/22/2021 (USD)
	Aa3	01/25/2018	25	01/23/2018	2.75% Fixed/Flt Rt Matures 01/26/2023 (USD)
	Aa3	01/25/2018	15	01/23/2018	2.25% Step Up Matures 01/26/2023 (USD)
	Aa3	04/11/2018	500	04/10/2018	3.40% 04/14/2025 (USD)
	Aa3	04/11/2018	1000	04/10/2018	2.95% 04/13/2021 (USD)
	Aa3	04/11/2018	750	04/10/2018	Flt Rt 04/13/2021 (USD)
	Aa3	05/14/2018	950	05/10/2018	Flt Rt 11/14/2019 (USD)
	Aa3	05/14/2018	950	05/10/2018	Flt Rt 05/15/2019 (USD)
	Aa3	05/18/2018	400	05/15/2018	Flt Rt 05/17/2022 (USD)
	Aa3	05/24/2018	60	05/22/2018	2.75% Fixed/Flt Rt 06/03/2020 (USD)
	Aa3	07/17/2018	500	07/16/2018	Flt Rt 07/15/2020 (USD)
	Aa3	07/17/2018	200	07/16/2018	3.07% 07/17/2020 (USD)
	Aa3	09/19/2018	750	09/17/2018	3.45% 09/20/2023 (USD)
	Aa3	09/19/2018	750	09/17/2018	Flt Rt 09/18/2020 (USD)
	Aa3	10/24/2018	500	10/25/2018	2.30% Step Up Euro 10/24/2025 (USD)
	Aa3	10/26/2018	26.5	10/24/2018	3.00% Fixed/Flt Rt 10/30/2023 (USD)
Toyota Motor Fin (Netherlands) BV	Aa3	03/15/2018	250	02/27/2018	Flt Rt Euro 03/22/2019 (GBP)
	Aa3	05/24/2018	35	05/21/2018	Flt Rt Euro 05/21/2020 (GBP)
	Aa3	06/04/2018	300	04/27/2018	Flt Rt Euro 04/27/2020 (EUR)
	Aa3	07/18/2018	200	07/12/2018	Flt Rt Euro 08/06/2019 (GBP)
	Aa3	07/24/2018	35	07/18/2018	Flt Rt Euro 07/17/2020 (GBP)
	Aa3	09/25/2018	600	09/26/2018	0.63% Euro 09/26/2023 (EUR)
	Aa3	12/04/2018	110	11/23/2018	Matures 01/23/2020 (USD)
Trade and Dev Bank of Mongolia LLC	B3	04/16/2018	500	05/19/2015	9.38% Gtd Global Matures 05/19/2020 (USD)
Transcanada Pipelines Ltd	A3	06/28/2018	800	06/27/2018	4.18% Canadian 07/03/2048 (CAD)
Transpower New Zealand Ltd	Aa3	02/22/2018	100	03/08/2017	New Zealand Matures 09/16/2022 (NZD)
	Aa3	02/22/2018	51.173	06/30/2015	4.30% New Zealand Matures 06/30/2022 (NZD)
	Aa3	02/22/2018	139.882	07/30/2014	4.25% Australian Matures 08/06/2021 (AUD)
	Aa3	02/22/2018	160.21	09/06/2012	4.65% New Zealand Matures 09/06/2019 (NZD)
	Aa3	02/22/2018	82.72	03/15/2013	5.89% New Zealand Matures 03/15/2028 (NZD)
	Aa3	02/22/2018	41.36	03/15/2013	5.45% New Zealand Matures 03/15/2023 (NZD)
	Aa3	02/22/2018	270.585	08/21/2013	5.75% Australian Matures 08/28/2023 (AUD)
	Aa3	02/22/2018	69.975	05/17/2010	4.12% Gtd New Zealand Matures 05/15/2020 (NZD)
	Aa3	02/22/2018	51.552	03/10/2010	4.00% Gtd Euro Matures 03/24/2020 (HKD)
	Aa3	02/22/2018	109.815	04/22/2005	6.95% Gtd New Zealand Matures 06/10/2020 (NZD)
	Aa3	02/25/2018	75	02/28/2018	New Zealand (NZD)
Transurban Fin Co Pty Ltd	Baa1	11/06/2018	650	11/13/2018	4.56% Gtd Sr Sec Euro 11/14/2028 (CAD)
Treas Corp of Victoria	Aaa	11/09/2018	2000	10/29/2018	2.25% Gtd Australian 10/29/2021 (AUD)
Turkiye Garanti Bankasi AS	B1	08/28/2018	683.976	07/01/2014	3.38% Euro Matures 07/08/2019 (EUR)
	B1	08/28/2018	75	06/11/2018	Flt Rt Euro 06/11/2024 (USD)
	B1	08/28/2018	200	10/27/2016	11.50% Euro Matures 11/12/2021 (TRY)
	B1	08/28/2018	750	04/17/2014	4.75% Global Matures 10/17/2019 (USD)
Turkiye Is Bankasi AS	B2	08/28/2018	750	10/30/2014	5.00% Global Matures 04/30/2020 (USD)
	B2	08/28/2018	600	10/17/2016	5.50% Global Matures 04/21/2022 (USD)

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	B2	08/28/2018	500	10/10/2013	5.50% Global Matures 04/21/2019 (USD)
	B2	08/28/2018	750	06/25/2014	5.00% Global Matures 06/25/2021 (USD)
	Caa2	08/28/2018	500	06/29/2017	7.00% Sub Fixed/Flt Rt Global Matures 06/29/2028 (USD)
	B2	08/28/2018	750	04/20/2017	6.13% Global Matures 04/25/2024 (USD)
	B2	08/28/2018	750	03/30/2016	5.38% Global Matures 10/06/2021 (USD)
Türkiye Sinai Kalkınma Bankası AS	B2	08/28/2018	300	05/09/2016	4.88% Euro Matures 05/18/2021 (USD)
	B2	08/28/2018	350	04/15/2015	5.13% Euro Matures 04/22/2020 (USD)
	B2	08/28/2018	350	01/09/2018	5.50% Euro 01/16/2023 (USD)
Türkiye Vakıflar Bankası Tao	B1	08/28/2018	650	01/30/2018	5.75% Global Matures 01/30/2023 (USD)
	B1	08/28/2018	500	05/30/2017	5.63% Global Matures 05/30/2022 (USD)
	B1	08/28/2018	677.277	06/10/2014	3.50% Euro Matures 06/17/2019 (EUR)
	B1	08/28/2018	500	10/27/2021	5.50% Global Matures 10/27/2021 (USD)
UBS AG	Aa3	06/18/2018	2.484	07/19/2004	Zero Cpn Euro Matures 07/19/2024 (EUR)
	Aa3	06/18/2018	2.58	08/23/2012	3.00% Step Up Matures 08/23/2027 (USD)
	Aa3	06/18/2018	5	10/12/2012	3.00% Step Up Matures 10/12/2027 (USD)
	Aa3	06/18/2018	1	09/27/2012	3.00% Step Up Matures 09/27/2027 (USD)
UBS AG Australian Branch	Aa3	06/18/2018	750	02/27/2018	Flt Rt Australian 03/08/2021 (AUD)
	Aa3	06/18/2018	525	02/27/2018	Flt Rt Australian 03/08/2023 (AUD)
	Aa3	06/18/2018	1100	08/03/2017	Flt Rt Australian Matures 08/10/2020 (AUD)
	Aa3	06/18/2018	600	08/03/2017	2.70% Australian Matures 08/10/2020 (AUD)
	Aa3	06/18/2018	372.041	08/19/2014	4.00% Australian Matures 08/27/2019 (AUD)
	Aa3	06/18/2018	653.625	08/27/2014	Flt Rt Australian Matures 08/27/2019 (AUD)
	Aa3	06/18/2018	275	02/27/2018	3.25% Australian 03/08/2023 (AUD)
UBS AG Jersey Branch	Aa3	06/18/2018	1.075	09/23/2011	4.25% Fixed/Flt Rt Matures 09/23/2019 (USD)
	Aa3	06/18/2018	3	09/29/2011	6.00% Fixed/Flt Rt Matures 09/29/2021 (USD)
	Aa3	06/18/2018	2.947	11/30/2005	Zero Cpn Euro Matures 11/30/2020 (EUR)
	Baa1	06/18/2018	552.689	06/12/2006	5.25% Sub Fx/Flt Rt Euro Matures 06/21/2021 (GBP)
	Aa3	06/18/2018	2.583	03/02/2006	Flt Rt Euro Matures 03/28/2036 (JPY)
	Aa3	06/18/2018	63.807	05/09/2006	Flt Rt Eqty Lkd Euro Matures 12/31/2021 (EUR)
	Aa3	06/18/2018	12.65	09/15/2006	Flt Rt Indx Lkd Euro Matures 12/08/2023 (EUR)
	Baa1	06/18/2018	512.988	11/19/2007	6.375% Sub Fx/Flt Rt Euro Matures 11/19/2024 (GBP)
	Aa3	06/18/2018	2.53	02/08/2006	Flt Rt Euro Matures 03/02/2021 (JPY)
	Aa3	06/18/2018	35.415	11/28/2007	Flt Rt Indx Lkd Euro Matures 11/28/2022 (EUR)
	Aa3	06/18/2018	41.894	06/18/2008	6.13% Matures 06/18/2023 (EUR)
	Aa3	06/18/2018	19	12/23/2008	Flt Rt Euro Matures 12/23/2020 (USD)
	Aa3	06/18/2018	17	10/23/2008	Flt Rt Euro Matures 10/23/2024 (USD)
	Aa3	06/18/2018	43.701	02/20/2009	20.00% Euro Matures 02/20/2019 (RUB)
	Aa3	06/18/2018	38.406	03/04/2009	Zero Cpn Euro Matures 03/04/2019 (RUB)
	Aa3	06/18/2018	10.783	08/04/2010	4.25% Step Up Matures 08/04/2020 (USD)
	Aa3	06/18/2018	21	08/03/2010	5.43% Matures 08/03/2030 (USD)
	Aa3	06/18/2018	5	09/03/2010	3.90% Step Up Matures 09/06/2022 (USD)
UBS AG London Branch	Aa3	06/18/2018	7.105	09/21/2011	5.00% Fixed/Flt Rt Matures 09/21/2021 (USD)
	Aa3	06/18/2018	1500	06/01/2017	2.20% Global Matures 06/08/2020 (USD)
	Aa3	06/18/2018	2000	06/01/2017	Flt Rt Global Matures 06/08/2020 (USD)
	Aa3	06/18/2018	1250	04/16/2018	0.63% Euro 01/23/2023 (EUR)
	Aa3	06/18/2018	1250	04/16/2018	Flt Rt Euro 04/23/2021 (EUR)
	Aa3	06/18/2018	1800	11/27/2017	2.45% Global Matures 12/01/2020 (USD)
	Aa3	06/18/2018	2000	01/04/2018	Flt Rt Euro Matures 01/10/2020 (EUR)
	Aa3	06/18/2018	1000	01/04/2018	0.25% Euro Matures 01/10/2022 (EUR)
	Aa3	06/18/2018	10	03/28/2018	Indx Linked 04/06/2020 (USD)
	Aa3	06/18/2018	2.086	08/17/2016	0.95% Step Up Euro Matures 09/07/2021 (USD)
	Aa3	06/18/2018	1500	11/27/2017	Flt Rt Global Matures 05/28/2019 (USD)
	Aa3	06/18/2018	1000	11/27/2017	Flt Rt Global Matures 12/01/2020 (USD)
	Aa3	06/18/2018	20	06/25/2015	Zero Cpn Euro Matures 07/07/2045 (USD)
	Aa3	06/18/2018	1677.683	06/24/2015	1.13% Euro Matures 06/30/2020 (EUR)
	Aa3	06/18/2018	1980.459	08/27/2014	1.25% Euro Matures 09/03/2021 (EUR)
	Aa3	06/18/2018	1000	01/04/2018	1.25% Euro Matures 12/10/2020 (GBP)
	Aa3	06/19/2018	1	06/15/2018	Indx Linked 06/18/2020 (USD)
	Aa3	06/22/2018	1000	06/26/2018	4.50% Global 06/26/2048 (USD)
	Aa3	06/25/2018	8.825	06/13/2018	Indx Linked 06/16/2021 (USD)
	Aa3	06/25/2018	1	06/26/2018	Indx Linked 06/30/2020 (USD)
	Aa3	07/19/2018	1	07/27/2018	Indx Linked 09/30/2020 (USD)
	Aa3	07/19/2018	1	07/27/2018	Indx Linked 07/31/2020 (USD)
	Aa3	08/19/2018	2.32	08/10/2018	Indx Linked 06/14/2021 (USD)
	Aa3	08/20/2018	1	08/15/2018	4.05% 08/17/2030 (USD)
	Aa3	08/20/2018	1	08/21/2018	2.85% 08/24/2020 (USD)
	Aa3	10/10/2018	1	09/25/2018	Indx Linked 09/30/2020 (USD)
	Aa3	10/10/2018	3.321	09/14/2018	Indx Linked 09/17/2020 (USD)
	Aa3	11/14/2018	4.177	10/26/2018	Indx Linked 10/29/2020 (USD)
	Aa3	12/04/2018	1	11/27/2018	Matures 11/30/2020 (USD)
UBS AG Stamford Branch	Aa3	12/04/2018	0	12/19/2018	3.10% Matures 06/21/2020 (USD)
	Aa3	06/18/2018	750	03/26/2015	2.35% Matures 03/26/2020 (USD)
	Aa3	06/18/2018	250	05/27/2015	Flt Rt Matures 06/01/2020 (USD)
	Aa3	06/18/2018	2500	08/04/2010	Matures 08/04/2020 (USD)
	Aa3	06/18/2018	2500	08/14/2014	2.38% Matures 08/14/2019 (USD)
	Aa3	06/18/2018	500	08/14/2014	Flt Rt Matures 08/14/2019 (USD)
	Aa3	06/18/2018	10	10/29/2010	4.35% Fixed/Flt Rt Matures 10/29/2022 (USD)
UBS Group Funding (Jersey) Ltd	Aa3	06/18/2018	20	10/15/2010	Flt Rt Matures 10/15/2020 (USD)
	A3	06/18/2018	2000	11/21/2016	Gtd Euro Matures 11/21/2024 (EUR)
	A3	06/18/2018	2000	08/10/2016	2.65% Gtd Global Matures 02/01/2022 (USD)
	A3	06/18/2018	500	08/10/2016	Gtd Flt Rt Global Matures 02/01/2022 (USD)
UBS Group Funding (Switzerland) AG	A3	06/18/2018	1250	09/01/2016	1.25% Gtd Euro Matures 09/01/2026 (EUR)
	A3	06/18/2018	1750	03/20/2017	Gtd Flt Rt Euro Matures 09/20/2022 (EUR)
	A3	06/18/2018	400	05/11/2017	0.63% Gtd Euro Matures 05/18/2024 (CHF)
	A3	06/18/2018	2000	03/23/2017	3.49% Gtd Global Matures 05/23/2023 (USD)
	A3	06/18/2018	2000	03/23/2017	4.25% Gtd Global Matures 03/23/2028 (USD)
	A3	06/18/2018	1250	08/07/2017	Gtd Flt Rt Global Matures 08/15/2023 (USD)
	A3	06/18/2018	1750	04/10/2018	1.25% Gtd Fixed/Flt Rt Euro Matures 08/15/2023 (USD)
	A3	06/18/2018	2000	08/07/2017	Gtd Flt Rt Global Matures 05/23/2023 (USD)
	A3	06/18/2018	1000	03/23/2017	4.40% Gtd 01/26/2029 (USD)
UDR Inc	Baa1	10/18/2018	300	10/17/2018	4.40% Gtd 01/26/2029 (USD)
Umbria Region of	Baa3	10/23/2018	284.852	06/08/2007	5.087% Euro Matures 06/15/2037 (EUR)
	Baa3	10/23/2018	40.004	11/28/2003	Flt Rt Euro Matures 12/12/2023 (EUR)
Unibail-Rodamco SE	A2	05/04/2018	900	05/02/2018	1.88% Gtd Euro 01/15/2031 (EUR)
	A2	05/04/2018	800	05/02/2018	0.13% Gtd Euro 05/14/2021 (EUR)
	A2	05/04/2018	800	05/02/2018	1.13% Gtd Euro 09/15/2025 (EUR)
	A2	05/04/2018	500	05/02/2018	2.25% Gtd Euro 05/14/2038 (EUR)
	A2	05/25/2018	500	05/30/2018	Gtd Flt Rt Euro 05/30/2020 (EUR)
Unicredit Bank AG	A2	05/29/2018	2	05/25/2018	Flt Rt German 05/25/2026 (EUR)
	A2	06/13/2018	50	03/23/2018	Flt Rt German 03/23/2026 (EUR)
	Baa3	08/03/2018	50	07/19/2017	1.11% German Matures 07/19/2024 (EUR)
	Baa3	08/03/2018	56.513	06/10/2015	Flt Rt German Matures 06/15/2020 (EUR)
	Baa3	08/03/2018	70.435	04/06/2016	3.10% Fixed/Flt Rt Euro Matures 04/11/2026 (GBP)
	Baa3	08/03/2018	5	09/15/2016	0.64% Step Up German Matures 09/22/2026 (EUR)

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	Baa3	08/03/2018	5	09/15/2016	1.20% German Matures 09/22/2026 (EUR)
	Baa3	08/03/2018	15	09/14/2016	1.30% German Matures 09/19/2031 (EUR)
	Baa3	08/03/2018	10	08/23/2016	1.00% German Matures 08/26/2026 (EUR)
	Baa3	08/03/2018	250	06/05/2017	Flt Rt Euro Matures 06/05/2019 (EUR)
	Baa3	08/03/2018	50	12/11/2017	0.10% Step Up German 12/11/2025 (EUR)
	Baa3	08/03/2018	20	05/19/2017	1.00% Euro 05/27/2024 (EUR)
	Baa3	08/03/2018	50	11/13/2017	0.41% German Matures 02/14/2022 (EUR)
	Baa3	08/03/2018	500	10/27/2017	Flt Rt German Matures 10/25/2019 (EUR)
	Baa3	08/03/2018	84.686	03/26/2018	Zero Cpn Euro 04/10/2028 (TRY)
	Baa3	08/03/2018	20	08/29/2017	1.00% Euro Matures 11/29/2023 (EUR)
	Baa3	08/03/2018	12	02/03/2006	4.25% Fx/Flt Rt Euro Matures 02/03/2021 (EUR)
	Baa3	08/03/2018	32.262	10/15/1999	7.32% Euro Matures 10/15/2019 (EUR)
	Baa3	08/03/2018	32.262	12/13/1999	Fx/Flt Rt Euro Matures 12/13/2019 (EUR)
	Baa3	08/03/2018	6.794	12/18/2006	6.40% Fx/Flt Rt Euro Matures 12/22/2026 (EUR)
	Baa3	08/03/2018	40.714	10/07/2013	Flt Rt German Matures 10/07/2019 (EUR)
	Baa3	08/03/2018	63.545	11/09/2012	Var Rt Euro Matures 11/09/2022 (EUR)
	Baa3	08/03/2018	64.8	05/31/2013	Flt Rt German Matures 05/26/2023 (EUR)
	Baa3	08/03/2018	38.916	07/03/2013	2.01% German Matures 07/08/2020 (EUR)
	Baa3	08/03/2018	62.185	12/04/2014	1.67% German Matures 12/09/2026 (EUR)
	Baa3	08/03/2018	37.878	10/10/2014	2.25% German Matures 10/14/2039 (EUR)
	Baa3	08/03/2018	54.23	03/09/2015	1.00% German Matures 03/13/2023 (EUR)
	Baa3	08/03/2018	66.913	11/07/2013	Flt Rt German Matures 11/11/2019 (EUR)
	Baa3	08/03/2018	67.757	06/12/2014	1.14% German Matures 06/17/2019 (EUR)
	Baa3	08/03/2018	68.07	07/08/2014	2.13% German Matures 07/08/2024 (EUR)
	Baa3	08/03/2018	31.727	03/11/2015	0.47% German Matures 09/16/2019 (EUR)
	Baa3	08/03/2018	52.878	03/11/2015	1.03% German Matures 09/15/2023 (EUR)
	Baa3	08/03/2018	68.492	11/10/2010	3.50% Euro Matures 11/16/2020 (EUR)
	Baa3	08/03/2018	44.738	03/03/2015	0.58% German Matures 03/05/2020 (EUR)
	Baa3	08/03/2018	113.359	05/18/2016	0.80% Step Up Euro Matures 11/18/2022 (EUR)
	Baa3	08/03/2018	100	04/06/2016	4.20% Fixed/Flt Rt Euro Matures 04/11/2026 (USD)
	Baa3	08/03/2018	5.433	08/05/2015	Flt Rt German Matures 08/07/2020 (EUR)
	Baa3	08/03/2018	5.517	08/18/2015	1.63% German Matures 08/20/2025 (EUR)
	A2	09/27/2018	1000	09/28/2018	Flt Rt German 09/28/2021 (EUR)
	A2	11/14/2018	5	11/15/2018	Flt Rt German 11/15/2023 (EUR)
Unicredit Bank Austria AG	Baa1	01/24/2018	11	01/26/2018	Flt Rt Euro 01/26/2023 (EUR)
Unicredit SPA	Baa3	01/12/2018	1500	01/11/2018	1.00% Euro 01/18/2023 (EUR)
	Baa3	11/28/2018	3000	11/27/2018	7.83% Global 12/04/2023 (USD)
Unilever NV	A1	02/05/2018	700	02/05/2018	1.13% Gtd Euro 02/12/2027 (EUR)
	A1	02/05/2018	500	02/05/2018	0.50% Gtd Euro 08/12/2023 (EUR)
	A1	02/05/2018	800	02/05/2018	1.63% Gtd Euro 02/12/2033 (EUR)
Union National Bank PJSC	A1	03/07/2018	500	03/06/2018	4.00% Euro 03/13/2023 (USD)
Union Nationale Interprofessionnelle Pour L'Emploi	Aa2	05/29/2018	1000	05/30/2018	1.25% Gtd Euro 05/25/2033 (EUR)
	Aa2	10/02/2018	1250	10/03/2018	0.88% Gtd Euro 05/25/2028 (EUR)
Unione Di Banche Italiane SPA	Ba3	04/12/2018	500	04/05/2018	1.75% Euro 04/12/2023 (EUR)
	Baa3	10/26/2018	100	10/24/2018	Flt Rt Euro 10/30/2020 (EUR)
Unipol Gruppo SPA	Ba2	10/23/2018	500	11/21/2017	3.50% Euro 11/29/2027 (EUR)
	Ba2	10/23/2018	690.579	02/28/2014	4.38% Euro Matures 03/05/2021 (EUR)
	Ba2	10/23/2018	1057.854	03/16/2015	3.00% Euro Matures 03/18/2025 (EUR)
Unipolsai Assicurazioni SPA	Ba3	10/23/2018	1014.981	06/11/2014	5.75% Perp Jr Sub Fixed/Flt Rt Euro (EUR)
	Ba2	10/23/2018	500	02/22/2018	3.875% Sub Euro Matures 03/01/2028 (EUR)
United Overseas Bank Ltd	Aa1	04/17/2018	700	04/23/2018	3.20% Global 04/23/2021 (USD)
	Aa1	04/17/2018	500	04/23/2018	Flt Rt Global 04/23/2021 (USD)
	A2	12/03/2018	399.489	05/22/2014	3.50% Sub Matures 05/22/2026 (SGD)
	A2	12/03/2018	800	03/19/2014	3.75% Sub Euro Matures 09/19/2024 (USD)
United Overseas Bank Ltd Sydney Branch	Aa1	07/17/2018	600	07/24/2018	Flt Rt Australian 01/24/2022 (AUD)
United Utilities Water Fin PLC	A3	01/15/2018	30	01/23/2018	1.70% Gtd Euro Matures 01/23/2033 (EUR)
	A3	02/08/2018	300	02/07/2018	2.00% Gtd Euro 02/14/2025 (GBP)
	A3	02/15/2018	739	02/14/2018	2.92% Gtd Euro 02/23/2026 (HKD)
University of Sydney	Aa1	11/20/2018	200	11/26/2018	4.50% Australian 11/26/2043 (AUD)
US Bancorp	A1	04/26/2018	850	04/24/2018	3.90% 04/26/2028 (USD)
	A1	09/17/2018	500	09/14/2018	3.25% 09/17/2021 (USD)
	A1	11/14/2018	750	11/13/2018	3.95% 10/17/2025 (USD)
Valeo SA	Baa2	06/13/2018	600	06/11/2018	1.50% Euro 06/18/2025 (EUR)
Vanke Real Estate (Hong Kong) Co Ltd	Baa2	04/11/2018	971	04/18/2018	4.15% Euro 04/18/2023 (USD)
	Baa2	05/17/2018	650	05/25/2018	Flt Rt Euro 05/25/2023 (USD)
	Baa2	12/03/2018	630	12/11/2018	----
Veolia Environnement SA	Baa1	11/30/2018	750	11/28/2018	1.94% Euro 01/07/2030 (EUR)
Verbund AG	Baa1	09/17/2018	300.152	10/22/2009	4.88% Gtd Euro Matures 06/22/2020 (EUR)
	Baa1	09/17/2018	1167.477	07/08/2009	4.75% Gtd Euro Matures 07/16/2019 (EUR)
Verizon Communications Inc	Baa1	01/24/2018	0	01/29/2018	4.55% Matures 02/15/2048 (USD)
	Baa1	01/30/2018	0	02/05/2018	3.55% Matures 02/15/2028 (USD)
	Baa1	01/30/2018	0	02/05/2018	4.45% Matures 02/15/2048 (USD)
	Baa1	02/06/2018	4.836	02/12/2018	4.55% 02/15/2048 (USD)
	Baa1	02/06/2018	1.95	02/12/2018	3.70% 02/15/2028 (USD)
	Baa1	02/13/2018	0	02/20/2018	4.75% 02/15/2048 (USD)
	Baa1	02/13/2018	0	02/20/2018	3.95% 02/15/2030 (USD)
	Baa1	02/27/2018	0	03/05/2018	3.50% 03/15/2025 (USD)
	Baa1	02/27/2018	0	03/05/2018	4.75% 03/15/2048 (USD)
	Baa1	03/06/2018	0.847	03/12/2018	3.75% 03/15/2028 (USD)
	Baa1	03/06/2018	7.497	03/12/2018	4.75% 03/15/2048 (USD)
	Baa1	03/12/2018	0.96	03/19/2018	3.90% 03/15/2030 (USD)
	Baa1	03/12/2018	7.792	03/19/2018	4.75% 03/15/2048 (USD)
	Baa1	03/20/2018	0	03/26/2018	4.80% 03/15/2048 (USD)
	Baa1	03/20/2018	0	03/26/2018	3.65% 03/15/2025 (USD)
	Baa1	03/27/2018	0	04/02/2018	4.85% 04/15/2048 (USD)
	Baa1	03/27/2018	0	04/02/2018	3.90% 04/15/2028 (USD)
	Baa1	04/26/2018	0	04/30/2018	4.85% 05/15/2048 (USD)
	Baa1	05/01/2018	0	05/07/2018	4.85% 05/15/2048 (USD)
	Baa1	05/08/2018	1.233	05/14/2018	4.05% 05/15/2030 (USD)
	Baa1	05/08/2018	9.694	05/14/2018	4.90% 05/15/2048 (USD)
	Baa1	05/15/2018	4.688	05/21/2018	4.85% 05/15/2048 (USD)
	Baa1	05/15/2018	0.83	05/21/2018	3.95% 05/15/2028 (USD)
	Baa1	05/22/2018	4.457	05/29/2018	4.10% 06/15/2028 (USD)
	Baa1	05/22/2018	51.593	05/29/2018	5.00% 06/15/2048 (USD)
	Baa1	06/12/2018	0.962	06/18/2018	4.10% 06/15/2030 (USD)
	Baa1	06/12/2018	9.709	06/18/2018	4.95% 06/15/2048 (USD)
	Baa1	06/19/2018	11.013	06/25/2018	4.90% 06/15/2048 (USD)
	Baa1	06/19/2018	1.476	06/25/2018	4.15% 06/15/2030 (USD)
	Baa1	06/26/2018	0	07/02/2018	5.05% 07/15/2048 (USD)
	Baa1	06/26/2018	0	07/02/2018	4.30% 07/15/2028 (USD)
	Baa1	07/27/2018	0	07/30/2018	4.10% 08/15/2028 (USD)
	Baa1	07/27/2018	0	07/30/2018	4.80% 08/15/2048 (USD)
	Baa1	07/31/2018	0	08/06/2018	4.70% 08/15/2048 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL	CURRENCY
	Baa1	07/31/2018	0	08/06/2018	4.10% 08/15/2030 (USD)	
	Baa1	08/07/2018	2.88	08/13/2018	4.00% 08/15/2028 (USD)	
	Baa1	08/07/2018	3.054	08/13/2018	4.65% 08/15/2048 (USD)	
	Baa1	08/15/2018	5.265	08/20/2018	4.80% 08/15/2048 (USD)	
	Baa1	08/15/2018	2.628	08/20/2018	4.05% 08/15/2028 (USD)	
	Baa1	08/21/2018	2.808	08/27/2018	4.65% 08/15/2048 (USD)	
	Baa1	08/21/2018	1.704	08/27/2018	4.00% 08/15/2030 (USD)	
	Baa1	09/05/2018	1.94	09/10/2018	4.10% 09/15/2028 (USD)	
	Baa1	09/05/2018	4.589	09/10/2018	4.85% 09/15/2048 (USD)	
	Baa1	09/11/2018	3.081	09/17/2018	4.70% 09/15/2048 (USD)	
	Baa1	09/11/2018	1.202	09/17/2018	4.05% 09/15/2028 (USD)	
	Baa1	09/18/2018	2.457	09/24/2018	4.70% 09/15/2048 (USD)	
	Baa1	09/18/2018	1.563	09/24/2018	4.05% 09/15/2028 (USD)	
	Baa1	09/25/2018	0	10/01/2018	4.10% 10/15/2028 (USD)	
	Baa1	09/25/2018	0	10/01/2018	4.75% 10/15/2048 (USD)	
	Baa1	10/31/2018	0	11/05/2018	5.00% 11/15/2048 (USD)	
	Baa1	10/31/2018	0	11/05/2018	4.20% 11/15/2028 (USD)	
	Baa1	11/06/2018	1.754	11/13/2018	4.20% 11/15/2028 (USD)	
	Baa1	11/06/2018	6.096	11/13/2018	5.00% 11/15/2048 (USD)	
	Baa1	11/14/2018	1.304	11/19/2018	4.90% 11/15/2048 (USD)	
	Baa1	11/14/2018	1.314	11/19/2018	4.20% 11/15/2028 (USD)	
	Baa1	11/27/2018	0	12/03/2018	4.25% 12/15/2028 (USD)	
	Baa1	11/27/2018	0	12/03/2018	5.00% 12/15/2048 (USD)	
	Baa1	12/11/2018	1.254	12/17/2018	4.15% Matures 12/15/2028 (USD)	
	Baa1	12/11/2018	1.636	12/17/2018	4.90% Matures 12/15/2048 (USD)	
Vicinity Centres Re Ltd	A2	05/13/2018	640	05/17/2018	3.63% Gtd Euro 05/17/2028 (HKD)	
Vigorous Champion Int'l Ltd	Baa2	08/30/2018	500	09/10/2018	4.38% Gtd Euro 09/10/2023 (USD)	
Vinci SA	A3	09/24/2018	1000	09/18/2018	1.75% Euro 09/26/2030 (EUR)	
	A3	09/24/2018	750	09/18/2018	1.00% Euro 09/26/2025 (EUR)	
	A3	11/22/2018	120	11/21/2018	2.02% Euro 11/28/2034 (EUR)	
Virgin Australia Hldgs Ltd	B3	05/28/2018	150	05/30/2018	8.25% Gtd Australian 05/30/2023 (AUD)	
Vodafone Group PLC	Baa1	02/08/2018	200	12/13/2017	Flt Rt Euro 12/13/2022 (AUD)	
	Baa1	02/08/2018	450	12/13/2017	4.20% Euro 12/13/2027 (AUD)	
	Baa1	02/08/2018	500	12/13/2017	3.25% Euro 12/13/2022 (AUD)	
Volkswagen Bank GMBH	A1	08/03/2018	750	12/15/2017	Flt Rt Euro Matures 06/15/2021 (EUR)	
	A1	08/03/2018	1019.964	02/06/2014	1.50% Euro Matures 02/13/2019 (EUR)	
	A1	08/03/2018	500	12/15/2017	1.25% Euro Matures 12/15/2025 (EUR)	
	A1	08/03/2018	750	12/15/2017	0.75% Euro Matures 06/15/2023 (EUR)	
	A1	08/03/2018	600	06/08/2018	Flt Rt Euro 12/08/2021 (EUR)	
	A1	08/03/2018	600	06/08/2018	0.63% Euro 09/08/2021 (EUR)	
	A1	08/03/2018	800	06/08/2018	1.25% Euro 06/10/2024 (EUR)	
Volkswagen Financial Svcs AG	A3	04/11/2018	750	04/12/2018	0.88% Euro 04/12/2023 (EUR)	
	A3	04/11/2018	500	04/12/2018	0.38% Euro 04/12/2021 (EUR)	
	A3	04/11/2018	1000	04/12/2018	Flt Rt Euro 10/11/2019 (EUR)	
	A3	07/13/2018	500	07/16/2018	Flt Rt Euro 07/16/2020 (EUR)	
	A3	10/12/2018	750	10/16/2018	2.25% Euro 10/16/2026 (EUR)	
	A3	10/12/2018	850	10/16/2018	1.38% Euro 10/16/2023 (EUR)	
	A3	10/12/2018	1000	10/16/2018	0.25% Euro 10/16/2020 (EUR)	
Volkswagen Financial Svcs Australia Ltd	A3	04/11/2018	400	04/13/2018	3.25% Gtd Australian 04/13/2021 (AUD)	
	A3	08/21/2018	350	08/21/2018	3.30% Gtd Australian 02/28/2022 (AUD)	
Volkswagen Financial Svcs NV	A3	02/08/2018	300	02/09/2018	1.63% Gtd Euro 06/09/2022 (GBP)	
	A3	04/13/2018	500	04/13/2018	2.00% Gtd Euro 04/13/2021 (NOK)	
	A3	05/08/2018	500	05/11/2018	Gtd Flt Rt Euro 05/11/2021 (SEK)	
	A3	08/15/2018	500	08/16/2018	1.88% Gtd Euro 09/07/2021 (GBP)	
	A3	09/28/2018	500	10/01/2018	0.75% Gtd Euro 10/01/2021 (SEK)	
Volkswagen Leasing GMBH	A3	08/29/2018	1000	08/16/2018	0.25% Gtd Euro 02/16/2021 (EUR)	
	A3	08/29/2018	750	08/16/2018	1.63% Gtd Euro 08/15/2025 (EUR)	
	A3	08/29/2018	750	08/16/2018	1.00% Gtd Euro 02/16/2023 (EUR)	
Volvo Car AB	Baa1	05/02/2018	500	11/24/2017	2.00% Gtd Euro 01/24/2025 (EUR)	
Volvo Treas AB	Baa1	01/05/2018	300	01/10/2018	Gtd Flt Rt Euro Matures 01/10/2020 (EUR)	
	Baa1	03/05/2018	2500	03/09/2018	Gtd Flt Rt Euro 09/09/2020 (SEK)	
	Baa1	03/30/2018	1000	04/06/2018	0.08% Gtd Euro 04/06/2020 (SEK)	
	Baa1	03/30/2018	500	04/06/2018	Gtd Flt Rt Euro 04/06/2021 (SEK)	
	Baa1	04/30/2018	300	05/04/2018	Gtd Flt Rt Euro 05/04/2020 (EUR)	
	Baa1	05/02/2018	300	05/07/2018	0.42% Gtd Euro 05/07/2021 (SEK)	
	Baa1	05/02/2018	500	05/07/2018	0.10% Gtd Euro 04/27/2020 (SEK)	
	Baa1	05/08/2018	50	05/11/2018	0.02% Gtd Euro 03/19/2021 (EUR)	
	Baa1	06/29/2018	1000	07/04/2018	0.27% Gtd Euro 12/11/2020 (SEK)	
	Baa1	06/29/2018	1200	07/04/2018	Gtd Flt Rt Euro 12/11/2020 (SEK)	
	Baa1	08/03/2018	400	08/10/2018	Gtd Flt Rt Euro 08/10/2020 (EUR)	
	Baa1	08/17/2018	1000	08/24/2018	0.18% Gtd Euro 08/24/2020 (SEK)	
	Baa1	08/17/2018	1200	08/24/2018	0.47% Gtd Euro 08/24/2021 (SEK)	
	Baa1	09/18/2018	750	09/20/2018	Gtd Flt Rt Euro 09/20/2021 (SEK)	
	Baa1	11/13/2018	500	11/16/2018	Gtd Flt Rt Euro 11/16/2020 (EUR)	
	Baa1	11/15/2018	1350	11/19/2018	Gtd Flt Rt Euro 05/19/2022 (SEK)	
	Baa1	11/15/2018	250	11/19/2018	0.63% Gtd Euro 09/20/2021 (SEK)	
	Baa1	11/15/2018	700	11/19/2018	0.88% Gtd Euro 05/19/2022 (SEK)	
	Baa1	12/11/2018	1550	12/13/2018	1.50% Matures 12/13/2023 (SEK)	
	Baa1	12/11/2018	450	12/13/2018	Matures 12/13/2023 (SEK)	
Washington Gas Light Co	A2	07/09/2018	200	09/18/2017	3.80% Matures 09/15/2046 (USD)	
	A2	07/09/2018	600	09/13/2016	3.80% Matures 09/15/2046 (USD)	
	A2	07/09/2018	26	03/18/1998	6.81% Matures 03/13/2028	
	A2	07/09/2018	4	03/13/1998	6.85% Matures 03/9/2028	
	A2	07/09/2018	10	01/16/1998	6.57% Matures 01/12/2028	
	A2	07/09/2018	30	09/30/1997	6.49% Matures 09/27/2027	
	A2	07/09/2018	6	07/29/1997	6.40% Matures 07/22/2027	
	A2	07/09/2018	6	07/28/1997	6.46% Matures 07/23/2027	
	A2	07/09/2018	25	10/08/1996	6.82% Sr. Unsec. Matures 10/09/2026	
	A2	07/09/2018	12	02/10/1998	6.72% Matures 02/15/2028 (USD)	
	A2	07/09/2018	8.5	04/03/2000	7.50% Matures 04/10/2030 (USD)	
	A2	07/09/2018	6	10/22/1996	6.62% Sr. Unsec. Matures 10/23/2026	
	A2	07/09/2018	22	10/22/1996	6.63% Sr. Unsec. Matures 10/23/2026	
	A2	07/09/2018	30	02/21/1997	6.57% Matures 02/22/2027	
	A2	07/09/2018	40.5	08/08/2005	5.44% Matures 08/11/2025 (USD)	
	A2	07/09/2018	25	01/12/2006	Matures 01/18/2036 (USD)	
	A2	07/09/2018	25	03/16/2006	Matures 03/15/2036 (USD)	
	A2	07/09/2018	75	12/03/2010	5.21% Matures 12/03/2040 (USD)	
	A2	07/09/2018	75	12/05/2013	5.00% Matures 12/15/2043 (USD)	
	A2	07/09/2018	100	09/08/2014	4.22% Matures 09/15/2044 (USD)	
	A2	07/09/2018	20	03/24/1998	6.65% Matures 03/20/2023	
Wells Fargo Co	A2	03/16/2018	1	03/16/2018	5.00% Fixed/Flt Rt 03/21/2030 (USD)	
	A2	04/09/2018	0	04/20/2018	Flt Rt 10/25/2021 (USD)	
	A2	05/14/2018	4.55	02/26/2018	3.40% Step Up 02/28/2028 (USD)	
	A2	05/14/2018	0.962	03/12/2018	Flt Rt 09/14/2021 (USD)	

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	A2	05/23/2018	12	05/15/2018	4.00% Step Up 05/17/2028 (USD)
	A2	06/15/2018	0	06/29/2018	Flt Rt 01/03/2022 (USD)
	A2	07/12/2018	45	07/05/2018	Zero Cpn Euro 08/07/2048 (USD)
	A2	07/27/2018	68	07/26/2018	Zero Cpn Euro 07/26/2033 (EUR)
	A2	10/24/2018	100	10/23/2018	5.00% Fixed/Flt Rt 10/26/2028 (USD)
	A2	11/01/2018	0	11/02/2018	Flt Rt 11/07/2020 (USD)
	A2	11/09/2018	1	11/30/2018	Equity Linked 12/05/2023 (USD)
	A2	12/05/2018	22.957	11/29/2018	
	A2	12/10/2018	7.5	12/04/2018	
	A2	12/27/2018	5	12/19/2018	
	A2	10/29/2018	5	10/24/2018	4.50% Gtd 10/30/2028 (USD)
Wells Fargo Fin LLC	Aa2	03/11/2018	1000	03/08/2018	Gtd Australian 03/08/2023 (AUD)
Western Australian Treas Corp	Aa2	04/18/2018	1300	04/13/2018	3.25% Gtd Australian 07/20/2028 (AUD)
Western Power Distribution (South Wales) PLC	Baa1	03/22/2018	30	03/19/2018	Flt Rt Indx Lnkd Euro 03/26/2036 (GBP)
Western Power Distribution (West Midlands) PLC	Baa1	05/10/2018	30	05/09/2018	Flt Rt Indx Lnkd Euro 05/16/2028 (GBP)
Westpac Banking Corp	Aa3	01/04/2018	250	01/09/2018	Flt Rt Euro Matures 01/09/2019 (GBP)
	Aa3	01/04/2018	235	01/09/2018	Flt Rt Euro Matures 01/09/2019 (GBP)
	Aa3	01/04/2018	200	01/10/2018	Flt Rt Euro Matures 01/10/2019 (GBP)
	Aa3	01/10/2018	500	01/19/2018	4.35% Euro Matures 01/19/2021 (CNY)
	Aa3	01/14/2018	150	01/16/2018	4.18% Euro Matures 01/16/2019 (CNY)
	Baa1	01/22/2018	185	01/24/2018	5.00% Euro Matures 01/24/2048 (AUD)
	Aa3	01/31/2018	350	02/05/2018	2.86% Euro Matures 02/05/2025 (HKD)
	Aa3	01/31/2018	150	02/05/2018	2.23% Euro Matures 02/05/2021 (HKD)
	Aa3	02/08/2018	52.3	02/27/2018	2.50% Euro 02/21/2022 (AUD)
	Aa3	02/12/2018	200	02/16/2018	0.50% Euro 05/16/2028 (CHF)
	Aa3	02/12/2018	117.3	02/27/2018	2.85% Euro 02/27/2023 (AUD)
	Baa1	02/12/2018	250	02/16/2018	Sub Flt Rt Australian 02/16/2028 (AUD)
	Aa3	02/28/2018	200	03/01/2018	4.37% Euro 03/01/2019 (CNY)
	Baa1	02/28/2018	130	03/05/2018	5.00% Sub Euro 03/02/2048 (AUD)
	Aa3	02/28/2018	250	03/06/2018	3.20% Australian 03/06/2023 (AUD)
	Aa3	02/28/2018	2350	03/06/2018	Flt Rt Austrian 03/06/2023 (AUD)
	Aa3	03/01/2018	50	03/07/2018	1.37% Euro 03/07/2028 (EUR)
	Aa3	03/01/2018	50	03/07/2018	0.96% Euro 03/07/2025 (EUR)
	Aa3	03/08/2018	250	03/12/2018	Flt Rt Euro 03/12/2019 (GBP)
	Aa3	03/13/2018	250	03/19/2018	Flt Rt Euro 03/19/2019 (GBP)
	Aa3	03/13/2018	260	03/19/2018	Flt Rt Euro 03/19/2019 (GBP)
	Aa3	03/15/2018	201.5	03/20/2018	Flt Rt Euro 03/20/2019 (GBP)
	Aa3	03/16/2018	150	03/20/2018	Flt Rt Euro 03/20/2019 (USD)
	Aa3	03/20/2018	200	03/26/2018	Flt Rt Euro 04/26/2019 (GBP)
	Aa3	03/26/2018	400	03/29/2018	4.35% Euro 03/29/2019 (CNY)
	Aa3	03/26/2018	50	03/29/2018	3.70% Australian 06/29/2028 (AUD)
	Aa3	03/26/2018	200	04/03/2018	Flt Rt Euro 04/03/2020 (GBP)
	Aa3	03/27/2018	213	04/04/2018	3.05% Euro 04/04/2023 (HKD)
	Aa3	05/24/2018	200	05/30/2018	4.77% Euro 05/30/2023 (CNY)
	Aa3	05/29/2018	226	04/03/2018	3.18% Euro 04/03/2028 (HKD)
	Aa3	05/31/2018	200	06/06/2018	0.40% Euro 06/06/2024 (CHF)
	Aa3	06/12/2018	250	06/18/2018	Flt Rt Euro 06/18/2019 (GBP)
	Aa3	06/12/2018	250	06/14/2018	Flt Rt Euro 06/14/2019 (GBP)
	Aa3	06/13/2018	250	06/14/2018	Flt Rt Euro 06/14/2019 (GBP)
	Baa1	06/18/2018	725	06/22/2018	Sub Flt Rt Australian 06/22/2028 (AUD)
	Aa3	07/04/2018	250	07/11/2018	Flt Rt Euro 07/11/2019 (GBP)
	Aa3	07/04/2018	250	07/11/2018	Flt Rt Euro 07/11/2019 (GBP)
	Aa3	07/10/2018	250	07/12/2018	Flt Rt Euro 07/12/2019 (GBP)
	Aa3	07/10/2018	500	07/13/2018	4.45% Euro 07/13/2023 (CNY)
	Aa3	07/12/2018	500	07/13/2018	4.45% Euro 07/13/2023 (CNY)
	Aa3	07/13/2018	850	07/17/2018	1.45% Euro 07/17/2028 (EUR)
	Aa3	07/13/2018	650	07/17/2018	0.75% Euro 10/17/2023 (EUR)
	Aa3	07/16/2018	250	07/19/2018	Flt Rt Euro 07/19/2019 (GBP)
	Aa3	07/27/2018	140	08/01/2018	4.51% Euro 08/01/2028 (CNY)
	Aa3	07/31/2018	30	08/08/2018	4.04% Euro 08/08/2033 (AUD)
	Aa3	08/02/2018	57.4	08/16/2018	2.65% Euro 08/17/2022 (NZD)
	Aa3	08/09/2018	627	08/14/2018	4.42% Euro 08/14/2023 (CNY)
	Aa3	08/20/2018	270	08/23/2018	4.65% Euro 08/23/2023 (CNY)
	Aa3	08/21/2018	59.2	07/31/2018	2.79% Euro 08/02/2022 (NZD)
	Aa3	08/21/2018	140	08/15/2018	4.35% Euro 08/15/2023 (CNY)
	Aa3	08/21/2018	128.1	07/31/2018	2.58% Euro 08/02/2022 (AUD)
	Aa3	08/26/2018	20	08/30/2018	Flt Rt Euro 08/30/2023 (USD)
	Aa3	08/30/2018	50	09/04/2018	3.25% Australian 09/04/2026 (AUD)
	Aa3	09/05/2018	190	09/07/2018	4.60% Euro 09/07/2023 (CNY)
	Aa3	09/05/2018	160	09/07/2018	4.62% Euro 09/07/2023 (CNY)
	Aa3	09/12/2018	550	09/14/2018	Flt Rt Australian 09/13/2019 (AUD)
	Aa3	09/12/2018	20	09/13/2018	Flt Rt Euro 09/13/2023 (USD)
	Aa3	10/08/2018	305	10/08/2018	3.52% Euro 10/11/2023 (HKD)
	Aa3	10/09/2018	200	10/12/2018	4.70% Euro 10/12/2022 (CNY)
	Aa3	10/11/2018	20	10/12/2018	1.51% Euro 10/12/2028 (EUR)
	Aa3	11/13/2018	300	11/16/2018	3.25% Australian 11/16/2023 (AUD)
	Aa3	11/13/2018	2450	11/16/2018	Flt Rt Australian 11/16/2023 (AUD)
	Aa3	11/13/2018	1500	11/16/2018	Flt Rt Australian 10/25/2021 (AUD)
	Aa3	11/14/2018	200	11/16/2018	Flt Rt Euro 11/18/2019 (GBP)
	Aa3	11/15/2018	233	11/19/2018	Flt Rt Euro 11/19/2019 (GBP)
	Aa3	11/21/2018	293	11/27/2018	3.35% Euro 11/27/2023 (HKD)
	Aa3	11/27/2018	100	11/29/2018	2.37% Euro 11/29/2019 (AUD)
	Aa3	11/28/2018	1000	12/04/2018	Flt Rt Euro 12/04/2020 (EUR)
	Aa3	12/03/2018	165	12/05/2018	Matures 12/05/2019 (GBP)
	Aa3	12/07/2018	200	12/04/2018	Matures 12/04/2019 (GBP)
	Aa3	12/10/2018	200	12/12/2018	Matures 12/12/2019 (GBP)
	Aa3	12/10/2018	100	12/13/2018	Matures 12/13/2019 (GBP)
	Aa3	12/13/2018	120	12/17/2018	Matures 12/17/2019 (GBP)
	Aa3	12/19/2018	100	12/21/2018	Matures 01/21/2020 (GBP)
	Aa3	12/26/2018	40	01/02/2019	3.25% Matures 01/02/2026 (AUD)
Westpac New Zealand Ltd	A1	03/22/2018	550	03/23/2018	3.72% New Zealand 03/23/2023 (NZD)
Westwood Group Hldgs Ltd	Baa3	04/04/2018	400	04/19/2018	5.38% Gtd Euro 10/19/2023 (USD)
	Baa3	04/04/2018	800	04/19/2018	4.88% Gtd Euro 04/19/2021 (USD)
Wharf Reic Fin (Bvi) Ltd	A2	01/09/2018	600	01/17/2018	3.50% Gtd Euro 01/17/2028 (USD)
	A2	01/16/2018	700	01/22/2018	3.07% Gtd Euro 01/22/2028 (HKD)
	A2	01/23/2018	300	01/18/2018	3.10% Gtd Euro 01/26/2028 (HKD)
	A2	01/29/2018	300	02/06/2018	2.95% Gtd Euro 02/06/2025 (HKD)
	A2	01/29/2018	500	02/05/2018	2.95% Gtd Euro 02/05/2025 (HKD)
	A2	04/10/2018	400	04/17/2018	3.30% Gtd Euro 04/17/2028 (HKD)
	A2	04/16/2018	200	04/17/2018	3.10% Gtd Euro 04/17/2025 (HKD)
	A2	04/27/2018	190	05/03/2018	3.50% Gtd Euro 05/03/2030 (HKD)
Wm Morrison Supermarkets PLC	Baa2	01/16/2018	627.303	12/01/2011	4.625% Gtd Euro Matures 12/08/2023 (GBP)
	Baa2	01/16/2018	514.421	07/04/2014	4.75% Gtd Euro Matures 07/04/2029 (GBP)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Woori Bank	Baa2	01/16/2018	624,902	07/18/2012	3.50% Gtd Euro Matures 07/27/2026 (GBP)
	Baa2	01/16/2018	938,275	06/19/2013	2.25% Gtd Euro Matures 06/19/2020 (EUR)
	Baa1	04/27/2018	1	03/30/2011	5.875% Sub Global Matures 04/13/2021 (USD)
	A1	04/27/2018	350	01/22/2015	2.63% Euro Matures 07/22/2020 (USD)
	A1	04/27/2018	300	02/01/2018	Flt Rt Euro Matures 02/01/2023 (USD)
	A1	04/27/2018	500	01/20/2016	2.63% Global Matures 07/20/2021 (USD)
WPP Fin 2013	A1	04/27/2018	20	12/02/2016	Flt Rt Euro Matures 12/02/2021 (USD)
	Baa3	04/27/2018	1000	04/30/2014	4.75% Sub Global Matures 04/30/2024 (USD)
WPP Fin 2016	Baa2	03/15/2018	250	03/20/2018	Gtd Flt Rt Euro 03/20/2022 (EUR)
Yapi Ve Kredi Bankasi AS	Baa2	03/15/2018	500	03/20/2018	1.38% Gtd Euro 03/20/2025 (EUR)
Yes Bank IFSC Banking Unit Branch	B1	08/28/2018	600	02/24/2017	5.75% Global Matures 02/24/2022 (USD)
	B1	08/28/2018	500	03/12/2018	6.10% Global 03/16/2023 (USD)
	B1	08/28/2018	500	06/14/2017	5.85% Global Matures 06/21/2024 (USD)
Yorkshire Building Society	Ba1	11/27/2018	600	02/06/2018	3.75% Euro 02/06/2023 (USD)
Yuexiu Reit MTN Co Ltd	A3	03/19/2018	500	03/20/2018	0.88% Euro 03/20/2023 (EUR)
Zurich Fin (Australia) Ltd	Baa3	04/16/2018	400	04/27/2018	4.75% Gtd Euro 04/27/2021 (USD)
Zurich Ins Co Ltd	A1	05/25/2018	350	05/31/2018	3.48% Gtd Australian 05/31/2023 (AUD)
	A1	07/19/2018	250	07/26/2018	4.50% Gtd Euro 07/26/2038 (AUD)
	A2	04/18/2018	500	04/24/2018	5.13% Sub Fixed/Flt Rt Euro 06/01/2048 (USD)
	A1	06/12/2018	350	06/25/2018	0.50% Euro 12/18/2024 (CHF)
	A1	10/17/2018	500	10/24/2018	1.50% Euro 12/15/2028 (EUR)
	A1	10/18/2018	200	10/30/2018	1.00% Euro 10/30/2028 (CHF)

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Medium Term Note Programs
(Not Registered under Securities Act of 1933)
(Not for Public Offer or Sale)

Notes issued under these programs are offered and sold from time to time in privately negotiated transactions without registration under the Securities Act of 1933 (the "Act") under circumstances reasonably designed to preclude a distribution thereof in violation of the Act. Notes so issued may be offered and sold only to or for the account of persons that qualify as "accredited investors", as defined in regulation D under the Act.

ISSUER	GUARANTOR/SUPPORT	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	DESCRIPTION LOCAL CURRENCY
Agricultural Bank of China Ltd	----	A1	05/30/2018	15000	Euro (USD)
Alpha Bank AE	----	Caa2/NP	05/22/2018	44647.507	Sr Unsec Euro (EUR)
Alpha Group Jersey Ltd	----	B3	02/27/2018	41188.423	Sr Unsec (EUR)
Andalucia Junta de	----	Caa2	05/22/2018	7500	Sr Unsec (USD)
Anheuser-Busch Cos Inc	----	Baa2	04/17/2018	7008.789	Sr Unsec (EUR)
Anheuser-Busch Inbev	----	Baa1	12/10/2018	200	Sr Unsec (USD)
Arcelormittal	----	Baa1/P-2	12/10/2018	13251	Sr Unsec (EUR)
Autostrade per l'Italia S.p.A.	----	Baa3/P-3	06/22/2018	4096.346	Sr Unsec (EUR)
Avista Corp	----	Baa2	10/25/2018	7000	Sr Unsec Euro (EUR)
Banca Monte Dei Paschi Di Siena SPA	----	Baa2	12/20/2018	100	Sr Unsec (USD)
Banco Bilbao Vizcaya Argentaria SA	----	A3	12/20/2018	250	Sr Sec (USD)
Banco BPI SA	----	Caa1/NP	12/03/2018	66053.106	Sr Unsec (EUR)
Banco BPI SA	----	A3/P-2	05/31/2018	23448.858	Sr Unsec (EUR)
Banco BPI SA	----	Ba1	10/16/2018	12859.42	Sub Euro (EUR)
Banco BPI SA	----	Ba1	10/16/2018	12859.42	Jr Sub Euro (EUR)
Banco BPI SA	----	Baa2/P-2	10/16/2018	12859.42	Sr Unsec Euro (EUR)
Banco Comercial Portugues SA	----	Ba3/NP	10/16/2018	25000	Euro (EUR)
Banco Santander Totta SA London	----	Ba3	10/16/2018	25000	Euro (EUR)
Banco Santander Totta SA London	----	Ba2	10/16/2018	12761.45	Jr Sub Euro (EUR)
Banco Santander Totta SA London	----	Ba2	10/16/2018	12761.45	Jr Sub Euro (EUR)
Banco Santander Totta SA London	----	Baa3/P-3	10/16/2018	12761.45	Sr Unsec Euro (EUR)
Bank Muscat SAOG	----	Baa3	03/19/2018	800	Euro (USD)
Bank of Nova Scotia	----	Ba1	03/19/2018	800	Sub (USD)
Bank of Nova Scotia	----	Aa2/P-1	07/16/2018	25000	Sr Unsec (USD)
Banque Federative Du Credit Mutuel	----	Baa1	07/18/2018	45000	Euro (EUR)
Banque Federative Du Credit Mutuel	----	Baa1	03/23/2018	61992.009	Sub Euro (EUR)
Banque Populaire Alsace Lorraine Champagne	----	A1	06/29/2018	1741.81	Sr Unsec French (EUR)
Banque Populaire Aquitaine Centre Atlantique	----	A1	06/29/2018	246.09	(EUR)
Banque Populaire Atlantique	----	A1	06/29/2018	1333.351	Sr Unsec French (EUR)
Banque Populaire de L'Ouest	----	A1	06/29/2018	803.912	Sr Unsec French (EUR)
Banque Populaire des Alpes	----	A1	06/29/2018	500	Sr Unsec EUR
Banque Populaire du Massif Central	----	A1	06/29/2018	126.414	Sr Unsec French (EUR)
Banque Populaire Du Nord	----	A1	06/29/2018	401.956	Sr Unsec French (EUR)
Banque Populaire Rives de Paris	----	A1	06/29/2018	1339.853	Sr Unsec French (EUR)
Banque Populaire Val de France	----	A1	06/29/2018	669.926	Sr Unsec French (EUR)
Barclays Bank PLC	----	A2/P-1	04/04/2018	1000	Sr Unsec (GBP)
Barclays Bank PLC	----	A2/P-1	04/04/2018	121172.954	Sr Unsec Euro (GBP)
Barclays Bank PLC	----	A2/P-1	04/04/2018	119353.106	Sr Unsec (GBP)
Barclays Bank PLC	----	A2/P-1	04/04/2018	59416.53	Sr Unsec (GBP)
Barclays Bank PLC	----	A2/P-1	04/04/2018	20258.225	Sr Unsec (EUR)
Barclays Bank PLC	----	Ba1	04/04/2018	119353.106	Sub (GBP)
Barclays Bank PLC	----	Ba1	04/04/2018	119353.106	Sub (GBP)
Barclays Capital (Cayman) Ltd	----	A2/P-1	04/04/2018	119353.106	Gtd Sr Unsec Euro (GBP)
Barclays Capital (Cayman) Ltd	----	A2/P-1	04/04/2018	119353.106	Sr Unsec (GBP)
Barclays Capital (Cayman) Ltd	----	A2/P-1	04/04/2018	5000	Gtd Sr Unsec (USD)
Barclays Financial LLC	----	Aa3	07/02/2018	750	Euro (EUR)
Bas-Rhin, departement du	----	Baa1	06/04/2018	12796.56	Euro Sr Unsec (EUR)
Bayer AG	----	Baa1	06/04/2018	12796.56	Gtd Euro Sr Unsec (EUR)
Bayer Capital Corp N.V.	----	Baa1	06/04/2018	13358.447	Gtd Sr Unsec Euro (EUR)
Bayer Hldg Ltd	Bayer AG	Baa1	06/04/2018	13358.447	Gtd Sr Unsec Euro (EUR)
Bayerische Landesbank	----	Aa3/P-1	08/03/2018	76923.076	Euro Debt Issuance (EUR)
BBK BSC	----	B3	08/06/2018	1000	Euro Sr Unsec (USD)
BBK BSC	----	B2	08/06/2018	1000	Euro Sr Unsec (USD)
BBVA Global Markets BV	----	A3/P-2	05/31/2018	2974.199	Sr Unsec (EUR)
Berlin Hyp AG	----	Aa2	08/03/2018	25000.0	German Sr Unsec
BHP Billiton Fin. B.V.	----	A2	10/30/2018	5000	Gtd Sr Unsec Euro (USD)
BHP Billiton Fin. Ltd	----	A2	10/30/2018	1814.543	Gtd Australian (AUD)
BHP Billiton Fin. Ltd	----	A2	10/30/2018	5000	Sr Unsec Gtd Euro (USD)
BHP Billiton Ltd	----	A2	10/30/2018	5000	Sr Unsec Euro (USD)
BHP Billiton Plc	----	A2	10/30/2018	5000	Sr Unsec Euro (USD)
BPCCE	----	A1	06/29/2018	10000	Sr Unsec EUR
Bred-Banque Populaire	----	A1/P-1	06/29/2018	1	Sr Unsec (EUR)
Bred-Banque Populaire	----	Baa2	06/29/2018	1	Sub (EUR)
Bred-Banque Populaire	----	A1/P-1	06/29/2018	7377.243	Sr Unsec (EUR)
Bred-Banque Populaire	----	Baa2	06/29/2018	7377.243	Sub (EUR)
Bred-Banque Populaire	----	A1	06/29/2018	2418.701	Sr Unsec (EUR)
Brisa Concessao Rodoviaria SA	----	Baa2	10/16/2018	3000	----
British Telecommunications PLC	----	Baa2	03/23/2018	15000	Sr Unsec (USD)
Caixa Geral de Depositos SA	----	Ba3	10/16/2018	15000	Sub (EUR)
Caixa Geral de Depositos SA (Paris)	----	Ba1/NP	10/16/2018	15000	Sr Unsec (EUR)
Caixa Geral de Depositos SA (Paris)	----	Ba3	10/16/2018	15000	Sub (EUR)
Caixa Geral de Depositos SA (Paris)	----	Ba1/NP	10/16/2018	15000	Sr Unsec (EUR)
CaixaBank S.A.	----	Ba1	08/01/2018	12249.047	Sub Spanish (EUR)
Campania Region of	----	Ba2	10/23/2018	3854.851	Global (EUR)
Campbell Soup Co	----	Baa2	03/09/2018	100	(USD)
Casden - Banque Populaire	----	A1	06/29/2018	1772.107	Sr Unsec (EUR)
Cassa Del Trentino SPA	----	Baa1	10/23/2018	676.526	Sr Unsec (EUR)
Central Bank of Tunisia	----	B2	03/14/2018	1075.409	Euro Sr Unsec (EUR)
China CITIC Bank International Ltd	----	A3	08/20/2018	2000	Sr Unsec (USD)
CIGNA Corp	----	Baa2	12/20/2018	800	Sr Unsec Ser E (USD)
CIGNA Corp	----	Baa2	12/20/2018	300	Sr Unsec Ser D (USD)
Commerzbank AG	----	A1/P-1	08/03/2018	10000	Sr Unsec
Commerzbank AG	----	A1/P-1	08/03/2018	26885.227	Euro Sr Unsec
Commerzbank AG	----	Baa3	08/03/2018	26885.227	Euro Sub
Commerzbank AG	----	Baa3	08/03/2018	10000	Sub
Commerzbank AG NY Branch	----	Baa3	08/03/2018	10000	Sub
Commerzbank U S Finance Inc	----	A1/P-1	08/03/2018	10000	Sr Unsec
Compass Group Finance Netherlands B.V.	Compass Group PLC	A1	08/03/2018	10000	Sr Unsec
Compass Group Finance Netherlands B.V.	Compass Group PLC	A3	07/18/2018	4000	Gtd Euro (GBP)

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Conagra Foods Inc	----	Baa3	10/15/2018	600	Sr Unsec (USD)
	----	Baa3	10/15/2018	250	Sr Unsec (USD)
CRCAM Centre Loire	----	Baa2	07/20/2018	697.097	Sub (EUR)
CRCAM D'Aquitaine	----	Baa2	07/20/2018	2091.292	Sub (EUR)
CRCAM du Morbihan	----	Baa2	07/20/2018	1613.098	Sub (EUR)
CRCAM du Nord Est	----	Baa2	07/20/2018	2584.113	Sub (EUR)
CRCAM Franche-Comte	----	Baa2	07/20/2018	795.092	Sub (EUR)
CRCAM Nord de France	----	Baa2	07/20/2018	2091.292	Sub (EUR)
CRCAM Pyrenees-Gascogne	----	Baa2	07/20/2018	885.538	Sub (EUR)
CRCAM Sud-Rhone-Alpes	----	Baa2	07/20/2018	697.097	Sub (EUR)
Credit Agricole SA	----	Baa2	01/08/2018	20000	Sub (USD)
Credit Cooperatif	----	A1	06/29/2018	1500	Sr Unsec French (EUR)
Credit Foncier de France	----	A1	06/29/2018	14207.976	Sub (EUR)
Credito Valtellinese S.p.A.	----	B3	03/23/2018	4662.149	Gtd Sub Euro (EUR)
Cyprus, Government of	----	Ba2	07/27/2018	1500	Sr Unsec Euro (USD)
Dah Sing Bank Ltd	----	A2	08/20/2018	1000	Sr Unsec Euro (USD)
	----	Baa1	08/20/2018	1000	Sub Euro (USD)
Danske Bank A/S	----	A2	10/12/2018	78502.794	Euro Sr Unsec
	----	A2/P-1	10/12/2018	10000	Sr Unsec (USD)
Darden Restaurants Inc	----	Baa2	01/29/2018	350	Ser A (USD)
De Volksbank N.V.	----	Baa2	04/13/2018	25000	Sub
	----	A3/P-2	04/13/2018	25000	Sr Unsec (EUR)
Dekabank Deutsche Girozentrale	----	Aa2/P-1	08/03/2018	35971.654	Gtd Sr Unsec (EUR)
Deutsche Bank AG Sydney Branch	----	A3/P-2	08/03/2018	690.7	Sr Unsec Euro (AUD)
	----	A3/P-2	08/03/2018	74077.366	Sr Unsec (EUR)
Deutsche Bank Financial LLC	----	A3	08/03/2018	2000	Gtd Sr Unsec (USD)
DOHA Bank QSC	----	Baa3	05/21/2018	1000	Sub Euro (USD)
	----	A3	05/21/2018	1000	Sr Unsec Euro (USD)
DP World Ltd	----	Baa1	08/06/2018	5000	Sr Unsec (USD)
EnBW Energie Baden-Wuerttemberg AG	----	A3/P-2	06/06/2018	3226.227	Sr Unsec (EUR)
EnBW International Fin B.V.	----	A3/P-2	06/06/2018	3226.227	Sr Unsec (EUR)
Eni Finance International SA	----	Baa1	10/23/2018	14386.419	Gtd Sr Unsec Euro (EUR)
ENI S.p.A.	----	Baa1	10/23/2018	14386.419	Sr Unsec Euro (EUR)
Equinor ASA	----	Aa2/P-1	08/09/2018	3000	Sr Unsec Euro (USD)
	----				Gtd Euro Debt Instrument (EUR)
ERB Hellas (Cayman Islands) Ltd	----	Caa2/NP	05/22/2018	27310.838	(EUR)
ERB Hellas Plc	----	Caa2/NP	05/22/2018	27310.838	Sr Unsec (EUR)
Erste Group Bank AG	----	A2/P-1	04/30/2018	34196.451	Sr Unsec
	----	Baa2	04/30/2018	34196.451	Sub
Eurobank Ergasias S.A.	----	B3/NP	02/27/2018	6440.975	Sr Unsec (EUR)
	----	Caa2/NP	05/22/2018	35588.708	Sr Unsec (EUR)
Eurofima	----	Aa2	10/18/2018	20000	Sr Unsec (USD)
Export Credit Bank of Turkey A.S.	----	B1/NP	08/28/2018	1500	Glbl (USD)
FCE Bank Plc	----	Baa3/P-3	08/29/2018	12000	Sr Unsec Euro (USD)
	----				Gtd Global Sr Unsec (EUR)
Fiat Chrysler Finance Europe SA	----	Ba3/NP	03/06/2018	16131.136	(EUR)
	----				Gtd Sr Unsec Canadian (CAD)
Ford Credit Canada Co.	----	Baa3	08/29/2018	1375.435	Sr Unsec (USD)
Ford Motor Credit Co LLC	----	Baa3	08/29/2018	5000	Sr Unsec (USD)
	----	Baa3	08/29/2018	5985.554	Sr Unsec (USD)
Fortum Oyj	----	Baa2	02/15/2018	6774.241	Sr Unsec Euro (EUR)
	----				Sr Unsec Euro Debt Issuance (EUR)
Friesland Bank NV	----	Aa3/P-1	03/27/2018	2150.818	Sub Euro Debt Issuance (EUR)
	----	Baa1	03/27/2018	2150.818	(EUR)
Gaz Capital S.A.	----	Baa3	01/29/2018	30000	Sr Unsec (USD)
GE Capital Australia Funding Pty Ltd	----	Baa1/P-2	10/31/2018	1	Sr Unsec (USD)
GE Capital Canada Funding Co	----	Baa1	10/31/2018	4126.305	Sr Unsec (CAD)
	----	Baa1	10/31/2018	9976.057	Sr Unsec (CAD)
	----				Sr, Unsec, Gtd, Euro (USD)
GE Capital European Funding	----	Baa1/P-2	10/31/2018	1	(USD)
	----				Sr, Unsec, Gtd, Euro (USD)
GE Capital UK Funding	----	Baa1/P-2	10/31/2018	1	(USD)
General Electric Capital Canada Inc	----	Baa1/P-2	10/31/2018	1	Sr Unsec (USD)
General Mills Inc	----	Baa2	02/23/2018	782	Sr Unsec (USD)
	----	Baa2	02/23/2018	300	Sr Unsec (USD)
	----	Baa2	02/23/2018	229.62	Sr Unsec (USD)
	----	Baa2	02/23/2018	400	Sr Unsec (USD)
	----	Baa2/P-2	02/23/2018	750	Sr Unsec (USD)
	----	Baa2	02/23/2018	500	Sr Unsec (USD)
	----	Baa2	02/23/2018	500	Sr Unsec (USD)
	----	B3/NP	02/21/2018	20000	Sr Unsec (USD)
Greece, Govt of	----	Baa2	11/28/2018	40789.688	Euro Debt Issuance (EUR)
HSH Nordbank AG	----	Baa1	06/20/2018	1719.293	Sr Unsec Canadian (CAD)
Hydro One Inc	----	Baa1	06/20/2018	1478.592	Sr Unsec Canadian (CAD)
	----	A2	03/16/2018	1	Sr Sec (EUR)
IM Summa 1 Fondo de Titulizacion	----	A3	04/26/2018	550.0	Sr Unsec
Indiana Michigan Power Co	----	Baa2	04/13/2018	4000	Sr Unsec (USD)
Indonesia Gov't of	----	Ba1	10/16/2018	3000.	----
Infraestruturas de Portugal SA	----	Baa3	10/16/2018	3000.	----
	----	Ba3	10/18/2018	550.	----
Interplex Holdings Pte Ltd	----	Baa2	06/29/2018	32165.153	Gtd Global (EUR)
IXIS Corporate and Investment Bank	----	A1	06/29/2018	32165.153	Gtd Global (EUR)
JP Morgan Structured Products BV	----	Aa2/P-1	10/25/2018	50000	Sr Unsec (USD)
JPMorgan Chase & Co	----	A2	10/25/2018	1	Sub Ser A (USD)
	----	A2/P-1	10/25/2018	40000	Sr Unsec Euro (USD)
	----	A2	10/25/2018	1	Sr Unsec (USD)
	----	A2	10/25/2018	8211.529	Sr Unsec (AUD)
	----	A2/P-1	10/25/2018	50000	Sr Unsec (USD)
	----	A2/P-1	10/25/2018	1	Sr Unsec Ser E (USD)
	----	A2	10/25/2018	8211.529	Sub (AUD)
	----				Sr Unsec Structured Euro (USD)
	----	A2/P-1	10/25/2018	14000	(USD)
	----	A2/P-1	10/25/2018	4000	Sr Unsec Global (USD)
	----	A2	10/25/2018	5000	Sr Unsec Ser B & D(USD)
	----	A2	10/25/2018	5000	Sub Ser B & D (USD)
	----				Sr Unsec Ser ABF&G (USD)
	----	A2	10/25/2018	1	(USD)
JPMorgan Chase Bank NA	----	Aa3	10/25/2018	25000	Sub (USD)
	----	Aa2	10/25/2018	8312.483	Sr Unsec (AUD)
	----	Aa3/P-1	10/25/2018	5000.	Sub
	----	Aa3	10/25/2018	8312.483	Sub (AUD)
	----	Aa2	10/25/2018	5000.	Sr Unsec

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ISSUER	GUARANTOR/SUPPORT	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT * (Mill.)	DESCRIPTION LOCAL CURRENCY
	----	Aa2	10/25/2018	20000	Sr Unsec Ser A (USD)
	----	Aa2/P-1	10/25/2018	25000	Euro (USD)
	----	Aa2/P-1	10/25/2018	50000	Sr Unsec Euro (USD)
JPMorgan Chase Bank NA London Branch	----	Aa2/P-1	10/25/2018	5000	Sr Unsec Structured Euro (USD)
JPMorgan Chase Bank NA New York Branch	----	Aa2	10/25/2018	8211.529	Sr Unsec (AUD)
	----	Aa3	10/25/2018	8211.529	Sub (AUD)
JPMorgan Chase Bank NA Singapore Branch	----	Aa2/P-1	10/25/2018	5000	Sr Unsec Structured Euro (USD)
Kaspi Bank JSC	----	B2	10/22/2018	100000.	Sub (KZT)
	----	B1	10/22/2018	100000.	Sr Unsec (KZT)
Landesbank Baden-Wuerttemberg	----	Aa3/P-1	08/03/2018	62142.679	Euro (EUR)
	----	Aa3	08/03/2018	----	Sr Unsec (German)
Landesbank Baden-Wuerttemberg New York Branch	----	Aa3/P-1	08/03/2018	15000	Global (USD)
Landesbank Baden-Wuerttemberg Singapore Branch	----	Aa3/P-1	08/03/2018	67612.338	Sr Unsec (EUR)
Landesbank Hessen-Thuringen GZ	----	Aa3	08/03/2018	41966.93	Euro Debt Issuance (EUR)
Lanxess AG	----	Baa2	08/10/2018	3391.394	Sr Unsec (EUR)
Legal & General Fin PLC	----	A2	05/30/2018	3099.3	Gtd Euro (GBP)
Legal & General Group PLC	----	A3	05/30/2018	3099.3	Euro (GBP)
	----	A2	05/30/2018	3099.3	Euro (GBP)
Liguria Region of Lombardy (Region of)	----	Baa3	10/23/2018	1211.05	Sr Unsec (EUR)
Molise Region of	----	Baa2	10/23/2018	2150.818	Sr Unsec Euro (EUR)
Muenchener Hypothekenbank EG	----	Ba2	10/23/2018	584.349	Sr Unsec Euro (EUR)
N.V. Nederlandse Gasunie	----	Aa3/P-1	08/03/2018	30266.343	Euro
National Bank of Greece SA	----	A1	08/08/2018	3222.106	Sr Unsec Euro (EUR)
National Express Group PLC	----	B3/NP	02/27/2018	3433.93	Sr Unsec (EUR)
Natixis New York Branch	----	Baa2	10/17/2018	1607.045	Sr Unsec (GBP)
Natixis NY Branch	Natixis NY	A1	06/29/2018	56680.06	Sub (EUR)
	----	A1	06/29/2018	5000	Sr Unsec
	----	A1	06/29/2018	3000	Ext Flt Rt (USD)
	----	A1/P-1	06/29/2018	65794.283	Euro Sr Unsec (EUR)
	----	A1	06/29/2018	45000.	Euro
	----	A1	06/29/2018	4926.594	Sr Unsec (EUR)
	----	A1/P-1	06/29/2018	13587.51	Sr Unsec (EUR)
Natixis Structured Products Ltd					
Natixis US Medium-Term Note Program LLC	Natixis, NY Branch	A1	06/29/2018	5000	----
NBG Fin. Plc	----	Caa2	02/28/2018	6620.236	Sub Gtd Euro (EUR)
	----	Caa2	02/27/2018	6620.236	Sr Unsec Gtd Euro (EUR)
Norddeutsche Landesbank GZ	----	Baa2/P-2	08/03/2018	29976.378	Euro Debt Instruments (EUR)
Omv AG	----	A3	05/21/2018	4057.069	Sr Unsec (EUR)
OTE Plc	----	B1	02/23/2018	8730.457	Gtd Global Sr Unsec (EUR)
Parpublica-Participacoes Pubas (SGPS) SA	----	Baa3	10/12/2018	1990.129	Sr Unsec (EUR)
Parsifal Ltd	----	A1	04/11/2018	3578.543	Gtd Euro (EUR)
Penney (J.C.) Co Inc	----	Caa2	08/17/2018	1000	Sr Unsec (USD)
Permanent tsb p.l.c.	----	B3	10/04/2018	15000	Jr Sub (EUR)
	----	Ba2/NP	10/04/2018	18777.697	Euro (EUR)
	----	B2	10/04/2018	15000	Sub Euro (EUR)
Piedmont Region of Piraeus Bank S.A.	----	Ba2	10/23/2018	2562.295	Sr Unsec Euro (EUR)
	----	Caa2	02/27/2018	13565.575	Sub Euro (EUR)
Piraeus Group Fin. Plc	----	Caa2	02/27/2018	13565.575	Sr Unsec Euro (EUR)
	----	Caa2/NP	02/27/2018	13565.575	Gtd Sr Unsec Euro (EUR)
	----	Caa2	02/27/2018	13565.575	Gtd Sub Euro (EUR)
Portugal Gov't of Poste Italiane S.p.A.	----	Baa3/P-1	10/12/2018	4000	Sr Unsec (USD)
Rabobank Nederland	----	Baa3	10/23/2018	2251.094	Sr Unsec Euro (EUR)
	----	Aa3	03/27/2018	2000	Sr Unsec (USD)
	----	Aa3/P-1	03/27/2018	5414.143	Sr Unsec (AUD)
	----	Aa3/P-1	03/27/2018	5000	Sr Unsec (USD)
	----	Aa3/P-1	03/27/2018	149221.336	Sr Unsec (EUR)
	----	Aa3	03/27/2018	10754.091	Sr Unsec (EUR)
	----	Aa3	03/27/2018	561.71	Sr Unsec (SGD)
Rabobank Nederland Australia Branch	----	Baa1	04/30/2018	149221.335	Gtd Sub Global (EUR)
	----	Aa3/P-1	03/27/2018	5414.143	Sr Unsec (AUD)
	----				Gtd Sr Unsec Global (EUR)
Rabobank Nederland New Zealand Branch	----	Aa3/P-1	03/27/2018	149221.335	
Repsol Int'l Fin BV	----	Baa1/P-2	12/10/2018	12994.438	Gtd Sr Unsec Euro (EUR)
Roche Fin Europe BV	----	Aa3/P-1	02/08/2018	20507.212	Sr Unsec (EUR)
Roche Hldgs Inc	----	Aa3/P-1	02/08/2018	20507.212	Sr Unsec (EUR)
Rosneft Finance S.A.	----	Baa3	01/29/2018	5000	Gtd Debt Issuance (USD)
Royal Bank of Scotland NV	----	Baa2/P-1	04/04/2018	1	Sr Unsec (USD)
	----	Baa2	04/04/2018	7500	Gtd Sr Unsec (USD)
	----				Sr Unsec Global Ser A (USD)
	----	Baa2	04/04/2018	2044.25	(USD)
	----	Baa2	04/04/2018	25000	Global Ser A (USD)
Royal Bank of Scotland PLC	----	Baa2/P-1	04/04/2018	5000	Sr Unsec (USD)
	----	Baa2	04/04/2018	35000	Gtd Euro (USD)
	----	Baa2/P-1	04/04/2018	50000	Structured Euro (USD)
	----	Baa2/P-2	04/04/2018	35000	Gtd Euro (USD)
	----	Baa2/P-2	04/04/2018	97633.367	Sr Unsec (GBP)
Safeway Ltd	----	Baa2	01/16/2018	1570.85	Euro (GBP)
Sampo PLC	----	A3/P-2	05/30/2018	2707.899	Sr Unsec (EUR)
Santander Central Hispano Int'l Ltd	----	A2/P-1	04/17/2018	19357.363	Sr Unsec (EUR)
Santander Consumer Fin SA	----	A2	04/17/2018	6446.29	Sr Unsec (EUR)
Sardinia, Autonomous Region of	----	Baa3	10/23/2018	1990.419	Sr Unsec Euro (EUR)
Scotiabank Europe Plc	----	Aa2	07/16/2018	25000	Gtd Sr Unsec Euro (USD)
SEB	----	Aa2	04/20/2018	1	Euro Sr Unsec (EUR)
SG Option Europe	Societe Generale	A1/P-1	04/11/2018	192556.534	Gtd Sr Unsec Euro (EUR)
Shanghai Pudong Dev Bk Co Ltd HK Branch	----	Baa2/P-2	11/16/2018	5000.	Euro
Societe Generale	----	A1/P-1	04/11/2018	192556.535	Sr Unsec (EUR)
Southern Electric Power Distribution PLC	----	Baa1	12/20/2018	7671.771	Sr Unsec (EUR)
Spain Gov't of	----	Baa1/P-2	04/13/2018	8603.273	Sr Unsec (EUR)
	----	Baa1	04/13/2018	1000	Sr Unsec (USD)
SpareBank 1 Ostlandet	----	Baa2	01/22/2018	10000	Euro (EUR)
	----	Baa3	01/22/2018	10000	Euro (EUR)
	----	A1	01/22/2018	10000	Euro (EUR)

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Springleaf Finance Corp	----	B1	05/08/2018	----	Sr Unsec (USD)
Standard Chartered Bank	----	Baa2	12/21/2018	15000	Sub (USD)
Standard Chartered PLC	----	Baa2	12/21/2018	15000	Sub (USD)
Stora Enso OYJ	----	Baa3/P-3	11/01/2018	4301.636	Sr Unsec Euro (EUR)
Swedbank AB	----	Aa2/P-1	04/20/2018	30000	Sr Unsec Gbl (USD)
Sydbank A/S	----	A2/P-1	05/16/2018	5080.978	Global Sr Unsec (EUR)
Tencent Holdings Ltd	----	A1	03/23/2018	5000	Global (USD)
Terna - Rete Elettrica Nazionale SPA	----	Baa2/P-2	10/23/2018	2564.497	Sr Unsec (EUR)
Trade and Dev Bank of Mongolia LLC	----	B3	04/16/2018	300	Euro Sr Unsec (USD)
UBS AG	----	Aa3	06/18/2018	6000	Sr Unsec Ser A (USD)
	----	Baa1	06/18/2018	1	Euro Sub (USD)
	----	Aa3/P-1	06/18/2018	1	Sr Unsec
	----	Aa3	06/18/2018	1	Euro Sr Unsec (USD)
UBS AG Australian Branch	----	Baa1	06/18/2018	1	Sub Euro
	----	Aa3	06/18/2018	1	Sr Unsec Euro (USD)
	----				Structured Euro Sr Unsec (GBP)
UBS AG Jersey Branch	----	Aa3/P-1	06/18/2018	----	
	----	Aa3	06/18/2018	1	Sr Unsec (USD)
	----	Aa3	06/18/2018	1	Sr Unsec (USD)
	----	Baa1	06/18/2018	1	Sub Euro (USD)
	----	Aa3	06/18/2018	1	Sr Unsec Euro (USD)
UBS AG London Branch	----	Baa1	06/18/2018	1	Sub Euro (USD)
UBS AG New York Branch	----	Aa3/P-1	06/18/2018	35000	Sr Unsec (USD)
	----	Baa1	06/18/2018	35000	Sub (USD)
UBS AG Stamford Branch	----	Baa1	06/18/2018	35000	Sub (USD)
	----	Aa3/P-1	06/18/2018	35000	Sr Unsec (USD)
Umbria Region of	----	Baa3	10/23/2018	1179.395	Sr Unsec (EUR)
Unibail-Rodamco SE	----	A2	04/30/2018	4842.615	Sr Unsec Euro (EUR)
Unicredit Bank AG	----	A2	08/03/2018	53770.454	Euro Sr Unsec (EUR)
Union Pacific Corp	----	Baa1	06/01/2018	1225	Sr Unsec Ser E (USD)
	----	Baa1	06/01/2018	200	Sr Unsec (USD)
	----	Baa1	06/01/2018	200	Sr Unsec (USD)
	----	Baa1	06/01/2018	400	Sr Unsec (USD)
	----	Baa1	06/01/2018	200	Sr Unsec (USD)
Unipol Gruppo S.p.A.	----	Ba2	10/23/2018	3015.091	Sr Unsec (EUR)
United Overseas Bank Ltd	----	A2	12/03/2018	1	Sub (SGD)
United Technologies Corp	----	Baa1	08/09/2018	1000	Sr Unsec Ser C (USD)
	----	Baa1	08/09/2018	471.05	Sr Unsec Ser B (USD)
Venezuela, Govt of	----	C	03/09/2018	450	Euro Sr Unsec (USD)
Venice City of	----	Ba1	10/23/2018	1214.299	Sr Unsec Euro (EUR)
Verbund AG	----	Baa1	09/17/2018	3949.499	Sr Unsec (EUR)
Volkswagen Bank GMBH	----	A1/P-1	08/03/2018	15609.391	Sr Unsec (EUR)
	----				Gtd Sr Unsec Australian (AUD)
WMC Fin. Ltd	----	A3/P-2	10/30/2018	328.649	
Woori Bank	----	A1/P-1	04/27/2018	7000	Euro subSr Unsec (USD)
	----	A1	04/27/2018	7000	Euro Sub (USD)

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Issuer Ratings

OBLIGORS	ISSUER RATING	OBLIGORS	ISSUER RATING
A2A SPA (EUR)	Baa2	Bank of Ceylon (FGN)	B2
AAC Technologies Holdings Inc. (FGN)	Baa1	Bank of Ireland (FGN)	A3
	Baa1	Bank of Nova Scotia (FGN)	A2
Aareal Bank AG (FGN)	A3/P-2	BankUnited National Association (USD)	Baa3
	A3/P-2	Banque Populaire Des Alpes (EUR)	A1/P-1
AB Sagax (FGN)	Baa3	Banque Populaire Des Alpes (FGN)	A1/P-1
Abbey National Treasurt Services plc (GBP)	Aa3	Baoshan Iron & Steel Co Ltd	A3
Abbey National Treasurt Services plc (USD)	Aa3/P-1	Baoshan Iron & Steel Co Ltd (CNY)	A3
Abruzzo, Region of (FGN)	Ba1	Baosteel Resources Int'l Co Ltd	Baa1
Adam and Co. plc (FGN)	A2	Baosteel Resources Int'l Co Ltd (HKD)	Baa1
	A2	Barcelona City of (EUR)	Baa1
ADIF-Alta Velocidad (EUR)	Baa2	Barcelona City of (FGN)	Baa1
Administrador de Infraestruct. Ferroviarias (FGN)	Baa2/P-2	Barclays Bank Plc (FGN)	A2
ADO Properties S.A. (FGN)	Baa3/P-3	Barclays Capital Casa de Bolsa SA de CV (MXN)	Ba1/NP
Aena SA (EUR)	A3	Barclays PLC (GBP)	Baa3/P-3
Ageas SA/NV (FGN)	Baa2	Barry Callebaut AG (FGN)	Baa3
Agence Centrale Organismes Securite Sociale (FGN)	Aa2	Bas-Rhin, departement du (FGN)	Aa3/P-1
	Aa2		Aa3/P-1
Agencia Financiera de Desarrollo (FGN)	Ba1/NP	Basilicata, Region of (EUR)	Baa3
Agree Realty Corp (USD)	Baa2	Basque Country (The) (EUR)	A3
Aguas de Valencia SA (EUR)	Baa2	Basque Country (The) (FGN)	A3
Aguas del Municipio de Durango (MXN)	Ba2	Bayerische Landesbank (FGN)	Aa3
Al-Arafah Islami Bank Ltd (FGN)	B1/NP	BBVA Compass Bancshares, Inc. (FGN)	Baa2
	B1/NP	Beijing State-owned Capital Op and Mgmt Ctr (EUR)	A1
Alcoa of Australia Ltd (AUD)	Baa2	Beijing State-owned Capital Op and Mgmt Ctr (USD)	A2
Aldar Investment Properties LLC (FGN)	Baa1	Belarus Gov't of (BYB)	B3
Alexandria Real Estate Equities Inc (USD)	Baa1	Belarus Gov't of (FGN)	B3
Allegheny Generating Co. (FGN)	Baa2	Berkshire Gas Co (USD)	A3
ALLIADE HABITAT (FGN)	A1/P-1	Berlin Hyp AG (FGN)	Aa2/P-1
Alliance Homes Group (FGN)	A1		Aa2/P-1
Allied Prop. Real Estate Investment Trust (CAD)	Baa3	Berliner Sparkasse (EUR)	Aa2
Alosa PJSC (EUR)	Baa3	Berne City of (CHF)	Aa1
Alosa PJSC (USD)	Baa3	Berne City of (FGN)	Aa1
American Transmission Systems, Inc. (FGN)	Baa1	BHP Billiton Ltd (FGN)	A2
An Binh Commercial Joint Stock Bank (FGN)	B1/NP	Bizkaia Diputacion Foral de (EUR)	A3
An Binh Commercial Joint Stock Bank (VND)	B1/NP	Blackrock Inc (USD)	Aa3/P-1
Andalucia, Junta de (FGN)	Baa2	BlueScope Steel Ltd. (FGN)	Baa3
Angola Gov't of (AON)	B3/NP		Baa3
Angola Gov't of (FGN)	B3/NP	Bocom Leasing Development HK Co. Ltd. (FGN)	A2/P-2
Anheuser-Busch Companies Inc (FGN)	Baa1		A2/P-2
Anheuser-Busch Inbev (EUR)	Baa1	Bolzano, Autonomous Province of (EUR)	Baa1
Anhui Provincial Invest. Grp. Hldg. Co., Ltd. (FGN)	A3	Bouygues SA (EUR)	A3
	A3	BRAC Bank Ltd (BDT)	Ba3/NP
Aquarion Co (USD)	Baa2	BRAC Bank Ltd (FGN)	Ba3/NP
Aquarion Water Co of Connecticut (USD)	A3	BrightSphere Investment Group plc (FGN)	Baa2
ArcelorMittal (FGN)	Baa3/P-3	British Telecommunications Plc (FGN)	Baa2/P-2
Asahi Group Holdings Ltd (FGN)	Baa1	Bunge Ltd (USD)	Baa3
Asahi Group Holdings Ltd (JPY)	Baa1	Bursamerica Casa de Bolsa, S.A. de C.V. (FGN)	Caa1/NP
Ashtead Group Plc (GBP)	Baa3	BWP Trust (FGN)	A3
Asia Commercial Bank (FGN)	B1/NP		A3
Asia Commercial Bank (VND)	B1/NP	CaixaBank, S.A. (EUR)	Baa1
Assurant Inc (USD)	Baa3	Campania Region of (FGN)	Ba2
Astra Sedaya Finance (P.T.) (FGN)	Baa2/P-2	Campeche Municipality of (MXN)	B2
Astra Sedaya Finance (P.T.) (IDR)	Baa2/P-2	Canal de Isabel II, S.A. (EUR)	Baa1
Asturias, Principado de (FGN)	Baa1/P-2	Cassa Del Trentino SPA (EUR)	Baa1
	Baa1/P-2	Cassa Del Trentino SPA (FGN)	Baa1
	B3	Cassa Depositi e Prestiti S.p.A. (FGN)	Baa3/P-3
Athens, City of (EUR)	B3	Castellum AB (FGN)	Baa3
Athens, City of (FGN)	B3	Castilla y Leon, Junta de (FGN)	Baa1
Atrium European Real Estate Limited (FGN)	Baa3	Castilla-La Mancha, Junta de Comunidades de (FGN)	Ba1
Autostrade Per L'Italia SPA (EUR)	Baa2	Cemig Distribuicao SA (BRL)	B1
B2Holding ASA (FGN)	Ba3	Cemig Geracao e Transmissao SA (BRL)	B2
	Ba3	CEPS a.s. (FGN)	A1
B3 Living Ltd (GBP)	A3	CF Bermuda Hldgs Ltd (BMD)	Ba2
Bahrain Islamic Bank B.S.C. (BHD)	B2/NP	Charter Hall Group (FGN)	Baa1
Bahrain Islamic Bank B.S.C. (FGN)	B3/NP		Baa1
Bahrain, Gov't of (BHD)	B2	Chengdu High-Tech Investment Group Co Ltd (FGN)	Baa3
Bahrain, Gov't of (FGN)	B2		Baa3
Baja California, State of (MXN)	B1	Chile Gov't of (CLP)	A1
Banca Carige SPA (FGN)	Caa3	Chile Gov't of (FGN)	A1
Banca del Mezzogiorno - MCC S.p.A. (FGN)	Ba1	China Baowu Steel Group Corp Ltd (FGN)	A3
	Ba1	China Huadian Corporation Ltd (FGN)	A2
	A3	China Ping An Insurance Overseas (Hldgs) Ltd (FGN)	Baa2
Banco Bilbao Vizcaya Argentaria, S.A. (FGN)	Baa2		Baa2
Banco BPI S.A. (FGN)	B3	China Resources Gas Group Ltd (FGN)	A3
Banco de Desarrollo de El Salvador (FGN)	B2/NP	China Travel Service (Hldgs) Hong Kong Ltd	A3
Banco de Desenvolvimento de Minas Gerais SA (BRL)	Ba3/NP	China Travel Service (Hldgs) Hong Kong Ltd (HKD)	A3
Banco Regional de Desenvolvimento Do Extremo Sul (BRL)	A2	CHU de Lille (FGN)	A2/P-1
Banco Santander S.A. (Spain) (FGN)	Baa1/P-2		A2/P-1
Bank Australia Limited (FGN)	Baa1/P-2	Citadel Securities (Europe) Ltd (FGN)	Baa3
Bank Central Asia Tbk (P.T.) (FGN)	Baa2		

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OBLIGORS	ISSUER RATING	OBLIGORS	ISSUER RATING
Citigroup Global Markets Deutschland AG (FGN)	A2/P-1	Fabege AB (FGN)	Baa3
Citycon OYJ (EUR)	A2/P-1	FCMB (First City Monument Bank) Ltd (FGN)	B2/NP
Citycon OYJ (FGN)	Baa2		B2/NP
CMB Financial Leasing Co Ltd (CNY)	Baa2	Federal International Finance (P.T.) (FGN)	Baa2/P-2
CMB Financial Leasing Co Ltd (FGN)	A3/P-2		Baa2/P-2
CMB International Capital Corp Ltd (FGN)	A3/P-2	Ferguson plc (FGN)	Baa2
	Baa1/P-2	FGL Hldgs (KYD)	Ba3
	Baa1/P-2	Fidelity Bank plc (FGN)	B2/NP
Coacalco Municipality of (MXN)	B3		B2
Coface SA (EUR)	Baa1	First Abu Dhabi Bank USA N.V. (FGN)	Aa3/P-1
Colbun S.A. (FGN)	Baa2		Aa3/P-1
Coles Group Ltd (FGN)	Baa1	First Abu Dhabi Bank USA N.V., Washington (FGN)	Aa3/P-1
	Baa1		Aa3/P-1
Compass Bank (FGN)	Baa2	First American Financial Corp (USD)	Baa2
Computershare Ltd (FGN)	Baa2	Fondo de Reestructuracion Ordenada Bancario (Frob) (EUR)	Baa1/P-2
	Baa2	Fondo de Reestructuracion Ordenada Bancario (Frob) (FGN)	Baa1/P-2
ConAgra Foods Inc (FGN)	Baa3	Fortum Oyj (FGN)	Baa2
Connecticut Light and Power Co (FGN)	A3	Franz Haniel & Cie GMBH (FGN)	Baa3
Consolidated Edison Co of New York Inc (FGN)	A3	G&C Mutual Bank Ltd (FGN)	Baa1/P-2
Consolidated Edison Inc (FGN)	Baa1		Baa1/P-2
Continental Rubber of America Corp. (FGN)	P-2	Gabon Gov't of	Caa1
Controladora Mabe SA de CV (USD)	Baa3	Gabon Gov't of (XAF)	Caa1
Corregidora Municipality of	Baa1	Galicia, Comunidad Autonoma de (FGN)	Baa1
Costa Rica Gov't of (CRC)	B1	Gazprom Neft PJSC (FGN)	Baa3
Costa Rica Gov't of (FGN)	B1	Gazprom Neft PJSC (RUB)	Baa3
Covestro AG (EUR)	Baa1	Gazprom, PJSC (FGN)	Baa3/P-3
CPI Property Group (USD)	Baa2	Gazprom, PJSC (RUB)	Baa3/P-3
Criteria Caixa, S.A., Sociedad Unipersonal (FGN)	Baa2	GE Capital EFS Financing Inc (USD)	Baa1
CYBG Plc (FGN)	Baa3	GE Capital Global Hldgs LLC (USD)	Baa1/P-2
	Baa3	General Electric Co (FGN)	Baa1
Cyprus, Gov't of (EUR)	Ba2	General Holding Corporation PJSC (SENAAT) (FGN)	A3
Cyprus, Gov't of (FGN)	Ba2	Georgia Power Co (FGN)	Baa1
Daiichi Sankyo Co Ltd (FGN)	A2	Gilex Holding S.a.r.l. (FGN)	B2
Daiichi Sankyo Co Ltd (JPY)	A2	Givaudan SA (FGN)	Baa1
Daikin Industries Ltd (FGN)	A2		Baa1
Daikin Industries Ltd (JPY)	A2	Glencore plc (FGN)	Baa2
Damu Entrepreneurship Development Fund JSC (FGN)	Baa3/P-3	Global Logistic Properties Ltd (FGN)	Baa3
Damu Entrepreneurship Development Fund JSC (KZT)	Baa3/P-3	Goldman Sachs AG (FGN)	A1/P-1
Dayton Power & Light Co (FGN)	Baa2	Golomt Bank LLC (FGN)	B3
DekaBank Deutsche Girozentrale (FGN)	Aa2/P-1	Golomt Bank LLC (MNT)	B3
	Aa2/P-1	Greece, Gov't of (EUR)	B3
Deutsche Bank AG (FGN)	A3	Greece, Gov't of (FGN)	B3
Deutsche Hypothekenbank (Actien-Gesellschaft) (FGN)	Baa2/P-2	Guangzhou City Constr. Invs. Grp. Co., Ltd (FGN)	A3
	Baa2/P-2	Guangzhou Metro Group Co Ltd	A1
Deutsche Kreditbank AG (FGN)	A1/P-1	Hatton National Bank Ltd (FGN)	B2
	A1/P-1	HELLA GmbH & Co. KGaA (EUR)	Baa1
Diamond Bank PLC (FGN)	Caa1/NP	HELLA GmbH & Co. KGaA (FGN)	Baa1/P-2
	Caa1/NP	Hoist Finance AB (publ) (FGN)	Baa3/P-3
Discover Bank (FGN)	Baa2	HSBC Bank Canada (FGN)	A3
DowDuPont Inc (USD)	Baa1	HSBC Casa de Bolsa SA de CV (MXN)	Baa2/P-2
DP World Ltd (AED)	Baa1	HSH Nordbank AG (EUR)	Baa2/P-2
DP World Ltd (FGN)	Baa1	HSH Nordbank AG (FGN)	Baa2/P-2
Durango, Municipality of (MXN)	Ba2	Huatai Securities Co. Ltd (FGN)	Baa2/P-2
Dutch-Bangla Bank Ltd (FGN)	Ba3/NP		Baa2/P-2
	Ba3/NP	Hubei Science & Technology Investment Group (CNY)	Baa3
DZ Bank AG (EUR)	Aa1/P-1	Hubei Science & Technology Investment Group (FGN)	Baa3
DZ Bank AG (FGN)	Aa1/P-1	Hudson River Trading LLC (USD)	Ba2
E*TRADE Bank (FGN)	Baa2	Hypo Vorarlberg Bank AG	A3/P-2
E*TRADE Financial Corp (USD)	Baa2	Hypo Vorarlberg Bank AG (EUR)	A3/P-2
East Nippon Expressway Co Ltd (FGN)	A1	Ile-de-France Mobilites (FGN)	Aa2/P-1
Ecobank Transnational Inc. (FGN)	B2/NP		Aa2/P-1
	B2/NP	Indiana Michigan Power Co (FGN)	A3
ECOWAS Bank for Investment and Development (FGN)	B1	Indonesia Asahan Aluminium (Persero) (P.T.) (FGN)	Baa2
Edison Int'l (USD)	Baa1		Baa2
EE Ltd (GBP)	Baa2	Indonesia, Gov't of (FGN)	Baa2
EFSF (European Financial Stability Facility) (FGN)	Aa1	Indonesia, Gov't of (IDR)	Baa2
El Salvador Gov't of (FGN)	B3	Informa Plc (FGN)	Baa3
Electronic Arts Inc (USD)	Baa1	Infosys Ltd (FGN)	A3
Empresas Publicas de Medellin E.S.P (FGN)	Baa3	ING Bank (Australia) Ltd (AUD)	A3/P-2
Enagas SA (FGN)	Baa1/P-2	ING Bank (Australia) Ltd (FGN)	A3/P-2
EnBW Energie Baden-Wuerttemberg AG (FGN)	A3/P-2	Int'l Investment Bank (Iib)	A3
Enel Chile SA (FGN)	Baa2	Int'l Investment Bank (Iib) (FGN)	A3
	Baa2	Integrys Hldg Inc (USD)	Baa1
ENI S.p.A. (FGN)	A3	International Airlines Group (EUR)	Baa3
Entra ASA (FGN)	Baa1	International Flavors & Fragrances Inc (FGN)	Baa3
EP Infrastructure, a.s. (FGN)	Baa3	Invitalia S.p.A. (ITL)	Baa3
Eurofima (FGN)	Aa2	Istanbul, Metropolitan Municipality of (FGN)	Ba3
Everbright Sun Hung Kai Company Limited (FGN)	Baa3/P-3	Italy, Gov't of (FGN)	Baa3
	Baa3/P-3	Italy, Gov't of (ITL)	Baa3
Export Credit Bank of Turkey AS (FGN)	B1/NP	Izmir Metropolitan Municipality of (FGN)	Ba3
Export Credit Bank of Turkey AS (TRL)	B1/NP	Izmir Metropolitan Municipality of (TRY)	Ba3
Extremadura, Junta de (FGN)	Baa2	Jalisco State of (MXN)	Ba1

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Japan Expressway Hld. & Debt Repayment Agency (FGN)	A1	Murcia, Comunidad Autonoma de (FGN)	A1/P-1
Jasa Marga (Persero) Tbk (PT) (FGN)	A1	Muscat Electricity Distribution Co Saoc (OMR)	Ba1
JD.com Inc	Baa2	Nanjing Yang Zi State-Owned Investment Group (FGN)	Baa3
JD.com Inc (KYD)	Baa2	National Bank of Canada (FGN)	Baa2
Jigsaw Homes Group Ltd (FGN)	Baa2	National Westminister Bank Plc (FGN)	A3
JSC Bank for Foreign Trade of Vietnam (FGN)	A3	Natixis (FGN)	A2
JSC Bank for Invstmnt & Developmnt of Vietnam (FGN)	Ba3/NP	Natixis Funding Corp (FGN)	A1
JSC Bank for Invstmnt & Developmnt of Vietnam (VND)	Ba3/NP	Natixis Secs Americas LLC (FGN)	A1/P-1
Kazakhstan Mtge Co JSC (KZT)	Ba3/NP	Natixis Secs Americas LLC (USD)	A1/P-1
Kazakhstan Mtge Co JSC (USD)	Baa3/P-3	NatWest Markets N.V. (FGN)	Ba2
KCB Bank Kenya Ltd	Baa3	NEC Corp (FGN)	Baa3
KCB Bank Kenya Ltd (KES)	B2/NP	Nest Investments (Holdings) Ltd (FGN)	Ba3
Kenya, Government of (FGN)	B2/NP	Neuilly-sur-Seine Ville de (EUR)	Ba3
Kenya, Government of (KES)	B2	Neuilly-sur-Seine Ville de (USD)	Aa3/P-1
Khaleeji Commercial Bank B.S.C (BHD)	B2/NP	New Gold Inc. (FGN)	Aa3/P-1
Khaleeji Commercial Bank B.S.C (FGN)	B3/NP	New Residential Investment Corp (USD)	B3
Koch Industries, Inc. (USD)	Aa3	Newcrest Mining Ltd (FGN)	B2
Koch Resources LLC (USD)	A1	Nexteer Automotive Group Ltd (FGN)	Baa2
Koninklijke Ahold Delhaize N.V. (FGN)	Baa1/P-2	Nidec Corp (FGN)	Baa3
Kyiv, City of (FGN)	Caa2	Nidec Corp (JPY)	Baa3
Kyiv, City of (UAH)	Caa2	NN Group NV (EUR)	A3
Landesbank Baden-Wuerttemberg, New York (FGN)	Aa3/P-1	NORD/LB Luxembourg S.A. Covered Bond Bank (FGN)	Baa1
Landesbank Berlin AG (FGN)	Aa3/P-1	Norddeutsche Landesbank GZ (FGN)	Baa2/P-2
Landesbank Hessen-Thuringen GZ (FGN)	Aa2	Novartis AG (CHF)	Baa2/P-2
Landesbank Saar (FGN)	Aa3	Nuroil Investment Bank (FGN)	Baa2
Lantmannen Ekonomisk Forening (SEK)	A1/P-1	Nutrien Ltd (CAD)	A1/P-1
Lanxess AG (FGN)	Baa3	NV Nederlandse Gasunie (FGN)	Caa1/NP
Lazaro Cardenas Municipality of (MXN)	Baa2	Oklahoma Gas & Electric Co (FGN)	Caa1/NP
Legal & General Fin Plc (FGN)	B2	Oman Electricity Transmission Co Saoc	Ba2
Legal & General Group Plc (FGN)	A2	Oman Power & Water Procurement Co (SAOC) (FGN)	A1/P-1
Lembaga Pembiayaan Ekspor Indonesia (FGN)	A2	Oman Power & Water Procurement Co (SAOC) (OMR)	A2
Lembaga Pembiayaan Ekspor Indonesia (IDR)	Baa2	Oman, Gov't of (FGN)	Ba3
Li & Fung Ltd (FGN)	Baa2	Oman, Gov't of (OMR)	Ba3
Lien Viet Post Joint Stock Commercial Bank (FGN)	Ba2	OMERS Administration Corp (CAD)	Ba3
Light Energia SA (BRL)	B1/NP	OMV AG (EUR)	Aaa/P-1
Light Servicos de Eletricidade SA (BRL)	B1/NP	OMV AG (FGN)	A3
Liguria Region of (EUR)	Ba3	Ontario, Province of (FGN)	Aa3
Liverty Ltd (FGN)	A2	Optima Faktoring A.S. (FGN)	Caa3
Lombardy, Region of (FGN)	Baa2	Orange and Rockland Utilities Inc (FGN)	Caa3
Lonsdale Finance Pty Limited (FGN)	Baa2	Orix Corp. (FGN)	Baa1
Madrid, Comunidad Autonoma de (EUR)	Baa1	Pacific Gas & Electric Co (FGN)	A3
Majan Electricity Company SAOC (OMR)	Baa3	Parana State of (BRL)	Ba2
Mapletree Logistics Tr (SGD)	Baa2	Parana State of (FGN)	Ba2
Marvell Technology Group Ltd (FGN)	Baa3	Pelabuhan Indonesia II (Persero) (PT) (FGN)	Baa2
Mazoon Electricity Co Saoc (FGN)	Baa3	Permanent TSB Group Holdings plc (FGN)	B2
Mazoon Electricity Co Saoc (OMR)	Baa3	Pertamina (Persero) (PT) (FGN)	Baa2
Mediobanca S.p.A. (FGN)	Baa1	Peru LNG S.R.L. (FGN)	Ba3
Mercantile Bank Ltd (FGN)	Baa1	Perusahaan Gas Negara (PT) (IDR)	Baa2
Meuse, Departement de la (FGN)	B1/NP	Perusahaan Listrik Negara (PT) (IDR)	Baa2
Midland Heart (FGN)	B1/NP	Petroleos de Venezuela, S.A. (VEB)	C
Milan City of (FGN)	A1	PG&E Corp (USD)	Baa3
Military Commercial Joint Stock Bank (FGN)	Baa3	Piedmont Region of (EUR)	Ba2
Military Commercial Joint Stock Bank (VND)	B1/NP	Piedmont Region of (FGN)	Ba2
Minas Gerais, State of (BRL)	B1/NP	Polynesie Francaise (FGN)	P-1
Minas Gerais, State of (FGN)	B2	POSCO (FGN)	A3
Minsheng Financial Leasing Co Ltd (FGN)	B2	Poste Italiane SPA (FGN)	Baa1
Mississippi Power Co (FGN)	Baa3/P-3	Power Grid Corporation of India Ltd (INR)	Baa3/P-3
Mizuho Financial Group Inc (FGN)	Baa3/P-3	Poznan City of (FGN)	Baa2
Mizuho Financial Group Inc (JPY)	Baa3	Poznan City of (PLZ)	A3
MM SPA	P-1	PT Bank CIMB Niaga Tbk (FGN)	A3
MM SPA (EUR)	P-1/P-1	Puglia, Region of (FGN)	Baa2
Molise Region of (EUR)	Baa3	Punjab National Bank (FGN)	Baa3
Monash University (FGN)	Baa3	QBE Insurance Group Ltd (FGN)	Ba1
Mongolia Gov't of (FGN)	Ba2	QUALCOMM Inc. (USD)	A3
Mongolia Gov't of (MNT)	Aa1	Rabobank (FGN)	A2
Mongolian Mortgage Corporation HFC LLC (FGN)	Aa1	RCI Banque Sucursal Argentina (ARS)	Aa3
Monterrey, Municipality of (MXN)	B3/NP	Renaissance Financial Hldg Ltd (FGN)	Ba2
Muenchener Hypothekenbank eG (FGN)	B3/NP	Renaissance Financial Hldg Ltd (RUB)	B3/NP
MUFG Bank, Ltd, Los Angeles Branch (FGN)	B3	Repsol S.A. (FGN)	Ba1
MUFG Bank, Ltd, New York Branch (FGN)	Ba1	Rheinmetall AG (FGN)	Baa3/P-3
	Aa3/P-1	Rio de Janeiro, Municipality of (BRL)	Baa3/P-3
	Aa3/P-1	Rio de Janeiro, Municipality of (FGN)	Ba3
	A1/P-1	Roche Hldg AG (FGN)	Ba3
	A1/P-1		Aa3/P-1

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OBLIGORS	ISSUER RATING	OBLIGORS	ISSUER RATING
Roma Capitale, Metropolitan city of (FGN)	Ba1	Toyota Industries Corp. (FGN)	A1
Rosneft Int'l Hldgs Ltd	Baa3		A1
Rosneft Int'l Hldgs Ltd (USD)	Baa3	TPG Specialty Lending Inc. (USD)	Baa3
Rothsay Holdco UK Ltd (FGN)	Baa2	Trade and Dev Bank of Mongolia LLC (FGN)	B3/NP
Rothsay Life Plc (FGN)	Baa1	Trade and Dev Bank of Mongolia LLC (MNT)	B3/NP
Royal Bank of Canada (FGN)	A2	Transport and Development Bank LLC (FGN)	B3/NP
RPC Group PLC (FGN)	Baa3	Transport and Development Bank LLC (MNT)	B3/NP
Rural Areas Electricity Company S.A.O.C. (OMR)	Baa2	Trento, Autonomous Province of (FGN)	Baa1
S.F. Holding Co., Ltd (FGN)	A3	Trinity Plus Funding Co LLC (FGN)	A2/P-1
	A3	Tshwane, City of (ZAR)	Ba1/NP
Sampath Bank PLC	B2	Tucuman, Province of (ARS)	B2
Sampo PLC (FGN)	A3	Tunisia Gov't of (FGN)	B2
San Luis Rio Colorado, Municipality of (MXN)	Ba1	Tunisia Gov't of (TND)	B2
San Pedro Garza Garcia Municipality of (MXN)	Baa2	Turkey, Gov't of (FGN)	Ba3
SCANA Corp (FGN)	Ba1	Turkey, Gov't of (TRL)	Ba3
Scentre Group (AUD)	A2/P-1	Turkiye Sinai Kalkinma Bankasi A.S. (FGN)	B2/NP
ScottishPower Renewables (WODS) Ltd (FGN)	Baa1	Turkiye Sinai Kalkinma Bankasi A.S. (TRL)	B2/NP
SEB (FGN)	Aa2	UBS AG (FGN)	Aa3
Securian Financial Group, Inc. (USD)	A3	UBS Americas Inc (FGN)	Aa3
Shandong Hi-speed Group Co., Ltd (FGN)	A3	UBS Ltd (FGN)	Aa3/P-1
Shanghai Lingang Economic Dev. (Grp) Co., Ltd (FGN)	Baa1	UBS Ltd (GBP)	Aa3/P-1
	Baa1	Ukraine, Gov't of (FGN)	Caa1
Shenzhen Investment Holdings Co Ltd (FGN)	A2	Ukraine, Gov't of (UAK)	Caa1
	A2	Ulster Bank Ireland Dac (EUR)	Baa2/P-2
Shinhan Financial Group Co., Ltd (FGN)	A1/P-1	Ulster Bank Ltd (FGN)	A2
Shinhan Investment Corp (FGN)	A3/P-2	Umbria Region of (FGN)	Baa3
SIAPA (FGN)	Ba1	UNE EPM Telecomunicaciones SA (FGN)	Baa3
Sichuan Provincial Investment Group Co., Ltd (FGN)	Baa1	Unicredit Bank AG (FGN)	A2
Singtel Optus Pty Ltd (FGN)	A2	UniCredit Bank AG, London Branch (FGN)	A2
	A2	UniCredit Bank AG, New York Branch (FGN)	A2
SK Hynix Inc (FGN)	Baa2	Unilever International Holdings NV (FGN)	A1
SNAM SPA (EUR)	Baa2	Union Pacific Corp (FGN)	Baa1
Solar Capital Ltd (FGN)	Baa3	Unipol Gruppo S.p.A. (FGN)	Ba1
Sony Corp (FGN)	Baa2	United Technologies Corp (FGN)	Baa1
South Carolina Electric & Gas Co (FGN)	Baa3	United Tractors Tbk (Pt)	Baa2
Southern California Edison Co (FGN)	A3	United Tractors Tbk (Pt) (IDR)	Baa2
Southern Electric Power Distribution Plc (FGN)	Baa1	Vale SA (BRL)	Baa3
Southwestern Pub Service Co (FGN)	Baa2	Valle D' Aosta Autonomous Region of	Baa2/P-2
Spain, Gov't of (EUR)	Baa1	Valle D' Aosta Autonomous Region of (EUR)	Baa2/P-2
Spain, Gov't of (FGN)	Baa1	Vasakronan AB (SEK)	A3
SpareBank 1 BV (FGN)	A2	Veneto Region of (FGN)	Baa3
	A2	Venezuela, Gov't of (FGN)	C
Sparkassenverband Baden-Wuerttemberg (EUR)	Aa2	Venezuela, Gov't of (VEB)	C
Springleaf Finance Corp (FGN)	B1	Venice City of (EUR)	Ba1
Sri Lanka Gov't of (FGN)	B2	Vietnam Gov't of (FGN)	Ba3
SSE Energy Supply Ltd (FGN)	Baa1	Vietnam Gov't of (VND)	Ba3
SSE Generation Ltd (FGN)	Baa1	Vietnam Int'l Bank (FGN)	B1/NP
SSE PLC (GBP)	Baa1	Vietnam Int'l Bank (VND)	B1/NP
Storebrand ASA (FGN)	Baa2	Vietnam JSC Bank for Industry and Trade (FGN)	Ba3/NP
Suedzucker AG (FGN)	Baa3	Vietnam JSC Bank for Industry and Trade (VND)	Ba3/NP
Suedzucker Int'l Fin BV (EUR)	Baa3	Vietnam Prosperity Joint Stock Commercial Bank	B1/NP
Sunny Optical Technology (Group) Co. Ltd (FGN)	Baa2	Vietnam Prosperity Joint Stock Commercial Bank (VND)	B1/NP
Sunny Optical Technology (Group) Co. Ltd (KYD)	Baa2	Vietnam Technological and Commercial JSB (FGN)	B1/NP
Suriname Gov't of (FGN)	B2		B1/NP
Suriname Gov't of (SRG)	B2	Virgin Money Holdings plc (FGN)	Baa3/P-3
Swedbank AB (FGN)	Aa2		Baa3/P-3
Swedbank Mtge AB (FGN)	Aa2	Virgin Money plc (FGN)	Baa1/P-2
SYTRAL (FGN)	Aa2/P-1		Baa1/P-2
	Aa2/P-1	Volkswagen Bank GmbH (FGN)	A1
Tabasco State of (MXN)	Ba2		A1
TAG Immobilien AG (FGN)	P-3	Wanhua Chemical Group Co Ltd	Baa2
Taiwan Semiconductor Manufacturing Co Ltd (FGN)	Aa3	Wanhua Chemical Group Co Ltd (CNY)	Baa2
Taiwan Semiconductor Manufacturing Co Ltd (TWD)	Aa3	WEC Energy Group Inc (FGN)	Baa1
Takeda Pharmaceutical Co Ltd (FGN)	A2	Wendel SE (FGN)	Baa2/P-2
Takeda Pharmaceutical Co Ltd (JPY)	A2	Wereldhave NV (EUR)	Baa2
Tanzania, Government of (FGN)	B1	Westfield Corp (USD)	A2/P-2
Tanzania, Government of (TZS)	B1	WestJet Airlines Ltd (CAD)	Baa3
Tencent Hldgs Ltd (KYD)	A1	Wizz Air Holdings plc (FGN)	Baa3
Terna - Rete Elettrica Nazionale SPA (FGN)	Baa2/P-2	WM Housing Group (GBP)	A2
Tesco Personal Finance Group Limited (FGN)	Baa3/P-3	Wm Morrison Supermarkets plc (GBP)	Baa2/P-2
	Baa3/P-3	Woori Card Co Ltd (FGN)	A3
Tesco Personal Finance Plc (FGN)	Baa2/P-2		A3
Thai Beverage Pub Co Ltd (THB)	Baa3	Wuhan Real Estate Dev & Invst Group Co., Ltd (FGN)	Baa3
Tianjin Binhai New Area Const & Investment Grp Co	Baa2		Baa3
Tianjin Binhai New Area Const & Investment Grp Co (CNY)	Baa2	XacBank LLC (FGN)	B3/NP
Tianjin Free Trade Zone Investment Hldg Group C	Baa3	XacBank LLC (MNT)	B3/NP
Tien Phong Commercial Joint Stock Bank (FGN)	B1/NP	XL Axiata Tbk (P.T.) (FGN)	Baa3
	B1/NP	Yes Bank Ltd	Ba1
Tierra del Fuego, Province of (FGN)	B3	Zambia, Govt of (FGN)	Caa1
Tlalnepanitla, Municipality of (MXN)	Ba1		Caa1
Tlaquepaque Municipality of (MXN)	Ba1	Zhengzhou Metro Group Co Ltd (FGN)	A3
Toronto-Dominion Bank (The) (FGN)	Aa3	Zhongyuan Yuzi Investment Hldg Grp Co., Ltd (FGN)	A3

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(cont'd)

OBLIGORS	ISSUER RATING	OBLIGORS	ISSUER RATING
	A3		Baa3
Zhuji State-owned Assets Management Co Ltd (EUR)	Baa3	Zitacuaro, Municipality of (MXN)	B2
Zhuji State-owned Assets Management Co Ltd (USD)	Baa3	Zuercher Kantonalbank (FGN)	Aaa
Zijin Mining Group Co Ltd (FGN)	Baa3		Aaa

Moody's® Public Utility Preferred Stock Yield Averages

	— Aa —											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
2000	6.56	6.62	6.67	6.75	6.81	6.95	6.90	6.81	6.89	6.75	6.67	6.53
2001	6.72	6.63	6.64	6.75	6.76	6.72	6.61	6.48	6.51	6.49	6.48	6.64
2002	6.60	6.54	6.84	6.74	6.73	6.59	6.59	6.68	6.80	6.82	6.81	6.62
2003	6.70	6.68	6.64	6.72	----	----	----	----	----	----	----	----
2004	----	----	----	----	----	----	----	----	----	----	----	----
	— A —											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
2000	6.84	6.80	6.82	6.93	6.94	7.05	7.05	6.96	7.05	7.02	7.14	7.38
2001	7.42	7.38	7.35	7.47	7.48	7.36	7.25	7.07	7.17	7.06	7.17	7.30
2002	7.30	7.22	7.36	7.27	7.29	7.40	7.33	7.20	7.18	7.37	7.38	7.06
2003	7.13	7.01	7.05	6.97	6.83	6.81	6.84	6.77	6.73	6.87	6.84	6.70
2004	6.65	6.71	6.70	7.10	7.42	7.00	6.64	6.38	6.24	6.26	6.19	6.16
2005	6.15	6.29	6.41	6.17	6.24	6.20	6.22	6.21	6.27	6.41	6.31	6.19
2006	6.14	6.10	6.22	6.31	6.32	6.38	6.25	6.19	6.22	6.02	6.01	5.90
2007	5.90	5.85	5.76	5.81	5.88	6.13	6.29	6.09	6.12	6.18	6.17	6.20
2008	5.97	5.84	5.95	5.98	6.02	5.99	5.95	6.03	6.24	6.70	6.85	6.58
2009	6.38	6.48	6.32	6.21	6.20	6.19	6.19	6.12	6.05	5.99	5.98	5.93
2010	5.90	6.01	5.66	5.75	5.72	5.71	6.21	6.22	6.14	5.78	5.57	5.83
2011	5.85	5.65	5.66	5.63	5.63	5.63						
	— Baa —											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
2000	8.26	8.30	8.23	8.27	8.25	8.06	8.09	8.00	8.05	7.81	7.69	7.54
2001	7.53	7.48	7.48	7.59	7.57	7.60	7.42	7.40	7.41	7.40	7.53	7.66
2002	7.62	7.51	7.83	7.62	7.62	7.74	7.64	7.42	7.48	7.59	7.56	7.57
2003	7.61	7.62	7.66	7.51	7.42	7.41	7.24	7.29	7.28	7.26	7.29	7.28
2004	7.20	7.20	7.20	7.27	7.64	7.17	6.89	6.74	6.61	6.53	6.23	6.42
2005	6.35	6.36	6.42	6.41	6.39	6.37	6.35	6.36	6.38	6.40	6.45	6.42
2006	6.41	6.38	6.56	6.64	6.57	6.63	6.42	6.37	6.36	6.23	6.23	6.17
2007	6.08	6.04	6.03	6.12	6.16	6.23	6.51	6.24	6.24	6.27	6.37	6.51
2008	6.37	6.32	6.52	6.62	6.52	6.64	6.68	6.71	6.86	7.20	7.76	7.55
2009	7.14	7.25	7.42	7.40	7.23	7.02	6.88	6.81	6.73	6.72	6.71	6.56
2010	6.78	6.54	6.71	6.77	6.77	6.85	6.76	6.64	6.59	6.64	6.64	6.68
2011	6.67	6.73	6.66	6.64	6.60	6.59						

NOTE: The Aaa and Aa averages have been discontinued because of the lack of 'high-grade' preferred stock issues. Yields are based on prices for the last Friday of each month.

MOODY'S® PREFERRED STOCK RATINGS

CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
00440FAA	☐ Ace Cap Tr II 9.7% cap secs	Baa1	A&O 01	1000	300.000	----	No	Yes
00846NAA	☐ AGFC Cap Tr I 4.18631% tr pfd secs rule 144a	B3	J&J 15	1000	350.000	100.00 fr 01/15/19	No	Yes
01039230	Alabama Power Co 4.52% perp cumulative pfd stk	A3	J,A,J&O 01	100	50.000	102.93 no change	No	Yes
01039220	4.2% perp cumulative pfd stk	A3	J,A,J&O 01	100	135.115	N.C. ----	No	Yes
01039XAA	☐ Alabama Pwr Cap Tr V 5.5% reset tr pfd secs	A2	A&O 01	1000	200.000	----	No	Yes
01039246	Alabama Pwr Co 5% perp cumulative pfd stk class a	A3	J,A,J&O 01	25	10000.000	100.00 no change	No	Yes
01039240	Alabama Pwr Co 4.6% perp pfd stk	A3	J,A,J&O 01	100	87.970	100.00 no change	No	Yes
01039270	4.92% perp pfd stk	A3	J,A,J&O 01	100	73.440	N.C. ----	----	Yes
01039260	4.72% perp pfd stk	A3	J,A,J&O 01	100	50.000	100.00 no change	No	Yes
01039250	4.64% perp pfd stk	A3	J,A,J&O 01	100	60.000	100.00 no change	No	Yes
01527150	Alexandria Real Estate Equities Inc 7% perp cumulative pfd stk conv ser d	Baa2	J,A,J&O 15	25	8800.000	N.C. ----	----	Yes
01903020	Allied Capital Corp 6.875% nt	Baa3	J,A,J&O 15	25	8000.000	100.00 fr 04/15/19	No	Yes
02000212	Allstate Corp 5.625% perp dep shs rep 1/1000th int sh noncumulative pfd stk se	Baa3	J,A,J&O 15	25	20000.000	100.00 no change	No	Yes
---	Alpha Group Jersey Ltd non-cum pfd stk	C	----	1000	200.000	N.C. ----	----	Yes
02593260	American Finl Group Inc 6.25% sub deb	Baa2	M,J,S&D 30	25	6000.000	100.00 no change	No	Yes
02665T86	American Homes 4 Rent 6.25% perp cumulative redeemable pfd shs ser h	Ba1	M,J,S&D 31	25	4000.000	100.00 no change	No	Yes
00538416	Aspen Ins Hldgs Ltd 5.625% perp non cumulative pref shs	Baa3	J,A,J&O 01	25	9000.000	100.00 no change	No	Yes
04548720	Associated Banc Corp 5.875% perp dep shs rep 1/40th int sh non-cumulative pfd stk ser	Baa3	M,J,S&D 15	25	4000.000	100.00 no change	No	Yes
00206R30	AT&T Inc 5.35% global nt	Baa2	F,M,A&N 01	25	46000.000	100.00 no change	No	Yes
054536AC	Axa S A 6.379% perp tier 1 nt fixed/fltg rt ser b rule 144a	Baa1	J&D 14	1000	750.000	100.00 no change	No	Yes
06050517	Bank Amer Corp 6.45% income cap oblig nt (icons)	Baa3	M,J,S&D 15	25	42000.000	100.00 no change	No	Yes
06050519	5.875% perp dep shs rep 1/1000th int sh non-cumulative pfd stk s	Ba1	J,A,J&O 24	25	34160.000	100.00 no change	No	Yes
06050522	6% perp dep shs rep 1/1000th non-cumulative pfd stk ser gg	Ba1	F,M,A&N 16	25	48000.000	----	No	Yes
060505FL	5.875% perp dep shs rep 1/25th int sh pfd stk fixed/fltg rt ser	Ba1	M&S 15	1000	2350.000	100.00 no change	No	Yes
06414969	Bank N S Halifax 5% cad\$ perp non cumulative pfd shs fixed/fltg rt ser 22	Baa3	J,A,J&O 28	25	12000.000	100.00 no change	No	Yes
---	Bank of Ireland (Ireland) pref. a	Ba3	----	1000	50.060	N.C. ----	----	Yes
---	pref. a (l)	Ba3	----	1000	40.000	N.C. ----	----	Yes
---	Bank of Montreal pfd stk	Baa3	M,J,S&D 28	1000	250.000	N.C. ----	----	Yes
06738C77	Barclays Bk PLC mtm zero cpn ser a index-linked (ipath exchange traded nt)	A2	----	50	10000.000	----	No	Yes
06738C82	Barclays Bk PLC 6.278% perp adr rep pfd ser 1 (ads)	Ba3	J&D 15	10000	100.000	100.00 no change	No	Yes
05493740	BB&T Corp 5.625% perp global dep shs repstg 1/1000 non-cumulative pfd stk	Baa1	F,M,A&N 01	25	40000.000	100.00 no change	No	Yes
05493720	5.85% perp global dep shs repstg 1/1000 th non-cumulative pfd st	Baa1	F,M,A&N 01	25	20000.000	100.00 no change	No	Yes
05493760	BB&T Corp 5.2% perp non cumulative dep shs rep 1/1000th pfd stk ser f	Baa1	F,M,A&N 01	25	18000.000	100.00 no change	No	Yes
05493780	5.2% perp non cumulative dep shs rep 1/1000th pfd stk ser g	Baa1	M,J,S&D 01	25	18000.000	100.00 no change	No	Yes
05493787	5.625% perp non cumulative dep shs rep 1/1000th pfd stk ser h	Baa1	M,J,S&D 01	25	17000.000	100.00 no change	No	Yes
---	BBVA Cap Fin SA Unipersonal pfd stk	Ba3	----	1000	500.000	N.C. ----	----	Yes
---	pfd stk	Ba3	----	1000	350.000	N.C. ----	----	Yes
---	BBVA International Ltd pfd stk	Ba3	----	1000	500.000	N.C. ----	----	Yes
078149DV	Bell Tel Co CDA-Bell CDA 7.65% cad\$ prydes rule 144a	Baa2	J&D 30	1000	150.000	----	No	Yes
08442340	Berkley W R Corp 5.625% global sub deb	Baa2	J,A,J&O 30	25	14000.000	100.00 no change	No	Yes
08442360	5.75% global sub deb	Baa2	M,J,S&D 01	25	11600.000	100.00 no change	No	Yes
08442370	Berkley W R Corp 5.7% global sub deb	Baa2	M,J,S&D 30	25	7000.000	100.00 no change	No	Yes
10059920	Boston Edison Co (United States) cum pfd stk	Baa1	F,M,A&N 01	\$100	0.180	N.C. no change	Yes	Yes
10112140	Boston Pptys Inc 5.25% perp cumulative dep shs rep 1/100th pfd stk ser b	Baa2	F,M,A&N 15	25	8000.000	100.00 no change	No	Yes
10922N20	BrightHouse Finl Inc 6.25% global jr sub deb	Ba1	M,J,S&D 15	25	15000.000	100.00 no change	No	Yes
11704350	Brunswick Corp 6.625% global sr nt	Baa2	J,A,J&O 15	25	4600.000	100.00 no change	No	Yes
G1696220	Bunge Ltd 4.875% perp cumulative pref shs conv	Ba2	M,J,S&D 01	100	6000.000	N.C. ----	----	Yes
---	Caixa Geral Fin Ltd pfd/pref stk	B2	----	1000	250.000	N.C. ----	----	Yes
14040H40	Capital One Finl Corp 6% perp non cumulative dep shs rep 1/40th pfd stk ser b	Baa3	M,J,S&D 01	25	35000.000	100.00 no change	No	Yes

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14040H60	6.25% perp non cumulative dep shs rep 1/40th pfd stk ser c	Baa3	M,J,S&D 01	25	20000.000	100.00 no change	No	Yes
14040H70	6.7% perp non cumulative dep shs rep 1/40th pfd stk ser d	Baa3	M,J,S&D 01	25	20000.000	100.00 no change	No	Yes
14040H88	6.2% perp non cumulative dep shs rep 1/40th pfd stk ser f	Baa3	M,J,S&D 01	25	20000.000	100.00 no change	No	Yes
14040H86	5.2% perp non cumulative dep shs rep 1/40th pfd stk ser g	Baa3	M,J,S&D 01	25	24000.000	100.00 no change	No	Yes
14040H84	6% perp non cumulative dep shs rep 1/40th pfd stk ser h	Baa3	M,J,S&D 01	25	20000.000	100.00 no change	No	Yes
14040HBH	Capital One Finl Corp 5.55% perp non cumulative pfd stk fixed/fltg rt ser e	Baa3	J&D 01	1000	1000.000	100.00 no change	No	Yes
15189TAS	Centerpoint Energy Inc 6.125% perp cumulative redeemable pfd stk fixed/fltg rt ser a	Baa3	M&S 01	1000	800.000	100.00 no change	No	Yes
15346WAC	Central Fid Cap Tr I 3.43631% cap tr secs fltg rt ser a	Baa1	J,A,J&O 15	1000	100.000	100.00 fr 04/15/19	No	Yes
125581GU	CIT Group Inc 5.8% perp non cumulative pfd stk fixed/fltg rt ser a	Ba3	J&D 15	1000	325.000	100.00 no change	No	Yes
12589686	CMS Energy Corp 5.625% global jr sub nt	Baa2	M,J,S&D 15	25	8000.000	100.00 no change	No	Yes
12589685	5.875% global jr sub nt	Baa2	J,A,J&O 15	25	10000.000	100.00 no change	No	Yes
20030050	Comcast Corp 2% sub deb equity-linked (zones)	Baa1	J,A,J&O 15	71.52	13982.103	----	No	Yes
20030060	2% sub deb exch (zones)	Baa2	F,M,A&N 15	81.6325	7000.006	---- no change	No	Yes
20759730	Connecticut Light & Power Co (United States) 2% perp pfd stk	Baa2	F,M,A&N 01	50	163.912	108.00 no change	No	Yes
20759783	3.9% perp pfd stk	Baa2	M,J,S&D 01	50	160.000	N.C. ----	No	Yes
20759720	3.8% perp pfd stk \$1.90 ser 1947	Baa2	F,M,A&N 01	50	163.912	105.00 no change	No	Yes
20759760	4.4% perp pfd stk ser 1949	Baa2	F,M,A&N 01	50	200.000	100.00 no change	No	Yes
20759740	4.08% perp pfd stk ser 1949	Baa2	F,M,A&N 01	50	100.000	104.00 no change	No	Yes
20759779	4.96% perp pfd stk ser 1958	Baa2	F,M,A&N 01	50	100.000	100.00 no change	No	Yes
20759777	6.56% perp pfd stk ser 1968	Baa2	F,M,A&N 01	50	200.000	100.00 no change	No	Yes
20759750	4.12% perp pfd stk ser e of 1954	Baa2	F,M,A&N 01	50	200.000	102.00 no change	No	Yes
20759778	Connecticut Lt & Pwr Co 5.28% perp pfd stk	Baa2	J,A,J&O 01	50	188.920	N.C. ----	Yes	Yes
20759782	4.5% perp pfd stk	Baa2	F,M,A&N 01	50	99.300	N.C. ----	Yes	Yes
20759770	3.24% perp pfd stk	Baa2	J,A,J&O 01	50	286.860	N.C. ----	Yes	Yes
20759781	4.5% perp pfd stk ser 1963	Baa2	M,J,S&D 01	50	160.000	101.00 no change	No	Yes
20759762	4.18% perp pfd stk ser f of 1955	Baa2	F,M,A&N 01	50	100.000	100.00 no change	No	Yes
218694AA	Corestates Cap II 3.08631% cap secs fltg rt (skis) rule 144a	A1	J,A,J&O 15	1000	150.000	100.00 fr 01/15/19	No	Yes
21869MAA	Corestates Cap III 3.18613% cap secs fltg rt rule 144a	A1	F,M,A&N 15	1000	300.000	100.00 fr 02/15/19	No	Yes
225313AB	Credit Agricole SA 8.375% perp sub fixed/fltg rt rule 144a	Ba1	A&O 13	1000	1000.000	100.00 no change	No	Yes
---	Credit Suisse AG (Guernsey) Branch tier 1 cap	Ba2	----	1000	3028.000	N.C. ----	Yes	Yes
22989920	Cullen / Frost Bankers Inc 5.375% perp non cumulative pfd stk ser a	Baa2	M,J,S&D 15	25	6000.000	100.00 no change	No	Yes
23385H20	Dairy Farmers of America Inc pfd secs	Ba1	J,A,J&O 16	1000	100.000	N.C. ----	Yes	Yes
---	DBS Group Holdings Ltd capital secs	Baa1	----	1000	805.000	N.C. ----	Yes	Yes
23311PAA	DCP Midstream LP 7.375% perp cumulative redeemable pfd units fixed/fltg rt ser a	B1	J&D 15	1000	500.000	100.00 no change	No	Yes
23311P20	DCP Midstream LP 7.875% perp cumulative redeemable pfd units fixed/fltg rt ser b	B1	M,J,S&D 15	25	6000.000	100.00 no change	No	Yes
23311P30	7.95% perp cumulative redeemable pfd units fixed/fltg rt ser c	B1	J,A,J&O 15	25	4000.000	100.00 no change	No	Yes
---	Depfa Fdg III LP pfd stk	Caa2	----	1000	300.000	N.C. ----	Yes	Yes
25153X20	Deutsche Bk Contingent Cap Tr II 6.55% perp tr pfd secs	B1	F,M,A&N 23	25	32000.000	100.00 no change	No	Yes
25150L10	Deutsche Bk Contingent Cap Tr V 8.05% perp tr pfd secs	B1	M,J,S&D 30	25	44000.000	100.00 no change	No	Yes
---	Deutsche Postbank Fdg Tr I pfd stk	B1	----	1000	300.000	N.C. ----	Yes	Yes
---	Deutsche Postbank Fdg Tr II pfd stk	B1	F,M,A&N 10	1000	500.000	N.C. ----	Yes	Yes
---	Deutsche Postbank Fdg Tr III pfd stk	B1	----	1000	300.000	N.C. ----	Yes	Yes
---	Dexia Funding Luxembourg S A pfd stk	C	----	1000	500.000	N.C. ----	Yes	Yes
254709AN	Discover Finl Svcs 5.5% perp dep shs rep 1/100th int non-cum pfd stk fixed/fltg rt	Ba2	A&O 30	1000	570.000	100.00 no change	No	Yes
25746U84	Dominion Res Inc 5.25% enhanced jr sub nt	Baa3	J,A,J&O 30	25	32000.000	100.00 no change	No	Yes
25746U83	Dominion Res Inc VA New 6.75% equity units ser a	Baa3	F,M,A&N 15	50	25000.000	N.C. ----	Yes	Yes
26156FAA	Dresdner Fdg Trust I 8.151% non-cum pfd stk	Ba1	----	1000	1000.000	N.C. ----	Yes	Yes
26441C30	Duke Energy Corp New 5.125% global jr sub deb	Baa2	J,A,J&O 15	25	20000.000	100.00 no change	No	Yes
26441C40	5.625% global jr sub deb	Baa2	M,J,S&D 15	25	20000.000	100.00 no change	No	Yes
269246BR	E Trade Finl Corp 5.3% perp dep shs rep 1/100 int sh noncum pfd stk fixed fltg rt	Ba2	M&S 15	1000	300.000	100.00 no change	No	Yes
269246BN	5.875% perp non cumulative pfd stk fixed/fltg rt ser a	Ba2	M&S 15	1000	400.000	100.00 no change	No	Yes
27828H30	Eaton Vance Limited Duration Income Fund pfd stk	Aa3	----	1000	190.000	N.C. ----	Yes	Yes
27828H60	pfd stk	Aa3	----	1000	190.000	N.C. ----	Yes	Yes
27828H50	pfd stk	Aa3	----	1000	190.000	N.C. ----	Yes	Yes
27828H40	pfd stk	Aa3	----	1000	190.000	N.C. ----	Yes	Yes
27828H20	pfd stk	Aa3	----	1000	190.000	N.C. ----	Yes	Yes

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MOODY'S® PREFERRED STOCK RATINGS

CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
Eaton Vance Senior Floating Rate Trust								
27828020	auc rt nt.....	Aa3	----	1000	98,500	N.C. ----	----	Yes
27828050	auc rt pfd.....	Aa3	----	1000	98,500	N.C. ----	----	Yes
27828030	auc rt pfd.....	Aa3	----	1000	98,500	N.C. ----	----	Yes
27828040	auc rt pfd.....	Aa3	----	1000	98,500	N.C. ----	----	Yes
Eaton Vance Senior Income Trust								
27826520	auc rt nt.....	Aa3	----	1000	55,000	N.C. ----	----	Yes
27826530	auc rt pfd.....	Aa3	----	1000	55,000	N.C. ----	----	Yes
EFG Hellas Fdg Ltd								
---	perp pfd stk.....	C	----	1000	400,000	N.C. ----	----	Yes
---	pfd stk.....	C	----	1000	200,000	N.C. ----	----	Yes
---	pfd stk.....	C	Nov 03	1000	150,000	N.C. ----	----	Yes
El Paso Energy Cap Tr I								
28367820	4.75% pfd secs conv.....	Baa3	M,J,S&D 30	50	6500,000	100.00 fr 03/31/19	No	Yes
Enbridge Inc								
---	pfd stk.....	Ba2	----	1000	500,000	N.C. ----	----	Yes
29250N86	pfd stk.....	Ba2	----	1000	500,000	N.C. ----	----	Yes
29250N20	cum pfd stk.....	Ba2	F,M,A&N 01	1000	0.125	N.C. ----	----	Yes
Energy Transfer Partners L P								
29278N30	7.375% global perp cumulative redeemable pfd units fixed/fltg rt.....	Ba2	F,M,A&N 15	25	18000,000	100.00 no change	No	Yes
Energy Transfer Partners L P								
29278NAA	6.25% perp cumulative redeemable pfd units fixed/fltg rt ser a.....	Ba2	F&A 15	1000	950,000	---- ----	No	Yes
29278NAB	6.625% perp cumulative redeemable pfd units fixed/fltg rt ser b.....	Ba2	F&A 15	1000	550,000	---- ----	No	Yes
Energy Transfer Partners L P								
29278N40	7.625% perp cumulative redeemable pfd units fixed/fltg rt ser d.....	Ba2	F,M,A&N 15	25	16000,000	100.00 no change	No	Yes
Enlink Midstream Partners Lp								
29336UAH	6% perp cumulative redeemable pfd units fixed/fltg rt ser c.....	Ba3	J&D 15	1000	400,000	---- ----	No	Yes
Financial Sec Assurn Hldgs Ltd								
04623A40	5.6% nt.....	Baa2	J,A,J&O 15	25	4000,000	100.00 fr 07/31/19	No	Yes
31769P40	6.875% quarterly interest bd (quibs).....	Baa2	M,J,S&D 15	25	4000,000	100.00 fr 12/15/19	No	Yes
First Rep Bk San Francisco Calif								
33616C88	5.5% perp non cumulative dep shs rep 1/40th pfd stk ser d.....	Baa3	M,J,S&D 30	25	7000,000	100.00 no change	No	Yes
33616C85	5.7% perp non cumulative dep shs rep 1/40th pfd stk ser f.....	Baa3	M,J,S&D 30	25	4000,000	N.C. ----	----	Yes
First Rep Bk San Francisco Calif								
33616C83	5.5% perp non cumulative dep shs rep 1/40th pfd stk ser g.....	Baa3	M,J,S&D 30	25	6000,000	N.C. ----	----	Yes
First Un Cap II								
33735YAA	7.95% cap secs ser a.....	Baa1	M&N 15	1000	300,000	---- ----	No	Yes
FNB Corp								
30255P10	7.25% perp non cumulative dep shs rep 1/40th pfd stk fixed/fltg.....	Ba2	F,M,A&N 15	25	4000,000	100.00 no change	No	Yes
General Elec Co								
369604BM	4% perp global non cumulative pfd stk fixed/fltg rt ser a.....	Baa3	M,J,S&D 15	100000	22,500	100.00 no change	No	Yes
369604BN	4.1% perp non cumulative pfd stk fixed/fltg rt ser b.....	Baa3	J&D 15	1000	2072,525	100.00 no change	No	Yes
369604BP	4.2% perp non cumulative pfd stk fixed/fltg rt ser c.....	Baa3	J&D 15	1000	1094,100	100.00 no change	No	Yes
369604BQ	5% perp non cumulative pfd stk fixed/fltg rt ser d.....	Baa3	J&D 15	1000	5694,493	100.00 no change	No	Yes
General Mtrs Finl Co Inc								
37045XCM	6.5% perp cumulative pfd stk fixed/fltg rt ser b.....	Ba2	M&S 30	1000	500,000	100.00 no change	No	Yes
General Shopping Brasil S A								
370835AB	10% perp gtd bd rule 144a.....	Caa2	F,M,A&N 09	1000	200,000	100.00 no change	No	Yes
Goldman Sachs Cap II								
381427AA	4% perp normal automatic pfd enhancement cap secs fixed/fltg rt.....	Ba1	M,J,S&D 01	1000	1750,000	---- ----	No	Yes
Goldman Sachs Cap III								
38144QAA	perp normal automatic pfd enhanced cap secs fltg rt (apex).....	Ba1	M,J,S&D 01	1000	500,000	---- ----	No	Yes
Goldman Sachs Cap Tr I								
38143VAA	6.345% tr pfd secs.....	Baa3	F&A 15	1000	2750,000	---- ----	No	Yes
Goldman Sachs Group Inc								
38144L85	mtn zero cpn ser b index-linked.....	A3	----	50	1147,600	N.C. ----	----	Yes
38148B10	6.375% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl.....	Ba1	F,M,A&N 10	25	28000,000	100.00 no change	No	Yes
38145G30	5.5% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fltg.....	Ba1	F,M,A&N 10	25	40000,000	100.00 no change	No	Yes
38148B50	6.3% perp non cumulative dep shs rep 1/1000th pfd stk ser n.....	Ba1	F,M,A&N 10	25	27000,000	100.00 no change	No	Yes
Goldman Sachs Group Inc								
38148BAA	5.7% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg r.....	Ba1	M&N 10	1000	1300,000	100.00 no change	No	Yes
38148BAC	5.3% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg r.....	Ba1	M&N 10	1000	650,000	100.00 no change	No	Yes
38148BAB	5.375% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg.....	Ba1	M&N 10	1000	2000,000	100.00 no change	No	Yes
Goldman Sachs Group Inc								
38144X50	6.2% perp non-cumulative dep sh rep 1/1000th pfd ser b.....	Ba1	F,M,A&N 10	25	32000,000	100.00 no change	No	Yes
38143Y66	3.75% perp non-cumulative dep sh rep 1/1000th pfd stk fltg rt se.....	Ba1	F,M,A&N 10	25	28000,000	100.00 no change	No	Yes
38144X60	4% perp non-cumulative fltg rt dep sh rep 1/1000th pfd ser c.....	Ba1	F,M,A&N 10	25	8000,000	100.00 no change	No	Yes
38144G80	4% perp non-cumulative fltg rt dep sh rep 1/1000th pfd stk ser d.....	Ba1	F,M,A&N 10	25	30000,000	100.00 no change	No	Yes
Government Ppty Income Tr								
38376A20	5.875% sr nt.....	Baa3	M,J,S&D 01	25	12000,000	100.00 no change	No	Yes
GS Fin Corp								
36227320	mtn zero cpn ser a index-linked.....	A3	----	50	300,000	N.C. ----	----	Yes
Hanover Ins Group Inc								
41086720	6.35% global sub deb.....	Ba1	M,J,S&D 30	25	7000,000	100.00 no change	No	Yes
HSBC Hldgs PLC								
40428060	6.2% perp non-cumulative dep sh rep 1/40th dep ser a.....	Baa2	M,J,S&D 15	25	52200,000	100.00 no change	No	Yes

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CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
---	HSH N Fdg I pfd stk.....	C	F,M,A&N 04	1000	500.000	N.C. ---	---	Yes
---	HSH N Fdg II 7.25% pfd stk.....	C	---	1000	500.000	N.C. ---	---	Yes
446150AL	Huntington Bancshares Inc 5.7% perp dep shs rep 1/100th int sh noncum pfd stk fixed/fltg s.....	Baa3	J,A,J&O 15	1000	500.000	100.00 no change	No	Yes
44965TAA	ILFC E Cap Tr I 4.33963% ecaps fixed/fltg rt rule 144a.....	Ba1	J&D 21	1000	600.000	100.00 fr 12/21/19	No	Yes
44965UAA	ILFC E Cap Tr II 6.25% ecaps fixed/fltg rt rule 144a.....	Ba1	J&D 21	1000	400.000	100.00 fr 12/21/19	No	Yes
45543420	Indianapolis Power & Light Co 4% pfd.....	Baa3	J,A,J&O 01	\$100	1.000	N.C. no change	Yes	Yes
45543487	5.65% perp cumulative pfd stk.....	Baa3	J,A,J&O 01	100	500.000	100.00 no change	No	Yes
---	Innovate Hldgs Ltd pfd stk.....	Ba3	---	1000	500.000	N.C. ---	---	Yes
45822P20	Integrus Energy Group Inc 6% jr sub nt fixed/fltg rt.....	Baa2	F,M,A&N 01	25	16000.000	100.00 no change	No	Yes
45974560	International Lease Finance Corp auction mkt pfd a.....	Ba2	---	\$100000	0.000	N.C. no change	---	Yes
45974570	auction mkt pfd b.....	Ba2	---	\$100000	0.000	N.C. no change	---	Yes
46107085	Interstate Pwr & Lt Co 5.1% perp cumulative pfd stk ser d.....	Baa3	M,J,S&D 15	25	8000.000	100.00 no change	No	Yes
45031U88	iStar Finl Inc 4.5% perp cumulative pfd stk conv ser j.....	B2	M,J,S&D 15	50	3500.000	100.00 no change	No	Yes
45031U40	iStar Finl Inc 8% perp cumulative pfd stk ser c.....	B2	M,J,S&D 15	25	4000.000	100.00 no change	No	Yes
45031U70	7.65% perp cumulative pfd stk ser g.....	B2	M,J,S&D 15	25	3200.000	100.00 no change	No	Yes
45031U80	7.5% perp cumulative pfd stk ser i.....	B2	M,J,S&D 15	25	5000.000	100.00 no change	No	Yes
46625H76	J P Morgan Chase & Co global mtn zero cpn ser e index-linked (keynotes etns).....	A2	---	50	500.000	N.C. ---	---	Yes
48128BAD	J P Morgan Chase & Co 4.625% perp dep shs rep 1/10th int non-cum pfd stk fixed/fltg rt.....	Baa2	M&N 01	1000	1257.500	100.00 no change	No	Yes
48128B65	5.75% perp dep shs rep 1/400th int sh non-cumulative pfd stk ser.....	Baa2	M,J,S&D 01	25	59000.000	100.00 no change	No	Yes
46625HHA	5.99038% perp non cumulative dep shs rep 1/10th pfd stk fixed/fl.....	Baa2	A&O 30	1000	6000.000	100.00 no change	No	Yes
48127FAA	5% perp non cumulative dep shs rep 1/10th pfd stk fixed/fltg rt.....	Baa2	J&J 01	1000	2500.000	100.00 no change	No	Yes
46625HKK	5.3% perp non cumulative dep shs rep 1/10th pfd stk fixed/fltg r.....	Baa2	F,M,A&N 01	1000	2000.000	100.00 no change	No	Yes
46625HJW	6.125% perp non cumulative dep shs rep 1/10th pfd stk fixed/fltg.....	Baa2	A&O 30	1000	1000.000	100.00 no change	No	Yes
48126HAC	6.1% perp non cumulative dep shs rep 1/10th pfd stk fixed/fltg r.....	Baa2	J,A,J&O 01	1000	1600.000	100.00 no change	No	Yes
46625HJQ	6.75% perp non cumulative dep shs rep 1/10th pfd stk fixed/fltg.....	Baa2	F&A 01	1000	2000.000	100.00 no change	No	Yes
48126HAA	6% perp non cumulative dep shs rep 1/10th pfd stk fixed/fltg rt.....	Baa2	F&A 01	1000	1500.000	100.00 no change	No	Yes
48124BAC	5.15% perp non cumulative dep shs rep 1/10th pfd stk ser q.....	Baa2	M&N 01	1000	1500.000	---- ----	No	Yes
48127X54	J P Morgan Chase & Co 6.1% perp non cumulative dep shs rep 1/400th pfd stk ser aa.....	Baa2	M,J,S&D 01	25	52000.000	100.00 no change	No	Yes
48127V82	6.15% perp non cumulative dep shs rep 1/400th pfd stk ser bb.....	Baa2	M,J,S&D 01	25	44000.000	100.00 no change	No	Yes
46637G12	5.45% perp non cumulative dep shs rep 1/400th pfd stk ser p.....	Baa2	M,J,S&D 01	25	36000.000	100.00 no change	No	Yes
48127A16	6.7% perp non cumulative dep shs rep 1/400th pfd stk ser t.....	Baa2	M,J,S&D 01	25	34000.000	100.00 no change	No	Yes
48124670	6.3% perp non cumulative dep shs rep 1/400th pfd stk ser w.....	Baa2	M,J,S&D 01	25	34000.000	100.00 no change	No	Yes
48127R46	6.125% perp non cumulative dep shs rep 1/400th pfd stk ser y.....	Baa2	M,J,S&D 01	25	48000.000	100.00 no change	No	Yes
---	Jyske Bank A/S (Denmark) 6% pfd cap sec.....	Ba1	---	1000	125.000	N.C. ---	---	Yes
482588AC	K N Cap Tr I 8.56% trups ser b.....	Baa3	A&O 15	1000	100.000	100.00 fr 04/15/19	No	Yes
482917AA	K N Cap Tr III 7.63% cap secs.....	Baa3	A&O 15	1000	175.000	---- ----	No	Yes
48840120	Kemper Corp 7.375% global sub deb.....	Ba1	F,M,A&N 27	25	6000.000	100.00 no change	No	Yes
49326787	Keycorp 5.65% perp dep shs rep 1/40th int sh non-cumulative pfd stk ser.....	Baa3	M,J,S&D 15	1000	425.000	100.00 no change	No	Yes
49446R74	Kimco Rlty Corp 5.625% perp cumulative dep shs rep 1/1000th pfd stk cl k.....	Baa2	J,A,J&O 15	25	7000.000	100.00 no change	No	Yes
49446R73	5.125% perp dep shs rep 1/1000 cumulative redeemable pfd stk cla.....	Baa2	A&O 15	25	9000.000	100.00 no change	No	Yes
49446R71	5.25% perp dep shs rep 1/1000 sh cumulative redeemable pfd stk c.....	Baa2	J,A,J&O 15	25	9200.000	100.00 no change	No	Yes
49446R77	Kimco Rlty Corp 5.5% perp dep shs repstg 1/1000 cumulative redeemable pfd stk cl.....	Baa2	J,A,J&O 15	25	9000.000	100.00 no change	No	Yes
49446R79	6% perp dep shs repstg 1/1000th cumulative redeemable pfd stk se.....	Baa2	J,A,J&O 15	25	16000.000	100.00 no change	No	Yes
49455T20	Kinder Morgan GP Inc pfd stock.....	Ba1	J,A,J&O 16	1000	100.000	N.C. ---	---	Yes
534187AU	Lincoln Natl Corp Ind 4.509% cap secs fixed/fltg rt.....	Baa3	A&O 20	1000	500.000	100.00 fr 04/20/19	No	Yes
55276G30	MBIA Ins Corp pfd stk.....	C	---	1000	50.000	N.C. ---	---	Yes
55276G40	pfd stk.....	C	---	1000	50.000	N.C. ---	---	Yes
55276G20	pfd stk.....	C	---	1000	50.000	N.C. ---	---	Yes
591560AA	MetLife Cap Tr IV 7.875% surplus tr secs fixed/fltg rt exch rule 144a.....	Baa2	J&D 15	1000	700.000	100.00 fr 12/15/32	No	Yes
59156R87	Metlife Inc 5.625% perp dep shs rep 1/1000 int sh noncumulative pfd stk ser.....	Baa2	M,J,S&D 15	25	28000.000	100.00 no change	No	Yes

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MOODY'S® PREFERRED STOCK RATINGS

RES 589

CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
59156RBP	Metlife Inc 5.25% perp non cumulative pfd stk fixed/fltg rt ser c.....	Baa3	J&D 15	1000	1500.000	100.00 no change	No	Yes
59156R50	Metlife Inc 4% perp non-cumulative pfd stk fltg rt ser a.....	Baa3	M,J,S&D 15	25	24000.000	100.00 no change	No	Yes
59156RBT	Metlife Inc 5.875% perp non-cumulative sub pfd stk fixed/fltg rt ser d.....	Baa2	M&S 15	1000	500.000	100.00 no change	No	Yes
61763E20	Morgan Stanley 6.875% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl.....	Ba1	J,A,J&O 15	25	34000.000	100.00 no change	No	Yes
61761J40	Morgan Stanley 6.375% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl.....	Ba1	J,A,J&O 15	25	1600.000	100.00 no change	No	Yes
61762V20	Morgan Stanley 7.125% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl.....	Ba1	J,A,J&O 15	25	30000.000	100.00 no change	No	Yes
61762V60	5.85% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl.....	Ba1	J,A,J&O 15	25	40000.000	100.00 no change	No	Yes
61762V50	6.625% perp non cumulative dep shs rep 1/1000th pfd stk ser g.....	Ba1	J,A,J&O 15	25	20000.000	100.00 no change	No	Yes
617474AA	Morgan Stanley 5.55% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg.....	Ba1	J&J 15	1000	1500.000	100.00 no change	No	Yes
61761J0K	5.45% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg.....	Ba1	J&J 15	1000	1300.000	100.00 no change	No	Yes
61747S50	Morgan Stanley 4% perp non-cumulative dep sh rep 1/1000th pfd stk fltg rt ser a.....	Ba1	J,A,J&O 15	25	40000.000	100.00 no change	No	Yes
61748087	Morgan Stanley pfd stk.....	Ba1	---	1000	520.000	N.C. ---	---	Yes
G6381216	National Westminster Bank Plc (United Kingdom) non-cum pfd stk.....	Ba1	---	1000	140.000	N.C. ---	---	Yes
62874WAB	NBC Asset Tr pfd stk.....	Ba1	---	1000	350.000	N.C. ---	---	Yes
63946CAE	NBCUniversal Enterprise Inc 5.25% perp pfd stk ser a rule 144a.....	Baa3	M,J,S&D 19	1000	724.700	100.00 no change	No	Yes
---	NBP Preferred Capital I LLC non cum pref shs.....	Ba1	---	1000	0.000	N.C. ---	---	-
---	NBP Preferred Capital III, LLC 7.375% pfd tr secs.....	Ba1	---	1000	200.000	N.C. ---	---	Yes
64944520	New York Cmnty Bancorp Inc 6.375% perp non cumulative dep shs rep 1/40th pfd stk fixed/fltg.....	Ba1	M,J,S&D 17	25	20000.000	100.00 no change	No	Yes
64944P30	New York Cmnty Cap Tr V 6% bifurcated option nt unit secs.....	Baa3	F,M,A&N 01	50	4800.000	N.C. ---	---	Yes
65352230	Niagara Mohawk Power Corp (United States) 3.60% pfd.....	Baa1	---	\$100	3.500	N.C. no change	Yes	-
65352240	3.90% pfd.....	Baa1	---	\$100	2.400	N.C. no change	Yes	-
65352277	Niagara Mohawk Pwr Corp 7.655% perp cumulative pfd stk fixed/fltg ser d.....	Baa1	M,J,S&D 31	50	3000.000	100.00 no change	No	Yes
65473P88	NiSource Inc 6.5% perp dep shs rep 1/1000th int sh pfd stk fixed/fltg ser b.....	Ba1	M,J,S&D 15	25	20000.000	100.00 no change	No	Yes
65473PAC	5.65% perp non-cumulative pfd secs fixed/fltg rt ser a rule 144a.....	Ba1	J&D 15	1000	400.000	100.00 no change	No	Yes
67021C30	Nstar Electric Co 4.78% perp pfd stk.....	Baa1	F,M,A&N 01	100	2419.350	102.80 no change	No	Yes
67058H30	NuStar Energy L P 7.625% gtd perp cumulative pfd units fixed/fltg rt ser b.....	B1	M,J,S&D 15	1000	350.000	100.00 no change	No	Yes
67058H20	NuStar Energy L P 8.5% perp cumulative pfd units fixed/fltg rt ser a.....	B1	M,J,S&D 15	25	8000.000	100.00 no change	No	Yes
67058H40	9% perp cumulative redeemable pfd units fixed/fltg rt ser c.....	B1	M,J,S&D 15	25	6000.000	100.00 no change	No	Yes
---	OKO Bank pfd stk.....	Baa3	---	1000	10000.000	N.C. ---	---	Yes
69430870	Pacific Gas & Elec Co 4.8% perp pfd stk.....	Ba1	F,M,A&N 15	25	793.040	N.C. ---	---	Yes
69430860	5% perp pfd stk.....	Ba1	F,M,A&N 15	25	163.960	100.00 no change	No	Yes
69430880	Pacific Gas & Electric Co (United States) 4.5% perp 1st pfd stk.....	Ba1	F,M,A&N 15	25	611.142	N.C. ---	No	Yes
69430840	perp 1st pfd stk.....	Ba1	F,M,A&N 15	\$25	114.440	N.C. no change	Yes	Yes
69430830	5.5% perp nonredeemable 1st pfd stk.....	Ba1	F,M,A&N 15	25	1173.163	N.C. ---	No	No
69430820	6% perp nonredeemable 1st pfd stk.....	Ba1	F,M,A&N 15	25	4211.661	N.C. ---	No	No
69430850	5% perp redeemable 1st pfd stk.....	Ba1	F,M,A&N 15	25	1778.172	N.C. ---	No	Yes
69430888	pfd stk.....	Ba1	F,M,A&N 15	\$25	40.000	N.C. no change	Yes	Yes
69511488	Pacificorp 7% perp pfd stk.....	Baa2	F,M,A&N 15	100	18.000	N.C. ---	---	Yes
69511480	6% perp pfd stk.....	Baa2	F,M,A&N 15	100	6.000	---	---	Yes
71270420	Peoples Utd Finl Inc 5.625% perp non cumulative pfd stk fixed/fltg rt ser a.....	Ba1	M,J,S&D 15	25	10000.000	100.00 no change	No	Yes
20450X20	Phoenix Loan Hldgs pfd stk.....	Ba1	---	1000	35.000	N.C. ---	---	Yes
---	Pohjola Bank plc perp flt rt hybrid tier 1 nt.....	Baa3	---	1000	60.000	N.C. ---	---	Yes
---	tier 1 capital.....	Baa3	---	1000	10000.000	N.C. ---	---	Yes
74043488	PreferredPlus Tr Ctf 8.375% tr pfd secs ser czn-1.....	Caa1	A&O 01	25	1380.000	100.00 fr 10/01/19	No	Yes
73941X58	PreferredPlus Tr Ctf 0.325% tr pfd secs ser rrd-1 cl b.....	B3	A&O 15	25	2400.000	---	no change	No
73941X59	PreferredPlus Tr Ctf 6.3% tr pfd secs ser rrd-1 cl a.....	B3	A&O 15	25	2400.000	---	no change	No
743315AU	Progressive Corp Ohio 5.375% perp cumulative pfd shs fixed/fltg rt ser b.....	Baa1	M&S 15	1000	500.000	100.00 no change	No	Yes
743863AA	Provident Fing Tr I 7.405% cap secs.....	Baa3	M&S 15	1000	300.000	---	---	No
G7293H18	Prudential PLC 6.5% perp sr sub cap secs exch.....	Baa1	M,J,S&D 23	25	12000.000	100.00 no change	No	Yes

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69360J66	PS Business Pks Inc 5.75% perp cumulative dep shs rep 1/1000th pfd stk ser u	Baa2	M,J,S&D 31	25	8000.000	100.00 no change	No	Yes
69360J64	5.7% perp cumulative dep shs rep 1/1000th pfd stk ser v	Baa2	Jun 30	25	4000.000	100.00 no change	No	Yes
69360J62	5.2% perp cumulative dep shs rep 1/1000th pfd stk ser w	Baa2	M,J,S&D 31	25	6600.000	100.00 no change	No	Yes
69360J57	PS Business Pks Inc 5.2% perp dep shs rep 1/1000 sh cumulative pfd stk ser y	Baa2	M,J,S&D 29	25	8000.000	100.00 no change	No	Yes
69360J59	5.25% perp dep shs rep 1/1000th cumulative pfd stk ser x	Baa2	M,J,S&D 28	25	8000.000	100.00 no change	No	Yes
---	Rabobank Cap Fdg Tr IV pfd stk	Baa3	---	1000	350.000	N.C. ---	---	Yes
749770AQ	Rabobank Nederland NV 11% perp non cumulative cap secs fixed/fltg rt rule 144a	Baa3	J&D 30	1000	2868.297	100.00 no change	No	Yes
74925YAD	RBC Cap Tr pfd stk	Baa3	---	1000	500.000	N.C. ---	---	Yes
74927PAA	Rbs Cap Tr II 6.425% perp non-cumulative tr pfd secs	Ba2	J&D 31	1000	650.000	100.00 no change	No	Yes
7591EP50	Regions Finl Corp New 6.375% perp non cumulative dep shs rep 1/40th pfd stk fixed/fltg	Ba1	M,J,S&D 15	25	20000.000	100.00 no change	No	Yes
7591EP30	6.375% perp non cumulative dep shs rep 1/40th pfd stk ser a	Ba1	M,J,S&D 15	25	20000.000	100.00 no change	No	Yes
75935180	Reinsurance Group Amer Inc 5.75% global sub deb fixed/fltg rt	Baa2	M,J,S&D 15	25	16000.000	100.00 no change	No	Yes
75935170	6.2% global sub deb fixed/fltg rt	Baa2	M,J,S&D 15	25	16000.000	100.00 no change	No	Yes
15189T20	Reliant Energy Inc zero premium exch sub nt fltg rt equity-linked (zens)	Baa2	M,J,S&D 15	58.25	17167.382	---	No	Yes
75968N30	RenaissanceRe Hldgs Ltd 5.75% perp dep shs rep 1/1000 int sh preference shs ser f	Baa2	M,J,S&D 01	25	10000.000	100.00 no change	No	Yes
G7498P11	RenaissanceRe Hldgs Ltd 5.375% perp pref shs ser e	Baa2	M,J,S&D 01	25	11000.000	100.00 no change	No	Yes
---	RESPARCS Funding LP I 8% pfd secs	C	---	1000	300.000	N.C. ---	---	Yes
78010A39	Royal Bank of Canada non-cum pfd stk	Baa3	---	1000	61.000	N.C. ---	---	Yes
---	pfd stk	Baa3	---	1000	300.000	N.C. ---	---	Yes
---	Royal Bank of Scotland Group plc tier i capital	Ba2	Monthly	1000	1300.000	N.C. ---	---	Yes
78010260	Royal Bk CDA Montreal Que 4.6% cad\$ perp non cumulative 1st pfd shs ser ac	Baa3	F,M,A&N 24	25	8000.000	100.00 no change	No	Yes
78010276	4.5% cad\$ perp non cumulative 1st pfd shs ser ae	Baa3	F,M,A&N 24	25	10000.000	100.00 no change	No	Yes
78010A41	5% cad\$ perp non cumulative 1st pfd shs ser aj	Baa3	F,M,A&N 24	25	14000.000	100.00 no change	No	Yes
78010A33	5.6% cad\$ perp non cumulative 1st pfd shs ser al	Baa3	F,M,A&N 24	25	8000.000	100.00 no change	No	Yes
78008550	pfd stk	Baa3	---	1000	300.000	N.C. ---	---	Yes
78010255	pfd stk	Baa3	---	1000	250.000	N.C. ---	---	Yes
78010265	pfd stk	Baa3	---	1000	200.000	N.C. ---	---	Yes
78008544	pfd stk	Baa3	---	1000	300.000	N.C. ---	---	Yes
780097AU	Royal Bk Scotland Grp PLC 5.123% perp non cumulative ads rep dlr pref shs ser u	Ba2	M&S 31	100000	15.000	100.00 no change	No	Yes
780097AH	Royal Bk Scotland Grp PLC 7.648% perp pfd secs	Ba1	M&S 30	1000	1200.000	100.00 no change	No	Yes
---	RZB Fin (Jersey) III Ltd pfd stk	Ba3	---	1000	200.000	N.C. ---	---	Yes
78387G30	SBC Communications Inc 7% nt (pines)	Baa2	M,J,S&D 01	25	20000.000	100.00 fr 06/01/19	No	Yes
78407R20	☐ SCE Tr II 5.1% perp tr pfd secs	Baa2	M,J,S&D 15	25	16000.000	100.00 no change	No	Yes
78409B20	☐ SCE Tr III 5.75% perp tr pfd secs fixed/fltg rt	Baa2	M,J,S&D 15	25	11000.000	100.00 no change	No	Yes
78409G20	☐ SCE Tr IV 5.375% perp tr pref secs fixed/fltg rt ser j	Baa2	M,J,S&D 15	25	13000.000	100.00 no change	No	Yes
78409W20	☐ SCE Tr V 5.45% perp cumulative tr pfd secs fixed/fltg rt ser k	Baa2	M,J,S&D 15	25	12000.000	100.00 no change	No	Yes
78410V20	☐ SCE Tr VI 5% perp gtd tr pref secs	Baa2	M,J,S&D 15	25	19000.000	100.00 no change	No	Yes
808513AR	Schwab Charles Corp New 5% perp dep shs rep 1/100th int non-cum pfd stk fixed/fltg rt se	Baa2	J&D 01	1000	500.000	100.00 no change	No	Yes
808513AE	7% perp global non-cumulative pfd stk fixed/fltg rt ser a	Baa2	F&A 01	1000	400.000	100.00 no change	No	Yes
808513AP	4.625% perp non cumulative dep shs rep 1/100th pfd stk fixed/flt	Baa2	M&S 01	1000	600.000	100.00 no change	No	Yes
80851340	Schwab Charles Corp New 6% perp non cumulative dep shs rep 1/40th pfd stk ser c	Baa2	M,J,S&D 01	25	24000.000	100.00 no change	No	Yes
80851360	5.95% perp non cumulative dep shs rep 1/40th pfd stk ser d	Baa2	M,J,S&D 01	25	30000.000	100.00 no change	No	Yes
81630040	Selective Ins Group Inc 5.875% sr nt	Baa2	F,M,A&N 15	25	7000.000	100.00 no change	No	Yes
81721M20	Senior Hsg Pptys Tr 5.625% sr nt	Baa3	F,M,A&N 01	25	14000.000	100.00 no change	No	Yes
78440X50	SL Green Realty Corp 6.5% perp cumulative pfd stk ser i	Ba1	J,A,J&O 15	25	8000.000	100.00 no change	No	Yes
---	SMFG Pfd Cap GBP 2 Ltd pfd stk	Baa3	---	1000	250.000	N.C. ---	---	Yes
---	SMFG Preferred Cap JPY 2 Ltd pfd stk	Baa3	---	1000	125.700	N.C. ---	---	Yes
---	pfd stk	Baa3	---	1000	2.000	N.C. ---	---	Yes
---	pfd stk	Baa3	---	1000	33.000	N.C. ---	---	Yes
---	pfd stk	Baa3	---	1000	1400.000	N.C. ---	---	Yes
---	pfd stk	Baa3	---	1000	113.000	N.C. ---	---	Yes

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MOODY'S® PREFERRED STOCK RATINGS

CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
---	pdf stk.....	Baa3	---	1000	1400.000	N.C. ---	---	Yes
83367TBF	Societe Generale 7.875% perp sub nt resettable fixed/fltg rt rule 144a.....	Ba2	J&D 18	1000	1750.000	100.00 no change	No	Yes
84240050	Southern Calif Edison Co 4.78% perp cap secs.....	Baa2	F,M,A&N 31	25	48.240	100.00 no change	No	Yes
842400FU	6.25% perp pref stk fixed/fltg rt ser e.....	Baa2	F&A 01	1000	250.000	100.00 no change	No	Yes
84240040	Southern California Edison Co 4.32% perp cumulative pfd stk.....	Baa2	M,J,S&D 30	25	1653.429	115.00 no change	No	Yes
84240030	4.24% perp cumulative pfd stk.....	Baa2	F,M,A&N 31	25	1200.000	103.20 no change	No	Yes
84258730	Southern Co 5.25% global jr sub nt ser 2016a.....	Baa3	J,A,J&O 01	25	32000.000	100.00 no change	No	Yes
84258720	6.25% jr sub nt ser 2015a.....	Baa3	J,A,J&O 15	25	35000.000	100.00 no change	No	Yes
84258740	Southern Co 5.25% jr sub nt ser 2017b.....	Baa3	M,J,S&D 01	25	18000.000	100.00 no change	No	Yes
84860W20	Spirit Rlty Cap Inc 6% perp cumulative redeemable pfd stk ser a.....	Ba1	M,J,S&D 31	25	6000.000	100.00 no change	No	Yes
853254AB	Standard Chartered Plc 7.014% perp adr rep non cumulative pref shs fixed/fltg rt rule 1.....	Ba1	J&J 30	1000	750.000	100.00 no change	No	Yes
853254AA	4.03038% perp adr rep non cumulative pref shs fixed/fltg rt rule.....	Ba1	J&J 30	100000	7.500	100.00 no change	No	Yes
857477BA	State Str Corp 5.625% perp dep shs rep 1/100th int sh pfd stk fixed/fltg rt ser.....	Baa1	J&D 15	1000	500.000	100.00 no change	No	Yes
86679630	Sun Life Finl Inc pdf stk.....	Baa1	---	1000	325.000	N.C. ---	---	Yes
86943520	Sutton Capital Trust I pdf stk.....	Baa2	---	1000	50.000	N.C. ---	---	Yes
86943V20	Sutton Capital Trust II pdf stk.....	Baa2	---	1000	50.000	N.C. ---	---	Yes
86943W20	Sutton Capital Trust III pdf stk.....	Baa2	---	1000	50.000	N.C. ---	---	Yes
86943X20	Sutton Capital Trust IV pdf stk.....	Baa2	---	1000	50.000	N.C. ---	---	Yes
---	Svenska Handelsbanken AB pdf stk.....	Baa3	---	1000	15.000	N.C. ---	---	Yes
---	Swedbank AB 4% pfd stk.....	Baa3	---	1000	14.000	N.C. ---	---	Yes
87239GAB	TD Capital Tr IV pdf stk.....	Baa1	---	1000	450.000	N.C. ---	---	Yes
87239GAA	pdf stk.....	Baa1	---	1000	550.000	N.C. ---	---	-
87239GAC	pdf stk.....	Baa1	---	1000	750.000	N.C. ---	---	Yes
---	Toronto-Dominion Bank (The) pdf stk.....	Baa1	---	1000	200.000	N.C. ---	---	Yes
90297375	U S Bancorp DE 5.5% perp dep shs rep 1/1000th int sh non-cumulative pfd stk ser.....	A3	J,A,J&O 15	25	23000.000	100.00 no change	No	Yes
81668828	Valero Energy Corp 2% pfd stk.....	Ba1	J,A,J&O 16	1000	250.000	N.C. ---	---	Yes
92780471	Virginia Elec & Pwr Co money mkt pfd june.....	Baa1	---	\$100000	0.000	N.C. no change	Yes	-
929089AG	Voya Finl Inc 6.125% perp noncumulative prf stk fixed/fltg rt ser a.....	Ba2	M&S 15	1000	325.000	100.00 no change	No	Yes
929768AA	<input checked="" type="checkbox"/> Wachovia Cap Tr II 2.93631% cap secs fltg rt.....	Baa1	J,A,J&O 15	1000	300.000	100.00 fr 01/15/19	No	Yes
92978AAA	<input checked="" type="checkbox"/> Wachovia Cap Tr III 5.57% perp fixed/fltg rt wachovia income tr secs (wits).....	Baa2	M,J,S&D 15	1000	2500.000	100.00 no change	No	Yes
93883760	Washington Gas Light Co 5% perp pfd stk.....	Baa1	F,M,A&N 01	100	60.000	N.C. ---	No	Yes
93883750	Washington Gas Lt Co 4.8% perp pfd stk.....	Baa1	F,M,A&N 01	100	142.060	100.00 no change	No	Yes
93883720	4.25% perp pfd stk.....	Baa1	F,M,A&N 01	100	66.300	100.00 no change	No	Yes
05379HAA	Washington Wtr Pwr Cap II 3.61313% cap secs fltg rt ser b.....	Baa3	M,J,S&D 01	1000	50.000	100.00 fr 06/01/19	No	Yes
94789050	Webster Finl Corp 5.25% perp dep shs rep 1/1000 int sh noncumulative pfd stk ser f.....	Baa3	M,J,S&D 15	25	6000.000	100.00 no change	No	Yes
94988U65	Wells Fargo & Co 5.625% global dep shs rep 1/1000 perp non-cumulative pfd stk ser.....	Baa2	M,J,S&D 15	25	24000.000	100.00 no change	No	Yes
94988U73	6% perp non cumulative dep shs rep 1/1000th pfd stk ser v cl a.....	Baa2	M,J,S&D 15	25	36000.000	100.00 no change	No	Yes
94988U71	5.7% perp non cumulative dep shs rep 1/1000th pfd stk ser w.....	Baa2	M,J,S&D 15	25	35000.000	100.00 no change	No	Yes
94988U67	5.5% perp non cumulative dep shs rep 1/1000th pfd stk ser x.....	Baa2	M,J,S&D 15	25	40000.000	100.00 no change	No	Yes
94974646	Wells Fargo & Co New 6.625% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl.....	Baa2	M,J,S&D 15	25	30000.000	100.00 no change	No	Yes
94974655	5.85% perp non cumulative dep shs rep 1/1000th pfd stk fixed/flt.....	Baa2	M,J,S&D 15	25	60000.000	100.00 no change	No	Yes
94974674	5.2% perp non cumulative dep shs rep 1/1000th pfd stk ser n cl a.....	Baa2	M,J,S&D 15	25	27000.000	100.00 no change	No	Yes
94974672	5.125% perp non cumulative dep shs rep 1/1000th pfd stk ser o.....	Baa2	M,J,S&D 15	25	24000.000	100.00 no change	No	Yes
94974665	5.25% perp non cumulative dep shs rep 1/1000th pfd stk ser p.....	Baa2	M,J,S&D 15	25	23000.000	100.00 no change	No	Yes
94974636	6% perp non cumulative dep shs rep 1/1000th pfd stk ser t.....	Baa2	M,J,S&D 15	25	28000.000	100.00 no change	No	Yes
949746RG	Wells Fargo & Co New 5.9% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg r.....	Baa2	J&D 15	1000	2000.000	100.00 no change	No	Yes
949746RN	5.875% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg.....	Baa2	J&D 15	1000	2000.000	100.00 no change	No	Yes
94974680	Wells Fargo & Co New 7.5% perp non cumulative pfd stk conv ser l cl a.....	Baa2	M,J,S&D 15	1000	4025.000	--- ---	No	Yes

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CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
949746PM	Wells Fargo & Co New 6.55819% perp non cumulative pfd stk fixed/fltg rt ser k cl a.....	Baa2	M&S 15	1000	3500.000	100.00 fr 03/15/19	No	Yes
94978SAA	Wells Fargo Cap X 5.95% cap secs	Baa1	J&D 15	1000	750.000	---- ----	No	Yes
98372PAJ	XL Cap Ltd 4.89381% perp non cumulative pref shs fixed/fltg rt ser e.....	Baa2	A&O 15	1000	1000.000	100.00 no change	No	Yes
---	XL Group Ltd pfd stk.....	Baa2	----	1000	350.000	N.C. ----	----	Yes
98973A10	Zions Bancorporation 4% perp non cumulative dep shs rep 1/40th pfd stk fltg rt ser a.....	Ba2	M,J,S&D 15	25	9600.000	100.00 no change	No	Yes
---	Zurich Insurance Co Ltd pfd stk.....	A3	----	1000	143.000	N.C. ----	----	Yes

Notes: All preferred stocks allow corporate holders a 70% dividend exclusion from taxable income, except for certain utility issues which are identified by a "No" in the new money column.
 § Involuntary liquidation price. † Stated value.

⌚ Gtd. by Nustar Logistics L P

Industrial Development Revenue Bonds

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Alabama							
5/24/2016	155	Black Belt Energy Gas Dist	20	12/1/2018	Aa2	Ser 2016a	----
5/24/2016	20	Black Belt Energy Gas Dist	20	6/1/2019	Aa2	Ser 2016a	----
5/24/2016	160	Black Belt Energy Gas Dist	20	12/1/2019	Aa2	Ser 2016a	----
5/24/2016	700	Black Belt Energy Gas Dist	20	6/1/2020	Aa2	Ser 2016a	----
5/24/2016	165	Black Belt Energy Gas Dist	20	12/1/2020	Aa2	Ser 2016a	----
5/24/2016	250	Black Belt Energy Gas Dist	20	6/1/2021	Aa2	Ser 2016a	----
5/24/2016	522,910	Black Belt Energy Gas Dist	20	7/1/2046	Aa2	Ser 2016a	----
3/24/2004	12,000	Prince Metal Stamping USA Inc Ser. 2004	5	3/1/2024	Aa2/P-1		SouthTrust Bank
7/20/2011	150,000	Tuscaloosa Cnty Indl Dev Auth	5	7/1/2028	Aa1/VMIG1	Hunt Refining-(proj)	Frazier Lanier Co Inc
12/15/2011	12,000	Tuscaloosa Cnty Indl Dev Auth AL	5	4/1/2038	Aa2/VMIG1	Bank of Nova Scotia	----
12/15/2011	50,000	Tuscaloosa Cnty Indl Dev Auth AL	5	4/1/2038	Aa2/VMIG1	Bank of Nova Scotia	----
12/5/2008	50,000	Tuscaloosa Cnty Indl Dev Auth AL	5	11/1/2028	Aa2/VMIG1	JPMorgan Chase Bank Na	----
12/15/2011	50,000	Tuscaloosa Cnty Indl Dev Auth AL Ser. 2011G	5	4/1/2038	Aa1/VMIG1	Bank of Nova Scotia	----
12/15/2011	50,000	Tuscaloosa Cnty Indl Dev Auth AL Ser. 2011H	5	4/1/2038	Aa1/VMIG1	Bank of Nova Scotia	----
12/15/2011	25,000	Tuscaloosa Cnty Indl Dev Auth AL Ser. 2011K	5	4/1/2038	Aa1/VMIG1	Bank of Nova Scotia	----
6/16/2016	25,000	Tuscaloosa Cnty Indl Dev Auth AL Ser. 2012A	5	3/1/2028	Aa1/VMIG1	JPMorgan Chase Bank NA	----
3/27/2008	50,000	Tuscaloosa Cnty Indl Dev Auth Ser. 2008A	5	3/1/2028	Aa1/VMIG1	Hunt Refining Co.- Proj.	Frazier Lanier Co. Inc.
Arizona							
7/12/2018	405	AZ Indl Dev Auth AZ	20 5	5/1/2025	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	9,880	AZ Indl Dev Auth AZ	20 5	5/1/2048	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	7,180	AZ Indl Dev Auth AZ	20 5	5/1/2043	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	1,820	AZ Indl Dev Auth AZ	20 5	5/1/2035	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	1,565	AZ Indl Dev Auth AZ	20 5	5/1/2033	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	1,335	AZ Indl Dev Auth AZ	20 5	5/1/2031	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	1,170	AZ Indl Dev Auth AZ	20 5	5/1/2038	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	1,090	AZ Indl Dev Auth AZ	20 5	5/1/2037	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	1,015	AZ Indl Dev Auth AZ	20 5	5/1/2036	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	590	AZ Indl Dev Auth AZ	20 5	5/1/2029	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	300	AZ Indl Dev Auth AZ	20 4	5/1/2022	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	330	AZ Indl Dev Auth AZ	20 4	5/1/2023	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	365	AZ Indl Dev Auth AZ	20 5	5/1/2024	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	450	AZ Indl Dev Auth AZ	20 5	5/1/2026	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	490	AZ Indl Dev Auth AZ	20 5	5/1/2027	Baa1	Provident Group - Emu Properties LLC	----
7/12/2018	540	AZ Indl Dev Auth AZ	20 5	5/1/2028	Baa1	Provident Group - Emu Properties LLC	----
7/5/2018	36,095	AZ Indl Dev Auth AZ	5	12/30/1899	Baa1	Provident Group - Emu Properties LLC	----
5/16/2008	57,000	Arizona Health Facilities Auth	5	7/1/2031	Aa3/VMIG1	Catholic Hlthcare West	----
7/30/2018	156,570	Chandler (City of) AZ Ind Dev Auth	5	12/30/1899	A1		----
7/30/2018	125,000	Chandler (City of) AZ Ind Dev Auth	5	12/30/1899	A1		----
4/26/2006	100,000	Osceola (City of) AR Ser. 2006	5	4/1/2036	*Aa3/VMIG1	Plum Point Energy Assocs LLC proj./Regions Bk (LOC)	Goldman Sachs & Co. Citigroup Global Markets Inc.
10/25/2007	29,030	Salt Verde Financial Corp Ser. 2007	5	12/1/2037	Ba3	Citigroup Inc.	----
Arkansas							
1/2/2007	79,500	Valdez (City of)	5	5/1/2031	A3/VMIG2	ConocoPhillips	----
5/8/2002	17,500	Valdez (City of)	5	3/1/2035	A3/VMIG2	Philips Transportation Alaska, Inc.	----
6/1/2007	79,500	Valdez (City of) AK	5	5/1/2031	A3/VMIG2	ConocoPhillips	----
6/1/2007	106,000	Valdez (City of) AK	5	5/1/2031	A3/VMIG2	ConocoPhillips	----
California							
8/31/2007	9,700	CA Enterprise Dev Auth	5	9/1/2047	Baa1	Anheuser-Busch Companies, Inc.	----
7/9/2001	60,000	CA Hlth Facs Fing Auth Ser. 2001A	5	6/1/2031	Aa1/VMIG2	(Scripps Health)	Banc One Capital Markets, Inc.
5/31/2017	50,000	CA Infrastructure Econ Dev Bank	5	11/1/2026	Baa2	Pacific Gas Electric Co	----
5/31/2017	50,000	CA Infrastructure Econ Dev Bank	5	11/1/2026	Baa2	Pacific Gas Electric Co	----
5/31/2017	45,000	CA Infrastructure Econ Dev Bank	5	12/1/2018	Baa2	Pacific Gas Electric Co	----
9/22/2008	45,000	CA Infrastructure & Econ Dev B	5	12/1/2018	Baa2	Pacific Gas & Electric Co	----
9/22/2008	50,000	CA Infrastructure & Econ Dev B	5	11/1/2026	Baa2	Pacific Gas & Electric Co	----
1/30/2007	20,200	CA Statewide Communities Dev Auth	5	9/1/2046	Baa1	Anheuser-Busch Companies, Inc.	----
11/3/2010	781,285	CA Statewide Communities Dev Auth	5	11/1/2040	Aa2		----
7/2/2008	63,750	CA Statewide Communities Dev Auth	5	8/15/2047	Aa1/VMIG1	Rady Children's Hospital CA	----
7/2/2008	63,750	CA Statewide Communities Dev Auth	5	8/15/2047	Aa1/VMIG1	Rady Children'S Hospital CA	----
11/3/2010	781,285	CA Statewide Communities Dev Auth Ser. 2010	5	11/1/2040	Aa2/VMIG1		----
11/1/1992	57,000	California Poll Cont Fing Auth Ser. 1992	5 6,875	11/1/2027	Baa2	Keller Canyon Landfill Co.-proj.	Salomon Brothers
11/28/2005	45,000	Chula Vista (City of) CA	5	12/1/2027	Aa3	San Diego Gas & Electric Co	----
12/1/2005	60,000	Chula Vista (City of) CA	20 5	12/1/2027	Aa3	San Diego Gas & Electric Co	----
12/1/2005	3,330	Chula Vista (City of) CA	5	12/1/2027	Aa3	San Diego Gas & Electric Company	----
6/17/2009	43,615	Chula Vista (City of) CA	20 5,875	2/15/2034	Aa3	San Diego Gas & Electric Co	----
6/17/2009	35,000	Chula Vista (City of) CA	20 5,875	2/15/2034	Aa3	San Diego Gas & Electric Co	----
6/17/2009	40,000	Chula Vista (City of) CA	20 5,875	2/15/2034	Aa3	San Diego Gas & Electric Co	----
6/17/2009	33,650	Chula Vista (City of) CA	20 5,875	1/1/2034	Aa3	San Diego Gas & Electric CO	----
9/13/2012	75,000	Chula Vista (City of) CA	5	5/1/2039	Aa3	San Diego Gas & Electric CO	----
12/15/1992	5,000	Chula Vista (City of) CA Ser. 1992-C	5	12/1/2027	Aa3	San Diego Gas & Electric Company	----
6/17/2009	24,000	Chula Vista (City of) CA Ser. 2004-D	20 5,875	1/1/2034	Aa3	San Diego Gas & Electric Co	----
2/10/2005	7,100	San Gabriel Hlth Facs Dev Corp Ser. 2005	5	4/1/2026	Aa1/VMIG1	YMCA of Greater Williamson Cnty proj.	J.P. Morgan Secs, Inc.
7/31/2018	0	Southern California Edison Co	5	12/30/1899	A1		----
Colorado							
6/27/2006	7,840	Arista Metropolitan Dist CO	5	12/1/2030	A3/VMIG1	Compass Bank	----
6/27/2006	10,100	Arista Metropolitan Dist CO	5	12/1/2030	A3/VMIG1	Compass Bank	----
8/27/2008	4,000	Colorado Ed & Cultural Facs Auth Ser. D-6	5	9/1/2038	Aa1/VMIG1	(Nat'l Jewish Federation Bond Program)-proj	----
1/23/2012	15,000	Colorado Ed & Cultural Facs Auth Ser. D-7	5	2/1/2035	Aa1/VMIG1	(Nat'l Jewish Federation Bond-proj)	----
4/14/2011	65,000	Sheridan Redevelopment Agency Ser. 2011A-1	5	12/1/2029	*Aa1/VMIG1	(South Santa Fe Dr Corridor-proj)JPMorgan Chase Bank-LOC/	Stifel, Nicolaus & Co, Inc
4/14/2011	910	Sheridan Redevelopment Agency Ser. 2011A-2	5	12/1/2029	Aa1/VMIG1	JPMorgan Chase Bank, N.A.	Stifelm Nicolaus & Co, Inc.
Connecticut							
12/29/2008	16,560	CT Hsg Fin Auth	5	7/1/2032	Aa3/VMIG1	HSBC Bank USA NA	----
8/18/1993	30,000	Connecticut Dev Auth Ser. 1993	5	8/1/2023	Aa2/P-1	Rand-Whitney Container	Smith Barney & Co.
District of Columbia							
2/2/2000	93,500	Dist of Columbia Ser. 2000A	5	11/15/2025	Aa1/VMIG1	The American NAational Red Cross Issue	Goldman Sachs & Co.
Florida							
3/13/2001	5,500	Bay Cnty Hsg Fin Auth FL	20 6,39	12/1/2034	Aaa		----
12/3/2018	27,500	Broward (Cnty of) FL	5	12/1/2048	P-1		----
12/3/2018	27,500	Broward (Cnty of) FL	5	12/1/2048	P-1		----
12/28/2010	73,820	JEA FL	5	10/1/2042	Aa2/VMIG1		----
3/15/2007	20,000	Jacksonville Econ Dev Commission FL	4,75	3/1/2047	Baa1	Anheuser-Busch Companies, Inc.	----
12/21/2006	8,000	Orange Cnty Hsg Fin Auth FL Ser. 2006B	5	1/15/2040	A3/VMIG2	Club at Eustis-proj	Merrill Lynch & Co.

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MERGENT BOND RECORD

SALE DATE	AMOUNT ISSUED (000)	STATE+MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Florida (continued)							
4/10/2007	11,000	Orange Cnty Hsg Fin Auth Ser. 2007	-----	4/15/2040	Aa1/VMIG1	Marbella Pointe- proj.	RBC Capital Markets
7/10/2007	9,500	Orange Cnty Hsg Fin Auth Ser. 2007B	-----	6/15/2040	Aa1/VMIG1	Marbella Cove- proj.	Merrill Lynch & Co.
4/30/2003	78,785	St Lucie (Cnty of) FL	-----	5/1/2024	Aa2	-----	-----
10/25/2007	11,700	Volusia Cnty Hsg Fin Auth Ser. 2007A	-----	10/15/2042	Aa1/VMIG1	(Cape Morris Cove Apartments Phase I)	RBC Capital Markets
10/25/2007	4,500	Volusia Cnty Hsg Fin Auth Ser. 2007B	-----	10/15/2042	Aa1/VMIG1	(Cape Morris Cove Apartments Phase II)	RBC Capital Markets
Georgia							
8/20/1998	4,900	Athens City Hsg Auth GA Ser. 1998-A	[20] 5.35	3/1/2031	Aaa	CDC Ixis	-----
8/20/1998	4,900	Athens City Hsg Auth GA Ser. 1998-B	[20] 5.9	3/1/2031	Aaa	-----	-----
7/23/2002	10,000	Bartow Cnty Dev Auth GA Ser. 2002	-----	2/1/2035	A3/VMIG1	Somerset Cove Partners Ltd proj.	Newman Associates Inc.
4/1/1997	10,000	Cartersville (City of) GA. Dev Auth	6.125	5/1/2027	Baa1	Anheuser-Busch Companies, Inc.	-----
5/27/1998	4,950	Macon Hsg Auth GA	[20] 6.04	12/1/2030	Aaa	-----	-----
5/27/1998	4,945	Macon Hsg Auth GA	[20] 5.5	12/1/2030	Aaa	-----	-----
2/25/2015	382,980	Main Street Natural Gas Inc	[5]	8/1/2040	Aa2/VMIG1	Subser 2010a2	-----
2/25/2015	382,985	Main Street Natural Gas Inc	[5]	8/1/2040	Aa2/VMIG1	Subser 2010a1	-----
8/4/2010	772,825	Main Street Natural Gas Inc	[5]	8/1/2040	Aa2	-----	-----
12/21/2006	43,010	Main Street Natural Gas Inc Ser. 2006A-19	.5	3/15/2019	A2	JPMorgan Chase & Co.	Merrill Lynch & Co.
12/21/2006	45,270	Main Street Natural Gas Inc Ser. 2006A-20	.5	3/15/2020	A2	JPMorgan Chase & Co.	Merrill Lynch & Co.
12/21/2006	47,900	Main Street Natural Gas Inc Ser. 2006A-21	.5	3/15/2021	A2	JPMorgan Chase & Co.	Merrill Lynch & Co.
12/21/2006	53,440	Main Street Natural Gas Inc Ser. 2006A-22	.5	3/15/2022	A2	JPMorgan Chase & Co.	Merrill Lynch & Co.
10/1/1985	47,000	Municipal Electric Auth of Georgia	[6]	6/1/2020	Aa3/VMIG1	-----	-----
11/26/1985	23,050	Municipal Electric Auth of Georgia	[6]	1/1/2020	Aa3/VMIG1	-----	-----
Idaho							
10/11/1994	20,000	ID Water Resource Board	6.4	10/1/2024	Baa2	MBIA Insurance Corporation	-----
Illinois							
6/24/2007	7,320	Chicago (City of) IL	5.27	6/20/2048	Aaa	Drexel Preservation- proj.	William Blair & Co, Jackson Securities, Inc.
6/24/2007	1,555	Chicago (City of) IL	[20] 5.08	12/20/2027	Aaa	-----	-----
12/30/1899	100,000	Chicago (City of) IL Ser. 2005D	-----	1/1/2035	Aa3/VMIG1	Citibank, N.A. (Chicago O'Hare Int'l Airport)-proj	Citigroup Global Markets Inc.
12/3/2014	130,000	Cook (Cnty of) IL	[5]	11/1/2030	Aa3	Ser 2004d	-----
5/11/2007	7,700	IL Fin Auth Ser. 2007A	-----	1/1/2037	*Aa1/VMIG1	Charter One Bank-LOC	-----
2/7/2001	350	Illinois Dev Fin Auth Ser. 2001	-----	2/1/2021	*Aa1/VMIG1	(Teachers Academy for Mathematics & Science-proj)JPMorgan Chase Bank NA-LOC/	Bank One Capital Markets Inc.
12/29/2005	17,380	Illinois Fin Auth Ser. 2005A	-----	8/1/2028	Aa1/VMIG1	(Latin School of Chicago-proj)	JP Morgan Secs, Inc.
12/29/2005	16,130	Illinois Fin Auth Ser. 2005B	-----	8/1/2035	Aa1/VMIG1	(Latin School of Chicago-proj)	JP Morgan Secs, Inc.
2/9/2006	50,910	Illinois Fin Auth Ser. 2006	-----	1/1/2036	*A2/VMIG1	Chicago Historical Society proj. (LOC)	J.P. Morgan Secs Inc.
12/17/2003	31,000	Illinois Hlth Facs Auth Ser. 2003	-----	10/1/2022	Aa1/VMIG1	J.P. Morgan Trust Co	U.S. Bancorp Piper Jaffray, Inc.
8/17/2012	40,000	Southwestern IL Dev Auth	[20] 5.75	8/1/2042	B2	United States Steel Corp	-----
4/1/1998	3,600	Upper IL River Valley Dev Auth Ser. 1998	5.45	2/1/2023	Baa1	General Electric Co.-proj.	Citicorp Securities, Inc.
Indiana							
8/1/1999	10,000	East Chicago (City of)	6.375	8/1/2029	B1	USG Corp. proj.	-----
2/11/2009	22,500	IN Bond Bank	[5]	10/15/2022	A2	-----	-----
2/11/2009	15,690	IN Bond Bank	[5]	10/15/2022	A2	-----	-----
8/15/2007	23,070	IN Bond Bank Ser. 2007A-19	.5	10/15/2019	A2	Bank of New York Corporate Trust	-----
8/15/2007	25,210	IN Bond Bank Ser. 2007A-20	.5	10/15/2020	A2	Bank of New York Corporate Trust	-----
8/15/2007	27,140	IN Bond Bank Ser. 2007A-21	.5	10/15/2021	A2	Bank of New York Corporate Trust	-----
11/1/2011	55,000	IN Fin Auth	[20]	12/1/2019	B2	United States Steel Corp	-----
8/17/2012	29,000	IN Fin Auth	[20] 5.75	8/1/2042	B2	United States Steel Corp	-----
8/17/2006	38,000	IN Fin Auth Ser. 2006	-----	8/1/2030	A1/VMIG2	Mittal Steel USA Inc.- proj.	J.P. Morgan Securities
4/11/2008	9,100	St. Paul's Episcopal Church of Indianapolis IN Ser. 2008	-----	7/1/2028	Aa1/VMIG1	JPMorgan Chase Bank, N.A.	PNC Capital Markets Inc.
9/22/1999	4,700	University of Southern Indiana IN Ser. G	-----	10/1/2019	Aa1/VMIG1	Old National Trust Co.	First Chicago Capital Markets, Inc.
Kansas							
11/5/2018	73,250	Burlington (City of) KS	-----	12/30/1899	Baa1	KS City Power Light Co	-----
11/5/2018	73,250	Burlington (City of) KS	-----	12/30/1899	Baa1	KS City Power Light Co	-----
4/16/2003	8,000	Manhattan (City of)	-----	4/1/2028	Aa1/VMIG1	-----	Harris Trust & Savings Bank
3/28/2002	40,000	Unif. Gov't of Wyandotte Cnty/Kansas City	7.216	10/1/2022	A3	Union Pacific R.R. Co.	-----
Kentucky							
8/29/2018	17,875	Carroll (Cnty of) KY	-----	2/2/2026	A1	KY Utilities Co	-----
Louisiana							
1/31/2002	22,190	Beauregard (Parish of)	6.8	2/1/2027	B1	Boise Cascade Corp. proj.	-----
6/12/1991	22,190	Beauregard (Parish of) Ser. 1991	7.75	6/1/2021	B1	Boise Cascade Corp.	Thornton Farish & Gauntt
10/14/1993	5,200	Beauregard (Parish of) Ser. 1993	6.25	3/1/2023	B1	OfficeMax, Inc.	Thornton Farish & Gauntt
12/15/1999	5,100	Calcasieu Parish Indl Dev Board LA Ser. 1999	-----	12/1/2024	Aa1/VMIG1	HydroServe Westlake LLC-proj.	JP Morgan & Co.
4/17/2008	93,500	East Baton Rouge (Parish of) LA	-----	8/1/2030	Aa2/VMIG1	-----	-----
11/19/2010	65,000	LA Local Gov't Envir Fac & Comm Dev Auth	-----	11/1/2035	Baa2	Westlake Chemical Corp	-----
11/19/2010	89,000	LA Local Gov't Envir Fac & Comm Dev Auth	-----	11/1/2035	Baa2	Westlake Chemical Corp	-----
11/9/2007	250,000	LA Local Gov't Envir Fac & Comm Dev Auth	-----	11/1/2032	Baa2	-----	-----
6/15/2010	100,000	LA Local Gov't Envir Fac & Comm Dev Auth	-----	8/1/2029	Baa2	Westlake Chemical Corp	-----
8/29/2013	43,450	LA St Offshore Term Auth Deepwtr Port Rev Ser. 2013B	[5]	9/1/2033	Aa1/VMIG1	JPMorgan Chase Bank NA	-----
6/26/2008	56,200	St James (Parish of) LA Ser. 2008	-----	6/1/2038	Aa2/VMIG1	Suntrust Bank	-----
8/9/2011	75,000	St James (Parish of) LA Ser. 2011	[5]	8/1/2041	*Aa2/VMIG1	(NuStar Logistics-proj)Wells Fargo Bank NA-LOC/	-----
Maine							
1/12/2017	25,000	ME Fin Auth	-----	12/30/1899	B3	Casella Waste Systems Inc	-----
3/15/2018	15,000	ME Fin Auth	-----	8/1/2035	B3	Casella Waste Systems Inc	-----
8/4/2015	15,000	ME Fin Auth	-----	12/30/1899	B3	-----	-----
Maryland							
12/27/2017	8,490	MD Econ Dev Corp	[20] 5	6/1/2027	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	10,270	MD Econ Dev Corp	[20] 5	6/1/2031	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	10,810	MD Econ Dev Corp	[20] 5	6/1/2032	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	35,870	MD Econ Dev Corp	[20] 5	6/1/2035	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	3,050	MD Econ Dev Corp	[20] 2.55	6/1/2019	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	4,230	MD Econ Dev Corp	[20] 3.9	6/1/2025	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	4,585	MD Econ Dev Corp	[20] 4.05	6/1/2027	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	5,545	MD Econ Dev Corp	[20] 4.4	6/1/2031	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	19,075	MD Econ Dev Corp	[20] 4.55	6/1/2035	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	7,680	MD Econ Dev Corp	[20] 5	6/1/2025	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	9,385	MD Econ Dev Corp	[20] 5	6/1/2029	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	3,670	MD Econ Dev Corp	[20] 3.05	6/1/2021	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	6,940	MD Econ Dev Corp	[20] 5	6/1/2023	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	6,595	MD Econ Dev Corp	[20] 5	6/1/2022	Baa3	Ports America Chesapeake LLC	-----
12/27/2017	5,935	MD Econ Dev Corp	[20] 4	6/1/2020	Baa3	Ports America Chesapeake LLC	-----

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INDUSTRIAL REVENUE BONDS

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Maryland (continued)							
12/27/2017	4,070	MD Econ Dev Corp	201 3.75	6/1/2024	Baa3	Ports America Chesapeake LLC	----
12/27/2017	4,985	MD Econ Dev Corp	201 4.25	6/1/2029	Baa3	Ports America Chesapeake LLC	----
12/27/2017	3,795	MD Econ Dev Corp	201 3.3	6/1/2022	Baa3	Ports America Chesapeake LLC	----
12/27/2017	8,925	MD Econ Dev Corp	201 5	6/1/2028	Baa3	Ports America Chesapeake LLC	----
12/27/2017	5,305	MD Econ Dev Corp	201 4.35	6/1/2030	Baa3	Ports America Chesapeake LLC	----
12/27/2017	5,795	MD Econ Dev Corp	201 4.45	6/1/2032	Baa3	Ports America Chesapeake LLC	----
12/27/2017	3,625	MD Econ Dev Corp	201 2.8	6/1/2020	Baa3	Ports America Chesapeake LLC	----
12/27/2017	3,925	MD Econ Dev Corp	201 3.6	6/1/2023	Baa3	Ports America Chesapeake LLC	----
12/27/2017	4,400	MD Econ Dev Corp	201 4	6/1/2026	Baa3	Ports America Chesapeake LLC	----
12/27/2017	9,765	MD Econ Dev Corp	201 5	6/1/2030	Baa3	Ports America Chesapeake LLC	----
12/27/2017	6,280	MD Econ Dev Corp	201 5	6/1/2021	Baa3	Ports America Chesapeake LLC	----
12/27/2017	7,295	MD Econ Dev Corp	201 5	6/1/2024	Baa3	Ports America Chesapeake LLC	----
12/27/2017	8,075	MD Econ Dev Corp	201 5	6/1/2026	Baa3	Ports America Chesapeake LLC	----
3/23/2018	80,835	MD Econ Dev Corp	----	12/30/1899	Baa3	Ports America Chesapeake LLC	----
3/23/2018	147,220	MD Econ Dev Corp	----	12/30/1899	Baa3	Ports America Chesapeake LLC	----
Massachusetts							
5/27/2010	107,665	MA Dept of Transportation - Metro	5	1/1/2037	A1/VMIG1	----	----
10/27/2004	55,000	MA Hlth Edl Facs Auth	----	7/1/2034	Aa1/VMIG1	Northeast Hospital Corp. MA	----
5/9/2007	3,080	Massachusetts Dev Fin Agcy	----	4/1/2027	Aa3/VMIG1	Fifteen-O-Five West Housatonic, LLC- proj.	RBC Capital Markets
2/16/2007	20,420	Massachusetts Hlth & Edl Fac Auth Ser. 2007	----	7/1/2036	Aa3/VMIG1	HSBC Bank USA, N.A.	First Albany Capital Inc.
Michigan							
10/31/2018	600,000	MI Strategic Fund	----	12/30/1899	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	6,395	MI Strategic Fund	----	6/30/2024	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	6,880	MI Strategic Fund	201 5	6/30/2025	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	6,995	MI Strategic Fund	201 5	12/31/2025	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	7,250	MI Strategic Fund	201 5	6/30/2026	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	7,375	MI Strategic Fund	201 5	12/31/2026	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	7,635	MI Strategic Fund	201 5	6/30/2027	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	8,045	MI Strategic Fund	201 5	6/30/2028	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	8,600	MI Strategic Fund	201 5	12/31/2029	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	8,920	MI Strategic Fund	201 5	6/30/2030	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	9,395	MI Strategic Fund	201 5	6/30/2031	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	9,565	MI Strategic Fund	201 5	12/31/2031	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	9,895	MI Strategic Fund	201 5	6/30/2032	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	10,415	MI Strategic Fund	201 5	6/30/2033	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	95,945	MI Strategic Fund	201 5	6/30/2048	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	7,770	MI Strategic Fund	201 5	12/31/2027	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	8,185	MI Strategic Fund	201 5	12/31/2028	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	153,125	MI Strategic Fund	201 5	12/31/2043	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	10,080	MI Strategic Fund	201 5	12/31/2032	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	10,610	MI Strategic Fund	201 5	12/31/2033	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	8,435	MI Strategic Fund	201 5	6/30/2029	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	6,710	MI Strategic Fund	201 5	12/31/2024	Baa2	Oakland Corridor Partners LLC	----
10/31/2018	9,080	MI Strategic Fund	201 5	12/31/2030	Baa2	Oakland Corridor Partners LLC	----
11/16/2018	87,140	MI Strategic Fund	201 4.25	12/31/2038	A2	Oakland Corridor Partners LLC	----
11/16/2018	70,000	MI Strategic Fund	201 5	6/30/2048	A2	Oakland Corridor Partners LLC	----
11/16/2018	33,545	MI Strategic Fund	201 4.125	6/30/2035	A2	Oakland Corridor Partners LLC	----
4/3/2008	35,000	MI Strategic Fund Ser. 2005	----	4/1/2035	Aa1/VMIG1	Consumers Energy Co-(proj)	Goldman Sachs & Co LLC
Minnesota							
9/21/1994	11,800	International Falls (City of) Ser. 1994	7.2	10/1/2024	B1	OfficeMax, Inc.	Thornton Farish & Gauntt
10/18/2012	51,000	St Paul Port Auth MN	201 4.5	10/1/2037	Ba1	St Paul (City of) MN Port Auth	----
11/3/2009	57,300	St. Paul Hsg & Redeve Auth MN Ser. 2009B-1	----	11/15/2035	Aa1/VMIG1	Allina Health System MN-(proj)	Goldman Sachs & Co
11/3/2009	57,300	St. Paul Hsg & Redeve Auth MN Ser. 2009B-2	----	11/15/2035	Aa1/VMIG1	Allina Health System MN-(proj)	Goldman Sachs & Co.
Mississippi							
12/2/2010	50,000	MS Business Fin Corp	201 2.25	12/1/2040	Baa3	MS Power CO	----
12/4/2018	50,000	MS Business Fin Corp	----	12/1/2040	Baa3	MS Power CO	----
2/24/2016	9,400	MS Business Fin Corp	6	12/1/2027	Baa3	MS Power Co	----
4/30/1998	13,520	MS Business Fin Corp	11	5/1/2028	Baa3/P-3	MS Power Co	----
11/1/1999	8,000	Mississippi Business Fin Corp Ser. 1999	----	12/1/2027	Baa3/P-3	Mississippi Power Co.-proj.	Goldman Sachs
9/4/2018	70,000	Warren (Cnty of) MS	----	9/1/2032	Baa2	Int'l Paper Co	----
Missouri							
4/1/2009	17,400	Kansas City (City of) Ser. 2009B	----	3/1/2024	Aa1/VMIG1	Hotel President Redevelopment-(proj)	Banc of America Securities LLC
4/1/2009	6,500	Kansas City (City of) Ser. 2009C	----	3/1/2024	Aa1/VMIG1	Chouteau I-35-(proj)	Banc of America Securities LLC
4/1/2009	5,800	Kansas City (City of) Ser. 2009D	----	3/1/2024	Aa1/VMIG1	Chouteau I-35 (proj)	Banc of America Securities LLC
3/1/2000	29,000	MO Environ Impvmt & Engy Res Auth	201 5.9	3/1/2030	Baa2	Missouri-American Water Co.	----
12/13/2018	23,400	MO State Env Impvt Energy Resources A	----	5/1/2038	Baa1	KS City Power Light Co	----
4/9/2007	33,500	St Louis (City of) I.D.A. MO	----	9/1/2032	Baa1	Anheuser-Busch Companies, Inc.	----
11/13/1995	19,500	St. Louis (Cnty of) I.D.A.	5.875	11/1/2026	Baa1	Anheuser-Busch Companies, Inc.	----
Nebraska							
12/1/2014	14,175	Central Plains Energy Project	201 5	6/1/2019	Aa2	Ser 2014 (2019) Proj No 2	----
12/1/2014	544,080	Central Plains Energy Project	201 5	8/1/2039	Aa2	Ser 2014 (2039) Proj No 2	STURGES COMPANY (THE)
1/17/2018	12,000	Douglas Cnty Hsg Auth NE Ser. 2017-A	201 1.95	1/1/2020	MIG1	United States of America Gov't of	----
Nevada							
5/10/2016	30,000	Washoe (Cnty of) NV	----	12/30/1899	A2/P-2	----	----
5/10/2016	25,000	Washoe (Cnty of) NV	----	12/30/1899	A2/P-2	----	----
5/10/2016	25,000	Washoe (Cnty of) NV	----	12/30/1899	A2/P-2	----	----
New Hampshire							
10/2/2014	11,000	NH (State of) Business Fin Auth	----	4/1/2029	B3	Casella Waste Systems Inc	----
8/29/2018	20,000	National Fin Auth	----	11/1/2027	B1	Covanta Hldg Corp	----
8/29/2018	67,225	National Fin Auth	----	11/1/2042	B1	Covanta Hldg Corp	----
8/29/2018	82,370	National Fin Auth	----	11/1/2042	B1	Covanta Hldg Corp	----
New Jersey							
3/3/2005	3,815	Middlesex Cnty Impvt Auth NJ	5	1/1/2020	Caa2	----	----
3/3/2005	14,035	Middlesex Cnty Impvt Auth NJ	5	1/1/2032	Caa2	----	----
3/3/2005	8,775	Middlesex Cnty Impvt Auth NJ	5.125	1/1/2037	Caa2	----	----
12/5/2017	14,750	NJ Econ Dev Auth	----	12/30/1899	Baa2	Umm Energy Partners LLC	----
7/27/2012	52,865	NJ Econ Dev Auth	----	12/30/1899	Baa2	Umm Energy Partners LLC	----
7/27/2012	5,930	NJ Econ Dev Auth	201 4.75	6/15/2032	Baa2	Umm Energy Partners LLC	----
7/27/2012	25,475	NJ Econ Dev Auth	----	12/30/1899	Baa2	Umm Energy Partners LLC	----
8/22/2012	27,775	NJ Econ Dev Auth	201 5.125	6/15/2043	Baa2	Umm Energy Partners LLC	----

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MERGENT BOND RECORD

SALE DATE	AMOUNT ISSUED (000)	STATE+MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
New Jersey (continued)							
8/22/2012	7,020	NJ Econ Dev Auth	[5]	6/15/2022	Baa2	Umm Energy Partners LLC	-----
8/28/2008	25,000	NJ Econ Dev Auth Ser. 2006-1	[5]	4/1/2036	Aa1/VMIG1	South Jersey Gas Co-(proj)	-----
2/20/2003	60,000	NJ Hlth Care Facs Fing Auth Ser. 2003-A	-----	7/1/2033	Aa1/VMIG1	Meridian Hospitals Corp. Proj.	UBS PaineWebber
11/22/2006	5,100	NJ Hlth Care Facs Fing Auth Ser. 2006-A3	[5]	7/1/2031	Aa1/VMIG1	JPMorgan Chase Bank NA	-----
4/9/1998	17,120	New Jersey Econ Dev Auth Ser. 1998-A	[11]	4/1/2028	Aa1/VMIG1	Bayshore Health Care Center-proj./	Shattuck Hammond Partners, Inc.
New Mexico							
8/1/2014	10,240	NM Municipal Energy Acquisition Auth	[5]	2/1/2019	Aa2	19)	-----
8/1/2014	200,000	NM Municipal Energy Acquisition Auth	[20]	11/1/2039	Aa2	Ser 2014a	-----
8/1/2014	429,245	NM Municipal Energy Acquisition Auth	[5]	11/1/2039	Aa2	39)	-----
8/1/2014	11,495	NM Municipal Energy Acquisition Auth	[5]	8/1/2019	Aa2	19)	-----
New York							
2/27/2007	7,210	Albany City Indl Dev Agcy NY Ser. 2007-A	-----	2/1/2037	Aa3/VMIG1	Living Resources Corporation- proj.	RBC Capital Markets
8/18/2010	24,000	Amherst Devel Corp Ser. 2010B	-----	10/1/2035	Aa3/VMIG1	HSBC Bank USA	-----
1/22/2008	11,600	Build NYC Resource Corp Ser. 2008A	-----	7/1/2037	Aa1/VMIG1	Natural Resources Defense Council Inc-proj	JPMorgan Chase Bank NA
1/29/2008	13,000	Columbia Cnty Indl Dev Agcy NY	-----	1/1/2033	Aa3/VMIG1	Keybank NA	-----
1/29/2008	1,500	Columbia Cnty Indl Dev Agcy NY	-----	1/1/2033	Aa3/VMIG1	Keybank NA	-----
6/29/2007	6,000	DE (Cnty of) NY Indl Dev Agcy	[5]	7/1/2032	Aa3/VMIG1	HSBC Bank USA NA	-----
11/19/2008	24,700	Dormitory Auth of The State of NY	-----	7/1/2034	Aa3/VMIG1	HSBC Bank Usa NA	-----
11/30/2006	17,330	Dormitory Auth of The State of NY	[5]	7/1/2022	Aa3/VMIG1	HSBC Bank USA NA	-----
11/30/2006	30,295	Dormitory Auth of The State of NY	[5]	7/1/2025	Aa3/VMIG1	HSBC Bank USA NA	-----
12/13/2006	6,170	Dormitory Auth of The State of NY	[20]	11/1/2021	A2	Allied Irish Banks PLC	-----
12/13/2006	1,310	Dormitory Auth of The State of NY	[20]	11/1/2031	A2	Allied Irish Banks PLC	-----
12/13/2006	9,615	Dormitory Auth of The State of NY	[20]	11/1/2026	A2	Allied Irish Banks PLC	-----
3/24/1994	13,000	Dormitory Auth of The State of NY Ser. 1994	-----	7/1/2023	Aa3	-----	-----
12/13/2006	12,270	Dormitory Auth of The State of NY Ser. 2006	5	11/1/2031	A2	Ozanan Hall of Queens Nursing Home, Inc.- proj.	Merrill Lynch & Co.
11/30/2006	12,810	Dormitory Auth of The State of NY Ser. 2006C	-----	7/1/2025	Aa3/VMIG1	-----	First Albany Capital Inc.
11/30/2006	8,435	Dormitory Auth of The State of NY Ser. 2006D	-----	7/1/2025	Aa3/VMIG1	Bank of New York Corporate Trust	First Albany Capital Inc.
11/19/2004	2,110	Erie Cnty Indl Dev Agcy NY	[20]	9/20/2045	Aaa	-----	-----
11/19/2004	1,115	Erie Cnty Indl Dev Agcy NY	[20]	9/20/2034	Aaa	-----	-----
11/19/2004	1,165	Erie Cnty Indl Dev Agcy NY	[20]	9/20/2024	Aaa	-----	-----
11/15/2007	2,500	Lancaster (Town of) Ser. 2007	-----	12/1/2027	Aa3/VMIG1	HSBC Bank USA, N.A.	Prager, Sealy & Co., LLC
12/29/2016	3,500	Lancaster Indl Dev Agcy NY	[5]	12/29/2036	Aa3/VMIG1	HSBC Bank Usa NA	PRAGER CO, LLC
12/20/2007	5,025	Livingston Cnty Indl Dev Agcy NY Ser. 2007A	-----	7/1/2019	Aa3/VMIG1	HSBC Bank USA, N.A.	DEPPA First Albany Securities LLC
12/20/2007	2,385	Livingston Cnty Indl Dev Agcy NY Ser. 2007B	-----	7/1/2019	Aa3/VMIG1	HSBC Bank USA, N.A.	DEPPA First Albany Securities LLC
10/4/2012	75,000	Metropolitan Transportation Auth NY	[5]	11/1/2035	Aa2/VMIG1	J.P. Morgan Trust Company	Lehman Brothers, Inc.
2/28/2007	125,000	Metropolitan Transportation Auth NY Ser. 2005-E1	-----	11/1/2035	Aa1/VMIG1	JPMorgan Chase Bank NA	-----
1/30/2008	10,000	Monroe Cnty Indl Dev Agcy NY	-----	1/1/2033	A2	Assured Guaranty Municipal Corp	JPMORGAN CHASE CO.
8/15/2006	24,760	NY City Indl Dev Agcy NY	[20]	1/1/2046	Aa3/VMIG1	New York Congregational Nursing Center- proj.	First Albany Corporation
7/27/2006	17,075	NY City Indl Dev Agcy NY Ser. 2006A	-----	7/1/2026	Aa3/VMIG1	New York Congregational Nursing Center- proj.	First Albany Corporation
7/27/2006	330	NY City Indl Dev Agcy NY Ser. 2006B	-----	7/1/2026	A3/VMIG2	Long Island Lighting Co	-----
12/11/2000	24,880	NY State Energy Research & Dev Auth	-----	12/1/2027	Baa2	MBIA Insurance Corp.	-----
10/28/2004	16,000	NY State Env Facs Corp	[20]	10/1/2034	B3	Casella Waste Systems Inc	-----
12/4/2014	25,000	NY State Env Facs Corp	-----	12/1/2044	B3	Casella Waste Systems, Inc.	-----
5/10/2016	15,000	NY State Env Facs Corp	-----	12/1/2044	B3	Casella Waste Systems, Inc.	-----
12/16/1997	30,000	NY State Env Facs Corp Ser. 1997-A	[11]	12/1/2027	Baa1/P-2	General Electric Co.	Goldman Sachs & Co.
12/5/2013	111,445	NY State Hsg Fin Agcy	[5]	11/1/2047	Aa3/VMIG1	PNC Bank NA	-----
12/5/2013	30,000	NY State Hsg Fin Agcy	[5]	11/1/2047	Aa3/VMIG1	PNC Bank NA	-----
7/28/2014	68,555	NY State Hsg Fin Agcy	[5]	11/1/2046	Aa3/VMIG1	Ser 2014a 160 Madison Avenue	-----
5/25/2006	9,500	NY State Hsg Fin Agcy Ser. 2006-A	-----	11/1/2038	*Aa1/VMIG1	(Gateway to New Cassel-proj)JPMorgan Chase Bank, NA-LOC/	-----
12/3/2014	30,500	NY State Hsg Fin Agcy Ser. 2014A	[5]	5/1/2048	Aa1/VMIG1	BAM South	-----
12/3/2014	37,500	NY State Hsg Fin Agcy Ser. 2014B	[5]	5/1/2048	Aa1/VMIG1	Ser 2014b Bam South	-----
4/18/2018	1,400,000	NY Transportation Dev Corp NY	-----	12/30/1899	Baa3	Delta Air Lines Inc	-----
4/24/2018	125,000	NY Transportation Dev Corp NY	-----	1/1/2036	Baa3	Delta Air Lines Inc	-----
4/24/2018	73,810	NY Transportation Dev Corp NY	-----	1/1/2026	Baa3	Delta Air Lines Inc	-----
4/24/2018	140,845	NY Transportation Dev Corp NY	-----	1/1/2036	Baa3	Delta Air Lines Inc	-----
4/24/2018	95,365	NY Transportation Dev Corp NY	-----	1/1/2030	Baa3	Delta Air Lines Inc	-----
4/24/2018	60,310	NY Transportation Dev Corp NY	-----	1/1/2023	Baa3	Delta Air Lines Inc	-----
4/24/2018	64,580	NY Transportation Dev Corp NY	-----	1/1/2024	Baa3	Delta Air Lines Inc	-----
4/24/2018	84,035	NY Transportation Dev Corp NY	-----	1/1/2028	Baa3	Delta Air Lines Inc	-----
4/24/2018	101,480	NY Transportation Dev Corp NY	-----	1/1/2031	Baa3	Delta Air Lines Inc	-----
4/24/2018	69,075	NY Transportation Dev Corp NY	-----	1/1/2025	Baa3	Delta Air Lines Inc	-----
4/24/2018	89,555	NY Transportation Dev Corp NY	-----	1/1/2029	Baa3	Delta Air Lines Inc	-----
4/24/2018	107,910	NY Transportation Dev Corp NY	-----	1/1/2032	Baa3	Delta Air Lines Inc	-----
4/24/2018	121,800	NY Transportation Dev Corp NY	-----	1/1/2034	Baa3	Delta Air Lines Inc	-----
4/24/2018	78,795	NY Transportation Dev Corp NY	-----	1/1/2027	Baa3	Delta Air Lines Inc	-----
4/24/2018	114,680	NY Transportation Dev Corp NY	-----	1/1/2033	Baa3	Delta Air Lines Inc	-----
5/16/2016	2,150	NY Transportation Dev Corp NY	[20]	7/1/2025	A2	Assured Guaranty Municipal Corp	-----
5/16/2016	3,030	NY Transportation Dev Corp NY	[20]	1/1/2026	A2	Laguardia Gateway Partners LLC	-----
5/16/2016	3,210	NY Transportation Dev Corp NY	[20]	1/1/2025	A2	Laguardia Gateway Partners LLC	-----
4/28/2009	32,660	Nassau Hlth Care Corp NY	-----	8/1/2029	Aa1/VMIG1	JPMorgan Chase Bank Na	-----
4/8/2009	26,090	Nassau Hlth Care Corp NY	-----	8/1/2022	Aa1/VMIG1	Bank of America NA	-----
4/28/2009	31,975	Nassau Hlth Care Corp NY Ser. 2009-D2	-----	8/1/2029	Aa1/VMIG1	JPMorgan Chase Bank NA	-----
8/29/2018	130,000	Niagara Area Dev Corp	-----	12/30/1899	B1	Covanta Hldg Corp	Merrill Lynch & Co
8/29/2018	35,010	Niagara Area Dev Corp	-----	12/30/1899	B1	Covanta Hldg Corp	-----
6/22/2006	14,000	Oneida Cnty Indl Dev Agcy NY	[5]	6/1/2026	Aa3/VMIG1	HSBC Bank USA NA	-----
12/1/1999	6,000	Onondaga Cnty Indl Dev Agcy	-----	12/1/2034	Baa1	Anheuser-Busch, Inc.	-----
7/13/2006	16,390	Onondaga Cnty Indl Dev Agcy	6.25	7/1/2041	Baa1	Anheuser-Busch Companies, Inc.	-----
7/13/2006	2,200	Onondaga Cnty Indl Dev Agcy	-----	7/1/2036	Baa1	Anheuser-Busch Companies, Inc.	-----
6/27/2007	20,000	Onondaga Cnty Indl Dev Agcy NY	-----	6/1/2037	Aa3/VMIG1	Syracuse Home Association- proj.	First Albany Capital Inc.
4/1/1997	27,790	Port Auth of NY & NJ	-----	12/1/2022	Baa1	MBIA	-----
4/1/1997	20,810	Port Auth of NY & NJ	5.75	12/1/2025	Baa1	MBIA Insurance Corp.	-----
7/30/2013	69,000	Saratoga Cnty IDA NY	[5]	1/1/2021	Aa1/VMIG1	JPMorgan Chase Bank Na	Jeffrey S Company, Inc.
3/14/2005	3,000	Sisters of St. Joseph Ser. 2005-A	6	3/1/2035	A2	Allied Irish Banks p.l.c.	Coughlin & Co, Inc.
3/14/2005	2,500	Sisters of St. Joseph Ser. 2005-B	6.125	3/1/2035	A2	Allied Irish Banks p.l.c.	Coughlin & Co, Inc.
3/14/2005	2,000	Sisters of St. Joseph Ser. 2005-C	6.25	3/1/2035	A2	Allied Irish Banks p.l.c.	Chase Securities of Texas, Inc.
10/30/1998	3,450	Westchester (Cnty of) I.D.A. Ser. 1998	[11]	10/1/2028	Aa1	Westchester Jewish Community Services, Inc.-proj./	-----
12/12/2005	47,300	Yonkers Indl Dev Agcy NY Ser. 2005	-----	6/1/2036	Aa1/VMIG1	Consumers Union of the United States Inc-(proj)	-----
North Carolina							
1/28/1999	4,500	Roberson (Cnty of) Indl Fac & P.C.F.A. Ser. 1999	[11]	1/1/2019	Aa1	Rempac Foam Corp.-(proj)	Chase Securities of Texas, Inc.
North Dakota							
6/23/2011	30,000	Grand Forks (Cnty of) ND	[5]	6/1/2031	*Aa2/VMIG1	(JR Simplot Co-proj.)Rabobank Nederland-LOC/	SunTrust Robinson Humphrey
12/22/2010	29,124	Grand Forks (Cnty of) ND Ser. 2010	[5]	12/1/2026	*Aa2/VMIG1	(J.R. Somplot Co-proj.)Rabobank Nederland-LOC/	SunTrust Robinson Humphrey

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INDUSTRIAL REVENUE BONDS

SALE DATE	AMOUNT ISSUED ('000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Ohio							
11/30/2007	34,590	Cleveland-Cuyahoga Cnty Port Auth OH Ser. 2007	-----	1/1/2037	Aa1/VMIG1	JPMorgan Chase Bank NA	-----
11/7/2007	156,920	Cleveland-Cuyahoga Cnty Port Auth OH Ser. 2007	-----	1/1/2037	Aa1/VMIG1	Carnegie/	J.P. Morgan Securities, Inc.
6/27/2014	7,480	Lancaster Port Auth OH	[5]	8/1/2019	Aa2	1/	-----
6/27/2014	254,055	Lancaster Port Auth OH	[5]	5/1/2038	Aa2	1/	-----
6/27/2014	7,040	Lancaster Port Auth OH Ser. 2014	[5]	2/1/2019	Aa2	1/	-----
11/19/2010	75,000	Lorain Cnty Port Auth OH	6.75	12/1/2040	B2	United States Steel Corp	-----
8/30/2016	42,715	Montgomery (Cnty of) OH	[5]	11/15/2045	Aa3/VMIG1	Barclays Bank PLC	-----
8/30/2016	27,140	Montgomery (Cnty of) OH	[5]	11/15/2039	Aa3/VMIG1	Barclays Bank PLC	-----
8/30/2016	28,975	Montgomery (Cnty of) OH	[5]	11/15/2039	Aa3/VMIG1	Premier Health Partners OH	-----
8/30/2016	42,715	Montgomery (Cnty of) OH	[5]	11/15/2045	Aa3/VMIG1	Barclays Bank PLC	-----
3/12/2001	35,450	OH (State of) Ser. 2001-A	-----	3/1/2036	Aaa	(Ohio Centric Student Ln Prog)	RBC Dain Rauscher
6/10/2010	250	OH Air Quality Dev Auth	[20] 5.15	5/1/2026	Baa1	National Pub Fin Guarantee Corp	-----
11/1/2011	21,800	OH Water Dev Auth	[20]	5/1/2029	B2	United States Steel Corp	-----
7/1/1999	9,000	Ohio (State of)	6.05	8/1/2034	B1	USG Corp.	-----
2/18/1998	44,400	Ohio (State of) Ser. 1998	5.65	3/1/2033	B1	USG Corp.-proj.	J.P. Morgan & Co.
8/1/1999	5,500	Ohio Water Dev Auth	-----	8/1/2029	Baa1	Anheuser-Busch Companies, Inc.	-----
11/29/1999	29,700	Toledo-Lucas Cnty Port Auth	-----	12/15/2021	A3	CSX Transportation, Inc.	-----
12/10/2013	75,000	University Hospitals Hlth System Inc Ser. 2013C	[5]	1/15/2050	*Aa3/VMIG1	Barclays Bank PLC-LOC	Barclays Capital
Oregon							
7/30/2018	141,855	OR State Business Dev Commission	-----	12/30/1899	A1	Intel Corp	-----
12/1/1999	11,000	Oregon (State of)	6.4	12/1/2029	B1	USG Corp.	-----
Pennsylvania							
11/10/2011	15,000	Allegheny Cnty I.D.A. PA	[20] 6.75	12/1/2027	B2	United States Steel Corp	-----
11/10/2011	13,580	Allegheny Cnty I.D.A. PA	[20] 6.55	12/1/2027	B2	United States Steel Corp	-----
8/17/2012	24,995	Allegheny Cnty I.D.A. PA	[20] 5.75	8/1/2042	B2	United States Steel Corp	-----
11/1/2011	19,815	Bucks Cnty I.D.A. PA	[20]	6/1/2026	B2	United States Steel Corp	-----
3/31/2010	150,000	DE River Port Auth PA	[5]	1/1/2026	Aa3/VMIG1	-----	-----
7/25/2008	188,515	DE River Port Auth PA	[5]	1/1/2026	Aa1/VMIG1	-----	-----
6/15/2000	18,360	Mercer Cnty IDA PA	[20] 6	7/1/2030	Baa2	MBIA Insurance Corp.	-----
9/30/1997	7,500	Northampton Cnty I.D.A. Ser. 1997A	-----	9/1/2022	Aa1	Binney & Smith, Inc.- proj.	CoreStates Home Equity Loan Trust 1996-1
9/30/1997	1,000	Northampton Cnty I.D.A. Ser. 1997B	-----	9/1/2022	Aa1	Binney & Smith, Inc.- proj.	CoreStates Home Equity Loan Trust 1996-1
8/25/2015	100,000	PA Econ Dev Fing Auth	-----	12/1/2038	B3	-----	-----
8/25/2015	50,000	PA Econ Dev Fing Auth	-----	12/1/2038	B3	-----	-----
8/25/2015	87,570	PA Econ Dev Fing Auth	-----	12/1/2037	B3	-----	-----
12/23/2002	42,140	PA Higher Edl Facs Auth Ser. 2002-B	-----	5/1/2032	Aa1/VMIG1	Drexel University proj.	Janney Montgomery LLC
7/7/1999	110	Pennsylvania Econ Dev Fin Auth	6	6/1/2031	B1	USG Corp.	-----
8/20/2009	50,000	Philadelphia (City of) PA Ser. C	-----	8/1/2031	*Aa3/VMIG1	Philadelphia (City of) PA Gas WorksBank of Nova Scotia-LOC/	J.P. Morgan Securities, Inc
11/14/2003	8,380	York (Cnty of) I.D.A. Ser. 2003-B	-----	12/1/2028	A2/VMIG3	-----	RBC Dain Rauscher Inc.
Tennessee							
12/20/2002	4,045	Memphis Hlth Edl & Hsg Facility BrdTn	[20] 4.95	2/1/2023	Aaa	Federal NAtional Mtge Association	-----
12/20/2002	4,105	Memphis Hlth Edl & Hsg Facility BrdTn	[20] 5	2/1/2027	Aaa	Federal NAtional Mtge Association	-----
12/1/2006	200,000	Municipal Energy Acquisition Corp TN	-----	2/1/2019	A2	-----	-----
12/1/2006	448,975	Municipal Energy Acquisition Corp TN	-----	2/1/2019	A2	-----	-----
12/20/2006	69,365	TN Energy Acquisition Corp	[20] 5	2/1/2019	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	72,565	TN Energy Acquisition Corp Ser. 06-C-20	5	2/1/2020	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	72,875	TN Energy Acquisition Corp Ser. 06-C-21	5	2/1/2021	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	80,455	TN Energy Acquisition Corp Ser. 06-C-22	5	2/1/2022	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	84,530	TN Energy Acquisition Corp Ser. 06-C-23	5	2/1/2023	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	88,805	TN Energy Acquisition Corp Ser. 06-C-24	5	2/1/2024	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	93,720	TN Energy Acquisition Corp Ser. 06-C-25	5	2/1/2025	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
12/20/2006	235,980	TN Energy Acquisition Corp Ser. 06-C-27	5	2/1/2027	Baa2	Goldman Sachs Group, Inc.	Goldman Sachs & Co.
Texas							
4/1/2000	12,500	Brazoria Cnty Brazos River Hrbr Nav Dist Ser. 2000-A	-----	4/1/2020	Aa2/VMIG1	Merrey Sweeny- proj.	Goldman Sachs & Co.
3/15/2002	12,500	Brazoria Cnty Brazos River Hrbr Nav Dist Ser. 2002-A	-----	4/1/2021	Aa2/VMIG1	Merrey Sweeny, L.P.- proj.	Goldman Sachs & Co.
11/13/2008	75,510	Dallas Performing Arts Cultural Facs Corp TX	-----	9/1/2041	Aa1/VMIG1	JPMorgan Chase Bank Na	-----
4/29/1998	25,000	Gulf Coast I.D.A. Ser. 1998	-----	4/1/2028	B3/Nr	CTIGO Petroleum Corp.-proj./	Goldman Sachs & Co.
10/1/2012	50,000	Gulf Coast I.D.A. TX	[20] 4.875	5/1/2025	B3	Citgo Petroleum Corp	-----
6/24/1999	14,000	Gulf Coast Waste Disposal Auth	-----	6/1/2034	Baa1	Anheuser-Busch Companies, Inc.	-----
12/1/2009	26,700	Midlothian (City of) TX Ind Dev Corp	[5]	8/1/2034	Aa2/VMIG1	UBS AG	-----
3/29/2001	12,500	Port Freeport TX Ser. 2001 A	-----	4/1/2021	*Aa2/VMIG1	(Merrey Sweeny, L.P.- proj.)Bank of America, N.A.-LOC/	Goldman Sachs & Co.
2/1/2018	50,000	TX Dept of Hsg Comm Affairs Ser. 2018	[20] 0.9499	1/1/2035	Aaa	-----	-----
7/10/2012	963,950	TX Municipal Gas Acquisition & Supply Corp	[5]	9/15/2027	A2	-----	-----
7/19/2007	255,500	TX Municipal Gas Acquisition & Supply Corp Ser. 2007-A	-----	9/15/2027	A2	Bank of New York Corporate Trust	J.P. Morgan Securities, Inc.
7/19/2007	1,088,950	TX Municipal Gas Acquisition & Supply Corp Ser. 2007-B	-----	9/15/2027	A2	Bank of New York Corporate Trust	J.P. Morgan Securities, Inc.
Virginia							
5/22/2018	50,000	VA Small Business Fin Auth	-----	1/1/2048	B1	Covanta Hldg Corp	-----
5/10/2018	54,375	West VA Econ Dev Auth	-----	12/1/2042	Baa1	Appalachian Power Co	-----
5/10/2018	50,000	West VA Econ Dev Auth	-----	12/1/2042	Baa1	Appalachian Power Co	-----
Washington							
10/1/2003	70,475	Metropolitan WA Airports Auth DC	-----	10/1/2033	Aa1/VMIG1	-----	-----
8/4/2003	5,300	Pierce (Cnty of) WA, Econ Dev Corp Ser. 2003	-----	8/1/2023	Aa3/VMIG1	-----	HSBC Bank USA
2/1/2007	5,590	Pierce Cnty Econ Dev Corp Ser. 2007	-----	2/1/2027	Aa3/VMIG1	Wells Fargo Corporate Trust	Prager, Sealy & Co., LLC
10/21/2010	5,200	Pierce Cnty Econ Dev Corp Ser. 2010	-----	11/1/2040	*Aa3/VMIG1	(Frederico EberprisesI, LLC-proj)Rabobank Nederland, NY Branch-LOC/	Prager, Sealy & Co. LLC
West Virginia							
12/16/2010	35,000	Cnty Commission of Jackson Cnty (The) WV	[5]	8/1/2040	Aa2/VMIG1	Credit Agricole Corporate and Investment Bank	-----
7/5/2018	73,500	Harrison (Cnty of) WV Cnty Commission	-----	10/15/2037	Baa2	Monongahela Power Co	-----
Wisconsin							
12/19/2001	36,700	Appleton City Redeve Auth Ser. 2001-B	[6]	6/1/2036	Aa1/VMIG1	Fox Cities Performing Arts Center	Bank One Capital Mkts, Inc.
3/3/2006	15,000	Wisconsin Hlth & Ed Facs Auth Ser. 2006	-----	3/1/2036	*Aa1/VMIG1	(Jewish Home & Care Center Inc-proj)JPMorgan Chase Bank N.A.-LOC/	J.P. Morgan Securities Inc

[5] Fltg. rate issue. [6] Adjustable rate. [11] Var. Rt. [20] Fixed rate issue.

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Pollution and Environmental Control Revenue Bonds

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Alabama							
12/17/1993	43,000	Alabama State I.D.A Ser. 1993	-----	12/1/2023	B1		----
2/2/1994	32,000	Alabama State I.D.A Ser. 1994	-----	12/1/2023	B1		----
12/3/1992	6,550	Eutaw (City of) AL IDB	-----	12/1/2020	Baa3/P-3	Pine City Fiber Co.	----
11/20/2018	120,000	Mobile (City of) AL Ind Dev Board	20 2.9	7/15/2034	A1	MS Power Co	----
5/31/2005	70,000	Montgomery (City of) AL Indl Dev Bd	-----	5/1/2021	Baa1	AL Power Co	----
9/13/2006	8,000	Montgomery (City of) AL Indl Dev Bd	-----	5/1/2021	Baa1/VMIG2	General Electric Co.	----
Arizona							
5/20/2010	79,400	Maricopa (Cnty of) AZ Poll Ctrl Corp	-----	6/1/2035	A1	Southern CA Edison CO	----
5/20/2010	65,000	Maricopa (Cnty of) AZ Poll Ctrl Corp	-----	6/1/2035	A1	Southern CA Edison CO	----
California							
6/1/2007	19,500	CA Poll Cont Fing Auth	4.75	12/31/2023	Baa2	Pacific Gas & Electric/	----
9/1/1999	30,000	CA Poll Cont Fing Auth	5.55	9/1/2031	A3	MBIA Insurance Corporation	----
9/1/1999	50,000	CA Poll Cont Fing Auth	5.45	9/1/2029	A3	MBIA Insurance Corporation	----
9/1/1999	50,000	CA Poll Cont Fing Auth	5.45	9/1/2029	A3	Southern California Edison Co	----
1/12/2017	67,500	CA Statewide Communities Dev Auth	-----	11/1/2033	A1	Southern CA Edison Co	----
1/12/2017	67,500	CA Statewide Communities Dev Auth	-----	11/1/2033	A1	Southern CA Edison Co	----
4/12/2006	98,000	CA Statewide Communities Dev Auth	4.1	4/1/2028	A1	Southern California Edison co.	----
4/3/2013	38,500	CA Statewide Communities Dev Auth	-----	4/1/2028	A1	Southern CA Edison CO	----
4/3/2013	157,500	CA Statewide Communities Dev Auth	-----	4/1/2028	A1	Southern CA Edison CO	----
9/21/2010	100,000	CA Statewide Communities Dev Auth	20 4.5	9/1/2029	A1	Southern CA Edison CO	----
3/23/2010	50,000	California Infrastructure & Econ Dev Bk	-----	11/1/2026	Baa2	Pacific Gas & Electric Co	----
11/18/2002	15,200	California PC Fing Auth Ser. 2002-B	5.25	6/1/2023	Baa2	Republic Services Inc. proj.	----
11/18/2002	91,400	California PC Fing Auth Ser. 2002-C	5.25	6/1/2023	Baa2	Republic Services Inc. proj.	----
11/16/1989	8,500	California Poll Cntr Fing Auth	6.75	9/1/2019	Baa2	Browning-Ferris Industries, LLC	----
6/1/2007	70,000	California Poll Cont Fin Auth	-----	12/31/2023	Baa2	Pacific Gas & Electric	----
6/1/2007	90,000	California Poll Cont Fin Auth	4.75	12/31/2023	Baa2	Pacific Gas & Electric	----
6/1/2007	85,000	California Poll Cont Fin Auth	4.75	12/31/2023	Baa2	Financial Guaranty Insurance Company	----
6/1/2007	100,000	California Poll Cont Fin Auth	-----	12/31/2023	Baa2	Financial Guaranty Insurance Company	----
12/30/1899	28,000	California Poll Cont Fing Auth	-----	12/30/1899	Baa2	Browning-Ferris Industries, LLC	----
4/17/2006	98,000	California Statewide Comm Dev Auth	-----	4/1/2038	A1	Southern California Edison Co.	----
Colorado							
2/28/2007	20,000	Fort Collins (City of) CO	20 4.7	9/1/2040	Baa1	Anheuser-Busch Companies Inc	----
6/1/1996	20,000	Fort Collins (City of) CO	-----	9/1/2031	Baa1		----
Connecticut							
3/29/2012	62,000	CT Dev Auth	20 1.55	5/1/2031	A1	CT Light and Power CO	----
4/1/2011	62,000	CT Dev Auth	20	5/1/2031	A1	CT Light and Power CO	----
4/14/2011	40,000	CT Dev Auth	20	4/1/2021	A3	Aquarion Water CO of CT	----
9/30/2011	120,500	CT Dev Auth	20 4.375	9/1/2028	A1	CT Light and Power CO	----
9/30/2011	125,000	CT Dev Auth	20 1.25	9/1/2028	A1	CT Light and Power CO	----
10/1/1998	70,000	Connecticut Dev Auth Ser. 1998-B	5.95	9/1/2028	A3	Connecticut Light & Power Co.-proj.	Morgan Stanley Dean Witter
Florida							
6/20/2018	32,550	Escambia (Cnty of) FL	-----	6/1/2023	A2	Gulf Power Co	----
5/15/2007	10,000	Jacksonville Econ Dev Commission FL	4.55	3/1/2047	Baa1	Anheuser-Busch Companies, Inc.	----
4/10/2018	62,625	Putnam Cnty Dev Auth FL	-----	3/15/2042	A3	Seminole Electric Cooperative Inc	----
4/10/2018	62,625	Putnam Cnty Dev Auth FL	-----	3/15/2042	A3	Seminole Electric Cooperative Inc	----
Georgia							
10/29/2007	20,530	Appling Cnty Dev Auth GA	20	1/1/2038	Baa1		----
10/29/2007	20,000	Appling Cnty Dev Auth GA	20	1/1/2038	Baa1		----
3/31/2008	20,530	Appling Cnty Dev Auth GA	11	1/1/2038	Baa1	Oglethorpe Power Corp Hatch	----
6/26/2008	20,000	Appling Cnty Dev Auth GA	11	1/1/2038	Baa1	Oglethorpe Power Corp Hatch	----
8/23/2011	67,000	Appling Cnty Dev Auth GA	20	9/1/2041	Baa1/VMIG2	GA Power CO Plant Hatch	----
9/16/1997	18,500	Appling Cnty Dev Auth GA	11	9/1/2029	Baa1/VMIG2	GA Power Co	----
10/11/2017	38,000	Bartow Cnty Dev Auth GA	-----	9/1/2029	Baa1	GA Power Co	----
10/9/2008	53,000	Bartow Cnty Dev Auth GA	11	12/1/2032	VMIG2	GA Power Co	----
10/9/2008	60,000	Bartow Cnty Dev Auth GA	11	12/1/2032	VMIG2	GA Power Co	----
10/9/2008	60,000	Bartow Cnty Dev Auth GA	11	12/1/2032	VMIG2	GA Power Co	----
8/22/2013	38,000	Bartow Cnty Dev Auth GA	20 2.375	9/1/2029	Baa1	GA Power CO	----
8/23/2011	173,000	Bartow Cnty Dev Auth GA	6	12/1/2032	Baa1/VMIG2	GA Power CO Plant Bowen	----
8/23/2013	71,735	Bartow Cnty Dev Auth GA	20 2.7	8/1/2043	Baa1	GA Power CO	----
9/28/2009	173,000	Bartow Cnty Dev Auth GA	-----	12/1/2032	Baa1/VMIG2	GA Power CO	----
1/17/2018	99,785	Burke Cnty Dev Auth GA	-----	12/30/1899	Baa1	Oglethorpe Power Corp	----
1/17/2018	100,000	Burke Cnty Dev Auth GA	-----	12/30/1899	Baa1	Oglethorpe Power Corp	----
1/17/2018	100,000	Burke Cnty Dev Auth GA	-----	12/30/1899	Baa1	Oglethorpe Power Corp	----
1/17/2018	100,000	Burke Cnty Dev Auth GA	-----	12/30/1899	Baa1	Oglethorpe Power Corp	----
1/9/2012	65,000	Burke Cnty Dev Auth GA	-----	11/1/2048	Baa1	GA Power CO Plant Vogtle	----
10/11/2017	27,000	Burke Cnty Dev Auth GA	-----	10/1/2032	Baa1		----
10/29/2007	20,000	Burke Cnty Dev Auth GA	20	1/1/2039	Baa1	MBIA Insurance Corp.	----
10/29/2007	10,390	Burke Cnty Dev Auth GA	20	1/1/2039	Baa1	MBIA Insurance Corp.	----
10/29/2007	27,105	Burke Cnty Dev Auth GA	20	1/1/2039	Baa1	MBIA Insurance Corp.	----
10/29/2007	27,210	Burke Cnty Dev Auth GA	20	1/1/2038	Baa1	Oglethorpe Power Corp	----
10/29/2007	20,000	Burke Cnty Dev Auth GA	20	1/1/2040	Baa1	Oglethorpe Power Corp	----
10/9/2008	75,000	Burke Cnty Dev Auth GA	11	10/1/2032	VMIG2	GA Power Co	----
11/16/2015	46,000	Burke Cnty Dev Auth GA	-----	10/1/2032	Baa1		----
11/9/2012	50,000	Burke Cnty Dev Auth GA	-----	11/1/2052	Baa1/VMIG2	Georgia Power Co	----
12/4/2018	108,155	Burke Cnty Dev Auth GA	-----	11/1/2052	VMIG2		----
3/13/2015	65,000	Burke Cnty Dev Auth GA	20 1.55	11/1/2048	Baa1		----
3/14/2008	20,000	Burke Cnty Dev Auth GA	20	10/1/2032	Baa1/VMIG2	GA Power Co	----
3/1/2008	20,000	Burke Cnty Dev Auth GA	11	1/1/2040	Baa1	MBIA Insurance Corp.	----
3/1/2008	20,000	Burke Cnty Dev Auth GA	11	1/1/2040	Baa1	MBIA Insurance Corp.	----
3/1/2008	20,000	Burke Cnty Dev Auth GA	11	1/1/2039	Baa1	MBIA Insurance Corp.	----
3/1/2008	27,105	Burke Cnty Dev Auth GA	11	1/1/2039	Baa1	MBIA Insurance Corp.	----
3/1/2008	27,210	Burke Cnty Dev Auth GA	11	1/1/2038	Baa1	MBIA Insurance Corp.	----
3/1/2008	10,390	Burke Cnty Dev Auth GA	11	1/1/2039	Baa1	MBIA Insurance Corp.	----
4/1/2014	27,000	Burke Cnty Dev Auth GA	5	10/1/2032	Baa1	Fifth Ser 1995 GA Power CO	----
4/1/2014	55,000	Burke Cnty Dev Auth GA	5	10/1/2032	Baa1	Fifth Ser 1994 GA Power CO	----
4/1/2014	10,000	Burke Cnty Dev Auth GA	5	10/1/2032	Baa1	Second Ser 1994 GA Power CO	----
4/1/2014	55,000	Burke Cnty Dev Auth GA	5	10/1/2032	Baa1	Fourth Ser 1994 GA Power CO	----
4/1/2014	30,000	Burke Cnty Dev Auth GA	5	10/1/2032	Baa1	Fourth Ser 1995 GA Power CO	----
4/1/2014	20,000	Burke Cnty Dev Auth GA	5	10/1/2032	Baa1	Ninth Ser 1994 GA Power CO	----
4/9/2018	94,465	Burke Cnty Dev Auth GA	-----	1/1/2052	A1	GA Transmission Corp	BOFA MERRILL LYNCH
5/12/2015	104,600	Burke Cnty Dev Auth GA	20 0.12	11/1/2053	Baa1/VMIG2		----
5/14/1992	13,155	Burke Cnty Dev Auth GA	6	5/1/2022	Baa1/VMIG2	GA Power Co	----
5/30/2017	100,000	Burke Cnty Dev Auth GA	-----	12/1/2049	Baa1	GA Power Co	----

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ENVIRONMENTAL CONTROL REVENUE BONDS

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
5/30/2017	85,000	Burke Cnty Dev Auth GA	-----	12/1/2049	Baa1	GA Power Co	----
6/13/2012	100,000	Burke Cnty Dev Auth GA	[20] 1.75	12/1/2049	Baa1	GA Power CO	----
6/13/2012	85,000	Burke Cnty Dev Auth GA	[20] 1.75	12/1/2049	Baa1	GA Power CO	----
6/21/2016	68,535	Burke Cnty Dev Auth GA	[6] 1.65	11/1/2048	Baa1	GA Power CO Plant Vogtle	----
6/8/2012	68,535	Burke Cnty Dev Auth GA	[20] 1.55	11/1/2048	Baa1	GA Power CO Plant Vogtle	----
7/14/2009	114,310	Burke Cnty Dev Auth GA	[6] -----	7/1/2049	Baa1/VMIG2	GA Power CO	----
8/23/2011	114,310	Burke Cnty Dev Auth GA	[6] -----	7/1/2049	Baa1/VMIG2	GA Power CO Plant Vogtle	----
9/10/2009	75,000	Burke Cnty Dev Auth GA	-----	10/1/2032	Baa1/VMIG2	GA Power CO	----
7/30/2007	14,000	Cartersville Dev Auth GA	5.5	3/1/2044	Baa1	Anheuser-Busch Companies, Inc.	----
3/1/2002	12,210	Cartersville (City of) Dev Auth	5.95	2/1/2032	Baa1	Anheuser-Busch Companies, Inc.	----
4/10/2008	10,125	Coweta Cnty Dev Auth GA	[20] -----	6/1/2032	Baa1/VMIG2	GA Power Co	----
4/23/2008	13,870	Effingham Cnty Indl Dev Auth GA	-----	2/1/2038	Baa1/VMIG2	Georgia Power Co.	----
11/16/2015	53,000	Floyd Cnty Dev Auth GA	[5] -----	7/1/2022	Baa1	-----	----
9/12/1996	10,080	Floyd Cnty Dev Auth GA	[6] -----	9/1/2026	Baa1/VMIG2	GA Power Co	----
12/6/2007	17,800	Heard Cnty Dev Auth GA	-----	12/1/2037	Baa3/VMIG2	Georgia Power Company	----
3/14/2008	33,700	Heard Cnty Dev Auth GA	[20] -----	9/1/2029	VMIG2	GA Power Co	----
9/12/1996	3,800	Heard Cnty Dev Auth GA	[6] -----	9/1/2026	Baa1/VMIG2	GA Power Co	----
1/19/2011	83,515	Monroe Cnty Dev Auth GA	[6] -----	11/1/2048	Baa1	GA Power Co	----
10/11/2017	40,000	Monroe Cnty Dev Auth GA	-----	7/1/2049	Baa1	-----	----
10/29/2007	16,655	Monroe Cnty Dev Auth GA	[20] -----	1/1/2038	Baa1	Oglethorpe Power Corp.	----
3/21/2013	17,500	Monroe Cnty Dev Auth GA	[20] 3.85	4/1/2043	Baa1	GA Power CO	----
3/21/2013	28,065	Monroe Cnty Dev Auth GA	[20] 3.85	12/1/2041	Baa1	GA Power CO	----
3/31/2008	16,665	Monroe Cnty Dev Auth GA	[11] -----	1/1/2038	Baa1	Oglethorpe Power Corp	----
4/10/2008	19,600	Monroe Cnty Dev Auth GA	[20] -----	4/1/2032	Baa1/VMIG2	GA Power Co	----
5/17/2012	1	Monroe Cnty Dev Auth GA	[20] -----	6/1/2042	Baa1	GA Power CO	----
6/20/2018	42,000	Monroe Cnty Dev Auth GA	[20] 2	9/1/2037	A2	-----	----
6/27/2014	45,000	Monroe Cnty Dev Auth GA	-----	7/1/2025	Baa1	GA Power CO	----
6/27/2014	40,000	Monroe Cnty Dev Auth GA	-----	7/1/2049	VMIG2	GA Power CO	----
7/14/2009	40,000	Monroe Cnty Dev Auth GA	[6] -----	7/1/2049	Baa1/VMIG2	GA Power CO	----
Idaho							
7/29/2016	65,735	Nez Perce (Cnty of) ID	[20] 6	10/1/2024	Baa3	Potlatch Corp	----
Illinois							
6/25/2002	30,000	Illinois Dev Fin Corp	8	6/1/2032	B3	Citgo Petroleum Corp. Proj.	----
Indiana							
9/1/1998	10,000	East Chicago (City of)	5.5	9/1/2028	B1	USG Corp.	----
4/29/2010	88,810	IN Fin Auth	-----	12/1/2026	B2	United States Steel Corp	----
8/25/2008	41,000	Jasper (Cnty of) IN	[20] 5.85	4/1/2019	Baa1	Northern IN Pub Service Co	----
3/1/2017	52,000	Lawrenceburg (City of) IN	-----	11/1/2021	A3/P-2	IN MI Power Co	----
3/1/2017	25,000	Lawrenceburg (City of) IN	-----	11/1/2019	A3/P-2	IN MI Power Co	----
11/17/2017	50,000	Rockport (City of) IN	-----	6/1/2025	A3	IN MI Power Co	----
5/24/2018	50,000	Rockport (City of) IN	-----	6/1/2025	A3	IN MI Power Co	----
5/24/2018	50,000	Rockport (City of) IN	-----	6/1/2025	A3	IN MI Power Co	----
5/9/2017	40,000	Rockport (City of) IN	[20] 2.05	4/1/2025	A3	IN MI Power Co	----
6/9/2008	40,000	Rockport (City of) IN	[20] -----	4/1/2025	A3	IN MI Power Co	----
Kansas							
12/7/2018	45,000	St Marys (City of) KS	-----	4/15/2032	P-2	Westar Energy Inc	----
12/7/2018	30,500	Wamego (City of) KS	-----	4/15/2032	P-2	-----	----
Kentucky							
4/25/2018	35,000	Louisville Jefferson Cnty Metropolitan Gov't KY	[6] -----	11/1/2027	A1	Louisville Gas Electric Co	----
2/28/2018	27,500	Trimble (Cnty of) KY	[20] 2.3	9/1/2026	A1	Louisville Gas Electric Co	----
4/25/2018	35,000	Trimble (Cnty of) KY	[20] -----	11/1/2027	A1	Louisville Gas Electric Co	----
Louisiana							
8/1/1993	15,250	Beauregard (Parish of) Ser. 1993	6.3	8/1/2023	B1	Boise Cascade Corp.-proj.	Thornton Farish & Gauntt
Maine							
11/2/2001	31,500	Rumford (Town of)	6.875	10/1/2026	B1	OfficeMax, Inc.	Thornton, Farish & Gauntt Inc.
6/1/2000	9,600	Rumford (Town of) Ser. 2000	6.625	7/1/2020	B1	OfficeMax, Inc.	-----
Minnesota							
4/1/1998	9,750	International Falls (City of) Ser. 1998	5.5	4/1/2023	B1	Boise Cascade Corp.-proj.	Thornton, Farish & Gauntt, Inc.
12/1/1999	14,000	International Falls (City of) Ser. 1999	-----	12/1/2029	B1	-----	Thornton, Farish & Gauntt, Inc.
Mississippi							
12/3/1992	16,750	Harrison (Cnty of) MS Ser. 1992	[11] -----	12/1/2022	Baa3/P-3	Mississippi Power Co.-proj.	Sun Trust Bank, Atlanta
12/30/1899	42,625	MS Business Fin Corp	-----	9/1/2028	Baa3	Mississippi Power Company	-----
7/18/1995	10,600	MS Business Fin Corp Ser. 1995	-----	7/1/2025	Baa3/P-3	Mississippi Power Co.-proj.	Morgan Stanley & Co., Inc.
Missouri							
4/1/2002	15,000	MO Environ Impvmt & Engy Res Auth	[20] 5.2	4/1/2032	Baa2	American Water Co.	-----
12/1/1996	14,000	St. Louis (Cnty of) I.D.A.	-----	12/1/2031	Baa1	Anheuser-Busch Companies, Inc.	-----
Montana							
8/5/2016	144,600	Forsyth (City of) MT Rosebud Cnty	[20] -----	8/1/2023	A3	Northwestern Corp	-----
Nevada							
2/23/2004	40,000	Clark (Cnty of)	-----	6/1/2031	A3	Southern California Edison Co. proj.	-----
2/23/2004	15,000	Clark (Cnty of)	-----	6/1/2031	A3	Southern California Edison Co. proj.	-----
2/23/2004	20,000	Clark (Cnty of)	-----	6/1/2031	A3	Southern California Edison Co. proj.	-----
3/25/2015	75,000	Clark (Cnty of) NV	[20] 1.875	6/1/2031	A1	Ser 2010 (Non-Amt) Southern CA Edison Com	-----
New Hampshire							
9/28/2018	64,460	NH (State of) Business Fin Auth	-----	10/1/2033	Baa1	United Illuminating Co	-----
4/3/2007	12,000	NH State Business Fin Auth	[20] 4.875	3/1/2047	Baa1	Anheuser-Busch Companies Inc	-----
New Jersey							
5/1/2007	13,000	NJ Econ Dev Auth	4.95	3/1/2047	Baa1	Anheuser-Busch Companies, Inc.	-----
12/1/1995	130,000	New Jersey Econ Dev Auth Ser. 1995	-----	12/1/2030	Baa1	Anheuser Busch Companies Inc.	Goldman Sachs & Co.
New Mexico							
3/16/2010	100,000	Farmington (City of) NM	[20] -----	1/1/2029	A1	Southern CA Edison CO Four Corners	-----
3/16/2010	103,460	Farmington (City of) NM	[20] -----	1/1/2029	A1	Southern CA Edison CO Four Corners	-----
3/27/2015	55,540	Farmington (City of) NM	[20] 1.875	4/1/2029	A1	Ser 2011 (Non-Amt) Southern CA Edison Com	-----
3/27/2015	103,460	Farmington (City of) NM	[20] 1.875	4/1/2029	A1	Ser 2005 A (Non-Amt) Southern CA Edison C	-----
4/1/1999	55,540	Farmington (City of) NM	5.125	4/1/2029	A3	Southern California Edison Co.	-----

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SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
New York							
6/29/2018	10,500	NY State Energy Research Dev Auth	2.875	5/15/2032	A1	Rochester Gas Electric Corp	----
6/29/2018	34,000	NY State Energy Research Dev Auth	3	8/1/2032	A3	Rochester Gas Electric Corp	----
6/29/2018	34,000	NY State Energy Research Dev Auth	3	8/1/2032	A3	Rochester Gas Electric Corp	----
6/29/2018	50,000	NY State Energy Research Dev Auth	3	5/15/2032	A1	Rochester Gas Electric Corp	----
6/29/2018	100,000	NY State Energy Research Dev Auth	2.625	4/1/2034	A3	NY State Electric and Gas Corp	----
6/29/2018	23,900	NY State Energy Research Dev Auth	3	8/1/2032	A3	Rochester Gas Electric Corp	----
6/29/2018	74,000	NY State Energy Research Dev Auth	3.5	10/1/2029	A3	NY State Electric and Gas Corp	----
7/15/1987	30,000	NY State Env Facs Corp Ser. 1987 A		7/1/2019	Baa1/P-2	General Electric Co.	Goldman Sachs & Co.
2/6/2004	24,575	NY State Research & Dev Auth		1/1/2039	A3		----
Ohio							
5/27/2010	83,000	Ohio (Cnty of) KY	6	7/15/2031	Ba1	Big Rivers Electric Corp.	----
12/30/1899	5,000	Ohio (State of)		12/30/1899	Baa1	Anheuser-Busch, Inc.	----
8/3/1998	45,000	Ohio Air Quality Dev Auth Ser. 1997		8/1/2032	B1	USG Corp.-proj.	Citicorp Securities, Inc.
11/5/2001	6,000	Ohio Water Dev Auth		12/30/1899	Baa1	Anheuser-Busch Companies, Inc.	----
Oklahoma							
1/25/1995	47,000	Garfield (Cnty of) OK Indl Auth Ser. 1995 A		1/1/2025	A2/VMIG1	Oklahoma Gas & Electric Co.	Merrill Lynch Cap. Mkts.
1/25/1995	32,400	Muskogee (Cnty of) OK Indl Tr Ser. 1995 A		1/1/2025	A2/VMIG1	Oklahoma Gas & Electric Co.-proj.	Bear Stearns & Co.
7/9/1997	56,000	Muskogee (Cnty of) OK Indl Tr Ser. 1997-A		6/1/2027	A2/VMIG1	Oklahoma Gas & Elec. Co. Proj.	----
Pennsylvania							
11/24/2009	59,600	Allegheny Cnty I.D.A. PA	6.75	11/1/2024	B2	United States Steel Corp	----
11/24/2009	33,030	Allegheny Cnty I.D.A. PA	6.874	5/1/2030	B2	United States Steel Corp	----
4/11/1994	3,500	New Morgan I.D.A.	6.5	4/1/2019	Baa2	Browning-Ferris Ind	----
Texas							
6/25/2002	50,000	Gulf Coast I.D.A.		5/1/2025	B3	Citgo Petroleum Corp.	----
4/1/2002	20,000	Gulf Coast Waste Disposal Auth	5.9	4/1/2036	Baa1	Anheuser-Busch Companies, Inc.	----
8/14/2007	60,000	Matagorda Cnty Navigation Dist 1 TX	5.2	5/1/2030	Baa1	AEP TX Central CO	----
5/1/2007	63,300	Red River Auth of TX	4.45	6/1/2020	Baa1	AEP Texas Central Co.	----
Utah							
11/17/1994	121,940	Emery (Cnty of) UT		11/1/2024	*Aa2/VMIG1	Wells Fargo Bank NA-LOC	----
Vermont							
3/15/2013	16,000	Vermont Economic Dev Auth		4/1/2036	B3	Casella Waste Systems Inc	----
Virginia							
3/25/1997	7,700	James City Cnty Econ Dev Auth		4/1/2032	Baa1	Anheuser-Busch Companies, Inc.	----
West Virginia							
9/24/2018	100,000	Mason (Cnty of) WV		10/1/2022	Baa1	Appalachian Power Co	----
Wyoming							
11/16/1994	21,000	Sweetwater (Cnty of)		11/1/2024	*Aa2/VMIG1	Wells Fargo Bank, N.A.-LOC	----
12/14/1995	24,400	Sweetwater Cnty Ser. 1995		11/1/2025	Aa2/VMIG1	PacifiCorp-proj.	Goldman Sachs & Co.

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Municipal Bonds State and Municipal Issues

ALABAMA	Madison Ala AL (cont'd)	North Slope Boro Alaska AK (cont'd)	Maricopa Cnty Ariz Uni Sch Dis AZ (cont'd)
Alabama St AL	dated 08-02-18 ----- Aa2		dated 12-19-18 ----- Aa2
Tax-Exempt General Obligation Series 2018-A	Madison Ala AL		Mesa Ariz AZ
dated 12-13-18 ----- Aa1	General Obligation School Warrants Series 2018-D		General Obligation Series 2018
Alabama St AL	dated 11-06-18 ----- Aa2	American Samoa Economic Dev AS	dated 06-05-18 ----- Aa2
Taxable General Obligation Series 2018-B	Madison Cnty Ala Wtr Rev AL	General Revenue Series 2018	Mesa Ariz Util Sys Rev AZ
dated 12-13-18 ----- Aa1	Water Revenue Warrants Series 2018	dated 12-20-18 ----- Ba3	Utility Systems Revenue Series 2018
Alabama St AL	dated 04-25-18 ----- Aa2		dated 06-05-18 ----- Aa2
Tax-Exempt General Obligation Series 2018-C	Mobile Ala AL		Phoenix Ariz Civic Impt Corp AZ
dated 12-13-18 ----- Aa1	General Obligation Refunding Warrants Series 2018-A		Junior Lien Wastewater System Revenue Series 2018-A
Athens Ala AL	dated 12-20-18 ----- Aa2	ARIZONA	dated 06-19-18 ----- Aa2
General Obligation Warrants Series 2018	Mobile Ala Indl Dev Brd Pollut AL	Arizona Brd Regents Ctfs AZ	Phoenix Ariz Civic Impt Corp AZ
dated 04-24-18 ----- Aa3	Pollution Control Revenue Series 2008	Refunding Certificates of Participation Series 2018-A	Senior Lien Wastewater System Revenue Refunding Series 2018-B
Athens Ala AL	dated 07-15-08 ----- VMIG1	dated 02-08-18 ----- Aa3	dated 06-19-18 ----- Aa2
General Obligation Refunding Series 2018	Montgomery Ala AL	Arizona Brd Regents Univ Ariz AZ	Phoenix Ariz Civic Impt Corp AZ
dated 12-20-18 ----- Aa3	General Obligation Warrants Series 2018	University of Arizona System Revenue Series 2018-A	Senior Lien Airport Revenue Series 2018
Auburn Ala AL	dated 04-24-18 ----- A1	dated 02-14-18 ----- Aa2	dated 11-28-18 ----- Aa3
General Obligation Warrants Series 2018	Montgomery Cnty Ala Pub Bldg AL	Arizona Brd Regents Univ Ariz AZ	Phoenix Ariz Indl Dev Auth AZ
dated 05-08-18 ----- Aa2	Revenue Warrants Series 2018	University of Arizona System Revenue Series 2018-B	Student Housing Refunding Revenue Series 2018-A
Auburn Univ Ala Gen Fee Rev AL	dated 12-12-18 ----- Aa2	dated 02-14-18 ----- Aa2	dated 05-15-18 ----- Baa3
General Fee Revenue Series 2018-A	Muscle Shoals Ala AL	Arizona Indl Dev Auth Rev AZ	Phoenix Ariz Indl Dev Auth AZ
dated 07-10-18 ----- Aa2	General Obligation Warrants Series 2018	Revenue Series 2018	Taxable Student Housing Refunding Revenue Series 2018-B
Birmingham Ala AL	dated 02-28-18 ----- Aa3	dated 07-19-18 ----- Baa1	dated 05-15-18 ----- Baa3
General Obligation Refunding Series 2018-A	Oxford Ala AL	Arizona St Transn Brd Excise T AZ	Tucson Ariz Wtr Rev AZ
dated 08-29-18 ----- Aa2	General Obligation Warrants Series 2018-A	Transportation Excise Tax Revenue Series 2018	Water System Revenue Obligations Series 2018
Birmingham Ala AL	dated 07-11-18 ----- Aa2	dated 08-23-18 ----- Aa1	dated 06-27-18 ----- Aa2
General Obligation Warrants Series 2018-B	Sheffield Ala Elec Rev AL	Chandler Ariz Indl Dev Auth In AZ	
dated 08-29-18 ----- Aa2	Electric Revenue Warrants Series 2018	Industrial Development Revenue Series 2005	ARKANSAS
Birmingham Ala Wtrwks Brd Wtr AL	dated 07-12-18 ----- Aa3	dated 12-28-05 ----- A1	Armored Ark Sch Dist No 9 AR
Senior Water Revenue Series 2018	Southeast Ala Gas Supply Dist AL	Chandler Ariz Indl Dev Auth In AZ	Refunding and Construction Series 2018
dated 11-07-18 ----- Aa2	Gas Supply Revenue Series 2018-A	Industrial Development Revenue Series 2007	dated 07-01-18 ----- Aa2
Birmingham Jefferson Ala Civic AL	dated 05-15-18 ----- A3	dated 12-06-07 ----- A1	Ashdown Ark Sch Dist No 31 AR
Special Tax Series 2018-A	Southeast Ala Gas Supply Dist AL	Goodyear Ariz Mcdowell Rd Coml AZ	Construction Series 2018
dated 08-07-18 ----- Aa3	Gas Supply Revenue Series 2018-B	Mcdowell Road Commercial Corridor Improvement District Refunding Series 2018	dated 02-01-18 ----- Aa2
Birmingham Jefferson Ala Civic AL	dated 05-15-18 ----- A3	dated 01-01-00 Build America Mutual Assurance Co. ----- Aa3	Batesville Ark Sch Dist No 001 AR
Special Tax Series 2018-C	Southeast Ala Gas Supply Dist AL	Maricopa Cnty Ariz Ctfs Partn AZ	Construction Series 2018
dated 08-07-18 ----- A1	Gas Supply Revenue Series 2018-C	Certificates of Participation Series 2018-A	dated 08-01-18 ----- Aa2
Birmingham Jefferson Ala Civic AL	dated 05-15-18 ----- A3	dated 03-14-18 ----- Aa1	Bentonville Ark Sch Dist AR
Revenue Series 2018-D	Southeast Ala Gas Supply Dist AL	Maricopa Cnty Ariz Indl Dev AZ	Refunding and Construction Series 2018-B
dated 08-07-18 ----- Aa2	Gas Supply Revenue Series 2018-A	Hospital Revenue Series 2019-A	dated 03-01-18 ----- Aa2
Birmingham Jefferson Ala Civic AL	dated 06-20-18 ----- A3	dated 01-03-19 ----- A2	Berryville Ark Sch Dist No 27 AR
Revenue Series 2018-E	Southeast Ala Gas Supply Dist AL	Maricopa Cnty Ariz Indl Dev AZ	Construction Series 2018-B
dated 08-07-18 ----- A3	Gas Supply Revenue Series 2018-B	Hospital Revenue Series 2019-B	dated 03-01-18 ----- Aa2
Black Belt Energy Gas Dist Ala AL	Trussville Ala AL	dated 01-03-19 ----- A2	Blytheville Ark Sch Dist AR
Gas Prepay Revenue Series 2018-A	General Obligation Warrants Series 2018-A	Maricopa Cnty Ariz Indl Dev AZ	Construction Series 2018-B
dated 03-09-18 ----- A3	dated 09-05-18 ----- Aa2	Hospital Revenue Series 2019-C	dated 02-01-18 ----- Aa2
Black Belt Energy Gas Dist Ala AL	Trussville Ala AL	dated 01-03-19 ----- A2	Bryant Ark Sch Dist No 25 AR
Gas Prepay Revenue Series 2018 B-1	General Obligation School Warrants Series 2018-B	Maricopa Cnty Ariz Indl Dev AZ	Refunding and Construction Series 2018-B
dated 03-09-18 ----- A3	dated 09-05-18 ----- Aa2	Hospital Revenue Series 2019-C	dated 05-01-18 ----- Aa2
Black Belt Energy Gas Dist Ala AL	University Ala Gen Fee Rev AL	Maricopa Cnty Ariz Indl Dev Au AZ	Central Ark Wtr Rev AR
Gas Prepay Revenue Series 2018 B-2	General Fee Revenue Series 2018 A-2	Education Revenue Series 2018-A	Capital Improvement Water Revenue Series 2018-B
dated 03-09-18 ----- A3	dated 03-22-18 ----- Aa3	dated 12-11-18 ----- Ba2	dated 12-04-18 ----- Aa2
Chilton Cnty Ala Pub Bldg Auth AL	University Ala Gen Fee Rev AL	Maricopa Cnty Ariz Indl Dev Au AZ	Clarendon Ark Sch Dist No 6 AR
Building Revenue Warrants Series 2018	General Fee Revenue Series 2018 A-1	Education Revenue Taxable Series 2018-B	Construction Series 2018
dated 12-06-18 ----- Aa2	dated 03-22-18 ----- Aa3	dated 12-11-18 ----- Ba2	dated 08-01-18 ----- Aa2
Gulf Shores Ala AL	University Ala Gen Fee Rev AL	Maricopa Cnty Ariz Sch Dist AZ	Cutter-Morning Star Ark Sch Di AR
General Obligation Warrants Series 2018-A	General Fee Revenue Series 2018 B-1	School Improvement Series 2018-F	Construction Series 2018-B
dated 04-26-18 ----- Aa2	dated 10-30-18 ----- Aa3	dated 03-22-18 ----- Aa2	dated 02-01-18 ----- Aa2
Gulf Shores Ala AL	University Ala Gen Fee Rev AL	Maricopa Cnty Ariz Sch Dist No AZ	De Queen Ark Sch Dist No 17 Se AR
General Obligation Taxable Warrants Series 2018-B	General Fee Revenue Series 2018 B-2	School Improvement Series 2018-C	Construction Series 2018-B
dated 04-26-18 ----- Aa2	dated 10-30-18 ----- Aa3	dated 01-31-18 ----- Aa3	dated 02-01-18 ----- Aa2
Huntsville Ala AL	University Ala Gen Fee Rev AL	Maricopa Cnty Ariz Sch Dist No AZ	Des Arc Ark Sch Dist No 5 AR
General Obligation Warrants Series 2018-A	General Fee Revenue Series 2018 B-2	School Improvement Series 2018-A	Refunding and Construction Series 2018
dated 02-28-18 ----- Aaa	dated 10-30-18 ----- Aa3	dated 03-08-18 ----- Aa1	dated 10-01-18 ----- Aa2
Huntsville Ala AL		Maricopa Cnty Ariz Sch Dist No AZ	Elkins Ark Sch Dist No 10 AR
General Obligation Warrants Series 2018-B	ALASKA	School Improvement Series 2018	Construction Series 2018
dated 02-28-18 ----- Aaa	Alaska Housing Finance Corpora AK	dated 04-18-18 ----- Aa2	dated 02-01-18 ----- Aa2
Jefferson Cnty Ala AL	Home Mortgage Revenue Variable Rate Series 2009-A	Maricopa Cnty Ariz Spl Health AZ	Farmington Ark Sch Dist No 6 AR
General Obligation Refunding Warrants Series 2018-A	dated 05-28-09 ----- Aa2/WR	General Obligation Series 2018-C	Refunding and Construction Series 2018
dated 05-31-18 ----- A3	Alaska Housing Finance Corpora AK	dated 10-30-18 ----- Aa3	dated 09-04-18 ----- Aa2
Jefferson Cnty Ala AL	State Capital Project II Series 2018-B	Maricopa Cnty Ariz Un High Sch AZ	Fort Smith Ark Sch Dist No 100 AR
General Obligation Refunding Warrants Series 2018-B	dated 05-22-18 ----- Aa2	School Improvement Series 2018-C	Construction Series 2018-A
dated 09-17-18 ----- A3	Alaska Housing Finance Corpora AK	dated 02-15-18 ----- Aa2	dated 08-15-18 ----- Aa2
Jefferson Cnty Ala Brd Ed Pub AL	State Capital Project II Series 2018-A	Maricopa Cnty Ariz Un High Sch AZ	Gravette Ark Sch Dist No 20 AR
Public School Warrants Series 2018	dated 05-22-18 ----- Aa2/VMIG1	School Improvement Series 2018-D	Construction Series 2018-A
dated 02-08-18 ----- A1	Alaska Housing Finance Corpora AK	dated 03-08-18 ----- Aa2	dated 08-01-18 ----- Aa2
Lee Cnty Ala AL	General Mortgage Revenue Series 2018 A-II	Maricopa Cnty Ariz Uni Sch AZ	Greenbrier Ark Sch Dist No 47 AR
General Obligation Warrants Series 2018	dated 08-28-18 ----- Aa1	School Improvement Series 2018-D	Construction Series 2018
dated 12-13-18 ----- Aa2	Alaska Housing Finance Corpora AK	dated 03-15-18 ----- Aa3	dated 03-01-18 ----- Aa2
Madison Ala AL	General Mortgage Revenue Series 2018 B-II	Maricopa Cnty Ariz Uni Sch AZ	Heber Springs Ark Sch Dist No AR
General Obligation Taxable Warrants Series 2018	dated 08-28-18 ----- Aa1	School Improvement Series 2018-C	Refunding Series 2018
dated 06-21-18 ----- Aa2	North Slope Boro Alaska AK	dated 12-13-18 ----- Aa1	dated 09-01-18 ----- Aa2
Madison Ala AL	General Obligation Series 2018-A	Maricopa Cnty Ariz Uni Sch Dis AZ	Lake Hamilton Ark Sch Dist No AR
General Obligation Warrants Series 2018-C	dated 12-13-18 ----- Aa2	School Improvement Series 2018-C	Refunding Series 2018
	North Slope Boro Alaska AK	dated 03-22-18 ----- Aa2	dated 07-05-18 ----- Aa2
	General Obligation Series 2018-B	Maricopa Cnty Ariz Uni Sch Dis AZ	Lakeside Ark Sch Dist No 9 AR
	dated 12-13-18 ----- Aa2	School Improvement Series 2018-B	Refunding and Construction Series 2018
		dated 05-31-18 ----- Aa3	dated 09-05-18 ----- Aa2
		Maricopa Cnty Ariz Uni Sch Dis AZ	Lawrence Cnty Ark Sch Dist AR
		School Improvement Series 2018-D	Construction Series 2018

Note: Unless specific issues are shown, ratings apply to all general obligation bonds (exceptions being Indiana and Pennsylvania). Indiana School Building Corporation bonds and Pennsylvania School Authority bonds are payable from annual lease rentals. Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

(P) See Key on page 7. * Refunded; we express no opinion. # Advance refunded issues secured by escrowed funds held in cash, held in trust, or invested in direct non-callable United States government obligations or those non-callable obligations unconditionally guaranteed by the U. S. government. Also deemed an eligible investment are refunded bonds which bear Moody's® #Aaa rating and meet all other structural criteria. Full faith and credit of municipality (and county) for which bonds were issued. < Rating applicable to the portion for which FSLIC/FDIC insurance is available-currently up to a maximum of \$100,000 for each bondholder. (Dutch Auction) See limitations and uses for ratings on page 6.

ARKANSAS (cont'd)	Beaumont Calif Uni Sch Dist CA (cont'd)	California St CA (cont'd)	Conejo Vy Calif Uni Sch Dist CA
Lawrence Cnty Ark Sch Dist AR (cont'd)	General Obligation Election of 2008	Variable Rate General Obligation	General Obligation Election of 2014
dated 11-01-18 ----- Aa2	Series 2018-E	Series 2003 A-1	Series 2018-B
Little Rock Ark AR	dated 08-30-18 ----- Aa3	dated 04-15-03 ----- Aa1/VMIG1	dated 06-28-18 ----- Aa3
Limited Tax General Obligation	Beaumont Calif Uni Sch Dist CA	California St CA	Corona-Norco Calif Uni Sch CA
Capital Improvement Series 2018	General Obligation Refunding Series	Variable Rate General Obligation	General Obligation Election of 2014
dated 11-28-18 ----- Aa1	2018	Series 2003 C-1	Series 2018-B
Lonoke Ark Sales & Use Tax AR	dated 08-30-18 ----- Aa3	dated 04-15-03 ----- Aa1/VMIG1	dated 04-26-18 ----- Aa2
Sales and Use Tax Series 2018	Berkeley Calif CA	California St CA	Covina-Valley Calif Uni Sch CA
dated 04-24-18 ----- A1	2018-19 Tax and Revenue	Various Purpose General Obligation	General Obligation Election of 2012
Magnolia Ark Sch Dist No 14 AR	Anticipation Notes Series 2018	Refunding Series 2018	Series 2018-E
Construction Series 2018-B	dated 07-18-18 ----- MIG1	dated 03-15-18 ----- Aa3	dated 09-06-18 ----- Aa3
dated 02-01-18 ----- Aa2	Buena Pk Calif Sch Dist CA	California St CA	Culver City Calif Uni Sch Dist CA
Marion Ark Sch Dist No 3 AR	General Obligation Election of 2014	Various Purpose General Obligation	General Obligation Election of 2014
Refunding Series 2018	Series 2018	Series 2018	Series 2018-C
dated 05-10-18 ----- Aa2	dated 05-23-18 ----- Aa3	dated 03-15-18 ----- Aa3	dated 01-25-18 ----- Aa2
Mountain Home Ark Sch Dist No AR	Cabrillo Calif Uni Sch Dist CA	California St CA	Desert Calif Cmnty College CA
Refunding Series 2018	General Obligation Election of 2018	Federally Taxable Various Purpose	General Obligation Election of 2016
dated 09-05-18 ----- Aa2	Series 2018-A	General Obligation Series 2018	Series 2018
Osceola Ark Solid Waste Disp AR	dated 10-10-18 ----- Aa2	dated 04-25-18 ----- Aa3	dated 06-27-18 ----- Aa2
Solid Waste Disposal Revenue Series	California Edl Facs Auth Rev CA	California St CA	Dublin Calif Uni Sch Dist CA
2006	Revenue Series 2018-A	Federally Taxable Various Purpose	General Obligation Election of 2012
dated 04-26-06 ----- Aa3/VMIG1	dated 08-30-18 ----- Baa1	General Obligation Refunding	Series 2018-C
Palestine-Wheatley Ark Sch Dis AR	California Edl Facs Auth Rev CA	Series 2018	dated 12-05-18 ----- Aa1
Construction Series 2018	Revenue Taxable Series 2018-A	dated 04-25-18 ----- Aa3	East Whittier Calif City Sch D CA
dated 08-01-18 ----- Aa2	dated 11-07-18 ----- A2	California St CA	General Obligation Election of 2016
Pea Ridge Ark Sch Dist No 109 AR	California Edl Facs Auth Rev CA	Federally Taxable Various Purpose	Series 2018-B
Refunding and Construction Series	Revenue Series 2018-B	General Obligation Series 2018	dated 12-06-18 ----- Aa3
2018-A	dated 11-07-18 ----- A2	dated 09-18-18 ----- Aa3	East Whittier Calif City Sch D CA
dated 04-01-18 ----- Aa2	California Edl Facs Auth Rev CA	California St CA	General Obligation Election of 2016
Pocahontas Ark Sch Dist No 019 AR	Revenue Series 2018-A	Tax Exempt Various Purpose	Series 2018-B
Construction Series 2018	dated 11-21-18 ----- A2	General Obligation Refunding	dated 12-06-18 ----- Aa3
dated 10-11-18 ----- Aa2	California Edl Facs Auth Rev CA	Series 2018	Eastern Calif Mun Wtr Dist Wtr CA
Quitman Sch Dist No 21 Ark AR	Revenue Taxable Series 2018-B	dated 09-18-18 ----- Aa3	Refunding Water and Wastewater
Refunding Series 2018	dated 11-21-18 ----- A2	California St CA	Revenue Series 2015-A
dated 02-15-18 ----- Aa2	California Health Facs Fing CA	Federally Taxable Various Purpose	dated 06-23-15 ----- Aa2/WR
Russellville Ark Sch Dist AR	Variable Rate Revenue Series	General Obligation Refunding	El Camino Calif Cmnty College CA
Refunding Series 2018	2010-B	Series 2018	General Obligation Election of 2012
dated 11-06-18 ----- Aa2	dated 02-04-10 ----- Aa3/WR	dated 09-18-18 ----- Aa3	Series 2018-B
Sherwood Ark Sales & Use Tax AR	California Health Facs Fing CA	California St CA	dated 08-29-18 ----- Aa1
Sales and Use Tax Series 2018	Variable Rate Revenue Series	Veterans General Obligation Series	El Monte Calif City Sch Dist CA
dated 11-29-18 ----- Aa3	2010-C	2018-CR	General Obligation Bond
South Conway Cnty Sch Dist No AR	dated 02-04-10 ----- VMIG1	dated 10-04-18 ----- Aa2	Anticipation Notes Series 2018
Construction Series 2018	California Health Facs Fing CA	California St CA	dated 05-08-18 ----- Aa3
dated 08-01-18 ----- Aa2	Revenue Series 2018-A	General Obligation Veterans Series	Escondido Calif Un Sch Dist CA
University Ark Univ Rev AR	dated 04-04-18 ----- Aa3	2018-CR	General Obligation Election of 2014
Various Facility Revenue	California Health Facs Fing CA	California St CA	Series 2018-B
Tax-Exempt Series 2018-A	Revenue Series 2018	Various Purpose General Obligation	dated 02-01-18 ----- Aa2
dated 07-26-18 ----- Aa2	dated 08-28-18 ----- Baa2	Series 2018	Evergreen Calif Sch Dist CA
University Ark Univ Rev AR	California Hsg Fin Agy Rev CA	dated 10-25-18 ----- Aa3	General Obligation Election of 2014
Various Facility Revenue Taxable	Series 2018-A	California St Dept Wtr Res CA	Series 2018
Series 2018-B	dated 11-15-18 ----- A1	Central Valley Project Water System	dated 05-17-18 ----- Aa2
dated 07-26-18 ----- Aa2	California Infrastructure & CA	Revenue Series 2018-AZ	Evergreen Calif Sch Dist CA
Valley Springs Ark Sch Dist No AR	Clean Water State Revolving Fund	dated 10-18-18 ----- Aa1	General Obligation Refunding Series
Construction Series 2018	Revenue Series 2018	California St Pub Wks Brd CA	2018
dated 08-01-18 ----- Aa2	dated 03-08-18 ----- Aaa	Lease Revenue Series 2018-C	dated 05-17-18 ----- Aa2
	California Infrastructure & CA	dated 10-16-18 ----- A1	Fairfield-Suisun Calif Uni Sch CA
	Variable Rate Refunding Revenue	California St Univ Rev CA	General Obligation Election of 2016
	Series 2011 A-1	Systemwide Revenue Series 2018-A	Series 2018
	dated 12-01-11 ----- Aaa/WR	dated 08-02-18 ----- Aa2	dated 08-09-18 ----- Aa2
	California Infrastructure & CA	California St Univ Rev CA	Folsom Cordova Calif Uni Sch CA
	Variable Rate Refunding Revenue	Systemwide Revenue Series 2018-B	General Obligation Election of
	Series 2018 B-1	dated 08-02-18 ----- Aa2	2014 Series 2018-C
	dated 04-02-12 ----- Aaa	California Statewide Cmnty CA	dated 05-10-18 ----- Aa2
	California Infrastructure & CA	Variable Rate Revenue Series	Franklin-Mckinley Calif Sch CA
	Variable Rate Refunding Revenue	2008-B	General Obligation Election of 2016
	Series 2012 B-2	dated 07-02-08 ----- Aa1/VMIG1	Series 2018-B
	dated 04-02-12 ----- Aaa	California Statewide Cmnty CA	dated 08-30-18 ----- Aa3
	California Infrastructure & CA	Variable Rate Revenue Series	Franklin-Mckinley Calif Sch CA
	Revenue Series 2018-C	2008-A	General Obligation Refunding Series
	dated 08-01-18 ----- A2	dated 07-02-08 ----- VMIG1	2018
	California Infrastructure & CA	California Statewide Cmnty CA	dated 08-30-18 ----- Aa3
	Revenue Series 2018-D	Revenue Series 2018-A	Fremont Calif Uni Sch Dist CA
	dated 08-01-18 ----- A2	dated 05-15-18 ----- A1	General Obligation Election of 2014
	California Infrastructure & CA	Campbell Calif Un High Sch CA	Series 2018-C
	Revenue Series 2018-B	General Obligation Election of 2016	dated 10-25-18 ----- Aa1
	dated 08-01-18 ----- A2	Series 2018-B	Fresno Calif Uni Sch Dist CA
	California Infrastructure & CA	dated 08-29-18 ----- Aa1	General Obligation Election of 2016
	Revenue Series 2018-A	Campbell Calif Un Sch Dist CA	Series 2018-A
	dated 08-01-18 ----- A2	General Obligation Series 2018	dated 05-31-18 ----- Aa3
	California Mun Fin Auth CA	dated 07-03-18 ----- Aa1	Fullerton Calif Jt Un High Sch CA
	Charter School Lease Revenue	Central Basin Mun Wtr Dist CA	General Obligation Election of 2014
	Series 2018-A	Refunding Revenue Series 2018-A	Series 2018-C
	dated 07-11-18 ----- Ba1	dated 11-21-18 ----- Baa2	dated 04-25-18 ----- Aa2
	California Mun Fin Auth CA	Central Basin Mun Wtr Dist CA	Fullerton Calif Sch Dist CA
	Charter School Lease Revenue	Refunding Revenue Series 2018-B	General Obligation Refunding Series
	Series 2018-B	dated 11-21-18 ----- Baa2	2018
	dated 07-11-18 ----- Ba1	Central Calif Uni Sch Dist CA	dated 02-14-18 ----- Aa2
	California Mun Fin Auth Rev CA	General Obligation Election of 2016	Glendale Calif Uni Sch Dist CA
	Revenue Series 2018	Series 2018-B	General Obligation Election of 2011
	dated 08-16-18 ----- Baa1	dated 12-12-18 ----- Aa3	Series 2018-D
	California Pub Fin Auth Rev CA	Central Sch Dist Calif CA	dated 09-27-18 ----- Aa1
	Variable Rate Revenue Series	General Obligation Election of 2014	Glendale Calif Uni Sch Dist CA
	2017-B	Series 2018-B	General Obligation Refunding Series
	dated 12-28-17 ----- Aa1/VMIG1	dated 09-13-18 ----- Aa3	2018
	California St CA	Cerritos Calif Cmnty College CA	dated 06-04-20 ----- Aa1
	Variable Rate General Obligation	General Obligation Election of 2012	Golden Empire Schs Fing Auth CA
	Series 2005 B-4	Series 2018-B	Lease Revenue Refunding Notes
	dated 11-17-05 ----- Aa1/VMIG1	dated 01-23-18 ----- Aa2	Series 2018
	California St CA	Chico Calif Uni Sch Dist CA	dated 04-26-18 ----- A1
	Variable Rate General Obligation	General Obligation Election of 2012	Golden St Tob Securitization CA
	Series 2005 B-7	Series 2018-B	Enhanced Tobacco Settlement
	dated 11-17-05 ----- Aa1/VMIG1	dated 08-28-18 ----- Aa3	Asset-Backed Series 2018-A
	California St CA	Claremont Calif Uni Sch Dist CA	dated 03-27-18 ----- A1
	Variable Rate General Obligation	General Obligation Election of 2016	Grossmont Calif Un High Sch CA
	Series 2004 B-5	Series 2018-B	General Obligation Election of 2016
	dated 10-21-04 ----- Aa1/VMIG1	dated 07-12-18 ----- Aa2	Series 2018 B-1
	California St CA	Compton Calif Cmnty College CA	dated 10-24-18 ----- Aa2
	Variable Rate General Obligation	General Obligation Election of 2014	Grossmont Calif Un High Sch CA
	Series 2004 B-6	Series 2018-A	General Obligation Election of 2016
	dated 10-21-04 ----- Aa1/VMIG1	dated 11-08-18 Build America	Series 2018 B-2
	California St CA	Mutual Assurance Co. ----- A1	dated 10-24-18 ----- Aa2
			Grossmont-Cuyamaca Calif Cmnty CA

NOTE: For footnotes see page 7. (P) See Key on page 7. Moody's® rating are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

CALIFORNIA (cont'd)	Los Angeles Calif Dept Wtr & CA (cont'd)	Morongo Calif Uni Sch Dist CA (cont'd)	Riverside Cnty Calif Teeter CA (cont'd)
Grossmont-Cuyamaca Calif Cmnty CA (cont'd)	Power System Variable Rate Demand Revenue Series 2001 B-7 dated 06-07-01 ----- VMIG1	General Obligation Refunding Series 2018-A dated 04-04-18 ----- Aa3	Teeter Obligation Notes Series 2018-A dated 10-24-18 ----- MIG1
General Obligation Election of 2012 Series 2018-B dated 07-17-18 ----- Aa2	Los Angeles Calif Dept Wtr & CA Power System Variable Rate Demand Revenue Series 2001 B-8 dated 06-07-01 ----- VMIG1	Morongo Calif Uni Sch Dist CA General Obligation Refunding Series 2018-B dated 04-04-18 ----- Aa3	Roseville Calif Jt Un High Sch CA Election of 2016 General Obligation Series 2018-B dated 12-13-18 ----- Aa2
Grossmont-Cuyamaca Calif Cmnty CA General Obligation Refunding Series 2018 dated 07-17-18 ----- Aa2	Los Angeles Calif Dept Wtr & CA Water System Revenue Series 2018-A dated 03-01-18 ----- Aa2	Mount San Jacinto Calif Cmnty CA General Obligation Election of 2014 Series 2018-B dated 02-14-18 ----- Aa1	Roseville Calif Jt Un High Sch CA Election of 2007 General Obligation Series 2018-C dated 12-12-18 ----- Aa3
Hanford Calif Jt Un High Sch D CA General Obligation Election of 2016 Series 2018-A dated 05-22-18 ----- Aa3	Los Angeles Calif Dept Wtr & CA Power System Revenue Series 2018-A dated 04-19-18 ----- Aa2	Mountain View Los Altos Calif CA General Obligation Election of 2018 Series 2018-A dated 09-13-18 ----- Aaa	Sacramento Calif Transient CA TOT Revenue Senior Series 2018-B dated 11-01-18 ----- A1
Hawthorne Calif Sch Dist CA General Obligation Bond Anticipation Notes Series 2018 dated 08-30-18 ----- MIG1	Los Angeles Calif Dept Wtr & CA Power System Revenue Series 2018-B dated 11-01-18 ----- Aa2	Mountain View Los Altos Calif CA General Obligation Election of 2018 Series 2018-A dated 09-13-18 ----- Aaa	Sacramento Calif Transient CA TOT Revenue Senior Series 2018-A dated 11-01-18 ----- A1
Healdsburg Calif Uni Sch Dist CA General Obligation Election of 2016 Series 2018-B dated 01-09-19 ----- Aa2	Los Angeles Calif Dept Wtr & CA Power System Revenue Series 2018-C dated 11-01-18 ----- Aa2	MI Diablo Calif Uni Sch Dist C CA Certificates of Participation Series 2018 dated 10-10-18 ----- Aa3	Sacramento Calif Transient CA TOT Revenue Subordinate Series 2018-C dated 11-01-18 ----- A2
Irvine Calif Uni Sch Dist CA General Obligation Election of 2016 Series 2018-B dated 09-13-18 ----- Aa1	Los Angeles Calif Dept Wtr & CA Water System Revenue Series 2018-B dated 11-29-18 ----- Aa2	Napa Valley Calif Cmnty Colleg CA General Obligation Refunding Series 2018 dated 06-13-18 ----- Aa2	Sacramento Cnty Calif Arpt Sys CA Airport System Senior Revenue Refunding Series 2018-A dated 05-03-18 ----- A2
Irvine Ranch Calif Wtr Dist CA Refunding Series 2011 A-1 dated 04-15-11 ----- Aa1/VMIG1	Los Angeles Calif Dept Wtr & CA Power System Revenue Series 2018-D dated 12-20-18 ----- Aa2	Napa Vy Calif Uni Sch Dist CA Tax and Revenue Anticipation Notes Series 2018 dated 07-02-18 ----- MIG1	Sacramento Cnty Calif Arpt Sys CA Airport System Senior Revenue Refunding Series 2018-B dated 05-03-18 ----- A2
Irvine Ranch Calif Wtr Dist CA Refunding Series 2011 A-2 dated 04-15-11 ----- Aa1/VMIG1	Los Angeles Calif Hsg Auth Mul CA Multifamily Housing Refunding Revenue Series 2018-A dated 02-01-18 ----- Aaa	Nevada Jt Un High Sch Dist CA General Obligation Election of 2016 Series 2018-B dated 12-19-18 ----- Aa2	Sacramento Cnty Calif Arpt Sys CA Airport System Subordinate Revenue Refunding Series 2018-D dated 05-03-18 ----- A3
Kern Calif Cmnty College Dist CA General Obligation Election of 2016 Series 2018-B dated 09-12-18 ----- Aa2	Los Angeles Calif Mun Impt Cor CA Lease Revenue Refunding Series 2018-C dated 02-06-18 ----- A1	Northern Calif Energy Auth CA Commodity Supply Revenue Series 2018 dated 12-19-18 ----- A3	Sacramento Cnty Calif Arpt Sys CA Airport System Subordinate Revenue Refunding Series 2018-E dated 05-03-18 ----- A3
Kern Calif High Sch Dist CA General Obligation Election of 2016 Series 2018-B dated 06-28-18 ----- Aa2	Los Angeles Calif Mun Impt Cor CA Lease Revenue Series 2018-A dated 02-06-18 ----- Aa3	Northern Calif Pwr Agy Rev CA Hydroelectric Project Number One Revenue Refunding Series 2018-A dated 04-04-18 ----- Aa3	Sacramento Cnty Calif Arpt Sys CA Airport System Subordinate Revenue Refunding Series 2018-F dated 05-03-18 ----- A3
La Canada Calif Uni Sch Dist CA General Obligation Election of 2017 Series 2018-A dated 05-30-18 ----- Aa1	Los Angeles Calif Mun Impt Cor CA Lease Revenue Series 2018-B dated 02-06-18 ----- Aa3	Northern Calif Pwr Agy Rev CA Hydroelectric Project Number One Revenue Taxable Refunding Series 2018-B dated 04-04-18 ----- Aa3	Sacramento Cnty Calif Ctrfs Par CA Refunding Certificates of Participation Series 2018-A dated 11-28-18 ----- A2
La Habra Calif City Sch Dist CA General Obligation Election of 2012 Series 2018-D dated 11-08-18 ----- Aa3	Los Angeles Calif Solid Waste CA Solid Waste Resources Revenue Series 2018-A dated 07-31-18 ----- Aa2	Norwalk La Mirada Calif Uni Sc CA General Obligation Election of 2014 Series 2018-C dated 06-28-18 ----- Aa3	San Benito Calif High Sch Dist CA General Obligation Election of 2016 Series 2018 dated 08-09-18 ----- Aa3
Lafayette Calif Sch Dist CA General Obligation Election of 2016 Series 2018-B dated 05-29-18 ----- Aa1	Los Angeles Calif Uni Sch Dist CA General Obligation Election of 2008 Series 2018 B-1 dated 03-08-18 ----- Aa2	Oak Grove Calif Sch Dist CA General Obligation Election of 2008 Series 2018-D dated 12-20-18 ----- Aa2	San Diego Calif Pub Facs Fing CA Subordinated Water Revenue Series 2018-A dated 01-03-19 ----- Aa3
Lake Tahoe Calif Cmnty College CA General Obligation Election of 2014 Series 2018-B dated 02-27-18 ----- A1	Los Angeles Calif Uni Sch Dist CA General Obligation Election of 2005 Series 2018 M-1 dated 03-08-18 ----- Aa2	Oak Grove Calif Sch Dist CA General Obligation Election of 2008 Series 2018-E dated 12-20-18 ----- Aa2	San Diegoito Calif Un High Sch CA General Obligation Election of 2012 Series 2018 D-1 dated 05-31-18 ----- Aa1
Las Lomitas Calif Elem Sch CA General Obligation Election of 2018 Series 2018-A dated 10-04-18 ----- Aaa	Los Angeles Cnty Calif CA 2018-19 Tax and Revenue Anticipation Notes Series 2018 dated 07-02-18 ----- MIG1	Oakland Calif Jt Pwrs Fing Aut CA Lease Revenue Refunding Series 2018 dated 05-23-18 ----- Aa3	San Diegoito Calif Un High Sch CA General Obligation Election of 2012 Series 2018 D-2 dated 05-31-18 ----- Aa1
Las Virgenes Calif Uni Sch Dis CA General Obligation Election of 2006 Series 2018-D dated 08-29-18 ----- Aa1	Los Angeles Cnty Calif Met CA Proposition C Sales Tax Revenue Refunding Senior Series 2018-A dated 04-17-18 ----- Aa2	Orange Cnty Calif Santrn Dist C CA Revenue Refunding Certificate Anticipation Notes Series 2018-A dated 11-29-18 ----- Aaa	San Francisco (City & County) CA Wastewater Revenue Series 2018-C dated 08-09-18 ----- Aa3
Lodi Calif Uni Sch Dist Sch CA General Obligation Election of 2006 Series 2018 dated 10-11-18 ----- Aa3	Los Angeles Cnty Calif Met CA Proposition A First Tier Senior Sales Tax Revenue Refunding Series 2018-A dated 04-17-18 ----- Aa1	Oxnard Calif Un High Sch Dist CA General Obligation Election of 2018 Series 2018-A dated 10-18-18 ----- Aa3	San Francisco (City & County) CA Wastewater Revenue Series 2018-A dated 08-09-18 ----- Aa3
Long Beach Calif Hbr Rev CA Harbor Revenue Refunding Short Term Notes Series 2018-A dated 10-02-18 ----- Aa2	Los Rios Calif Cmnty College CA General Obligation Election of 2002 Series 2018-F dated 02-08-18 ----- Aa2	Pacific Calif Sch Dist CA General Obligation Election of 2018 dated 09-27-18 ----- Aa3	San Francisco (City & County) CA Wastewater Revenue Series 2018-B dated 08-09-18 ----- Aa3
Los Angeles Calif CA General Obligation Series 2018-A dated 07-12-18 ----- Aa2	Los Rios Calif Cmnty College CA General Obligation Election of 2008 Series 2018-C dated 02-08-18 ----- Aa2	Palo Alto Calif Uni Sch Dist CA General Obligation Election of 2008 Series 2018 dated 06-07-18 ----- Aaa	San Francisco (City & County) CA General Obligation Series 2018-A dated 04-03-18 ----- Aaa
Los Angeles Calif CA General Obligation Refunding Series 2018-B dated 07-12-18 ----- Aa2	Lucia Mar Uni Sch Dist Calif CA General Obligation Election of 2016 Series 2018-B dated 06-07-18 ----- Aa2	Paso Robles Calif Jt Uni Sch CA General Obligation Election of 2016 Series 2018-A dated 05-31-18 ----- A1	San Francisco Calif City & CA Second Series Variable Rate Series 2018-B dated 06-06-18 ----- Aa2/VMIG1
Los Angeles Calif CA General Obligation Refunding Series 2018-C dated 07-12-18 ----- Aa2	Mammoth Calif Uni Sch Dist CA General Obligation Election of 2018 Series 2018-A dated 11-06-18 ----- Aa3	Pittsburg Calif Uni Sch Dist CA General Obligation Election of 2014 Series 2018-C dated 10-11-18 ----- Aa3	San Francisco Calif City & CA Second Series Variable Rate Series 2018-C dated 06-06-18 ----- Aa2/VMIG1
Los Angeles Calif CA Tax and Revenue Anticipation Notes Series 2018 dated 07-10-18 ----- MIG1	Manhattan Beach Calif Uni Sch CA General Obligation Election of 2016 Series 2018-A dated 05-09-18 ----- Aa1	Placer Cnty Calif Wtr Agy Wtr CA Water Revenue Certificates of Participation Refunding Series 2018 dated 04-04-18 ----- Aa2	San Francisco Calif City & CA Variable Apartments Revenue Second Series Bk Bd Series 2018-C dated 05-16-18 ----- A1
Los Angeles Calif Dept Arpts CA Subordinate Revenue Series 2018-A dated 03-15-18 ----- Aa3	Manhattan Beach Calif Uni Sch CA General Obligation Election of 2016 Series 2018-A dated 05-09-18 ----- Aa1	Pleasant Valley Calif Sch Dist CA General Obligation Election of 2018 Series 2018-A dated 10-02-18 ----- Aa2	San Francisco Calif City & CA Variable Apartments Revenue Second Series Bk Bd dated 05-16-18 ----- A1
Los Angeles Calif Dept Arpts CA Senior Refunding Revenue Series 2018-B dated 04-12-18 ----- Aa2	Menifee Calif Un Sch Dist CA General Obligation Series 2018-B dated 12-06-18 Build America Mutual Assurance Co. ----- Aa3	Redding Calif Sch Dist CA General Obligation Election of 2018 Series 2018-A dated 10-11-18 ----- Aa3	San Francisco Calif City & CA General Obligation Taxable Series 2018-D dated 05-23-18 ----- Aaa
Los Angeles Calif Dept Arpts CA Subordinate Revenue Series 2018-C dated 08-08-18 ----- Aa3	Merced Calif City Sch Dist CA General Obligation Election of 2014 Series 2018 dated 10-24-18 ----- Aa3	Redwood City Calif Sch Dist CA General Obligation Election of 2015 Series 2018 dated 03-27-18 ----- Aa2	San Francisco Calif City & CA Taxable General Obligation Series 2018-D dated 05-23-18 ----- Aaa
Los Angeles Calif Dept Arpts CA Subordinate Revenue Series 2018-D dated 11-14-18 ----- Aa3	Metropolitan Wtr Dist Southn CA Special Variable Rate Water Revenue Refunding Series 2016 B-1 dated 09-20-16 ----- Aa1/VMIG1	Rincon Vy Calif Un Sch Dist CA General Obligation Election of 2014 Series 2018-B dated 02-21-18 ----- Aa2	San Francisco Calif City & CA Tax-Exempt General Obligation Series 2018-E dated 05-23-18 ----- Aaa
Los Angeles Calif Dept Arpts CA Subordinate Revenue Series 2018-E dated 11-14-18 ----- Aa3	Metropolitan Wtr Dist Southn CA Special Variable Rate Water Revenue Refunding Series 2016 B-2 dated 09-20-16 ----- Aa1/VMIG1	Riverside Calif Swr Rev CA Refunding Sewer Revenue Series 2018-A dated 11-27-18 ----- A1	San Francisco Calif City & CA Tax-Exempt General Obligation Series 2018-C dated 05-23-18 ----- Aaa
Los Angeles Calif Dept Wtr & CA Power System Variable Rate Demand Revenue Series 2001 B-5 dated 06-07-01 ----- VMIG1	Morongo Calif Uni Sch Dist CA	Riverside Cnty Calif Teeter CA	

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CALIFORNIA (cont'd)		Santa Barbara Cnty Calif Solid CA (cont'd)		University Calif Revs CA (cont'd)		Colorado Hsg & Fin Auth CO (cont'd)	
San Francisco Calif City & CA (cont'd)		Solid Waste System Revenue		dated 10-02-13	Aa2/VMIG1	dated 03-28-18	Aaa/VMIG1
San Francisco Calif City & CA		Certificates of Participation Series		University Calif Revs CA		Colorado Hsg & Fin Auth CO	
San Francisco International Airport		2018-B		General Revenue Variable Rate		Federally Taxable Multi Family	
Second Series Revenue Series		dated 11-28-18	A1	Demand Series 2013 AL-3		Project Class I Series 2018 A-1	
2018-D		Santa Barbara Cnty Calif Solid CA		dated 10-02-13	Aa2/VMIG1	dated 03-28-18	Aaa
dated 05-30-18	A1	Solid Waste System Revenue		University Calif Revs CA		Colorado Hsg & Fin Auth CO	
San Francisco Calif City & CA		Certificates of Participation Series		General Revenue Variable Rate		Single Family Mortgage Class II	
San Francisco International Airport		2018-C		Demand Series 2013 AL-1		Adjustable Rate Series 2018 B-2	
Second Series Revenue Series		dated 11-28-18	A1	dated 10-02-13	Aa2/VMIG1	dated 05-09-18	Aa2/VMIG1
2018-E		Santa Clara Calif Uni Sch Dist CA		University Calif Revs CA		Colorado Hsg & Fin Auth CO	
dated 05-30-18	A1	General Obligation Refunding Series		General Revenue Variable Rate		Single Family Mortgage Class I	
San Francisco Calif City & CA		2018		Demand Series 2013 AL-4		Series 2018-A	
San Francisco International Airport		dated 06-12-18	Aaa	dated 10-02-13	Aa2/VMIG1	dated 05-09-18	Aaa
Second Series Revenue Series		Santa Cruz Cnty Calif CA		Ventura Cnty Calif CA		Colorado Hsg & Fin Auth CO	
2018-F		2018-2019 Tax and Revenue		Tax and Revenue Anticipation Notes		Single Family Mortgage Class I	
dated 05-30-18	A1	Anticipation Notes Series 2018		Series 2018		Series 2018 B-1	
San Francisco Calif City & CA		dated 07-02-18	MIG1	dated 07-02-18	MIG1	dated 05-09-18	Aaa
San Francisco International Airport		Santa Monica Calif Cmnty Colle CA		Victor Valley Calif Tran Auth CA		Colorado Hsg & Fin Auth CO	
Second Series Revenue Series		General Obligation Election of 2016		Certificates of Participation Series		Single Family Mortgage Class I	
2018-G		Series 2018-A		2018		Series 2018-C	
dated 05-30-18	A1	dated 04-18-18	Aa2	dated 11-07-18	A2	dated 08-15-18	Aaa
San Francisco Calif City & CA		Santa Monica Calif Cmnty Colle CA		Walnut Valley Calif Uni Sch Di CA		Colorado Hsg & Fin Auth CO	
Refunding Lease Revenue Series		General Obligation Refunding		General Obligation Election of 2016		Federally Taxable Single Family	
2018-A		Election of 2008 Series 2018-A		Series 2018-A		Mortgage Class I Series 2018-D	
dated 08-29-18	Aa2	dated 04-18-18	Aa2	dated 04-24-18	Aa1	dated 09-26-18	Aaa
San Francisco Calif City & CA		Santa Monica Calif Pub Fing Au CA		West Contra Costa Calif Uni CA		Colorado Hsg & Fin Auth CO	
Refunding Lease Revenue Series		Lease Revenue Series 2018		General Obligation Election of 2010		Homeownership Class I Series 2018	
2018-B		dated 06-06-18	Aa1	Series 2018-E		BB-1	
dated 08-29-18	Aa1	Santa Monica-Malibu Uni Sch CA		dated 05-10-18	Aa3	dated 10-31-18	Aaa
San Francisco Calif Mun Trans CA		General Obligation Election of 2012		West Contra Costa Calif Uni CA		Colorado Hsg & Fin Auth CO	
LN NTS-SER A-1 & A-2		Series 2018-D		General Obligation Election of 2012		Homeownership Class I Series 2018	
dated 04-30-18	Aa3	dated 09-06-18	Aaa	Series 2018-D		BB-2	
San Joaquin Calif Delta Cmnty CA		Saugus Calif Un Sch Dist Sch CA		dated 05-10-18	Aa3	dated 10-31-18	Aaa
General Obligation Election of 2004		Series 2018-B		West Contra Costa Calif Uni CA		Colorado Hsg & Fin Auth CO	
Series 2018-D		General Obligation Election of 2014		General Obligation Refunding Series		Table Single Family Mortgage	
dated 02-06-18	Aa2	Series 2018-B		2018		Class I Adjustable Rate Series	
San Jose Calif Uni Sch Dist CA		dated 05-24-18	Aa2	dated 05-10-18	Aa3	2001 AA-1	
General Obligation Election of 2012		School Proj For Util Rate CA		West Sonoma Cnty Calif Un High CA		dated 10-04-01	Aaa/VMIG1
Series 2018-E		Revenue Anticipation Notes Series		General Obligation Election of 2018		Colorado Hsg & Fin Auth CO	
dated 02-01-18	Aa1	2018		Series 2018-A		Single Family Mortgage Class I	
San Jose Evergreen Calif Cmnty CA		dated 12-19-18	MIG1	dated 08-30-18	Aa3	Adjustable Rate Series 2017-E	
General Obligation Election of 2016		Scotts Valley Calif Uni Sch Di CA		Western Placer Calif Uni Sch CA		dated 10-31-17	Aaa/VMIG1
Series 2018-A		Certificates of Participation Series		Tax and Revenue Anticipation Notes		Colorado Hsg & Fin Auth CO	
dated 06-05-18	Aa1	2018		Series 2018		Single Family Mortgage Federally	
San Jose Evergreen Calif Cmnty CA		dated 04-10-18 Build America		dated 07-02-18	MIG1	Taxable Class I Series 2019 B-1	
General Obligation Election of 2016		Mutual Assurance Co. -----	A1	Western Placer Calif Uni Sch CA		dated 01-03-19	Aaa
Series 2018 A-1		Sequoia Calif Un High Sch Dist CA		General Obligation Election of 2016		Colorado Hsg & Fin Auth CO	
dated 06-05-18	Aa1	2018-19 Tax and Revenue		Series 2018-B		Single Family Mortgage Class I	
San Juan Calif Uni Sch Dist CA		Anticipation Notes Series 2018		dated 11-06-18	Aa3	Series 2019-A	
General Obligation Election of 2012		dated 07-03-18	MIG1	Western Placer Calif Uni Sch CA		dated 01-03-19	Aaa
Series 2019		Silicon Vy Clean Wtr Calif CA		General Obligation Election of 2014		Colorado Hsg & Fin Auth CO	
dated 01-22-19	Aa2	Wastewater Revenue Series 2018		Series 2018-C		Single Family Mortgage Class I	
San Juan Calif Uni Sch Dist CA		dated 02-22-18	Aa2	dated 11-06-18	Aa3	Series 2019-C	
General Obligation Election of 2016		South Pasadena Calif Uni Sch CA		Westminster Calif Sch Dist CA		dated 01-03-19	Aaa
Series 2019		General Obligation Refunding		General Obligation Election of 2016		Colorado Hsg & Fin Auth CO	
dated 01-22-19	Aa2	Election of 2002 Series 2018-B		Series 2018-B		Single Family Mortgage Federally	
San Lorenzo Calif Uni Sch Dist CA		dated 02-15-18	Aa2	dated 11-29-18	Aa2	Taxable Class I Adjustable Rate	
General Obligation Election of 2018		Southern Calif Pub Pwr Auth Pw CA		Series 2018-C		Series 2019 B-2	
Series 2018-A		Refunding Revenue Series 2018-A		Whittier Calif City Sch Dist CA		dated 01-03-19	Aaa/VMIG1
dated 10-04-18	Aa3	dated 05-15-18	Aa3	General Obligation Election of 2012		Colorado Sch Mines Instl CO	
San Luis Calif Coastal Uni Sch CA		Refunding Revenue Series 2018-B		Series 2018-C		Institutional Enterprise Revenue	
General Obligation Election of 2014		dated 05-15-18	Aa3	dated 03-27-18	Aa3	Refunding Series 2018-A	
Series 2018-C		State Center Calif Cmnty CA		CANAL ZONE			
dated 12-13-18	Aa1	General Obligation Election of 2002		COLORADO			
San Luis Obispo Cnty Calif CA		Series 2018-A		Adams 12 Five Star Schs Colo CO		Colorado Springs Colo Utils CO	
General Obligation Election of 2014		dated 12-18-18	Aa1	General Obligation Series 2018		Utilities System Refunding Revenue	
Series 2018-B		Stockton Calif Uni Sch Dist CA		dated 12-05-18	Aa2	Series 2018 A-2	
dated 01-31-18	Aa2	General Obligation Election of 2014		Adams County Fire Protection D CO		dated 07-10-18	Aa2
San Mateo Calif Jt Pwrs Fing A CA		Series 2018-B		Certificates of Participation Series		Colorado Springs Colo Utils CO	
Revenue Refunding Series 2018-A		dated 10-23-18	A1	2018		Utilities System Refunding Revenue	
dated 05-23-18	Aa1	Temecula Vy Calif Uni Sch Dist CA		dated 04-30-18	Aa3	Series 2018 A-3	
San Mateo Cnty Calif Cmnty Col CA		General Obligation Election of 2012		Aurora Single Tree Met Dist CO		dated 08-21-18	Aa2
General Obligation Election of 2014		Series 2018-C		Limited Tax General Obligation		Colorado Springs Colo Utils CO	
Series 2018-B		dated 11-07-18	Aa3	Refunding Series 2018		Utilities System Improvement	
dated 11-20-18	Aaa	Templeton Calif Uni Sch Dist CA		dated 12-18-18	Baa3	Revenue Series 2018 A-4	
San Mateo Cnty Calif Cmnty Col CA		General Obligation Election of 2012		Boulder Colo Wtr & Swr Rev CO		dated 07-10-18	Aa2
General Obligation Refunding Series		Series 2018-D		Water and Sewer Revenue Series		Colorado St Bldg Excellent CO	
2018		dated 10-18-18	Aa3	2018		Refunding Certificates of	
dated 11-20-18	Aaa	The Regents Of The University CA		dated 06-18-18	Aa1	Participation Series 2018-L	
San Mateo Cnty Calif Cmnty Col CA		General Revenue Series 2018-AZ		Boulder Larimer & Weld Cntys CO		dated 09-18-18	Aa2
General Obligation Refunding Series		dated 06-05-18	Aa2	General Obligation Series 2018		Colorado St Bldg Excellent CO	
2018		The Regents Of The University CA		dated 10-02-18	Aa2	Refunding Certificates of	
dated 06-04-19	Aaa	General Revenue Series 2018-BA		Bradburn Met Dist No 2 Colo CO		Participation Series 2018-M	
San Mateo Cnty Calif Jt Pwrs CA		dated 06-05-18	Aa2	Limited Tax (Convertible to		dated 09-18-18	Aa2
Lease Revenue Series 2019-A		The Regents Of The University CA		Unlimited Tax) General Obligation		Colorado St Bldg Excellent CO	
dated 10-17-19	Aa1	2018-O		Series 2018-A		Building Excellent Schools Today	
San Rafael Calif City High Sch CA		dated 06-05-18	Aa3	Colorado Edl & Cultural Facs CO		Certificates of Participation Series	
General Obligation Election of 2015		The Regents Of The University CA		Charter School Revenue Series		2018-N	
Series 2018-B		Limited Project Revenue Series		2018		dated 12-06-18	Aa2
dated 07-26-18	Aa2	2018-O		Colorado Edl & Cultural Facs CO		Colorado St Brd Governors Univ CO	
San Rafael Calif Elem Sch Dist CA		dated 06-05-18	Aa3	Charter School Refunding Revenue		Series 2018-A	
General Obligation Election of 2015		The Regents Of The University CA		Series 2018-A		dated 11-29-18	Aa2
Series 2018-B		Limited Project Revenue Series		dated 07-17-18	Aa3	Colorado St Cifs Partn CO	
dated 07-26-18	Aa2	2018-P		Colorado Health Facs Auth Rev CO		Lease Purchase Financing Program	
San Ramon Valley Calif Uni Sch CA		dated 06-05-18	Aa3	Hospital Revenue Series 2018-A		Certificates of Participation Series	
General Obligation Election of 2012		Tracy Calif Uni Sch Dist Sch CA		dated 07-12-18	Aa2	2018-B	
Series 2018		General Obligation Election of 2014		Colorado Health Facs Auth Rev CO		dated 03-22-18	Aa2
dated 12-20-18	Aa1	Series 2018		Hospital Revenue Series 2018-B		Colorado St Cifs Partn CO	
Santa Ana Calif Uni Sch Dist CA		dated 05-09-18	Aa2	dated 07-12-18	Aa2	Lease Purchase Financing Program	
General Obligation Refunding Series		Tulare Cnty Calif Pension Obli CA		Colorado Hsg & Fin Auth CO		Certificates of Participation Series	
2018		Taxable Pension Obligation Series		Homeownership Class I Series		2018-A	
dated 05-16-18	Aa3	2018		dated 2018-AA		dated 03-22-18	Aa2
San Francisco Calif Fing Auth CA		dated 06-25-18	A1	dated 02-28-18	Aaa	Colorado St Cifs Partn CO	
Revenue Refunding (Forward		Tustin Calif Uni Sch Dist Sch CA		Colorado Hsg & Fin Auth CO		Certificates of Participation Series	
Delivery) Series 2019		General Obligation School Facilities		Federally Taxable Multi Family		2018-A	
dated 04-03-19	Aa3	Improvement Election of 2012		Project Class I Adjustable Rate		dated 09-26-18	Aa2
Santa Barbara Cnty Calif Solid CA		Series 2018-B		Series 2018 A-2		Colorado St Ed Ln Prog CO	
Solid Waste System Revenue		dated 02-15-18	Aa1				
Certificates of Participation Series		Univ Calif Regts Med Ctr CA					
2018-A		Medical Center Pooled Revenue					
dated 11-28-18	A1	Series 2013-K					
Santa Barbara Cnty Calif Solid CA		dated 08-21-13	Aa3/VMIG1				
		University Calif Revs CA					
		General Revenue Variable Rate					
		Demand Series 2013 AL-2					

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COLORADO (cont'd)

Colorado St Ed Ln Prog CO (cont'd)

Tax and Revenue Anticipation Notes Series 2018-A dated 07-18-18 ----- **MIG1**

Colorado St Gen Fd Rev CO General Fund Tax and Revenue Anticipation Notes Series 2018 dated 07-19-18 ----- **MIG1**

Colorado Wtr Res & Pwr Dev CO Drinking Water Revenue Series 2018-A dated 05-24-18 ----- **Aaa**

Colorado Wtr Res Pwr Dev Auth CO Clean Water Revenue Series 2018-A dated 11-14-18 ----- **Aaa**

Custer Cnty Colo Sch Dist No C CO General Obligation Series 2018 dated 02-06-18 ----- **Aa2**

Denver Colo City & Cnty CO Wastewater Enterprise Revenue Series 2018 dated 02-22-18 ----- **Aa1**

Denver Colo City & Cnty CO Dedicated Tax Revenue Taxable Series 2018-B dated 08-30-18 ----- **Aa3**

Denver Colo City & Cnty CO Dedicated Tax Revenue Series 2018 A-1 dated 08-30-18 ----- **Aa3**

Denver Colo City & Cnty CO Dedicated Tax Revenue Series 2018 A-2 dated 08-30-18 ----- **Aa3**

Denver Colo City & Cnty CO General Obligation Elevate Denver Series 2018-A dated 06-27-18 ----- **Aaa**

Denver Colo City & Cnty CO General Obligation Justice System Facilities Refunding Series 2018-B dated 06-27-18 ----- **Aaa**

Denver Colo City & Cnty Arprt CO Airport System Subordinate Revenue Series 2018-A dated 08-28-18 ----- **A2**

Denver Colo City & Cnty Arprt CO Airport System Subordinate Revenue Series 2018-B dated 08-28-18 ----- **A2**

Denver Colo City & Cnty Ctr P CO Certificates of Participation Series 2018-A dated 08-21-18 ----- **Aa2**

Denver Colo City & Cnty Sch CO Certificates of Participation Series 2018 dated 02-28-18 ----- **Aa2**

Denver Colo City & Cnty Sch CO Certificates of Participation Series 2018-B dated 10-10-18 ----- **Aa2**

Denver Colo City & Cnty Sch DI CO Taxable General Obligation Refunding Series 2018-B dated 01-31-18 ----- **Aa1**

Denver Colo City & Cnty Sch DI CO General Obligation Series 2018-A dated 01-31-18 ----- **Aa1**

El Paso Cnty Colo Sch Dist No CO General Obligation Series 2018 dated 06-21-18 ----- **Aa2**

Fremont Cnty Colo Sch Dist No CO General Obligation Series 2018-A dated 07-25-18 ----- **Aa2**

Greeley Colo Wtr Rev CO Water Revenue Series 2018 dated 11-13-18 ----- **Aa2**

Jefferson Cnty Colo Sch Dist CO General Obligation Series 2018 dated 12-20-18 ----- **Aa2**

Larimer Cnty Colo Sch Dist No CO General Obligation Series 2018 dated 09-18-18 ----- **Aa2**

Mesa Cnty Colo Vy Sch Dist No CO General Obligation Series 2018 dated 02-13-18 ----- **Aa2**

Mesa Cnty Colo Vy Sch Dist No CO Certificates of Participation Series 2018 dated 11-20-18 ----- **A1**

Routt Cnty Colo Sch Dist No Re CO General Obligation Series 2018 dated 01-31-18 ----- **Aa2**

South Adams Cnty Wtr & Santr CO Water and Wastewater Revenue Series 2018 dated 04-11-18 ----- **Aa3**

Steamboat Springs Colo Ctr P CO Certificates of Participation Series 2018 dated 03-29-18 ----- **Aa3**

Takoda Met Dist Colo CO Limited Tax General Obligation Refunding Series 2018 dated 10-24-18 ----- **Baa3**

Thornton Colo Ctr P Partn CO Certificates of Participation Series 2018 dated 11-01-18 ----- **Aa3**

University Colo Enterprise Sys CO University Enterprise Revenue Series 2018-B

University Colo Enterprise Sys CO (cont'd)

dated 10-17-18 ----- **Aa1**

University Colo Hosp Auth Rev CO Refunding Revenue Series 2018-A dated 07-26-18 ----- **Aa3/VMIG1**

University Colo Hosp Auth Rev CO Refunding Revenue Series 2018-B dated 07-26-18 ----- **Aa3/VMIG1**

University Colo Hosp Auth Rev CO Refunding Revenue Series 2018-C dated 07-26-18 ----- **Aa3/VMIG1**

University Northn Colo Greeley CO Institutional Enterprise Revenue Refunding Series 2018-A dated 07-18-18 ----- **A3**

University Northn Colo Greeley CO Institutional Enterprise Revenue Refunding Series 2018-B dated 07-18-18 ----- **Aa2**

CONNECTICUT

Bethany Conn CT General Obligation Series 2018 dated 08-06-18 ----- **Aa2**

Connecticut St CT General Obligation Series 2018-A dated 04-11-18 ----- **A1**

Connecticut St CT General Obligation Refunding Series 2018-B dated 04-11-18 ----- **A1**

Connecticut St CT General Obligation Refunding Series 2018-D dated 06-20-18 ----- **A1**

Connecticut St CT General Obligation Refunding Series 2018-F dated 09-13-18 ----- **A1**

Connecticut St CT Taxable General Obligation Series 2018-A dated 09-13-18 ----- **A1**

Connecticut St Health & Edl CT Revenue Series 2010 A-3 dated 02-24-10 ----- **Aaa**

Connecticut St Health & Edl CT Revenue Series 2003 X-2 dated 01-08-03 ----- **Aaa/WR**

Connecticut St Health & Edl CT Revenue Series 2018-S dated 04-04-18 ----- **A3**

Connecticut St Health & Edl CT Revenue Series 2018-A dated 07-02-18 ----- **Aaa**

Connecticut St Health & Edl CT Revenue Series 2015-A dated 07-01-15 ----- **Aaa**

Connecticut St Health & Edl CT Revenue Series 2018-K dated 09-11-18 ----- **Aa3**

Connecticut St Higher Ed Suppl CT State Supported Revenue Series 2018-A dated 09-17-18 ----- **A1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 A-3 dated 03-01-18 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 A-1 dated 03-01-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 A-2 dated 03-01-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2016 B-4 dated 05-01-16 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2017 C-3 dated 05-11-17 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Variable Rate Series 2018 B-3 dated 05-10-18 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 Subseries B-2 dated 05-10-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 Subseries B-1 dated 05-10-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 C-3 dated 07-25-18 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 C-4 dated 07-25-18 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Revenue Program Series 2018 C-1 dated 07-25-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 C-2 dated 07-25-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT

Connecticut St Hsg Fin Auth CT (cont'd)

State Supported Special Obligation Series 2018-23 dated 08-28-18 ----- **A1**

Connecticut St Hsg Fin Auth CT State Supported Special Obligation Series 2018-24 dated 08-28-18 ----- **A1**

Connecticut St Hsg Fin Auth CT Stated Supported Special Obligation Series 2018-25 dated 08-28-18 ----- **A1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 D-1 dated 10-24-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 D-2 dated 10-24-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 E-1 dated 11-06-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 E-3 dated 11-06-18 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 E-4 dated 11-06-18 ----- **Aaa/VMIG1**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 E-5 dated 11-06-18 ----- **Aaa**

Connecticut St Hsg Fin Auth CT Housing Mortgage Finance Program Series 2018 E-2 dated 11-06-18 ----- **Aaa/VMIG1**

Danbury Conn CT General Obligation Series Issue 2018 dated 07-19-18 ----- **Aa1**

Danbury Conn CT General Obligation Bond Anticipation Notes Series 2018 dated 07-19-18 ----- **MIG1**

Fairfield Conn CT General Obligation Series Issue 2018 dated 07-12-18 ----- **Aaa**

Fairfield Conn CT General Obligation Bond Anticipation Notes Series 2018 dated 07-12-18 ----- **MIG1**

Glastonbury Conn CT General Obligation Series Issue 2018-A dated 07-26-18 ----- **Aaa**

Glastonbury Conn CT General Obligation Refunding Series Issue 2018-B dated 07-26-18 ----- **Aaa**

Glastonbury Conn CT General Obligation Bond Anticipation Notes Series 2018 dated 07-26-18 ----- **MIG1**

Greenwich Conn CT General Obligation Series 2018 dated 01-19-18 ----- **Aaa**

Greenwich Conn CT General Obligation Bond Anticipation Notes Series 2018 dated 01-19-18 ----- **MIG1**

Groton Town Conn CT General Obligation Series Issue 2018 dated 04-18-18 ----- **Aa2**

Hartford Cnty Conn Met Dist CT General Obligation Series 2018 dated 07-31-18 ----- **Aa3**

Middlebury Conn CT General Obligation Series 2018 dated 09-18-18 ----- **Aa1**

New Canaan Conn CT General Obligation Series Issue 2018 dated 04-30-18 ----- **Aaa**

New Canaan Conn CT General Obligation Refunding Series 2018-B dated 11-08-18 ----- **Aaa**

New Canaan Conn CT General Obligation Refunding Series 2018-C dated 01-03-19 ----- **Aaa**

New Canaan Conn CT General Obligation Series 2018-D dated 11-08-18 ----- **Aaa**

Norwalk Conn CT General Obligation Series Issue 2018 dated 08-01-18 ----- **Aaa**

Regional Sch Dist No 12 Conn CT Bond Anticipation Notes Series 2018 dated 07-24-18 ----- **MIG1**

Regional Sch Dist No 14 Conn W CT General Obligation Series Issue 2018 dated 07-25-18 ----- **Aa3**

Regional Sch Dist No 14 Conn W CT General Obligation Bond Anticipation Notes Series 2018

Regional Sch Dist No 14 Conn W CT (cont'd)

dated 07-25-18 ----- **MIG1**

Ridgefield Conn CT General Obligation Series 2018 dated 12-21-18 ----- **Aaa**

Stratford Conn CT General Obligation Series 2019 dated 01-02-19 Build America Mutual Assurance Co. ----- **A2**

Stratford Conn CT General Obligation Bond Anticipation Notes Series 2019 dated 01-02-19 ----- **MIG1**

Vernon Conn CT General Obligation Series 2018 dated 08-02-18 ----- **Aa2**

West Hartford Conn CT General Obligation Series 2018-A dated 01-25-18 ----- **Aaa**

Weston Conn CT General Obligation Refunding Series 2018-A dated 12-11-18 ----- **Aaa**

Weston Conn CT General Obligation Refunding Series 2018-B dated 12-11-18 ----- **Aaa**

Westport Conn CT General Obligation Series Issue 2018 dated 06-21-18 ----- **Aaa**

Wilton Conn CT General Obligation Series Issue 2018 dated 03-08-18 ----- **Aaa**

Windsor Locks Conn CT General Obligation Series Issue 2018 dated 03-22-18 ----- **Aa1**

Woodbridge Conn CT General Obligation Series Issue 2018 dated 07-19-18 ----- **Aaa**

Woodbridge Conn CT Tax Exempt General Obligation Bond Anticipation Notes Series 2018 Lot A dated 07-19-18 ----- **MIG1**

Woodbridge Conn CT Taxable General Obligation Bond Anticipation Notes Series 2018 Lot B dated 07-19-18 ----- **MIG1**

DELAWARE

Delaware St DE General Obligation Series 2018-B dated 02-21-18 ----- **Aaa**

Delaware St DE General Obligation Series 2018-A dated 02-21-18 ----- **Aaa**

Delaware St Hsg Auth Rev DE Senior Single Family Mortgage Revenue Series 2018-A dated 07-11-18 ----- **Aa1**

Dover Del Elec Rev DE Electric Revenue Refunding Series 2018 dated 08-22-18 ----- **Aa2**

University Del DE Taxable Series 2018 dated 04-12-18 ----- **Aa1**

Wilmington Del DE General Obligation Series 2018 dated 10-23-18 ----- **Aa2**

DIST. OF COLUMBIA

District Columbia DC General Obligation Series 2018-A dated 08-01-18 ----- **Aaa**

District Columbia DC General Obligation Refunding Series 2018-B dated 08-01-18 ----- **Aaa**

District Columbia Hsg Fin Agy DC Multi Family Development Program Series 2018-A dated 02-15-18 ----- **Aa2**

District Columbia Hsg Fin Agy DC Multi-Family Development Program Series 2018 B-1 dated 09-28-18 ----- **Aa2**

District Columbia Hsg Fin Agy DC Multi-Family Development Program Series 2018 B-2 dated 09-28-18 ----- **Aa2**

District Columbia Rev DC Revenue and Refunding Series 2018 dated 11-29-18 ----- **A3**

District Columbia Wtr & Swr Au DC Public Utility Senior Lien Revenue Series 2018-A dated 04-30-18 ----- **Aa1**

District Columbia Wtr & Swr Au DC Public Utility Senior Lien Revenue Series 2018-B dated 04-30-18 ----- **Aa1**

Metropolitan Wash D C Arprts DC Airport System Revenue and Refunding Variable Rate Series 2011 A-1 dated 09-21-11 ----- **Aa1/VMIG1**

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DIST. OF COLUMBIA (cont'd)	Florida St FL (cont'd)	Lee Cnty Fla Sch Dist FL (cont'd)	Tallahassee Fla Cap Bds FL (cont'd)
Metropolitan Wash D C Arpts DC (cont'd)	Florida St FL General Obligation Series 2018-B dated 07-19-18 ----- Aaa	dated 10-11-18 ----- MIG1	Capital Series 2018 dated 07-10-18 ----- Aa2
Metropolitan Wash D C Arpts DC Airport System Revenue and Refunding Variable Rate Series 2011 A-2 dated 09-21-11 ----- Aa1/VMIG1	Florida St Brd Ed Cap Outlay FL Capital Outlay Refunding Series 2019-A dated 01-17-19 ----- Aaa	Manatee Cnty Fla Pub Utils Rev FL Public Utilities Revenue Improvement Series 2018 dated 09-20-18 ----- Aa1	Tallahassee Fla Energy Sys Rev FL Energy System Revenue Series 2018 dated 02-27-18 ----- Aa3
Metropolitan Wash D C Arpts DC Airport System Revenue and Refunding Variable Rate Series 2011 A-3 dated 09-21-11 ----- Aa1/VMIG1	Florida St Brd Ed Pub Ed FL Public Education Capital Outlay Refunding Series 2018-A dated 05-10-18 ----- Aaa	Miami Fla Spl Oblig FL Taxable Special Obligation Revenue Series 2018-C dated 11-15-18 Assured Guaranty Municipal Corp (AGM) A2	Tamarac Fla Cap Impt Rev FL Capital Improvement Revenue Series 2018 dated 07-11-18 ----- Aa3
Metropolitan Wash D C Arpts DC Airport System Revenue Variable Rate Series 2003 D-1 dated 10-01-03 ----- Aa1/VMIG1	Florida St Brd Ed Pub Ed FL Public Education Capital Outlay Series 2018-B dated 08-09-18 ----- Aaa	Miami-Dade Cnty Fla Edl Facs FL Revenue Series 2018-A dated 03-27-18 ----- A3	Tampa Fla Spl Assmt Rev FL Special Assessment Revenue Series 2018 dated 04-26-18 ----- Aa2
Metropolitan Wash D C Arpts DC Airport System Revenue and Refunding Series 2018-A dated 07-03-18 ----- Aa3	Florida St Brd Ed Pub Ed FL Public Education Capital Outlay Refunding Series 2018-C dated 08-30-18 ----- Aaa	Miami-Dade Cnty Fla Edl Facs FL Revenue Series 2018-B dated 03-27-18 ----- A3	Usf Fing Corp Fla Cfts Partn FL Certificates of Participation Series 2018 dated 01-16-19 ----- A1
Washington D C Convention & DC Senior Lien Dedicated Tax Revenue Refunding Series 2018-B dated 03-06-18 ----- Aa3	Florida St Brd Governors Univ FL University of Central Florida Dormitory Revenue Refunding Series 2018-A dated 03-15-18 ----- Aa3	Miami-Dade Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018 dated 08-14-18 ----- MIG1	Usf Fing Corp Fla Cfts Partn FL Refunding Certificates of Participation Series 2019 dated 01-16-19 ----- A1
Washington D C Convention & DC Senior Lien Dedicated Tax Revenue Refunding Series 2018-A dated 03-06-18 ----- Aa3	Florida St Brd Governors Univ FL University of Central Florida Parking Facility Revenue Refunding Series 2018-A dated 06-21-18 ----- Aa3	Monroe Cnty Fla Sch Brd Cfts FL Certificates of Participation Series 2018-A dated 05-18-18 ----- Aa3	Volusia Cnty Fla Hsg Fin Auth FL Multifamily Housing Revenue Series 2007-A dated 10-31-07 ----- Aa1/VMIG1
FLORIDA			
Broward Cnty Fla Indl Dev Rev FL Industrial Development Revenue Series 2018-A dated 12-05-18 ----- A1/P-1	Florida St Brd Governors Univ FL University of Florida Parking Facility Revenue Series 2018-A dated 10-25-18 ----- Aa2	Orange Cnty Fla Hsg Fin Auth M FL Multifamily Housing Revenue Series 2007-A dated 04-10-07 ----- Aa1/VMIG1	Volusia Cnty Fla Hsg Fin Auth FL Multifamily Housing Revenue Series 2007-B dated 10-31-07 ----- Aa1/VMIG1
Broward Cnty Fla Indl Dev Rev FL Industrial Development Revenue Series 2018-B dated 12-05-18 ----- A1/P-1	Florida St Dept Ed Cmnty FL Florida College System Capital Improvement Revenue Refunding Series 2018-A dated 04-12-18 ----- A1	Orange Cnty Fla Hsg Fin Auth M FL Multifamily Housing Revenue Series 2018 A-1 dated 12-01-18 ----- Aaa	GEORGIA
Broward Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018 dated 09-25-18 ----- MIG1	Florida St Dept Environmental FL Florida Forever Revenue Refunding Series 2018-A dated 01-24-19 ----- Aa3	Orlando Fla Cap Impt Spl Rev FL Capital Improvement Special Revenue Series 2018-B dated 11-29-18 ----- Aa2	Americus-Sumter Ga Payroll Dev GA Refunding Revenue Series 2018-A dated 06-14-18 ----- A1
Canaveral Fla Port Auth Rev FL Port Improvement Revenue Series 2018-A dated 12-21-18 ----- A2	Florida St Dept Mgmt Svcs Cfts FL Refunding Certificates of Participation Series 2018-A dated 12-13-18 ----- Aa1	Orlando Fla Utilis Commn Util FL Utility System Revenue Series 2018-A dated 01-26-18 ----- Aa2	Americus-Sumter Ga Payroll Dev GA Taxable Refunding Revenue Series 2018-B dated 06-14-18 ----- A1
Canaveral Fla Port Auth Rev FL Port Improvement Revenue Series 2018-B dated 12-21-18 ----- A2	Florida St Dept Trans Fing FL Revenue Series 2018 dated 09-20-18 ----- Aa1	Palm Beach Cnty Fla Sch Brd FL Certificates of Participation Series 2018-A dated 02-13-18 ----- Aa3	Association Cnty Commrns Ga GA Certificates of Participation Series 2018 dated 10-25-18 ----- Aa3
Capital Tr Agy Fla Sr Living FL Senior Living Revenue Third Tier Series 2018-C dated 06-28-18 ----- *	Florida St Mun Ln Council Rev FL Revenue AH Series 2018-A dated 08-23-18 ----- Aa3	Palm Beach Cnty Fla Sch Brd FL Certificates of Participation Series 2018-B dated 02-28-18 ----- Aa3	Atlanta Ga Wtr & Wastewtr Rev GA Water and Wastewater Revenue Refunding Series 2018-A dated 06-21-18 ----- Aa2
Capital Tr Agy Fla Student Hsg FL Student Housing Revenue Series 2018-A dated 09-25-18 ----- Ba2	Florida St Mun Pwr Agy Rev FL Refunding Revenue Series 2018-A dated 07-12-18 ----- A2	Palm Beach Cnty Fla Sch Brd FL Certificates of Participation Series 2018-C dated 02-28-18 ----- Aa3	Atlanta Ga Wtr & Wastewtr Rev GA Water and Wastewater Revenue and Revenue Refunding Series 2018-B dated 07-26-18 ----- Aa2
Capital Tr Agy Fla Student Hsg FL Student Housing Revenue Series 2018-B dated 09-25-18 ----- Ba2	Florida St Tpk Auth Tpk Rev FL Department of Transportation Turnpike Revenue Series 2018-A dated 12-20-18 ----- Aa2	Palm Beach Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018 dated 10-03-18 ----- MIG1	Atlanta Ga Wtr & Wastewtr Rev GA Water and Wastewater Revenue Lien Notes Series 2018-TO dated 07-26-18 ----- Aa2
Central Fla Expwy Auth Sr Lien FL Senior Lien Revenue Series 2018 dated 11-29-18 ----- A1	Fort Lauderdale Fla Wtr & Swr FL Water and Sewer Revenue Series 2018 dated 02-20-18 ----- Aa1	Palm Beach FL General Obligation Series 2018 dated 10-11-18 ----- Aaa	Atlanta Ga Wtr & Wastewtr Rev GA Water and Wastewater Revenue Refunding Series 2018-C dated 10-30-18 ----- Aa2
Charlotte Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018 dated 09-14-18 ----- MIG1	Fort Myers Fla Cap Impt Rev FL Capital Improvement and Refunding Revenue Series 2018-A dated 10-25-18 ----- A1	Pinellas Cnty Fla Edl Facs Aut FL Revenue Series 2018-A dated 12-19-18 ----- Baa3	Augusta Ga Dev Auth Rev GA Revenue Series 2018 dated 10-23-18 ----- Baa1
Collier Cnty Fla Tourist Dev FL Tourist Development Tax Revenue Series 2018 dated 10-24-18 ----- Aa3	Fort Myers Fla Cap Impt Rev FL Taxable Capital Improvement Revenue Series 2018-B dated 10-25-18 ----- A1	Pinellas Cnty Fla Edl Facs Aut FL Taxable Revenue Series 2018-B dated 12-19-18 ----- Baa3	Augusta Ga Urban Redev Agy Rev GA Revenue Series 2018 dated 05-31-18 ----- Aa2
Davie Fla Edl Facs Rev FL Educational Facilities Revenue Refunding Series 2018 dated 07-27-18 ----- Baa1	Hillsborough Cnty Fla Aviation FL Tampa International Airport Revenue Series 2018-E dated 11-07-18 ----- Aa3	Pinellas Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018 dated 10-12-18 ----- MIG1	Barnesville-Lamar Cnty Ga Indl GA Refunding Revenue Series 2018 dated 06-28-18 ----- A1
Dunedin Fla St Sales Tax Pmts FL State Sales Tax Payments Revenue Series 2018 dated 12-13-18 ----- Aa2	Hillsborough Cnty Fla Aviation FL Tampa International Airport Revenue Series 2018-F dated 11-07-18 ----- Aa3	Pompano Beach Fla FL General Obligation Series 2018 dated 10-02-18 ----- Aa2	Bartow Cnty Ga Dev Auth GA Pollution Control Revenue Series 2013-1 dated 08-23-13 ----- Baa1
Escambia Cnty Fla Cap Impt Rev FL Capital Improvement Refunding Revenue Series 2018 dated 11-28-18 ----- Aa3	Hillsborough Cnty Fla Aviation FL Tampa International Airport Subordinated Revenue Series 2018-A dated 11-07-18 ----- A1	Putnam Cnty Fla Dev Auth Pollu FL Pollution Control Revenue Refunding Series 2018-A dated 05-01-18 ----- A3	Brookhaven Ga Pub Facs Auth GA Revenue Series 2018 dated 10-03-18 ----- Aaa
Escambia Cnty Fla Pollutn Ctl FL Pollution Control Revenue Refunding Series 2003 dated 04-15-03 ----- A2	Hillsborough Cnty Fla Sch Brd FL Refunding Certificates of Participation Series 2018 dated 11-14-18 ----- Aa3	Putnam Cnty Fla Dev Auth Pollu FL Pollution Control Revenue Refunding Series 2018-B dated 05-01-18 ----- A3	Bryan Cnty Ga Sch Dist GA General Obligation Series 2018 dated 04-12-18 ----- Aa1
Fau Fin Corp Fla Cap Impt Rev FL Capital Improvement Refunding Revenue Series 2019-A dated 01-08-19 ----- A1	Jacksonville Fla Port Auth Rev FL Revenue Series 2018-B dated 08-08-18 ----- A2	Reedy Creek Impt Dist Fla Util FL Utilities Revenue Series 2018-1 dated 07-17-18 ----- A1	Burke Cnty Ga Dev Auth Pollutn GA Pollution Control Revenue Series 2008-2 dated 11-25-08 ----- Baa1
Florida Dev Fin Corp Rev FL Tax-Exempt Revenue and Refunding Series 2018-A dated 06-13-18 ----- Baa3	Jacksonville Fla Spl Rev FL Special Revenue Series 2018 dated 09-25-18 ----- A3	Reedy Creek Impt Dist Fla Util FL Taxable Utilities Revenue Series 2018-2 dated 07-17-18 ----- A1	Burke Cnty Ga Dev Auth Pollutn GA Pollution Control Revenue Series 2017-C dated 12-28-17 ----- Baa1
Florida Dev Fin Corp Rev FL Taxable Revenue Series 2018-B dated 06-13-18 ----- Baa3	Jacksonville Fla Trans Rev FL Transportation Refunding Revenue Series 2018 dated 10-22-18 ----- A2	Sarasota Cnty Fla Pub Hosp Dis FL Fixed Rate Hospital Revenue Series 2018 dated 09-25-18 ----- A1	Burke Cnty Ga Dev Auth Pollutn GA Pollution Control Revenue Series 2017-D dated 12-28-17 ----- Baa1
Florida Hsg Fin Corp Rev FL Homeowner Mortgage Revenue Series 2018-1 dated 08-22-18 ----- Aaa	Lake Worth Fla FL General Obligation Series 2018 dated 08-22-18 ----- A1	South Broward Hosp Dist Fla FL Hospital Revenue Series 2018 dated 11-01-18 ----- Aa3	Burke Cnty Ga Dev Auth Pollutn GA Pollution Control Revenue Series 2017-E dated 12-28-17 ----- Baa1
Florida Hsg Fin Corp Rev FL Homeowner Mortgage Revenue Series 2018-2 dated 12-20-18 ----- Aaa	Lakeland Fla Energy Sys Rev FL Energy System Revenue Series 2018 dated 09-27-18 ----- Aa3	St Lucie Cnty Fla Rev FL Taxable Non Ad Valorem Revenue Series 2018-A dated 01-18-18 ----- Aa3	Burke Cnty Ga Dev Auth Pollutn GA Pollution Control Revenue Series 2017-F dated 12-28-17 ----- Baa1
Florida St FL Right-of-Way Acquisition and Bridge Construction Series 2018-A dated 06-07-18 ----- Aaa	Lauderhill Fla FL General Obligation Series 2018 dated 09-27-18 ----- A1	St Lucie Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018 dated 09-13-18 ----- MIG1	Burke Cnty Ga Dev Auth Pollutn GA Pollution Control Revenue Series 2018-1 dated 12-05-18 ----- Baa1/VMIG2
Florida St FL Right-of-Way Acquisition and Bridge Construction Series 2018-B dated 07-19-18 ----- Aaa	Lauderhill Fla Wtr & Swr Rev FL Water and Sewer Revenue Series 2018 dated 11-29-18 ----- A1	St Petersburg Fla Pub Util Rev FL Public Utility Refunding Revenue Series 2018 dated 10-04-18 ----- Aa2	Butts Cnty Ga GA General Obligation (Sales Tax) Series 2018 dated 04-26-18 ----- Aa3
	Lee Cnty Fla Sch Dist FL Tax Anticipation Notes Series 2018	Sunshine St Governmental Fing FL Capital Improvement Revenue Series 2018-A dated 05-31-18 ----- Aa1	Cartersville Ga Wtr & Swr Rev GA Water and Sewer Revenue Series 2018 dated 06-27-18 ----- Aa3
		Sunshine St Governmental Fing FL Capital Improvement Revenue Refunding Series 2018-B dated 05-31-18 ----- Aa1	Cherokee Cnty Ga Sch Sys GA General Obligation Series 2018 dated 05-16-18 ----- Aa1

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GEORGIA (cont'd)

Columbus Ga Hosp Auth Rev GA Revenue Anticipation Certificates Series 2018-B dated 02-21-18 ----- **Aa2**

Columbus Ga Hosp Auth Rev GA Taxable Revenue Anticipation Certificates Series 2018-A dated 02-21-18 ----- **Aa2**

Conyers Ga GA General Obligation Series 2018 dated 08-01-18 ----- **A2**

Cook Cnty Ga Sch Dist GA General Obligation Sales Tax Series 2018 dated 12-19-18 ----- **Aa1**

Dalton Ga GA General Obligation Series 2018 dated 04-12-18 ----- **Aa1**

Dalton Ga Bldg Auth Rev GA Revenue Series 2018 dated 02-14-18 ----- **Aa1**

Dekalb Cnty Newton Cnty GA Refunding Revenue Series 2018 dated 05-22-18 ----- **Aa3**

Dekalb Cnty Newton Cnty GA Refunding Revenue Series 2018 dated 05-24-18 ----- **A1**

Dougherty Cnty Ga Sch Dist GA General Obligation Sales Tax Series 2018 dated 02-08-18 ----- **Aa1**

Douglas Cnty Ga Hsg Auth Multi GA Multifamily Housing Revenue Series 2018-A dated 04-01-18 ----- **Aaa**

Downtown Marietta Dev Auth Ga GA Revenue Series 2018 dated 05-24-18 ----- **Aa1**

Downtown Savannah Auth Ga Rev GA Revenue Series 2018-A dated 02-22-18 ----- **Aa1**

Downtown Savannah Auth Ga Rev GA Taxable Revenue Series 2018 dated 09-19-18 ----- **Aa1**

Fayette Cnty Ga Sch Dist GA General Obligation Sales Tax Series 2018 dated 04-17-18 ----- **Aa1**

Forsyth Cnty Ga Sch Dist GA General Obligation Series 2018 dated 08-09-18 ----- **Aaa**

Fullton Cnty Ga Dev Auth Rev GA Georgia Tech Facilities Revenue Series 2018 dated 03-28-18 ----- **Aa3**

Fullton Cnty Ga Dev Auth Rev GA Taxable Revenue Series 2019-B dated 01-10-19 ----- **A2**

Fullton Cnty Ga Dev Auth Rev GA Revenue Series 2019-A dated 01-10-19 ----- **A2**

Georgia Mun Assn Inc Ctrfs GA Certificates of Participation Series 2018 dated 02-22-18 ----- **Aa2**

Georgia St GA General Obligation Series 2018-A dated 07-12-18 ----- **Aaa**

Georgia St GA General Obligation Series 2018-B dated 07-12-18 ----- **Aaa**

Gwinnett Cnty Ga Dev Auth Rev GA Taxable Revenue Series 2018 dated 08-07-18 ----- **Aaa**

Gwinnett Cnty Ga Urban Redev GA Revenue Series 2018 dated 12-18-18 ----- **Aaa**

Hall Cnty Ga Sch Dist GA General Obligation Series 2018 dated 02-28-18 ----- **Aa1**

Henry Cnty Ga Sch Dist GA General Obligation Series 2018 dated 12-11-18 ----- **Aa1**

Jasper Cnty Ga Sch Dist GA General Obligation Series 2018 dated 08-09-18 ----- **Aa1**

Jenkins Cnty Ga Sch Dist GA General Obligation Sales Tax Series 2018 dated 09-19-18 ----- **Aa1**

Loganville Ga Wtr & Swr Rev GA Water and Sewerage Revenue Series 2018 dated 06-29-18 ----- **Aa3**

Macon Ga Wtr Auth Wtr & Swr Re GA Water and Sewer Revenue Series 2018-A dated 12-04-18 ----- **Aa1**

Macon Ga Wtr Auth Wtr & Swr Re GA Tax Exempt Adjustable Mode Water and Sewer Refunding Revenue Series 2018-B dated 12-04-18 ----- **Aa1**

Macon-Bibb Cnty Ga Urban Dev GA Multifamily Housing Revenue Series 2018-A dated 10-18-18 ----- **Baa3**

Macon-Bibb Cnty Ga Urban Dev GA Multifamily Housing Revenue Taxable Series 2018-B dated 10-18-18 ----- **Baa3**

Main Str Nat Gas Inc Ga Gas GA Gas Project Variable Rate Revenue Series 2010 A-1 dated 08-04-10 ----- **Aa2/VMIG1**

Main Str Nat Gas Inc Ga Gas GA (cont'd)

Main Str Nat Gas Inc Ga Gas GA Gas Project Variable Rate Revenue Series 2010 A-2 dated 08-04-10 ----- **Aa2/VMIG1**

Main Str Nat Gas Inc Ga Gas GA Gas Supply Revenue Series 2018-A dated 02-07-18 ----- **Aa2**

Main Str Nat Gas Inc Ga Gas GA Gas Supply Revenue Series 2018-B dated 02-07-18 ----- **Aa2**

Main Str Nat Gas Inc Ga Gas GA Gas Supply Revenue Series 2018-C dated 05-11-18 ----- **Aa2**

Main Str Nat Gas Inc Ga Gas GA Gas Supply Revenue Series 2018-D dated 05-11-18 ----- **Aa2**

Main Str Nat Gas Inc Ga Gas GA Gas Supply Revenue Series 2018-E dated 05-11-18 ----- **Aa2**

Mc Duffie Cnty Ga Sch Dist GA General Obligation (Sales Tax) Series 2018 dated 03-28-18 ----- **Aa1**

Metropolitan Atlanta Rapid GA Sales Tax Revenue Refunding Series 2018-A dated 07-19-18 ----- **Aa2**

Monroe Cnty Ga Dev Auth GA Pollution Control Revenue Series 2002-1 dated 09-26-02 ----- **A2**

Newton Cnty Ga GA General Obligation Sales Tax Series 2018 dated 10-04-18 ----- **Aa3**

Peach Cnty & Warner Robins GA Taxable Industrial Development Revenue Series 2018 dated 10-18-18 ----- **A1**

Pike Cnty Ga Sch Dist GA General Obligation Series 2018 dated 03-28-18 ----- **Aa1**

Private Colleges & Univs Auth GA Emory University Revenue Series 2013-C dated 08-15-13 ----- **Aa2**

Sumter Cnty Ga Sch Dist GA General Obligation Series 2018 dated 05-24-18 ----- **Aa1**

Tattnall Cnty Ga GA General Obligation Sales Tax Series 2018 dated 04-12-18 ----- **Aa3**

Telfair Cnty Ga Sch Dist GA General Obligation Series 2018 dated 10-25-18 ----- **Aa1**

Waleska Ga Downtown Dev Auth R GA Revenue Notes Series 2018 dated 02-08-18 ----- **MIG2**

Warner Robins Ga Pub Facs Auth GA Revenue Series 2018 dated 09-12-18 ----- **Aa2**

GUAM

Guam Port Auth Port Rev GU Port Revenue Series 2018-A dated 07-11-18 ----- **Baa2**

Guam Port Auth Port Rev GU Port Revenue Series 2018-B dated 07-11-18 ----- **Baa2**

Guam Port Auth Port Rev GU Port Revenue Series 2018-C dated 07-11-18 ----- **Baa2**

HAWAII

Hawaii St HI General Obligation Series 2018-FT dated 02-14-18 ----- **Aa1**

Hawaii St HI Taxable General Obligation Series 2018-FU dated 02-14-18 ----- **Aa1**

Hawaii St Arpts Sys Rev HI Refunding Revenue Series 2018-C dated 08-22-18 ----- **A1**

Hawaii St Arpts Sys Rev HI Airports System Revenue Series 2018-A dated 08-22-18 ----- **A1**

Hawaii St Arpts Sys Rev HI Airports System Revenue Series 2018-B dated 08-22-18 ----- **A1**

Honolulu Hawaii City & Cnty HI General Obligation Series 2018-C dated 09-05-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI General Obligation Series 2018-D dated 09-05-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI General Obligation Series 2018-E dated 09-05-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI General Obligation Series 2018-F dated 09-05-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI General Obligation Series 2018-A dated 09-05-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI General Obligation Series 2018-B dated 09-05-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI (cont'd)

Honolulu Hawaii City & Cnty HI Bank Notes Commercial Paper Notes Series 2018 A-1 dated 12-10-18 ----- **Aa1**

Honolulu Hawaii City & Cnty HI Bank Notes Commercial Paper Notes Series 2018 A-2 dated 12-10-18 ----- **Aa1**

Honolulu Hawaii City & Cnty Wa HI Wastewater System Revenue Series Junior 2018-A dated 02-13-18 ----- **Aa3**

Honolulu Hawaii City & Cnty Wa HI Wastewater System Revenue Series Junior 2018-B dated 02-13-18 ----- **Aa3**

Honolulu Hawaii City & Cnty Wa HI Wastewater System Revenue Series Senior 2018-A dated 02-13-18 ----- **Aa2**

Honolulu Hawaii City & Cnty Wa HI Wastewater System Revenue Series Senior 2018-B dated 02-13-18 ----- **Aa2**

Maui Cnty Hawaii HI General Obligation Series 2018 dated 10-10-18 ----- **Aa1**

IDAHO

Ada & Canyon Cntys Idaho Jt Sc ID General Obligation Series 2018-A dated 06-14-18 ----- **Aa1**

Ada & Canyon Cntys Idaho Jt Sc ID General Obligation Series 2018-B dated 06-14-18 ----- **Aaa**

Bear Lake Cnty Idaho ID General Obligation Series 2018 dated 11-29-18 ----- **A1**

Boise St Univ Idaho Revs ID General Revenue Project Series 2018-A dated 04-04-18 ----- **Aa3**

Bonneville & Bingham Cntys ID General Obligation Series 2018 dated 05-30-18 ----- **Aa1**

Bonneville Cnty Idaho Sch Dist ID General Obligation Refunding Series 2018 dated 06-18-18 ----- **Aaa**

Canyon Cnty Idaho Sch Dist No ID General Obligation Series 2018 dated 11-20-18 ----- **Aaa**

College Westn Idaho Annual ID Annual Appropriation Certificates of Participation Series 2018 dated 09-25-18 ----- **A1**

Idaho Bd Bk Auth Rev ID Revenue Series 2018-A dated 03-21-18 ----- **Aa1**

Idaho Fish & Wildlife Fndtn ID Revenue Series 2018 dated 05-24-18 ----- **Aa3**

Idaho Health Facs Auth Hosp Re ID Hospital Revenue Series 2013-ID dated 10-30-13 ----- **Aa3/VMIG1**

Idaho Health Facs Auth Rev ID Revenue Series 2018-B dated 08-09-18 ----- **A3**

Idaho Health Facs Auth Rev ID Revenue Series 2018-A dated 08-09-18 ----- **A3/VMIG1**

Idaho Health Facs Auth Rev ID Variable Rate Revenue Series 2018-C dated 08-09-18 ----- **Aa1/VMIG1**

Idaho St ID Tax Anticipation Notes Series 2018 dated 07-02-18 ----- **MIG1**

Idaho St Bldg Auth Bldg Rev ID State Building Revenue Series 2018-A dated 04-19-18 ----- **Aa2**

Idaho St Bldg Auth Bldg Rev ID State Building Revenue Series 2018-B dated 11-14-18 ----- **Aa2**

Idaho St Bldg Auth Bldg Rev ID State Building Refunding Revenue Series 2018-C dated 11-14-18 ----- **Aa2**

Jefferson & Madison Cntys Idah ID General Obligation Series 2018 dated 11-28-18 ----- **Aaa**

Latah Nez Perce & Clearwater ID General Obligation Refunding Series 2018 dated 05-31-18 ----- **Aaa**

Lincoln Cnty Idaho Sch Dist No ID General Obligation Series 2018 dated 11-06-18 ----- **Aaa**

Power & Cassia Cntys Idaho Jt ID General Obligation Series 2018 dated 03-16-18 ----- **Aaa**

Sun Valley Idaho ID General Obligation Series 2018 dated 03-15-18 ----- **Aa2**

Teton Cnty Idaho Sch Dist No ID General Obligation Series 2018-A dated 04-18-18 ----- **Aa1**

Teton Cnty Idaho Sch Dist No ID General Obligation Series 2018-B dated 04-18-18 ----- **Aaa**

University Idaho Univ Revs ID General Revenue Refunding Series 2018-A dated 02-13-18 ----- Aa3

ILLINOIS

Arlington Heights III IL General Obligation Series 2018 dated 09-11-18 ----- **Aa1**

Arlington Heights III PK Dist IL General Obligation Limited Tax Park Series 2018-A dated 11-29-18 ----- **Aaa**

Barrington III IL General Obligation (Alternate Revenue Sources) Series 2018 dated 03-01-18 ----- **Aa1**

Champaign III IL General Obligation Series 2018 dated 04-12-18 ----- **Aaa**

Chicago Heights III IL Taxable General Obligation Series 2018-A dated 12-27-18 ----- **Baa3**

Chicago Heights III IL General Obligation Refunding Series 2018-B dated 12-27-18 ----- **Baa3**

Cook Cnty III IL General Obligation Refunding Series 2018 dated 02-01-18 ----- **A2**

Cook Cnty III Cmnty College IL General Obligation Limited Tax Series 2018 dated 04-11-18 ----- **Aaa**

Cook Cnty III Cmnty College Di IL General Obligation Refunding Series 2018 dated 06-12-18 ----- **Aa1**

Cook Cnty III Cmnty Cons Sch IL General Obligation Limited Tax School Series 2018 dated 07-31-18 ----- **Aa2**

Cook Cnty III Cmnty Unit Sch D IL General Obligation Limited School Series 2018 dated 03-14-18 ----- **Aa3**

Cook Cnty III High Sch Dist No IL General Obligation Limited Tax School Series 2018 dated 02-08-18 ----- **Aaa**

Cook Cnty III High Sch Dist No IL General Obligation Limited Tax School Series 2018 dated 05-30-18 ----- **Aaa**

Cook Cnty III Sch Dist II General Obligation Limited Tax School Series 2018 dated 07-12-18 Assured Guaranty Municipal Corp (AGM) **A1**

Cook Cnty III Sch Dist No 025 IL General Obligation Limited Tax School Series 2018 dated 02-08-18 ----- **Aaa**

Cook Cnty III Sch Dist No 029 IL General Obligation Limited Tax School Series 2018 dated 09-25-18 ----- **Aaa**

Cook Cnty III Sch Dist No 063 IL General Obligation Limited School Series 2018 dated 03-20-18 ----- **Aa2**

Cook Cnty III Sch Dist No 069 IL General Obligation Limited Tax School Series 2018 dated 01-24-18 ----- **Aa2**

Cook Cnty III Sch Dist No 081 IL General Obligation Refunding School Series 2018 dated 09-27-18 ----- **Aa3**

Cook Cnty III Sch Dist No 084 IL General Obligation Limited Tax School Series 2018-A dated 11-02-18 ----- **Aa2**

Cook Cnty III Sch Dist No 084 IL Taxable General Obligation Limited Tax Refunding School Series 2018-B dated 11-02-18 ----- **Aa2**

Cook Cnty III Sch Dist No 095 IL General Obligation School Series 2018 dated 07-19-18 ----- **Aa2**

Cook Cnty III Sch Dist No 117 IL General Obligation Limited Refunding School Series 2018-A dated 09-05-18 ----- **Aa2**

Cook Cnty III Sch Dist No 117 IL Taxable General Obligation Limited Refunding School Series 2018-B dated 09-05-18 ----- **Aa2**

Cook Cnty III Sch Dist No 162 IL General Obligation School (Alternate Revenue Source) Series 2018-B dated 03-08-18 ----- **Aa3**

Cook Cnty III Sch Dist No 31 WIL Taxable General Obligation Limited School Series 2018-A dated 03-20-18 ----- **Aa2**

Cook Cnty III Sch Dist No 31 WIL General Obligation Limited School Series 2018-B

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ILLINOIS (cont'd)	Illinois Fin Auth Rev IL (cont'd)	Naperville III Pk Dist IL (cont'd)	Will Grundy Etc Cntys III Cmmt IL (cont'd)
Cook Cnty III Sch Dist No 31 W IL (cont'd) dated 03-20-18 ----- Aa2	Variable Rate Demand Revenue Series 2007 A-4 dated 12-19-07 ----- Aa2/VMIG1	Taxable General Obligation Limited Tax Park Series 2018-A dated 11-20-18 ----- Aaa	dated 06-28-18 ----- Aa2
Cook Cnty III Sch Dist No 92.5 IL General Obligation Limited Tax School Series 2018-A dated 12-06-18 ----- Aa2	Illinois Fin Auth Rev IL Variable Rate Demand Revenue Series 2007 A-1 dated 12-19-07 ----- Aa2/VMIG1	Naperville III Pk Dist IL General Obligation Limited Tax Park Series 2018-B dated 11-20-18 ----- Aaa	Winnebago & Boone Cntys III IL General Obligation School Series 2018-A dated 03-01-18 ----- Aa3
Cook Cnty III Sch Dist No 92.5 IL Taxable General Obligation Limited Tax Refunding School Series 2018-B dated 12-06-18 ----- Aa2	Illinois Fin Auth Rev IL Variable Rate Demand Revenue Series 2007 A-3 dated 12-19-07 ----- Aa2/VMIG1	Normal III IL General Obligation Refunding Series 2018 dated 03-08-18 ----- Aa1	Winnebago & Boone Cntys III IL Taxable General Obligation School Series 2018-B dated 03-01-18 ----- Aa3
Cook Cnty III Twp High Sch Dis IL General Obligation Refunding School Series 2018 dated 04-02-18 ----- Aaa	Illinois Fin Auth Rev IL Variable Rate Demand Revenue Series 2008 A-1 dated 01-13-09 ----- Aa2/VMIG1	Northbrook III IL General Obligation Series 2018-A dated 02-13-18 ----- Aaa	Winnebago Cnty III IL Taxable General Obligation (Alternate Revenue Source) Series 2018 dated 12-06-18 ----- Aa2
Darien III IL General Obligation Series 2018 dated 05-01-18 ----- Aa2	Illinois Fin Auth Rev IL Variable Rate Demand Revenue Series 2008 A-2 dated 01-13-09 ----- Aa2/VMIG1	Northbrook III IL General Obligation Taxable Series 2018-B dated 02-13-18 ----- Aaa	Winnebago Cnty III Sch Dist No IL General Obligation Limited School Series 2018 dated 03-01-18 ----- A1
Deerfield III IL General Obligation Series 2018 dated 06-12-18 ----- Aaa	Illinois Fin Auth Rev IL Revenue Series 2018-A dated 03-07-18 ----- Aa2	Oak Brook III Pk Dist IL General Obligation Series 2018 dated 01-31-18 ----- Aaa	INDIANA
Dekalb Cnty III Cmnty Unit IL General Obligation Refunding School Series 2018-A dated 01-30-18 ----- Aa2	Illinois Fin Auth Rev IL Taxable Revenue Series 2018-B dated 03-07-18 ----- Aa2	Oak Park III IL Taxable General Obligation Refunding Series 2018-A dated 04-03-18 ----- A1	Ball St Univ Ind Univ Revs IN Ball State University Housing and Dining System Revenue Series dated 06-27-18 ----- Aa3
Dekalb Cnty III Cmnty Unit IL Taxable General Obligation Refunding School Series 2018-B dated 01-30-18 ----- Aa2	Illinois Fin Auth Rev IL Revenue Series 2018-A dated 10-17-18 ----- A2	Peoria Cnty III Cmnty Unit Sch IL General Obligation School (Alternate Revenue Source) Series 2018 dated 06-06-18 ----- Aa2	Bloomington Ind Pk Dist IN Park District Series 2018-A dated 12-20-18 ----- *
Des Plaines III IL General Obligation Refunding Series 2018 dated 03-20-18 ----- Aa2	Illinois Fin Auth Rev IL Variable Rate Demand Revenue Refunding Series 2018-B dated 10-17-18 ----- A2	Rock Island Cnty III Sch Dist IL General Obligation Refunding School Series 2018 dated 02-06-18 ----- Aa3	Indiana Fin Auth Hosp Rev IN Hospital Revenue Series 2018-A dated 11-01-18 ----- Aa3
Des Plaines III Pk Dist IL General Obligation Limited Tax Park Series 2018-B dated 08-08-18 ----- Aa2	Illinois Fin Auth Rev IL Variable Rate Demand Revenue Refunding Series 2018-C dated 10-17-18 ----- Aa2/VMIG1	Rock Island Cnty III Sch Dist IL General Obligation School (Alternate Revenue Source) Series 2018 dated 02-27-18 ----- Aa2	Indiana Fin Auth Hosp Rev IN Hospital Revenue Series 2018-B dated 11-01-18 ----- Aa3
Des Plaines III Pk Dist IL General Obligation Park (Alternate Revenue Source) Series 2018-C dated 08-08-18 ----- Aa2	Illinois Fin Auth Rev IL Local Government Program Revenue Series 2018 dated 12-18-18 ----- Aa2	Rock Riv Wtr Reclamation Dist IL General Obligation Refunding Alternate Series 2018 dated 09-27-18 ----- Aa2	Indiana Fin Auth Hosp Rev IN Hospital Revenue Series 2019-A dated 02-01-19 ----- Aa3
Du Page & Cook Cntys III Cmnty IL General Obligation School Building Series 2018-A dated 06-29-18 ----- Aaa	Illinois Hsg Dev Auth IL Multifamily Housing Revenue Series 2018 dated 08-01-18 ----- Aaa	Rockford III IL General Obligation Refunding Series 2018-B dated 12-17-18 Build America Mutual Assurance Co. ----- A2	Indiana Fin Auth Hosp Rev IN Hospital Revenue Series 2018-C dated 11-01-18 ----- Aa3
Du Page & Cook Cntys III Cmnty IL Taxable General Obligation Refunding School Series 2018-B dated 06-29-18 ----- Aaa	Illinois Hsg Dev Auth Rev IL Homeowner Mortgage Revenue Series 2018 Subseries A-2 dated 07-11-18 ----- Aa2/VMIG1	Rockford III IL Taxable General Obligation Refunding Series 2018-C dated 12-17-18 Build America Mutual Assurance Co. ----- A2	Indiana St Fin Auth Rev IN State Revolving Fund Program Series 2018-A dated 10-24-18 ----- Aaa
Du Page Cnty III Cmnty High Sc IL General Obligation School Series 2018 dated 08-01-18 ----- Aa2	Illinois Hsg Dev Auth Rev IL Homeowner Mortgage Revenue Series 2018 Subseries A-1 dated 07-11-18 ----- Aa2	Rockford III IL General Obligation Park (Alternate Revenue Source) Series 2018-A dated 03-20-18 ----- Aa3	Indiana St Fin Auth Rev IN Educational Facilities Revenue Series 2018 dated 12-20-18 ----- A1
Du Page Cnty III High Sch Dist IL General Obligation Limited Tax School Series 2018 dated 09-06-18 ----- Aa1	Illinois Hsg Dev Auth Rev IL Homeowner Mortgage Revenue Series 2018 Subseries A-3 dated 07-11-18 ----- Aa2	Skokie III IL Taxable General Obligation Series 2018-A dated 05-03-18 ----- Aa1	Indiana St Hsg & Cmnty Dev IN Multifamily Housing Revenue Series 2018 dated 02-01-18 ----- MIG1
Du Page Cnty III Sch Dist No 0 IL General Obligation Limited Tax Capital Appreciation School Series 2018 dated 03-06-18 ----- Aa1	Illinois Hsg Dev Auth Rev IL Revenue Series 2018-A dated 10-25-18 ----- Aaa	St Charles III IL General Obligation Corporate Purpose Series 2018-A dated 04-19-18 ----- Aa1	Indiana St Hsg & Cmnty Dev IN Single Family Mortgage Revenue Series 2018-A dated 08-27-18 ----- Aaa
Du Page Cook & Will Cntys III IL General Obligation Refunding Series 2018 dated 03-29-18 ----- Aa1	Illinois St IL General Obligation Series 2018-A dated 05-09-18 ----- Baa3	Waukegan III IL General Obligation Series 2018-A dated 06-27-18 Assured Guaranty Municipal Corp (AGM) ----- A2	Indiana St Univ Revs IN Indiana State University Student Fee Series 2018-S dated 08-14-18 ----- A1
Evanston III IL General Obligation Refunding Series 2018-C dated 08-07-18 ----- Aa2	Illinois St IL General Obligation Series 2018-B dated 05-09-18 ----- Baa3	Waukegan III IL General Obligation Series 2018-B dated 06-27-18 Assured Guaranty Municipal Corp (AGM) ----- A2	Indiana Univ Revs IN Indiana University Student Fee Series 2018-Y dated 10-03-18 ----- Aaa
Evanston III IL Taxable General Obligation Corporate Purpose Series 2018-D dated 08-07-18 ----- Aa2	Illinois St IL General Obligation Refunding Series 2018-A dated 09-05-18 ----- Baa3	Western Springs III IL General Obligation Series 2018 dated 06-12-18 ----- Aa2	Indianapolis Ind Economic Dev IN Economic Development Revenue Refunding Series 2018-A dated 06-14-18 ----- Aa2/VMIG1
Geneva III Pub Libr Dist IL General Obligation Library Series 2018-A dated 12-20-18 ----- Aa2	Illinois St IL General Obligation Refunding Series 2018-B dated 09-05-18 ----- Baa3	Will & Kankakee Cntys III Cmmt IL Taxable General Obligation Limited Tax School Series 2018-A dated 12-05-18 ----- Aa3	Indianapolis Ind Economic Dev IN Convertible Economic Development Revenue Refunding Series 2018-B dated 06-14-18 ----- Aa2/VMIG1
Glen Carbon III IL General Obligation (Alternate Revenue Source) Series 2018 dated 05-10-18 ----- Aa2	Illinois St Toll Hwy Auth Toll IL Toll Highway Senior Revenue Series 2018-A dated 01-10-19 ----- Aa3	Will & Kankakee Cntys III Cmmt IL Taxable General Obligation Refunding School Series 2018-B dated 12-05-18 ----- Aa3	Indianapolis Ind Economic Dev IN Taxable Economic Development Revenue Refunding Series 2018-C dated 06-14-18 ----- Aa2/VMIG1
Glenview III Pk Dist IL General Obligation Park Series 2018 dated 12-19-18 ----- Aaa	Kane Cnty III Sch Dist No 129 IL General Obligation Limited Tax Refunding School Series 2018 dated 11-06-18 ----- A1	Will & Kendall Cntys III Cmnty IL General Obligation School Refunding Series 2018-A dated 03-07-18 ----- Aa2	Indianapolis Ind Loc Pub Impt IN Revenue Series 2018-B dated 12-18-18 ----- Aa2
Grundy & Kendall Cntys III IL Taxable General Obligation School Series 2018 dated 02-07-18 ----- A2	Lake Cnty III IL General Obligation Refunding (Sales Tax Alternate Revenue Source) Series 2018 dated 04-23-18 ----- Aaa	Will & Kendall Cntys III Cmnty IL General Obligation Limited School Refunding Series 2018-B dated 04-05-18 ----- Aa2	Indianapolis Ind Multifamily IN Multifamily Housing Revenue Series 2018-A dated 09-01-18 ----- MIG1
Grundy & Will Cntys III Cmnty IL General Obligation Refunding School Series 2018 dated 06-06-18 ----- Aa3	Lake Cnty III Sch Dist No 067 IL General Obligation Debt Certificates Series 2018 dated 05-30-18 ----- Aaa	Will & Kendall Cntys III Cmnty IL Taxable General Obligation Limited School Refunding Series 2018-C dated 04-05-18 ----- Aa2	Indianapolis Marion Cnty Ind P IN General Obligation Series 2018-A dated 07-19-18 ----- Aa1
Grundy Kendall & Will Cntys II IL General Obligation Refunding School Series 2018 dated 06-14-18 ----- Aa2	Lake Cnty III Sch Dist No 076 IL General Obligation School Building Series 2018 dated 03-28-18 ----- Aa2	Will Cnty III Cmnty Unit Sch IL General Obligation Limited School Series 2018-A dated 08-14-18 ----- Aa2	Indianapolis Marion Cnty Ind P IN General Obligation Series 2018-B dated 12-20-18 ----- Aa1
Highland Park III IL General Obligation Series 2018 dated 02-08-18 ----- Aaa	Mc Henry & Kane Cntys III IL General Obligation Refunding School Series 2018 dated 10-23-18 ----- Aa2	Will Cnty III Cmnty Unit Sch IL General Obligation Limited School Series 2018-B dated 08-30-18 ----- Aa2	Purdue Univ Ind Univ Revs IN Purdue University Student Fee Series 2018-DD dated 09-18-18 ----- Aaa
Illinois Dev Fin Auth Rev IL Variable/Fixed Rate Demand Revenue Series 1994 dated 03-02-94 ----- A2/VMIG1	Mc Henry Cnty III Cmnty Cons S IL General Obligation Debt Certificates Series 2018 dated 06-26-18 ----- Aa1	Will Cnty III Cmnty Unit Sch IL General Obligation Limited School Series 2018-C dated 08-30-18 ----- Aa2	Rockport Ind Pollution Ctl Rev IN Pollution Control Revenue Refunding Series 2009-A dated 03-26-09 ----- A3
Illinois Edl Facs Auth Revs IL Adjustable Rate Revenue Series 2001 B-1 dated 10-04-01 ----- WR	Mc Lean & Woodford Cntys III IL General Obligation School Series 2018 dated 03-01-18 ----- Aa2	Will Grundy Etc Cntys III Cmmt IL General Obligation Refunding (Alternate Revenue Source) Series 2018 dated 12-13-18 ----- Aa1	Rockport Ind Pollution Ctl Rev IN Pollution Control Revenue Refunding Series 2009-B dated 03-26-09 ----- A3
Illinois Fin Auth Rev IL Variable Rate Demand Revenue Series 2007 A-2 dated 12-19-07 ----- Aa2/VMIG1	Naperville III IL General Obligation Series 2018 dated 11-07-18 ----- Aaa	Will Cnty III Sch Dist No 122 IL Taxable General Obligation Refunding School Series 2018 dated 07-10-18 ----- Aa3	IOWA
Illinois Fin Auth Rev IL	Naperville III Pk Dist IL	Will Grundy Etc Cntys III Cmmt IL General Obligation Refunding (Alternate Revenue Source) Series 2018	Altoona Iowa IA General Obligation Urban Renewal Corporate Purpose Series 2018 dated 05-23-18 ----- Aa3

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IOWA (cont'd)			
Ames Iowa Cmnty Sch Dist IA (cont'd)			
General Obligation School Series 2018	dated 06-28-18	Aa3	
Ankeny Iowa IA			
General Obligation Series 2018-A	dated 05-30-18	Aa1	
Ankeny Iowa Cmnty Sch Dist IA			
General Obligation School Series 2018	dated 06-28-18	Aa2	
Ankeny Iowa Wtr Rev IA			
Water Revenue Series 2018-B	dated 05-30-18	Aa2	
Bettendorf Iowa IA			
General Obligation Capital Loan Notes Series 2019-A	dated 01-03-19	Aa2	
Cedar Falls Iowa IA			
General Obligation Series 2018	dated 07-18-18	Aa1	
Cedar Rapids Iowa IA			
General Obligation Series 2018-A	dated 06-14-18	Aa1	
Cedar Rapids Iowa IA			
Taxable General Obligation Series 2018-B	dated 06-14-18	Aa1	
Cedar Rapids Iowa Swr Rev IA			
Sewer Revenue Series 2018-C	dated 06-14-18	Aa2	
Cedar Rapids Iowa Wtr Rev IA			
Water Revenue Series 2018-D	dated 06-14-18	Aa2	
Clear Creek-Amana Cmnty Sch IA			
General Obligation School Series 2018	dated 06-05-18	Aa3	
Clinton Iowa IA			
General Obligation Capital Loan Notes Series 2018-A	dated 08-08-18	A2	
Build America Mutual Assurance Co.			
College Iowa Cmnty Sch Dist IA			
General Obligation School Series 2018-A	dated 06-01-18	Aa3	
College Iowa Cmnty Sch Dist IA			
General Obligation School Refunding Series 2018	dated 06-05-18	Aa3	
College Iowa Cmnty Sch Dist IA			
General Obligation School Series 2019	dated 01-03-19	Aa3	
Council Bluffs Iowa IA			
General Obligation Series 2018-A	dated 06-11-18	Aa2	
Creston Iowa IA			
General Obligation Capital Loan Notes Series 2018	dated 05-01-18	A1	
Dallas Cnty Iowa IA			
General Obligation Capital Loan Notes Series 2018-A	dated 06-21-18	Aaa	
Davenport Iowa IA			
General Obligation Corporate and Refunding Series 2018-A	dated 04-03-18	Aa3	
Davenport Iowa IA			
Taxable General Obligation Corporate and Refunding Series 2018-B	dated 04-03-18	Aa3	
Des Moines Iowa Area Cmnty Col IA			
Taxable New Jobs Training Certificates Series 2018 49-A	dated 12-20-18	Aa1	
Des Moines Iowa Area Cmnty Col IA			
Taxable New Jobs Training Certificates Series 2018 49-B	dated 12-20-18	Aa1	
Dubuque Cnty Iowa IA			
General Obligation Urban Renewal Series 2018-C	dated 09-06-18	Aa2	
Dubuque Iowa IA			
General Obligation Series 2018-A	dated 04-25-18	Aa3	
Dubuque Iowa IA			
Taxable General Obligation Refunding Series 2018-B	dated 04-25-18	Aa3	
Eastern Iowa Cmnty College IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-01-18	Aa1	
Forest City Iowa IA			
General Obligation Corporate Purpose Series 2018-A	dated 09-04-18	A3	
Forest City Iowa Elec Rev IA			
Electric Revenue Series 2018-B	dated 09-04-18	A3	
Fort Dodge Iowa IA			
General Obligation Corporate Purpose Series 2018-A	dated 06-26-18	Aa3	
Fort Dodge Iowa IA			
Taxable General Obligation Corporate Purpose Series 2018-B	dated 06-26-18	Aa3	
Glenwood Iowa Cmnty Sch Dist IA			
General Obligation School Capital Loan Notes Series 2018	dated 04-19-18	Aa3	
Grimes Iowa IA			
General Obligation Corporate Purpose Series 2018-A	dated 06-27-18	Aa2	
Hawkeye Cmnty College Iowa IA			
General Obligation School Series 2018	dated 02-20-18	Aa1	
Hawkeye Cmnty College Iowa IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-01-18	Aa1	
Hiawatha Iowa IA			
General Obligation Capital Loan Notes Series 2018	dated 05-02-18	A1	
Independence Iowa IA			
General Obligation Corporation Purpose Series 2018	dated 05-08-18	A2	
Indian Hills Cmnty College Iowa IA			
Taxable Industrial New Jobs Training Certificates Series 2018-2	dated 09-12-18	Aa3	
Iowa Cent Cmnty College IA			
General Obligation Series 2018	dated 06-28-18	Aa2	
Iowa Cent Cmnty College IA			
General Obligation Plant Fund Capital Loan Notes Series 2018-2	dated 12-06-18	Aa2	
Iowa Cent Cmnty College Indl NIA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-28-18	Aa2	
Iowa City Iowa IA			
General Obligation Series 2018-A	dated 06-01-18	Aaa	
Iowa City Iowa IA			
Taxable General Obligation Series 2018-B	dated 06-01-18	Aaa	
Iowa City Iowa Cmnty Sch Dist IA			
General Obligation School Series 2019	dated 01-08-19	Aaa	
Iowa Fin Auth Multi Family Rev IA			
Multifamily Housing Revenue Series 2018	dated 06-01-18	MIG1	
Iowa Fin Auth Rev IA			
Revenue Series 2018-B	dated 11-20-18	A1	
Iowa Fin Auth Rev IA			
Revenue Series 2018-D	dated 11-20-18	Aa1/VMIG1	
Iowa Fin Auth Rev IA			
Revenue Series 2018-F	dated 11-20-18	Aa1/VMIG1	
Iowa Fin Auth Rev IA			
Revenue Series 2018-C	dated 11-20-18	Aa1/VMIG1	
Iowa Fin Auth Rev IA			
Revenue Series 2018-E	dated 11-20-18	Aa1/VMIG1	
Iowa Fin Auth Single Family IA			
Single Family Mortgage Series 2018-A	dated 05-03-18	Aaa	
Iowa Fin Auth Single Family IA			
Single Family Mortgage Series 2018-B	dated 05-03-18	Aaa	
Iowa Fin Auth Single Family IA			
Single Family Mortgage Series 2018-C	dated 10-11-18	Aaa	
Iowa Fin Auth Single Family IA			
Single Family Mortgage Series 2018-D	dated 10-11-18	Aaa	
Iowa Fin Auth Single Family IA			
Single Family Mortgage Series 2018-E	dated 10-11-18	Aaa	
Iowa Great Lakes San Dist Iowa IA			
General Obligation Capital Loan Notes Series 2018	dated 11-06-18	Aa2	
Iowa Lakes Cmnty College Iowa IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-15-18	A1	
Iowa St Brd Regents Hosp Rev IA			
Hospital Revenue Series S.U.I. 2018	dated 06-01-18	Aa2	
Iowa Westn Cmnty College Dist IA			
Dormitory Revenue Refunding Series 2018-A	dated 05-01-18	A2	
Iowa Westn Cmnty College New JIA			
Industrial New Jobs Training Certificates Series 2018-1	dated 02-12-18	Aa1	
Janesville Iowa Cons Sch Dist IA			
General Obligation School Series 2018	dated 06-01-18	Aa3	
Kirkwood Cmnty College Iowa IA			
General Obligation School Series 2018	dated 03-29-18	Aa2	
Kirkwood Cmnty College Iowa IA			
Industrial New Jobs Training Certificates Series 2018-1A	dated 06-06-18	Aa2	
Kirkwood Cmnty College Iowa IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1B	dated 06-06-18	Aa2	
Knoxville Iowa IA			
General Obligation Corporate Purpose Series 2018-A	dated 03-20-18	A1	
Linn Cnty Iowa IA			
General Obligation Land and Water Legacy Series 2018-A	dated 06-26-18	Aaa	
Linn Cnty Iowa IA			
General Obligation Urban Renewal Economic Development Series 2018-B	dated 06-26-18	Aaa	
Linn Cnty Iowa IA			
General Obligation Land And Water Legacy Series 2019-A	dated 01-23-19	Aaa	
Linn Cnty Iowa IA			
General Obligation County Building Series 2019-B	dated 01-23-19	Aaa	
Marion Iowa IA			
General Obligation Corporate Purpose Series 2018-A	dated 04-30-18	Aa1	
Marshalltown Iowa IA			
General Obligation Corporate Purpose Series 2018	dated 12-03-18	Aa2	
Mason City Iowa IA			
General Obligation Series 2018	dated 09-05-18	Aa2	
Mount Pleasant Iowa IA			
General Obligation Capital Loan Notes Series 2018	dated 02-01-18	Aa3	
Muscatine Iowa IA			
General Obligation Corporate Purpose Series 2018	dated 05-23-18	Aa2	
North Iowa Area Cmnty College IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-01-18	Aa2	
North Liberty Iowa IA			
General Obligation Corporate Purpose Series 2018-A	dated 10-15-18	Aa2	
Northeast Iowa Cmnty College IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 11-05-18	Aa2	
Northwest Iowa Cmnty College IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-15-18	Aa2	
Oskaloosa Iowa IA			
General Obligation Capital Loan Notes Series 2018-A	dated 05-22-18	Aa3	
Ottumwa Iowa IA			
General Obligation Series 2018	dated 06-05-18	A1	
Polk City Iowa IA			
General Obligation Capital Loan Notes Series 2018	dated 07-24-18	Aa3	
Polk Cnty Iowa IA			
General Obligation Refunding Series 2018-A	dated 05-23-18	Aaa	
Pottawattamie Cnty Iowa IA			
General Obligation Capital Loan Notes Series 2018	dated 03-06-18	Aa1	
Sioux City Iowa IA			
General Obligation Series 2018-A	dated 06-20-18	Aa2	
Sioux City Iowa IA			
Taxable General Obligation Series 2018-B	dated 06-20-18	Aa2	
Sioux City Iowa IA			
General Obligation Urban Renewal Series 2018-C	dated 06-20-18	Aa2	
State Univ Iowa Univ Rev IA			
Utility System Revenue Series S.U.I. 2018	dated 03-01-18	Aa1	
State Univ Iowa Univ Rev IA			
Athletic Facilities Revenue Series S.U.I. 2018	dated 05-01-18	Aa2	
State Univ Iowa Univ Rev IA			
Athletic Facilities Revenue Series 2018-A	dated 12-01-18	Aa2	
Storm Lake Iowa IA			
General Obligation Capital Loan Notes Series 2018-A			
Storm Lake Iowa IA (cont'd)			
	dated 10-22-18	A2	
Storm Lake Iowa IA			
Taxable General Obligation Refunding Capital Loan Notes Series 2018-B	dated 10-22-18	A2	
Union Cnty Iowa IA			
General Obligation County Purpose and Refunding Series 2018	dated 12-28-18	A1	
Urbandale Iowa IA			
General Obligation Series 2018-A	dated 05-09-18	Aa1	
Urbandale Iowa IA			
General Obligation Urban Renewal Series 2018-B	dated 05-09-18	Aa1	
Urbandale Iowa Cmnty Sch Dist IA			
General Obligation School Refunding Series 2018-A	dated 04-16-18	Aa3	
Urbandale Iowa Cmnty Sch Dist IA			
General Obligation School Refunding Series 2018-B	dated 04-24-18	Aa3	
Urbandale Iowa Cmnty Sch Dist IA			
General Obligation School Refunding Series 2018-C	dated 05-16-18	Aa3	
Urbandale Iowa Cmnty Sch Dist IA			
General Obligation School Refunding Series 2018-D	dated 06-04-18	Aa3	
Urbandale Iowa Cmnty Sch Dist IA			
General Obligation School Series 2018-E	dated 06-26-18	Aa3	
Washington Cnty Iowa IA			
General Obligation County Communication Equipment Series 2018-A	dated 09-26-18	Aa3	
Waterloo Iowa IA			
General Obligation Series 2018-A	dated 06-19-18	Aa2	
Waterloo Iowa IA			
Taxable General Obligation Series 2018-B	dated 06-19-18	Aa2	
Waukee Iowa IA			
General Obligation Series 2018-A	dated 06-19-18	Aa2	
Waukee Iowa Cmnty Sch Dist IA			
General Obligation School Series 2018	dated 08-08-18	Aa2	
Waukee Iowa Swr Rev IA			
Sewer Revenue Series 2018-C	dated 06-19-18	Aa3	
Waukee Iowa Wtr Rev IA			
Water Revenue Series 2018-B	dated 06-19-18	Aa3	
Waverly Iowa IA			
General Obligation Series 2018-A	dated 07-17-18	Aa3	
Waverly Iowa Mun Elec Util IA			
Electric Revenue Capital Loan Notes Series 2018	dated 12-21-18	A1	
Waverly Iowa Wtr Rev IA			
Water Revenue Series 2018-B	dated 07-17-18	A1	
West Des Moines Iowa IA			
General Obligation Series 2018-A	dated 06-13-18	Aaa	
West Des Moines Iowa IA			
General Obligation Urban Renewal Series 2018-B	dated 06-13-18	Aaa	
West Des Moines Iowa IA			
General Obligation Urban Renewal Series 2018-C	dated 06-13-18	Aaa	
West Des Moines Iowa IA			
General Obligation Urban Renewal Series 2018-D	dated 06-13-18	Aaa	
West Des Moines Iowa IA			
Taxable General Obligation Urban Renewal Series 2018-E	dated 12-27-18	Aaa	
Western Iowa Technical Cmnty C IA			
Taxable Industrial New Jobs Training Certificates Series 2018-1	dated 06-11-18	Aa2	
KANSAS			
Burlington Kans Environmental KS			
Environmental Improvement Revenue Refunding Series 2007-A	dated 09-19-07	Aa2/VMIG1	
Burlington Kans Environmental KS			
Environmental Improvement Revenue Refunding Series 2007-B	dated 09-19-07	Aa2/VMIG1	
Butler Cnty Kans Uni Sch Dist KS			
General Obligation Refunding Series 2018-1	dated 06-05-18	A1	
Douglas Cnty Kans Uni Sch Dist KS			
General Obligation Series 2018-A	dated 10-11-18	Aa2	

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KANSAS (cont'd)		Salina Kans KS (cont'd)		Bourbon Cnty Ky Sch Dist Fin KY		Kenton Cnty Ky Sch Dist Fin KY	
Garden City Kans KS General Obligation Series 2018-A dated 11-06-18 -----	Aa3	Salina Kans KS General Obligation Temporary Notes Series 2018-2 dated 11-27-18 -----	MIG1	School Building Revenue Series 2018 dated 06-13-18 -----	A1	School Building Revenue Series 2018 dated 04-01-18 -----	A1
Hutchinson Kans KS General Obligation Series 2018-A dated 07-12-18 -----	Aa3	Sedgwick Cnty Kans Uni Sch KS General Obligation Refunding and School Building Series 2018-B dated 05-21-18 -----	Aa3	Bowling Green Ky Indpt Sch KY School Building Revenue Series 2018 dated 08-08-18 -----	A1	Kentucky Bd Dev Corp KY Convention Facilities Revenue Series 2018 dated 10-16-18 -----	A2
Johnson & Miami Cntys Kans Uni KS General Obligation Series 2018-A dated 12-18-18 -----	Aa3	Sedgwick Cnty Kans Uni Sch Dis KS General Obligation School Building Series 2018-A dated 05-22-18 -----	Aa3	Boyle Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 01-30-18 -----	A1	Kentucky Bd Dev Corp Edl Facs KY Educational Facilities Revenue Series 2018 dated 11-27-18 -----	A3
Johnson & Miami Cntys Kans Uni KS Taxable General Obligation Refunding Series 2018-B dated 12-18-18 -----	Aa3	Shawnee Cnty Kans KS General Obligation Series 2018 dated 10-30-18 -----	Aa1	Bullitt Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 06-21-18 -----	A1	Kentucky Bd Dev Corp Transient KY Transient Room Tax Revenue Series 2018-A dated 10-16-18 -----	A2
Johnson Cnty Kans KS General Obligation Internal Improvement Series 2018-A dated 08-22-18 -----	Aaa	Shawnee County Kansas Public B KS Revenue Series 2018 dated 03-29-18 -----	Aa1	Butler Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 09-26-18 -----	A1	Kentucky Bd Dev Corp Transient KY Transient Room Tax Revenue Series 2018-B dated 10-16-18 -----	A3
Johnson Cnty Kans Pub Bldg Com KS Lease Revenue Series 2018-A dated 09-05-18 -----	Aaa	Shawnee Kans KS Internal Improvement Series 2018-A dated 03-13-18 -----	Aa1	Caldwell Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 04-18-18 Build America Mutual Assurance Co. -----	A1	Kentucky Economic Dev Fin Auth KY Taxable Hospital Revenue Refunding Series 2018-A dated 08-17-18 -----	Baa1
Kansas St Dept Transn Hwy Rev KS Highway Revenue Series 2004 C-1 dated 11-23-04 -----	Aa2	South Hutchinson Kans KS General Obligation Series 2018 dated 09-27-18 -----	Baa1	Carroll Cnty Ky Environmental KY Environmental Facilities Revenue Refunding Series 2018-A dated 09-05-18 -----	A1	Kentucky Hsg Corp Multi-Family KY Multi-Family Housing Revenue Series 2018 dated 10-01-18 -----	MIG1
Kansas St Dept Transn Hwy Rev KS Highway Revenue Series 2004 C-2 dated 11-23-04 -----	Aa2	St Marys Kans Pollutn Ctl Rev KS Pollution Control Revenue Refunding Series 1994 dated 04-28-94 -----	A2/P-2	Carroll Cnty Ky Sch Dist Fin C KY School Building Revenue Series 2018 dated 04-01-18 -----	A1	Kentucky Inc Ky Pub Energy KY Gas Supply Revenue Series 2018-A dated 02-01-18 -----	A3
Kansas St Dept Transn Hwy Rev KS Highway Revenue Series 2004 C-3 dated 11-23-04 -----	Aa2	St Marys Kans Pollutn Ctl Rev KS Pollution Control Revenue Refunding Series 1994 dated 04-28-94 -----	A2/P-2	Christian Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 12-11-18 -----	A1	Kentucky Inc Ky Pub Energy KY Gas Supply Revenue Series 2018-B dated 09-25-18 -----	A1
Kansas St Dept Transn Hwy Rev KS Highway Revenue Series 2004 C-4 dated 11-23-04 -----	Aa2	Tonganoxie Kans KS General Obligation Sales Tax Library Series 2018-A dated 04-19-18 -----	A2	Clay Cnty Ky Sch Dist Fin Corp KY School Building Revenue Series 2018 dated 02-01-18 -----	A1	Kentucky Inc Ky Pub Energy KY Gas Supply Revenue Series 2018 C-4 dated 12-18-18 -----	A3
Kansas St Dept Transn Hwy Rev KS Highway Revenue Series 2018-A dated 10-16-18 -----	Aa2	Topeka Kans Util Rev KS Combined Utility Revenue Series 2018-A dated 09-11-18 -----	Aa3	Corbin Ky Indpt Sch Dist Fin C KY School Building Revenue Series 2018-2 dated 09-01-18 -----	A1	Kentucky Inc Ky Pub Energy KY Gas Supply Revenue Series 2018 C-3 dated 12-18-18 -----	A3
La Cygne Kans Pollutn Ctl Rev KS Pollution Control Revenue Refunding Series 1994-B dated 04-28-94 -----	A2/P-2	Wamego Kans Pollutn Ctl Rev KS Pollution Control Revenue Refunding Series 1994 dated 04-28-94 -----	Baa2	Danville Ky Indpt Sch Dist Fin KY School Building Revenue Series 2018 dated 08-30-18 -----	A1	Kentucky Inc Ky Pub Energy KY Gas Supply Revenue Series 2018 C-2 dated 12-18-18 -----	A3
Lansing Kans KS General Obligation Series 2018-A dated 10-31-18 -----	A1	Wichita Kans KS General Obligation Temporary Notes Series 2018-290 dated 04-13-18 -----	MIG1	Daviess Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 11-28-18 -----	A1	Kentucky Infrastructure Auth KY Wastewater and Drinking Water Revolving Fund Revenue Series 2018-A dated 04-04-18 -----	Aaa
Lawrence Kans Wtr & Sew Sys KS Water and Sewage System Improvement Revenue Series 2018 dated 11-28-18 -----	Aa2	Wichita Kans KS General Obligation Series 2018-821 dated 10-01-18 -----	Aa1	Estill Cnty Ky Pub Libr Dist KY General Obligation Series 2018 dated 12-20-18 -----	Aa3	Kentucky Interlocal Sch Transn KY Equipment Lease Certificates of Participation Series 2018 dated 03-01-18 -----	A1
Leavenworth Cnty Kans Uni Sch KS General Obligation Series 2018-A dated 08-09-18 -----	Aa3	Wichita Kans KS General Obligation Series 2018-822 dated 10-01-18 -----	Aa1	Estill Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 06-21-18 -----	A1	Kentucky Rural Wtr Fin Corp KY Public Projects Construction Notes Series 2018 E-1 dated 09-19-18 -----	MIG1
Leavenworth Cnty Kans Uni Sch KS General Obligation Series 2018 dated 12-04-18 -----	Aa3	Wichita Kans KS General Obligation Temporary Notes Series 2018-294 dated 10-15-18 -----	MIG1	Fayette Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018-A dated 05-30-18 -----	Aa3	Kentucky St Ctfis Partn KY Certificates of Participation Series 2018-A dated 02-22-18 -----	A1
Leavenworth Kans KS Temporary Notes Series 2018-A dated 06-28-18 -----	MIG1	Wichita Kans KS General Obligation Temporary Notes Series 2018-292 dated 10-15-18 -----	MIG1	Franklin Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 09-27-18 -----	A1	Kentucky St Ctfis Partn KY Certificates of Participation Taxable Series 2018-B dated 02-22-18 -----	A1
Leavenworth Kans KS General Obligation Series 2018-A dated 06-28-18 -----	Aa2	Wichita Kans Sales Tax Spl KS Sales Tax Special Obligation Revenue Series 2018 dated 11-16-18 -----	Aa3	Garrard Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 03-28-18 -----	A1	Kentucky St Mun Pwr Agy Pwr KY Power System Revenue Refunding Series 2018-A dated 04-18-18 -----	Baa1
Leawood Kans KS General Obligation Refunding and Improvement Series 2018-A dated 08-29-18 -----	Aaa	Wyandotte Cnty/Kans City Kans KS General Obligation Improvement Series 2018-B dated 02-27-18 -----	A1	Grant Cnty Ky Pub Libr Dist KY General Obligation Series 2018 dated 03-27-18 -----	Aa3	Kentucky St Ppty & Bldgs Commn KY Agency Fund Revenue Refunding Series 2018 dated 06-19-18 -----	A1
Leawood Kans KS General Obligation Temporary Notes Series 2018-1 dated 08-29-18 -----	MIG1	Wyandotte Cnty/Kans City Kans KS Municipal Temporary Notes Series 2018-I dated 02-27-18 -----	MIG1	Grayson Cnty Ky Sch Dist Fin C KY School Building Revenue Series 2018 dated 06-27-18 -----	A1	Knox Cnty Ky Sch Dist Fin Corp KY Energy Conservation Revenue Series 2018 dated 04-01-18 -----	A1
Lenexa Kans KS General Obligation Refunding and Improvement Series 2018-A dated 08-29-18 -----	Aaa	Wyandotte Cnty/Kans City Kans KS Revenue Series 2018-B dated 03-15-18 -----	A1	Hancock Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 08-01-18 -----	A1	Laurel Cnty Ky Judicial Ctr KY First Mortgage Revenue Refunding Series 2018 dated 03-14-18 -----	A1
Lenexa Kans KS General Obligation Temporary Notes Series 2018-B dated 08-16-18 -----	MIG1	Wyandotte Cnty/Kans City Kans KS Revenue Series 2018-A dated 03-15-18 -----	A1	Harlan Cnty Ky Indpt Sch Dist KY School Building Revenue Series 2018 dated 01-23-18 -----	A1	Leitchfield Ky KY General Obligation Series 2018 dated 12-11-18 -----	A1
Lenexa Kans KS General Obligation Series 2018-C dated 11-20-18 -----	Aaa	Wyandotte Cnty/Kans City Kans KS Municipal Temporary Notes Series 2018-I dated 02-27-18 -----	MIG1	Harrison Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 02-01-18 -----	A1	Lexington-Fayette Urban Cnty KY Various Purpose General Obligation Series 2018-A dated 09-25-18 -----	Aa2
Manhattan Kans KS General Obligation Temporary Notes Series 2018-01 dated 03-15-18 -----	Aa2	Wyandotte Cnty/Kans City Kans KS Revenue Series 2018-B dated 03-15-18 -----	A1	Henderson Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 04-01-18 -----	A1	Louisville & Jefferson Cnty Ky KY Sewer and Drainage System Revenue Refunding Series 2018-A dated 05-31-18 -----	Aa3
Manhattan Kans KS General Obligation Series 2018-A dated 06-04-18 -----	Aa2	Wyandotte Cnty/Kans City Kans KS Revenue Series 2018-A dated 03-15-18 -----	A1	Henry Cnty Ky Pub Libr Dist KY General Obligation Series 2018 dated 09-25-18 -----	Aa3	Louisville & Jefferson Cnty Ky KY Sewer and Drainage System Subordinated Bond Anticipation Notes Series 2018 dated 11-09-18 -----	MIG1
Manhattan Kans KS General Obligation Temporary Notes Series 2018-02 dated 06-15-18 -----	Aa2	Wyandotte Cnty/Kans City Kans KS Revenue Series 2018-A dated 03-15-18 -----	A1	Hickman Cnty Ky Sch Dist Fin C KY School Building Revenue Series 2018 dated 10-01-18 -----	A1	Louisville & Jefferson Cnty Ky KY Tax Exempt General Obligation Series 2018-A dated 11-29-18 -----	Aa1
Ottawa Kans KS General Obligation Series 2018-A dated 10-10-18 -----	A2	Boone Cnty Ky KY General Obligation Series 2018 dated 12-28-18 -----	Aaa	Jefferson Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018-A dated 10-18-18 -----	Aa3	Louisville & Jefferson Cnty Ky KY Taxable General Obligation Series 2018-B dated 11-29-18 -----	Aa1
Ottawa Kans KS General Obligation Series 2018-B dated 10-10-18 -----	A2	Boone Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 08-01-18 -----	Aa3	Jessamine Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 11-07-18 -----	A1	Louisville/Jefferson Cnty Ky M KY	

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KENTUCKY (cont'd)
 Louisville/Jefferson Cnty Ky M KY (cont'd)
 Pollution Control Revenue Series 2001-B dated 11-01-01 ----- A1
 Marshall Cnty Ky Pub Libr KY General Obligation Series 2018 dated 05-03-18 ----- Aa3
 Marshall Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 03-20-18 ----- A1
 Marshall Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 06-27-18 ----- A1
 Martin Cnty Ky Sch Dist Fin Co KY School Building Revenue Series 2018 dated 11-01-18 ----- A1
 Mason Cnty Ky Sch Dist Fin Cor KY School Building Revenue Series 2018 dated 12-01-18 ----- A1
 Meade Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 06-21-18 ----- A1
 Mercer Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2019 dated 01-03-19 ----- A1
 Monroe Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 02-01-18 ----- A1
 Newport Ky Indpt Sch Dist Fin KY School Building Revenue Series 2018 dated 06-06-18 ----- A1
 Nicholas Cnty Ky Sch Dist Fin KY School Building Refunding Revenue Series 2019 dated 01-10-19 ----- A1
 Oldham Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 09-05-18 ----- Aa3
 Owsley Cnty Ky Sch Dist Fin Co KY School Building Revenue Series 2018 dated 08-01-18 ----- A1
 Paducah Ky Indpt Sch Dist Fin KY School Building Revenue Series 2018 dated 09-28-18 ----- A1
 Paintsville Ky Indpt Sch Dist KY School Building Revenue Series 2018 dated 03-01-18 ----- A1
 Paris Ky Indpt Sch Dist Fin KY School Building Revenue Series 2018 dated 10-01-18 ----- A1
 Perry Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 12-28-18 ----- A1
 Pike Cnty Ky Sch Dist Fin Corp KY School Building Revenue Series 2018 dated 03-01-18 ----- A1
 Pike Cnty Ky Sch Dist Fin Corp KY School Building Revenue Series 2018-2 dated 09-01-18 ----- A1
 Pineville Ky Indpt Sch Dist FI KY School Building Revenue Series 2018 dated 02-01-18 ----- A1
 Pulaski Cnty Ky Sch Dist Fin C KY School Building Revenue Series 2018 dated 10-10-18 ----- A1
 Robertson Cnty Ky Pub Ppty KY First Mortgage Revenue Refunding Series 2018 dated 03-01-18 ----- A1
 Robertson Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 07-01-18 ----- A1
 Russell Cnty Ky Pub Libr Dist KY General Obligation Series 2018 dated 05-16-18 ----- Aa3
 Russellville Ky Indpt Sch Dist KY School Building Revenue Series 2018 dated 04-01-18 ----- A1
 Scott Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 05-30-18 ----- Aa3
 Scott Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018-2 dated 09-28-18 ----- Aa3
 Shelby Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 08-21-18 ----- Aa3
 Simpson Cnty Ky Justice Ctr KY First Mortgage Revenue Series 2018 dated 07-17-18 ----- A1

Simpson Cnty Ky Pub Libr Dist KY General Obligation Series 2018 dated 09-19-18 ----- Aa3
 Somerset Ky Indpt Sch Dist Fin KY School Building Revenue Series 2018 dated 04-01-18 ----- A1
 Spencer Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 11-08-18 ----- A1
 Trimble Cnty Ky Pollutn Ctl Re KY Pollution Control Revenue Series 2001-A dated 03-06-02 ----- A1
 University Ky Gen Rcpys KY General Receipts Taxable Series 2018-B dated 02-20-18 ----- Aa2
 Versailles Ky Pub Ppty Corp KY First Mortgage Revenue Series 2018 dated 12-27-18 ----- A1
 Warren Cnty Ky KY General Obligation Series 2018 dated 12-18-18 ----- Aa1
 Warren Cnty Ky Sch Dist Fin KY Energy Conservation Revenue Series 2018 dated 05-01-18 ----- Aa3
 Wayne Cnty Ky Sch Dist Fin KY School Building Revenue Series 2018 dated 08-01-18 ----- A1
 West Point Ky Indpt Sch Dist F KY School Building Revenue Series 2018 dated 02-01-18 ----- A1

LOUISIANA

East Baton Rouge Parish La LA Road & Street Improvement Sales Tax Revenue Refunding Series 2008-A dated 04-17-08 ----- VMIG1
 Lafayette La Pub Imp Sales LA Public Improvement Sales Tax Refunding Series 2018-A dated 12-06-18 ----- Aa3
 Lafayette La Pub Imp Sales LA Public Improvement Sales Tax Refunding Series 2018-B dated 12-06-18 ----- Aa3
 Louisiana Hsg Corp Single LA Single Family Mortgage Revenue Series 2018 A-1 dated 10-23-18 ----- Aaa
 Louisiana Hsg Corp Single LA Single Family Mortgage Revenue Refunding Series 2018 A-2 dated 10-23-18 ----- Aaa
 Louisiana Pub Facs Auth Rev LA Revenue Refunding Series 2019-A dated 04-02-19 ----- A1
 Louisiana Pub Facs Auth Rev LA Revenue Refunding Series 2018-D dated 10-30-18 ----- A1
 Louisiana Pub Facs Auth Rev LA Revenue Series 2018-E dated 10-30-18 ----- A1
 Louisiana St Offshore Term Aut LA Deepwater Port Revenue Series 2007 B-1A1 dated 08-24-07 ----- A3/NP
 Plaquemines La Port Hbr & Term LA Adjustable Rate Annual Tender Port Facilities Revenue Refunding Series 1984-A dated 03-15-84 ----- Aa1
 Plaquemines La Port Hbr & Term LA Adjustable Rate Annual Tender Port Facilities Revenue Refunding Series 1984-B dated 03-15-84 ----- Aa1

MAINE

Auburn Me ME General Obligation Series 2018 dated 11-08-18 ----- Aa3
 Bangor Me ME General Obligation Series 2018 dated 09-26-18 ----- Aa2
 Bath Me ME General Obligation Series 2018-A dated 09-13-18 ----- Aa3
 Bath Me ME General Obligation Series 2018-B dated 09-13-18 ----- Aa3
 Cumberland Cnty Me ME General Obligation Series 2018 dated 08-31-18 ----- Aa2
 Gray Me ME General Obligation Series 2018 dated 08-30-18 ----- Aa2
 Harpswell Me ME General Obligation Series 2018 dated 04-05-18 ----- Aa2
 Kennebunk Me ME General Obligation Series 2018 dated 05-30-18 ----- Aa1
 Maine Fin Auth Solid Waste ME Solid Waste Disposal Revenue Series 2015 R-2 dated 08-27-15 ----- B3

Maine Fin Auth Student Ln Rev ME Student Loan Revenue Class A Series 2018 A-1 dated 07-25-18 Assured Guaranty Corp (AGC) ----- Aa1
 Maine Governmental Facs Auth L ME Lease Rental Revenue Series 2018-A dated 09-27-18 ----- Aa3
 Maine Health & Higher Edl Facs ME Revenue Series 2018-A dated 07-18-18 ----- A1
 Maine Health & Higher Edl Facs ME Revenue Series 2018-B dated 07-18-18 ----- A1
 Maine Health & Higher Edl Facs ME Revenue Series 2018 dated 11-29-18 ----- Aa2
 Maine Mun Bd Bk ME Bonds Series 2018-A dated 05-24-18 ----- Aa2
 Maine Mun Bd Bk ME Bonds Series 2018-B dated 11-01-18 ----- Aa2
 Maine Mun Bd Bk ME Grant Anticipation Series 2018-A dated 11-08-18 ----- A2
 Maine Mun Bd Bk ME Grant Anticipation Refunding Series 2018-B dated 11-08-18 ----- A2
 Maine St ME General Obligation Series 2018-A dated 06-26-18 ----- WR
 Maine St ME General Obligation Series 2018-B dated 06-26-18 ----- WR
 Maine St ME General Obligation Series 2018-D dated 07-31-18 ----- Aa2
 Maine St ME General Obligation Federally Taxable Series 2018-C dated 07-31-18 ----- Aa2
 Maine St Hsg Auth Mtg Pur ME Mortgage Purchase Series 2018-A dated 05-09-18 ----- Aa1
 Maine St Hsg Auth Mtg Pur ME Mortgage Purchase Series 2018-B dated 06-28-18 ----- Aa1
 Maine St Hsg Auth Mtg Pur ME Mortgage Purchase Series 2018-C dated 09-20-18 ----- Aa1
 Maine St Hsg Auth Mtg Pur ME Mortgage Purchase Series 2018-D dated 09-20-18 ----- Aa1
 Maine St Hsg Auth Mtg Pur ME Mortgage Purchase Series 2018-E dated 11-08-18 ----- Aa1
 Maine St Hsg Auth Mtg Pur ME Mortgage Purchase Series 2018-F dated 12-20-18 ----- Aa1
 Maine St Tpk Auth Tpk Rev ME Turnpike Revenue Series 2018 dated 02-01-18 ----- Aa3
 New Gloucester Me ME General Obligation Series 2018 dated 05-15-18 ----- Aa3
 Portland Me ME General Obligation Series 2018 dated 03-22-18 ----- Aa1
 Portland Me Wtr Dist Wtr Sys ME Water System Revenue Series 2018 dated 08-01-18 ----- Aa3
 Saco Me ME General Obligation Series 2018 dated 05-01-18 ----- Aa3
 Scarborough Me ME General Obligation Series 2018 dated 03-01-18 ----- Aa3
 School Administrative Dist No ME General Obligation Series 2018 dated 06-11-18 ----- Aa3
 School Administrative Dist No ME General Obligation Series 2018 dated 08-01-18 ----- Aa3
 South Berwick Me ME General Obligation Series 2018 dated 08-30-18 ----- Aa3
 Winslow Me ME General Obligation Series 2018 dated 10-18-18 ----- Aa3
 Yarmouth Me ME General Obligation Series 2018-A dated 05-01-18 ----- Aa2
 Yarmouth Me ME General Obligation Series 2018-B dated 05-01-18 ----- Aa2

MARYLAND

Alleghany Cnty Md MD Public Improvement Series 2018 dated 12-21-18 ----- Aa3
 Anne Arundel Cnty Md MD General Obligation Consolidated General Improvements Series 2018 dated 03-29-18 ----- Aa1
 Anne Arundel Cnty Md MD General Obligation Consolidated Water and Sewer Series 2018 dated 03-29-18 ----- Aa1

Anne Arundel Cnty Md Spl Oblig MD Special Obligation Refunding Series 2018 dated 06-07-18 ----- Aa1
 Anne Arundel Cnty Md Spl Oblig MD Special Obligation Refunding Series 2018 dated 06-07-18 ----- Aa1
 Baltimore Cnty Md MD General Obligation Metropolitan District Bond Anticipation Notes Series 2018 dated 03-16-18 ----- MIG1
 Baltimore Cnty Md MD Consolidated Public Improvement Bond Anticipation Notes Series 2018 dated 03-16-18 ----- MIG1
 Baltimore Cnty Md MD General Obligation Consolidated Public Improvement Series 2018 dated 03-16-18 ----- Aaa
 Baltimore Cnty Md MD General Obligation Metropolitan District Series 2018 dated 03-16-18 ----- Aaa
 Baltimore Md Rev MD Taxable Refunding Revenue Series 2018 dated 08-14-18 ----- A1
 Calvert Cnty Md MD Consolidated Public Improvement Series 2018 dated 08-07-18 ----- Aaa
 Carroll Cnty Md MD Public Improvement Series 2018 dated 11-01-18 ----- Aaa
 Charles Cnty Md MD General Obligation Consolidated Public Improvement Series 2018 dated 11-28-18 ----- Aaa
 Dorchester Cnty Md MD Public Facilities Series 2018 dated 10-30-18 ----- Aa3
 Frederick Cnty Md MD General Obligation Public Facilities Series 2018-A dated 03-07-18 ----- Aaa
 Frederick Md MD Public Improvement Series 2018 dated 12-20-18 ----- Aa1
 Harford Cnty Md MD General Obligation Consolidated Public Improvement Series 2018 dated 02-06-18 ----- Aaa
 Howard Cnty Md MD Consolidated Public Improvement Project Series 2018-A dated 04-18-18 ----- Aaa
 Howard Cnty Md MD Consolidated Public Improvement Project Series 2018-B dated 04-18-18 ----- Aaa
 Howard Cnty Md MD Metropolitan District Project Series 2018-C dated 04-18-18 ----- Aaa
 Local Govt Infrastructure Md MD Local Government Infrastructure Series 2018 A-1 dated 08-30-18 ----- Aa2
 Local Govt Infrastructure Md MD Local Government Infrastructure Series 2018 A-2 dated 08-30-18 ----- Aa3
 Maryland Natl Cap Pk & Plannin MD General Obligation Park Acquisition and Development Project Series 2018 MCA dated 10-18-18 ----- Aaa
 Maryland Natl Cap Pk & Plannin MD Prince George County General Obligation Series 2018A-PGC dated 12-13-18 ----- Aaa
 Maryland St MD General Obligation State and Local Facilities Loan Series First 2018-B dated 03-21-18 ----- Aaa
 Maryland St MD General Obligation State and Local Facilities Loan Series First 2018-A dated 03-21-18 ----- Aaa
 Maryland St MD General Obligation State and Local Facilities Loan Series 2018-2 dated 08-15-18 ----- Aaa
 Maryland St MD General Obligation State and Local Facilities Loan Series 2018-2 dated 08-15-18 ----- Aaa
 Maryland St Cmnty Dev Admin MD Housing Revenue Series 2018-A dated 05-31-18 ----- Aa2
 Maryland St Cmnty Dev Admin MD Residential Revenue Series 2018-A dated 11-08-18 ----- Aa2
 Maryland St Cmnty Dev Admin MD Residential Revenue Series 2018-B dated 11-08-18 ----- Aa2
 Maryland St Dept Transn Cnty T MD County Transportation Revenue Series 2018 dated 12-13-18 ----- Aa2
 Maryland St Dept Transn Cons T MD

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MARYLAND (cont'd)		Brookline Mass MA (cont'd)		Massachusetts Bay Transn Auth MA (cont'd)		Massachusetts St Hsg Fin Agy MA (cont'd)	
Maryland St Dept Transn Cons T MD (cont'd)		Brookline Mass MA		Senior Sales Tax Variable Rate Demand Obligations Series 2018 A-1		Single Family Housing Revenue Series 2018-196	
Consolidated Transportation Series 2018		General Obligation Bond		dated 07-02-18	Aa2/VMIG1	dated 06-19-18	Aa1
dated 05-24-18	Aa1	Anticipation Notes Series 2018	MIG1	Massachusetts Dept Transn Met MA Metropolitan Highway System Revenue Refunding Series 2018-A		Massachusetts St Hsg Fin Agy MA Housing Series 2018-A	Aa2
dated 05-24-18	Aa1	dated 03-29-18		dated 05-10-18	Aa2	dated 06-19-18	Aa2
Maryland St Dept Transn Cons T MD Consolidated Transportation Series 2018		Cambridge Mass MA		Massachusetts St MA General Obligation Consolidated Loan Series 2018-A		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-197	Aa1
dated 10-03-18	Aa1	General Obligation Series 2018-A	Aaa	dated 01-17-18	Aa1	dated 09-20-18	Aa1
dated 10-03-18	Aa1	Cambridge Mass MA		Massachusetts St MA General Obligation Consolidated Loan Series 2018-B		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-198	Aa1
Maryland St Economic Dev Corp MD Senior Parking Facilities Revenue Series 2018-B		General Obligation Municipal Purpose Loan Series 2018-B	Aaa	dated 01-17-18	Aa1	dated 09-20-18	Aa1
dated 07-31-18	A1	dated 03-15-18		Massachusetts St MA General Obligation Consolidated Loan Series 2018-D		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-199	Aa1
dated 07-31-18	A1	Cape Cod Mass Regl Technical MA General Obligation School Project Loan Series 2018	Aa2	dated 05-02-18	Aa1	dated 09-20-18	Aa1
Maryland St Stad Auth Rev MD Construction and Revitalization Program Revenue Series 2018-A		dated 11-15-18	Aa2	Massachusetts St MA General Obligation Consolidated Loan Series 2018-D		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-200	Aa1
dated 02-07-18	Aa3	Concord Mass MA		dated 05-02-18	Aa1	dated 09-20-18	Aa1
Montgomery Cnty Md MD General Obligation Consolidated Public Improvement Series 2018-A		General Obligation Municipal Purpose Loan Series 2018	Aaa	Massachusetts St MA General Obligation Consolidated Loan Series 2018-C		Massachusetts St Hsg Fin Agy MA Variable Rate Rental Housing Development Series 2018	Aa3
dated 11-08-18	Aaa	dated 06-21-18		dated 05-16-18	Aa1	dated 10-23-18	Aa3
dated 11-08-18	Aaa	Dighton & Rehoboth Mass Regl S MA General Obligation School Series 2018	Aa3	Massachusetts St MA Anticipation Notes Series 2018-A	MIG1	Massachusetts St Hsg Fin Agy MA Housing Series 2018-C	Aa2
Montgomery Cnty Md Hsg Oppntys MD Single Family Mortgage Revenue Series 2018-A		dated 08-01-18	Aa3	dated 08-28-18		dated 11-15-18	Aa2
dated 06-28-18	Aa2	Dighton Mass MA General Obligation Police Station Series 2018	Aa3	Massachusetts St MA Anticipation Notes Series 2018-B	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-201	Aa1
dated 06-28-18	Aa2	dated 02-15-18	Aa3	Massachusetts St MA General Obligation Revenue Anticipation Notes Series 2018-B	MIG1	dated 12-20-18	Aa1
Montgomery Cnty Md Hsg Oppntys MD Single Family Mortgage Revenue Series 2018-B		Douglas Mass MA		Massachusetts St MA Anticipation Notes Series 2018-C	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-202	Aa1
dated 06-28-18	Aa1/VMIG1	General Obligation Unlimited Tax Refunding Series 2018	Aa3	Massachusetts St MA Anticipation Notes Series 2018-C	MIG1	dated 12-20-18	Aa1
dated 06-28-18	Aa1/VMIG1	dated 11-06-18	Aa3	Massachusetts St MA General Obligation Consolidated Loan Series 2018-E	Aa1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-203	Aa1
Montgomery Cnty Md Ltd Oblig MD Taxable Limited Obligation Certificates Series 2018-A		Easton Mass MA		Massachusetts St MA General Obligation Refunding Series 2018-C	Aa1	dated 12-20-18	Aa1
dated 11-19-18	Aa1	General Obligation Municipal Purpose Loan Series 2018	Aa3	dated 09-05-18	Aa1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-204	Aa1
dated 11-19-18	Aa1	dated 08-16-18	Aa3	Massachusetts St MA General Obligation Refunding Series 2018-C	Aa1	dated 12-20-18	Aa2
Montgomery Cnty Md Ltd Oblig MD Taxable Limited Obligation Refunding Certificates Series 2018-B		Easton Mass MA		Massachusetts St MA General Obligation Variable Rate Demand Series 2000-B	VMIG1	Massachusetts St Sch Bldg Auth MA Subordinated Dedicated Sales Tax Series 2018-A	Aa3
dated 11-19-18	Aa1	General Obligation Bond Anticipation Notes Series 2018	MIG1	dated 12-07-00		Massachusetts St Sch Bldg Auth MA Subordinated Dedicated Sales Tax Series 2018-B	Aa3
dated 11-19-18	Aa1	dated 08-17-18	MIG1	Massachusetts St Clean Wtr Tr MA State Revolving Fund Series 2018-21	Aaa	dated 08-01-18	Aa3
Montgomery Cnty Md Rev MD Revenue Series 2013-MD		Fall River Mass MA		Massachusetts St Dev Fin Agy MA Floating Rate Revenue Refunding Series 2008-A	Aa1/VMIG1	Massachusetts St Transn Fd Rev MA Commonwealth Transportation Fund Revenue Series 2018-A	Aa1
dated 10-30-13	VMIG1	State Qualified General Obligation Municipal Purpose Loan Series 2018	Aa2	dated 05-08-08		dated 06-27-18	Aa1
dated 10-30-13	VMIG1	dated 02-07-18	Aa2	Massachusetts St Dev Fin Agy MA Variable Rate Demand Revenue Series 2008 U-6E	Aa1/VMIG1	Massachusetts St Wtr Res Auth MA General Revenue Series 2018-B	Aa1
Ocean City Md MD General Obligation Municipal Purpose Series 2018		Fall River Mass MA		dated 05-15-08	Aa1/VMIG1	Massachusetts St Wtr Res Auth MA General Revenue Refunding Series 2018-C	Aa1
dated 01-25-18	Aa2	General Obligation Bond Anticipation Notes Series 2018	MIG1	Massachusetts St Dev Fin Agy MA Special Obligation Series 2018-A	Aa1	dated 05-16-18	Aa1
dated 01-25-18	Aa2	dated 02-08-18	MIG1	dated 01-31-18	Aa1	Massachusetts St Wtr Res Auth MA General Revenue Refunding Series 2018-C	Aa1
Prince Georges Cnty Md MD General Obligation Consolidated Public Improvement Series 2018-A		Framingham Mass MA		Massachusetts St Dev Fin Agy MA Revenue Series 2018-L	Aa1	Maynard Mass MA General Obligation Municipal Purpose Loan Series 2018	Aa3
dated 05-15-18	Aaa	General Obligation Municipal Purpose Loan Series 2018	Aa2	dated 03-29-18	Aa1	dated 08-08-18	Aa3
dated 05-15-18	Aaa	dated 12-06-18	Aa2	Massachusetts St Dev Fin Agy MA Revenue Series 2018	Baa2	Millis Mass MA General Obligation Municipal Purpose Loan Series 2018	Aa3
Prince Georges Cnty Md Ctrfs MD Certificates of Participation Series 2018		Franklin Cnty Mass Technical MA State Qualified General Obligation School Series 2018	Aa2	Massachusetts St Dev Fin Agy MA Revenue Series 2018-A	Aa3	dated 11-01-18	Aa3
dated 09-26-18	Aa1	dated 09-20-18	Aa2	dated 06-07-18	Aa3	Millis Mass MA General Obligation Bond Anticipation Notes Unlimited Tax Series 2018	MIG1
dated 09-26-18	Aa1	Georgetown Mass MA		Massachusetts St Dev Fin Agy MA Revenue Series 2018 J-1	Baa1	dated 11-02-18	MIG1
Prince Georges Cnty Md Rev MD Lease Revenue Refunding Series 2018-B		General Obligation Bond Anticipation Notes Series 2018	MIG1	dated 06-26-18	Baa1	Nantucket Mass MA General Obligation Bond Anticipation Notes Series 2018-A	MIG1
dated 05-23-18	Aa1	dated 07-16-18	MIG1	dated 06-26-18	Baa1	dated 06-01-18	MIG1
dated 05-23-18	Aa1	Halifax Mass MA		Massachusetts St Dev Fin Agy MA Revenue Series 2018-B	A1	Nantucket Mass MA General Obligation Municipal Purpose Loan Series 2018	Aaa
Prince Georges Cnty Md Rev MD Lease Revenue Refunding Series 2018-A		General Obligation Municipal Purpose Loan Series 2018	Aa3	Massachusetts St Dev Fin Agy MA Revenue Series 2018-R	A1	dated 11-15-18	Aaa
dated 05-23-18	Aa1	dated 11-15-18	Aa3	dated 08-21-18	A1	Nantucket Mass MA General Obligation Bond Anticipation Notes Series 2018-A	MIG1
dated 05-23-18	Aa1	Hanover Mass MA		Massachusetts St Dev Fin Agy MA Revenue Series 2018-L	Baa1	dated 11-16-18	MIG1
Queen Annes Cnty Md MD Public Facilities Series 2018		General Obligation Bond Anticipation Notes Series 2018	MIG1	Massachusetts St Dev Fin Agy MA Revenue Series 2018-R	Baa3	Nantucket Mass MA General Obligation Bond Anticipation Notes Series 2018-B	MIG1
dated 03-27-18	Aa1	dated 06-22-18	MIG1	dated 12-13-18	Aa2/VMIG1	dated 11-16-18	MIG1
dated 03-27-18	Aa1	Lancaster Mass MA		Massachusetts St Hsg Fin Agy MA Housing Series 2018-B	Aa2	New Bedford Mass MA General Obligation Municipal Purpose Loan Series 2018	Aa2
St Marys Cnty Md MD Consolidated Public Improvement Series 2018		General Obligation Series 2018	Aa3	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-195	Aa1	dated 05-02-18	Aa2
dated 10-02-18	Aa1	dated 01-19-18	Aa3	dated 06-19-18	Aa1	New Bedford Mass MA General Obligation Bond Anticipation Notes Series 2018	MIG1
dated 10-02-18	Aa1	Lancaster Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-193	Aa1	dated 05-03-18	MIG1
St Marys College Md Revs MD Academic Fees and Auxiliary Facilities Fees Refunding Revenue Series 2018-A		General Obligation Series 2018	Aa3	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1	North Middlesex Mass Regl Sch MA General Obligation Bond Anticipation Notes Series 2018	MIG1
dated 07-25-18	A2	dated 06-21-18	Aa3	dated 06-19-18	Aa1	dated 02-05-18	MIG1
dated 07-25-18	A2	Lawrence Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1	Northborough Mass MA General Obligation Municipal Purpose Loan Series 2018	Aa1
Mutual Assurance Co.		State Qualified General Obligation Deficit Financing Bond Series 2018-A	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1	Peabody Mass MA	
University Md Sys Auxiliary MD Auxiliary Facility and Tuition Revenue Series 2018-A		dated 03-01-18	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 02-21-18	Aa1	Lawrence Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 02-21-18	Aa1	General Obligation State Qualified Municipal Purpose Loan Series 2018	Aa2	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 02-21-18	Aa1	dated 06-06-18	Aa2	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
Washington Cnty Md MD Public Improvement Series 2018		Lawrence Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 05-22-18	Aa1	General Obligation State Qualified Deficit Financing Series 2018	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 05-22-18	Aa1	dated 09-04-18	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 05-22-18	Aa1	Lexington Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
Washington Subn San Dist Md MD Consolidated Public Improvement Series 2018		General Obligation Municipal Purpose Loan Series 2018	Aaa	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 12-20-18	Aaa	dated 02-15-18	Aaa	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 12-20-18	Aaa	Lexington Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
Wicomico Cnty Md MD General Obligation Public Improvement Series 2018		General Obligation Bond Anticipation Notes Series 2018	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 10-30-18	Aa2	dated 02-16-18	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
dated 10-30-18	Aa2	Lexington Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		General Obligation Bond Anticipation Notes Series 2018	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		dated 02-16-18	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		Lexington Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		General Obligation Bond Anticipation Notes Series 2018	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		dated 06-21-18	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		Longmeadow Mass MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		General Obligation Municipal Purpose Loan Series 2018	Aa2	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		dated 08-28-18	Aa2	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		Lynn City Of MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		General Obligation State Qualified Deficit Financing Series 2018	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		dated 04-24-18	MIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		Massachusetts Bay Transn Auth MA Senior Sales Tax Variable Rate Demand Obligations Series 2018 A-2	Aa2/VMIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		dated 07-02-18	Aa2/VMIG1	Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		
		Massachusetts Bay Transn Auth MA		Massachusetts St Hsg Fin Agy MA Single Family Housing Revenue Series 2018-194	Aa1		

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MASSACHUSETTS (cont'd)	Worcester Mass MA (cont'd)	Houghton-Portage Twp Sch Dist MI (cont'd)	Onaway Area Mich Cmnty Schs MI (cont'd)
Peabody Mass MA (cont'd)	General Obligation Bond Anticipation Notes Series 2018 dated 12-13-18 ----- MIG1	dated 02-08-18 ----- Aa1 Jackson Cnty Mich MI Capital Improvement Series 2018-A dated 06-13-18 ----- Aa2 Jackson Cnty Mich MI Capital Improvement Series 2018-B dated 07-10-18 ----- Aa2 Jackson Mich Pub Schs MI School Building and Site Series 2018 dated 06-26-18 ----- Aa1 Jenison Mich Pub Schs MI Energy Conservation Improvement Series 2018 dated 11-14-18 ----- Aa3 Kalamazoo Mich Pub Schs MI School Building and Site Series 2018 dated 08-07-18 ----- Aa3 Kent Cnty Mich MI General Obligation Limited Tax Notes Series 2018 dated 05-09-18 ----- MIG1 Lenauee Cnty Mich MI Refunding Series 2018 dated 05-01-18 ----- Aa2 Lenauee Cnty Mich MI General Obligation Limited Tax Series 2018 dated 09-26-18 ----- Aa2 Marysville Mich Pub Schs Dist MI Refunding Series 2018 dated 05-02-18 ----- Aa1 Michigan Fin Auth Ltd Oblig MI Higher Education Facilities Limited Obligation Revenue Series 2018 dated 07-11-18 ----- A1 Michigan Fin Auth Rev MI Hospital Revenue Series 2013 MI-1 dated 10-30-13 ----- VMIG1 Michigan Fin Auth Rev MI Hospital Revenue Refunding Series 2015 D-1 dated 05-04-15 ----- Aa3 Michigan Fin Auth Rev MI Senior Lien Distributable State Aid Revenue Series 2018 dated 08-16-18 ----- Aa3 Michigan Fin Auth Rev MI Local Government Loan Program Revenue Series 2018-D dated 12-13-18 ----- Aa3 Michigan St MI General Obligation Environmental Program Series 2018 dated 08-16-18 ----- Aa1 Michigan St Hosp Fin Auth Rev MI Variable Rate Revenue Series 1999 B-3 dated 11-01-99 ----- Aa2/VMIG1 Michigan St Hosp Fin Auth Rev MI Revenue Series 2005 A-3 dated 02-03-05 ----- Aa3 Michigan St Hosp Fin Auth Rev MI Refunding and Project Revenue Series 2010 F-1 dated 03-25-10 ----- Aa2/VMIG1 Michigan St Hosp Fin Auth Rev MI Refunding and Project Revenue Series 2010 F-3 dated 03-25-10 ----- Aa2/VMIG1 Michigan St Hsg Dev Auth MI Single Family Mortgage Revenue Series 2018-B dated 03-28-18 ----- Aa2 Michigan St Hsg Dev Auth MI Single Family Mortgage Revenue Series 2018-A dated 03-28-18 ----- Aa2 Michigan St Hsg Dev Auth MI Single Family Mortgage Revenue Series 2018-D dated 11-01-18 ----- Aa2 Northern Mich Univ Revs MI General Revenue Series 2018-A dated 06-06-18 ----- A1 Northern Mich Univ Revs MI General Revenue Series 2018-B dated 06-06-18 ----- A1 Oakland Cnty Mich MI Evergreen-Farmington Sewage Disposal System Refunding Series 2018 dated 02-01-18 ----- Aaa Oakland Cnty Mich MI General Obligation Limited Tax Notes Series 2018 dated 07-09-18 ----- MIG1 Oakland Cnty Mich MI Evergreen and Farmington Sewage Disposal System Capital Series 2018-A dated 09-20-18 ----- Aaa Oakland Cnty Mich Bloomfield MI Drain Refunding Series 2018 dated 02-01-18 ----- Aaa Onaway Area Mich Cmnty Schs MI School Building and Site Series 2018-II	dated 05-22-18 ----- Aa1 Ottawa Cnty Mich MI Ottawa County Wastewater Treatment and Collection System Series 2018 dated 12-13-18 ----- Aaa Oxford Mich Cmnty Schs MI School Building and Site Series 2018-I dated 06-07-18 ----- Aa1 Plymouth-Canton Mich Cmnty Sch MI Refunding Series 2018 dated 02-13-18 ----- Aa1 Royal Oak City Mich Sch Dist MI School Building and Site Series 2018 dated 02-21-18 ----- Aa2 Schoolcraft College Mich MI College Facility Series 2018 dated 12-20-18 ----- Aa1 Three Rivers Mich Cmnty Schs MI Refunding Series 2018 dated 02-01-18 ----- Aa1 Universal Pump Sta Drain Drain MI Universal Pump Station Drain Series 2018 dated 10-30-18 ----- Aa2 University Mich Univ Revs MI General Revenue Series 2008-B dated 03-06-08 ----- Aaa/VMIG1 University Mich Univ Revs MI General Revenue Series 2012-B dated 03-01-12 ----- VMIG1 University Mich Univ Revs MI General Revenue Series 2018-A dated 02-06-18 ----- Aaa University Mich Univ Revs MI General Revenue Series 2012-E dated 12-20-12 ----- Aaa Washtenaw Cnty Mich MI Capital Improvement Series 2018 dated 12-27-18 ----- Aaa Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Series 2018-A dated 11-14-18 ----- A2 Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Series 2018-B dated 11-14-18 ----- A2 Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Refunding Series 2018-C dated 11-14-18 ----- A2 Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Refunding Series 2018-D dated 11-14-18 ----- A2 West Ottawa Mich Pub Sch Dist MI School Building and Site Series 2018-II dated 05-23-18 ----- Aa2 Wixom Mich MI Limited Tax General Obligation Pension Obligation Series 2018 dated 08-07-18 ----- Aa2 Wixom Mich MI Limited Tax General Obligation Healthcare Obligation Series 2018 dated 08-07-18 ----- Aa2
Peabody Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 03-22-18 ----- Aa2	MICHIGAN Alpena Cnty Mich MI Capital Improvement Series 2018 dated 11-27-18 ----- Aa3 Ann Arbor Mich Sch Dist Pub MI School Building and Site Series 2018 dated 05-30-18 ----- Aa2 Atlanta Mich Cmnty Sch Dist MI School Building and Site Series 2018-II dated 06-28-18 ----- Aa1 Avondale Mich Sch Dist MI School Building and Site Series 2018 dated 05-30-18 ----- Aa1 Bath Mich Cmnty Schs MI School Building and Site and Refunding Series 2018-II dated 05-24-18 ----- Aa1 Cadillac Mich Area Pub Schs MI School Building and Site and Refunding Series 2018 dated 06-21-18 ----- Aa1 Coleman Mich Cmnty Sch Dist MI School Building and Site Series 2018-I dated 12-18-18 ----- A2 Dearborn Mich MI Capital Improvement Series 2018 dated 05-22-18 ----- Aa3 Dearborn Mich MI Limited Tax General Obligation Series 2018 dated 09-25-18 ----- Aa3 Dearborn Mich MI General Obligation Sewer Series 2018 dated 10-09-18 ----- Aa3 Dearborn Mich MI Limited Tax General Obligation Series 2018-B dated 12-20-18 ----- Aa3 Detroit Mich MI Unlimited Tax General Obligation Series 2018 dated 12-11-18 ----- Ba3 Flushing Mich Cmnty Schs Sch D MI School Building and Site Series 2018 dated 04-12-18 ----- Aa1 Fruitport Mich Cmnty Schs MI School Building and Site Series 2018-II dated 04-10-18 ----- Aa1 Gerald R Ford Intl Arpt Auth MI Revenue Refunding Series 2018 dated 11-15-18 ----- Aaa Gibraltar Mich Sch Dist MI School Building and Site Series 2018 dated 03-13-18 ----- Aa1 Grand Rapids Mich MI General Obligation Limited Tax Capital Improvement Series 2018 dated 12-18-18 ----- Aa2 Grand Rapids Mich San Swr Sys MI Sanitary Sewer System Series 2018 dated 06-13-18 ----- Aa1 Grand Rapids Mich Wtr Supply S MI Water Supply System Revenue Improvement and Refunding Series 2018 dated 09-20-18 ----- Aa2 Grand Traverse Cnty Mich Hosp MI Revenue Series 2019-A dated 01-16-19 ----- A1 Grand Traverse Cnty Mich Hosp MI Revenue Series 2019-B dated 01-16-19 ----- A1 Grand Valley Mich St Univ Rev MI General Revenue Series 2018 dated 12-13-18 ----- A1 Great Lakes Wtr Auth Mich Sew MI Sewage Disposal System Revenue Senior Lien Series 2018-A dated 10-03-18 ----- A2 Great Lakes Wtr Auth Mich Sew MI Sewage Disposal System Revenue Refunding Senior Lien Series 2018-B dated 10-03-18 ----- A2 Great Lakes Wtr Auth Mich Sew MI Sewage Disposal System Revenue Refunding Senior Lien Series 2018-C dated 10-03-18 ----- A2 Great Lakes Wtr Auth Mich Wtr MI Water Supply System Revenue Refunding Second Lien Series 2018-A dated 10-03-18 ----- A3 Gull Lake Mich Cmnty Sch Dist MI School Building and Site Series 2018-I dated 09-11-18 ----- Aa1 Houghton-Portage Twp Sch Dist MI Refunding Series 2018	dated 05-09-18 ----- MIG1 Lenauee Cnty Mich MI Refunding Series 2018 dated 05-01-18 ----- Aa2 Lenauee Cnty Mich MI General Obligation Limited Tax Series 2018 dated 09-26-18 ----- Aa2 Marysville Mich Pub Schs Dist MI Refunding Series 2018 dated 05-02-18 ----- Aa1 Michigan Fin Auth Ltd Oblig MI Higher Education Facilities Limited Obligation Revenue Series 2018 dated 07-11-18 ----- A1 Michigan Fin Auth Rev MI Hospital Revenue Series 2013 MI-1 dated 10-30-13 ----- VMIG1 Michigan Fin Auth Rev MI Hospital Revenue Refunding Series 2015 D-1 dated 05-04-15 ----- Aa3 Michigan Fin Auth Rev MI Senior Lien Distributable State Aid Revenue Series 2018 dated 08-16-18 ----- Aa3 Michigan Fin Auth Rev MI Local Government Loan Program Revenue Series 2018-D dated 12-13-18 ----- Aa3 Michigan St MI General Obligation Environmental Program Series 2018 dated 08-16-18 ----- Aa1 Michigan St Hosp Fin Auth Rev MI Variable Rate Revenue Series 1999 B-3 dated 11-01-99 ----- Aa2/VMIG1 Michigan St Hosp Fin Auth Rev MI Revenue Series 2005 A-3 dated 02-03-05 ----- Aa3 Michigan St Hosp Fin Auth Rev MI Refunding and Project Revenue Series 2010 F-1 dated 03-25-10 ----- Aa2/VMIG1 Michigan St Hosp Fin Auth Rev MI Refunding and Project Revenue Series 2010 F-3 dated 03-25-10 ----- Aa2/VMIG1 Michigan St Hsg Dev Auth MI Single Family Mortgage Revenue Series 2018-B dated 03-28-18 ----- Aa2 Michigan St Hsg Dev Auth MI Single Family Mortgage Revenue Series 2018-A dated 03-28-18 ----- Aa2 Michigan St Hsg Dev Auth MI Single Family Mortgage Revenue Series 2018-D dated 11-01-18 ----- Aa2 Northern Mich Univ Revs MI General Revenue Series 2018-A dated 06-06-18 ----- A1 Northern Mich Univ Revs MI General Revenue Series 2018-B dated 06-06-18 ----- A1 Oakland Cnty Mich MI Evergreen-Farmington Sewage Disposal System Refunding Series 2018 dated 02-01-18 ----- Aaa Oakland Cnty Mich MI General Obligation Limited Tax Notes Series 2018 dated 07-09-18 ----- MIG1 Oakland Cnty Mich MI Evergreen and Farmington Sewage Disposal System Capital Series 2018-A dated 09-20-18 ----- Aaa Oakland Cnty Mich Bloomfield MI Drain Refunding Series 2018 dated 02-01-18 ----- Aaa Onaway Area Mich Cmnty Schs MI School Building and Site Series 2018-II	dated 05-22-18 ----- Aa1 Ottawa Cnty Mich MI Ottawa County Wastewater Treatment and Collection System Series 2018 dated 12-13-18 ----- Aaa Oxford Mich Cmnty Schs MI School Building and Site Series 2018-I dated 06-07-18 ----- Aa1 Plymouth-Canton Mich Cmnty Sch MI Refunding Series 2018 dated 02-13-18 ----- Aa1 Royal Oak City Mich Sch Dist MI School Building and Site Series 2018 dated 02-21-18 ----- Aa2 Schoolcraft College Mich MI College Facility Series 2018 dated 12-20-18 ----- Aa1 Three Rivers Mich Cmnty Schs MI Refunding Series 2018 dated 02-01-18 ----- Aa1 Universal Pump Sta Drain Drain MI Universal Pump Station Drain Series 2018 dated 10-30-18 ----- Aa2 University Mich Univ Revs MI General Revenue Series 2008-B dated 03-06-08 ----- Aaa/VMIG1 University Mich Univ Revs MI General Revenue Series 2012-B dated 03-01-12 ----- VMIG1 University Mich Univ Revs MI General Revenue Series 2018-A dated 02-06-18 ----- Aaa University Mich Univ Revs MI General Revenue Series 2012-E dated 12-20-12 ----- Aaa Washtenaw Cnty Mich MI Capital Improvement Series 2018 dated 12-27-18 ----- Aaa Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Series 2018-A dated 11-14-18 ----- A2 Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Series 2018-B dated 11-14-18 ----- A2 Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Refunding Series 2018-C dated 11-14-18 ----- A2 Wayne Cnty Mich Arpt Auth Rev MI Airport Revenue Refunding Series 2018-D dated 11-14-18 ----- A2 West Ottawa Mich Pub Sch Dist MI School Building and Site Series 2018-II dated 05-23-18 ----- Aa2 Wixom Mich MI Limited Tax General Obligation Pension Obligation Series 2018 dated 08-07-18 ----- Aa2 Wixom Mich MI Limited Tax General Obligation Healthcare Obligation Series 2018 dated 08-07-18 ----- Aa2
Peabody Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 03-23-18 ----- MIG1			
Peabody Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 07-26-18 ----- Aa2			
Sharon Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 03-06-18 ----- Aa3			
Somerset-Berkley Regl Sch Dist MA State Qualified General Obligation School Series 2018 dated 02-01-18 ----- Aa2			
Somerville Mass MA General Obligation Municipal Purpose Loan Series 2018-B dated 06-07-18 ----- Aa1			
Somerville Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 06-08-18 ----- MIG1			
South Hadley Mass Fire Dist MA General Obligation Fire Equipment Series 2018 dated 07-02-18 ----- Aa3			
Spencer Mass MA General Obligation Road Series 2018 dated 04-17-18 ----- Aa3			
Stoughton Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 10-25-18 ----- Aa2			
Wayland Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 03-08-18 ----- Aaa			
Webster Mass MA General Obligation Bond Anticipation Notes Series 2018-B dated 10-12-18 ----- MIG1			
Webster Mass MA General Obligation Bond Anticipation Notes Series 2018-A dated 10-12-18 ----- MIG1			
Wellesley Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 06-01-18 ----- Aaa			
Weston Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 02-02-18 ----- MIG1			
Westport Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 05-24-18 ----- MIG1			
Whitman Mass MA General Obligation Water Series 2018 dated 03-15-18 ----- Aa3			
Williamstown Mass MA General Obligation Police Station Series 2018 dated 06-14-18 ----- Aa1			
Winchester Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 06-27-18 ----- Aaa			
Winchester Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 06-27-18 ----- MIG1			
Woburn Mass MA General Obligation Municipal Purpose Loan Series 2018 dated 09-27-18 ----- Aa1			
Woburn Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 09-28-18 ----- MIG1			
Woods Hole Marthas Vineyard & MA Steamship Series 2018-A dated 08-28-18 ----- Aa1			
Worcester Mass MA General Obligation Municipal Purpose Loan Series 2018-A dated 01-22-18 ----- Aa3			
Worcester Mass MA General Obligation Series 2018-B dated 01-22-18 ----- Aa3			
Worcester Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 01-22-18 ----- MIG1			
Worcester Mass MA Bond Anticipation Notes Series 2018 dated 05-11-18 ----- MIG1			
Worcester Mass MA General Obligation Bond Anticipation Notes Series 2018 dated 08-15-18 ----- MIG1			
Worcester Mass MA General Obligation Series 2018 dated 11-21-18 ----- Aa3			
Worcester Mass MA			

MINNESOTA

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MINNESOTA (cont'd)	Hermantown Minn Indpt Sch Dist MN (cont'd)	Minnesota St MN (cont'd)	Minnetonka Minn MN (cont'd)
Bloomington Minn MN (cont'd)	Certificates of Participation Series 2018-A dated 11-28-18 ----- A1	General Obligation State Various Purpose Series 2018-A dated 08-21-18 ----- Aa1	dated 09-05-18 ----- Aaa
General Obligation Storm Water Utility Series 2018-D dated 12-05-18 ----- Aaa	Hinckley-Finlayson Minn Indpt MN General Obligation School Building Series 2018-A dated 02-01-18 ----- Aa2	Minnesota St MN General Obligation State Trunk Highway Series 2018-B dated 08-21-18 ----- Aa1	Minnetonka Minn Indpt Sch Dist MN Certificates of Participation Series 2018-A dated 02-01-18 ----- Aa1
Blue Earth Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-A dated 11-01-18 ----- Aa2	Holdingford Minn Indpt Sch Dis MN General Obligation Alternative Facilities Refunding Series 2018-A dated 11-06-18 ----- Aa2	Minnesota St MN General Obligation Taxable State Various Purpose Series 2018-C dated 08-21-18 ----- Aa1	Minnetonka Minn Indpt Sch Dist MN Certificates of Participation Series 2018-B dated 07-02-18 ----- Aa2
Brooklyn Center Minn Indpt Sch MN General Obligation School Building Series 2018-A dated 03-15-18 ----- Aa2	Hopkins Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 02-21-18 ----- Aa2	Minnesota St Higher Ed Facs MN Taxable Revenue Refunding Series 2018-B dated 09-13-18 ----- Baa1	Minnetonka Minn Indpt Sch Dist MN Refunding Certificates of Participation Series 2018-D dated 10-09-18 ----- Aa2
Buffalo Minn Indpt Sch Dist MN General Obligation School Building Refunding Series 2018-A dated 05-17-18 ----- Aa2	Hopkins Minn Indpt Sch Dist MN General Obligation Alternative Facilities Refunding Series 2018-B dated 11-08-18 ----- Aa2	Minnesota St Higher Ed Facs MN Revenue and Refunding Series 2018-A dated 09-13-18 ----- Baa1	Minnetonka Minn Indpt Sch Dist MN General Obligation Alternative Facilities Refunding Series 2018-E dated 11-05-18 ----- Aaa
Carlton Minn Indpt Sch Dist No MN General Obligation Facilities Maintenance and Tax Abatement Series 2018-A dated 02-15-18 ----- Aa2	Jordan Minn MN General Obligation Street Reconstruction Series 2018-A dated 08-16-18 ----- A1	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-A dated 02-27-18 ----- Aaa	Minnetonka Minn Indpt Sch Dist MN Refunding Certificates of Participation Series 2019-A dated 01-10-19 ----- Aa1
Chisholm Minn Indpt Sch Dist N MN General Obligation Facilities Maintenance Series 2018-A dated 10-11-18 ----- Aa2	Kenyon Wanamingo Minn Indpt Sc MN General Obligation School Building Series 2018-A dated 02-15-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-B dated 02-27-18 ----- Aaa	Minnetonka Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2019-B dated 01-10-19 ----- Aaa
Chisholm Minn Indpt Sch Dist N MN General Obligation Facilities Maintenance (CAB) Series 2018-B dated 10-11-18 ----- Aa2	La Crescent Minn MN General Obligation Series 2018-A dated 10-09-18 ----- A1	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-C dated 04-25-18 ----- Aaa	Montgomery Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 06-18-18 ----- Aa2
Cleveland Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 11-08-18 ----- Aa2	La Crescent Minn Indpt Sch MN General Obligation Taxable OPEB Refunding Series 2018-A dated 11-08-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-D dated 04-25-18 ----- Aaa	Montgomery Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-B dated 06-18-18 ----- Aa2
Cloquet Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-A dated 04-05-18 ----- Aa2	Lakeville Minn MN General Obligation Series 2018-A dated 07-25-18 ----- Aa1	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-A dated 06-28-18 ----- Aa1	Monticello Minn MN General Obligation Tax Abatement Series 2018-A dated 10-23-18 ----- A2
Columbus Minn MN General Obligation Series 2018-A dated 10-18-18 ----- A1	Lakeville Minn MN General Obligation Street Reconstruction Refunding Series 2018-B dated 08-16-18 ----- Aa1	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-B dated 06-28-18 ----- Aa1	Moorhead Minn MN General Obligation Improvement Series 2018-A dated 11-20-18 ----- Aa3
Coon Rapids Minn MN General Obligation Improvement Utility and Park Series 2018-A dated 12-13-18 ----- Aa1	Lakeville Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-A dated 02-01-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-C dated 06-28-18 ----- Aa1	Moorhead Minn MN General Obligation Improvement Refunding Series 2018-B dated 11-20-18 ----- Aa3
Corcoran Minn MN General Obligation Series 2018-A dated 05-31-18 ----- Aa3	Long Prairie Minn MN General Obligation Sewer Revenue Series 2018-A dated 10-18-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-D dated 06-28-18 ----- Aa1	Morris Area Schs Minn Indpt MN General Obligation School Building Series 2018-A dated 04-19-18 ----- Aa2
Duluth Minn MN General Obligation DECC Improvement Series 2018-A dated 02-14-18 ----- Aa2	Long Prairie Minn MN General Obligation Series 2018-B dated 08-30-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Rental Housing Series 2018-A dated 06-27-18 ----- Aa1	Mountain Iron-Buhl Minn Indpt MN General Obligation Taxable OPEB Refunding Series 2018-A dated 11-20-18 ----- Aa2
Duluth Minn MN General Obligation Capital Improvement Series 2018-B dated 10-17-18 ----- Aa2	Long Prairie Minn MN General Obligation Sewer Revenue Series 2018-A dated 10-18-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-E dated 08-28-18 ----- Aaa	Murray Cnty Minn MN General Obligation Ditch Series 2018-A dated 12-19-18 ----- Aa3
Duluth Minn MN General Obligation Capital Equipment Notes Series 2018-C dated 10-17-18 ----- Aa2	Luverne Minn Indpt Sch Dist No MN General Obligation School Building Series 2018-A dated 02-15-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-F dated 08-28-18 ----- Aaa	New Prague Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-A dated 05-24-18 ----- Aa2
Duluth Minn MN General Obligation Water Utility Revenue Series 2018-D dated 10-17-18 ----- Aa2	Mahtomedi Minn MN General Obligation Improvement and Utility Series 2018-A dated 06-07-18 ----- Aa2	Minnesota St Hsg Fin Agy MN State Appropriation Series 2018-A dated 09-25-18 ----- Aa2	New Ulm Minn MN General Obligation Permanent Improvement Revolving Fund Series 2018-A dated 09-06-18 ----- Aa2
Eagan Minn MN General Obligation Series 2018-A dated 10-16-18 ----- Aaa	Maple Lake Minn Indpt Sch Dist MN General Obligation Series 2018-A dated 02-07-18 ----- Aa2	Minnesota St Hsg Fin Agy MN State Appropriation Series 2018-B dated 09-25-18 ----- Aa2	New Ulm Minn MN General Obligation Sales Tax Revenue Series 2018-B dated 09-06-18 ----- Aa2
Eden Prairie Minn Indpt Sch MN General Obligation Alternative Facilities Refunding Series 2018-A dated 11-15-18 ----- Aa2	Maple Lake Minn Indpt Sch Dist MN Taxable General Obligation Series 2018-B dated 02-07-18 ----- Aa2	Minnesota St Hsg Fin Agy MN State Appropriation Series 2018-D dated 09-25-18 ----- Aa2	New York Mills Minn Indpt Sch MN General Obligation Facilities Maintenance and Tax Abatement Series 2018-A dated 02-15-18 ----- Aa2
Edina Minn MN General Obligation Series 2018-A dated 06-27-18 ----- Aaa	Metropolitan Council Minn MN Taxable General Obligation Wastewater Revenue Series 2018-B dated 05-23-18 ----- Aaa	Minnesota St Hsg Fin Agy MN State Appropriation Series 2018-E dated 09-25-18 ----- Aa2	Nicollet Cnty Minn MN General Obligation Ditch Series 2018-A dated 03-27-18 ----- Aa2
Elk River Minn Elec. Revy MN Electric Revenue Series 2018-A dated 09-26-18 ----- Aa3	Metropolitan Council Minn MN General Obligation Transit Series 2018-D dated 05-23-18 ----- Aaa	Minnesota St Hsg Fin Agy MN State Appropriation Series 2018-F dated 09-25-18 ----- Aa2	Nicollet Cnty Minn MN General Obligation Capital Improvement Plan Series 2018-B dated 03-27-18 ----- Aa2
Elk River Minn Indpt Sch Dist MN Certificates of Participation Series 2018-A dated 05-10-18 ----- A1	Milaca Minn Indpt Sch Dist MN General Obligation Taxable OPEB Refunding Series 2018-A dated 11-08-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-E dated 12-12-18 ----- Aa1	Nicollet Cnty Minn MN General Obligation Refunding Series 2018-C dated 03-27-18 ----- Aa2
Esko Minn Indpt Sch Dist No MN Certificates of Participation Series 2018-A dated 05-07-18 ----- A2	Minneapolis Minn Health Care MN Health Care System Revenue Series 2018-A dated 10-10-18 ----- A2	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-F dated 12-12-18 ----- Aa1	Nisswa Minn MN General Obligation Street Reconstruction Series 2018-A dated 07-17-18 ----- Aa2
Faribault Cnty Minn MN General Obligation Series 2018 dated 02-08-18 ----- Aa3	Minneapolis Minn Health Care MN Variable Rate Demand Health Care System Revenue Series 2018-B dated 10-10-18 ----- Aa1/VMIG1	Minnesota St Hsg Fin Agy MN Residential Housing Finance Series 2018-G dated 12-12-18 ----- Aa1	North St Paul Maplewood Minn MN General Obligation Capital Facilities and Tax Abatement Series 2018-B dated 09-13-18 ----- Aa2
Fergus Falls Minn MN General Obligation Disposal System Revenue Series 2018-A dated 05-17-18 ----- Aa3	Minneapolis Minn Health Care MN Variable Rate Demand Health Care System Revenue Series 2018-C dated 10-10-18 ----- Aa1/VMIG1	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-H dated 10-30-18 ----- Aaa	North St Paul Maplewood Minn MN General Obligation Taxable OPEB Refunding Series 2018-D dated 11-15-18 ----- Aa2
Forest Lake Minn Indpt Sch Dis MN General Obligation Facilities Maintenance and Tax Abatement Series 2018-A dated 08-16-18 ----- Aa2	Minneapolis Minn Spl Sch Dist MN General Obligation School Building Series 2018-A dated 12-05-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-I dated 12-27-18 ----- Aaa	North St Paul Maplewood Minn MN General Obligation Alternative Facilities Refunding Series 2018-E dated 11-15-18 ----- Aa2
Fridley Minn Indpt Sch Dist MN General Obligation Taxable OPEB Refunding Series 2018-A dated 11-08-18 ----- Aa2	Minneapolis Minn Spl Sch Dist MN General Obligation Long-Term Facilities Maintenance Series 2018-B dated 12-05-18 ----- Aa2	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-J dated 12-27-18 ----- Aaa	North St Paul Maplewood Minn MN General Obligation Alternative Facilities Refunding Series 2018-E dated 11-15-18 ----- Aa2
Fridley Minn Multifamily Hsg MN Multifamily Housing Revenue Series 2018 dated 10-01-18 ----- Aaa	Minnesota St MN General Obligation Utility Revenue Series 2018-A	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-K dated 12-27-18 ----- Aaa	North St Paul Maplewood Minn MN General Obligation Alternative Facilities Refunding Series 2018-E dated 11-15-18 ----- Aa2
Golden Valley Minn MN General Obligation Improvement Series 2018-A dated 06-14-18 ----- Aa1	Hermantown Minn Indpt Sch Dist MN	Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-L dated 12-27-18 ----- Aaa	
Hastings Minn Indpt Sch Dist N MN General Obligation School Building Series 2018-A dated 03-28-18 ----- Aa2		Minnesota St Hsg Fin Agy MN Homeownership Finance Series 2018-M dated 12-27-18 ----- Aaa	

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MINNESOTA (cont'd)

North St Paul Maplewood Oakdal MN (cont'd)

Certificates of Participation Series 2018-C dated 09-13-18 ----- A2

Oakdale Minn MN General Obligation Improvement Series 2018-A dated 09-13-18 ----- Aa2

Oakdale Minn MN General Obligation Equipment Certificates of Indebtedness Series 2018-B dated 09-13-18 ----- Aa2

Orono Minn Indpt Sch Dist MN General Obligation Tax Abatement Series 2018-B dated 11-07-18 ----- Aa2

Orono Minn Indpt Sch Dist MN General Obligation Taxable OPEB Refunding Series 2018-A dated 11-07-18 ----- Aa2

Ortonville Minn Indpt Sch Dist MN General Obligation Series 2018-A dated 02-01-18 ----- Aa2

Ortonville Minn Indpt Sch Dist MN Taxable General Obligation Series 2018-B dated 02-01-18 ----- Aa2

Osseo Minn Indpt Sch Dist MN General Obligation School Building Refunding Series 2018-A dated 05-10-18 ----- Aa1

Osseo Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-B dated 11-15-18 ----- Aa1

Osseo Minn Indpt Sch Dist MN General Obligation Alternative Facilities Refunding Series 2018-C dated 11-15-18 ----- Aa1

Osseo Minn Indpt Sch Dist MN General Obligation Taxable OPEB Refunding Series 2018-D dated 11-15-18 ----- Aa1

Owatonna Minn MN General Obligation Street Reconstruction Series 2018-A dated 07-19-18 ----- Aa2

Pierz Minn Indpt Sch Dist No 4 MN General Obligation School Building Series 2018-A dated 06-21-18 ----- Aa2

Pine Island Minn Indpt Sch MN General Obligation Facilities Maintenance and Capital Facilities Series 2018-A dated 12-20-18 ----- Aa2

Prior Lake Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 02-21-18 ----- Aa2

Prior Lake Minn Indpt Sch Dist MN General Obligation School Building Series 2018-B dated 02-21-18 ----- Aa2

Ramsey Cnty Minn MN General Obligation Capital Improvement Plan Series 2018-A dated 06-07-18 ----- Aaa

Ramsey Cnty Minn MN General Obligation Library Refunding Series 2018-B dated 06-07-18 ----- Aaa

Ramsey Cnty Minn MN General Obligation Capital Improvement Plan Refunding Series 2018-C dated 06-07-18 ----- Aaa

Red Wing Minn MN General Obligation Series 2018-A dated 04-26-18 ----- Aa2

Robbinsdale Minn Indpt Sch MN General Obligation Facilities Maintenance Series 2018-A dated 05-30-18 ----- Aa2

Rochester Minn Health Care Fac MN Health Care Facilities Revenue Series 2018 dated 10-16-18 ----- Aa2

Rochester Minn Health Care Fac MN Revenue Variable Rate Health Care Facilities Series 2011-A dated 05-05-11 ----- Aa2

Rochester Minn Health Care Fac MN Health Care Facilities Revenue Series 2011-B dated 05-05-11 ----- Aa2

Roseville Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 02-01-18 ----- Aa2

South Washington Cnty Indpt MN General Obligation Facilities Maintenance Series 2018-A dated 05-17-18 ----- Aa2

South Washington Cnty Indpt MN General Obligation School Building Refunding Series 2018-B dated 11-06-18 ----- Aa2

Southern Plains Ed Coop No 915 MN Certificates of Participation Series 2018-A dated 08-30-18 ----- Baa2

Spring Lake Park Minn Indpt MN

Spring Lake Park Minn Indpt MN (cont'd)

General Obligation Taxable OPEB Refunding Series 2018-A dated 11-06-18 ----- Aa2

St Anthony Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 02-01-18 ----- Aa2

St Francis Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 02-15-18 ----- Aa2

St Louis Park Minn Indpt Sch MN General Obligation School Building Series 2018-A dated 02-15-18 ----- Aa2

St Paul Minn Indpt Sch Dist No MN General Obligation School Building Series 2018-A dated 06-21-18 ----- Aa2

St Paul Minn Indpt Sch Dist No MN Certificates of Participation Series 2018-B dated 06-21-18 ----- Aa2

St Paul Minn Indpt Sch Dist No MN Certificates of Participation Series 2018-C dated 06-21-18 ----- Aa2

Stillwater Minn MN General Obligation Capital Outlay Series 2018-A dated 09-20-18 ----- Aa2

Three Rivers Park Dist Minn MN General Obligation Series 2018-A dated 11-15-18 ----- Aaa

Waconia Minn Indpt Sch Dist MN General Obligation School Building Refunding Series 2018-A dated 11-15-18 ----- Aa2

Walker Hackensack Akeley Minn MN General Obligation Facilities Maintenance and Tax Abatement ZI Series 2018-A dated 08-01-18 ----- Aa2

Waseca Minn Indpt Sch Dist No MN General Obligation Facilities Maintenance Series 2018-A dated 02-08-18 ----- Aa2

Waubun Minn MN General Obligation Temporary Sewer and Water Revenue Series 2018-A dated 06-05-18 ----- Aa2

Wayzata Minn Indpt Sch Dist MN General Obligation School Building Series 2018-A dated 02-15-18 ----- Aaa

Western Minn Mun Pwr Agy Minn MN Power Supply Revenue Series 2018-A dated 07-11-18 ----- Aa3

Wheaton Minn Indpt Sch Dist MN General Obligation Facilities Maintenance Series 2018-A dated 08-29-18 ----- Aa2

Wheaton Minn Indpt Sch Dist MN General Obligation Capital Facilities Series 2018-B dated 08-29-18 ----- Aa2

White Bear Lake Minn Rev MN Revenue Refunding Series 2018 dated 12-20-18 ----- A3

Willmar Minn MN General Obligation Series 2018-A dated 06-20-18 ----- Aa3

Willmar Minn MN General Obligation Improvement Series 2018-B dated 06-20-18 ----- Aa3

Wyoming Minn MN General Obligation Improvement Series 2018-A dated 07-19-18 ----- Aa3

MISSISSIPPI

Mississippi Dev Bk Spl Oblig MS Special Obligation Series 2018 dated 04-12-18 ----- Aa2

Mississippi Dev Bk Spl Oblig MS Taxable Special Obligation Series 2018 dated 04-12-18 ----- Aa3

Mississippi Home Corp Single MS Single Family Mortgage Revenue Series 2018-A dated 10-30-18 ----- Aaa

Mississippi St MS General Obligation Series 2018-A dated 11-07-18 ----- Aa2

Mississippi St MS Taxable General Obligation Series 2018-B dated 11-07-18 ----- Aa2

Olive Branch Miss MS Taxable General Obligation Series 2018 dated 10-04-18 ----- Aa2

Southwest Miss Regl Med Ctr MS Hospital Revenue Notes Series 2018-A dated 03-21-18 ----- MIG2

Southwest Miss Regl Med Ctr MS Taxable Hospital Revenue Notes Series 2018-B

Southwest Miss Regl Med Ctr MS (cont'd)

dated 03-21-18 ----- MIG2

Starkville Miss MS General Obligation Refunding Series 2018 dated 04-24-18 ----- A1

Warren Cnty Miss Gulf MS Gulf Opportunity Zone Revenue Refunding Series 2018 dated 09-20-18 ----- Baa2

MISSOURI

Christian Cnty Mo Libr Dist MO Certificates of Participation Series 2018 dated 04-17-18 ----- A1

Clay Cnty Mo Ctrfs Partn MO Tax Exempt Certificates of Participation Series 2018-A dated 10-30-18 ----- Aa2

Clay Cnty Mo Ctrfs Partn MO Taxable Certificates of Participation Series 2018-B dated 10-30-18 ----- Aa2

Clay Jackson & Platte Cntys Mo MO Certificates of Participation Series 2018 dated 05-31-18 ----- Aa3

Cole Cnty Mo MO Limited General Obligation Series 2018 dated 03-26-18 ----- Aa2

Columbia Mo Sch Dist MO General Obligation Improvement Series 2018 dated 03-27-18 ----- Aa1

Creve Coeur Fire Prot'n Dist Mo MO General Obligation Series 2018 dated 03-20-18 ----- Aaa

Fort Zumwalt Mo Sch Dist MO General Obligation Refunding and Improvement Series 2018 dated 05-08-18 ----- Aa1

Greene Cnty Mo Ctrfs Partn MO Certificates of Participation Series 2018 dated 09-13-18 ----- Aa3

Hannibal Mo Mun Assist Corp MO Leasehold Revenue Series 2018 dated 11-14-18 ----- A3

Kansas City Mo MO General Obligation Refunding and Improvement Series 2018-A dated 03-14-18 ----- Aa2

Kansas City Mo San Swr Sys Rev MO Sanitary Sewer System Refunding Revenue Series 2018-B dated 10-04-18 ----- Aa2

Kansas City Mo San Swr Sys Rev MO Sanitary Sewer System Improvement Revenue Series 2018-A dated 02-14-18 ----- Aa2

Kansas City Mo Spl Oblig MO Taxable Special Obligation Series 2018-A dated 04-18-18 ----- A1

Kearney Mo MO General Obligation Series 2018 dated 08-16-18 ----- Aa3

Kearney Mo Ctrfs Partn MO Certificates of Participation Series 2018 dated 07-30-18 ----- A1

Missouri Jt Mun Elec Util MO Power Supply System Revenue Series 2018 dated 05-30-18 ----- A2

Missouri St Brd Pub Bldgs Spl MO Special Obligation Series 2018-A dated 05-01-18 ----- Aa1

Missouri St Environmental Impt MO Environmental Improvement Revenue Series 2008 dated 05-28-08 ----- Baa1

Missouri St Environmental Impt MO Water Pollution Control and Drinking Water Series 2018-A dated 10-18-18 ----- Aaa

Missouri St Health & Edl Facs MO Variable Rate Health Facilities Revenue Series 2017-D dated 12-21-17 ----- Aa2

Missouri St Health & Edl Facs MO Health Facilities Revenue Series 2018-A dated 05-08-18 ----- A1

Missouri St Health & Edl Facs MO Health Facilities Revenue Series 2018-C dated 05-08-18 ----- A1

Missouri St Health & Edl Facs MO Health Facilities Revenue Series 2018-D dated 05-08-18 ----- A1

Missouri St Health & Edl Facs MO Health Facilities Revenue Series 2018-E dated 05-08-18 ----- A1

Missouri St Health & Edl Facs MO Health Facilities Revenue Series 2018-F dated 05-08-18 ----- A1

Missouri St Health & Edl Facs MO

Missouri St Health & Edl Facs MO (cont'd)

Health Facilities Revenue Series 2018-A dated 05-23-18 ----- A1

Missouri St Health & Edl Facs MO Health Facilities Revenue Series 2018-A dated 11-08-18 ----- Aa3

Missouri St Pub Utils Commn MO Interim Construction Notes Series 2018 dated 05-22-18 ----- MIG1

Pattonville Mo Fire Prot'n Dist MO General Obligation Refunding Series 2018 dated 12-11-18 ----- Aa2

Southern Platte Fire Prot'n MO General Obligation Series 2018 dated 07-31-18 ----- Aa2

Springfield Mo Spl Oblig MO Taxable Special Obligation Refunding Series 2018-A dated 06-28-18 ----- Aa2

St Charles Cnty Mo Ambulance D MO General Obligation Series 2018 dated 12-12-18 ----- Aaa

St Charles Mo MO Neighborhood Improvement District Limited General Obligation Series 2018 dated 11-19-18 ----- Aa2

St Peters Mo MO General Obligation Series 2018 dated 02-07-18 ----- Aa2

St Peters Mo Ctrfs Partn MO Certificates of Participation Series 2018 dated 03-20-18 ----- A1

Wentzville Mo Fire Prot'n Dist MO General Obligation Series 2018 dated 02-01-18 ----- Aa1

Wentzville Mo Sch Dist No R 04 MO General Obligation Refunding and Improvement Series 2018 dated 12-05-18 ----- Aa1

West Cnty Ems & Fire Prot'n Dis MO General Obligation Refunding Series 2018 dated 11-20-18 ----- Aa2

MONTANA

Montana St Brd Hsg MT Single Family Program Series 2018-A dated 04-26-18 ----- Aa1

Montana St Brd Hsg MT Single Family Program Series 2019-A dated 01-17-19 ----- Aa1

Montana St Brd Hsg Single MT Single Family Mortgage Series 2018-B dated 08-16-18 ----- Aa1

Montana St Brd Invt MT Annual Adjustable Tender Municipal Finance Consolidation Act Series 2003 dated 05-01-03 ----- VMIG1

Montana St Brd Invt MT Adjustable Rate Tender Option Municipal Finance Consolidation Series 2000 dated 09-13-00 ----- VMIG1

Montana St Brd Invt MT Annual Adjustable Rate Tender Option Series 2004 dated 04-01-04 ----- VMIG1

Montana St Brd Invt MT Annual Adjustable Tender Opt Municipal Financ Consolidation Act Series 2007 dated 03-01-07 ----- VMIG1

Montana St Brd Invt MT Adjustable Rate Tender Option Muni. Finance Consolidation Act Series 2010 dated 03-01-10 ----- VMIG1

Montana St Brd Invt MT Adjustable Rate Tender Option Municipal Finance Consolidation Series 2013 dated 03-01-13 ----- Aa2/VMIG1

Montana St Brd Invt MT Annual Adjustable Rate Tender Option Municipal Finance Series 2017 dated 03-01-17 ----- Aa2/VMIG1

Montana St Brd Regents Higher MT Montana State University Facilities Improvement Revenue Series 2018-E dated 02-08-18 ----- Aa3

Montana St Brd Regents Higher MT Facilities Refunding Revenue Series 2018-F dated 09-04-18 ----- Aa3

NEBRASKA

Central Plains Energy Proj Neb NE Gas Project Revenue Series 2018-A dated 11-27-18 ----- A3

Dodge Cnty Neb Ctrfs Partn NE

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NEBRASKA (cont'd)	Clark Cnty Nev Arprt Rev NV (cont'd)	New Hampshire St Hsg Fin Auth NH (cont'd)	Cranford Twp N J NJ (cont'd)
Dodge Cnty Neb Cfts Partn NE (cont'd)	Alprort System Junior Subordinate Lien Revenue Notes Series 2018-A dated 06-28-18 ----- A1	NEW JERSEY	dated 05-24-18 ----- Aa2
Certificates of Participation Series 2018 dated 10-15-18 ----- Aa3	Clark Cnty Nev Sch Dist NV General Obligation (Limited Tax) Building Series 2018-A dated 06-26-18 ----- A1	Atlantic City N J NJ Deferred Contribution Refunding Series 2018-A dated 04-12-18 ----- Baa1	Cresskill N J NJ General Improvement Series 2018 dated 03-01-18 ----- Aa2
Douglas Cnty Neb Hsg Auth NE Multifamily Housing Revenue Series 2017-A dated 03-01-18 ----- MIG1	Las Vegas Nev NV General Obligation (Limited Tax) Medium-Term Various Purpose Series 2018-A dated 06-07-18 ----- Aa2	Atlantic Cnty N J NJ General Obligation Series 2018 dated 06-19-18 ----- Aa2	East Amwell Twp N J NJ General Obligation Series 2018 dated 03-27-18 ----- Aa2
Douglas Cnty Neb Sch Dist NE General Obligation Series 2018 dated 12-06-18 ----- Aa2	Las Vegas Nev NV General Obligation (Limited Tax) Medium-Term Various Purpose Series 2018-B dated 06-07-18 ----- Aa2	Atlantic Cnty N J NJ Bond Anticipation Notes Series 2018 dated 06-19-18 ----- MIG1	East Brunswick Twp N J NJ Notes Series 2018 dated 07-17-18 ----- MIG1
Douglas Cnty Neb Sch Dist No 0 NE General Obligation Series 2018 dated 12-11-18 ----- Aa2	Las Vegas Nev NV Convention & NV Convention Center Expansion Revenue Series 2018-B dated 10-09-18 ----- Aa3	Atlantic Cnty N J NJ County Guaranteed Project Note Series 2018 dated 08-03-18 ----- MIG1	East Hanover Twp N J NJ General Obligation Series 2018 dated 08-16-18 ----- Aa2
Hall Cnty Neb Arprt Auth NE General Obligation Series 2018 dated 06-01-18 ----- A2	Las Vegas Nev NV Convention & NV Convention Center Expansion Revenue Series 2018-B dated 11-07-18 ----- Aa3	Atlantic Cnty N J NJ General Obligation Series 2018 A & B dated 06-21-18 ----- Aaa	East Hanover Twp N J NJ Bond Anticipation Notes Series 2018-A dated 08-16-18 ----- MIG1
Holdrege Neb Comb Utilis Sys NE Combined Utilities Revenue and Refunding Series 2018 dated 03-28-18 ----- *	Las Vegas Nev NV Convention & Vis NV Revenue Series 2018-C dated 11-07-18 ----- Aa3	Bergen Cnty N J NJ General Obligation Series 2018 A & B dated 06-21-18 ----- MIG1	Edgewater N J NJ Bond Anticipation Notes Series 2018 dated 07-19-18 ----- MIG1
Knox Cnty Neb Sch Dist 0576 NE General Obligation School Building Series 2018 dated 11-15-18 ----- A1	Las Vegas Vy Nev Wtr Dist NV General Obligation (Limited Tax) Water Refunding Series 2018-B dated 03-06-18 ----- Aa1	Bergen Cnty N J NJ Tax Exempt Bond Anticipation Note Series 2018-A dated 12-12-18 ----- MIG1	Edison Twp N J NJ Notes Series 2018 dated 02-08-18 ----- MIG1
La Vista Neb NE General Obligation Offstreet Parking Series 2018 dated 09-05-18 ----- Aa3	Las Vegas Vy Nev Wtr Dist NV General Obligation (Limited Tax) Water Series 2018-A dated 06-26-18 ----- Aa1	Bergen Cnty N J NJ Tax Exempt Bond Anticipation Note Series 2018-B dated 12-12-18 ----- MIG1	Edison Twp N J NJ Tax Appeal Refunding Bond Anticipation Note Series 2018 dated 02-08-18 ----- MIG1
La Vista Neb Cfts Partn NE Refunding Certificates of Participation Series 2018 dated 09-21-18 ----- A1	Nevada St NV General Obligation Capital Improvement Historic Preservation Series 2018-A dated 11-01-18 ----- Aa2	Bergen Cnty N J NJ Taxable Bond Anticipation Note Series 2018-C dated 12-12-18 ----- MIG1	Elizabeth N J NJ General Obligation Series 2018 dated 04-06-18 ----- Aa3
Madison Cnty Neb Sch Dist No 0 NE General Obligation School Building Series 2018 dated 09-25-18 ----- A2	Nevada St Hwy Impt Rev NV Highway Improvement Revenue (Motor Vehicle Fuel Tax) Series 2018 dated 06-05-18 ----- Aa2	Bergen Cnty N J NJ County Guaranteed Project Note Series 2018 dated 10-10-18 ----- MIG1	Elizabeth N J NJ Bond Anticipation Notes Series 2018 dated 04-06-18 ----- MIG1
Metropolitan Util Dist Omaha NE Gas System Revenue Series 2018 dated 06-28-18 ----- Aa2	Reno Nev Hosp Rev NV Hospital Revenue Refunding Series 2008-B dated 06-26-08 ----- Aa1/VMIG1	Bergen Cnty N J NJ County Guaranteed Project Note Series 2018 dated 10-10-18 ----- MIG1	Essex Cnty N J NJ General Obligation Series 2018 A&C dated 09-11-18 ----- Aaa
Metropolitan Utilis Dist Omaha NE Water System Revenue Series 2018 dated 09-27-18 ----- Aa2	Reno Nev Hosp Rev NV Hospital Revenue Refunding Series 2008-A dated 06-26-08 ----- Aa1/VMIG1	Bergen Cnty N J NJ County Guaranteed Project Note Series 2018 dated 10-10-18 ----- Aaa	Essex Cnty N J NJ County Vocational School Series 2018-B dated 09-11-18 ----- Aaa
Nebraska Pub Pwr Dist Rev NE General Revenue Series 2019-A dated 01-02-19 ----- A1	Reno Nev Hosp Rev NV Hospital Revenue Refunding Series 2008-A dated 06-26-08 ----- Aa1/VMIG1	Bergen Cnty N J NJ County Guaranteed Project Note Series 2018 dated 10-10-18 ----- MIG1	Essex Cnty N J NJ County College Series 2018-D dated 09-11-18 ----- Aaa
Nebraska St Cfts Partn NE Certificates of Participation Series 2018-B dated 12-27-18 ----- Aa2	Reno Nev Sales Tax Rev NV First Lien Sales Tax Revenue Refunding Series 2018-A dated 06-28-18 ----- A2	Bloomfield Twp N J NJ General Improvement Series 2018 dated 04-10-18 ----- Aa2	Essex Cnty N J NJ Bond Anticipation Notes Series 2018-B dated 12-27-18 ----- MIG1
Omaha Neb NE Various Purpose and Refunding Series 2018-A dated 11-15-18 ----- Aa2	Reno Nev Sales Tax Rev NV Second Lien Sales Tax Revenue Refunding Series 2018-B dated 06-28-18 Assured Guranty Municipal Corp (AGM) Truckee Meadows Nev Wtr Auth NV Water Revenue Refunding Series 2018 dated 05-15-18 ----- Aa2	Bloomfield Twp N J NJ General Improvement Series 2018 dated 04-10-18 ----- Aa2	Essex Cnty N J NJ Water System Project Notes Series 2018 dated 10-30-18 ----- MIG1
Omaha Neb NE General Obligation and Refunding Series 2018-B dated 11-15-18 ----- Aa2	Washoe Cnty Nev Hwy Rev NV Highway Revenue Fuel Tax Refunding Series 2018 dated 12-20-18 ----- Aa3	Bloomfield Twp N J NJ Parking Utility Notes Series 2018 dated 04-10-18 ----- MIG1	Glen Rock N J NJ General Improvement Series 2018 dated 07-15-18 ----- Aa2
Omaha Neb Spl Tax Rev NE Special Tax Revenue Redevelopment Series 2018-A dated 11-21-18 ----- Aa2	NEW HAMPSHIRE	Brick Twp N J NJ Bond Anticipation Notes Series 2018 dated 06-29-18 ----- MIG1	Haddonfield N J NJ Bond Anticipation Notes Series 2018 dated 06-21-18 ----- MIG1
Omaha Neb Spl Tax Rev NE Special Tax Revenue Redevelopment Taxable Series 2018-B dated 11-21-18 ----- Aa2	Londonderry N H NH General Obligation Series 2018-A dated 05-01-18 ----- Aa2	Burlington Cnty N J NJ County College Series 2018 dated 06-27-18 ----- Aa1	Harrison N J NJ General Obligation Parking Utility Series 2018 dated 09-26-18 ----- A2
Omaha Pub Pwr Dist Neb Elec NE Electric System Revenue Series 2018-A dated 09-26-18 ----- Aa2	Manchester N H NH General Obligation Public Improvement Series 2018-A dated 05-01-18 ----- Aa3	Burlington Cnty N J NJ Bridge NJ Lease Revenue Series 2018 dated 04-23-18 ----- Aa1	Holmdel Twp N J Sch Dist NJ School Series 2018 dated 05-08-18 ----- Aa1
Papillon Neb NE Tax Supported Recreational Facilities Series 2018 dated 05-22-18 ----- Aa1	Manchester N H NH General Obligation Public Improvement Series 2018-B dated 05-01-18 ----- Aa3	Burlington Cnty N J Bridge NJ Lease Revenue Notes Series 2018-A dated 04-23-18 ----- MIG1	Jersey City N J NJ General Improvement Series 2018 dated 12-06-18 ----- Aa3
Papillon-La Vista Neb Sch NE General Obligation Series 2018 dated 08-29-18 ----- Aa2	National Fin Auth N H Indl Dev NH Taxable Industrial Development Revenue Series 2018-A dated 10-25-18 ----- Aa3/P-1	Burlington Cnty N J Bridge NJ County-Guaranteed Pooled Loan Revenue Series 2018 dated 09-06-18 ----- Aa1	Jersey City N J NJ Special Emergency Notes Series 2018-E dated 12-06-18 ----- MIG1
Sarpy Cnty Neb Leasing Corp NE Taxable Refunding Series 2018 dated 12-20-18 ----- Aaa	National Fin Auth N H Rev NH Resource Recovery Refunding Revenue Series 2018-A dated 09-27-18 ----- B1	Burlington Cnty N J Bridge NJ Lease Revenue Notes Series 2018-C dated 11-29-18 ----- MIG1	Jersey City N J NJ Notes dated 12-06-18 ----- MIG1
Sarpy Cnty Neb Sch Dist No 001 NE General Obligation School Building Series 2018 dated 06-15-18 ----- Aa3	National Fin Auth N H Rev NH Resource Recovery Refunding Revenue Series 2018-B dated 09-27-18 ----- B1	Camden Cnty N J NJ County College Series 2018 dated 05-31-18 ----- Aa2	Kenilworth N J NJ General Improvement Series 2018 dated 12-01-18 ----- Aa2
Southeast Cmnty College Area NE Tax Supported Certificates of Participation Series 2018 dated 06-07-18 ----- Aa1	National Fin Auth N H Rev NH Resource Recovery Refunding Revenue Series 2018-C dated 09-27-18 ----- B1	Camden Cnty N J NJ Bond Anticipation Notes Series 2018-A dated 10-24-18 ----- MIG1	Monmouth Cnty N J Impt Auth NJ Government Pooled Loan Revenue Series 2018-A dated 02-01-18 ----- Aaa
University Neb Facs Corp Rev NE Facilities Series 2018 dated 08-09-18 ----- Aa1	New Hampshire Mun Bd BK NH Bonds Series 2018-B dated 06-13-18 ----- Aa2	Camden Cnty N J NJ County Guaranteed Loan Revenue Series 2018 dated 06-20-18 ----- Aa2	Monmouth Cnty N J Impt Auth NJ Governmental Pooled Loan Revenue Series 2018-B dated 07-24-18 ----- Aaa
NEVADA	New Hampshire St NH General Obligation Capital Improvement Series 2018-A dated 12-18-18 ----- Aa1	Cape May Cnty N J NJ Bond Anticipation Notes Series 2018 dated 10-30-18 ----- MIG1	Monmouth Cnty N J Impt Auth NJ Governmental Pooled Loan Revenue Series 2018-C dated 12-21-18 ----- Aaa
Clark Cnty Nev NV General Obligation Convention Center Expansion Series 2018 dated 04-04-18 ----- Aa1	New Hampshire St Business Fin NH Pollution Control Refunding Revenue Series 2003-A dated 09-04-03 ----- Baa1	Cherry Hill Twp N J NJ General Obligation Series 2018 dated 10-11-18 ----- Aa1	Montgomery Twp N J NJ General Improvement Series 2018-A dated 02-21-18 ----- Aa1
Clark Cnty Nev NV General Obligation (Limited Tax) Stadium Improvement Series 2018-A dated 05-01-18 ----- Aa1	New Hampshire St Hsg Fin Auth NH Multi-family Housing Revenue Series 2018-1 dated 12-13-18 ----- Aaa	Cranford Twp N J NJ General Improvement Series 2018 dated 01-15-18 ----- Aa2	Montgomery Twp N J NJ Sewer Utility Series 2018-B dated 02-21-18 ----- Aa1
Clark Cnty Nev NV Transportation Improvement Series 2018-B dated 11-20-18 ----- Aa1		Cranford Twp N J NJ Bond Anticipation Notes Series 2018 dated 02-07-18 ----- MIG1	Moorstown Twp N J NJ General Obligation Series 2018 dated 08-28-18 ----- Aaa
Clark Cnty Nev NV General Obligation (Limited Tax) Park Improvement Series 2018 dated 11-20-18 ----- Aa1		Cranford Twp N J NJ General Improvement Refunding Series 2018	Morris Cnty N J NJ General Obligation Series 2018 dated 07-11-18 ----- Aaa
Clark Cnty Nev Arprt Rev NV			New Jersey Economic Dev Auth NJ

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NEW JERSEY (cont'd)	Rutgers St Univ N J NJ (cont'd)	New Mexico Fin Auth Rev NM (cont'd)	Baldwinsville N Y Cent Sch NY (cont'd)
New Jersey Economic Dev Auth NJ (cont'd)	Rutgers St Univ N J NJ	New Mexico Fin Auth Rev NM	General Obligations School District (Serial) Series 2018
State Lease Revenue Taxable Series 2018-B	General Obligation Series 2018-O	Senior Lien Public Project Revolving Fund Revenue and Refunding Series 2018-B	dated 09-17-18
dated 01-08-18	dated 03-29-18	dated 06-01-18	Aa2
Baa1	Sayreville N J NJ	New Mexico Fin Auth Rev NM	Batavia N Y City Sch Dist NY
New Jersey Economic Dev Auth NJ	General Obligation Series 2018	Subordinate Lien Public Project Revolving Fund Revenue Series 2018-E	Bond Anticipation Notes Series 2018
State Lease Revenue Refunding Series 2017-A	dated 11-29-18	dated 11-28-18	dated 12-19-18
dated 05-11-17	Aa2	Aa2	MIG1
Baa1	Somerser Cnty N J NJ	New Mexico Fin Auth Rev NM	Bayport-Blue Point N Y Un Free NY School District Serial Series 2018
New Jersey Economic Dev Auth NJ	General Obligation Series 2018	Senior Lien Public Project Revolving Fund Revenue Series 2018-D	dated 10-04-18
State Lease Revenue Series 2017-B	dated 08-22-18	dated 11-28-18	Aa2
dated 05-11-17	Aaa	Aa1	Beacon N Y NY
Baa1	Sparta Twp N J Brd Ed NJ	New Mexico Fin Auth St Trans NM	Public Improvement Serial Series 2018-A
New Jersey Economic Dev Auth NJ	Refunding School Series 2018	State Transportation Refunding Revenue Series 2018-A	dated 05-24-18
School Facilities Construction Series 2018-EEE	dated 06-06-18	dated 06-27-18	Aa2
dated 11-28-18	Aa2	Aa2	Bedford N Y Cent Sch Dist NY
Baa1	Union City N J NJ	New Mexico Mtg Fin Auth NM	School District Serial Series 2018
New Jersey Economic Dev Auth NJ	Taxable Bond Anticipation Notes Series 2018-A	Single Family Mortgage Program Class I Series 2018 A-1	dated 07-12-18
School Facilities Construction Refunding Series 2018-FFF	dated 03-22-18	dated 05-10-18	Aa2
dated 11-28-18	MIG2	Aaa	Blind Brook-Rye N Y Un Free Sc NY School District Serial Series 2018
Baa1	Union Cnty N J NJ	New Mexico Mtg Fin Auth NM	dated 03-21-18
New Jersey Infrastructure Bk NJ	General Obligation Improvement Series 2018	Single Family Mortgage Program Class I Series 2018 A-2	Aa2
Environmental Infrastructure Series 2018 A-1	dated 06-15-18	dated 05-10-18	Aaa
dated 05-22-18	Aaa	New Mexico Mtg Fin Auth NM	Bluepath 2018-A Tcs Custodial NY Custodial Receipts Series 2018-A
Aaa	Union Cnty N J NJ	Single Family Mortgage Program Class I Series 2018 B	dated 02-22-18
New Jersey Infrastructure Bk NJ	General Obligation College Series 2018-B	dated 07-11-18	A2
Environmental Infrastructure Series 2018 B-1	dated 06-15-18	New Mexico Mtg Fin Auth NM	Bridgehampton N Y Un Free Sch NY School District Serial Series 2018
dated 05-22-18	Aaa	Single Family Mortgage Program Class I Series 2018 C	dated 11-21-18
Aaa	Union Cnty N J NJ	dated 07-11-18	Aaa
New Jersey Infrastructure Bk NJ	Bond Anticipation Notes Series 2018	New Mexico Mtg Fin Auth NM	Broadalbin-Perth N Y Cent Sch NY Bond Anticipation Notes Series 2018
Environmental Infrastructure Series 2018 A-2	dated 06-21-18	Single Family Mortgage Program Class I Series 2018 D	dated 06-20-18
dated 11-29-18	MIG1	dated 09-18-18	MIG1
Aaa	Union Cnty N J Impt Auth Rev NJ	New Mexico Mtg Fin Auth NM	Brockport N Y Cent Sch Dist NY
New Jersey Sports & Exposition NJ	County Guaranteed Revenue Refunding Series 2018	Single Family Mortgage Program Class I Series 2018 D	General Obligation School District (Serial) Series 2018
State Contract Refunding Series 2018-A	dated 12-28-18	dated 12-13-18	dated 01-30-18
dated 11-20-18	Aaa	Aaa	Aa3
Baa2	Wayne Twp N J NJ	New Mexico St Severance Tax NM	Brockport N Y Cent Sch Dist NY
New Jersey St Higher Ed Assist NJ	General Obligation Series 2018	Severance Tax Series 2018-A	General Obligation School District (Serial) Series 2018
Senior Student Loan Revenue Series 2018-A	dated 07-12-18	dated 06-28-18	dated 12-18-18
dated 05-31-18	Aaa	Aa2	Aa3
Aaa	Wayne Twp N J NJ	Rio Rancho N Mex NM	Bronxville N Y NY
New Jersey St Higher Ed Assist NJ	Bond Anticipation Notes Series 2018	General Obligation Improvement Series 2018	Public Improvement Serial Series 2018-A
Senior Student Loan Revenue Refunding Series 2018-B	dated 06-26-18	dated 08-28-18	dated 07-25-18
dated 05-31-18	MIG1	Aa3	Aaa
Aaa		Roswell N Mex Indpnt Sch Dist NM	Buffalo N Y NY
New Jersey St Higher Ed Assist NJ		General Obligation School Building Series 2018	General Improvement Serial Series 2018-A
Subordinate Student Loan Revenue Series 2018-C		dated 09-26-18	dated 04-26-18
dated 05-31-18		Aa2	A1
A2		Ruidoso N Mex Mun Sch Dist No NM	Build Nyc Resource Corp N Y NY
New Jersey St Hsg & Mtg Fin NJ		General Obligation School Building Series 2018	Revenue Series 2018
Single Family Housing Revenue Series 2018-A		dated 08-23-18	dated 10-12-18
dated 06-27-18		Aa3	Baa3
Aa3		San Juan Cnty N Mex Jr College NM	Canandaigua Twn N Y NY
New Jersey St Hsg & Mtg Fin NJ		General Obligation Limited Tax Series 2019	General Obligation Public Improvement (Serial) Series 2018
Single Family Housing Revenue Series 2018-B		dated 01-17-19	dated 08-29-18
dated 06-27-18		Aa2	Aa2
Aa3		Santa Fe N Mex Cmnty College D NM	Canastota N Y Cent Sch Dist NY
New Jersey St Trans Tr Fd NJ		General Obligation Limited Tax Series 2018-A	General Obligations Bond Anticipation Notes Series 2018
Federal Highway Reimbursement Revenue Refunding Notes Series 2018-A		dated 06-20-18	dated 07-19-18
dated 07-25-18		Aa2	MIG1
Baa1		Santa Fe N Mex Pub Sch Dist NM	Cassadaga Vy N Y Cent Sch Dist NY
Newark N J Redevel Area NJ		General Obligation School Building Series 2018	General Obligations Bond Anticipation Notes Series 2018-A
Redevelopment Area Series 2018		dated 07-18-18	dated 07-16-18
dated 02-14-18		Aa3	MIG1
A3		Silver City N Mex Cons Sch Dis NM	Central Vy Cent Sch Dist N Y NY
North Bergen Twp N J NJ		General Obligation School Building Series 2018	Bond Anticipation Notes Series 2018
Bond Anticipation Notes Series 2018		dated 06-29-18	dated 06-27-18
dated 05-01-18		Aa3	MIG1
MIG1		Southern Sandoval Cnty N Mex A NM	Chappaqua N Y Cent Sch Dist NY
Norwood N J NJ		General Obligation School Series 2018	General Obligation School District Serial Series 2018
General Improvement Series 2018		dated 08-08-18	dated 06-20-18
dated 09-01-18		Aaa	Aaa
Aa2		West Las Vegas N Mex Sch Dist NM	Chautauqua Cnty N Y NY
Nutley N J NJ		General Obligation School Series 2018	General Obligations Bond Anticipation Notes Series 2018
General Obligation Series 2018		dated 07-17-18	dated 12-28-18
dated 04-30-18		Aa2	MIG1
Aa2			Chautauqua N Y Util Dist NY
Ocean Cnty N J NJ			Public Improvement Serial Series 2018
General Improvement Series 2018			dated 08-01-18
dated 09-18-18			Assured Guaranty Municipal Corp (AGM)
Aaa			A1
Ocean Cnty N J NJ			Cheektowaga N Y NY
College Capital Improvement Series 2018			Various Purpose Serial Series 2018
dated 09-18-18			dated 08-30-18
Aaa			Aa2
Ocean Twp N J Ocean Cnty NJ			Cheektowaga N Y Cent Sch Dist NY
General Obligation Series 2018			Bond Anticipation Notes Series 2018
dated 10-25-18			dated 04-25-18
Aa3			MIG1
Paramus N J NJ			Chemung Cnty N Y NY
Bonds Series 2018			General Obligations Public Improvement (Serial) Series 2018
dated 02-15-18			dated 12-20-18
Aaa			A1
Plainfield N J NJ			Chester N Y NY
Bond Anticipation Notes Series 2018			Public Improvement Serial Series 2018
dated 08-24-18			dated 06-05-18
MIG1			Aa3
Princeton N J Brd Ed NJ			Clarence N Y NY
Refunding School Series 2018			Public Improvement Serial Series 2018
dated 11-13-18			dated 05-30-18
Aaa			Aa1
Randolph Twp N J NJ			Connetquot Cent Sch Dist N Y NY
Bonds Series 2018			School District Refunding Serial Series 2018
dated 10-17-18			dated 06-21-18
Aaa			Aa2
Robbinsville Twp N J Mercer NJ			Connetquot Cent Sch Dist N Y NY
Bond Anticipation Notes Series 2018			School District Serial Series 2018
dated 07-25-18			dated 08-29-18
MIG1			Aa2
Roselle Park N J NJ			Cooperstown N Y Cent Sch Dist NY
General Obligation Series 2018			General Obligations Bond Anticipation Notes Series 2018
dated 10-30-18			dated 06-28-18
Aa3			MIG1
Rumson Fair Haven N J Regl NJ			Corinth N Y Cent Sch Dist NY
School Series 2018			General Obligations Bond Anticipation Notes Series 2018-B
dated 12-06-18			dated 07-26-18
Aa1			MIG1
Rutgers St Univ N J NJ			Corning N Y City Sch Dist NY
General Obligation Series 2009-G			
dated 05-06-09			
Aa3/MIG1			
Rutgers St Univ N J NJ			
General Obligation Series 2018-N			
dated 03-29-18			
Aa3			

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NEW YORK (cont'd)		Harrison N Y NY		Lockport Town N Y NY (cont'd)		Metropolitan Transn Auth N Y NY (cont'd)	
Corning N Y City Sch Dist NY (cont'd)		Public Improvement (Serial) Series 2018		Bond Anticipation Notes Series 2018		Transportation Revenue Bond Anticipation Notes Series 2018	
School District Serial Series 2018 dated 06-20-18	Aa3	dated 11-15-18	Aaa	dated 12-12-18	MIG1	Subseries B-1-J dated 06-19-18	MIG1
Corning N Y City Sch Dist NY Bond Anticipation Notes Series 2018		Hastings On Hudson N Y NY Public Improvement Serial Series 2018		Long Beach N Y NY Public Improvement Serial Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 06-20-18	MIG1	dated 03-28-18	Aa3	dated 02-14-18 Build America Mutual Assurance Co.	Baa1	Subseries B-1-F dated 06-19-18	MIG1
Deer Pk N Y Un Free Sch Dist NY School District Serial Series 2018		Haverstraw Vlg N Y NY Public Improvement (Serial) Series 2018		Long Is Pwr Auth N Y Elec Sys NY LN NTS-SER GR-4A	A3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 08-09-18	Aa3	dated 01-18-18	Aa3	dated 03-14-18	A3	Subseries B-1-G dated 06-19-18	MIG1
Depew N Y Un Free Sch Dist NY Bond Anticipation Notes Series 2018		Henrietta N Y NY General Obligation Public Improvement (Serial) Series 2018		Long Is Pwr Auth N Y Elec Sys NY LN NTS-SER GR-4B	A3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 08-31-18	MIG1	dated 06-28-18	Aa2	dated 03-14-18	A3	Subseries B-1-H dated 06-19-18	MIG1
Dutchess Cnty N Y Loc Dev Corp NY Tax-Exempt Revenue Series 2018		Herkimer Cnty N Y NY General Obligations Public Improvement (Serial) Series 2018		Long Is Pwr Auth N Y Elec Sys NY LN NTS-SER GR-6A	A3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 07-17-18	Baa2	dated 11-20-18	Aa3	Long Is Pwr Auth N Y Elec Sys NY LN NTS-SER GR-6B	A3	Subseries B-1-I dated 06-19-18	MIG1
Dutchess Cnty N Y Loc Dev Corp NY Revenue Series 2018		Hicksville N Y Wtr Dist NY Water District Serial Series 2018		Long Is Pwr Auth N Y Elec Sys NY TAXABLE-LN NTS-SER	A3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 10-04-18	A2	dated 03-20-18	Aa1	dated 03-14-18	A3	Subseries B-1-B dated 06-19-18	MIG1
East Aurora N Y NY General Obligation Public Improvement Series 2018		Hicksville N Y Wtr Dist NY Water District Refunding (Serial) Series 2018		Long Is Pwr Auth N Y Elec Sys NY LN NTS-SER 2015-GR-5B	A3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 10-16-18	Aa3	dated 10-02-18	Aa1	Long Is Pwr Auth N Y Elec Sys NY Electric System General Revenue Series 2018	A3	Subseries B-2-B dated 06-19-18	MIG1
East Aurora N Y Un Free Sch Di NY Bond Anticipation Notes Series 2018-A		Horseheads N Y Cent Sch Dist NY General Obligations Bond Anticipation Notes Series 2018		Long Is Pwr Auth N Y Elec Sys NY Electric System General Revenue Series 2018	A3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 07-31-18	MIG1	dated 06-26-18	MIG1	Long Island Pwr Auth N Y Elec NY Electric System General Revenue Series 2015-C	A3	Subseries B-2-D dated 06-19-18	MIG1
East Hampton Twn N Y NY Various Purposes Serial Series 2018		Hudson N Y City Sch Dist NY General Obligation School District (Serial) Series 2018		Madison N Y Cent Sch Dist NY Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 08-23-18	Aaa	dated 06-26-18 Assured Guaranty Municipal Corp (AGM)	Aa3	dated 08-15-18	MIG1	Subseries B-2-E dated 06-19-18	MIG1
East Hampton Twn N Y NY Bond Anticipation Notes Series 2018-C		Huntington N Y NY Public Improvement Serial Series 2018-A		Malverne N Y Un Free Sch Dist NY School District Serial Series 2018	Aa3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 08-23-18	MIG1	dated 10-10-18	Aaa	dated 06-28-18	Aa3	Subseries B-2-C dated 06-19-18	MIG1
East Islip N Y Un Free Sch NY Bond Anticipation Notes Series 2018		Huntington N Y NY Public Improvement Refunding Serial Series 2018-B		Mamaroneck N Y Fire Dist No 1 NY Various Purposes (Serial) Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 10-12-18	MIG1	dated 10-17-18	Aaa	dated 12-27-18	Aa1	Subseries B-1-D dated 06-19-18	MIG1
East Ramapo Cent Sch Dist N Y NY Bond Anticipation Notes for Various School Purposes Series 2018-B		Iroquois Cent Sch Dist N Y NY General Obligation School District Serial Series 2018		Mamaroneck Town N Y NY Public Improvement (Serial) Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 07-12-18	MIG1	dated 05-09-18	Aa2	dated 12-27-18	Aaa	Subseries B-2-E dated 06-19-18	MIG1
Eastchester N Y NY Various Purposes Serial Series 2018		Iroquois Cent Sch Dist N Y NY General Obligation School Series 2018-A		Manhasset N Y Un Free Sch Dist NY School District Serial Series 2018	Aa1	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 07-19-18	Aaa	dated 08-24-18	Aa2	dated 09-26-18	Aa1	Subseries B-2-E dated 06-19-18	MIG1
Eastchester N Y Un Free Sch NY General Obligations School District Serial Series 2018		Islip N Y NY Various Purposes Serial Series 2018-A		Manhasset N Y Un Free Sch Dist NY Tax Anticipation Notes for 2018-2019 Taxes Series 2018	Aa1	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 09-24-18	Aa2	dated 05-30-18	Aaa	dated 09-26-18	Aa1	Subseries B-2-A dated 06-19-18	MIG1
Elmsford N Y NY Public Improvement Serial Series 2018-A		Islip N Y NY Various Purposes Serial Series 2018-B		Medina N Y Cent Sch Dist NY General Obligations Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 08-09-18	Aa3	dated 10-18-18	Aaa	dated 07-18-18	MIG1	Subseries B-1-C dated 06-19-18	MIG1
Elmsford N Y Un Free Sch Dist NY School District Serial Series 2018		Islip N Y NY Public Improvement Serial Series 2018-C		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Series 2005 E-1	
dated 07-05-18	Aa2	dated 10-18-18	Aaa	dated 01-23-18	MIG1	dated 11-02-05	Aa2/VMIG1
Erwin N Y NY Public Improvement Refunding (Serial) Series 2018		Islip N Y Un Free Sch Dist NY School District Serial Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Series 2005 E-3	
dated 02-12-18	Aa3	dated 12-19-18	Aa3	dated 01-23-18	MIG1	dated 11-02-05	Aa2/VMIG1
Fishkill N Y NY Public Improvement Serial Series 2018		Ithaca City N Y NY General Obligations Public Improvement (Serial) Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Series 2015 E-4	
dated 07-12-18 Municipal Assurance Corporation	A1	dated 02-15-18	Aa2	dated 01-23-18	MIG1	dated 09-10-15	Aa2/VMIG1
Fonda-Fultonville N Y Cent NY General Obligations Bond Anticipation Notes (Renewals) Series 2018		Ithaca City N Y NY General Obligations Bond Anticipation Notes Series 2018-B		Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Series 2015 E-3	
dated 08-02-18	MIG1	dated 07-26-18	MIG1	dated 01-23-18	MIG1	Metropolitan Transn Auth N Y NY Transportation Revenue Refunding Series 2018-B	
Forestville N Y Cent Sch Dist NY School District (Serial) Series 2018		Ithaca Town N Y NY General Obligation Public Improvement Series 2018		dated 08-23-18	A1	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018	
dated 06-07-18	Aa3	dated 12-06-18	Aa1	dated 01-23-18	MIG1	Subseries B-1-A dated 06-19-18	MIG1
Garden City N Y NY Public Improvement Serial Series 2018-A		Jamestown N Y City Sch Dist NY Bond Anticipation Notes Series 2018		Metropolitan Transn Auth N Y NY Transportation Revenue Series 2018 A-1	MIG1	Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Series 2002 D-2B	
dated 08-14-18	Aaa	dated 06-20-18	MIG1	dated 01-23-18	MIG1	dated 05-30-02 Assured Guaranty Municipal Corp (AGM)	
Garden City N Y NY Public Improvement Serial Series 2018-B		Johnstown N Y City Sch Dist NY General Obligations Bond Anticipation Notes Series 2018-B		Metropolitan Transn Auth N Y NY Transportation Revenue Series 2018 A-1	MIG1	dated 11-20-05	A1/WR
dated 08-14-18	Aaa	dated 06-28-18	MIG1	dated 01-23-18	MIG1	Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Refunding Series 2002 G-1F	
Gates Chili N Y Cent Sch Dist NY General Obligation School District Serial Series 2018		Kenmore N Y NY General Obligation Serial Series 2018		dated 06-19-18	MIG1	dated 11-20-02	A1/WR
dated 05-25-18	Aa3	dated 06-06-18	Aa3	dated 01-23-18	MIG1	Middletown N Y City Sch Dist NY Bond Anticipation Notes Series 2018	
Gates Chili N Y Cent Sch Dist NY General Obligation School District (Serial) Series 2018		Kingston N Y City Sch Dist NY School District (Serial) Series 2018		dated 06-19-18	MIG1	dated 06-21-18	MIG1
dated 07-18-18	Aa3	dated 06-13-18	Aa3	Metropolitan Transn Auth N Y NY Transportation Revenue Series 2018 A-2		Monroe Cnty N Y Indl Dev Agy NY School Facility Revenue Series 2018	
Geneva N Y City Sch Dist NY General Obligations Bond Anticipation Notes Series 2018		Lancaster N Y Cent Sch Dist NY School District Serial Series 2018		dated 01-23-18	A1	dated 08-01-18	Aa2
dated 07-12-18	MIG1	dated 06-13-18	Aa2	Metropolitan Transn Auth N Y NY Transportation Revenue Variable Rate Refunding Series 2002 D-2B		Mount Kisco N Y NY	
Glen Cove N Y NY Various Purposes Serial Series 2018-B		Lancaster N Y Cent Sch Dist NY Bond Anticipation Notes Series 2018		dated 05-30-02 Assured Guaranty Municipal Corp (AGM)	A1/WR		
dated 04-04-18	Baa2	dated 06-13-18	MIG1	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018			
Grand Island N Y NY Bond Anticipation Notes Series 2018		Lansingburgh Cent Sch Dist N Y NY General Obligations Bond Anticipation Notes Series 2018		Subseries B-1-A dated 06-19-18	MIG1		
dated 10-10-18	MIG1	dated 07-19-18	MIG1	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018			
Greece N Y Cent Sch Dist NY General Obligation School District Serial Series 2018		Liberty N Y Cent Sch Dist NY General Obligation School District (Serial) Series 2018		dated 06-19-18	MIG1		
dated 12-17-18	Aa3	dated 06-27-18	Aa3	Metropolitan Transn Auth N Y NY Transportation Revenue Bond Anticipation Notes Series 2018			
Greenburgh N Y NY Public Improvement (Serial) Series 2018		Lockport City N Y Sch Dist NY Bond Anticipation Notes Series 2018		dated 06-19-18	MIG1		
dated 10-18-18	Aaa	dated 08-08-18	MIG1	Metropolitan Transn Auth N Y NY			

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NEW YORK (cont'd)	New York N Y NY (cont'd)	New York N Y City Mun Wtr Fin NY (cont'd)	New York N Y City Transitional NY (cont'd)
Mount Kisco N Y NY (cont'd)			
Various Purposes Serial Series 2018 dated 12-20-18 ----- Aa2	New York N Y NY dated 04-01-08 ----- Aa2/WR	Water and Sewer System Second General Resolution Revenue Series Fiscal 2018-EE dated 04-18-18 ----- Aa1	Future Tax Secured Subordinate Fiscal 2019 Series 2018 B-3 dated 09-25-18 ----- Aa1
Mount Pleasant N Y NY Public Improvement (Serial) Series 2018 dated 08-17-18 ----- Aa1	General Obligation Fiscal 2019 Series 2018 D-4 dated 12-18-18 ----- Aa2/VMIG1	New York N Y City Mun Wtr Fin NY Water and Sewer System Second Generation Resolution Revenue Series Fiscal 2015 BB-4 dated 07-10-14 ----- Aa1/VMIG1	New York N Y City Transitional NY Future Tax Secured Subordinate Fiscal 2019 Series 2018 B-1 dated 09-25-18 ----- Aa1
Mount Vernon N Y City Sch Dist NY School District (Serial) Series 2018 dated 12-12-18 ----- Aa3	New York N Y City Edl Constr F NY Educational Construction Fund Revenue Series 2018-A dated 10-25-18 ----- Aa3	New York N Y City Mun Wtr Fin NY Water and Sewer System Revenue Adjustable Rate Series Fiscal 2003 F-1-A dated 05-06-03 ----- Aa1/VMIG1	New York N Y City Transitional NY Future Tax Secured Tax Exempt Subordinate Fiscal 2019 Subseries Series 2018 B-4 dated 09-25-18 ----- Aa1/VMIG1
New Castle Fire Dist No 1 N Y NY General Obligations Fire District Series 2018 dated 03-14-18 ----- Aa1	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 A-1 dated 04-19-18 ----- Aa2	New York N Y City Mun Wtr Fin NY Water and Sewer System Second General Resolution Series 2018-FF dated 06-28-18 ----- Aa1	New York N Y City Transitional NY Future Tax Secured Tax Exempt Subordinate Fiscal 2019 Subseries Series 2018 B-5 dated 09-25-18 ----- Aa1/VMIG1
New Castle N Y NY Public Improvement (Serial) Series 2018 dated 02-20-18 ----- Aaa	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 A-2 dated 04-19-18 ----- Aa2/VMIG1	New York N Y City Mun Wtr Fin NY Water and Sewer System Second General Resolution Revenue Series 2018-AA dated 08-21-18 ----- Aa1	New York N Y City Transitional NY Building Aid Revenue Taxable Series 2019 S-3B dated 10-25-18 ----- Aa2
New Hartford N Y Cent Sch Dist NY Bond Anticipation Notes Series 2018 dated 06-20-18 ----- MIG1	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 B-1 dated 04-19-18 ----- Aa2	New York N Y City Mun Wtr Fin NY Water and Sewer System Second General Resolution Revenue Series 2018-AA dated 08-21-18 ----- Aa1	New York N Y City Transitional NY Building Aid Revenue Tax-Exempt Series 2019 S-3A dated 10-25-18 ----- Aa2
New Paltz N Y Cent Sch Dist NY Bond Anticipation Notes for Building Improvements Series 2018 dated 02-27-18 ----- MIG1	New York N Y City Hsg Dev Corp NY Multifamily Housing Revenue Series 2018-E dated 06-21-18 ----- Aa2	New York N Y City Tr Cultural NY Refunding Revenue Series 2018-A dated 11-15-18 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Tax-Exempt Series 2019 S-3A dated 10-25-18 ----- Aa2
New Rochelle N Y NY Public Improvement (Serial) Series 2018 dated 10-04-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-D dated 06-21-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Tax-Exempt Subordinate Series Fiscal 2013 Subseries A-4 dated 08-28-12 ----- Aa1/VMIG1	New York N Y City Transitional NY General Obligation Tax Exempt Series 2018-A dated 03-15-18 ----- Aa1
New Windsor N Y NY Public Improvement Serial Series 2018 dated 03-28-18 ----- Aa3	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 C-1-A dated 06-21-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Tax-Exempt Subordinate Series Fiscal 2018 S-4 B dated 03-22-18 ----- Aa2	New York N Y City Transitional NY General Obligation Taxable Series 2018-B dated 03-15-18 ----- Aa1
New Windsor N Y NY Bond Anticipation Notes Series 2018 dated 03-28-18 ----- MIG1	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 C-2-A dated 06-21-18 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Series Fiscal 2018 S-4 A dated 03-22-18 ----- Aa2	New York N Y City Transitional NY General Obligation Tax Exempt Refunding Series 2018-C dated 03-15-18 ----- Aa1
New York N Y NY General Obligation Taxable Series Fiscal 2018 Subseries E-2 dated 03-13-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 C-1-B dated 06-21-18 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Series Fiscal 2018 S-3 dated 03-22-18 ----- Aa2	New York N Y City Transitional NY Pollution Control Revenue Series 1988-A dated 12-28-88 ----- Aaa
New York N Y NY General Obligation Taxable Series Fiscal 2018 Subseries E-3 dated 03-13-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 C-2-B dated 06-21-18 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Series Fiscal 2018 S-3 dated 03-22-18 ----- Aa2	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Tax-Exempt Series Fiscal 2018 Subseries E-1 dated 03-13-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018 G dated 07-19-18 ----- Aa2/VMIG1	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-1 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B-2 dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Series 2004 A-6 dated 07-14-03 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-F dated 08-09-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-4 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1986-A dated 12-18-86 AMBAC ----- Aaa
New York N Y NY General Obligation Series 2008 J-4 dated 04-01-08 ----- Aa2/WR	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-J dated 10-11-18 ----- Aa2/VMIG1	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-3 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1985-C dated 12-26-85 ----- Aa3
New York N Y NY General Obligation Series 2018 F-3 dated 03-13-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-I dated 10-11-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1985-C dated 12-26-85 ----- Aa3
New York N Y NY Daily Adjustable Rate General Obligation Series 2018 E-5 dated 03-13-18 ----- Aa1/VMIG1	New York N Y City Hsg Dev Corp NY Multifamily Housing Revenue Series 2018-E2 dated 10-11-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-5 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1997-A dated 08-19-97 ----- A3
New York N Y NY General Obligation Taxable Series Fiscal 2018 Subseries F-2 dated 04-19-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-H dated 10-11-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-6 dated 05-30-18 ----- Aa1/VMIG1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B-2 dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Taxable Series Fiscal 2018 Subseries F-3 dated 04-19-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2019 A-1 dated 02-06-19 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Series Fiscal 2018 S-2-B dated 07-26-18 ----- Aa2	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Tax-Exempt Series Fiscal 2018 Subseries F-1 dated 04-19-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L1 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Series 2004 A-2 dated 07-14-03 ----- Aa2/WR	New York N Y City Hsg Dev Corp NY Multifamily Housing Revenue Series 2018 E-3 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Series Fiscal 2019 S-1 dated 07-26-18 ----- Aa2	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Taxable Fiscal 2019 Series 2018-C dated 08-22-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multifamily Housing Revenue Series 2018 E-4 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Building Aid Revenue Series Fiscal 2019 S-2-A dated 07-26-18 ----- Aa2	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Tax-Exempt Fiscal 2019 Series 2018-B dated 08-22-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-K dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Tax-Exempt Fiscal 2019 Series 2018-A dated 08-22-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Fiscal 1994 Series 2018 H-3 dated 08-22-18 ----- Aa2/WR	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Fiscal 2019 Series 2018 D-2 dated 12-18-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Fiscal 2019 Series 2018 D-3 dated 12-18-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Fiscal 2019 Series 2018 D-1 dated 12-18-18 ----- Aa2	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Series 2008 J-11 dated 04-01-08 ----- Aa2/WR	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3
New York N Y NY General Obligation Series 2008 J-3	New York N Y City Hsg Dev Corp NY Multi-Family Housing Revenue Series 2018-L-2 dated 12-26-18 ----- Aa2	New York N Y City Transitional NY Future Tax Secured Subordinate Tax-Exempt Series Fiscal 2018 Subseries C-2 dated 05-30-18 ----- Aa1	New York N Y City Transitional NY Pollution Control Revenue Series 1987-B dated 07-16-87 ----- Aa3

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NEW YORK (cont'd)	New York State Dormitory Autho NY (cont'd)	North Salem N Y Cent Sch Dist NY (cont'd)	Rochester N Y NY (cont'd)
New York St Hsg Fin Agy Rev NY (cont'd)	State Sales Tax Revenue Series	General Obligation School District (Serial) Series 2018	General Obligation Serial Series
Maestro West Chelsea Housing Revenue Series 2014-A	2018-B	(Serial) Series 2018	2018-II
dated 05-20-14	dated 03-23-18	dated 06-27-18	dated 08-01-18
WR	Aa1	Aa2	Aa3
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	North Salem N Y Cent Sch Dist NY	Rochester N Y NY
160 Madison Avenue Housing Revenue Series 2014-A	University Revenue Series 2018-A	General Obligation School District (Serial) Series 2018	Bond Anticipation Notes Series
dated 08-05-14	dated 05-16-18	dated 10-15-18	2018-III
Aa3/VMIG1	Aaa	Aa2	dated 08-09-18
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	North Tonawanda N Y NY	Rockland Cnty N Y NY
Maestro West Chelsea Housing Revenue Series 2015-A	University Revenue Series 2018-B	Various Purpose Series 2018-B	Tax Anticipation Notes Series 2018
dated 10-28-15	dated 05-16-18	dated 07-24-18	dated 05-04-18
WR/WR	Aaa	A2	MIG1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Old Westbury N Y NY	Rockland Cnty N Y Solid Waste NY
606 West 57TH Street Housing Revenue Series 2018-A	Revenue Series 2018-B	Public Improvement Serial Series 2018-A	General Obligation Refunding Series 2018-A
dated 02-13-18	dated 05-17-18	dated 06-19-18	dated 09-18-18
Aa1/VMIG1	Aa2	Aaa	Aa3
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Onondaga Cnty N Y NY	Rye Brook N Y NY
Affordable Housing Revenue Series 2018-B	Revenue Series 2018-A	General Obligation (Serial) Series 2018	Public Improvement (Serial) Series 2018-A
dated 04-19-18	dated 05-17-18	dated 10-11-18	dated 06-19-18
Aa2	Aa2	Aa2	Aa1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Onondaga N Y Civic Dev Corp NY	Rye Brook N Y NY
Affordable Housing Revenue Series 2018-C	School Districts Revenue Bond Financing Program Revenue Series 2018-A	Revenue Refunding Series 2018	Tax Certiorari (Serial) Series 2018-B
dated 04-19-18	dated 06-07-18	dated 04-12-18	dated 06-19-18
Aa2	Aa3	Baa2	Aa1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Orangetown N Y NY	Saratoga Cnty N Y Cap Resource NY
Affordable Housing Revenue Series 2018-D	School Districts Revenue Bond Financing Program Revenue Series 2018-E	Public Improvement (Serial) Series 2018-A	Revenue Series 2018
dated 05-17-18	dated 07-02-18	dated 10-09-18	dated 03-01-18
Aa2	Aa3	Aa2	A1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Orchard Park N Y Cent Sch Dist NY	Saugoit Vy Cent Sch Dist N Y NY
Affordable Housing Revenue Series 2018-E	School Districts Revenue Bond Financing Program Revenue Series 2018-B	School District Serial Series 2018	Bond Anticipation Notes Series 2018
dated 05-17-18	dated 06-07-18	dated 04-05-18	dated 06-20-18
Aa2	Aa2	Aa3	MIG1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Orchard Park Twn N Y NY	Sayville N Y Un Free Sch Dist NY
Affordable Housing Revenue Series 2018-F	School Districts Revenue Bond Financing Program Revenue Series 2018-D	Various Purpose (Serial) Series 2018	School District (Serial) Series 2018
dated 06-28-18	dated 06-07-18	dated 07-26-18	dated 10-30-18
Aa2	Aa1	Aa1	Aa1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Ossining Vlg N Y NY	Scarsdale N Y NY
Affordable Housing Revenue Series 2018-G	Lease Revenue Series 2018-1	Public Improvement Refunding (Serial) Series 2018	Public Improvement (Serial) Series 2018
dated 06-28-18	dated 07-13-18	dated 10-04-18	dated 10-25-18
Aa2	Aa2	Aa2	Aaa
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Ossining Vlg N Y NY	Schenectady Cnty N Y NY
Affordable Housing Revenue Series 2018-H	Sales Tax Revenue Series 2018-C	Public Improvement (Serial) Series 2018	Various Purposes Serial Series 2018
dated 10-25-18	dated 07-19-18	dated 09-27-18	dated 12-20-18
Aa2	Aa1	Aa2	Aa1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Oyster Bay N Y NY	Schodack N Y Cent Sch Dist NY
Affordable Housing Revenue Series 2018-I	Table Sales Tax Revenue Series 2018-D	Public Improvement (Serial) Series 2018-A	Bond Anticipation Notes Series 2018
dated 12-20-18	dated 07-19-18	dated 02-01-18	dated 07-12-18
Aa2	Aa1	Baa3	MIG1
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Plattsburgh N Y City Sch Dist NY	Smithtown N Y NY
Affordable Housing Revenue Series 2018-J	Revenue Series 2018-A-1	Bond Anticipation Notes Series 2018	Public Improvement Serial Series 2018
dated 12-20-18	dated 08-15-18	dated 06-28-18	dated 06-06-18
Aa2	Aa2	MIG1	Aaa
New York St Hsg Fin Agy Rev NY	New York State Dormitory Autho NY	Pleasantville N Y NY	South Glens Falls N Y Cent Sch NY
Affordable Housing Revenue Series 2018-K	Revenue Series 2018-A-2	General Obligations Public Improvement Refunding (Serial) Series 2018	General Obligations Bond Anticipation Notes Series 2018-A
dated 12-20-18	dated 08-15-18	dated 07-18-18	dated 07-26-18
Aa2	Aa2	Aa2	MIG1
New York St Loc Govt NY	New York State Dormitory Autho NY	Port Auth N Y & N J NY	South Kortright N Y Cent Sch NY
Refunding Series 2018-A	Montefiore Obligated Group Revenue Series 2018-A	Consolidated Series 2018-207	General Obligations Bond Anticipation Notes (Renewals) Series 2018
dated 03-22-18	dated 08-01-18	dated 02-01-18	dated 07-26-18
Aa1	Baa2	Aa3	MIG1
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Auth N Y & N J NY	Southold N Y Un Free Sch Dist NY
Homeowner Mortgage Revenue Series 2006-139	Montefiore Obligated Group Revenue Series 2018-B	Consolidated Series 2018-208	School District Serial Series 2018
dated 10-12-06	dated 08-01-18	dated 02-01-18	dated 10-25-18
Aa1/VMIG1	A2	Aa3	Aa2
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Auth N Y & N J NY	Southwestern Cent Sch Dist N Y NY
Homeowner Mortgage Revenue Series 2007-144	Revenue Series 2018-A	Consolidated Series 2018-209	Bond Anticipation Notes Series 2018
dated 06-07-07	dated 10-11-18	dated 05-04-18	dated 06-28-18
Aa1/VMIG1	Aa3	Aa3	MIG1
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Auth N Y & N J NY	Syracuse N Y NY
Homeowner Mortgage Revenue Series 2017-207	Revenue Series 2018-A	Consolidated Series 2018-211	Bond Anticipation Notes JSCB Purpose Series 2018-B
dated 11-16-17	dated 10-11-18	dated 08-29-18	dated 06-21-18
Aa1/VMIG1	Aa1	Aa3	MIG1
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Auth N Y & N J NY	Syracuse N Y Indl Dev Agy Sch NY
Weekly Variable Rate Homeowner Mortgage Revenue Series 2018-210	State Sales Tax Revenue Series 2018-F	Consolidated Series 2018-210	School Facility Revenue Series 2018-A
dated 03-15-18	dated 10-12-18	dated 08-29-18	dated 03-15-18
Aa1/VMIG1	Aa1	Aa3	Aa2
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Byron N Y Cent Sch Dist NY	Syracuse N Y Indl Dev Agy Sch NY
Homeowner Mortgage Revenue Series 2018-208	State Sales Tax Revenue Series 2018-E	General Obligations Bond Anticipation Notes Series 2018	School Facility Revenue Series 2018-B
dated 03-15-18	dated 10-12-18	dated 07-26-18	dated 06-20-18
Aa1	Aa1	MIG1	Aa2
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Chester N Y NY	Tarrytown N Y NY
Homeowner Mortgage Revenue Series 2018-209	State Personal Income Tax Revenue General Purpose Series 2018-A	Public Improvement Serial Series 2018-A	Public Improvement Serial Series 2018
dated 03-15-18	dated 12-21-18	dated 02-21-18	dated 12-18-18
Aa1	Aa1	Aa3	Aa2
New York St Mtg Agy Homeowner NY	New York State Dormitory Autho NY	Port Chester-Rye N Y Un Free NY	Tompkins Cnty N Y NY
Homeowner Mortgage Revenue Series 2018-212	State Personal Income Tax Revenue General Purpose Series 2018-B	Bond Anticipation Notes Series 2018-B	General Obligations Public Improvement Serial Series 2018
dated 07-19-18	dated 12-21-18	dated 07-26-18	dated 02-21-18
Aa1	Aa1	MIG1	Aa1
New York St Mtg Agy Homeowner NY	New York Transn Dev Corp Spl NY	Poughkeepsie Town N Y NY	Tompkins Cnty N Y Dev Corp Rev NY
Homeowner Mortgage Revenue Series 2018-211	Special Facilities Revenue Series 2018	Library Purpose Refunding (Serial) Series 2018	Tax Exempt Revenue Refunding Series 2018
dated 07-19-18	dated 05-03-18	dated 12-18-18	dated 12-20-18
Aa1	Baa3	A1	A2
New York St Mtg Agy Homeowner NY	Newark Vy N Y Cent Sch Dist NY	Putnam Cnty N Y NY	Tonawanda N Y City Sch Dist NY
Homeowner Mortgage Revenue Variable Rate Series 2018-215	General Obligations Bond Anticipation Notes Series 2018-A	General Obligations Public Improvement Serial Series 2018	School District Refunding Series 2018
dated 11-15-18	dated 06-28-18	dated 10-18-18	dated 06-29-18
Aa1/VMIG1	MIG1	Aa2	Aa3
New York St Mtg Agy Homeowner NY	Niagara Cnty N Y NY	Red Creek N Y Cent Sch Dist NY	Tonawanda Town N Y NY
Homeowner Mortgage Revenue Variable Rate Series 2018-216	General Obligation Serial Bonds for Various Improvements Series 2018	General Obligations Bond Anticipation Notes Series 2018	Bond Anticipation Notes for Various Purposes Series 2018
dated 11-15-18	dated 10-02-18	dated 06-28-18	dated 08-29-18
Aa1/VMIG1	Aa3	MIG1	MIG1
New York St Mtg Agy Homeowner NY	Niagara N Y Area Dev Corp NY	Ridge Fire Dist N Y NY	Triborough Brgd & Tuml Auth N NY
Homeowner Mortgage Revenue Fixed Rate Series 2018-213	Solid Waste Disposal Facility Refunding Revenue Series 2018-A	Fire District Serial Series 2018	General Revenue Variable Rate Series 2003 B-1
dated 11-15-18	dated 09-27-18	dated 11-21-18	dated 12-10-03
Aa1	B1	Aa3	Aa1/VMIG1
New York St Mtg Agy Homeowner NY	Niagara N Y Area Dev Corp NY	Riverhead N Y NY	Triborough Brgd & Tuml Auth N NY
Homeowner Mortgage Revenue Fixed Rate Series 2018-214	Solid Waste Disposal Facility Refunding Revenue Series 2018-B	Public Improvement (Serial) Series 2018-A	General Revenue Variable Rate Refunding Series 2005 B-2
dated 11-15-18	dated 09-27-18	dated 12-04-18	dated 07-07-05
Aa1	B1	Aa3	Aa1/VMIG1
New York St Twy Auth Gen Rev NY	North Hempstead N Y NY	Riverhead N Y NY	Triborough Brgd & Tuml Auth N NY
General Revenue Refunding Series 2018-L	Public Improvement Serial Series 2018-A	Refunding (Serial) Series 2018-B	General Revenue Series 2018-A
dated 03-08-18	dated 04-02-18	dated 12-11-18	dated 02-01-18
A2	Aaa	Aa3	Aa3
New York State Dormitory Autho NY	North Hempstead N Y NY	Rochester N Y NY	Triborough Brgd & Tuml Auth N NY
State Sales Tax Revenue Series 2018-A	Public Improvement Serial Series 2018-B	General Obligation Serial Series 2018-I	General Revenue Variable Rate Refunding Series 2005 B-3
dated 03-23-18	dated 09-26-18	dated 03-12-18	dated 07-07-05
Aa1	Aaa	MIG1	Aa1/VMIG1
New York State Dormitory Autho NY	North Salem N Y Cent Sch Dist NY	Rochester N Y NY	

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NEW YORK (cont'd)	Apex N C NC (cont'd)	Greensboro N C NC (cont'd)	Thomasville N C Ltd Oblig NC
Triborough Brdg & Tunl Auth N NY (cont'd)	dated 05-08-18 ----- Aaa	Taxable General Obligation Public Improvement Series 2018-A dated 10-17-18 ----- Aaa	Limited General Obligation Series 2018 dated 12-04-18 ----- Aa3
Triborough Brdg & Tunl Auth N NY General Revenue Variable Rate Series 2001-C dated 12-19-01 ----- Aa1/VMIG1	Appalachian St Univ N C Rev NC Millennial Campus Revenue Series 2018 dated 12-13-18 ----- A1	Greensboro N C NC General Obligation Public Improvement Series 2018-B dated 10-17-18 ----- Aaa	University N C Greensboro Rev NC General Revenue Series 2018 dated 06-06-18 ----- Aa3
Triborough Brdg & Tunl Auth N NY General Revenue Refunding Series 2018-B dated 08-30-18 ----- Aa3	Brunswick Cnty N C NC General Obligation School Series 2018 dated 06-19-18 ----- Aa2	Greensboro N C Ltd Oblig NC Taxable Limited Obligation Series 2018 dated 02-14-18 ----- Aa2	Wake Cnty N C NC General Obligation Public Improvement Series 2018-A dated 03-08-18 ----- Aaa
Triborough Brdg & Tunl Auth N NY General Revenue Refunding Series 2018-C dated 08-30-18 ----- Aa3	Buncombe Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 03-28-18 ----- Aa1	Greensboro N C Ltd Oblig NC Taxable Limited Obligation Series 2018-B dated 11-01-18 ----- Aa2	Wake Cnty N C Ltd Oblig NC Limited Obligation Series 2018-A dated 06-28-18 ----- Aa1
Triborough Brdg & Tunl Auth N NY General Revenue Variable Rate Series 2001-B dated 12-19-01 ----- Aa3	Burke Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 03-01-18 ----- Aa3	Greensboro N C Ltd Oblig NC Limited Obligation Series 2018-A dated 11-01-18 ----- Aa2	Wake Forest N C NC General Obligation Public Improvement Series 2018-A dated 06-27-18 ----- Aa1
Triborough Brdg & Tunl Auth N NY General Revenue Variable Rate Series 2018-D dated 10-04-18 ----- Aa3	Catawba Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 06-28-18 ----- Aa2	Henderson Cnty N C Ltd Oblig NC Limited Obligation Series 2018-A dated 08-07-18 ----- Aa3	Wake Forest N C NC General Obligation Public Improvement Series 2018-B dated 06-28-18 ----- Aa1
Triborough Brdg & Tunl Auth N NY General Revenue Variable Rate Refunding Series 2002-F dated 11-13-02 ----- Aa1/VMIG1	Chapel Hill N C NC General Obligation Public Improvement Series 2018 dated 04-19-18 ----- Aaa	Hickory N C NC General Obligation Public Improvement Series 2018 dated 09-19-18 ----- Aa2	Western Carolina Univ N C Rev NC General Revenue Series 2018 dated 04-05-18 ----- Aa3
Triborough Brdg & Tunl Auth N NY General Revenue Variable Rate Refunding Series 2005 B-4C dated 07-07-05 ----- Aa1/VMIG1	Charlotte N C NC General Obligation Refunding Series 2018-A dated 08-01-18 ----- Aaa	High Point N C NC General Obligation Series 2018 dated 11-15-18 ----- Aa1	Wilmington N C NC General Obligation Series 2018 dated 05-31-18 ----- Aaa
Triborough Brdg & Tunl Auth N NY General Revenue Variable Rate Refunding Series 2018-E dated 12-12-18 ----- Aa1/VMIG1	Charlotte N C Ctf's Partn NC Certificates of Participation Series 2018 dated 11-08-18 ----- Aa1	Iredell Cnty N C NC General Obligation Community College Series 2018 dated 06-20-18 ----- Aa1	NORTH DAKOTA
Tuckahoe N Y NY General Obligation Series 2018 dated 08-10-18 ----- A2	Charlotte N C Wtr & Swr Sys Re NC Water and Sewer System Refunding Revenue Series 2018 dated 04-25-18 ----- Aaa	Iredell Cnty N C NC General Obligation School Series 2018 dated 10-11-18 ----- Aa1	Bismarck N D ND Refunding Improvement Series 2018-N dated 12-19-18 ----- Aa1
Tully N Y Cent Sch Dist NY School Bond Anticipation Notes Series 2018-D dated 07-19-18 ----- MIG1	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-B dated 11-13-18 ----- Aa3	Kannapolis N C Ltd Oblig NC Taxable Limited Obligation Series 2018-C dated 11-14-18 ----- A1	Bismarck N D ND Sidewalk Curb and Gutter Warrants Series 2017-SCG dated 12-19-18 ----- Aa1
Tupper Lake N Y Cent Sch Dist NY General Obligation School District (Serial) Series 2018 dated 06-19-18 ----- Aa3	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-C dated 11-13-18 ----- Aa3	Lee Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 05-09-18 ----- Aa3	Central Cass Pub Sch Dist No 1 ND Certificates of Indebtedness Series 2018 dated 06-07-18 ----- Aa2
Tupper Lake N Y Cent Sch Dist NY General Obligation School Series 2018 dated 08-30-18 ----- Aa3	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-D dated 11-13-18 ----- Aa3	Mecklenburg Cnty N C NC General Obligation Public Improvement Series 2018 dated 09-27-18 ----- Aaa	Fargo N D ND Refunding Improvement Series 2018-D dated 07-24-18 ----- Aa1
Valley Stream N Y Cent High Sc NY School District Serial Series 2018 dated 06-20-18 ----- Aa2	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-E dated 11-13-18 ----- Aa3	Montgomery County Public Facil NC Limited Obligation Bond Anticipation Notes Series 2018 dated 03-08-18 ----- MIG1	Fargo N D Annual Appropriation ND Taxable Annual Appropriation Series 2018-E dated 09-06-18 ----- Aa3
Valley Stream N Y Un Free Sch NY Bond Anticipation Notes Series 2018 dated 09-11-18 ----- MIG1	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-F dated 11-20-18 ----- Aa3/VMIG1	Moore Cnty N C NC General Obligation School Series 2018 dated 09-11-18 ----- Aa2	Fargo N D Pk Dist ND Refunding Improvement Series 2018-A dated 10-02-18 ----- Aa1
Victor N Y Cent Sch Dist NY General Obligations Bond Anticipation Notes Series 2018 dated 06-28-18 ----- MIG1	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-G dated 12-06-18 ----- Aa3/VMIG1	Morrisville N C NC General Obligation Street Improvement Series 2018-A dated 10-24-18 ----- Aaa	Fargo N D Pub Sch Dist No 1 ND Limited Tax School Building Series 2018 dated 08-01-18 ----- Aa2
Warwick Vt Cent Sch Dist N Y NY General Obligations School District (Serial) Series 2018 dated 07-02-18 ----- Aa2	Charlotte-Mecklenburg Hosp Aut NC Variable Rate Health Care Revenue Series 2018-H dated 12-06-18 ----- Aa3/VMIG1	Morrisville N C NC General Obligation Public Improvement Series 2018-B dated 10-25-18 ----- Aaa	Grand Forks N D ND Refunding Improvement Series 2018-B dated 11-14-18 ----- Aa2
Watertown N Y Enlarged City NY General Obligations Bond Anticipation Notes Series 2018 dated 07-12-18 ----- MIG1	Chatham Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 07-27-18 ----- Aa2	New Hanover Cnty N C NC General Obligation School Series 2018 dated 10-18-18 ----- Aaa	Jamesstown N D ND Refunding Improvement Series 2018-AB dated 05-23-18 ----- Aa3
Watkins Glen N Y Cent Sch Dist NY Bond Anticipation Notes (New Issue) Series 2018 dated 07-25-18 ----- MIG1	Davie Cnty N C NC General Obligation Parks and Recreation Series 2018 dated 10-31-18 ----- Aa2	North Carolina Cap Facs Fin Ag NC Educational Facilities Revenue Series 2018 dated 07-26-18 ----- Aa3	La Moure N D Pub Sch Dist No 8 ND General Obligation Building Fund Series 2018 dated 05-08-18 ----- Aa2
Weedsport N Y Cent Sch Dist NY Bond Anticipation Notes Series 2018 dated 07-12-18 ----- MIG1	Durham N C Cap Fing Corp Ltd NC Limited Obligation Series 2018 dated 09-06-18 ----- Aa1	North Carolina Hsg Fin Agy NC Home Ownership Revenue Refunding Series 2018 39-A dated 06-13-18 ----- Aa1	Mapleton N D Pub Sch Dist No 7 ND Certificates of Indebtedness Series 2018 dated 08-15-18 ----- Aa2
West Seneca N Y NY Various Purpose Refunding Serial Series 2018 dated 10-30-18 ----- A1	Durham N C Ltd Oblig NC Limited Obligation Series 2018 dated 05-09-18 ----- Aa1	North Carolina Hsg Fin Agy NC Home Ownership Revenue Series 2018 39-B dated 06-13-18 ----- Aa1	Mckenzie Cnty N D St Aid Ctf's ND State Aid Refunding Certificates of Indebtedness Series 2018 dated 12-12-18 ----- A3
Westchester Cnty N Y NY General Obligation Series 2018-A dated 12-10-18 ----- Aa1	East Carolina Univ N C Univ Re NC General Revenue Series 2018-A dated 04-24-18 ----- Aa2	North Carolina Hsg Fin Agy NC Home Ownership Revenue Series 2018-40 dated 11-14-18 ----- Aa1	Minot N D Pk Dist ND Refunding Improvement Series 2018-A dated 08-15-18 ----- Aa3
Westchester Cnty N Y NY General Obligation Series 2018-B dated 12-10-18 ----- Aa1	East Carolina Univ N C Univ Re NC Taxable General Revenue Series 2018-B dated 04-24-18 ----- Aa2	North Carolina St NC General Obligation Public Improvement Series 2018-A dated 08-01-18 ----- Aaa	Minot N D Pk Dist Pk Facs ND Park Facilities Gross Revenue Series 2018-A dated 08-15-18 ----- A2
Westchester Cnty N Y NY General Obligation Series 2018-C dated 12-10-18 ----- Aa1	Fayetteville N C Pub Wks Commn NC Public Works Commission Revenue Series 2018 dated 12-13-18 ----- Aa2	North Carolina St Univ N C NC General Revenue Refunding Series 2018 dated 06-28-18 ----- Aa1	North Dakota Pub Fin Auth ND State Revolving Fund Program Series 2018-A dated 05-30-18 ----- Aaa
White Plains N Y NY General Obligations Public Improvement Serial Series 2018 dated 09-20-18 ----- Aa1	Fuquay-Varina N C NC General Obligation Street Series 2018 dated 12-20-18 ----- Aa1	North Carolina Tpk Auth NC Triangle Expressway System Appropriation Revenue Refunding Series 2018-A dated 05-10-18 ----- Aa1	North Dakota St Hsg Fin Agy ND Housing Finance Program Series 2018-A dated 06-14-18 ----- Aa1
Williamsville N Y NY Public Improvement Serial Series 2018-A dated 12-19-18 ----- Aa3	Fuquay-Varina N C Ltd Oblig NC Limited Obligation Series 2018 dated 11-28-18 ----- Aa2	Orange Cnty N C NC General Obligation School Series 2018 dated 07-12-18 ----- Aaa	North Dakota St Hsg Fin Agy ND Housing Finance Program Series 2018-B dated 06-14-18 ----- Aa1
Williston Park N Y NY Public Improvement Serial Series 2018 dated 08-28-18 ----- Aa2	Garner N C NC General Obligation Public Improvement Series 2018 dated 08-30-18 ----- Aa1	Orange Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 06-28-18 ----- Aa1	North Dakota St Hsg Fin Agy ND Housing Finance Program Series 2018-C dated 06-14-18 ----- Aa1/VMIG1
Yorkshire Pioneer N Y Cent Sch NY Bond Anticipation Notes Series 2018 dated 08-01-18 ----- MIG1	Gaston Cnty N C NC General Obligation School Series 2018 dated 11-15-18 ----- Aa2	Orange Wtr & Swr Auth N C Wtr NC Water and Sewer System Revenue Refunding Series 2018 dated 05-01-18 ----- Aa1	North Dakota St Hsg Fin Agy ND Housing Finance Program Series 2018-D dated 09-19-18 ----- Aa1
NORTH CAROLINA		Randolph Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 09-26-18 ----- Aa3	Scranton N D Pub Sch Dist ND General Obligation Building Fund Series 2018 dated 04-18-18 ----- Aa2
Apex N C NC General Obligation Public Improvement Series 2018 dated 05-08-18 ----- Aaa	Granville Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 11-06-18 ----- Aa3	Surry Cnty N C Ltd Oblig NC Limited Obligation Series 2018 dated 03-15-18 ----- Aa3	Stanley N D Cmnty Pub Sch Dist ND General Obligation Building Fund Series 2018
Apex N C NC General Obligation Refunding Series 2018	Greensboro N C NC		

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NORTH DAKOTA (cont'd)	Columbus Ohio St Cmnty College OH	Little Miami Ohio Loc Sch Dist OH (cont'd)	Ohio St Adult Correctional Cap OH (cont'd)
Stanley N D Cmnty Pub Sch Dist ND (cont'd) dated 10-10-18 ----- Aa2 United N D Pub Sch Dist No 7 ND General Obligation School Building Series 2018 dated 02-01-18 ----- Aa2 University N D Ctfs Partn ND Taxable Certificates of Participation Series 2018-B dated 09-13-18 ----- A1 Valley City N D ND Refunding Improvement Series 2018 dated 12-13-18 ----- A1 Valley City N D Pub Sch Dist N ND Limited Tax School Building Fund Series 2018 dated 06-06-18 ----- Aa2 West Fargo N D ND Refunding Improvement Series 2018-A dated 02-01-18 ----- A1 West Fargo N D ND Temporary Refunding Improvement Series 2018 dated 07-09-18 ----- MIG1	General Receipts Series 2018-A dated 06-28-18 ----- Aa2 Crestview Ohio Loc Sch Dist OH School Improvement Refunding Series 2018 dated 03-06-18 ----- Aa2 Cuyahoga Ohio Cmnty College OH Facilities Construction and Improvement Series 2018 dated 03-01-18 ----- Aa1 Dayton Ohio OH General Obligation (Limited Tax) Various Purpose Refunding Series 2018 dated 11-13-18 ----- Aa2 Dayton Ohio Spl Oblig Economic OH Special Obligation (Nontax Revenue) Economic Development Revenue Series 2018 dated 11-13-18 ----- Aa3 Dayton Ohio Wtr Sys Rev OH Water System Revenue Series 2018 dated 11-13-18 ----- Aa2 Dublin Ohio OH General Obligation (Limited Tax) Various Purpose Series 2018-A dated 12-18-18 ----- Aaa Dublin Ohio OH General Obligation (Limited Tax) Various Purpose Series 2018-B dated 12-18-18 ----- Aaa Franklin Cnty Ohio Hosp Rev OH Hospital Facilities Refunding Revenue Series 2011-B dated 06-23-11 ----- Aa2/VMIG1 Franklin Cnty Ohio Hosp Rev OH Hospital Facilities Revenue Series 2018-B dated 10-25-18 ----- Aa2/VMIG1 Franklin Cnty Ohio Hosp Rev OH Hospital Facilities Revenue Series 2018-A dated 10-25-18 ----- Aa2 Franklin Cnty Ohio Hosp Rev OH Hospital Facilities Revenue Series 2018-C dated 10-25-18 ----- Aa2/VMIG1 Franklin Cnty Ohio Hosp Rev OH Hospital Facilities Revenue Series 2018-D dated 10-25-18 ----- Aa2/VMIG1 Franklin Cnty Ohio Rev OH Revenue Series 2013-OH dated 10-30-13 ----- Aa3/VMIG1 Franklin Cnty Ohio Sales Tax OH Various Purpose Sales Tax Revenue Series 2018 dated 06-05-18 ----- Aaa Gahanna-Jefferson City Sch OH School Facilities Construction and Improvement Series 2018 dated 08-14-18 ----- Aa2 Geauga County Public Library OH Library Improvement Series 2018-A dated 04-26-18 ----- Aa2 Hamilton Cnty Ohio Hosp Facs R OH Adjustable Rate Hospital Facilities Refunding Revenue Series 2018-AA dated 02-22-18 ----- Aa2/VMIG1 Hamilton Cnty Ohio Hosp Facs R OH Adjustable Rate Hospital Facilities Refunding Revenue Series 2018-Z dated 02-22-18 ----- Aa2/VMIG1 Hamilton Ohio Wtrwks Rev OH Water System Refunding Revenue Series 2018 dated 03-22-18 ----- Aa3 Highland Ohio Loc Sch Dist OH General Obligation (Unlimited Tax) School Improvement Series 2018-A dated 04-30-18 ----- Aa2 Highland Ohio Loc Sch Dist OH General Obligation (Unlimited Tax) School Improvement Series 2018-B dated 05-22-18 ----- Aa2 Hudson City Ohio OH General Obligation (Limited Tax) Various Purpose Series 2018 dated 12-27-18 ----- Aaa Hudson Ohio City Sch Dist OH General Obligation (Unlimited Tax) School Improvement Series 2018 dated 03-06-18 ----- Aa1 Huron Ohio OH General Obligation (Limited Tax) Various Purpose Series 2018 dated 01-22-18 ----- Aa3 Independence Ohio OH General Obligation Series 2018 dated 09-12-18 ----- Aa1 Indian Creek Ohio Loc Sch Dist OH School Facilities Construction and Improvement Series 2018-A dated 08-29-18 ----- Aa2 Indian Creek Ohio Loc Sch Dist OH School Facilities Construction and Improvement Series 2018-B dated 08-29-18 Build America Mutual Assurance Co. ----- A3 Little Miami Ohio Loc Sch Dist OH School Improvement Unlimited Tax General Obligation Series 2018-A	dated 12-18-18 ----- Aa2 Little Miami Ohio Loc Sch Dist OH School Improvement Unlimited Tax General Obligation Series 2018-B dated 12-18-18 ----- Aa3 Logan Hocking Ohio Loc Sch OH Certificates of Participation Series 2018 dated 05-01-18 ----- Aa3 Lorain Cnty Ohio OH Limited Tax General Obligation Justice Center Refunding Series 2018 dated 04-03-18 ----- Aa2 Lorain Cnty Ohio OH Bond Anticipation Notes Series 2018 dated 04-11-18 ----- MIG1 Lorain Cnty Ohio OH General Obligation Various Purpose Bond Anticipation Notes Series 2018 dated 11-06-18 ----- MIG1 Loveland Ohio OH Various Purpose Limited Tax General Obligation Series 2018 dated 09-06-18 ----- Aa2 Lucas Cnty Ohio OH General Obligation (Limited Tax) Capital Facilities Improvement Series 2018 dated 07-10-18 ----- Aa2 Lucas Cnty Ohio OH General Obligation Bond Anticipation Notes Series 2018 dated 07-10-18 ----- MIG1 Lucas Cnty Ohio OH General Obligation Bond Anticipation Notes Series 2018 dated 07-10-18 ----- MIG1 Macedonia Ohio OH General Obligation (Limited Tax) Street Improvement Series 2018 dated 07-16-18 ----- Aa3 Mason Ohio City Sch Dist OH General Obligation School Bond Anticipation Notes Series 2018 dated 01-23-18 ----- MIG1 Mason Ohio City Sch Dist OH General Obligation School Bond Anticipation Notes Refunding Series 2018 dated 08-23-18 ----- MIG1 Miami East Ohio Loc Sch Dist OH School Improvement Refunding Series 2018 dated 03-07-18 ----- Aa2 Middleburg Heights Ohio OH General Obligation (Limited Tax) Bagley Fry Street Improvement Series 2018 dated 04-04-18 ----- Aa2 Montgomery Ohio Spl Oblig Rev OH Special Obligation Revenue Series 2018 dated 06-28-18 ----- Aa2 New Albany Ohio OH General Obligation (Limited Tax) Capital Facilities Series 2018 dated 07-11-18 ----- Aaa Ohio Hsg Fin Agy Multifamily OH Multifamily Housing Revenue Series 2018 dated 11-01-18 ----- MIG1 Ohio Hsg Fin Agy Multifamily OH Multifamily Housing Revenue Series 2018 dated 10-01-18 ----- MIG1 Ohio Hsg Fin Agy Multifamily OH Multifamily Housing Revenue Series 2018 dated 12-01-18 ----- MIG1 Ohio St OH General Obligation Series 2018-A dated 01-23-18 ----- Aa1 Ohio St OH General Obligation Series 2018-W dated 01-23-18 ----- Aa1 Ohio St OH General Obligation Series 2018-O dated 01-23-18 ----- Aa1 Ohio St OH Capital Facilities Lease Appropriation Series 2018-A dated 02-21-18 ----- Aa2 Ohio St OH Higher Education General Obligation Series 2018-A dated 03-20-18 ----- Aa1 Ohio St OH Common Schools General Obligation Series 2018-A dated 06-19-18 ----- Aa1 Ohio St OH Infrastructure Improvement General Obligation Series 2018-A dated 11-06-18 ----- Aa1 Ohio St OH General Obligation Highway Capital Improvement Series 2018-V dated 12-12-18 ----- Aa1 Ohio St Adult Correctional Cap OH Capital Facilities Lease Appropriation Series 2019-A	dated 07-09-19 ----- Aa2 Ohio St Ctfs Partn OH Certificates of Participation Series 2018 dated 12-13-18 ----- Aa2 Ohio St Dept Administrative Sv OH Certificates of Participation Series 2018 dated 12-13-18 ----- Aa2 Ohio St Higher Edl Fac Commn OH Higher Educational Facility Revenue Series 2018-A dated 04-25-18 ----- A2 Ohio St Higher Edl Fac Commn OH Higher Educational Facility Revenue Series 2018-B dated 09-04-18 ----- A2 Ohio St Higher Edl Fac Commn OH Higher Educational Facility Revenue Refunding Series 2018 dated 05-31-18 ----- A1 Ohio St Higher Edl Fac Commn OH Higher Educational Facility Revenue Series 2018 dated 11-15-18 ----- A1 Ohio St Hosp Rev OH Hospital Revenue Series 2018-C dated 09-26-18 ----- A2 Ohio St Hosp Rev OH Hospital Revenue Series 2018-D dated 09-26-18 ----- A2 Ohio St Hosp Rev OH Variable Rate Hospital Revenue Series 2018-A dated 09-26-18 ----- Aa2/VMIG1 Ohio St Hosp Rev OH Variable Rate Hospital Revenue Series 2018-B dated 09-26-18 ----- Aa2/VMIG1 Ohio St Hsg Fin Agy OH Variable Rate Demand Residential Mortgage Revenue Series 2006-J dated 07-19-06 ----- Aaa/VMIG1 Ohio St Hsg Fin Agy OH Residential Mortgage Revenue Series 2018-A dated 09-26-18 ----- Aaa Ohio St Hsg Fin Agy OH Taxable Residential Mortgage Revenue Series 2018-B dated 09-26-18 ----- Aaa Ohio St Juvenile Correctional OH Capital Facilities Lease-Appropriation Series 2018-A dated 04-26-18 ----- Aa2 Ohio St Major New St OH Major New State Infrastructure Project Revenue Series 2018-1 dated 04-10-18 ----- Aa2 Ohio St Mental Health Cap Facs OH Capital Facilities Lease-Appropriation Series 2018-A dated 04-26-18 ----- Aa2 Ohio St Parks & Rec Cap Facs OH Capital Facilities Lease Appropriation Series 2018-A dated 11-15-18 ----- Aa2 Ohio St Spl Oblig OH Capital Facilities Lease Appropriation Series 2018-A dated 11-15-18 ----- Aa2 Ohio St Spl Oblig OH Capital Facilities Lease Appropriation Series 2018-B dated 11-15-18 ----- Aa2 Ohio St Spl Oblig OH Capital Facilities Lease Appropriation Series 2019-A dated 07-09-19 ----- Aa2 Ohio St Tpk Commn Tpk Rev OH Turnpike Junior Lien Revenue Series 2018-A dated 02-15-18 ----- Aa3 Ohio St Tpk Commn Tpk Rev OH Turnpike Revenue Series 2018-A dated 02-15-18 ----- Aa2 Ohio St Wtr Dev Auth Rev OH Water Development Revenue Fresh Water Series 2018 dated 08-22-18 ----- Aaa Olentangy Loc Sch Dist Ohio OH Refunding Series 2018 dated 04-17-18 ----- Aa1 Olentangy Loc Sch Dist Ohio OH School Facilities Construction and Improvement Series 2018 dated 08-21-18 ----- Aa1 Reynoldsburg Ohio OH General Obligation Limited Tax Capital Facilities Series 2018 dated 08-01-18 ----- Aa2 Richfield Ohio Jt Rec Dist OH General Obligation (Unlimited Tax) Recreational Facilities Series 2018 dated 09-11-18 ----- A2 Ross Cnty Ohio OH Correctional Facilities Improvement Limited Tax Series 2018 dated 03-20-18 ----- Aa2 Sandusky Ohio OH Bond Anticipation Notes Series 2018

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OHIO (cont'd)	Broken Arrow Okla OK (cont'd)	Clackamas Cnty Ore Sch Dist No OR (cont'd)	Portland Ore Rev OR (cont'd)
Sandusky Ohio OH (cont'd)	Broken Arrow Okla OK	General Obligation and Refunding Series 2018-C	dated 11-29-18 ----- Aaa
dated 10-03-18 ----- MIG1	General Obligation Series 2018-D	dated 12-20-18 ----- Aa1	Portland Ore Swr Sys Rev OR
Shaker Heights Ohio City Sch OH	dated 12-01-18 ----- Aa3	Clackamas Cnty Ore Sch Dist No OR	Second Lien Sewer System Revenue Series 2018-A
General Obligation (Unlimited Tax)	Broken Arrow Okla OK	General Obligation Tax Exempt	dated 05-03-18 ----- Aa2
School Facilities Improvement Series 2018-A	General Obligation Series 2018-B	Deferred Interest Series 2018-A	Salem Ore OR
dated 04-11-18 ----- Aa1	dated 12-01-18 ----- Aa3	dated 12-20-18 ----- Aa1	General Obligation Series 2018
Shaker Heights Ohio City Sch OH	Broken Arrow Okla OK	Clackamas Cnty Ore Sch Dist No OR	dated 03-22-18 ----- Aa2
General Obligation (Unlimited Tax)	General Obligation Refunding Series 2018-E	General Obligation Series 2018-B	Tri-Cnty Met Transn Dist Ore R OR
School Facilities Improvement Series 2018-B	dated 12-13-18 ----- Aa3	dated 12-20-18 ----- Aa1	Capital Grant Receipt Revenue Series 2018-A
dated 04-25-18 ----- Aa1	Cleveland Cnty Okla Indpt Sch OK	Deschutes Cnty Ore Rural Fire OR	dated 02-06-18 ----- A3
Southwest Loc Sch Dist Ohio Ha OH	Combined Purpose Series 2018	Full Faith and Credit Obligations Series 2018	Tri-Cnty Met Transn Dist Ore R OR
School Improvement Unlimited Tax	dated 03-01-18 ----- Aa2	dated 11-29-18 ----- A1	Senior Lien Payroll Tax Revenue Series 2018-A
General Obligation Series 2018-A	Cleveland Cnty Okla Indpt Sch OK	Lake Oswego Ore OR	dated 06-20-18 ----- Aaa
dated 05-01-18 ----- Aa2	Building Federally Taxable Series 2018	Full Faith and Credit Refunding Series 2018	Troutdale Ore OR
Southwest Loc Sch Dist Ohio Ha OH	dated 03-01-18 ----- Aa2	dated 05-02-18 ----- Aaa	Full Faith and Credit Obligations Series 2018
School Improvement Unlimited Tax	Cleveland Cnty Okla Indpt Sch OK	Lane Cnty Ore Sch Dist No 076 OR	dated 03-06-18 ----- Aa2
General Obligation Series 2018-B	General Obligation Combined Purpose Series 2018	General Obligation Series 2018	Tualatin Ore OR
dated 05-01-18 ----- A1	dated 03-01-18 ----- Aa3	dated 03-07-18 ----- Aa1	General Obligation and Refunding Series 2018
Stark Cnty Ohio OH	Oklahoma City Okla OK	Lane Cnty Ore Sch Dist No 71 OR	dated 08-28-18 ----- Aa1
General Obligation Communications	General Obligation Series 2018	General Obligation Series 2018	University Oregon Gen Rev OR
System Improvement Series 2018	dated 03-01-18 ----- Aaa	dated 02-27-18 ----- Aa1	General Revenue Series 2018-A
dated 03-20-18 ----- Aa2	Oklahoma City Okla OK	Lincoln City Ore Lincoln Cnty OR	dated 01-24-18 ----- Aa2
Stark Cnty Ohio OH	General Obligation Taxable Series 2018	Full Faith and Credit Obligations Series 2018	Washington Clackamas & Yamhill OR
General Obligation Building	dated 03-01-18 ----- Aaa	dated 11-07-18 ----- Aa3	General Obligation Tax Exempt
Acquisition and Improvement Series 2018	Oklahoma City Okla Dev Tr Tax OK	Marion & Polk Cntys Ore Sch OR	Deferred Interest Series 2018-A
dated 12-18-18 ----- Aa2	Tax Increment Revenue Series 2018	General Obligation Series 2018	dated 02-13-18 ----- Aa1
Stark Cnty Ohio Libr Dist Spl OH	dated 01-30-18 ----- Aa2	Mc Minnville Ore OR	Washington Clackamas & Yamhill OR
Library Facilities Notes Series 2018	Oklahoma City Okla Economic OK	General Obligation Series 2018	General Obligation Tax Exempt
dated 12-13-18 ----- Aa2	Annual Appropriation Series 2018	dated 02-28-18 ----- Aa3	Current Interest Series 2018-B
Talawanda Ohio City Sch Dist OH	dated 09-25-18 ----- Aa2	Millwaukie Ore OR	dated 02-13-18 ----- Aa1
Certificates of Participation Series 2018	Oklahoma City Okla Pub Ppty OK	Full Faith and Credit Obligations Series 2018	
dated 01-30-18 ----- Aa3	Hotel Tax Revenue Refunding Series 2018	dated 07-10-18 ----- Aa2	
Union Cnty Ohio OH	dated 10-04-18 ----- A1	North Lincoln Fire & Rescue DI OR	
General Obligation Series 2018	Oklahoma Cnty Okla Indpt Sch D OK	General Obligation Series 2018	Allegheny Cnty Pa Higher Ed BI PA
dated 04-19-18 ----- Aa2	Combined Purpose Series 2018-B	dated 09-13-18 ----- A1	University Revenue Series 2018
Union Cnty Ohio Sales Tax Rcpt OH	dated 07-01-18 ----- Aa3	Oregon Ed Dist Full Faith & OR	dated 05-30-18 ----- A2
Sales Tax Receipt Series 2018	Oklahoma Cnty Okla Indpt Sch D OK	Full Faith and Credit Pensions	Allegheny Cnty Pa Hosp Dev PA
dated 03-28-18 ----- Aa2	Building Series 2018-B	Obligations Series 2018	Variable Rate Hospital Revenue Series 2010-C
Union Twp Ohio Clermont Cnty OH	dated 07-01-18 ----- Aa3	dated 12-20-18 ----- Aa2	dated 03-24-10 ----- WR
Taxable Special Obligation Revenue	Oklahoma Cnty Okla Indpt Sch D OK	Oregon St OR	Allentown Pa Neighborhood Impt PA
Acquisition and Improvement Series 2018	Combined Purpose Series 2019	General Obligation (Sustainability)	Tax Revenue Series 2018
dated 09-12-18 ----- Aa3	dated 01-01-19 ----- A1	Series 2018-B	dated 05-01-18 ----- Ba3
University Akron Ohio Gen OH	Oklahoma Cnty Okla Indpt Sch D OK	dated 05-22-18 ----- Aa1	Beaver Cnty Pa Indl Dev Auth P PA
Taxable General Receipts Series 2018-B	General Obligation Building Series 2019-A	Oregon St OR	Pollution Control Revenue Refunding Series 1999-D
dated 08-14-18 ----- A1	dated 01-01-19 ----- Aa3	General Obligation Series 2018-A	dated 11-18-99 AMBAC ----- Aaa
University Cincinnati Ohio Gen OH	Oklahoma Dev Fin Auth Lease OK	dated 05-22-18 ----- Aa1	Bethlehem Pa Area Sch Dist PA
Taxable General Receipts Series 2018-B	Lease Revenue Refunding Series 2018	Oregon St OR	School Revenue Series 2018
dated 05-23-18 ----- Aa3	dated 07-10-18 ----- A1	General Obligation Series 2018-C	dated 04-02-18 ----- A1
University Cincinnati Ohio Gen OH	Oklahoma Hsg Fin Agy Single OK	dated 05-22-18 ----- Aa1	Bethlehem Pa Area Sch Dist PA
General Receipts Floating Rate	Single Family Mortgage Revenue Series 2018-A	Oregon St OR	School Revenue Series 2018-A
Notes Series 2018-C	dated 10-23-18 ----- Aaa	General Obligation Series 2018-D	dated 04-02-18 ----- A1
dated 05-23-18 ----- Aa3	Oklahoma St Tpk Auth Tpk Rev OK	dated 05-22-18 ----- Aa1	Bloomsburg Pa Area Sch Dist PA
University Toledo Ohio Gen Rcp OH	Second Senior Revenue Series 2018-A	Oregon St OR	General Obligation School Series 2018
General Receipts Series 2018-A	dated 10-31-18 ----- Aa3	General Obligation Veterans Welfare	dated 09-25-18 Build America
dated 05-01-18 ----- A1	Oklahoma St Wir Res Brd OK	Series 2018 E-102	Mutual Assurance Co. ----- A1
University Toledo Ohio Gen Rcp OH	Revolving Fund Revenue Series 2018	dated 11-28-18 ----- Aa1	Centennial Sch Dist Bucks Cnty PA
Taxable General Receipts Series 2018-B	dated 03-22-18 ----- Aaa	Oregon St Bd Bk Rev OR	General Obligation Series 2018
dated 05-01-18 ----- A1	Okahoma St Wir Res Brd St Ln OK	Revenue Series 2018-A	dated 04-19-18 ----- Aa2
Upper Arlington Ohio OH	State Loan Program Revenue Series 2018-D	dated 04-10-18 ----- Aa2	Chambersburg Pa Area Sch Dist PA
Various Purpose Series 2018	dated 10-25-18 ----- *	Oregon St Business Dev Commn OR	General Obligation Series 2018
dated 12-19-18 ----- Aaa	Payne Cnty Okla Indpt Sch Dist OK	Recovery Zone Facility Series 2010-232	dated 12-04-18 ----- Aa3
Upper Arlington Ohio OH	Combined Purpose Building Series 2018	dated 12-08-10 ----- A1	Cheltenham Twp Pa PA
Various Purpose Series 2019	dated 07-01-18 ----- Aa3	Oregon St Hsg & Cmnty Svcs OR	General Obligation Series 2018
dated 01-08-19 ----- Aaa	Payne Cnty Okla Indpt Sch Dist OK	Mortgage Revenue Series 2018	dated 08-14-18 ----- Aa2
Upper Arlington Ohio City Sch OH	Combined Purpose General Obligation Series 2018	dated 06-05-18 ----- Aa2	Chester Cnty Pa PA
School Facilities Construction and Improvement Series 2018-B	dated 06-01-18 ----- Aa3	Oregon St Hsg & Cmnty Svcs OR	General Obligation Series 2018
dated 02-27-18 ----- Aa1	Tulsa Cnty Okla Indl Auth Hsg OK	Mortgage Revenue Series 2018-B	dated 05-31-18 ----- Aaa
Upper Arlington Ohio City Sch OH	Housing Revenue Series 2017	dated 06-05-18 ----- Aa2/VMIG1	Chester Cnty Pa Sch Auth Sch PA
School Facilities Construction and Improvement Series 2018-A	dated 04-01-17 ----- MIG1	Oregon St Hsg & Cmnty Svcs OR	School Lease Revenue Series 2018
dated 02-27-18 ----- Aa1	Tulsa Cnty Okla Indpt Sch Dist OK	Mortgage Revenue Series 2018-C	dated 07-25-18 ----- Aa3
Vermilion Ohio OH	Combined Purpose Series 2018	dated 09-25-18 ----- Aa2	Chester Upland Sch Dist Pa PA
General Obligation (Limited Tax)	dated 06-01-18 ----- Aa2	Oregon St Hsg & Cmnty Svcs OR	General Obligation Series 2018
Various Purpose Improvement Series 2018	Tulsa Okla Met Util Auth Util OK	Mortgage Revenue Series 2018-D	dated 07-17-18 ----- A2
dated 11-14-18 Municipal	Utility Revenue Series 2018-A	dated 12-19-18 ----- Aa2	Colonial Pa Sch Dist PA
Assurance Corporation ----- A1	dated 06-22-18 ----- Aa1	Oregon St Hsg & Cmnty Svcs OR	General Obligation Series 2018
Wayne Ohio Loc Sch Dist Warren OH		Mortgage Revenue Series 2018-E	dated 11-15-18 ----- Aaa
Classroom Facilities Unlimited Tax		dated 12-19-18 ----- Aa2/VMIG1	Colonial Pa Sch Dist PA
General Obligation Series 2018-A		Portland Ore OR	General Obligation Series 2018
dated 03-13-18 ----- Aa2		General Obligation Series 2018-A	dated 11-15-18 ----- Aaa
Wayne Ohio Loc Sch Dist Warren OH		dated 01-18-18 ----- Aaa	Colonial Pa Sch Dist PA
Classroom Facilities Unlimited Tax		Portland Ore OR	General Obligation Series 2018
General Obligation Series 2018-B		General Obligation Refunding Series 2018-B	dated 01-18-18 ----- A1
dated 04-04-18 ----- Aa2		dated 04-19-18 ----- Aaa	Conestoga Valley Sch Dist Pa PA
Westerville Ohio OH		Portland Ore OR	General Obligation Series 2018
General Obligation (Limited Tax)		Tax Anticipation Notes Series 2018	dated 11-15-18 ----- Aa2
Capital Facilities Series 2018		dated 07-19-18 ----- MIG1	Conewago Vy Sch Dist Pa PA
dated 08-07-18 ----- Aaa		Portland Ore OR	General Obligation Series 2018
Westerville Ohio City Sch Dist OH		Limited Tax Improvement Series 2018-A	dated 06-13-18 ----- Aa3
Certificates of Participation Series 2018		dated 11-01-18 ----- Aaa	Crawford Cnty Pa Indl Dev Auth PA
dated 10-25-18 ----- Aa2		Portland Ore Cmnty College OR	College Revenue Refunding Series 2018-A
		General Obligation Series 2018	dated 06-01-18 ----- Baa1
		dated 04-04-18 ----- Aa1	Crawford Cnty Pa Indl Dev Auth PA
		Portland Ore Cmnty College OR	College Revenue Refunding Series 2018-B
		Full Faith and Credit Pension Series 2018	dated 06-01-18 ----- Baa1
		dated 11-27-18 ----- Aa1	Delaware Riv Port Auth Pa & Nj PA
		Portland Ore Rev OR	Revenue Series 2018-A
		Limited Tax Revenue Series 2018-A	dated 12-18-18 ----- A2
		dated 06-28-18 ----- Aaa	Delaware Riv Port Auth Pa & Nj PA
		Portland Ore Rev OR	Revenue Refunding Series 2018-B
		Limited Tax Revenue Series 2018-B	dated 12-18-18 ----- A2
			Delaware Riv Port Auth Pa & Nj PA
			Revenue Series 2018-C
			dated 12-18-18 ----- A2
			Delaware Valley Pa Regl Fin Au PA

PENNSYLVANIA

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PENNSYLVANIA (cont'd)		Montgomery Cnty Pa Higher Ed & PA (cont'd)		Pennsylvania St Tpk Commn Oil PA (cont'd)		West Jefferson Hills Pa Sch PA (cont'd)	
Delaware Valley Pa Regl Fin Au PA (cont'd)		Thomas Jefferson University		Pennsylvania St Tpk Commn Tpk PA		General Obligation Series 2018	
Revenue Series 2018-A		Taxable Fixed Rate Revenue Series		Variable Rate Turnpike Revenue		dated 08-15-18	Aa2
dated 06-27-18	A1	2018-B		Series 2018 A-1		West Shore Pa Sch Dist PA	
Delaware Valley Pa Regl Fin Au PA		dated 05-03-18	A2	dated 06-28-18	A1	General Obligation Series 2018	
Revenue Series 2018-B		Montgomery Cnty Pa Higher Ed & PA		Turnpike Revenue Series 2018 A-2		dated 12-20-18	Aa3
dated 06-27-18	A1	Thomas Jefferson University		dated 06-28-18	A1	Whitemarsh Twp Pa PA	
Delaware Valley Pa Regl Fin Au PA		Variable Rate Revenue Series		Pennsylvania St Tpk Commn Tpk PA		General Obligation Series 2018	
Revenue Series 2018-C		2018-C		Turnpike Revenue Refunding Series		dated 09-25-18	Aaa
dated 06-27-18	A1	dated 05-03-18	A2	2019			
Delaware Valley Pa Regl Fin Au PA		Montgomery Cnty Pa Higher Ed & PA		dated 09-24-19	A1	PUERTO RICO	
Revenue Series 2018-D		Thomas Jefferson University		Pennsylvania St Tpk Commn Tpk PA		RHODE ISLAND	
dated 06-27-18	A1	Variable Rate Revenue Series		Series 2018-B		Cranston R I RI	
Delaware Valley Pa Regl Fin Au PA		2018-D		General Obligation Series 2018-A		dated 08-09-18	A1
Revenue Series 2018-E		dated 05-03-18	A2	Lincoln R I RI		General Obligation Refunding Series	
dated 06-27-18	A1	Newtown Twp Pa Mun Auth Gtd PA		2018-A		dated 09-25-18	Aa2
Downingtown Pa Area Sch Dist PA		Guaranteed Sewer Revenue Series		Lincoln R I RI		General Obligation Bond	
General Obligation Series 2018-A		2018		Anticipation Notes Series 2018-1		dated 09-25-18	MIG1
dated 12-18-18	Aaa	dated 11-05-18	Aa1	Rhode Island Health & Edl RI		Higher Education Facility Revenue	
Downingtown Pa Area Sch Dist PA		North Penn Pa Sch Dist PA		Series 2018		dated 09-25-18	A1
General Obligation Series 2018-B		General Obligation Series 2018		Rhode Island Health & Edl RI		University of Rhode Island Auxiliary	
dated 12-18-18	Aaa	dated 12-03-18	Aa1	Enterprise Revenue Issue Series		2018-B	
Downingtown Pa Area Sch Dist PA		Northampton Cnty Pa Gen Purp PA		dated 12-12-18	A1	Rhode Island Health & Edl RI	
General Obligation Series 2018-C		Hospital Revenue Series 2018-A		University of Rhode Island		Educational and General Revenue	
dated 12-18-18	Aaa	dated 06-06-18	A3	Issue Series 2018-A		dated 12-12-18	Aa3
Downingtown Pa Area Sch Dist PA		Northampton Cnty Pa Gen Purp PA		Rhode Island Hsg & Mtg Fin RI		Homeownership Opportunity Series	
General Obligation School Series		Hospital Revenue Series 2018-B		2018 69-A		dated 09-19-18	Aa1
2018-C		dated 06-06-18	A3	Homeownership Opportunity Series		2018 69-B	
dated 12-18-18	Aaa	Northampton Cnty Pa Gen Purp A PA		dated 09-19-18	Aa1	Homeownership Opportunity Series	
East Penn Pa Sch Dist PA		College Refunding Revenue Series		2018 69-T		dated 09-19-18	Aa1
General Obligation Series 2018		2018		dated 09-19-18	Aa1	Consolidated Capital Development	
dated 06-01-18	Aa2	dated 10-02-18	Aa3	Loan Series 2018-A		dated 04-18-18	Aa2
Eastern Lebanon Cnty Pa Sch Di PA		Northampton Pa Area Sch Dist PA		dated 04-18-18	A2	Rhode Island St & Providence RI	
General Obligation Series 2018-A		General Obligation Series 2018		Philadelphia Pa Wtr & Wastewtr PA		Consolidated Capital Development	
dated 10-11-18	A1	dated 06-13-18	Aa3	Water and Wastewater Revenue		Loan Series 2018-B	
Municipal Assurance Corporation		Northern Lehigh Pa Sch Dist PA		Series 2018-A		dated 04-18-18	Aa2
Easton Pa Area Sch Dist PA		General Obligation Notes Series		Phoenixville Pa Area Sch Dist PA		Rhode Island St & Providence RI	
General Obligation Notes Series		2018-A		General Obligation Series 2018		Lease Participation Certificate	
2018-A		dated 06-27-18 Build America		Series 2018		Series 2018-A	
dated 06-14-18	Aa2	Mutual Assurance Co.		dated 11-29-18	A2	dated 11-01-18	Aa3
Easton Pa Area Sch Dist PA		dated 06-27-18 Build America		Pittsburgh Pa Sch Dist PA		Rhode Island St & Providence RI	
General Obligation Notes Series		Mutual Assurance Co.		General Obligation Series 2018		Lease Participation Certificates	
2018-B		dated 06-27-18 Build America		Series 2018		Series 2018-B	
dated 06-14-18	Aa2	Mutual Assurance Co.		dated 11-29-18	Aa2	dated 11-01-18	Aa3
Geisinger Auth Pa Health Sys R PA		Ohara Twp Pa PA		Pocono Mtns Pa Indl Pk Auth PA		Rhode Island St Health & Edl RI	
Health System Revenue Series		General Obligation Series 2018		Hospital Revenue Series 2018-C		Revenue Series 2018-B	
2013-A		dated 12-18-18	Aa3	dated 10-03-18	A3	dated 06-13-18	Aa3
dated 10-30-13	Aa2/VMIG1	Owen J Roberts Sch Dist Pa PA		Seneca Vy Pa Sch Dist PA		Warren R I RI	
Glendale Vy Mun Auth Pa Swr & PA		General Obligation Series 2018		General Obligation Series 2018		General Obligation Series 2018-A	
Sewer and Water Revenue Series		dated 02-28-18	Aa1	dated 07-17-18	Aa2	dated 06-12-18	Aa3
2018		Pennsbury Pa Sch Dist PA		South Fayette Twp Pa Sch Dist PA			
dated 06-28-18	Ba1	General Obligation Series 2018		General Obligation Series 2018			
Hanover Pa Area Sch Dist Luzer PA		dated 05-04-18	Aa2	dated 08-21-18	Aa2		
General Obligation Series 2018-A		Pennsbury Pa Sch Dist PA		Spring-Ford Area Sch Dist Pa PA			
dated 01-30-18 Build America		General Obligation Series 2018-A		General Obligation Series 2018			
Mutual Assurance Co.		dated 06-01-18	Aa2	dated 06-01-18	Aa1		
A2		Pennsylvania Hsg Fin Agy PA		St Mary Hosp Auth Pa Health PA			
Hatboro Horsham Pa Sch Dist PA		Variable Rate Demand Obligations		Health System Revenue Series			
General Obligation Series 2018		Single Family Mortgage Revenue		2012-B			
dated 03-29-18	Aa1	Series 2006 93-B		dated 01-09-13	Aa3/WR		
Haverford Twp Pa PA		dated 05-24-06	Aa2/VMIG1	State College Pa Area Sch Dist PA			
General Obligation Series 2018		Pennsylvania Hsg Fin Agy PA		General Obligation Series 2018			
dated 10-22-18	Aa1	Variable Rate Demand Obligations		dated 04-18-18	Aa1		
Haverford Twp Pa Sch Dist PA		Single Family Mortgage Revenue		Swarthmore Boro Auth Pa PA			
General Obligation Series 2018		Series 2007 98-C		Swarthmore College Revenue Series			
dated 12-18-18	Aa3	dated 05-31-07	Aa2/VMIG1	2018			
Hempfield Twp Pa PA		Pennsylvania Hsg Fin Agy PA		dated 07-26-18	Aaa		
General Obligation Series 2018		Variable Rate Demand Obligations		Univ Pittsburgh Of The Comwlth PA			
dated 09-17-18	Aa2	Single Family Mortgage Revenue		Pitt Asset Notes Series 2018			
Highlands Pa Sch Dist PA		Series 2007 100-C		dated 08-30-18	Aa1		
General Obligation Notes Federally		dated 12-05-07	Aa2/VMIG1	Upper Darby Pa Sch Dist PA			
Taxable Series 2018		Pennsylvania Hsg Fin Agy PA		General Obligation Series 2018			
dated 06-21-18 Build America		Variable Rate Demand Obligations		dated 08-16-18 Municipal			
Mutual Assurance Co.		Single Family Mortgage Revenue		Assurance Corporation			
A3		Series 2018 126-A		dated 05-16-18	A1		
Horsham Twp Pa PA		dated 06-27-18	Aa2	Upper Dublin Pa Sch Dist PA			
General Obligation Series 2018		Pennsylvania Hsg Fin Agy PA		General Obligation Series 2018			
dated 05-23-18	Aa1	Single Family Mortgage Revenue		dated 11-14-18	Aa3		
Lancaster Cnty Pa PA		Series 2018 127-B		Upper Moreland Twp Pa Sch Dist PA			
General Obligation Series 2018		dated 06-27-18	Aa2	General Obligation Series 2018			
dated 03-21-18	Aa3	Pennsylvania Hsg Fin Agy PA		dated 02-27-18	Aa2		
Lancaster Pa PA		Variable Rate Demand Obligations		Upper Perkiomen Sch Dist Pa Mo PA			
General Obligation Series 2018		Single Family Mortgage Revenue		General Obligation Series 2018			
dated 08-23-18 Build America		Series 2018 127-A		dated 03-08-18	Aa2		
Mutual Assurance Co.		dated 09-24-18	Aa2	Upper Uwchlan Twp Pa PA			
A3		Pennsylvania Hsg Fin Agy PA		General Obligation Series 2019			
Lower Makefield Twp Pa PA		Variable Rate Demand Obligations		dated 01-09-19	Aa1		
General Obligation Series 2018		Single Family Mortgage Revenue		West Chester Pa Area Sch Dist PA			
dated 06-25-18	Aa1	Series 2018 127-B		General Obligation Series 2018			
Lower Merion Pa Sch Dist PA		dated 09-24-18	Aa2	dated 11-05-18	Aaa		
General Obligation Series 2009-A		Pennsylvania Hsg Fin Agy PA		West Jefferson Hills Pa Sch PA			
dated 02-19-09	Aaa/VMIG1	Variable Rate Demand Obligations					
Manheim Twp Pa Sch Dist PA		Single Family Mortgage Revenue					
General Obligation Series 2018-B		Series 2018 101-C					
dated 05-07-18	Aa2	dated 09-24-18	Aa2				
Manheim Twp Pa Sch Dist PA		Pennsylvania Hsg Fin Agy PA					
General Obligation Series 2018-A		Single Family Mortgage Revenue					
dated 05-07-18	Aa2	Series 2018 127-C					
Methacton Pa Sch Dist PA		dated 09-24-18	Aa2				
General Obligation Series 2018-A		Pennsylvania Hsg Fin Agy Spl PA					
dated 06-18-18	Aa2	Special Limited Obligation					
Methacton Pa Sch Dist PA		Multifamily Housing Development					
General Obligation Series 2018		Series 2018					
dated 06-18-18	Aa2	dated 07-01-18	Aaa				
Montgomery Cnty Pa PA		Pennsylvania St Higher Edl PA					
General Obligation Notes Series		Revenue Series 2001 I4					
2018-A		dated 12-06-01	WR/WR				
dated 06-14-18	Aaa	Pennsylvania St Higher Edl PA					
Montgomery Cnty Pa PA		Revenue Series 2018-A					
General Obligation Notes Series		dated 10-17-18	Aa1				
2018-B		Pennsylvania St Tpk Commn Oil PA					
dated 06-14-18	Aaa	Oil Franchise Tax Senior Revenue					
Montgomery Cnty Pa Higher Ed & PA		Series 2018-A					
Thomas Jefferson University Fixed		dated 06-05-18	Aa3				
Rate Revenue Series 2018-A		Pennsylvania St Tpk Commn Oil PA					
dated 05-03-18	A2	Oil Franchise Tax Subordinated					
Montgomery Cnty Pa Higher Ed & PA		Revenue Series 2018-B					

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SOUTH CAROLINA (cont'd)	
Colleton Cnty S C Sch Dist SC General Obligation Series 2018-C dated 10-18-18	Aa1
Columbia S C Stormwater Sys SC Stormwater System Revenue Series 2018 dated 12-19-18	Aa2
Columbia S C Wtrwks & Swr Sys SC Waterworks and Sewer System Revenue Series 2018 dated 06-21-18	Aa1
Darlington Cnty S C Sch Dist SC General Obligation Series 2018 dated 04-26-18	Aa1
Florence Cnty S C Sch Dist SC General Obligation Series 2018 dated 05-30-18	Aa1
Georgetown Cnty S C Sch Dist SC General Obligation Series 2018-A dated 06-07-18	Aa1
Georgetown Cnty S C Sch Dist SC General Obligation Bond Anticipation Notes Series 2018 dated 06-20-18	MIG1
Greenville Cnty S C Sch Dist SC General Obligation Series 2018-C dated 09-26-18	Aa1
Kershaw Cnty S C Sch Dist SC General Obligation Series 2018-A dated 02-07-18	Aa1
Lexington S C Wtrwks & Swr Sys SC Combined Waterworks and Sewer System Revenue Series 2018-A dated 05-30-18	Aa3
Lexington S C Wtrwks & Swr Sys SC Combined Waterworks and Sewer System Revenue Bond Anticipation Series 2018 dated 11-29-18	MIG1
Myrtle Beach S C Tax Increment SC Tax Increment Revenue Series 2018 dated 01-03-19	A2
Oconee Cnty S C Sch Dist SC General Obligation Series 2018-A dated 03-20-18	Aa1
Patriots Energy Group Fing Agy SC Gas Supply Revenue Series 2018-A dated 08-16-18	Aa2
Patriots Energy Group Fing Agy SC Gas Supply Revenue Series 2018-B dated 08-16-18	Aa2
Renewable Wtr Res S C Swr Sys SC Sewer System Revenue Series 2018-A dated 10-11-18	Aa1
Richland Cnty S C SC General Obligation Bond Anticipation Notes Series 2018 dated 02-28-18	MIG1
Richland Cnty S C SC General Obligation Series 2018-A dated 09-11-18	Aaa
Richland Cnty S C Sch Dist SC General Obligation Series 2018 dated 06-12-18	Aa1
Richland Cnty S C Sch Dist No SC General Obligation Series 2018 dated 04-26-18	Aa1
Saxe Gotha-Lexington Pub Facs SC Revenue Bond Anticipation Notes Series 2018 dated 03-22-18	MIG1
Saxe Gotha-Lexington Pub Facs SC Revenue Bond Anticipation Notes Series 2018 dated 05-09-18	MIG1
South Carolina Assn SC Certificates of Participation Series 2018-A dated 05-16-18	Aa1
South Carolina Assn SC Certificates of Participation Series 2018-B dated 08-09-18	Aa1
South Carolina Assn SC Taxable Certificates of Participation Series 2018-C dated 09-27-18	Aa1
South Carolina Assn SC Certificates of Participation Series 2018-D dated 09-27-18	Aa1
South Carolina Assn SC Certificates of Participation Series 2018-D dated 09-27-18	Aa1
South Carolina Jobs-Economic SC Hospital Revenue Series 2018-A dated 12-05-18	A2
South Carolina Jobs-Economic SC Variable Rate Demand Hospital Revenue Series 2018-B dated 12-05-18	Aa1/VMIG1
South Carolina Jobs-Economic SC Hospital Revenue Series 2018-C dated 12-05-18	A2
South Carolina Jobs-Economic SC Educational Facilities Revenue Series 2018-A dated 12-20-18	Ba1
South Carolina Jobs-Economic SC Educational Facilities Revenue Series 2018-B dated 12-20-18	Ba1

South Carolina Jobs-Economic D SC Economic Development Revenue Notes Series 2018-A dated 05-30-18	MIG3
South Carolina Jobs-Economic D SC Taxable Economic Development Revenue Notes Series 2018-B dated 05-30-18	MIG3
South Carolina Jobs-Economic D SC Custodial Receipts Economic Development Revenue Series 2018-086 dated 09-26-18	Baa1
South Carolina Jobs-Economic D SC Custodial Receipts Economic Development Revenue Series 2018-087 dated 09-26-18	Baa1
South Carolina St Hsg Fin & De SC Mortgage Revenue Series 2018-A dated 08-14-18	Aaa
South Carolina St Ports Auth P SC Revenue Series 2018 dated 06-06-18	A1
Spartanburg Cnty S C Sch Dist SC Special Obligation Series 2018 dated 03-29-18	Aa3
Spartanburg Cnty S C Sch Dist SC General Obligation Series 2018-B dated 08-30-18	Aa1
Spartanburg Cnty S C Sch Dist SC General Obligation Bond Anticipation Notes Series 2018 dated 11-15-18	MIG1
Spartanburg Cnty S C Sch Dist SC General Obligation Series 2018-A dated 03-29-18	Aa1
Spartanburg Cnty S C Sch Dist SC General Obligation Series 2018 dated 06-28-18	Aa1
Spartanburg Cnty S C Sch Dist SC General Obligation Series 2018 dated 09-11-18	Aa1
Spartanburg Cnty S C Sch Dist SC General Obligation Bond Anticipation Notes Series 2018 dated 09-25-18	MIG1
Sullivans Island Town Of SC Installment Purchase Revenue Series 2018 dated 08-01-18	Aa2
West Columbia S C Wtr & Swr Re SC Water and Sewer System Improvement Revenue Series 2018 dated 12-20-18	Aa3
York Cnty S C Sch Dist No 4 SC General Obligation Series 2018-A dated 05-31-18	Aa1
York Cnty S C Sch Dist No 4 SC General Obligation Series 2018-B dated 09-26-18	Aa1

SOUTH DAKOTA

Hearland Consumers Pwr Dist S SD Electric System Taxable Revenue Series 2018 dated 12-06-18	A2
Sioux Falls S D Sales Tax Rev SD Sales Tax Revenue Refunding Series 2018-A dated 03-27-18	Aa2
Sioux Falls S D Sales Tax Rev SD Taxable Sales Tax Revenue Series 2018-B dated 05-02-18	Aa2
South Dakota Conservancy Dist SD State Revolving Fund Program Series 2018 dated 12-19-18	Aaa
South Dakota Hsg Dev Auth SD Homeownership Mortgage Series 2018-A dated 06-19-18	Aaa
South Dakota Hsg Dev Auth SD Housing Revenue Series 2018-B dated 12-18-18	Aaa
South Dakota St Bldg Auth Rev SD Revenue Series 2018-A dated 12-27-18	Aa1

TENNESSEE

Anderson Cnty Tenn TN Rural Elementary School Refunding Series 2018-A dated 03-08-18	Aa2
Anderson Cnty Tenn TN Rural High School Refunding Series 2018-B dated 03-08-18	Aa2
Bartlett Tenn TN General Obligation Public Improvement Series 2018 dated 10-18-18	Aa1
Cleveland Tenn TN General Obligation Series 2018 dated 07-24-18	Aa3
Cleveland Tenn TN General Obligation Series 2018-B dated 12-07-18	Aa3
Greenville Tenn Health & Edl TN Hospital Revenue Series 2018-A dated 06-06-18	Baa1

Hamilton Cnty Tenn TN General Obligation Series 2018-A dated 03-29-18	Aaa
Hamilton Cnty Tenn TN General Obligation Refunding Series 2018-B dated 03-29-18	Aaa
Jackson Tenn Hosp Rev TN Hospital Revenue Series 2018-A dated 11-20-18	A2
Jackson Tenn Hosp Rev TN Taxable Hospital Revenue Series 2018-B dated 11-20-18	A2
Kingsport Tenn TN General Obligation Improvement Series 2018-A dated 09-28-18	Aa2
Kingsport Tenn TN General Obligation Improvement Series 2018-B dated 09-28-18	Aa2
Kingsport Tenn TN General Obligation Improvement Series 2018-C dated 09-28-18	Aa2
Knox Cnty Tenn TN General Obligation Series 2018 dated 07-24-18	Aa1
Knoxville Tenn TN General Obligation Series 2018 dated 06-28-18	Aa1
Knoxville Tenn Elec Rev TN Electric System Revenue Series 2018-JJ dated 09-14-18	Aa2
Knoxville Tenn Gas Rev TN Gas System Revenue Series 2018-Y dated 09-14-18	Aa2
Knoxville Tenn Waste Wtr Sys TN Wastewater System Revenue Series 2018 dated 09-14-18	Aa2
Knoxville Tenn Wtr Rev TN Water System Revenue Series 2018-HH dated 09-14-18	Aa1
Lexington Tenn Elec Rev TN Electric System Revenue Series 2018 dated 05-22-18	Aa3
Lincoln Cnty Tenn TN General Obligation School Series 2018 dated 11-20-18	Aa3
Loudon Cnty Tenn TN General Obligation Series 2018 dated 11-30-18	Aa2
Madison Cnty Tenn TN General Obligation Series 2018 dated 05-23-18	Aa2
Madison Cnty Tenn TN General Obligation Series 2018-A dated 12-20-18	Aa2
Maryville Tenn TN General Obligation Series 2018 dated 06-01-18	Aa3
Mauzy Cnty Tenn TN General Obligation School Series 2018 dated 09-27-18	Aa2
Memphis Tenn TN General Improvement Series 2018 dated 05-01-18	Aa2
Memphis Tenn San Sew Sys Rev TN Sanitary Sewerage System Revenue and Revenue Refunding Series 2018 dated 11-01-18	Aa2
Metropolitan Govt Nashville & TN General Obligation Improvement Series 2018 dated 10-25-18	Aa2
Morristown Tenn TN General Obligation Series 2018 dated 10-24-18	Aa3
Murfreesboro Tenn TN General Obligation Series 2018 dated 04-10-18	Aa1
Putnam Cnty Tenn TN General Obligation Refunding Series 2018 dated 02-09-18	Aa2
Rutherford Cnty Tenn TN General Obligation School Series 2018 dated 08-30-18	Aa1
Sevier Cnty Tenn TN General Obligation Refunding Series 2018-A dated 06-29-18	Aa2
Sevier Cnty Tenn TN General Obligation Series 2018-B dated 06-29-18	Aa2
Sevierville Tenn TN General Obligation Refunding Series 2018 dated 05-31-18	Aa3
Springfield Tenn TN General Obligation Public Improvement Series 2018 dated 05-23-18	Aa3
Tennessee Energy Acquisition C TN Gas Project Revenue Series 2018 dated 08-24-18	A3

Tennessee Hsg Dev Agy TN Residential Finance Program Series Issue 2018-1 dated 03-29-18	Aa1
Tennessee Hsg Dev Agy TN Residential Finance Program Series Issue 2018-2 dated 06-12-18	Aa1
Tennessee Hsg Dev Agy TN Residential Finance Program Series 2018-3 dated 09-06-18	Aa1
Tennessee Hsg Dev Agy TN Residential Finance Program Series 2018-4 dated 11-15-18	Aa1
Tennessee St TN General Obligation Series 2018-A dated 05-03-18	Aaa
Tennessee St TN General Obligation Refunding Series 2018-B dated 05-03-18	Aaa
Tri Cities Tenn Arpt Auth Rev TN Aerospace Park Series 2018 dated 03-29-18	Aa2
Williamson Cnty Tenn TN General Obligation Public Improvement and School Series 2018 dated 10-30-18	Aaa
Williamson Cnty Tenn TN County District School Series 2018 dated 10-30-18	Aaa

TEXAS

Addison Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 12-01-18	Aaa
Alamo Heights Tex Indpt Sch TX Variable Rate Unlimited Tax School Building Series 2018-B dated 05-15-18	Aaa
Alamo Heights Tex Indpt Sch TX Unlimited Tax School Building Series 2018-A dated 05-15-18	Aaa
Aldine Tex Indpt Sch Dist TX Unlimited Tax School Building Series 2018 dated 07-15-18	Aaa
Alief Tex Indpt Sch Dist TX Unlimited Tax School Building Series 2018 dated 04-01-18	Aaa
Allen Tex TX General Obligation Series 2018 dated 07-15-18	Aaa
Allen Tex Indpt Sch Dist TX Unlimited Tax Refunding Series 2018 dated 11-15-18	Aaa
Alvin Tex Cmnty College Dist TX Maintenance Tax Notes Series 2018 dated 08-01-18	Aa3
Amarillo Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 06-15-18	Aa1
Amarillo Tex TX General Obligation Series 2018 dated 06-15-18	Aa1
Amarillo Tex Indpt Sch Dist TX Unlimited Tax School Building Series 2018 dated 01-15-18	Aaa
Amarillo Tex Indpt Sch Dist TX Unlimited Tax School Building Series 2018-A dated 02-15-18	Aaa
Amarillo Tex Indpt Sch Dist TX Unlimited Tax School Building Series 2018-B dated 05-01-18	Aaa
Angleton Tex Indpt Sch Dist TX Unlimited Tax Refunding Series 2018 dated 11-01-18	Aaa
Angleton Tex Indpt Sch Dist TX Unlimited Tax Refunding Series 2018-A dated 12-01-18	Aaa
Arlington Tex TX Permanent Improvement Series 2018 dated 05-15-18	Aa1
Arlington Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 05-15-18	Aa1
Arlington Tex Indpt Sch Dist TX School Building Series 2018 dated 07-01-18	Aaa
Arlington Tex Mun Drain Util TX Municipal Drainage Utility System Revenue Series 2018 dated 06-01-18	Aa1
Arlington Tex Spl Tax Rev TX Senior Lien Special Tax Revenue Series 2018-A	

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TEXAS (cont'd)	Buna Tex Cons Indpnt Sch Dist TX (cont'd)	Corpus Christi Tex Indpnt Sch D TX (cont'd)	Frisco Tex Indpnt Sch Dist TX
Arlington Tex Spl Tax Rev TX (cont'd)	Maintenance Tax Notes Series 2018 dated 06-01-18 ----- A2	Unlimited Tax School Building Series 2018 dated 08-15-18 ----- Aaa	Unlimited Tax School Building Series 2018 dated 04-01-18 ----- Aaa
dated 03-01-18 Assured Guaranty Municipal Corp (AGM) A1	Burleson Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 05-16-18 ----- Aa3	Coriscana Tex TX General Obligation Refunding and Improvement Series 2018 dated 05-08-18 ----- A1	Gainesville Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 02-15-18 ----- Aa3
Arlington Tex Spl Tax Rev TX Senior Lien Special Tax Revenue Taxable Series 2018-B dated 03-01-18 ----- A1	Burleson Tex Indpnt Sch Dist TX Fixed Rate Unlimited Tax School Building Series 2018 dated 07-01-18 ----- Aaa	Coriscana Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 05-08-18 ----- A1	Gainesville Tex Hosp Dist TX Limited Tax Refunding Taxable Series 2018-A dated 12-20-18 ----- Ba1
Arlington Tex Spl Tax Rev TX Subordinate Lien Special Tax Revenue Series 2018-C dated 03-01-18 Build America Mutual Assurance Co. ----- A3	Burleson Tex Indpnt Sch Dist TX Variable Rate Unlimited Tax School Building Series 2018 dated 07-01-18 ----- Aaa	Crowley Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 09-01-18 ----- Aaa	Galena Pk Tex Indpnt Sch Dist TX Unlimited Tax School Building and Refunding Series 2018 dated 04-15-18 ----- Aaa
Arlington Tex Wtr & Wastewater TX Water & Sewer Revenue Series 2018-A dated 04-01-18 ----- Aa1	Camino Real Community Mhmr Cen TX Renovation and Refunding Revenue Series 2018 dated 07-24-18 ----- Aa3	Cypress-Fairbanks Tex Indpnt TX Variable Rate Unlimited Tax School Building Series 2015 B-1 dated 11-01-15 ----- Aaa	Galveston Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 08-01-18 ----- Aaa
Arlington Tex Wtr & Wastewater TX Water and Wastewater System Revenue Series 2018-A dated 06-01-18 ----- Aa1	Cedar Hill Tex TX General Obligation Series 2018 dated 03-29-18 ----- Aa2	Cypress-Fairbanks Tex Indpnt TX Variable Rate Unlimited Tax School Building Series 2015 B-2 dated 11-01-15 ----- Aaa	Garland Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 07-01-18 ----- Aaa
Aubrey Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 02-01-18 ----- Aaa	Cedar Hill Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 03-29-18 ----- Aa2	Cypress-Fairbanks Tex Indpnt TX Variable Rate Unlimited Tax School Building Series 2017 A-1 dated 10-01-17 ----- Aaa	Garland Tex Indpnt Sch Dist TX Unlimited Tax Refunding Series 2019 dated 01-01-19 ----- Aaa
Austin Tex TX Public Improvement Series 2018 dated 10-03-18 ----- Aaa	Celina Tex TX General Obligation Refunding Series 2018 dated 08-01-18 ----- Aa3	Cypress-Fairbanks Tex Indpnt TX Unlimited Tax School Building Series 2018 dated 10-01-18 ----- Aaa	Georgetown Tex Indpnt Sch Dist TX Unlimited Tax Refunding Series 2012 dated 01-15-12 ----- Aa1
Austin Tex TX Certificates of Obligation Series 2018 dated 10-03-18 ----- Aaa	Celina Tex TX Tax and Waterworks and Sewer System (Limited Pledge) Revenue Series 2018 dated 08-01-18 ----- Aa3	DeCATUR Tex Indpnt Sch Dist TX Unlimited Tax Refunding Series 2018 dated 06-01-18 ----- Aa3	Grapevine 4b Economic Dev Corp TX Sales Tax Revenue Refunding Taxable Series 2018 dated 04-15-18 ----- Aa3
Austin Tex TX Public Property Finance Contractual Obligation Series 2018 dated 10-03-18 ----- Aaa	Celina Tex TX Unlimited Tax School Building Series 2018 dated 06-01-18 ----- Aaa	Deer Park Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 03-07-18 ----- Aaa	Grapevine Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 04-15-18 ----- Aa2
Austin Tex TX Public Improvement Taxable Series 2018 dated 10-03-18 ----- Aaa	Central Tex Regl Mobility Auth TX Senior Lien Revenue Series 2018 dated 11-01-18 ----- Baa1	Deer Park Tex Indpnt Sch Dist TX Variable Rate Unlimited Tax School Building Series 2018 dated 03-26-18 ----- Aaa	Grayson Cnty Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 09-15-18 ----- Aa2
Austin Tex Cmnty College Dist TX Lease Revenue Series 2018-A dated 02-01-18 ----- Aa2	Central Tex Regl Mobility Auth TX Subordinate Lien Revenue Bond Anticipation Notes Series 2018 dated 11-01-18 ----- Baa2	Del Mar Tex College Dist TX Limited Tax Series 2018-A dated 07-15-18 ----- Aa2	Gregory Portland Tex Indpnt Sch TX Unlimited Tax School Building Series 2018-A dated 07-15-18 ----- Aaa
Austin Tex Cmnty College Dist TX Lease Revenue Taxable Series 2018-B dated 02-01-18 ----- Aa2	Chambers Cnty Tex Impt Dist No TX Unlimited Tax Road Series 2018 dated 11-01-18 ----- A2	Denton Cnty Tex Fresh Wtr Supp TX Unlimited Tax Utility System Refunding Series 2018 dated 11-01-18 ----- A2	Hardin & Jefferson Tex Indpnt S TX Unlimited Tax Refunding Series 2018 dated 10-01-18 ----- Aaa
Austin Tex Cmnty College Dist TX Limited Tax Series 2018 dated 08-01-18 ----- Aa1	City Of San Antonio Texas TX Water System Junior Lien Revenue and Refunding Series 2018-A dated 05-01-18 ----- Aa2	Denton Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 08-15-18 ----- *	Harris Cnty Tex TX Toll Road Senior Lien Revenue Refunding Series 2012-B dated 08-09-12 ----- Aa2
Austin Tex Wtr & Wastewater TX Water & Wastewater System Variable Rate Revenue Refunding Series 2008 dated 05-15-08 ----- Aa1/VMIG1	City Of San Antonio Texas TX General Obligation Junior Lien Series 2018-B dated 04-01-18 ----- Aa2	Dripping Springs Tex Indpnt Sch TX Unlimited Tax School Building Series 2018 dated 10-01-18 ----- Aaa	Harris Cnty Tex Met Tran Auth TX Sales and Use Tax Contractual Obligations Series 2018 dated 12-20-18 ----- Aa2
Barbers Hill Tex Indpnt Sch Dis TX Unlimited Tax School Building Series 2018 dated 04-01-18 ----- Aaa	Clear Creek Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 03-15-18 ----- Aaa	East Bernard Tex Indpnt Sch Dis TX Unlimited Tax School Building Series 2018 dated 06-01-18 ----- Aaa	Harris Cnty Tex Mun Util Dist TX Unlimited Tax Series 2018 dated 02-01-18 Assured Guaranty Municipal Corp (AGM) A2
Barbers Hill Tex Indpnt Sch Dis TX Unlimited Tax Refunding Series 2018 dated 11-01-18 ----- Aa2	Clear Lake City Tex Wtr Auth TX Waterworks & Sewer System Combination Unlimited Tax & Revenue Series 2018 dated 12-01-18 ----- Aa3	El Paso Tex Indpnt Sch Dist TX Unlimited Tax Refunding Series 2018 dated 05-15-18 ----- Aaa	Harris Cnty Tex Mun Util Dist TX Unlimited Tax Series 2018 dated 05-01-18 ----- Baa2
Bastrop Cnty Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 07-01-18 ----- Aa2	Cleveland Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018-A dated 12-01-18 ----- Aaa	El Paso Tex Indpnt Sch Dist TX Lease Revenue Series 2018 dated 10-01-18 ----- Aa3	Harris Cnty Tex Mun Util Dist TX Unlimited Tax Park Series 2018 dated 09-01-18 Build America Mutual Assurance Co. ----- A2
Baytown Area Wtr Auth Tex Wtr TX Water Supply Contract Revenue Series 2018 dated 06-01-18 ----- Aa3	Cnp Util Dist Tex TX Unlimited Tax Series 2018 dated 04-01-18 Build America Mutual Assurance Co. ----- A1	Eulless Tex TX Tax and Waterworks and Sewer System (Limited Pledge) Revenue Series 2018 dated 03-01-18 ----- Aa2	Harris Cnty Tex Mun Util Dist TX Taxable Contract Revenue Series 2018 dated 10-01-18 Assured Guaranty Municipal Corp (AGM) A2
Beaumont Tex TX Certificates of Obligation Series 2018 dated 07-01-18 ----- Aa2	Coldspring-Oakhurst Tex Cons TX Unlimited Tax School Building Series 2018 dated 01-01-18 ----- Aaa	Fort Bend Cnty Tex TX Unlimited Tax Road and Refunding Series 2018 dated 02-01-18 ----- Aa1	Harris Cnty Tex Mun Util Dist TX Unlimited Tax Series 2018 dated 11-01-18 Build America Mutual Assurance Co. ----- A2
Bexar Cnty Tex TX Combination Tax And Revenue Certificates of Obligation Series 2018 dated 12-01-18 ----- Aaa	College Station Tex TX Certificates of Obligation Series 2018 dated 06-01-18 ----- Aa1	Fort Bend Cnty Tex Mun Util TX Unlimited Tax Series 2018 dated 12-01-18 Build America Mutual Assurance Co. ----- A3	Harris Cnty Tex Mun Util Dist TX Unlimited Tax Series 2018-A dated 12-01-18 ----- Baa2
Bexar Cnty Tex Hosp Dist TX Certificates of Obligation Series 2018 dated 04-15-18 ----- Aa1	Collin Cnty Tex Cmnty College TX Limited Tax Series 2018 dated 03-01-18 ----- Aaa	Fort Bend Cnty Tex Mun Util Di TX Unlimited Tax Series 2018 dated 08-01-18 Assured Guaranty Municipal Corp (AGM) A2	Harris Cnty Tex Mun Util Dist TX Unlimited Tax Series 2018-A dated 07-01-18 ----- A3
Brazoria Cnty Tex TX Certificates Of Obligation Series 2018 dated 08-01-18 ----- Aa1	Comal Cnty Tex TX Limited Tax General Obligation Series 2018 dated 05-01-18 ----- Aa1	Fort Worth Tex TX General Obligation General Purpose Series 2018 dated 06-01-18 ----- Aa3	Harris Cnty Tex Toll Rd Rev TX Toll Road Senior Lien Revenue and Refunding Series 2018-A dated 02-28-18 ----- Aa2
Brazoria Cnty Tex TX Unlimited Tax Refunding Series 2018 dated 08-01-18 ----- Aa1	Comal Cnty Tex TX Combination Tax and Revenue Certificates of Obligation Series 2018 dated 11-01-18 ----- Aa1	Fort Worth Tex TX Tax Notes Series 2018 dated 06-01-18 ----- Aa3	Harris-Montgomery Cntys Mun TX Unlimited Tax Series 2018 dated 09-01-18 ----- Aa3
Brazosport Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 10-01-18 ----- Aaa	Conroe Tex TX Limited Tax Refunding Series 2018 dated 05-01-18 ----- Aa1	Fort Worth Tex Indpnt Sch Dist TX Unlimited Tax School Building Series 2018 dated 04-01-18 ----- Aaa	Hays Cnty Tex Mun Util Dist No TX Unlimited Tax Series 2018 dated 04-01-18 Build America Mutual Assurance Co. ----- Baa3
Bridge City Tex TX Tax & Waterworks & Sanitary Sewer System Subordinate Lien Series 2018 dated 07-01-18 ----- Baa1	Conroe Tex TX Certificates of Obligation Series 2018-A dated 11-01-18 ----- Aa1	Fort Worth Tex Wtr & Swr Rev TX Water and Sewer System Revenue Series 2018 dated 05-15-18 ----- Aa1	Hays Cnty Tex Wtr Ctl & Impt TX Unlimited Tax Road Series 2018 dated 05-01-18 Assured Guaranty Municipal Corp (AGM) A2
Brownsville Tex TX Combination Tax & Airport Revenue Certificates of Obligation Series 2018 dated 09-15-18 ----- Aa3	Conroe Tex TX Certificates of Obligation Series 2018-B dated 11-01-18 ----- Aa1	Frisco Tex TX General Obligation Series 2018 dated 06-01-18 ----- Aaa	Hays Tex Cons Indpnt Sch Dist TX Unlimited Tax School Building Series 2018-A dated 08-01-18 ----- Aaa
Brownsville Tex Indpnt Sch Dist TX Unlimited Tax Refunding Series 2018 dated 06-15-18 ----- Aaa	Coppell Tex TX Combination Tax and Limited Surplus Revenue Certificates Series 2018 dated 07-15-18 ----- Aaa	Frisco Tex TX Combination Tax and Surplus Revenue Certificates of Obligation Series 2018 dated 06-01-18 ----- Aaa	Hays Tex Cons Indpnt Sch Dist TX Variable Rate Unlimited Tax School Building Series 2018-B dated 08-01-18 ----- Aaa
Buna Tex Cons Indpnt Sch Dist TX	Corpus Christi Tex Indpnt Sch D TX		Hidalgo Cnty Tex TX

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TEXAS (cont'd)			Midlothian Tex Indpt Sch Dist TX (cont'd)		Nueces Cnty Tex TX (cont'd)
Hidalgo Cnty Tex TX (cont'd)			Variable Rate Unlimited Tax Schoolhouse Series 2014-A		General Obligation Refunding Taxable Series 2018
Limited Tax Refunding Taxable Series 2018-C			dated 04-15-14	Aaa	dated 09-15-18
dated 09-15-18		Aa2	Lamar Tex Cons Indpt Sch Dist TX		Pasadena Tex Indpt Sch Dist TX
Hidalgo Cnty Tex TX			Unlimited Tax Schoolhouse Series 2018		Unlimited Tax School Building Series 2018
Certificates of Obligation Series 2018-A			dated 07-15-18	Aaa	dated 02-01-18
dated 09-15-18		Aa2	Laredo Tex TX		Pearland Tex TX
Hidalgo Cnty Tex TX			General Obligation Refunding Series 2018		Certificates of Obligation Series 2018
Certificates of Obligation Series 2018-B			dated 07-15-18	Aa2	dated 09-01-18
dated 09-15-18		Aa2	Laredo Tex TX		Pearland Tex TX
Highland Park Tex Indpt Sch TX			Combination Tax and Revenue Certificates of Obligation Series 2018		Permanent Improvement Series 2018
Unlimited Tax School Building Series 2018			dated 12-01-18	Aa2	dated 09-01-18
dated 03-01-18		Aaa	Laredo Tex TX		Pearland Tex Wtrwks & Swr Sys TX
Houston Tex TX			Public Property Finance Contractual Obligation Series 2018		Water and Sewer System Revenue Series 2018-B
Tax and Revenue Anticipation Notes Series 2018			dated 12-01-18	Aa2	dated 09-01-18
dated 07-11-18		MIG1	League City Tex TX		Plano Tex Indpt Sch Dist TX
Houston Tex Arpt Sys Rev TX			Combination Tax and Revenue Certificates of Obligation Series 2018		Unlimited Tax School Building Series 2018
Subordinate Lien Revenue and Refunding Series 2018-A			dated 09-01-18	Aa1	dated 09-15-18
dated 03-20-18		A1	League City Tex TX		Pleasant Grove Indpt Sch Dist TX
Houston Tex Arpt Sys Rev TX			Combination Tax and Revenue Certificates of Obligation Series 2018		Unlimited Tax School Building Series 2018
Subordinate Lien Revenue and Refunding Series 2018-B			dated 10-01-18	Aa1	dated 07-01-18
dated 03-20-18		A1	Leander Tex TX		Port Corpus Christi Auth Tex TX
Houston Tex Arpt Sys Rev TX			General Obligation Refunding Series 2018		Senior Lien Revenue Series 2018-B
Subordinate Lien Revenue Refunding Series 2018-D			dated 05-15-18	Aa2	dated 08-01-18
dated 08-02-18		A1	Leander Tex TX		Port Corpus Christi Auth Tex TX
Houston Tex Indpt Sch Dist TX			General Obligation Series 2018		Senior Lien Revenue Series 2018-A
Variable Rate Limited Tax Refunding Series 2012			dated 10-01-18	Aa2	dated 08-01-18
dated 05-15-12		Aaa	Leander Tex TX		Port Houston Auth Tex Harris C TX
Houston Tex Indpt Sch Dist TX			Combination Tax and Revenue Certificates of Obligation Series 2018-A		Unlimited Tax Refunding Series 2018-A
Variable Rate Limited Tax Schoolhouse Series 2014 A-1B			dated 10-01-18	Aa2	dated 07-18-18
dated 09-10-14		Aaa	Leander Tex TX		Port Port Arthur Tex Nav Dist TX
Houston Tex Indpt Sch Dist TX			Combination Tax and Revenue Certificates of Obligation Series 2018-B		Exempt Facilities Revenue Series 2018
Variable Rate Limited Tax Schoolhouse Series 2013-B			dated 10-01-18	Aa2	dated 12-20-18
dated 02-01-13		Aaa	Leander Tex TX		Port Port Arthur Tex Nav Dist TX
Houston Tex Indpt Sch Dist TX			Combination Tax and Revenue Certificates of Obligation Series 2018-B		Environmental Facilities Revenue Series 2010-D
Maintenance Tax Notes Series 2018			dated 10-01-18	Aa2	dated 11-09-10
dated 06-27-18		Aaa	Lovejoy Indpt Sch Dist Tex TX		Port Port Arthur Tex Nav Dist TX
Houston Tex Indpt Sch Dist TX			Unlimited Tax School Building and Refunding Series 2018		Environmental Facilities Revenue Series 2010-E
Limited Tax Schoolhouse Series 2018			dated 01-15-18	Aaa	dated 11-09-10
dated 06-01-18		Aaa	Lubbock Tex Elec Lt & Pwr Sys TX		Presidential Glen Mun Util TX
Houston Tex Util Sys Rev TX			Electric Light and Power System Revenue Series 2018		Unlimited Tax Series 2018
First Lien Revenue Refunding Series 2012-B			dated 08-01-18	A1	dated 08-28-18
dated 06-01-12		Aa2/VMIG1	Lufkin Tex Indpt Sch Dist TX		Assured Guaranty Municipal Corp (AGM) A2
Houston Tex Util Sys Rev TX			Unlimited Tax School Building and Refunding Series 2018		Princeton Tex Indpt Sch Dist TX
Combined Utility System First Lien Revenue Refunding Series 2018-C			dated 08-01-18	Aaa	Unlimited Tax School Building Series 2018
dated 08-01-18		Aa2	Mansfield Tex TX		dated 08-01-18
Houston Tex Util Sys Rev TX			Combination Tax and Revenue Certificates of Obligation Series 2018		Prosper Tex TX
Combined Utility System First Lien Revenue Refunding Series 2018-D			dated 01-15-18	Aa2	General Obligation Series 2018
dated 08-15-18		Aa2	Mansfield Tex TX		dated 06-15-18
Houston Tex Util Sys Rev TX			Combination Tax and Revenue Certificates of Obligation Series 2019		Prosper Tex TX
Combined Utility System First Lien Revenue Refunding Taxable Series 2018-E			dated 12-01-18	Aa2	Combination Tax and Surplus Revenue Certificates of Obligation Series 2018
dated 08-15-18		Aa2	Mansfield Tex Economic Dev TX		dated 06-15-18
Huffman Tex Indpt Sch Dist TX			Sales Tax Revenue Taxable Series 2018		Prosper Tex Indpt Sch Dist TX
Unlimited Tax School Building Series 2018			dated 01-15-18	Aa3	Unlimited Tax School Building Series 2018
dated 02-01-18		Aaa	Mansfield Tex Pk Facs Dev TX		dated 04-01-18
Humble Tex Indpt Sch Dist TX			Sales Tax Revenue Taxable Series 2018		Aaa
Unlimited Tax School Building Series 2018			dated 01-15-18	Aa3	Rice Tex Cons Indpt Sch Dist TX
dated 08-01-18		Aaa	Mansfield Tex Pk Facs Dev TX		Unlimited Tax School Building Series 2018
Irving Tex TX			Sales Tax Revenue Taxable Series 2018		Richardson Tex TX
General Obligation Series 2018			dated 01-15-18	Aa3	General Obligation Series 2018
dated 07-05-18		Aaa	Mc Kinney Tex TX		dated 04-25-18
Irving Tex TX			General Obligation Series 2018		Richardson Tex TX
Tax Notes Series 2018-A			dated 09-01-18	Aaa	Combination Tax and Revenue Certificates of Obligation Series 2018
dated 07-05-18		Aaa	Mc Kinney Tex Indpt Sch Dist TX		dated 04-25-18
Irving Tex Wtrwks & Swr Rev TX			Unlimited Tax School Building Series 2018		Aaa
Waterworks and Sewer System New Lien Revenue Improvement Series 2018			dated 08-01-18	Aaa	Rockwall Cnty Tex Cons Mun TX
dated 07-05-18		Aa2	Mc Kinney Tex Wtrwks & Swr Rev TX		Unlimited Tax Series 2018
Katy Tex Indpt Sch Dist TX			Waterworks and Sewer System Revenue Series 2018		dated 11-01-18
Unlimited Tax School Building Series 2018			dated 09-01-18	Aa2	Mutual Assurance Co. A2
dated 06-01-18		Aaa	Melissa Tex Indpt Sch Dist TX		Rockwall Tex Indpt Sch Dist TX
Kaufman Cnty Tex Mun Util Dist TX			Unlimited Tax School Building Series 2018		Unlimited Tax School Building Series 2018
Unlimited Tax Series 2018			dated 10-01-18	Aaa	dated 11-01-18
dated 11-01-18		Assured	Mesquite Tex TX		Round Rock Tex Indpt Sch Dist TX
Guaranty Municipal Corp (AGM) A2			General Obligation Refunding and Improvement Series 2018		Unlimited Tax Refunding Series 2018
Killeen Tex Indpt Sch Dist TX			dated 05-01-18	Aa2	dated 09-15-18
Unlimited Tax School Building Series 2018			Mesquite Tex TX		Aaa
dated 08-01-18		Aaa	Combination Tax and Limited Surplus Revenue Certificates Series 2018		Rowlett Tex TX
Klein Tex Indpt Sch Dist TX			dated 05-01-18	Aa2	General Obligation Series 2018
Unlimited Tax Schoolhouse Series 2018			Mesquite Tex Wtrwks & Swr Rev TX		dated 08-16-18
dated 01-01-18		Aaa	Waterworks and Sewer System Revenue Refunding and Improvement Series 2018		Aa2
Klein Tex Indpt Sch Dist TX			dated 07-15-18	Aaa	Rowlett Tex Wtrwks & Swr Sys R TX
Unlimited Tax Refunding Series 2018-A			Midlothian Tex Indpt Sch Dist TX		Waterworks and Sewer System Revenue Series 2018
dated 07-15-18		Aaa	Unlimited Tax School Building Series 2018		dated 08-16-18
Lago Vista Tex Indpt Sch Dist TX			dated 02-01-18	Aaa	Aa3
Unlimited Tax School Building Series 2018			Midlothian Tex Indpt Sch Dist TX		Royce City Tex Indpt Sch Dist TX
dated 02-01-18		Aaa	Unlimited Tax School Building Series 2018		Unlimited Tax School Building Series 2018
Lake Jackson Tex TX			dated 02-01-18	Aaa	dated 09-01-18
Limited Tax Series 2018			Midlothian Tex Indpt Sch Dist TX		Aaa
dated 12-01-18		Aa1			San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX
					Waterworks and Sewer System Revenue Series 2018
					dated 08-16-18
					Aa3
					Royce City Tex Indpt Sch Dist TX
					Unlimited Tax School Building Series 2018
					dated 09-01-18
					Aaa
					San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX
					Waterworks and Sewer System Revenue Series 2018
					dated 08-16-18
					Aa3
					Royce City Tex Indpt Sch Dist TX
					Unlimited Tax School Building Series 2018
					dated 09-01-18
					Aaa
					San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX
					Waterworks and Sewer System Revenue Series 2018
					dated 08-16-18
					Aa3
					Royce City Tex Indpt Sch Dist TX
					Unlimited Tax School Building Series 2018
					dated 09-01-18
					Aaa
					San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX
					Waterworks and Sewer System Revenue Series 2018
					dated 08-16-18
					Aa3
					Royce City Tex Indpt Sch Dist TX
					Unlimited Tax School Building Series 2018
					dated 09-01-18
					Aaa
					San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX
					Waterworks and Sewer System Revenue Series 2018
					dated 08-16-18
					Aa3
					Royce City Tex Indpt Sch Dist TX
					Unlimited Tax School Building Series 2018
					dated 09-01-18
					Aaa
					San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX
					Waterworks and Sewer System Revenue Series 2018
					dated 08-16-18
					Aa3
					Royce City Tex Indpt Sch Dist TX
					Unlimited Tax School Building Series 2018
					dated 09-01-18
					Aaa
					San Antonio Tex TX
					General Improvement Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					Combination Tax and Revenue Certificates of Obligation Series 2018
					dated 08-01-18
					Aaa
					San Antonio Tex TX
					General Obligation Series 2018
					dated 08-16-18
					Aa2
					Rowlett Tex Wtrwks & Swr Sys R TX

TEXAS (cont'd)	Texarkana Tex Indpt Sch Dist TX (cont'd)	Texas St TX (cont'd)	West Harris Cnty Tex Mun Util TX (cont'd)
San Antonio Tex TX (cont'd)	Maintenance Tax Notes Series	Texas St TX	dated 08-01-18 Assured
Combination Tax and Revenue	2018-A	Veterans Housing Assistance	Guaranty Municipal Corp (AGM) A2
Certificates of Obligation Taxable	dated 10-01-18 ----- Aa3	Program Fund II Series 2007-A	Wichita Falls Tex TX
Series 2018	Texarkana Tex Indpt Sch Dist TX	dated 02-22-07 ----- Aaa/VMIG1	General Obligation Series 2018-A
dated 08-01-18 ----- Aaa	Maintenance Tax Time Warrants	Texas St TX	dated 08-01-18 ----- Aa2
San Antonio Tex TX	Series 2018	Veterans Housing Assistance	Wichita Falls Tex TX
Tax Notes Series 2018	dated 10-01-18 ----- Aa3	Program Fund II Series 2001 C-2	General Obligation Refunding Series
dated 08-01-18 ----- Aaa	Texas City Tex TX	dated 12-18-01 ----- Aaa/VMIG1	2018-B
San Antonio Tex Elec & Gas Rev TX	Certificates of Obligation Series	Texas St TX	dated 08-01-18 ----- Aa2
Electric and Gas Systems Revenue	2018	Veterans Housing Assistance	Wink-Loving Tex Indpt Sch Dist TX
Refunding Series 2018	dated 09-15-18 ----- A1	Program Fund II Series 2004-A	Unlimited Tax School Building
dated 11-01-18 ----- Aa1	Texas City Tex Indpt Sch Dist TX	dated 04-07-04 ----- Aaa/VMIG1	Series 2018
San Antonio Tex Elec & Gas Rev TX	Unlimited Tax School Building	Texas St TX	dated 10-01-18 ----- Aaa
Variable Rate Junior Lien Revenue	Series 2018	Veterans Housing Assistance	Winnsboro Tex Indpt Sch Dist TX
Refunding Series 2018	dated 07-01-18 ----- Aaa	Program Fund II Series 2005-B	Unlimited Tax School Building
dated 12-01-18 ----- Aa2	Texas St TX	dated 02-24-05 ----- Aaa/VMIG1	Series 2018
San Antonio Tex Elec & Gas Rev TX	General Obligation Mobility Fund	Texas St TX	dated 02-01-18 ----- Aaa
Electric and Gas Systems Revenue	Series 2014-B	Veterans Housing Assistance	Woodlands Metro Ctr Mun Util TX
Refunding Series 2018	dated 12-18-14 ----- Aaa	Program Fund II Series 2005-B	Waterworks and Sewer System
dated 12-01-18 ----- Aa1	Texas St TX	dated 08-09-05 ----- Aaa/VMIG1	Unlimited Tax Series 2018
San Antonio Tex Indpt Sch Dist TX	Veterans Housing Assistance	Texas St TX	dated 11-01-18 ----- Aa3
Variable Rate Unlimited Tax	Program Fund II Series 2001 A-2	Veterans Housing Assistance	Woodridge Tex Mun Util Dist TX
Refunding Bonds Series 2014-B	dated 03-22-01 ----- Aaa/VMIG1	Program Fund II Series 2008-A	Unlimited Tax Series 2018
dated 08-15-14 ----- Aaa	Texas St TX	dated 03-26-08 ----- Aaa/VMIG1	dated 12-01-18 ----- A2
San Antonio Tex Indpt Sch Dist TX	Veterans Housing Assistance	Texas St TX	Wylie Tex TX
Unlimited Tax School Building	Program Fund II Series 2003-A	Veterans Series 2012-A	Combination Tax and Revenue
Series 2018	dated 03-04-03 ----- Aaa/VMIG1	dated 05-23-12 ----- Aaa/VMIG1	Certificates of Obligation Series
dated 06-01-18 ----- Aaa	Texas St TX	Texas St TX	2018
San Felipe Del Rio Tex Cons TX	Veterans Housing Assistance	General Obligation Refunding Series	dated 04-01-18 ----- Aa2
Maintenance Tax Notes Series 2018	Program Fund II Series 2003-B	2018-A	Wylie Tex Indpt Sch Dist TX
dated 06-01-18 ----- Aa3	dated 10-15-03 ----- Aaa/VMIG1	dated 10-11-18 ----- Aaa	Unlimited Tax School Building
San Marcos Tex Cons Indpt Sch TX	Texas St TX	Texas St TX	Series 2018
Unlimited Tax School Building	Veterans Housing Assistance	College Student Loan Refunding	dated 02-01-18 ----- Aaa
Series 2018	Program Fund II Series 2004-B	Series 2018	
dated 08-15-18 ----- Aaa	dated 09-15-04 ----- Aaa/VMIG1	dated 11-15-18 ----- Aaa	
Schertz-Cibola-Unvrl City Tex TX	Texas St TX	Texas St Dept Hsg & Cmnty TX	
Unlimited Tax Refunding Series	Veterans Housing Assistance	Multifamily Housing Revenue Series	
2018	Program Fund II Series 2006-A	2018	
dated 12-01-18 ----- Aaa	dated 06-01-06 ----- Aaa/VMIG1	dated 02-01-18 ----- Aaa	
Sheldon Tex Indpt Sch Dist TX	Texas St TX	Texas St Dept Hsg & Cmnty Affa TX	
Unlimited Tax School Building and	Veterans Housing Assistance	Single Family Mortgage Revenue	
Refunding Series 2018	Program Fund II Series 2006-D	Series 2018-A	
dated 02-01-18 ----- Aaa	dated 09-20-06 ----- Aaa/VMIG1	dated 09-12-18 ----- Aa1	
Sherman Tex Indpt Sch Dist TX	Texas St TX	Texas Womens Univ Rev Fing Sys TX	
Unlimited Tax School Building	Veterans Housing Assistance	Revenue Financing System Series	
Series 2018-A	Program Fund II Series 2007-B	2018	
dated 02-01-18 ----- Aaa	dated 06-26-07 ----- Aaa/VMIG1	dated 04-15-18 ----- Aa3	
Sherman Tex Indpt Sch Dist TX	Texas St TX	Tomball Tex Indpt Sch Dist TX	
Variable Rate Unlimited Tax School	Veterans Series 2011-A	Variable Rate Unlimited Tax School	
Building Series 2018-B	dated 03-09-11 ----- Aaa/VMIG1	Building Series 2014 B-2	
dated 02-01-18 ----- Aaa	Texas St TX	dated 03-01-14 ----- Aaa	
Siena Mun Util Dist No 1 Tex TX	Veterans Series 2011-B	Tomball Tex Indpt Sch Dist TX	
Unlimited Tax Series 2018	dated 08-25-11 ----- Aaa/VMIG1	Unlimited Tax School Building	
dated 06-27-18 Build America	Texas St TX	Series 2018	
Mutual Assurance Co. ----- Baa3	Veterans Series 2012-B	dated 02-01-18 ----- Aaa	
Smithville Tex Indpt Sch Dist TX	dated 11-01-12 ----- Aaa/VMIG1	Travis Cnty Tex TX	
Unlimited Tax School Building	Texas St TX	Certificates of Obligation Series	
Series 2018	Veterans Series 2013-A	2018	
dated 06-15-18 ----- Aaa	dated 03-20-13 ----- Aaa/VMIG1	dated 05-01-18 ----- Aaa	
Snook Tex Indpt Sch Dist TX	Texas St TX	Travis Cnty Tex TX	
Unlimited Tax School Building	Veterans Series 2013-B	Permanent Improvement Series	
Series 2018	dated 08-22-13 ----- Aaa/VMIG1	2018	
dated 09-01-18 ----- Aaa	Texas St TX	dated 05-01-18 ----- Aaa	
Socorro Tex Indpt Sch Dist TX	Veterans Series 2014-A	Travis Cnty Tex TX	
Unlimited Tax School Building	dated 02-26-14 ----- Aaa/VMIG1	Unlimited Tax Road Series 2018	
Series 2018	Texas St TX	dated 05-01-18 ----- Aaa	
dated 01-01-18 ----- Aaa	Veterans Series 2015-A	United Indpt Sch Dist Tex TX	
Socorro Tex Indpt Sch Dist TX	dated 02-11-15 ----- Aaa/VMIG1	Public Property Finance Contractual	
Unlimited Tax Refunding Series	Texas St TX	Obligations Series 2018	
2018	Veterans Housing Assistance	dated 01-15-18 ----- Aa2	
dated 01-01-18 ----- Aaa	Program Fund II Series 2002 A-2	University North Tex Univ Rev TX	
Southern Montgomery Cnty Mun U TX	dated 07-10-02 ----- Aaa/VMIG1	Revenue Financing System	
Unlimited Tax Series 2018	Texas St TX	Refunding and Improvement	
dated 02-01-18 ----- Aa3	Veterans Housing Assistance	Series 2018-A	
Spring Branch Tex Indpt Sch Di TX	Program Fund II Series 2002 A-2	dated 08-30-18 ----- Aa2	
Unlimited Tax Schoolhouse Series	dated 07-10-02 ----- Aaa/VMIG1	University North Tex Univ Rev TX	
2018	Texas St TX	Revenue Financing System	
dated 06-01-18 ----- Aaa	Water Financial Assistance and	Refunding and Improvement	
Spring Creek Util Dist Tex TX	Refunding Series 2018-A	Series 2018-B	
Unlimited Tax Series 2018	dated 01-01-18 ----- Aaa	dated 08-30-18 ----- Aa2	
dated 05-01-18 Build America	Texas St TX	Uptown Dev Auth Tex Tax Incrment TX	
Mutual Assurance Co. ----- A2	Veterans Series 2018	Tax Increment Contract Revenue	
Spring Tex Indpt Sch Dist TX	dated 06-28-18 ----- Aaa/VMIG1	Series 2018	
Unlimited Tax Refunding Series	Texas St TX	dated 12-12-18 ----- Baa2	
2018	Water Financial Assistance	Van Alstyne Tex Indpt Sch Dist TX	
dated 02-01-18 ----- Aaa	Refunding Series 2018 B-3	Unlimited Tax School Building	
Stafford Tex TX	dated 08-02-18 ----- Aaa	Series 2018	
Combination Tax and Limited	Texas St TX	dated 01-15-18 ----- Aaa	
Surplus Revenue Certificate Series	Water Financial Assistance	Van Alstyne Tex Indpt Sch Dist TX	
2018	Refunding Series 2018 B-1	Unlimited Tax Refunding Series	
dated 06-01-18 ----- Aa2	dated 08-02-18 ----- Aaa	2018	
Stafford Tex Mun Sch Dist TX	Texas St TX	dated 04-15-18 ----- Aaa	
Unlimited Tax School Building	Water Financial Assistance	Waco Tex TX	
Series 2018	Refunding Series 2018 B-2	Combination Tax and Revenue	
dated 03-15-18 ----- Aaa	dated 08-02-18 ----- Aaa	Certificates of Obligation Series	
Sunfield Mun Util Dist No 1 TX	Texas St TX	2018	
Unlimited Tax Utility Series 2018	Veterans Land Series 2002	dated 04-01-18 ----- Aa1	
dated 12-01-18 Assured	dated 02-21-02 ----- Aaa/VMIG1	Waxahachie Tex TX	
Guaranty Municipal Corp (AGM) A2	Texas St TX	Combination Tax and Revenue	
Sunfield Mun Util Dist No 1 TX	Veterans Series 2010-C	Certificates of Obligation Series	
Unlimited Tax Road Series 2018	dated 08-20-10 ----- Aaa/VMIG1	2018	
dated 12-01-18 Assured	Texas St TX	dated 09-19-18 ----- Aa2	
Guaranty Municipal Corp (AGM) A2	Veterans Housing Assistance	Waxahachie Tex Indpt Sch Dist TX	
Tarrant Cnty Tex Cultural Ed TX	Program Fund II Series 2008-B	Unlimited Tax School Building	
Revenue Refunding Series 2018-A	dated 09-11-08 ----- Aaa/VMIG1	Series 2018	
dated 10-30-18 ----- A1	Texas St TX	dated 10-01-18 ----- Aaa	
Tarrant Cnty Tex Cultural Ed TX	Tax and Revenue Anticipation Notes	Webb Tex Cons Indpt Sch Dist TX	
Revenue Series 2018-B	Series 2018	Unlimited Tax Refunding Taxable	
dated 10-30-18 ----- A1	dated 09-05-18 ----- MIG1	Series 2018	
Texarkana Tex Indpt Sch Dist TX	Texas St TX	dated 04-01-18 ----- Aaa	
Maintenance Tax Notes Series 2018	General Obligation and Refunding	West Harris Cnty Tex Mun Util TX	
dated 03-01-18 ----- Aa3	Taxable Series 2018	Unlimited Tax Series 2018	
Texarkana Tex Indpt Sch Dist TX	dated 09-11-18 ----- Aaa		

UTAH

NOTE: For footnotes see page 7. (P) See Key on page 7. Moody's® rating are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

UTAH (cont'd)

Washington Cnty Utah Sch Dist UT (cont'd)
 dated 12-11-18 ----- Aaa
 Weber Sch Dist Utah UT
 General Obligation School Building
 Series 2018
 dated 03-07-18 ----- Aaa
 Weber Sch Dist Utah UT
 General Obligation School Building
 Series 2018-B
 dated 11-20-18 ----- Aaa

VERMONT

Burlington Vt VT
 General Obligation Public
 Improvement Series 2018-A
 dated 05-22-18 ----- A2
 Burlington Vt VT
 General Obligation Waterfront Tax
 Increment Series 2018-C
 dated 11-28-18 ----- A2
 Burlington Vt VT
 General Obligation Downtown Tax
 Increment Series 2018-D
 dated 11-28-18 ----- A2
 Burlington Vt VT
 Taxable General Obligation Tax
 Increment Series 2018-E
 dated 11-28-18 ----- A2
 Burlington Vt VT
 General Obligation Public
 Improvement Series 2018-B
 dated 11-28-18 ----- A2
 Burlington Vt Wtrwks Sys Rev VT
 Water System Revenue Series 2018
 dated 05-22-18 ----- A1
 Burlington Vt Wtrwks Sys Rev VT
 Water System Revenue Series
 2018-B
 dated 11-28-18 ----- A1
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-A
 dated 06-20-18 ----- Aa2
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-B
 dated 11-08-18 ----- Aa2
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-C
 dated 11-08-18 ----- Aa2
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-D
 dated 11-08-18 ----- Aa2
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-E
 dated 11-08-18 ----- Aa2
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-F
 dated 11-08-18 ----- Aa2
 Vermont Hsg Fin Agy VT
 Multiple Purpose Series 2018-G
 dated 11-08-18 ----- Aa2
 Vermont Hsg Fin Agy Ppty VT
 Vermont Property Transfer Tax
 Revenue Series 2018
 dated 01-25-18 ----- Aa2
 Vermont Mun Bd Bk VT
 Bonds Series 2018-1
 dated 02-28-18 ----- Aa2
 Vermont Mun Bd Bk VT
 Bonds Series 2018-2
 dated 07-19-18 ----- Aa2

VIRGIN ISLANDS

VIRGINIA

Albemarle Cnty Va Economic Dev VA
 Hospital Facilities Revenue
 Refunding Series 2018-A
 dated 05-15-18 ----- Aa2/VMIG1
 Albemarle Cnty Va Economic Dev VA
 Hospital Facilities Revenue
 Refunding Series 2018-B
 dated 05-15-18 ----- Aa2/VMIG1
 Alexandria Va VA
 General Obligation Capital
 Improvement Series 2018-C
 dated 08-08-18 ----- Aaa
 Arlington Cnty Va VA
 General Obligation Public
 Improvement Series 2018
 dated 06-20-18 ----- Aaa
 Bristol Va VA
 Taxable General Obligation
 Refunding Series 2018
 dated 02-13-18 ----- Aa1
 Caroline Cnty Va VA
 General Obligation School
 Refunding Series 2018
 dated 06-21-18 ----- Aa2
 Charlottesville Va VA
 General Obligation Public
 Improvement Series 2018
 dated 05-31-18 ----- Aaa
 Chesterfield Cnty Va VA
 General Obligation Public
 Improvement Series 2018-A
 dated 07-24-18 ----- Aaa
 Danville Va VA
 General Obligation Public
 Improvement Series 2018
 dated 09-26-18 ----- Aa1
 Fairfax Cnty Va VA

Fairfax Cnty Va VA (cont'd)

Public Improvement Series 2018-A
 dated 01-24-18 ----- Aaa
 Fairfax Cnty Va Economic Dev A VA
 Revenue Series 2018-A
 dated 08-01-18 ----- A3
 Fairfax Cnty Va Economic Dev A VA
 Revenue Series 2018-B
 dated 08-01-18 ----- A3
 Fairfax Cnty Va Indl Dev Auth VA
 Health Care Revenue Series 2018-C
 dated 07-31-18 ----- Aa2/VMIG1
 Fairfax Cnty Va Indl Dev Auth VA
 Health Care Revenue Series 2018-A
 dated 07-31-18 ----- Aa2
 Fairfax Cnty Va Indl Dev Auth VA
 Health Care Revenue Series 2018
 B-2
 dated 07-31-18 ----- Aa2
 Fairfax Cnty Va Indl Dev Auth VA
 Health Care Revenue Series 2018
 B-1
 dated 07-31-18 ----- Aa2
 Fairfax Cnty Va Redevel & Hsg Au VA
 Revenue Series 2018-A
 dated 02-08-18 ----- Aa1
 Falls Church Va VA
 General Obligation Public
 Improvement Series 2018
 dated 06-06-18 ----- Aaa
 Franklin Cnty Va Indl Dev Auth VA
 Public Facility Lease Revenue Bond
 Anticipation Notes Series 2018
 dated 10-05-18 ----- A1
 Fredericksburg Va VA
 General Obligation Series 2018-A
 dated 12-04-18 ----- Aa1
 Front Royal & Warren Cnty Va I VA
 Hospital Revenue Series 2018
 dated 07-25-18 ----- A1
 Hampton Va VA
 General Obligation Public
 Improvement Series 2018-A
 dated 06-27-18 ----- Aa1
 Hampton Va VA
 General Obligation Public
 Improvement Refunding Series
 2018-B
 dated 06-27-18 ----- Aa1
 Henrico Cnty Va VA
 General Obligation Public
 Improvement Series 2018
 dated 07-31-18 ----- Aaa
 Henrico Cnty Va Wtr & Swr Rev VA
 Water and Sewer System Revenue
 Series 2018
 dated 05-09-18 ----- Aa1
 Henry Cnty Va Indl Dev Auth VA
 Public Facility Lease Revenue Series
 2018
 dated 11-14-18 ----- A1
 Herndon Va VA
 General Obligation Public
 Improvement Series 2018-B
 dated 09-13-18 ----- Aaa
 James City Cnty Va Economic VA
 Public Facility Revenue and
 Refunding Series 2018
 dated 11-29-18 ----- Aa1
 Lexington Va Indl Dev Auth Edl VA
 Educational Facilities Revenue and
 Refunding Series 2018-A
 dated 08-07-18 ----- Aa2
 Loudoun Cnty Va VA
 General Obligation Public
 Improvement Series 2018-A
 dated 06-20-18 ----- Aaa
 Loudoun Cnty Va Economic Dev VA
 Metrorail Service District
 Improvement Revenue Bond
 Anticipation Series 2018
 dated 06-21-18 ----- Aa1
 Loudoun County Economic Develo VA
 Public Facility Lease Revenue Series
 2018
 dated 08-09-18 ----- Aa1
 Norfolk Va Economic Dev Auth VA
 Hospital Facilities Revenue
 Refunding Series 2018-A
 dated 05-15-18 ----- Aa2
 Norfolk Va Economic Dev Auth VA
 Hospital Facilities Revenue
 Refunding Series 2018-B
 dated 05-15-18 ----- Aa2
 Poquoson Va VA
 General Obligation Series 2018
 dated 07-17-18 ----- Aa1
 Pulaski Cnty Va VA
 General Obligation School Series
 2018
 dated 03-01-18 ----- Aa2
 Richmond Va VA
 General Obligation Public
 Improvement Series 2018-A
 dated 08-15-18 ----- Aa2
 Richmond Va VA
 General Obligation Public
 Improvement Refunding Series
 2018-B
 dated 08-15-18 ----- Aa2
 Spotsylvania Cnty Va VA
 General Obligation Public
 Improvement Series 2018
 dated 08-28-18 ----- Aa1
 Suffolk Va VA

Suffolk Va VA (cont'd)

General Obligation Series 2018
 dated 08-28-18 ----- Aa1
 University Va Univ Revs VA
 General Revenue Pledge Series
 2018-A
 dated 05-04-18 ----- Aaa
 University Va Univ Revs VA
 General Revenue Pledge Series
 2018-B
 dated 05-04-18 ----- Aaa
 University Va Univ Revs lam VA
 Commercial Paper Notes University
 Revenue Series 2018-A
 dated 12-06-18 ----- P-1
 Vienna Va VA
 General Obligation Public
 Improvement Series 2018-A
 dated 02-28-18 ----- Aaa
 Virginia Beach Va VA
 General Obligation Public
 Improvement Series 2018-A
 dated 03-13-18 ----- Aaa
 Virginia Beach Va Dev Auth Pub VA
 Public Facility Revenue Series
 2018-A
 dated 03-28-18 ----- Aa1
 Virginia College Bldg Auth Va VA
 Educational Facilities Revenue
 Series 2018-A
 dated 12-04-18 ----- Aa1
 Virginia College Bldg Auth Va VA
 Educational Facilities Federally
 Taxable Revenue Series 2018B
 dated 12-04-18 ----- Aa1
 Virginia College Bldg Auth Va VA
 Educational Facilities Revenue
 Series 2018-A
 dated 12-04-18 ----- Aa1
 Virginia College Bldg Auth Va VA
 Education Facilities Federally
 Taxable Revenue Series 2018-B
 dated 12-04-18 ----- Aa1
 Virginia College Building Auth VA
 Educational Facilities Revenue
 Series 2018-A
 dated 06-06-18 ----- Aa1
 Virginia Comwlth Trans Brd VA
 Transportation Capital Projects
 Revenue Series 2018
 dated 06-14-18 ----- Aa1
 Virginia Comwlth Trans Brd VA
 Federal Transportation Grant
 Anticipation Revenue Notes Series
 2018
 dated 12-05-18 ----- Aa1
 Virginia Comwlth Univ Rev VA
 General Revenue Pledge Refunding
 Series 2018-A
 dated 11-01-18 ----- Aa2
 Virginia Comwlth Univ Rev VA
 General Revenue Pledge Refunding
 Series 2018-B
 dated 11-01-18 ----- Aa2
 Virginia Port Auth Comwlth Por VA
 Commonwealth Port Fund Revenue
 Refunding Series 2018
 dated 07-26-18 ----- Aa1
 Virginia St VA
 General Obligation Series 2018-A
 dated 08-14-18 ----- Aaa
 Virginia St Hsg Dev Auth VA
 Rental Housing Series 2018-A
 dated 03-27-18 ----- Aa1
 Virginia St Hsg Dev Auth VA
 Rental Housing Series 2018-B
 dated 06-05-18 ----- Aa1
 Virginia St Hsg Dev Auth VA
 Rental Housing Series 2018-C
 dated 08-28-18 ----- Aa1
 Virginia St Hsg Dev Auth VA
 Rental Housing Series 2018-D
 dated 10-02-18 ----- Aa1
 Virginia St Hsg Dev Auth VA
 Rental Housing Series 2018-E
 dated 12-04-18 ----- Aa1
 Virginia St Pub Bldg Auth Pub VA
 Public Facilities Revenue Series
 2018-A
 dated 05-08-18 ----- Aa1
 Virginia St Pub Bldg Auth Pub VA
 Public Facilities Revenue Series
 2018-B
 dated 05-08-18 ----- Aa1
 Virginia St Pub Sch Auth Sch VA
 School Financing Series 2018-A
 dated 05-15-18 ----- Aa1
 Virginia St Pub Sch Auth Sch VA
 School Technology and Security
 Notes Series 2018-VI
 dated 05-22-18 ----- Aa1
 Virginia St Pub Sch Auth Sch VA
 School Financing Series 2018-B
 dated 11-06-18 ----- Aa1
 Virginia St Pub Sch Auth Spl VA
 Special Obligation School Financing
 Series 2018
 dated 05-24-18 ----- Aaa
 Virginia St Res Auth VA
 State Moral Obligation Revenue
 Series 2018-A
 dated 05-23-18 ----- Aa2
 Virginia St Res Auth VA
 Infrastructure Revenue Series
 2018-A

Virginia St Res Auth VA (cont'd)

dated 05-23-18 ----- Aaa
 Virginia St Res Auth VA
 Infrastructure Revenue Series
 2018-A
 dated 05-23-18 ----- Aaa
 Virginia St Res Auth VA
 State Moral Obligation Revenue
 Series 2018-A
 dated 05-23-18 ----- Aa2
 Virginia St Res Auth VA
 State Moral Obligation Revenue
 Series 2018-B
 dated 08-06-18 ----- Aa2
 Virginia St Res Auth VA
 Infrastructure Revenue Series
 2018-B
 dated 08-06-18 ----- Aaa
 Virginia St Res Auth VA
 State Moral Obligation Revenue
 Series 2018-C
 dated 11-14-18 ----- Aa2
 Virginia St Res Auth VA
 Infrastructure Revenue Series
 2018-C
 dated 11-14-18 ----- Aaa
 Virginia St Res Auth VA
 State Moral Obligation Revenue
 Series 2018-C
 dated 11-14-18 ----- Aa2
 Virginia St Res Auth VA
 Infrastructure Revenue Series
 2018-C
 dated 11-14-18 ----- Aaa

WASHINGTON

Central Puget Sound Wash Regl WA
 Sales Tax and Motor Vehicle Excise
 Tax Improvement Series 2015
 S-2A
 dated 09-10-15 ----- Aa1
 Central Puget Sound Wash Regl WA
 Sales Tax and Motor Vehicle Excise
 Tax Improvement Series 2015
 S-2B
 dated 09-10-15 ----- Aa1
 Chelan Cnty Wash Pub Hosp Dist WA
 Unlimited Tax General Obligation
 Series 2018
 dated 12-27-18 ----- Baa2
 Chelan Cnty Wash Pub Util Dist WA
 Variable Rate Consolidated System
 Revenue Series 2008-B
 dated 03-07-08 ----- VMIG1
 Chelan Cnty Wash Sch Dist No 2 WA
 Unlimited Tax General Obligation
 Series 2018
 dated 05-15-18 ----- Aa1
 Clallam Cnty Wash Pub Util WA
 Electric System Revenue Series
 2018
 dated 08-14-18 ----- Aa3
 Clark Cnty Wash WA
 Limited Tax General Obligation
 Series 2018
 dated 06-06-18 ----- Aa1
 Clark Cnty Wash Pub Util Dist WA
 Electric System Revenue Series
 2018
 dated 10-24-18 ----- A1
 Clark Cnty Wash Pub Util Dist WA
 Generating System Revenue Series
 2018
 dated 10-24-18 ----- A1
 Clark Cnty Wash Sch Dist No 03 WA
 Unlimited Tax General Obligation
 Series 2018
 dated 10-23-18 ----- Aa1
 Clark Cnty Wash Sch Dist No 10 WA
 Unlimited Tax General Obligation
 Series 2018
 dated 06-14-18 ----- Aa1
 Clark Cnty Wash Sch Dist No 11 WA
 Unlimited Tax General Obligation
 Series 2018
 dated 06-27-18 ----- Aa1
 Cowlitz Cnty Wash Sch Dist WA
 Unlimited Tax General Obligation
 Series 2018
 dated 05-17-18 ----- Aa1
 Cowlitz Cnty Wash Sch Dist No WA
 Unlimited Tax General Obligation
 Series 2018
 dated 06-07-18 ----- Aa1
 Energy Northwest Wash Elec Rev WA
 Columbia Generating Station
 Electric Revenue and Refunding
 Series 2018-A
 dated 03-29-18 ----- Aa1
 Energy Northwest Wash Elec Rev WA
 Columbia Generating Station
 Electric Revenue Refunding Series
 2018-B
 dated 03-29-18 ----- Aa1
 Energy Northwest Wash Elec Rev WA
 Columbia Generating Station
 Electric Revenue Refunding Series
 2018-C
 dated 05-31-18 ----- Aa1
 Energy Northwest Wash Elec Rev WA
 Project 3 Electric Revenue
 Refunding Series 2018-C
 dated 05-31-18 ----- Aa1
 Energy Northwest Wash Elec Rev WA

NOTE: For footnotes see page 7. (P) See Key on page 7. Moody's® rating are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8.

WASHINGTON (cont'd)	Pierce & King Cntys Wash Sch D WA (cont'd)	Washington St WA (cont'd)	West Virginia St Hosp Fin Auth WV (cont'd)
Energy Northwest Wash Elec Rev WA (cont'd)	Unlimited Tax General Obligation Series 2018	General Obligation Series 2019-T dated 09-12-18	dated 08-01-18
Columbia Generating Station Electric Revenue Refunding Series 2018-D	dated 06-05-18	Aa1	A2
dated 05-31-18	Port Olympia Wash WA Limited Tax General Obligation and Refunding Series 2018-A	Washington St Convention Ctr WA Subordinate Lodging Tax Series 2018	West Virginia St Hosp Fin Auth WV Hospital Variable Rate Refunding Revenue Series 2018-C
Aa1	dated 04-24-18	A1	dated 07-31-18
Energy Northwest Wash Elec Rev WA Project 3 Electric Revenue Refunding Series 2018-D	Port Olympia Wash WA Limited Tax General Obligation Refunding Series 2018-B	Washington St Cfts Partn WA Certificates of Participation Series 2018-A	Aa1/VMIG1
dated 05-31-18	dated 04-24-18	Aa2	West Virginia St Hosp Fin Auth WV Hospital Variable Rate Refunding Revenue Series 2018-D
Aa1	Port Seattle Wash Rev WA Intermediate Lien Revenue Series 2018-A	Washington St Cfts Partn WA Certificates of Participation Series 2018-B	dated 07-31-18
Franklin Cnty Wash Sch Dist WA Unlimited Tax General Obligation Series 2018	dated 06-21-18	Aa2	A2
dated 04-03-18	Port Seattle Wash Rev WA Intermediate Lien Revenue Series 2018-B	Washington St Cfts Partn WA Certificates of Participation Series 2018-C	West Virginia St Hosp Fin Auth WV Hospital Improvement Revenue Series 2018-B
Aa1	dated 06-21-18	Aa2	dated 09-12-18
Grant Cnty Wash Sch Dist WA Unlimited Tax General Obligation Series 2018	Seattle Wash WA Limited Tax General Obligation Improvement Series 2018-A	Washington St Hsg Fin Commn WA Single-Family Program Series 2018-1N	West Virginia St Hosp Fin Auth WV Hospital Refunding and Improvement Revenue Series 2018-A
dated 11-01-18	dated 05-22-18	Aa2	dated 09-12-18
Aa1	Seattle Wash Mun Lt & Pwr Rev WA Municipal Light and Power Improvement Revenue Series 2018-A	Washington St Hsg Fin Commn WA Single-Family Program Series 2018-1N	Baa1
Grays Harbor Cnty Wash Sch Dis WA Unlimited Tax General Obligation Series 2018	dated 06-19-18	Aa2	West Virginia St Hosp Fin Auth WV Hospital Refunding and Improvement Revenue Series 2018-A
dated 12-27-18	Seattle Wash Mun Lt & Pwr Rev WA Municipal Light and Power Refunding Revenue Series 2018 B-1	Washington St Hsg Fin Commn Mu WA Variable Rate Demand Multifamily Revenue Series 2005-A	dated 09-12-18
Aa1	dated 09-04-18	Aa2	Baa1
King & Pierce Cnty Wash Sch WA Unlimited Tax General Obligation Series 2018	Seattle Wash Mun Lt & Pwr Rev WA Municipal Light and Power Refunding Revenue Series 2018 B-2	Washington St Hsg Fin Commn Mu WA Taxable Variable Rate Demand Multifamily Revenue Series 2005 B	West Virginia St Hsg Dev Fd WV Housing Finance Series 2018-A
dated 08-22-18	dated 09-04-18	WR	dated 07-19-18
Aa1	Seattle Wash Mun Lt & Pwr Rev WA Municipal Light and Power Refunding Revenue Series 2018 C-1	Washington St Hsg Fin Commn Mu WA	
King & Snohomish Cntys Wash Sc WA Unlimited Tax General Obligation Series 2018	dated 09-04-18	WR	
dated 07-17-18	Seattle Wash Mun Lt & Pwr Rev WA Municipal Light and Power Refunding Revenue Series 2018 C-2	Washington St Univ Revs WA General Revenue Series 2018	
Aa1	dated 09-04-18	Aa3	
King Cnty Wash Pub Hosp Dist N WA Limited Tax General Obligation and Refunding Series 2018	Whatcom Cnty Wash Sch Dist WA Unlimited Tax General Obligation Series 2018	Whatcom Cnty Wash Sch Dist WA Unlimited Tax General Obligation Series 2018	
dated 12-18-18	dated 08-30-18	Aa1	
A2	Whitman Cnty Wash Reorg Sch Di WA Unlimited Tax General Obligation Series 2018	Whitman Cnty Wash Reorg Sch Di WA Unlimited Tax General Obligation Series 2018	
King Cnty Wash Sch Dist No 210 WA Unlimited Tax General Obligation Series 2018	dated 06-13-18	Aa1	
dated 06-27-18	Yakima & Benton Cntys Wash Sch WA Unlimited Tax General Obligation Series 2018	Yakima & Benton Cntys Wash Sch WA Unlimited Tax General Obligation Series 2018	
Aa1	dated 12-18-18	Aa1	
King Cnty Wash Sch Dist No 401 WA Unlimited Tax General Obligation Series 2018	Snohomish Cnty Wash WA Limited Tax General Obligation Series 2018-A	Yakima Cnty Wash Sch Dist No 1 WA Unlimited Tax General Obligation Series 2018	
dated 08-08-18	dated 12-04-18	Aa1	
Aaa	Snohomish Cnty Wash WA Limited Tax General Obligation Refunding Series 2018-B		
King Cnty Wash Sch Dist No 405 WA Unlimited Tax General Obligation Series 2018	dated 12-04-18		
dated 05-03-18	Snohomish Cnty Wash Sch Dist N WA Unlimited Tax General Obligation Series 2018		
Aaa	dated 09-26-18		
King Cnty Wash Sch Dist No 406 WA Unlimited Tax General Obligation Series 2018	Southwest Subn Swr Dist Wash S WA Sewer Revenue Improvement and Refunding Series 2018		
dated 10-11-18	dated 03-29-18		
Aa1	Aa2		
King Cnty Wash Sch Dist No 411 WA Unlimited Tax General Obligation Series 2018	Spokane Cnty Wash Sch Dist WA Unlimited Tax General Obligation Series 2018		
dated 06-28-18	dated 05-08-18		
Aaa	Aa1		
King Cnty Wash Sch Dist No 412 WA Unlimited Tax General Obligation Series 2018	Spokane Cnty Wash Sch Dist No WA Unlimited Tax General Obligation Series 2018		
dated 09-25-18	dated 05-16-18		
Aa1	Aa1		
King Cnty Wash Sch Dist No 414 WA Unlimited Tax General Obligation Series 2018	Spokane Wash WA General Obligation Series 2018		
dated 12-06-18	dated 12-20-18		
Aaa	Aa2		
King Cnty Wash Sch Dist No 415 WA Unlimited Tax General Obligation Series 2018	Tacoma Wash Swr Rev WA Sewer Revenue Series 2018		
dated 10-30-18	dated 11-28-18		
Aa1	Aa2		
King Cnty Wash Swr Rev WA Sewer Revenue Series 2018-B	Thurston Cnty Wash Sch Dist No WA Unlimited Tax General Obligation Series 2018		
dated 11-15-18	dated 10-17-18		
Aa1	Aa1		
King Cnty Wash Swr Rev WA Junior Lien Variable Rate Demand Sewer Revenue Series 2011	University Wash Univ Revs WA General Revenue Series 2018		
dated 10-27-11	dated 02-15-18		
Aa2	Aaa		
King Cnty Wash Swr Rev WA Junior Lien Variable Rate Demand Sewer Revenue Series 2012	Walla Walla Cnty Wash Sch Dist WA Unlimited Tax General Obligation Series 2018		
dated 12-27-12	dated 12-27-18		
Aa2	Aa1		
Kitsap Cnty Wash Sch Dist No 3 WA Unlimited Tax General Obligation Series 2018	Washington St WA Various Purpose General Obligation Series 2018-C		
dated 08-30-18	dated 03-21-18		
Aa1	Aa1		
Lewis Cnty Wash Sch Dist No 23 WA Unlimited Tax General Obligation Series 2018	Washington St WA Motor Vehicle Fuel Tax General Obligation Series 2018-D		
dated 12-27-18	dated 03-21-18		
Aa1	Aa1		
Marysville Wash WA Limited Tax General Obligation Series 2018	Washington St WA Various Purpose General Obligation Series 2019-A		
dated 06-28-18	dated 09-12-18		
Aa2	Aa1		
Marysville Wash WA Limited Tax General Obligation Series 2018-B	Washington St WA Motor Vehicle Fuel Tax General Obligation Series 2019-B		
dated 10-09-18	dated 09-12-18		
Aa2	Aa1		
Metropolitan Pk Dist Tacoma Wa WA Unlimited Tax General Obligation Series 2018	Washington St WA		
dated 05-16-18			
Aa2			
Pacific Cnty Wash Sch Dist No WA Unlimited Tax General Obligation Series 2018			
dated 08-02-18			
Aa1			
Pend Oreille Cnty Wash Pub Hos WA Unlimited Tax General Obligation Series 2018			
dated 03-27-18			
Baa1			
Pend Oreille Cnty Wash Pub Uti WA Box Canyon Production System Revenue and Refunding Series 2018			
dated 10-03-18			
Baa2			
Pierce & King Cntys Wash Sch D WA			

WISCONSIN

WEST VIRGINIA

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WISCONSIN (cont'd)	Eau Claire Cnty Wis WI (cont'd)	Grafton Wis WI (cont'd)	Madison Wis WI (cont'd)
Butler Wis WI (cont'd)	General Obligation Promissory Notes Series 2018-A dated 11-01-18 ----- Aa1	General Obligation Promissory Notes Series 2018-A dated 07-12-18 ----- Aa2	Madison Wis WI General Obligation Corporate Purpose Series 2018-C dated 11-01-18 ----- Aaa
General Obligation Street Improvement Series 2018-A dated 04-19-18 ----- A1	Eau Claire Wis WI General Obligation Promissory Notes Series 2018-B dated 09-27-18 ----- Aa1	Grafton Wis Sch Dist WI General Obligation School Building and Improvement Series 2018 dated 04-02-18 ----- Aa2	Madison Wis WI General Obligation Promissory Notes Series 2018-D dated 11-07-18 ----- Aaa
Butler Wis WI General Obligation Street Improvement Series 2018-A dated 04-19-18 ----- A1	Eau Claire Wis WI General Obligation Corporate Purpose Series 2018-A dated 09-27-18 ----- Aa1	Grafton Wis Sch Dist WI General Obligation Refunding Series 2018 dated 04-16-18 ----- Aa2	Madison Wis Cmnty Dev Auth WI Taxable Redevelopment Lease Revenue Refunding Series 2018-A dated 02-26-18 ----- Aa2
Caledonia Wis WI General Obligation Corporate Purpose Series 2018-A dated 11-15-18 ----- Aa2	Eau Claire Wis WI Taxable General Obligation Corporate Purpose Series 2018-C dated 09-27-18 ----- Aa1	Grand Chute Wis WI General Obligation Promissory Notes Series 2018-A dated 06-21-18 ----- Aa2	Madison Wis Swr Sys Rev WI Sewer System Revenue Series 2018-E dated 12-20-18 ----- Aa2
Campbellsport Wis Sch Dist WI General Obligation School Building and Improvement Series 2018-A dated 04-05-18 ----- Aa3	Elkhorn Wis WI General Obligation Corporate Purpose Series 2018-A dated 06-21-18 ----- Aa3	Grand Chute Wis WI Taxable General Obligation Promissory Notes Series 2018-B dated 06-21-18 ----- Aa2	Madison Wis Wtr Util Rev WI Water Utility Revenue Series 2018-A dated 12-20-18 ----- Aa2
Cedarburg Wis WI General Obligation Promissory Notes Series 2018-A dated 06-28-18 ----- Aa2	Elkhorn Wis WI Taxable General Obligation Community Development Series 2018-B dated 06-21-18 ----- Aa3	Green Bay Wis WI General Obligation Corporate Purpose Series 2018-A dated 05-22-18 ----- Aa2	Madison Wis Wtr Util Rev WI Taxable Water Utility Revenue Notes Series 2018-B dated 12-20-18 ----- Aa2
Cedarburg Wis WI Taxable General Obligation Community Development Series 2018-B dated 11-14-18 ----- Aa2	Elkhorn Wis Area Sch Dist WI General Obligation Refunding Series 2018 dated 05-14-18 ----- Aa2	Green Bay Wis WI General Obligation Promissory Notes Series 2018-B dated 05-22-18 ----- Aa2	Manitowoc Cnty Wis WI General Obligation Promissory Notes Series 2018 dated 08-07-18 ----- A2
Chilton Wis WI General Obligation Community Development Series 2018-A dated 05-24-18 ----- A1	Fitchburg Wis WI General Obligation Promissory Notes Series 2018-A dated 03-14-18 ----- Aa1	Green Bay Wis Met Swr Dist WI General Obligation Refunding Series 2018 dated 03-22-18 ----- Aaa	Marathon Cnty Wis WI General Obligation Promissory Notes Series 2018-A dated 06-04-18 ----- Aa1
Chippewa Cnty Wis WI General Obligation Promissory Notes Series 2018 dated 10-01-18 ----- Aa1	Fitchburg Wis WI General Obligation Corporate Purpose Series 2018-B dated 03-14-18 ----- Aa1	Green Cnty Wis WI General Obligation Building Series 2018-A dated 05-30-18 ----- Aa3	Marshfield Wis WI General Obligation Promissory Notes Series 2018-A dated 07-31-18 ----- Aa3
Chippewa Falls Wis WI General Obligation Corporate Purpose Series 2018-A dated 10-03-18 ----- Aa3	Fond Du Lac Cnty Wis WI General Obligation Promissory Notes Series 2018-B dated 04-04-18 ----- Aa2	Greendale Wis WI Taxable General Obligation Community Development Series 2018-B dated 07-10-18 ----- Aa3	Marshfield Wis Sew Sys Rev WI Sewerage System Revenue Refunding Series 2018 dated 05-02-18 ----- Aa3
Chippewa Valley Wis Tech WI General Obligation Promissory Notes Series 2018-A dated 06-14-18 ----- Aa1	Fox Crossing Vlg Wis WI General Obligation Promissory Notes Series 2018 dated 07-12-18 ----- Aa2	Greendale Wis WI Taxable General Obligation Community Development Series 2018-C dated 12-20-18 ----- Aa3	Marshfield Wis Wtr Sys Rev WI Water System Revenue Refunding Series 2018 dated 12-05-18 ----- Aa3
Columbia Cnty Wis WI General Obligation Refunding Series 2018-A dated 11-07-18 ----- Aa1	Fox Point Wis WI General Obligation Promissory Notes Series 2018 dated 07-30-18 ----- Aa1	Greenfield Wis WI General Obligation Corporate Purpose Series 2018-A dated 03-28-18 ----- Aa2	Mc Farland Wis Sch Dist WI General Obligation School Improvement Series 2018-A dated 08-15-18 ----- Aa3
Cudahy Wis WI General Obligation Corporate Purpose Series 2018-B dated 03-07-18 ----- Aa3	Fox Vy Technical College Dist WI General Obligation Promissory Notes Series 2018-A dated 08-01-18 ----- Aaa	Greenville Wis WI General Obligation Promissory Notes Series 2018-A dated 09-06-18 ----- Aa3	McFarland Wis WI General Obligation Promissory Notes Series 2018 dated 06-21-18 ----- Aa2
Cudahy Wis WI General Obligation Promissory Notes Series 2018-A dated 03-07-18 ----- Aa3	Fox Vy Technical College Dist WI General Obligation Promissory Notes Series 2018-B dated 09-11-18 ----- Aaa	Hales Corners Wis WI General Obligation Public Works Building Series 2018 dated 11-05-18 ----- Aa3	Menomonee Falls Wis WI General Obligation Promissory Notes Series 2018-A dated 06-18-18 ----- Aa2
De Forest Wis WI General Obligation Promissory Notes Series 2018-A dated 05-29-18 ----- Aa2	Fox Vy Technical College Dist WI General Obligation Promissory Notes Series 2018-C dated 10-10-18 ----- Aaa	Hamilton Wis WI General Obligation School Building and Improvement Series 2018 dated 05-10-18 ----- Aa1	Menomonee Falls Wis WI General Obligation Promissory Notes Series 2018-B dated 06-18-18 ----- Aa2
De Forest Wis WI Taxable General Obligation Promissory Notes Series 2018-B dated 05-29-18 ----- Aa2	Franklin Wis WI Taxable Note Anticipation Notes Series 2018-A dated 05-01-18 ----- Aa2	Hartford Wis WI General Obligation Promissory Notes Series 2018-A dated 04-10-18 ----- Aa2	Menomonee Falls Wis Sch Dist WI General Obligation Promissory Notes Series 2018 dated 04-18-18 ----- Aa2
De Forest Wis WI Note Anticipation Notes Series 2018-C dated 05-29-18 ----- Aa2	Freedom Wis Area Sch Dist Outa WI General Obligation Promissory Notes Series 2018-A dated 07-02-18 ----- A1	Hayward Wis Cmnty Sch Dist WI General Obligation Promissory Notes Series 2018 dated 02-12-18 ----- Aa2	Menomonee Falls Wis Sch Dist WI Taxable General Obligation Refunding Series 2018 dated 04-18-18 ----- Aa2
De Forest Wis WI Taxable General Obligation Refunding Series 2018-F dated 08-22-18 ----- Aa2	Gateway Technical College Dist WI General Obligation Promissory Notes Series 2017-2018 C dated 02-08-18 ----- Aaa	Horicon Wis Sch Dist WI General Obligation Refunding Series 2018 dated 08-15-18 ----- A1	Mid-St Tech College Dist Wis WI General Obligation Promissory Notes Series 2018-A dated 02-05-18 ----- Aa1
De Forest Wis Wtr & Swr Sys WI Water and Sewer System Mortgage Revenue Series 2018-D dated 05-29-18 ----- Aa3	Gateway Technical College Dist WI General Obligation Promissory Notes Series 2017-2018 D dated 03-14-18 ----- Aaa	Jefferson Wis WI General Obligation Police Facility Series 2018-A dated 11-01-18 ----- Aa3	Mid-St Tech College Dist Wis WI General Obligation Promissory Notes Series 2018-B dated 09-10-18 ----- Aa1
De Forest Wis Wtr & Swr Sys WI Water and Sewer System Revenue Bond Anticipation Notes Series 2018-E dated 05-29-18 ----- Aa3	Gateway Technical College Dist WI General Obligation Promissory Notes Series 2017-2018 E dated 05-10-18 ----- Aaa	Jefferson Wis WI General Obligation Promissory Notes Series 2018-B dated 11-01-18 ----- Aa3	Middleton Wis WI General Obligation Promissory Notes Series 2018 dated 06-05-18 ----- Aa1
De Forest Wis Wtr & Swr Sys WI Water and Sewer System Mortgage Refunding Revenue Series 2018-G dated 08-22-18 ----- Aa3	Gateway Technical College Dist WI General Obligation Promissory Notes Series 2018-2019 A dated 07-05-18 ----- Aaa	Kenosha Wis Uni Sch Dist WI Tax and Revenue Anticipation Promissory Notes Series 2018 dated 10-11-18 ----- MIG1	Milwaukee Cnty Wis WI General Obligation Refunding Series 2018-A dated 10-11-18 ----- Aa2
De Forest Wis Wtr & Swr Sys WI Water and Sewer System Revenue Bond Anticipation Notes Series 2018-H dated 08-22-18 ----- Aa3	Gateway Technical College Dist WI General Obligation Promissory Notes Series 2018-2019 B dated 08-01-18 ----- Aaa	Kewaskum Wis Sch Dist WI General Obligation School Building and Improvement Series 2018 dated 03-01-18 ----- Aa3	Milwaukee Cnty Wis WI Taxable General Obligation Refunding Series 2018-C dated 10-11-18 ----- Aa2
De Pere Wis WI General Obligation Promissory Notes Series 2018-A dated 09-20-18 ----- Aa2	Gateway Technical College Dist WI General Obligation Promissory Notes Series 2018-2019 C dated 11-08-18 ----- Aaa	Kiel Wis Area Sch Dist WI General Obligation Promissory Notes Series 2018 dated 12-27-18 ----- Aa3	Milwaukee Cnty Wis WI General Obligation Refunding Series 2018-D dated 11-15-18 ----- Aa2
De Pere Wis WI General Obligation Community Development Series 2018-B dated 09-20-18 ----- Aa2	Germantown Wis WI General Obligation Promissory Notes Series 2018-A dated 04-05-18 ----- Aa2	La Crosse Cnty Wis WI General Obligation Promissory Notes Series 2018-A dated 10-18-18 ----- Aa1	Milwaukee Cnty Wis WI General Obligation Corporate Purpose Series 2018-D dated 11-15-18 ----- Aa2
Delafield Wis WI General Obligation Promissory Notes Series 2018-A dated 06-21-18 ----- Aa2	Germantown Wis WI General Obligation Community Development Series 2018-B dated 06-06-18 ----- Aa2	Lakeshore Wis Technical Colleg WI General Obligation Promissory Notes Series 2018-A dated 06-06-18 ----- Aa1	Milwaukee Cnty Wis WI General Obligation Promissory Notes Series 2018-E dated 11-15-18 ----- Aa2
Delavan Wis WI General Obligation Community Development Series 2018-A dated 10-03-18 ----- A1	Germantown Wis Sch Dist WI General Obligation Promissory Notes Series 2018-A dated 09-27-18 ----- Aa1	Langlade Cnty Wis WI General Obligation Promissory Notes Series 2018 dated 03-08-18 ----- Aa3	Milwaukee Cnty Wis WI Taxable General Obligation Promissory Notes Series 2018-F dated 11-15-18 ----- Aa2
East Troy Wis WI General Obligation Corporate Purpose Series 2018-A dated 06-07-18 ----- A1	Glendale Wis WI General Obligation Promissory Notes Series 2018 dated 06-28-18 ----- Aa3	Madison Wis WI General Obligation Promissory Notes Series 2018-A dated 11-01-18 ----- Aaa	Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2017-18H dated 02-15-18 ----- Aa1
East Troy Wis WI Taxable General Obligation Community Development Series 2018-B dated 06-07-18 ----- A1	Glendale Wis WI Taxable General Obligation Promissory Notes Series 2018 dated 06-28-18 ----- Aa3	Madison Wis WI Taxable General Obligation Promissory Notes Series 2018-B dated 11-01-18 ----- Aaa	Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-I dated 03-15-18 ----- Aa1
Eau Claire Cnty Wis WI	Grafton Wis WI		

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WISCONSIN (cont'd)	Oak Creek Wis WI (cont'd)	Pulaski Wis Cmnty Sch Dist WI (cont'd)	Stoughton Wis WI (cont'd)
Milwaukee Wis Area Technical WI (cont'd)	Taxable General Obligation Refunding Series 2018-C dated 08-30-18 ----- Aa2	General Obligation School Building and Improvement Series 2018 dated 07-02-18 ----- Aa3	Taxable General Obligation Promissory Notes Series 2018-B dated 04-26-18 ----- Aa2
General Obligation Promissory Notes Series 2017-18J dated 04-17-18 ----- Aa1	Oak Creek Wis WI	Racine Cnty Wis WI	Sturgeon Bay Wis WI
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2017-18K dated 05-15-18 ----- Aa1	Taxable General Obligation Refunding Series 2018-D dated 11-27-18 ----- Aa2	Taxable Bond Anticipation Notes Series 2018 dated 05-31-18 ----- MIG2	General Obligation Promissory Notes Series 2018 dated 11-06-18 ----- Aa3
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2017-18L dated 06-13-18 ----- Aa1	Oconomowoc Wis WI	Racine Cnty Wis WI	Sturtevant Wis WI
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19A dated 07-10-18 ----- Aa1	General Obligation Promissory Notes Series 2018-A dated 12-18-18 ----- Aa2	General Obligation Corporate Purpose Series 2018-A dated 09-18-18 ----- Aa2	General Obligation Promissory Notes Series 2018-A dated 04-19-18 ----- A1
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19B dated 08-06-18 ----- Aa1	Oconomowoc Wis Area Sch Dist WI	Racine Cnty Wis WI	Sun Prairie Wis WI
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19C dated 09-12-18 ----- Aa1	General Obligation School Building and Improvement Series 2018 dated 04-20-18 ----- Aa2	Taxable General Obligation Promissory Notes Series 2018-B dated 09-18-18 ----- Aa2	General Obligation Corporate Purpose Series 2018-A dated 10-11-18 ----- Aa2
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19D dated 10-15-18 ----- Aa1	Onalaska Wis WI	Racine Wis Uni Sch Dist WI	Sun Prairie Wis WI
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19E dated 11-15-18 ----- Aa1	General Obligation Corporate Purpose Series 2018 dated 04-03-18 ----- Aa2	General Obligation Corporate Purpose Series 2018 dated 03-26-18 ----- Aa3	General Obligation Promissory Notes Series 2018-B dated 10-11-18 ----- Aa2
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19F dated 12-13-18 ----- Aa1	Onalaska Wis WI	Reedsburg Wis Sch Dist WI	Sussex Wis WI
Milwaukee Wis Area Technical WI General Obligation Promissory Notes Series 2018-19G dated 01-10-19 ----- Aa1	Note Anticipation Notes Series 2018 dated 04-03-18 ----- MIG1	General Obligation School Building and Improvement Series 2018 dated 05-30-18 ----- Aa3	General Obligation Refunding Series 2018-B dated 07-16-18 ----- Aa2
Moraine Pk Wis Technical WI General Obligation Promissory Notes Series 2017-18B dated 02-07-18 ----- Aaa	Oregon Wis WI	River Falls Wis WI	Sussex Wis WI
Moraine Pk Wis Technical WI General Obligation Promissory Notes Series 2018-19A dated 11-27-18 ----- Aaa	General Obligation Promissory Notes Series 2018-A dated 06-20-18 ----- Aa2	General Obligation Park Series 2018-A dated 07-02-18 ----- Aa2	General Obligation Street Improvement Series 2018-C dated 08-14-18 ----- Aa2
Mosinee Wis WI	Oregon Wis WI	River Falls Wis Elec Sys Rev WI	Sussex Wis Sew Sys Rev WI
General Obligation Corporate Purpose Series 2018-A dated 06-27-18 ----- A3	General Obligation Corporate Purpose Series 2018-B dated 06-20-18 ----- Aa2	Electric System Revenue Series 2018-B dated 07-02-18 ----- A1	Sewerage System Revenue Series 2018-D dated 08-14-18 ----- Aa3
Mosinee Wis Sch Dist WI	Oshkosh Wis WI	River Falls Wis Sch Dist WI	Sussex Wis Wtr Sys Rev WI
General Obligation School Building and Refunding Series 2018-A dated 04-12-18 ----- Aa2	General Obligation Corporate Purpose Series 2018-A dated 06-28-18 ----- Aa3	General Obligation Corporate Purpose Series 2018-A dated 07-12-18 ----- Aa2	Water System Revenue Bond Anticipation Notes Series 2018-A dated 06-28-18 ----- A1
Mount Horeb Wis WI	Oshkosh Wis WI	Shawano Cnty Wis WI	University Wis Hosps & Clinics WI
General Obligation Refunding Series 2018-A dated 07-02-18 ----- Aa3	General Obligation Promissory Notes Series 2018-B dated 06-28-18 ----- Aa3	Bond Anticipation Notes Series 2018 dated 11-14-18 ----- MIG1	Variable Rate Demand Revenue Refunding Series 2018-B dated 11-15-18 ----- Aa3/VMIG1
Taxable General Obligation Refunding Series 2018-B dated 07-02-18 ----- Aa3	Outagamie Cnty Wis WI	Shawano Wis Sch Dist WI	University Wis Hosps & Clinics WI
Mount Horeb Wis Area Sch Dist WI General Obligation Refunding Series 2018 dated 03-05-18 ----- Aa3	General Obligation Promissory Notes Series 2018-A dated 11-06-18 ----- Aaa	General Obligation Refunding Series 2018 dated 12-03-18 ----- Aa3	Variable Rate Demand Revenue Refunding Series 2018-C dated 11-15-18 ----- Aa3/VMIG1
Muskego Wis WI	Outagamie Cnty Wis WI	Sheboygan Falls Wis WI	University Wis Hosps & Clinics WI
General Obligation Refunding Series 2018-A dated 08-01-18 ----- Aa2	General Obligation Corporate Purpose Series 2018-B dated 11-06-18 ----- Aaa	General Obligation Promissory Notes Series 2018-A dated 05-30-18 ----- Aa2	Revenue Series 2018-A dated 11-15-18 ----- Aa3
New Berlin Wis WI	Outagamie Cnty Wis WI	Sheboygan Falls Wis WI	Valders Wis Area Sch Dist WI
General Obligation Promissory Notes Series 2018-A dated 09-20-18 ----- Aaa	Taxable General Obligation Airport Series 2018-C dated 11-06-18 ----- Aaa	Taxable General Obligation Promissory Notes Series 2018-B dated 05-30-18 ----- Aa2	General Obligation Refunding Series 2018 dated 07-16-18 ----- Aa3
New Berlin Wis Sch Dist WI	Pardesville Wis Area Sch Dist WI	Sheboygan Falls Wis Wtr & Elec WI	Verona Wis WI
Taxable General Obligation Refunding Series 2018 dated 10-16-18 ----- Aa2	General Obligation School Building and Improvement Series 2018 dated 07-25-18 ----- A1	Water and Electric System Revenue Series 2018-C dated 12-20-18 ----- Aa3	General Obligation Corporate Purpose Series 2018-A dated 07-19-18 ----- Aa2
New London Wis WI	Pewaukee Wis WI	Sheboygan Wis WI	Verona Wis WI
General Obligation Corporate Purpose Series 2018-A dated 06-28-18 ----- A1	General Obligation Water System Series 2018-A dated 11-01-18 ----- Aa1	General Obligation Promissory Notes Series 2018 dated 07-02-18 ----- Aa2	General Obligation Promissory Notes Series 2018-B dated 07-19-18 ----- Aa2
New Richmond Wis Sch Dist WI	Pierce Cnty Wis WI	Sheboygan Wis WI	Washington Cnty Wis WI
General Obligation Promissory Notes Series 2019 dated 01-07-19 ----- Aa2	General Obligation Promissory Notes Series 2018-A dated 11-20-18 ----- Aa2	Taxable Note Anticipation Notes Series 2018 dated 07-02-18 ----- MIG1	General Obligation Promissory Notes Series 2018 dated 10-01-18 ----- Aaa
North Cent Technical College WI	Plymouth Wis Jt Sch Dist WI	Sheboygan Wis WI	Watertown Wis WI
General Obligation Promissory Notes Series 2018 dated 05-22-18 ----- Aa1	General Obligation Refunding Series 2018 dated 08-15-18 ----- Aa3	Note Anticipation Notes Series 2018 dated 07-02-18 ----- Aa2	General Obligation Promissory Notes Series 2018 dated 02-27-18 ----- Aa3
Northeast Wis Technical WI	Pma Levy & Aid Antic Nts WI	Sheboygan Wis WI	Waukesha Cnty Wis WI
General Obligation Promissory Notes Series 2018-A dated 04-04-18 ----- Aa1	Note Participations Series 2018-A dated 10-02-18 ----- MIG1	General Obligation Refunding Series 2018 dated 12-05-18 ----- Aa2	General Obligation Promissory Notes Series 2018-A dated 06-20-18 ----- Aaa
Northeast Wis Technical WI	Pma Levy & Aid Antic Nts WI	Sheboygan Wis Area Sch Dist WI	Waukesha Cnty Wis Area Tech WI
General Obligation Promissory Notes Series 2018-B dated 11-01-18 ----- Aa1	Note Participations Series 2018-B dated 10-18-18 ----- MIG1	General Obligation Refunding Series 2018 dated 02-13-18 ----- Aa2	General Obligation Promissory Notes Series 2018-A dated 03-06-18 ----- Aaa
Oak Creek Wis WI	Port Washington Wis WI	Sheboygan Wis Wtr Util Rev WI	Waukesha Cnty Wis Area Tech WI
Taxable General Obligation Refunding Series 2018-A dated 04-03-18 ----- Aa2	General Obligation Promissory Notes Series 2018 dated 06-15-18 ----- Aa3	Water Utility Revenue Series 2018 dated 03-01-18 ----- Aa2	General Obligation Promissory Notes Series 2018-B dated 04-03-18 ----- Aaa
Oak Creek Wis WI	Port Washington Wis Wtrwks Rev WI	Shorewood Wis WI	Waukesha Cnty Wis Area Tech WI
General Obligation Refunding Series 2018-B dated 08-30-18 ----- Aa2	Water System Revenue Series 2018 dated 04-05-18 ----- A1	General Obligation Corporate Purpose Series 2018-C dated 06-25-18 ----- A1	General Obligation Promissory Notes Series 2018-C dated 09-04-18 ----- Aaa
Oak Creek Wis WI	Prairie Du Chien Wis WI	South Milwaukee Wis WI	Waukesha Wis WI
General Obligation Refunding Series 2018-B dated 08-30-18 ----- Aa2	Note Anticipation Notes Series 2018-D dated 06-25-18 ----- A1	General Obligation Promissory Notes Series 2018-A dated 08-23-18 ----- Aa2	General Obligation Promissory Notes Series 2018-A dated 05-08-18 ----- Aa2
	Prairie Du Sac Wis WI	South Milwaukee Wis WI	Waukesha Wis WI
	General Obligation Corporate Purpose Series 2018-A dated 03-20-18 ----- A1	Taxable General Obligation Refunding Series 2018-B dated 08-01-18 ----- Aa2	Taxable General Obligation Promissory Notes Series 2018-B dated 05-08-18 ----- Aa2
	Prescott Wis WI	Southwest Wis Technical Colleg WI	Waukesha Wis WI
	General Obligation Street Improvement Series 2018-A dated 06-27-18 ----- Aa3	General Obligation Promissory Notes Series 2018 dated 10-10-18 ----- Aa2	General Obligation Refunding Series 2018-C dated 05-08-18 ----- Aa2
	Public Fin Auth Wis Edl Fac WI	St Croix Cnty Wis WI	Waukesha Wis WI
	Educational Facilities Revenue Series 2018 dated 12-20-18 ----- Ba1	General Obligation Highway Maintenance Facility Series 2018-A dated 03-08-18 ----- Aa1	Note Anticipation Notes Series 2018-D dated 05-08-18 ----- MIG1
	Public Fin Auth Wis Rev WI	Stevens Point Wis WI	Waukesha Wis Sew Sys Rev WI
	Taxable Refunding Revenue Series 2018-B dated 04-05-18 ----- A1	General Obligation Promissory Notes Series 2018-B dated 11-01-18 ----- Aa2	Sewer System Revenue Series 2018 dated 05-08-18 ----- Aa2
	Public Fin Auth Wis Rev WI	Stoughton Wis WI	Waunakee Wis WI
	Taxable Refunding Revenue Series 2018-A dated 04-05-18 ----- A1	General Obligation Corporate Purpose Series 2018-A dated 04-26-18 ----- Aa2	General Obligation Corporate Purpose Series 2018-A dated 06-07-18 ----- Aa2
	Pulaski Wis Cmnty Sch Dist WI		Waupaca Cnty Wis WI
			General Obligation Highway Facility Building Series 2018-A dated 10-11-18 ----- Aa2
			Waupun Wis Sch Dist WI
			General Obligation School Improvement Series 2018

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WISCONSIN (cont'd)	Wisconsin Indianhead Technical WI (cont'd)		
Waupun Wis Sch Dist WI (cont'd)	General Obligation Promissory Notes Series 2018-C dated 12-28-18	Aa	
Wausau Wis WI General Obligation Promissory Notes Series 2018-A dated 12-04-18	Wisconsin Rapids Wis WI General Obligation Promissory Notes Series 2018-A dated 07-11-18	Aa3	
Wausau Wis WI Taxable Note Anticipation Notes Series 2018-C dated 12-04-18	Wisconsin St WI General Obligation Series 2018-A dated 03-15-18	MIG1	Aa1
Wausau Wis Wtr Sys & Swr Sys WI Water System and Sewer System Revenue Bond Anticipation Notes Series 2018-B dated 12-04-18	Wisconsin St WI General Obligation Series 2018-B dated 10-11-18	MIG1	Aa1
Wauwatosa Wis WI Taxable General Obligation Community Development Series 2018-A dated 11-20-18	Wisconsin St Ctfs Partn WI Master Lease Certificates of Participation Series 2018-A dated 09-06-18		Aa2
Wauwatosa Wis WI General Obligation Corporation Purpose Series 2018-B dated 11-20-18	Wisconsin St Gen Fd Annual WI General Fund Annual Appropriation Refunding Series 2019-A dated 01-31-19		Aa2
Wauwatosa Wis WI General Obligation Promissory Notes Series 2018-C dated 11-20-18	Wisconsin St Health & Edl Facs WI Variable Rate Demand Revenue Refunding Series 2008-B dated 09-04-08		Aa1/VMIG1
Wauwatosa Wis Wtrwks Rev WI Waterworks System Revenue Series 2018-D dated 11-20-18	Wisconsin St Health & Edl Facs WI Revenue Series 2013 B-1 dated 06-18-13		Aa2
West Allis Wis WI General Obligation Corporate Purpose Series 2018-A dated 12-13-18	Wisconsin St Health & Edl Facs WI Revenue Series 2018-A dated 08-16-18		Aa3
West Bend Wis WI General Obligation Promissory Notes Series 2018-A dated 05-03-18	Wisconsin St Health & Edl Facs WI Revenue Series 2018-C dated 08-16-18		Aa3
Weston Vlg Wis Wtrwks Rev WI Waterworks System Revenue Series 2018-B dated 11-01-18	Wisconsin St Health & Edl Facs WI Revenue Series 2018-B dated 08-16-18		Aa3
Weston Wis Storm Wtr Util Rev WI Storm Water Utility Revenue Refunding Series 2018-C dated 11-01-18	Wood Cnty Wis WI General Obligation Promissory Notes Series 2018-A dated 11-15-18		Aa1
Whitefish Bay Wis WI General Obligation Promissory Notes Series 2018-A dated 03-21-18	Wppi Energy Wis Pwr Supply Sys WI Power Supply System Revenue Series 2018-A dated 04-18-18		A1
Whitefish Bay Wis WI General Obligation Corporate Purpose Series 2018-B dated 03-21-18			
Whitewater Wis WI General Obligation Corporate Purpose Series 2018-A dated 04-11-18			
Whitnall Sch Dist Wis WI General Obligation Refunding Series 2018 dated 08-08-18			
Whitnall Sch Dist Wis WI General Obligation Promissory Notes Series 2018 dated 01-02-19			
Winneshago Cnty Wis WI General Obligation Promissory Notes Series 2018 dated 11-06-18			
Wisconsin Health & Edl Facs WI Health Facilities Revenue Series 2018-B dated 05-08-18			
Wisconsin Hsg & Economic Dev WI Multifamily Housing Series 2011-A dated 09-01-11			
Wisconsin Hsg & Economic Dev WI Home Ownership Revenue Series 2018-A dated 03-28-18			
Wisconsin Hsg & Economic Dev WI Home Ownership Revenue Series 2018-B dated 03-28-18			
Wisconsin Hsg & Economic Dev WI Home Ownership Revenue Series 2018-C dated 03-28-18			
Wisconsin Hsg & Economic Dev WI Home Ownership Revenue Series 2018-D dated 09-13-18			
Wisconsin Hsg & Economic Dev WI Home Ownership Revenue Series 2018-E dated 09-13-18			
Wisconsin Hsg & Economic Dev A WI Housing Revenue Series 2018-C dated 12-20-18			
Wisconsin Hsg & Economic Dev A WI Housing Revenue Series 2018-A dated 12-20-18			
Wisconsin Indianhead Technical WI General Obligation Promissory Notes Series 2018-A dated 05-07-18			
Wisconsin Indianhead Technical WI General Obligation Promissory Notes Series 2018-B dated 06-11-18			
Wisconsin Indianhead Technical WI			

WYOMING

Wyoming Cmnty Dev Auth Hsg Rev WY Housing Revenue Series 2018-1 dated 05-16-18	Aa1
Wyoming Cmnty Dev Auth Hsg Rev WY Housing Revenue Series 2018-2 dated 05-16-18	Aa1/VMIG1
Wyoming Cmnty Dev Auth Hsg Rev WY Housing Revenue Series 2018-3 dated 09-13-18	Aa1
Wyoming Cmnty Dev Auth Hsg Rev WY Housing Revenue Series 2018-4 dated 09-13-18	Aa1

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MERGENT

BOND RECORD

**Corporates
Convertibles
Governments
Municipals**

Includes Global Ratings

March 2019

MERGENT®

BOND RECORD

MONTHLY UPDATE

March 2019 Volume 86 No. 3

Mailing Date for next month's publication will be April 10, 2019
 (Information revised through last business day of previous month)

Table of Contents

Matured Issues in 2019	2
Redeemed Issues in 2019	12
Corporate Bond Yield Averages	14
Corporate Bonds-New	15
Corporate Bonds-Revised	17
Convertible Bonds-New	20
International Corporate & Convertible-New	21
International Corporate & Convertible-Revised	23
Structured Finance Issues-New	25
Structured Finance Issues-Revised	26
Commercial Paper-New	29
Commercial Paper-Revised	30
Medium Term Notes-New	31
Medium Term Notes-Revised	37
Issuer Ratings-New	47
Issuer Ratings-Revised	48
Preferred Stock Ratings Public Utility Averages	49
Preferred Stock Ratings-New	50
Preferred Stock Ratings-Revised	51
Industrial Development & Revenue Bonds-New	52
Industrial Development & Revenue Bonds-Revised	53
Pollution & Environmental Control Revenue Bonds-Revised	54
Municipal Bond Yield Averages	55

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Issues Matured in 2019

ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Aareal Bank AG covered bds	02/04	Banc of America Alternative Loan Tr 2004-1 (continued)		Bank New York Co Inc medium term sr nt ser e (core nt) 4.75	02/15
Abbey National Treas Svcs PLC covered bds 3.25	02/13	pass-thru ctf 5.5	02/25	medium term sr sub nt ser f (core nt) 5.2	02/15
Absolut Bank russian bds 11	02/17	pass-thru ctf 5.5	02/25	medium term sr sub nt ser f (core nt) 5.2	02/15
ACE Cash Express Inc sr seed nt rule 144a 11	02/01	pass-thru ctf 5.5	02/25	medium term sr sub nt ser f (core nt) 5.3	02/15
Agile Property Hldgs Ltd gtd eurobonds 8.375	02/18	pass-thru ctf	02/25	medium term sr sub nt ser f (core nt) 5.35	02/15
Akamai Technologies Inc sr nt conv 0	02/15	Banc of America Alternative Loan Tr 2004-2		Bank New York Mellon Corp medium term sr nt fltg rt ser g 3.11813	02/12
sr nt conv rule 144a 0	02/15	pass-thru ctf 4.75	02/25	Bank Nova Scotia B C sr nt fltg rt ser a index-linked (equity linked nts)	02/25
Alabama Pwr Co sr nt ser z 5.125	02/15	pass-thru ctf 5.5	02/25	sr nt zero cpn ser a index-linked (accelerated return nts) 0	02/22
Alcoa Inc nt 5.72	02/23	pass-thru ctf	02/25	sr nt zero cpn ser a index-linked (capped buffered enh partic) 0	02/21
nt rule 144a 5.72	02/23	Banc of America Mtge 2004-2 Tr		Bank of New York Mun Cfts Tr Var Sts muni 2nd mkt derivatives	02/27
Aldine TX Indpt Sch Dist muni 2nd mkt derivatives	02/15	pass-thru ctf 5	02/25	Banko SA covered bds	02/24
Ally Auto Receivables Tr 2012-4 coll nt 3.16	02/15	pass-thru ctf 5	02/25	Barclays Bk PLC global mtn equity-linked ser a (airbag autocallable yield nts) 10	02/28
Ally Finl Inc ally flnt term nt ser a 3.5	02/15	pass-thru ctf 5	02/25	global mtn equity-linked ser a (autocallable nt) 12.25	02/28
ally flnt term nt ser a 3.55	02/15	pass-thru ctf 5	02/25	global mtn equity-linked ser a (autocallable nts) 10	02/28
ally flnt term nt ser a 3.75	02/15	pass-thru ctf 5	02/25	global mtn equity-linked ser a (buffered nt) 5.75	02/12
ally flnt term nt ser a 3.75	02/15	pass-thru ctf 5	02/25	global mtn fltg rt ser a equity-linked (auto- callable secs)	02/01
AMAG Pharmaceuticals Inc sr nt conv 2.5	02/15	pass-thru ctf 5	02/25	global mtn fltg rt ser a equity-linked (auto- callable secs)	02/08
American Axle & Mfg Inc gtd sr nt 5.125	02/15	pass-thru ctf 5	02/25	global mtn fltg rt ser a equity-linked (auto- callable secs) 0	02/22
American Honda Fin Corp global mtn fltg rt ser a 3.50194	02/22	pass-thru ctf 5	02/25	global mtn fltg rt ser a equity-linked (callable contingent cpn)	02/27
global mtn ser a 1.7	02/22	pass-thru ctf	02/25	global mtn fltg rt ser a equity-linked (phoenix autocall nts)	02/05
American Tower Corp global sr nt 3.4	02/15	Banco Santander SA (Spain) covered bds	02/11	global mtn fltg rt ser a equity-linked (phoenix autocall nts)	02/28
Americredit Automobiles Receivables Tr 2014-2 coll nt .94	02/08	Bank Amer Corp inter nt 5.2	02/15	global mtn fltg rt ser a equity-linked (phoenix autocall nts)	02/28
Amgen Inc global sr nt 5.7	02/01	inter nt 5.4	02/15	global mtn fltg rt ser a equity-linked (phoenix autocallable nt)	02/05
Anheuser Busch Inbev Fin Inc global gtd nt 2.15	02/01	inter nt 5.8	02/15	global mtn fltg rt ser a equity-linked (phoenix autocallable nt)	02/28
global gtd nt fltg rt 2.941	02/01	mtn fixed/fltg rt ser l 3.52925	02/07	global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	02/21
global gtd sr nt 1.9	02/01	mtn zero cpn ser l index-linked (digital return nts) 0	02/11	global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	02/21
ANZ NATIONAL INTL LTD mtn rule 144a 2.25	02/01	mtn zero cpn ser l index-linked (mkt index target term sec) 0	02/22	global mtn fltg rt ser a index-linked	02/28
Apple Inc global sr nt 1.55	02/08	sub inter nt 5.25	02/15	global mtn fltg rt ser a index-linked (auto- callable sec)	02/05
global sr nt 1.7	02/08	sub inter nt 5.25	02/15	global mtn fltg rt ser a index-linked (auto- callable sec)	02/15
global sr nt fltg rt 2.67125	02/08	sub inter nt 5.35	02/15	global mtn fltg rt ser a index-linked (callable contingent cpn)	02/27
global sr nt fltg rt 3.49694	02/22	sub inter nt 5.4	02/15	global mtn fltg rt ser a equity-linked (phoenix autocall nts)	02/05
ARC Ppty Oper Partnership LP / Clark Acquisition LLC gtd sr nt 3	02/06	Bank Montreal mtn equity-linked ser d (autocallable cash-settled nt) 11.52	02/15	global mtn fltg rt ser a equity-linked (phoenix autocall nts)	02/28
sr nt rule 144a 3	02/06	mtn fltg rt ser d equity-linked (autocallable barrier nt)	02/25	global mtn fltg rt ser a equity-linked (phoenix autocall nts)	02/28
Argentina Rep global bd 12.125	02/25	mtn fltg rt ser d equity-linked (autocallable barrier nt)	02/28	global mtn fltg rt ser a equity-linked (phoenix autocallable nt)	02/05
Arkea Home Loans SFH covered bds	02/27	mtn fltg rt ser d equity-linked (autocallable barrier nt)	02/28	global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	02/21
ASB Bank Ltd covered bds	02/07	mtn fltg rt ser d equity-linked (autocallable barrier nt)	02/28	global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	02/21
Asset Backed Fdg Corp pass-thru ctf 0	02/25	mtn fltg rt ser d equity-linked (autocallable barrier nt)	02/28	global mtn fltg rt ser a equity-linked (trggr phoenix autocall)	02/21
AT&T Inc global nt 5.8	02/15	mtn fltg rt ser d index-linked (autocallable cash- settled nts)	02/11	global mtn fltg rt ser a index-linked	02/28
Australia and New Zealand Banking Group Ltd covered bds	02/11	mtn index-linked ser d (autocallable cash-settled nts) 1.152	02/08	global mtn fltg rt ser a index-linked (auto- callable sec)	02/05
covered bds 1.5	02/13	mtn zero cpn ser b equity-linked (barrier bullish return nt) 0	02/28	global mtn fltg rt ser a index-linked (callable contingent cpn)	02/22
Auto ABS Compartment 2007-1 coll nt	02/25	mtn zero cpn ser b index-linked (upside booster nts) 0	02/28	global mtn fltg rt ser a index-linked (callable contingent cpn)	02/22
coll nt	02/25	mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	02/28	global mtn fltg rt ser a index-linked (callable contingent cpn)	02/13
Auto Loan ABS Program pass-thru ctf	02/17	mtn zero cpn ser c equity-linked (buffered bullish enh return) 0	02/28	global mtn fltg rt ser a index-linked (callable ctgnt pymt nt)	02/28
Autodis SA gtd sr sec global nt 6.5	02/01	mtn zero cpn ser c equity-linked (bullish enhanced return nt) 0	02/01	global mtn fltg rt ser a index-linked (phoenix autocallable nt)	02/28
gtd sr sec global nt 6.5	02/01	mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	02/28	global mtn fltg rt ser a index-linked (phoenix autocallable nt)	02/28
Avalon Cap Ltd 3 coll nt fltg rt	02/24	mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	02/28	global mtn fltg rt ser a index-linked (trggr call ctgnt yield)	02/11
coll nt fltg rt	02/24	mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	02/28	global mtn fltg rt ser a index-linked (trggr callab ctgnt yield)	02/20
coll nt fltg rt	02/24	mtn zero cpn ser c equity-linked (ctgnt risk absolute return) 0	02/28	global mtn fltg rt ser a index-linked (trggr callab ctgnt yield)	02/26
Avalon Cap Ltd 3 / Avalon Cap LLC 3 coll nt	02/24	mtn zero cpn ser c equity-linked (int rt & econ sensitivity nt) 0	02/25	global mtn fltg rt ser a index-linked (trggr phoenix autocall)	02/15
coll nt fltg rt	02/24	mtn zero cpn ser c equity-linked (upside booster nt) 0	02/28	global mtn fltg rt ser a index-linked (trggr phoenix autocall)	02/28
Avalon Capital Ltd 3 coll nt	02/24	mtn zero cpn ser c equity-linked (upside booster nts) 0	02/28	global mtn fltg rt ser a index-linked (trgr call ctgnt yield nt)	02/04
Aviv Healthcare Ppty Ltd Partnership gtd sr nt 7.75	02/15	mtn zero cpn ser c index-linked (buffered bullish enh ret nt) 0	02/28	global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	02/20
sr nt rule 144a 7.75	02/15	mtn zero cpn ser c index-linked (buffered bullish enh return) 0	02/28	global mtn index-linked ser a (buffered autocallable nts) 5.25	02/14
sr nt rule 144a 7.75	02/15	mtn zero cpn ser c index-linked (ctgnt risk absolute return) 0	02/28	global mtn index-linked ser a (trigger callable yield nt) 7.76	02/11
AVIV Healthcare Properties LP gtd sr global nt 7.75	02/15	mtn zero cpn ser c index-linked (upside booster nt) 0	02/28	global mtn ser a 4.05	02/03
Banc of America Alternative Loan Tr 2004-1 pass-thru ctf 4.75	02/25	mtn zero cpn ser c index-linked (upside booster nts) 0	02/28	global mtn ser a 4	02/10
		mtn zero cpn ser c index-linked (upside booster nts) 0	02/28	global mtn ser a 4.1	02/17
		mtn zero cpn ser c index-linked (upside booster nts) 0	02/28	global mtn ser a equity-linked (autocallable nts) 10	02/28
		mtn zero cpn ser d index-linked (buffered bullish enh ret) 0	02/28	global mtn ser a index-linked (annual reset cpn buffered nts) 1.6	02/28
		mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	02/28	global mtn ser a index-linked (callable secs) 7.85	02/13
		mtn zero cpn ser d index-linked (bullish enhanced return nts) 0	02/28	global mtn step-up ser a 3	02/02
		mtn zero cpn ser g index-linked (buffered bullish enh ret nt) 0	02/28	global mtn step-up ser a 1.75	02/22
				global mtn zero cpn ser a equity-linked (auto- callable secs) 0	02/28
				global mtn zero cpn ser a equity-linked (autocallable nts) 0	02/28

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Barclays Bk PLC (continued)		Burlington Coat Factory Whse Corp		Citigroup Fdg Inc (continued)	
global mtn zero cpn ser a equity-linked (buffered supertrack) 0	02/19	sr nt 10	02/15	mtn zero cpn ser g index-linked (market-linked nts) 0	02/05
global mtn zero cpn ser a equity-linked (trgr performance sec) 0	02/28	sr nt rule 144a 10	02/15	Citigroup Global Mkts Hldgs Inc	
global mtn zero cpn ser a equity-linked (trgr performance sec) 0	02/28	CA Statewide Communities Dev Auth	02/01	mtn equity-linked ser n (autocallable secs) 18.05	02/27
global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	02/13	bds 5.5		mtn fltg rt ser h equity-linked (autocallable ctgnt cpn sec)	02/05
global mtn zero cpn ser a equity-linked (trigger autocall opt) 0	02/13	Caixa Catalunya	02/19	mtn fltg rt ser n equity-linked (autocallable contingent coupon)	02/20
global mtn zero cpn ser a index-linked 0	02/07	covered bds		mtn fltg rt ser n equity-linked (autocallable contingent cpn)	02/28
global mtn zero cpn ser a index-linked (buffer autocall digital) 0	02/14	Caja de Ahorros y Pensiones de Barcelona	02/28	mtn fltg rt ser n equity-linked (autocallable contingent cpn nt)	02/04
global mtn zero cpn ser a index-linked (buffered digital nt) 0	02/06	sub fixed/fltg rt spanish bds 5.87		mtn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	02/13
global mtn zero cpn ser a index-linked (buffered digital nts) 0	02/28	Calvert Social Investment Foundation	02/28	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn nt)	02/28
global mtn zero cpn ser a index-linked (buffered digital plus) 0	02/28	community invnt nt 1	02/15	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	02/13
global mtn zero cpn ser a index-linked (buffered super track) 0	02/22	community invnt nt 1.5	02/15	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	02/21
global mtn zero cpn ser a index-linked (buffered super track) 0	02/28	community invnt nt 1	02/28	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	02/22
global mtn zero cpn ser a index-linked (buffered super track) 0	02/28	community invnt nt 1	02/28	mtn fltg rt ser n equity-linked (autocallable ctgnt cpn sec)	02/28
global mtn zero cpn ser a index-linked (buffered super track) 0	02/28	community invnt nt 1.5	02/28	mtn ser n equity-linked (autocallable sec) 12.45	02/07
global mtn zero cpn ser a index-linked (buffered supertrack) 0	02/06	Campbell Soup Co	02/15	mtn ser n equity-linked (elks) 12	02/19
global mtn zero cpn ser a index-linked (capped buffer gears) 0	02/28	global sr nt 4.5		mtn zero cpn ser g index-linked (buffered nt) 0	02/04
global mtn zero cpn ser a index-linked (contingent buffered nt) 0	02/13	Canada Govt	02/27	mtn zero cpn ser n equity-linked (buffered digital secs) 0	02/27
global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	02/06	global bd 1.625		mtn zero cpn ser n equity-linked (buffered digital secs) 0	02/27
global mtn zero cpn ser a index-linked (plus) 0	02/21	Canada Govt Treas Bds	02/01	mtn zero cpn ser n index-linked 0	02/06
global mtn zero cpn ser a index-linked (trigger performance sec) 0	02/28	cad\$ bd .5		mtn zero cpn ser n index-linked 0	02/08
global sr nt 2.5	02/20	Canada Govt Treas Bills	02/05	mtn zero cpn ser n index-linked 0	02/28
mtn 3	02/04	cad\$ bill 0	02/06	mtn zero cpn ser n index-linked (barrier secs) 0	02/07
Basic Energy Svcs Inc New		cad\$ bill 0	02/07	mtn zero cpn ser n index-linked (buffered digital nt) 0	02/06
gtd sr nt 7.75	02/15	cad\$ bill 0	02/21	mtn zero cpn ser n index-linked (buffered nts) 0	02/04
sr nt rule 144a 7.75	02/15	Canadian Imperial Bank of Commerce	02/13	mtn zero cpn ser n swap-linked (digital secs) 0	02/27
Bayerische Hypo-Und Vereinsbank AG		covered bds 1		retail mtn ser c 5.1	02/15
public sector pfandbriefe 4.8	02/04	Canadian Imperial Bk Comm	02/08	retail mtn ser c 5.2	02/15
Bayerische Landesbank		global mtn equity-linked (equity-linked (step income sec) 9.5		retail mtn ser c step-up 5.25	02/15
covered bds 2.375	02/09	global mtn fltg rt index-linked (ctgnt cpn autocallable nts)	02/01	retail mtn ser c step-up 5.375	02/15
BB&T Corp		global mtn zero cpn equity-linked (accelerated return nts) 0	02/25	Citigroup Inc	
medium term sr nt fltg rt ser c 3.201	02/01	global mtn zero cpn equity-linked (accelerated return nts) 0	02/25	eur\$ global fixed / fltg rt sub nt 1.072	02/10
medium term sr nt ser c 2.25	02/01	global mtn zero cpn index-linked (digital nt) 0	02/22	mtn zero cpn ser g equity-linked (buffered plus) 0	02/01
Bear Stearns Cos Inc		Canadian Riv Mun Wtr Auth Tex Contract Rev	02/15	mtn zero cpn ser g index-linked (contingent buffered nts) 0	02/21
mtn ser b 7	02/26	pass thru ctf (rocs)	02/15	mtn zero cpn ser g index-linked (enhanced buffered digital secs) 0	02/28
Bear Stearns Secured Investors Inc		pass thru ctf (rols)	02/15	mtn zero cpn ser g index-linked (trigger return optimiz sec) 0	02/28
coll bd 8.9	02/01	Canadian Solar Inc	02/15	sub global nt	02/10
coll mtg bds 8.9	02/01	sr nt conv 4.25	02/15	Clear Creek Tex Indpt Sch Dist	
coll mtg bds 8.9	02/01	sr nt conv rule 144a 4.25	02/15	muni 2nd mkt derivatives	02/15
Becker (City of) MN		Capital Auto Receivables Asset Tr 2013-3	02/20	muni 2nd mkt derivatives	02/15
bds 1.15	02/01	coll nt 3.69		CM Cic	
Berlin Land of		Capital Auto Receivables Asset Tr 2013-4	02/20	covered bds 1.125	02/06
fltg rt german nt	02/04	coll nt 2.67		Codeis Secs SA Compartment A0068	
fltg rt german nt	02/13	Capital Impact Partners	02/15	coll nt	02/15
Berlin-Hannoversche Hypotheken Bk AG		capital impact invnt nt 2		Codere Fin Luxembourg SA	
Mtge Cov Bd		Capital One Bk (USA) NA	02/13	sr nt rule 144a 9.25	02/15
coll nt 4.775	02/25	sr nt 3a2 2.25		Collateralized Mortgage Obligation Trust 54	
Bi-Lo LLC		Casella Waste Sys Inc	02/15	coll bd 0	02/01
sr secd nt rule 144a 9.25	02/15	gtd sr sub nt 7.75	02/15	coll bd 9.9	02/01
Blue Merger Sub Inc		sr sub nt 7.75	02/15	Collateralized Mtge Oblig Tr 57	
sr nt rule 144a 7.625	02/15	sr sub nt rule 144a 7.75	02/15	coll mtg bds 9.9	02/01
Blueline Rent Fin Corp/Volvo Constr Equip Rents LLC		sr sub nt rule 144a 7.75	02/15	coll mtg bds	02/01
sr secd 2nd lien nt rule 144a 7	02/01	Cassa di Risparmio di Parma e Piacenza SPA	02/18	Columbus McKinnon Corp N Y	
BMW Vehicle Lease Tr 2015-2		italian bds .5		sr sub nt 7.875	02/01
coll nt 1.55	02/20	Catalunya Banc SA	02/19	sr sub nt rule 144a 7.875	02/01
BNP Paribas / BNP Paribas U S		covered bds		Commerzbank AG	
medium term sr nt zero cpn 0	02/14	Caterpillar Fin Svcs Corp	02/15	covered bds 1	02/05
BofA Fin Lic		mtn ser 7.15	02/15	covered bds 3.71	02/22
mtn equity-linked ser a (auto-callable yield nt) 9.15	02/21	power nt 5.125	02/15	Connecticut Lt & Pwr Co	
mtn zero cpn ser a index-linked (accelerated return nt) 0	02/22	power nt 5.125	02/15	1st & ref mtg bd ser a 5.5	02/01
mtn zero cpn ser a index-linked (capped leveraged index return) 0	02/22	power nt 5.25	02/15	Conocophillips	
mtn zero cpn ser a index-linked (capped leveraged return nts) 0	02/22	Cemig Geracao e Transmissao SA	02/15	global gtd nt 5.75	02/01
mtn zero cpn ser a index-linked (leveraged buffered nt) 0	02/01	gtd brazilian debentures		Conseco Finance Securitizations Corp.	
mtn zero cpn ser a index-linked (leveraged buffered nt) 0	02/07	sr sec japan bds .677	02/28	loan ctf 7.34	02/15
mtn zero cpn ser k index-linked (accelerated return nt) 0	02/22	Century Inter Hldg Co 2	02/15	Cornell Univ	
BPCE SFH		sr pik toggle nt rule 144a 9.75		bd ser 2009 5.45	02/01
covered bds 3.5	02/20	Chevron Corp New	02/28	Cornerstone Mortgage Investment Group II (MPT Series)	
Bristol Myers Squibb Co		global sr nt 1.686	02/28	ctf 0	02/28
global sr nt 1.6	02/27	global sr nt fltg rt 2.79681	02/28	mtg pass thru ctf 9.25	02/28
British Telecom Fin Inc		Cheyne Fin PLC and Cheyne Fin LLC and Cheyne Fin Capital Nt LLC	02/20	Council Europe Dev Bk	
gtd deb 9.625	02/15	coll nt		nt 1	02/04
British Telecommunications PLC		Chubu Electric Power Co Inc	02/25	Credit Agricole Corp & Invnt Bk	
global sr nt 2.35	02/14	japan bds 1.562		mtn fltg rt	02/28
		Cisco Sys Inc	02/15	Credit Suisse AG	
		global sr nt 4.95	02/28	mtn zero cpn index-linked (leveraged buffered nts) 0	02/01
		sr nt 1.6		Credit Suisse AG London Brh	
		CIT Group Inc	02/15	global mtn zero cpn index-linked (leveraged return nt) 0	02/22
		2nd priority secd nt ser c rule 144a 5.5	02/19	mtn fltg rt equity-linked (autocallable reverse convertible)	02/06
		global sr nt 3.875	02/19		
		Citibank Credit Card Master Tr I	02/22		
		coll nt 1.02			
		Citicorp Mortgage Securities Inc (United States)	02/22		
		ctf 0			
		Citigroup Fdg Inc	02/07		
		mtn fixed/fltg rt ser g 3.33925	02/28		
		mtn fixed/fltg rt ser g (cms spread nts) 4	02/05		
		mtn step-up ser g 2.25	02/25		
		mtn zero cpn ser g index-linked (buffered jump sec) 0	02/25		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Credit Suisse AG London Brh (continued)		Credit Suisse London Brh (continued)		CS First Boston Mtge Secs Corp (continued)	
mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert)	02/15	mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	02/28	pass-thru ctf 5	02/25
mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	02/28	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/04	pass-thru ctf 5.5	02/25
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/25	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/05	pass-thru ctf	02/25
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/28	mtn fltg rt index-linked (ctgnt cpn autocallable yield)	02/28	CSC Hldgs Inc	
mtn fltg rt index-linked (auto-callable ctgnt income secs)	02/15	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	02/11	sr nt 8.625	02/15
mtn fltg rt index-linked (callable contingent income secs)	02/07	mtn fltg rt index-linked (ctgnt cpn callable yield nt)	02/26	sr nt rule 144a 8.625	02/15
mtn fltg rt index-linked (callable contingent income secs)	02/14	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/01	CSX Corp	
mtn fltg rt index-linked (ctgnt cpn callable yield)	02/11	mtn fltg rt index-linked (ctgnt cpn callable yield)	02/20	global nt 7.375	02/01
mtn fltg rt index-linked (ctgnt cpn callable yield)	02/20	mtn fltg rt index-linked (mkt linked sec)	02/04	CWMBs Inc (United States)	
mtn fltg rt index-linked (ctgnt cpn callable yield)	02/22	mtn fltg rt index-linked (trigger callable ctgnt yield nt) 0	02/04	pass-thru ctf 5	02/25
mtn fltg rt index-linked (trigger phoenix autocallable opt secs)	02/11	mtn fltg rt index-linked (trigger phoenix autocallable opt secs)	02/27	Cypress-Fairbanks TX Indpt Sch Dist	
mtn zero cpn equity-linked (accelerated barrier nts) 0	02/28	mtn index-linked (autocallable coupon buffered sec) 5.05	02/19	pass-thru ctf	02/15
mtn zero cpn equity-linked (barrier nts) 0	02/22	mtn index-linked (autocallable yield nts) 6.75	02/19	pass-thru ctf	02/15
mtn zero cpn index-linked (accelerated barrier nts) 0	02/28	mtn zero cpn equity-linked (accelerated barrier nt) 0	02/26	Daimlerchrysler North Amer Hldg Corp	
mtn zero cpn index-linked (accelerated return) 0	02/22	mtn zero cpn equity-linked (accelerated return equity secs) 0	02/26	inter nt 5.75	02/15
mtn zero cpn index-linked (accelerated return) 0	02/28	mtn zero cpn equity-linked (cs nts) 0	02/05	Dana Hldg Corp	
mtn zero cpn index-linked (autocall market-linked step up nts) 0	02/25	mtn zero cpn equity-linked (capped gears) 0	02/28	nt 6.5	02/15
mtn zero cpn index-linked (buffered accelerated return equity) 0	02/25	mtn zero cpn equity-linked (capped knock-out nt) 0	02/13	Dekabank Deutsche Girozentrale	
mtn zero cpn index-linked (leveraged basket-linked) 0	02/15	mtn zero cpn equity-linked (capped knock-out nts) 0	02/21	covered bds 4.25	02/18
mtn zero cpn index-linked (market-linked step up nts) 0	02/21	mtn zero cpn equity-linked (digital plus barrier nts) 0	02/15	covered bds 4	02/19
mtn zero cpn index-linked (market-linked step up nts) 0	02/25	mtn zero cpn equity-linked (leveraged buffered nt) 0	02/07	covered bds 3.95	02/26
mtn zero cpn index-linked (review nts) 0	02/19	mtn zero cpn equity-linked (leveraged buffered nt) 0	02/07	Del Monte Corp	
Credit Suisse Group Ag New York Branch		mtn zero cpn equity-linked (return enhanced nt) 0	02/06	gtd sr nt 7.625	02/15
medium term sr bk nt zero cpn 0	02/21	mtn zero cpn equity-linked (return enhanced nts) 0	02/13	Del Monte Foods Co	
medium term sr bk nt zero cpn 0	02/26	mtn zero cpn equity-linked (return nt) 0	02/27	sr nt rule 144a 7.625	02/15
medium term sr bk nt zero cpn 0	02/28	mtn zero cpn equity-linked (return nts) 0	02/06	Depfa ACS Bk	
medium term sr bk nt zero cpn 0	02/28	mtn zero cpn equity-linked (return nts) 0	02/21	asset covered secs 2.375	02/15
medium term sr bk nt zero cpn 0	02/28	mtn zero cpn index-linked (absolute return barrier secs) 0	02/05	Deutsche Bk AG London	
Credit Suisse London Brh		mtn zero cpn index-linked (accelerated barrier nt) 0	02/22	global mtn equity-linked ser a (autocallable secs) 5.3	02/14
mtn (cpn buffered sec) 21	02/28	mtn zero cpn index-linked (accelerated barrier nts) 0	02/04	global mtn fltg rt ser a equity-linked (phoenix autocall secs)	02/01
mtn equity-linked (airbag autocallable yield nt) 8.15	02/01	mtn zero cpn index-linked (accelerated return nts) 0	02/01	global mtn fltg rt ser a equity-linked (trgg phoenix autocall)	02/08
mtn equity-linked (airbag autocallable yield nt) 9.25	02/28	mtn zero cpn index-linked (accelerated return nts) 0	02/22	global mtn fltg rt ser a equity-linked (trgg phoenix autocall)	02/27
mtn equity-linked (airbag autocallable yield nts) 6.15	02/28	mtn zero cpn index-linked (accelerated return nts) 0	02/22	global mtn fltg rt ser a equity-linked (trgg phoenix autocall)	02/27
mtn equity-linked (airbag autocallable yield nts) 7.15	02/28	mtn zero cpn index-linked (accelerated return nts) 0	02/22	global mtn fltg rt ser a equity-linked (trgg phoenix autocall)	02/28
mtn equity-linked (airbag autocallable yield nts) 7.65	02/28	mtn zero cpn index-linked (autocallable buffered secs) 0	02/14	global mtn fltg rt ser a equity-linked (trgg phoenix autocall)	02/28
mtn equity-linked (autocallable reverse conv) 11.75	02/15	mtn zero cpn index-linked (autocallable secs) 0	02/28	global mtn ser a 2.5	02/13
mtn equity-linked (autocallable reverse convertible sec) 13.05	02/05	mtn zero cpn index-linked (bear plus) 0	02/21	global mtn zero cpn index-linked (autocall mkt-linked step up) 0	02/25
mtn equity-linked (autocallable reverse convertible sec) 10.5	02/15	mtn zero cpn index-linked (buffer accel ret equity sec) 0	02/08	global mtn zero cpn ser a equity-linked (cpdd ret enh nt) 0	02/27
mtn equity-linked (autocallable reverse convertible sec) 16	02/26	mtn zero cpn index-linked (buffered accel return sec) 0	02/28	global mtn zero cpn ser a equity-linked (autocallable sec) 0	02/22
mtn equity-linked (autocallable reverse convertible sec) 17.7	02/27	mtn zero cpn index-linked (buffered accelerated return equity) 0	02/28	global mtn zero cpn ser a equity-linked (trgg performance sec) 0	02/28
mtn equity-linked (autocallable reverse convertible) 14.2	02/04	mtn zero cpn index-linked (buffered accelerated return sec) 0	02/12	global mtn zero cpn ser a index-linked (call warrants) 0	02/01
mtn equity-linked (autocallable reverse convertible) 14.5	02/19	mtn zero cpn index-linked (buffered accelerated return sec) 0	02/27	global mtn zero cpn ser a index-linked (capped buys) 0	02/28
mtn fltg rt equity-linked (autocallable reverse convertible sec)	02/27	mtn zero cpn index-linked (buffered accelerated return sec) 0	02/28	global mtn zero cpn ser a index-linked (knock-out nt) 0	02/06
mtn fltg rt equity-linked (autocallable reverse convertible)	02/04	mtn zero cpn index-linked (capped gears) 0	02/28	global mtn zero cpn ser a index-linked (knock-out nt) 0	02/27
mtn fltg rt equity-linked (autocallable reverse convertible)	02/27	mtn zero cpn index-linked (leveraged buffered nts) 0	02/01	global mtn zero cpn ser a index-linked (knock-out nts) 0	02/27
mtn fltg rt equity-linked (ctgnt cpn autocall rev conv sec)	02/22	mtn zero cpn index-linked (leveraged buffered nts) 0	02/04	global mtn zero cpn ser a index-linked (trigger return opt sec) 0	02/28
mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert)	02/04	mtn zero cpn index-linked (plus) 0	02/05	Deutsche Hypothekenbank AG	
mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert)	02/13	mtn zero cpn index-linked (return enhanced nt) 0	02/26	mtg pfandbriefe 4.25	02/11
mtn fltg rt equity-linked (ctgnt cpn autocall reverse convert)	02/22	mtn zero cpn index-linked (return enhanced nts) 0	02/22	Deutsche Postbank AG	
mtn fltg rt equity-linked (ctgnt cpn autocallable yield nt)	02/05	mtn zero cpn index-linked (return enhanced nts) 0	02/26	covered bds 4.28	02/04
mtn fltg rt equity-linked (ctgnt cpn autocallable yield nts)	02/28	mtn zero cpn index-linked (trigger performance secs) 0	02/07	Deutsche Siedlungs- Und Landesrentenbank	
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/07	Credit Suisse Nassau Brh		covered bds 4.76	02/11
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/21	global mtn zero cpn ser a equity-linked (call warrants) 0	02/22	Dexia Cr Loc	
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/22	mtn zero cpn equity-linked (cs nts) 0	02/05	nt fltg rt rule 144a 3.11613	02/15
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/22	mtn zero cpn equity-linked (call warrants) 0	02/21	Dexia Muni Agency	
mtn fltg rt equity-linked (ctgnt cpn autocallable yield)	02/22	mtn zero cpn equity-linked (call warrants) 0	02/27	obligations foncieres 4.25	02/07
mtn fltg rt index-linked (callable ctgnt income secs)	02/14	mtn zero cpn equity-linked (call warrants) 0	02/13	obligations foncieres 4.25	02/07
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	02/04	mtn fltg rt index-linked	02/28	obligations foncieres 4.25	02/07
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	02/11	Credito Emiliano-Credem SPA		obligations foncieres 4.25	02/07
mtn fltg rt index-linked (ctgnt cpn autocallable yield nt)	02/19	covered bds 1.875	02/27	Dexia Municipal Agency (France)	
		Crown Newco 3		bd 0	02/20
		gtd sr global nt 8.875	02/15	DLR Kredit A/S	
		CS First Boston Mtge Secs Corp		mtg bd 10	02/01
		pass-thru ctf 5	02/25	mtg bd 11	02/01
				mtg bd 12	02/01
				Donnelley R R & Sons Co	
				global nt 13.25	02/01
				Douglas Cnty Kans Uni Sch Dist No 497	
				Equip Lease Pur Agreement	
				custody rects 4.2	02/01
				Douglas Cnty Kans Uni Sch Dist No 497	
				Lawrence Cfts Partn	
				custody rects 4	02/01
				Dow Chem Co	
				dow inter nt 2.2	02/15
				dow inter nt 2.2	02/15
				dow inter nt 2.2	02/15
				dow inter nt 3.05	02/15
				dow inter nt 3.05	02/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Durham ONT Reg Munc CDS cad\$ deb 4.65	02/21	Global AT&T Electronics Ltd (continued)		GS Fin Corp (continued)	
East Japan Railway Co (Japan) bd 2.97	02/25	GM Financial Automobile Leasing Tr (Gmalt) 2016-3 coll nt 1.35	02/20	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/21
Elk River Minn Indpt Sch Dist No 728 (drivers)	02/01	coll nt	02/20	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/22
mun 2nd mkt derivative (drivers)	02/01	GM Financial Automobile Leasing Tr 2018-1 coll nt 1.8999	02/20	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/22
mun 2nd mkt derivative (putters)	02/01	GMF Canada Leasing Tr coll nt 2.293	02/20	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/26
mun 2nd mkt derivative (rols)	02/01	GMX Res Inc gtd sr nt 11.375	02/15	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/27
muni secondary mkt deriv	02/01	sr nt rule 144a 11.375	02/15	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/28
Emerald Bay SA coll nt 5	02/05	Golden St Pete Trans Corp 1st mtg nt 8.04	02/01	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/28
Emergent Cap Inc sr nt conv rule 144a 8.5	02/15	Golden State Petroleum Transport Corp. (United States) 1st pfd mtg nt	02/01	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/28
Entergy Tex Inc mtg bd 7.125	02/01	Goldman Sachs Group Inc global mtn ser d 7.5	02/15	mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/19
Erste Bank Der Oesterreichischen Sparkassen AG covered bds	02/15	mtn fltg rt ser d index-linked	02/27	mtn zero cpn ser e index-linked (leveraged nt) 0	02/06
covered bds 6.625	02/21	mtn ser d 2.25	02/15	mtn zero cpn ser e index-linked (leveraged nt) 0	02/12
covered bds 7.125	02/21	mtn ser d 4.3	02/15	mtn zero cpn ser e index-linked (leveraged nt) 0	02/15
Erste Group Bank AG covered bds 4.55	02/27	mtn ser d 4.65	02/15	mtn zero cpn ser e index-linked (leveraged nt) 0	02/15
Essex Cnty N J pass-thru ctf	02/15	mtn ser d step-up 4	02/26	mtn zero cpn ser e index-linked (leveraged nt) 0	02/15
Eurohypo AG mtg pfandbriefe 4.3	02/04	mtn step-up ser d 2	02/12	mtn zero cpn ser e index-linked (leveraged nt) 0	02/26
European Investment Bank eurobonds 2.5	02/08	mtn step-up ser d 3.5	02/15	mtn zero cpn ser e index-linked (leveraged nts) 0	02/12
Export Dev CDA global sr nt 1.25	02/04	mtn step-up ser d 2.5	02/03	mtn zero cpn ser e index-linked (plus) 0	02/05
Fideicomiso Financiero Pvc red Serie Xix pass-thru ctf 26	02/27	mtn step-up ser d 2	02/27	mtn zero cpn ser e index-linked (trigger nts) 0	02/21
pass-thru ctf 26	02/27	mtn zero cpn ser d index-linked (buffered nts) 0	02/01	mtn zero cpn ser e index-linked (trigger return optimization nt) 0	02/28
pass-thru ctf	02/27	mtn zero cpn ser d index-linked (leveraged buffered nts) 0	02/06	Guardian Savings & Loan Association (CA) mtg pass thru ctf 9	02/01
pass-thru ctf	02/27	mtn zero cpn ser d index-linked (leveraged buffered nts) 0	02/19	Harris Corp Del sr nt fltg rt 3.16619	02/27
Fideicomiso Financiero Pvc red Serie Xxi pass-thru ctf	02/27	mtn zero cpn ser d index-linked (trigger performance secs) 0	02/28	Hartford Life Insurance Co hartford life income nt 5	02/15
pass-thru ctf	02/27	mtn zero cpn ser d index-linked (trigger performance secs) 0	02/28	hartford life income nt 5	02/15
pass-thru ctf	02/27	Great Lakes Dredge & Dock Corp gtd sr global nt 7.375	02/01	HCP Inc global sr nt 3.75	02/01
Florida Windstorm Underwriting sr sec d nt ser 1999a rule 144a mbia ins 7.125	02/25	gtd sr nt 7.375	02/01	Hertz Vehicle Financing LLC coll nt 2.2	02/25
Ford Credit Auto Owner Tr 2012-2 coll nt 2.641	02/15	sr nt rule 144a 7.375	02/01	coll nt 2.6	02/25
Ford Credit Auto Owner Tr 2013-D coll nt 1.11	02/15	sr nt rule 144a 7.375	02/01	coll nt 3.29	02/25
Ford Credit Canada Ltd gtd canadian nt 2.939	02/19	Greenpoint Manufactured Housing Contract Trust pass-thru ctf 0	02/15	coll nt 3.74	02/25
Ford Credit Floorplan Master Owner Tr A coll nt 1.2	02/15	GS Fin Corp mtn fltg rt ser e equity-linked (auto-callable secs)	02/01	coll nt 4.17	02/25
coll nt 1.4	02/15	mtn fltg rt ser e equity-linked (auto-callable secs)	02/08	coll nt 4.73	02/25
coll nt	02/15	mtn fltg rt ser e equity-linked (callable ctgnt cpn nts)	02/03	coll nt 4.96	02/25
Ford Mtr Cr Co LLC ford cr nts 2.25	02/20	mtn fltg rt ser e equity-linked (autocall ctgnt cpn nts)	02/19	coll nt 5.02	02/25
ford cr nts 2.25	02/20	mtn fltg rt ser e index-linked (autocall ctgnt cpn nts)	02/19	coll nt 5.7	02/25
ford cr nts 4	02/20	mtn fltg rt ser e index-linked (autocallable contingent coupon)	02/28	coll nt 6.44	02/25
ford cr nts ser b 2.7	02/20	mtn fltg rt ser e index-linked (autocallable ctgnt cpn nt)	02/27	Hess Corp dep shs rep 1/20th mandatory pfd stk conv ser a 8	02/01
ford cr nts ser b 2.8	02/20	mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts)	02/04	global nt 8.125	02/15
ford cr nts ser b 2.85	02/20	mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts)	02/07	Hiroshima Prefecture japan bds 21	02/25
Fore CLO Ltd coll notes	02/07	mtn fltg rt ser e index-linked (autocallable ctgnt cpn nts)	02/19	Honda Canada Fin Inc fltg rt canadian bds	02/19
Forest Labs Inc sr nt rule 144a 4.375	02/01	mtn fltg rt ser e index-linked (callable ctgnt cpn nt)	02/28	Honeywell Intl Inc global sr nt 5	02/15
Fornax (Eclipse 2006-2) BV coll nt	02/20	mtn fltg rt ser e index-linked (callable ctgnt cpn nts)	02/21	Houston Ltg & Pwr Co 1st mtg 10.25	02/01
coll nt	02/20	mtn fltg rt ser e index-linked (callable sec)	02/22	HSBC USA Inc mtn equity-linked (airbag autocallable yield nt) 7.95	02/01
coll nt	02/20	mtn fltg rt ser e index-linked (trigger callable ctgnt yield nt)	02/04	mtn equity-linked (airbag autocallable yield nts) 9	02/01
coll nt	02/20	mtn fltg rt ser e index-linked (trigger callable ctgnt yield)	02/19	mtn fltg rt equity-linked (annual income opportunity nts)	02/28
Fresenius Fin BV gtd sr global nt 2.375	02/01	mtn index-linked ser e 4.2083	02/07	mtn fltg rt equity-linked (auto-callable sec)	02/05
Fukuoka Prefecture japan bds 1.5	02/26	mtn index-linked ser e (autocallable nt) 18.125	02/15	mtn fltg rt equity-linked (phoenix quarterly review nts)	02/27
GA Environ Ln Acquisition Cp coll nt 3.38	02/15	mtn zero cpn ser e equity-linked (leveraged buffered nt) 0	02/06	mtn fltg rt equity-linked (phoenix quarterly review nts)	02/21
GE Equipment Transportation LLC coll nt 1.28	02/25	mtn zero cpn ser e equity-linked (leveraged buffered nts) 0	02/06	mtn fltg rt index-linked (autocallable barrier nts)	02/01
General Elec Cap Corp ge capital inter nt 5.25	02/15	mtn zero cpn ser e equity-linked (leveraged nt) 0	02/21	mtn fltg rt index-linked (autocallable barrier nts)	02/28
ge capital inter nt 4	02/15	mtn zero cpn ser e equity-linked (trigger digital sec) 0	02/07	mtn fltg rt index-linked (autocallable yield nt)	02/20
ge capital inter nt 5.1	02/15	mtn zero cpn ser e equity-linked (trigger nt) 0	02/27	mtn fltg rt index-linked (buffered income nts)	02/26
global mtn ser a step-up 6	02/13	mtn zero cpn ser e equity-linked (trigger nt) 0	02/27	mtn fltg rt index-linked (trggr autocallable ctgnt yield nt)	02/28
global mtn step-up ser a 6	02/13	mtn zero cpn ser e index-linked 0	02/26	mtn index-linked (autocallable yield nts) 5.5	02/04
General Mls Inc global nt 5.65	02/15	mtn zero cpn ser e index-linked 0	02/27	mtn index-linked (autocallable yield nts) 6	02/04
General Mtrs Accep Corp smart nt 5.9	02/15	mtn zero cpn ser e index-linked (autocallable nts) 0	02/28	mtn index-linked (long short nts) 2.2	02/22
smart nt 6	02/15	mtn zero cpn ser e index-linked (buffered return optimization) 0	02/28	mtn step-up 2	02/05
smart nt 6	02/15	mtn zero cpn ser e index-linked (digital nt) 0	02/06	mtn zero cpn 0	02/28
smart nt 6	02/15	mtn zero cpn ser e index-linked (digital nt) 0	02/22	mtn zero cpn 0	02/28
smart nt 6	02/15	mtn zero cpn ser e index-linked (digital nt) 0	02/22	mtn zero cpn 0	02/28
George Wash Univ bd ser 2009 6	02/01	mtn zero cpn ser e index-linked (digital nt) 0	02/28	mtn zero cpn equity-linked (barrier accel mkt partic sec) 0	02/07
Germany Gov't of bundesobligation (obl) 1	02/22	mtn zero cpn ser e index-linked (digital nts) 0	02/22	mtn zero cpn equity-linked (barrier accel mkt partic sec) 0	02/15
Global A&T Electronics Ltd gtd sr sec global nt 10	02/01	mtn zero cpn ser e index-linked (leveraged buffered nt) 0	02/06	mtn zero cpn equity-linked (barrier accel mkt participation) 0	02/28
Global AT&T Electronics Ltd sr sec d nt rule 144a 10	02/01	mtn zero cpn ser e index-linked (leveraged buffered nt) 0	02/28	mtn zero cpn equity-linked (buff unccppd mkt partic sec) 0	02/28
		mtn zero cpn ser e index-linked (leveraged buffered nt) 0	02/28	mtn zero cpn equity-linked (buffered accel mkt participation) 0	02/28
		mtn zero cpn ser e index-linked (leveraged buffered nts) 0	02/06	mtn zero cpn equity-linked (lev buff unccapped mkt partic) 0	02/27
				mtn zero cpn equity-linked (plus) 0	02/05

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
HSBC USA Inc (continued)		Intrepid Aviaiton Group Hldgs LLC / Intrepid Fin Co		J P Morgan Chase Putters / Drivers Tr Var Sts	
mtn zero cpn equity-linked (trigger digital nt) 0	02/06	(continued)		(continued)	
mtn zero cpn index-linked (autocallable growth barrier nts) 0	02/28	sr nt rule 144a 6.875	02/15	pass-thru ctf	02/01
mtn zero cpn index-linked (averaging nts) 0	02/26	Israel (State) US Government Guaranteed Notes		Japan Expressway Hldg and Debt Repayment Agency	
mtn zero cpn index-linked (averaging nts) 0	02/27	gtd zero cpn nt 0	02/15	gtd japan bds 1.3	02/27
mtn zero cpn index-linked (barrier accel mkt participation sec) 0	02/28	Israel St		Japan Fin Corp	
mtn zero cpn index-linked (barrier accel mkt participation sec) 0	02/28	zero cpn gtd nt cl 8-z 0	02/15	global gtd bd 2.125	02/07
mtn zero cpn index-linked (barrier accel mkt participation sec) 0	02/28	Israel St U S Govt Gtd NTS		Japan Fin Organ for Munic	
mtn zero cpn index-linked (barrier accel mkt participation sec) 0	02/28	zero cpn gtd nt cl 3-z 0	02/15	sr sec japan bds .554	02/28
mtn zero cpn index-linked (barrier accel mkt participation sec) 0	02/28	zero cpn gtd nt cl 4z 0	02/15	Japan Fin Organization For Municipal Enterpris	
mtn zero cpn index-linked (buffered accel mkt partice sec) 0	02/28	zero cpn gtd nt cl 6-z 0	02/15	gtd japan bds 1.3	02/18
mtn zero cpn index-linked (buffered accel mkt participation) 0	02/28	Italy (Republic of)		Japan Gov't of	
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	treas bd 4.25	02/01	government bds .05	02/15
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	J P Morgan Chase & Co		government bds .1	02/15
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e	02/21	government bds .17	02/15
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e index-linked (annual income nts)	02/07	Jersey Cent Pwr & Lt Co	
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e index-linked (auto callable nt)	02/20	global sr nt 7.35	02/01
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e index-linked (auto-callable sec)	02/05	Jinkosolar Hldg Co Ltd	
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e index-linked (auto-callable sec)	02/05	sr nt conv rule 144a 4	02/01
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e index-linked (auto-callable sec)	02/26	John Deere Owner Tr 2016-B	
mtn zero cpn index-linked (buffered accelerated mkt partice sec) 0	02/28	global mtn fltg rt ser e index-linked (auto-callable sec)	02/26	coll nt 1.09	02/15
mtn zero cpn index-linked (buffered plus) 0	02/05	global mtn fltg rt ser e index-linked (callable ctgnt int nt)	02/22	John Hancock Life Ins Co	
mtn zero cpn index-linked (buffered performance plus secs) 0	02/22	global mtn fltg rt ser e index-linked (contingent interest nts)	02/28	signature nt 5.25	02/15
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	02/25	global mtn fltg rt ser e index-linked (ctgnt cpn callable yield)	02/04	signature nt 5.25	02/15
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	02/27	global mtn fltg rt ser e index-linked (ctgnt interest step-up)	02/01	signature nt 5.3	02/15
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	02/28	global mtn fltg rt ser e index-linked (trggr phoenix autocall)	02/25	signature nt 5.3	02/15
mtn zero cpn index-linked (buffered uncapped mkt participation) 0	02/28	global mtn zero cpn ser e equity-linked (autocall ctgnt buff) 0	02/22	signature nt 5.25	02/15
mtn zero cpn index-linked (capped leveraged nt) 0	02/22	global mtn zero cpn ser e equity-linked (review nt) 0	02/22	signature nt 5.25	02/15
mtn zero cpn index-linked (digital-plus barrier nts) 0	02/28	global mtn zero cpn ser e index-linked 0	02/01	signature nt 5.3	02/15
mtn zero cpn index-linked (enhanced participation secs) 0	02/25	global mtn zero cpn ser e index-linked 0	02/28	signature nt 5.35	02/15
mtn zero cpn index-linked (leveraged index return nts) 0	02/22	global mtn zero cpn ser e index-linked (auto callable nt) 0	02/22	JP Morgan Sec Inc	
mtn zero cpn index-linked (trigger autocallable optimization) 0	02/21	global mtn zero cpn ser e index-linked (buffered return enh) 0	02/15	pass-thru ctf	02/01
mtn zero cpn index-linked (trigger autocallable optimization) 0	02/28	global mtn zero cpn ser e index-linked (cap buff ret enh nts) 0	02/07	pass-thru ctf	02/01
mtn zero cpn index-linked (trigger plus) 0	02/22	global mtn zero cpn ser e index-linked (cppd ctgnt buff ret enh) 0	02/28	JPMorgan Chase & Co	
mtn zero cpn index-linked (trigger performance sec) 0	02/28	global mtn zero cpn ser e index-linked (cppd ctgnt buff ret enh) 0	02/13	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/21
mtn zero cpn index-linked (trigger performance secs) 0	02/07	global mtn zero cpn ser e index-linked (cppd ctgnt buff ret enh) 0	02/22	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/26
Huntington Natl Bk Columbus		global mtn zero cpn ser e index-linked (knock-out digital nts) 0	02/26	global mtn fltg rt ser a index-linked (auto callable nt)	02/21
medium term sub bk nt 5.375	02/28	global mtn zero cpn ser e index-linked (review nt) 0	02/28	global mtn fltg rt ser a index-linked (auto callable nts)	02/13
Hypo Tirol Bank AG		global mtn zero cpn ser e index-linked (review nt) 0	02/28	global mtn ser a index-linked (auto callable yield nts) 5.05	02/22
covered bds .084	02/18	global mtn zero cpn ser e index-linked (review nts) 0	02/22	global mtn zero cpn ser a index-linked (cap buff enh part equity) 0	02/15
Hyundai Auto Recs Tr 2013-B		global mtn zero cpn ser e index-linked (review nts) 0	02/25	global mtn zero cpn ser a index-linked (cap buff enh participant) 0	02/05
coll nt 1.01	02/15	global mtn zero cpn ser e index-linked (uncap buffer return enh) 0	02/28	global mtn zero cpn ser a index-linked (capped buff enh partice) 0	02/15
coll nt 1.45	02/15	global mtn zero cpn ser e index-linked (uncapped buffer ret enh) 0	02/28	global mtn zero cpn ser a index-linked (cppd buff nt) 0	02/12
coll nt 1.71	02/15	global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	02/28	global mtn zero cpn ser a index-linked (cppd enh partice nt) 0	02/28
Hyundai Cap Amer		global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	02/13	global mtn zero cpn ser a index-linked (cppd enh partice nt) 0	02/11
sr nt rule 144a 2.55	02/06	global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	02/22	global mtn zero cpn ser a index-linked (ctgnt buffered digital) 0	02/05
Iceland Gov't of		global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	02/28	global mtn zero cpn ser a index-linked (ctgnt buffered equity) 0	02/13
treasury bd 8.75	02/26	global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	02/28	global mtn zero cpn ser a index-linked (ctgnt buffered equity) 0	02/21
IDEC Pharmaceuticals Corp		global mtn zero cpn ser e index-linked (uncapped ctgnt buff nts) 0	02/13	global mtn zero cpn ser a index-linked (ctgnt buffered nt) 0	02/13
liquid yield opt nt (lyons) 0	02/16	J P Morgan Chase Coml Mtg Secs Corp		global mtn zero cpn ser a index-linked (review nts) 0	02/27
liquid yield opt nt (lyons) rule 144a 0	02/16	coml mtg pass thru ctf	02/15	JPMorgan Chase Finl Co Llc	
Illinois Mun Elec Agcy Pwr Supply Sys Rev		coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	02/04
pass thru ctf	02/01	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	02/06
pass thru ctf	02/01	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	02/14
Imperial Hldgs Inc		coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	02/14
sr nt conv 8.5	02/15	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	02/27
sr nt conv rule 144a 8.5	02/15	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts)	02/28
India Gov't of		coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto callable nt)	02/06
government bds 6.05	02/02	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto callable nt)	02/12
Indiana St Fin Auth Rev		coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto callable nt)	02/13
mun secondary market derivatives	02/01	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (auto-callable sec)	02/28
mun secondary market derivatives	02/01	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a equity-linked (autocall ctgnt int nt)	02/21
Ineos Fin PLC		coml mtg pass thru ctf	02/15	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/11
gtd sr sec fltg rt gbl nts	02/15	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/14
sr secd nt rule 144a 8.375	02/15	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/15
Ineos Group Hldgs SA		coml mtg pass thru ctf	02/15	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/20
gtd sr global nt 5.75	02/15	coml mtg pass thru ctf	02/15	global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/22
gtd sr nt rule 144a 5.875	02/15	coml mtg pass thru ctf	02/15		
Infinis PLC		coml mtg pass thru ctf	02/15		
global bds 7	02/15	coml mtg pass thru ctf	02/15		
Int'l Bank For Recon & Dev		coml mtg pass thru ctf	02/15		
dual curr global bds 10.1	02/28	coml mtg pass thru ctf	02/15		
International Bk For Recon & Dev		coml mtg pass thru ctf	02/15		
eur\$ nt step-down 0	02/18	coml mtg pass thru ctf	02/15		
medium term bk nt 1.35	02/26	coml mtg pass thru ctf	02/15		
International Business Machs Corp		coml mtg pass thru ctf	02/15		
global nt 1.95	02/12	coml mtg pass thru ctf	02/15		
global nt fltg rt 2.98813	02/12	coml mtg pass thru ctf	02/15		
International Fin Corp		coml mtg pass thru ctf	02/15		
medium term nt 1	02/13	coml mtg pass thru ctf	02/15		
Intrepid Aviaiton Group Hldgs LLC / Intrepid Fin Co		J P Morgan Chase Putters / Drivers Tr Var Sts			
		pass-thru ctf	02/01		

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
JPMorgan Chase Finl Co Llc (continued)		JPMorgan Chase Finl Co Llc (continued)		MDF Auto Credit Tr Series 8	
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/28	global mtn zero cpn ser a index-linked (capped ret enh nt) 0	02/01	pass-thru ctf	02/25
global mtn fltg rt ser a index-linked (auto call ctgnt int nts)	02/28	global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	02/14	pass-thru ctf	02/25
global mtn fltg rt ser a index-linked (auto callable nt)	02/21	global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	02/14	Melrose Financing No 2 Plc	
global mtn fltg rt ser a index-linked (auto callable nt)	02/28	global mtn zero cpn ser a index-linked (capped buff ret enh nt) 0	02/28	coll nt 0	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/28	global mtn zero cpn ser a index-linked (capped buff enh partic) 0	02/12	Metlife Inc	
global mtn fltg rt ser a index-linked (auto callable nts)	02/05	global mtn zero cpn ser a index-linked (digital ctgnt buffered) 0	02/22	global sr debt sec ser b 7.717	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/20	global mtn zero cpn ser a index-linked (digital ctgnt buffered) 0	02/27	Metrix Fdg No 1 PLC	
global mtn fltg rt ser a index-linked (auto callable nts)	02/21	global mtn zero cpn ser a index-linked (digital nt) 0	02/28	coll nt	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/28	global mtn zero cpn ser a index-linked (plus) 0	02/05	coll nt	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/28	global mtn zero cpn ser a index-linked (plus) 0	02/05	coll nt	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/28	global mtn zero cpn ser a index-linked (plus) 0	02/22	coll nt	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/21	global mtn zero cpn ser a index-linked (review nts) 0	02/20	coll nt	02/15
global mtn fltg rt ser a index-linked (auto callable nts)	02/28	global mtn zero cpn ser a index-linked (review nts) 0	02/28	coll nt	02/15
global mtn fltg rt ser a index-linked (auto-callable sec)	02/21	Judson TX Indpt Sch Dist		coll nt	02/15
global mtn fltg rt ser a index-linked (auto-callable secs)	02/21	pass thru ctf	02/01	coll nt	02/15
global mtn fltg rt ser a index-linked (autocal ctgnt interest)	02/15	pass-thru ctf	02/01	coll nt	02/15
global mtn fltg rt ser a index-linked (callable ctgnt int nt)	02/01	Juniper Networks Inc		coll nt	02/15
global mtn fltg rt ser a index-linked (callable ctgnt int nt)	02/14	sr nt 3.125	02/26	coll nt	02/15
global mtn fltg rt ser a index-linked (callable ctgnt int nts)	02/11	Kansas City MO		coll nt	02/15
global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	02/04	pass thru ctf	02/01	coll nt	02/15
global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	02/11	Katy TX Indpt Sch Dist		coll nt	02/15
global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	02/19	munl 2nd mkt derivatives	02/15	Mexico Gov't of	
global mtn fltg rt ser a index-linked (trigger call ctgnt yield)	02/26	KB Home		fltg rt mexican bds	02/21
global mtn index-linked ser a (auto callable yield nts) 6	02/25	gtd sr nt conv 1.375	02/01	MGM Mirage Inc	
global mtn index-linked ser a (auto callable yield nts) 6	02/25	KBC Bank NV		sr nt 8.625	02/01
global mtn index-linked ser a (auto callable yield nts) 6.25	02/28	covered bds 1	02/25	sr nt rule 144a 8.625	02/01
global mtn index-linked ser a (callable sec) 5.3	02/14	Kimberly Clark Corp		Mitsubishi Corp	
global mtn ser a equity-linked (auto callable yield nts) 10.5	02/28	sr nt 1.4	02/15	japan bds 3.18	02/25
global mtn ser a index-linked (auto callable yield nt) 8	02/20	Kinder Morgan Energy Partners L P		Mondelez Intl Inc	
global mtn ser a index-linked (auto callable yield nts) 7	02/04	sr nt 2.65	02/01	global nt 2.25	02/01
global mtn ser a index-linked (auto callable yield nts) 6	02/25	sr nt 9	02/01	global nt fltg rt 3.061	02/01
global mtn ser a index-linked (auto callable yield nts) 7.25	02/28	Korea Midland Power Co Ltd		Morgan Stanley	
global mtn zero cpn ser a equity-linked (cap buff ret enh nts) 0	02/27	eurobonds 2.75	02/11	global medium term sr nt fltg rt ser f 3.916	02/01
global mtn zero cpn ser a equity-linked (cap buff ret enh nts) 0	02/28	Kreditanstalt Fur Wiederaufbau		global medium term sr nt ser f 2.45	02/07
global mtn zero cpn ser a equity-linked (capped buffered rt enh) 0	02/28	global gtd nt 1.5	02/06	global medium term sr nt ser f 2.55	02/22
global mtn zero cpn ser a equity-linked (capped buffered rt enh) 0	02/28	Kreissparkasse Koeln		global mtn fixed/fltg rt (cms)	02/15
global mtn zero cpn ser a equity-linked (capped gears) 0	02/28	covered bds 3.5	02/14	global mtn fltg rt 12	02/10
global mtn zero cpn ser a equity-linked (digital buffered nt) 0	02/21	Kyoto City of		global mtn fltg rt 2.67694	02/25
global mtn zero cpn ser a equity-linked (digital ctgnt buff nt) 0	02/07	japan bds 1.54	02/26	global mtn fltg rt ser f index-linked (market-linked nts)	02/28
global mtn zero cpn ser a equity-linked (return nts) 0	02/13	LA Local Gov't Envir Fac & Comm Dev Auth		global mtn zero cpn equity-linked 0	02/05
global mtn zero cpn ser a equity-linked (trgr abs ret autocall) 0	02/13	coll nt 2.47	02/01	global mtn zero cpn ser f currency-linked 0	02/04
global mtn zero cpn ser a index-linked (cap buff enh partic nt) 0	02/22	LA Marque TX Indpt Sch Dist		global mtn zero cpn ser f equity-linked (buffered plus) 0	02/04
global mtn zero cpn ser a index-linked (cap buff enh participat) 0	02/26	pass-thru ctf	02/15	global mtn zero cpn ser f index-linked (dual direct trigger plus) 0	02/28
global mtn zero cpn ser a index-linked (cap buff ret enh nts) 0	02/28	Landesbank Baden-Wuerttemberg		global mtn zero cpn ser f index-linked (market-linked nts) 0	02/28
global mtn zero cpn ser a index-linked (cap buff ret enh nts) 0	02/28	covered bds 4.25	02/11	global mtn zero cpn ser f index-linked (trigger plus) 0	02/04
global mtn zero cpn ser a index-linked (cap buff ret enh nts) 0	02/28	covered bds	02/28	global mtn zero cpn ser f index-linked (trigger performance sec) 0	02/28
global mtn zero cpn ser a index-linked (cap enh participation) 0	02/06	german bds 4.25	02/11	morgan stanely direct secs 5.125	02/11
global mtn zero cpn ser a index-linked (capp ret enh nts) 0	02/27	public sector pfandbriefe 4.375	02/06	global mtn fixed/fltg rt (cpi) 4.5225	02/15
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Landesbank Berlin AG		global mtn fltg rt ser f (cms)	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	covered bds 3.375	02/15	Morgan Stanley Fin LLC	
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	mtg pfandbriefe 3.995	02/19	global mtn fltg rt ser a equity-linked (auto-callable sec)	02/14
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Landesbank Hessen-Thuringen GZ		global mtn fltg rt ser a equity-linked (auto-callable sec)	02/14
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	covered bds 1	02/25	global mtn fltg rt ser a equity-linked (auto-callable sec)	02/22
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	german bds 4.5	02/04	global mtn fltg rt ser a equity-linked (auto-callable secs)	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Laredo Pete Inc		global mtn zero cpn ser a commodity-linked (trigger plus) 0	02/22
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	gtd sr nt 9.5	02/15	global mtn zero cpn ser a equity-linked (buffered plus) 0	02/22
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	gtd sr nt 9.5	02/15	global mtn zero cpn ser a equity-linked (ctgnt buff nt) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	sr nt rule 144a 9.5	02/15	global mtn zero cpn ser a equity-linked (leveraged buffered nt) 0	02/14
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Level 3 Communications Inc		global mtn zero cpn ser a equity-linked (return enhanced nts) 0	02/22
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	sr nt 11.875	02/01	global mtn zero cpn ser a equity-linked (trigger digital nts) 0	02/22
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	sr nt rule 144a 11.875	02/01	global mtn zero cpn ser a index-linked (buffered digital nts) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	LFA Foerderbank Bayern		global mtn zero cpn ser a index-linked (buffered digital nts) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	german bds .05	02/18	global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Listrindo Cap Bv		global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	gtd sr nt rule 144a 6.95	02/21	global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Lloyds Tsb Bank PLC		global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	covered bds 4.82	02/08	global mtn zero cpn ser a index-linked (buffered plus) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Lloyds TSB Bk PLC		global mtn zero cpn ser a index-linked (buffered plus) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	retail nts ser b 5	02/02	global mtn zero cpn ser a index-linked (buffered plus) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	retail nts ser b 4.5	02/09	global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Louisiana Pub Housing Auth		global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	coll nt 5.75	02/01	global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Lubrizon Corp		global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	global sr nt 8.875	02/01	global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Mansfield TX Indpt Sch Dist		global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	mun secondary mkt derivatives (rols)	02/15	global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Marathon Oil Corp		global mtn zero cpn ser a index-linked (buffered plus) 0	02/05
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	sr nt 7.5	02/15	global mtn zero cpn ser a index-linked (buffered plus) 0	02/06
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	Mastr Asset Securitization Tr 2004-1		global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	pass-thru ctf 4.5	02/25	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	pass-thru ctf 4.5	02/25	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	pass-thru ctf 4.5	02/25	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	pass-thru ctf 5	02/25	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	pass-thru ctf	02/25	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	McDonalds Corp		global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	mtn ser 1.5	02/01	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	McKesson Corp New		global mtn zero cpn ser a index-linked (buffered plus) 0	02/28
global mtn zero cpn ser a index-linked (capped buffered ret enh) 0	02/28	nt 7.5	02/15	global mtn zero cpn ser a index-linked (buffered plus) 0	02/28

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Morgan Stanley Fin LLC (continued)		Pacific Gas & Elec Co		Royal Bk CDA (continued)	
global mtn zero cpn ser a index-linked (leveraged buffered nt) 0	02/13	1st & ref mtg ser 86a 10.5	02/01	global mtn fltg rt ser g equity-linked (autocall ctgnt cpn nts)	02/22
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	02/04	Pacira Pharmaceuticals Inc	02/01	global mtn fltg rt ser g equity-linked (direct investment nts)	02/07
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	02/20	sr nt conv 3.25	02/01	global mtn fltg rt ser g equity-linked (direct investment nts)	02/07
global mtn zero cpn ser a index-linked (leveraged buffered nts) 0	02/11	sr nt conv rule 144a 3.25	02/01	global mtn fltg rt ser g index-linked (auto-call barrier nts)	02/19
global mtn zero cpn ser a index-linked (plus) 0	02/13	PepsiCo Inc	02/22	global mtn fltg rt ser g index-linked (trgger phoenix autocall)	02/28
global mtn zero cpn ser a index-linked (trigger jump secs) 0	02/05	global sr nt 1.5	02/22	global mtn fltg rt ser g index-linked (trgger phoenix autocall)	02/28
Muenchener Hypothekbank EG	02/19	global sr nt fltg rt 3.26694	02/22	global mtn zero cpn ser f equity-linked (market linked secs) 0	02/04
covered bds .05		Pernix Therapeutics Hldgs Inc	02/15	global mtn zero cpn ser f index-linked (buffer bullish enh ret) 0	02/27
Municipal Energy Acquisition Corp Tenn Gas Rev		sr nt conv rule 144a 8	02/15	global mtn zero cpn ser f index-linked (buffered bullish enh ret) 0	02/28
pass-thru ctf	02/01	Petroleos Mexicanos	02/27	global mtn zero cpn ser f index-linked (enh barrier digital plus) 0	02/19
pass-thru ctf	02/01	certificados bursatiles	02/04	global mtn zero cpn ser g equity-linked (buffered return enh) 0	02/21
pass-thru ctf	02/01	gtid nt 5.5	02/04	global mtn zero cpn ser g equity-linked (ctgnt barrier enhanced) 0	02/08
pass-thru ctf	02/01	mtn rule 144a 5.5	02/04	global mtn zero cpn ser g equity-linked (digital plus barrier) 0	02/05
Municipal Secs Tr Ctfs	02/15	Pfandbriefzentrale Der Schweiz		global mtn zero cpn ser g equity-linked (trgger abs ret autocall) 0	02/27
pass-thru ctf		Kantonalbanken		global mtn zero cpn ser g equity-linked (trigger digital return) 0	02/22
N V Bk Nederlandse Gemeenten	02/15	covered bds 2.625	02/08	global mtn zero cpn ser g equity-linked (trigger jump secs) 0	02/22
mtn rule 144a 1.5		Philip Morris Intl Inc	02/21	global mtn zero cpn ser g index-linked (absolute return nts) 0	02/22
National Australia Bank Ltd	02/22	global sr nt 1.625	02/21	global mtn zero cpn ser g index-linked (buffered enh ret nt) 0	02/06
covered bds 2		global sr nt 1.375	02/25	global mtn zero cpn ser g index-linked (buffered enh ret nt) 0	02/28
National Collegiate Student Ln Tr	02/25	Philippines Govt	02/19	global mtn zero cpn ser g index-linked (buffered plus) 0	02/15
coll nt		treas bd 7.875	02/19	global mtn zero cpn ser g index-linked (capped gears) 0	02/28
National Rural Utilities Cooperative Fin Corp	02/01	Play Fin 2 SA	02/01	global mtn zero cpn ser g index-linked (capped gears) 0	02/28
coll tr bds 2.15	02/01	gtid sr sec fltg rt gbl nts	02/01	global mtn zero cpn ser g index-linked (digital nt) 0	02/06
coll tr bds 1.65	02/08	gtid sr sec global nt 5.25	02/01	global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	02/04
Natixis U S	02/28	gtid sr sec global nt 5.25	02/01	global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	02/07
mtn zero cpn 0		Polymer Group Inc	02/01	global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	02/08
Navios Maritime Hldgs Inc	02/15	gtid sr secd nt 7.75	02/01	global mtn zero cpn ser g index-linked (plus) 0	02/05
gtid sr nt 8.125	02/15	sr secd nt rule 144a 7.75	02/01	global mtn zero cpn ser g index-linked (capped gears) 0	02/28
sr nt rule 144a 8.125	02/15	Praxair Inc	02/28	global mtn zero cpn ser g index-linked (capped gears) 0	02/28
Navitas Equipment Receivables LLC Series 2015-1	02/15	nt 1.9	02/28	global mtn zero cpn ser g index-linked (digital nt) 0	02/06
coll nt 3.4		Procter & Gamble Co	02/15	global mtn zero cpn ser g index-linked (leveraged buffered nt) 0	02/04
New Brunswick Province of	02/12	global nt 4.7	02/15	global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	02/07
fltg rt canadian bds		Prologis L P	02/15	global mtn zero cpn ser g index-linked (leveraged buffered nts) 0	02/08
Newstar Commercial Loan Funding 2012-1 LLC	02/16	global gtd nt 2.75	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/05
coll nt		Prospect Cap Corp	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/05
Niigata Prefecture	02/27	prospect cap inter nt 4.75	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
japan bds 1.52	02/27	prospect cap inter nt 5	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nissan Auto Lease Tr 2013-B	02/15	prospect cap inter nt 5	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
coll nt .92		prospect cap inter nt 5	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nissan Auto Receivables 2016-A Owner Tr	02/15	prospect cap inter nt 5	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
coll nt 1.06	02/15	Provident Fdg Assocs LP / PFG Fin Corp	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
coll nt	02/15	sr nt rule 144a 10.125	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
Norddeutsche Landesbank GZ	02/05	Prudential Finl Inc	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
covered bds 2	02/05	prudential finl inter nt 5.7	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
covered bds 1.125	02/19	prudential finl inter nt 5.7	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
german bds 5.1	02/04	prudential finl inter nt 5.75	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
german bds 5.18	02/04	prudential finl inter nt 5.85	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
public sector pfandbriefe 4.4	02/11	Quebec City of	02/12	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nordea Bank Norge Asa	02/07	canadian bds 2.25	02/12	global mtn zero cpn ser g index-linked (plus) 0	02/15
norwegian bds		canadian bds 1.75	02/14	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nordea Hypotek AB (Publ)	02/26	canadian bds 1.25	02/23	global mtn zero cpn ser g index-linked (plus) 0	02/15
covered bds		Quirinus (European Loan Conduit No 23) PLC	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nordic Inv't Bk	02/25	coll nt	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
mtn ser d 1.125	02/25	Rabobank Nederland	02/11	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nordrhein-Westfalen Land of	02/15	zero cpn eurobonds	02/11	global mtn zero cpn ser g index-linked (plus) 0	02/15
german bds 1	02/15	Raiffeisen Schweiz	02/04	global mtn zero cpn ser g index-linked (plus) 0	02/15
Norinchukin Bank	02/27	swiss bds 2.125	02/04	global mtn zero cpn ser g index-linked (plus) 0	02/15
japan bds .3	02/27	Raiffeisen Zentralbank Oesterreich AG (Austria)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nostrum Oil & Gas Fin BV	02/14	fx/flt rt bd	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
gtid sr global nt 6.375	02/14	Raiffeisenlandesbank Niederoesterreich - Wien	02/19	global mtn zero cpn ser g index-linked (plus) 0	02/15
Nova Scotia Prov CDA	02/01	covered bds	02/19	global mtn zero cpn ser g index-linked (plus) 0	02/15
deb ser 9b 9.5	02/01	Realogy Corp	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
Novartis Secs Inv't Ltd	02/10	sr secd nt rule 144a 7.875	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
global gtd nt 5.125	02/10	Regal Trust II	02/25	global mtn zero cpn ser g index-linked (plus) 0	02/15
NRG Yield Inc	02/01	ctf 0	02/25	global mtn zero cpn ser g index-linked (plus) 0	02/15
gtid sr nt conv rule 144a 3.5	02/01	Residential Asset Mortgage Products, Inc.	02/25	global mtn zero cpn ser g index-linked (plus) 0	02/15
Numericable Fin & Co SCA	02/15	pass-thru cif 2.451	02/25	global mtn zero cpn ser g index-linked (plus) 0	02/15
global nt 12.375	02/15	Residential Resources Inc	02/01	global mtn zero cpn ser g index-linked (plus) 0	02/15
sr sec global nt 8.75	02/15	coll mtg bds 8.7	02/01	global mtn zero cpn ser g index-linked (plus) 0	02/15
Oasis Pete Inc	02/01	Restructured Asset Certificates With Enhanced Returns	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
gtid sr nt 7.25	02/01	coll nt 0	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
sr nt rule 144a 7.25	02/15	coll nt 0	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
Ocean Series 2013-1	02/28	coll nt 0	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
pass-thru ctf	02/28	Royal Bk CDA	02/05	global mtn zero cpn ser g index-linked (plus) 0	02/15
pass-thru ctf	02/28	global medium term sr nt equity-linked ser g (reverse conv nt) 8.75	02/05	global mtn zero cpn ser g index-linked (plus) 0	02/15
Oesterreichische Volksbanken-AG (Austria)	02/12	global mtn fixed/fltg rt ser e 3.11613	02/15	global mtn zero cpn ser g index-linked (plus) 0	02/15
fx/flt rt bd 5	02/12	global mtn fixed/fltg rt ser f 2.929	02/18	global mtn zero cpn ser g index-linked (plus) 0	02/15
One Gas Inc	02/01	global mtn fltg rt ser f equity-linked (trigger phoenix autocall)	02/28	global mtn zero cpn ser g index-linked (plus) 0	02/15
sr nt 2.07	02/01	global mtn fltg rt ser g equity-linked (auto-call barrier nts)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
sr nt rule 144a 2.07	02/01	global mtn fltg rt ser g equity-linked (auto-call barrier nts)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
ONEOK Inc	02/01	global mtn fltg rt ser g equity-linked (auto-callable barrier)	02/19	global mtn zero cpn ser g index-linked (plus) 0	02/15
sr nt (iq nt) mbia ins 6.4	02/01	global mtn fltg rt ser g equity-linked (auto-callable barrier)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
Orange S A	02/06	global mtn fltg rt ser g equity-linked (auto-callable barrier)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
global nt 2.75	02/06	global mtn fltg rt ser g equity-linked (auto-callable barrier)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
Osaka City Gov't	02/20	global mtn fltg rt ser g equity-linked (auto-callable barrier)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
japan bds 1.67	02/20	global mtn fltg rt ser g equity-linked (auto-callable sec)	02/22	global mtn zero cpn ser g index-linked (plus) 0	02/15
PACCAR Finl Corp	02/25			global mtn zero cpn ser g index-linked (plus) 0	02/15
mtn ser o 1.65	02/25			global mtn zero cpn ser g index-linked (plus) 0	02/15

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
Schaeffler Fin BV		Toyota Auto Receivables 2015-A Owner Tr		UBS AG London Brh (continued)	
gtd sr sec global nt 8.5	02/15	coll nt 1.12	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
gtd sr sec global nt 8.75	02/15	Toyota Mtr Cr Corp		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
sr secd nt rule 144a 8.5	02/15	global mtn fltg rt ser b 3.449	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
Schlumberger Fin France Sas		global mtn ser b 1.7	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
gtd nt .625	02/12	Trinseo Matls Oper SCA / Trinseo Matls Fin Inc		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
SEB		gtd sr secd nt 8.75	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
covered bds	02/19	sr secd nt rule 144a 8.75	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
Sempra Energy		Triton Container Fin LLC		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19
gtd nt 9.8	02/15	sec fltg rt nt	02/26	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/21
SFX Entmt Inc		TTX Co		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/25
2nd lien sr secd nt rule 144a 9.625	02/01	mtn rule 144a 2.25	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/25
Simon Ppty Group LP		Turbo Fin 2 PLC		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/25
global nt 2.2	02/01	pass-thru ctf 5.5	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/25
Skandiabanken AB		pass-thru ctf	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
covered bds	02/13	Turbo Fin PLC		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
SLM Student Loan Tr 2013-6		pass-thru ctf 5.5	02/27	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
coll nt	02/25	pass-thru ctf	02/27	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
Slovenia (Govt of)		UBS AG Jersey Brh		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
govt bd 4.375	02/06	mtn step-up ser a 4	02/25	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
Slovenia Gov't of		UBS AG London Brh		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
government bds 4.375	02/06	mtn equity-linked (airbag autocallable yield nts)	02/25	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
government bds 4.375	02/06	8.35	02/25	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
Slovenia Rep		mtn equity-linked (airbag autocallable yield nts)	02/25	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
nt rule 144a 4.125	02/18	mtn equity-linked (airbag autocallable yield nts)	02/25	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
Slovenska Sportelna AS		mtn equity-linked (trigger yield optimization) 6	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
covered bds	02/11	mtn equity-linked (trigger yield optimization) 8	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
covered bds 2.2999	02/20	10.77	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
SM Energy Co		mtn equity-linked (trigger yield optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
sr nt 6.625	02/15	12.94	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
sr nt rule 144a 6.625	02/15	mtn equity-linked (trigger yield optimization)	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/26
Smart ABS Series 2013-2US Tr		5.52	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/28
pass-thru ctf 1.18	02/14	mtn equity-linked (trigger yield optimization)	02/21	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/11
pass-thru ctf	02/14	7.63	02/21	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/11
Societe Generale		mtn fltg rt equity-linked (auto-callable sec)	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
mtn fltg rt	02/22	mtn fltg rt equity-linked (auto-callable sec)	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
mtn zero cpn 0	02/08	mtn fltg rt equity-linked (auto-callable secs)	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
Sonae Sierra Brasil SA		mtn fltg rt equity-linked (auto-callable secs)	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
fltg rt brazilian debentures 6.25	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
Sparebank 1 Boligkredit AS		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
covered bds 2.75	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
Sparebanken Oest		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
covered bds	02/25	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
Speedway Motorsports Inc		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
gtd sr nt 6.75	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
sr nt 2012 rule 144a 6.75	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
sr nt rule 144a 6.75	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
Stena AB		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
global bds 5.875	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
Structured Securitizations Inc		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/01
bd 0	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04
SVO 2003-A VOI Mtge Corp		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04
loan bkd nt 3.95	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04
loan bkd nt 4.25	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04
sr sub loan 4.97	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04
sub loan receivables glb nt 6.96	02/20	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Swedbank AB		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
mtn rule 144a ser 3 2.375	02/27	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Swedish Covered Bond Corp		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
covered bds	02/04	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Swedish Export Cr Corp		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/11	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
mtn zero cpn index-linked (accelerated return nts) 0	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/11	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Synovus Finl Corp		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
global sr nt 7.875	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
T2 Cap Fin Co S A		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass-thru ctf	02/05	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
T2 Capital Fin Co S.A.		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass-thru ctf	02/05	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
T2 Capital Fin Co SA		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass-thru ctf	02/05	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Tagus-Sociedade de Titularizacao de Creditos		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass-thru ctf 1.99	02/11	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Tegma Gestao Logistica SA		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
sr nt	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Tennessee Energy Acquisition Corp Gas Rev		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
mun secondary mkt derivatives	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass thru ctf	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass thru ctf	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass thru ctf	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
pass thru ctf	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/13	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/05
Thermo Fisher Scientific Inc		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
global sr nt 2.4	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
Time Warner Cable Inc		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
gtd sr nt 8.75	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
Tokyu Corp. (Japan)		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
bd 3.05	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
Toll Rd Invs Partnership II L P		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
bd zero cpn ser 1999b rule 144a 0	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
Toronto Dominion Bk Ont		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
global sr mtn zero cpn index-linked (buffered digital nts) 0	02/28	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/06
Toronto-Dominion Bank (The)		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08
covered bds	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08
Towergate Fin PLC		mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08
gtd global nt 10.5	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization)	02/08

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ISSUE	MATURITY	ISSUE	MATURITY	ISSUE	MATURITY
UBS AG London Brh (continued)		Unifrax I LLC		Virginia Elec & Pwr Co	
mtn fltg rt equity-linked (trigger phoenix autocallable opt)	02/28	sr nt rule 144a 7.5	02/15	1st & ref mtg ser 89a 9.75	02/01
mtn fltg rt equity-linked (trigger phoenix autocallable opt)	02/28	sr nt rule 144a 7.5	02/15	Volksbank Wien AG	
mtn fltg rt index-linked (trigger callable ctgnt yield nts)	02/26	Unifrax I LLC (New)		covered bds	02/04
mtn zero cpn equity-linked (contingent abs return autocall opt) 0	02/20	gtd sr global nt 7.5	02/15	Voyage Care Bondco PLC	
mtn zero cpn equity-linked (trigger autocallab optimization sec) 0	02/20	Unilever Cap Corp		gtd sr sub second lien nt 11	02/01
mtn zero cpn equity-linked (return optimization secs) 0	02/20	gtd sr nt 4.8	02/15	Wal Mart Stores Inc	
mtn zero cpn equity-linked (trigger autocallab optimization sec) 0	02/26	Union Elec Co		global nt 4.125	02/01
mtn zero cpn equity-linked (trigger autocallable optimization) 0	02/25	global sr secd nt 6.7	02/01	Washington Post Co	
mtn zero cpn equity-linked (trigger autocallable optimization) 0	02/28	Union Pac Corp		nt 7.25	02/01
mtn zero cpn equity-linked (trigger plus) 0	02/01	nt 2.25	02/15	Wellpoint Inc	
mtn zero cpn index-linked (capped buffer gears) 0	02/28	Union Pac RR Co		global nt 7	02/15
mtn zero cpn index-linked (capped gears) 0	02/28	pass thru ctf ser 1998-a 6.7	02/23	Wells Fargo & Co New	
mtn zero cpn index-linked (leveraged basket-linked) 0	02/22	United Parcel Svc Inc		mtn fltg rt ser k index-linked (access secs)	02/25
mtn zero cpn index-linked (trigger autocallable optimization sec) 0	02/11	ups nt 8	02/15	mtn fltg rt ser k index-linked (mkt linked sec)	02/07
mtn zero cpn index-linked (trigger autocallable optimization) 0	02/22	ups nt 5	02/15	mtn zero cpn ser k equity-linked (market linked secs) 0	02/28
mtn zero cpn index-linked (trigger performance secs) 0	02/28	United States Treas BD Stripped Prin Pmt		mtn zero cpn ser k equity-linked (market linked secs) 0	02/28
mtn zero cpn index-linked (trigger performance secs) 0	02/28	treas bd stripped prin pmt 0	02/15	mtn zero cpn ser k index-linked (access securities) 0	02/28
mtn zero cpn index-linked (trigger return optimization) 0	02/28	United States Treas Nt Stripped Prin Pmt		mtn zero cpn ser k index-linked (buffered enhanced return secs) 0	02/21
mtn zero cpn ser a index-linked (capped leveraged buffered nts) 0	02/22	treas nt stripped prin pmt 0	02/15	mtn zero cpn ser k index-linked (digital sec) 0	02/06
mtn zero cpn ser a index-linked (capped leveraged nts) 0	02/28	treas nt stripped prin pmt 0	02/28	mtn zero cpn ser k index-linked (digital sec) 0	02/08
mtn zero cpn ser b index-linked (capped leveraged buffered nts) 0	02/22	treas nt stripped prin pmt 0	02/28	mtn zero cpn ser k index-linked (leveraged upside participation) 0	02/01
UCI Holdco Inc		United States Treas Sec Stripped Int Pmt		mtn zero cpn ser k index-linked (market linked secs) 0	02/28
gtd sr nt 8.625	02/15	tint 0	02/15	mtn zero cpn ser k index-linked (mkt linked sec) 0	02/26
sr nt rule 144a 8.625	02/15	tint 0	02/15	Welltec A/S	
Unicredit Bank AG		tint 0	02/28	sr secd nt rule 144a 8	02/01
covered bds .15	02/04	United Technologies Corp		Western Federal Savings & Loan Association (CA)	
covered bds 3.375	02/11	global nt 6.125	02/01	mtg pass thru ctf 0	02/25
covered bds 1.1	02/19	United Utills PLC		Westpac Banking Corp	
Unicredit Bank Austria AG		global nt 5.375	02/01	covered bds	02/27
covered bds .01	02/18	Unitedhealth Group Inc		japan bds .383	02/28
covered bds 4.15	02/20	sr nt 1.7	02/15	World Omni Automobile Lease Securitization Tr 2	
covered bds 4.15	02/20	Vander Intermediate Hldg II Corp		coll nt 1.4	02/15
		sr pay-in-kind global nt 10.5	02/01	coll nt 1.64	02/15
		Vanguard Health Hldg Co II LLC		World Omni Automobile Lease Securitization Tr 2016-A	
		gtd sr global nt 7.75	02/01	coll nt 1.2	02/15
		Vanguard Health Hldg Co II LLC / Vanguard Hldg Co II Inc		coll nt	
		gtd sr nt 7.75	02/01	Yokohama City of	
		sr nt rule 144a 7.75	02/01	japan bds 1.51	02/15
		sr nt rule 144a 7.75	02/01	japan bds .71	02/26
		Venoco Inc		Zenit Bank	
		gtd sr nt 8.875	02/15	fixed/fltg rt russian bds 9.75	02/28
		gtd sr secd 1st lien nt rule 144a 12	02/28		
		gtd sr secd 2nd lien pik nt rule 144a 12	02/28		
		sr nt rule 144a 8.875	02/15		
		Verso Paper Hldgs LLC / Verso Paper Inc			
		gtd sr secd 2nd priority nt 8.75	02/01		
		sr secd 2nd priority nt rule 144a 8.75	02/01		
		Vimpelcom Hldgs B V			
		nt rule 144a 5.2	02/13		

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Issues Redeemed in 2019

ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
100			Credit Suisse London Brh (continued)			JPMorgan Chase & Co (continued)		
mnt fltg rt equity-linked (trigger phoenix autocallable opt) 10/08/2020	100.	02/08	mnt fltg rt equity-linked (ctgnt cpn autocallable rev sec) 11/30/2021	100.	02/28	global mtn zero cpn ser a index-linked (review nts) 0 02/22/2022	111.2	02/28
Abbott Labs			mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 08/31/2021	100.	02/28	JPMorgan Chase Finl Co Llc		
sr nt 2.8 09/15/2020	100.113	02/24	mnt fltg rt equity-linked (ctgnt cpn autocallable yield nt) 11/26/2021	100.	02/26	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 05/30/2019	100.	02/26
Advance Auto Pts Inc			mnt fltg rt equity-linked (ctgnt cpn autocallable yield) 08/19/2019	100.	02/19	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 11/06/2019	100.	02/05
gtd global sr nt 5.75 05/01/2020	103.349	02/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield) 11/07/2019	100.	02/07	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 08/20/2021	100.	02/22
Bank Montreal			mnt fltg rt equity-linked (ctgnt cpn autocallable yield) 07/30/2021	100.	02/28	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 05/31/2022	100.	02/28
mnt fltg rt ser d equity-linked (autocallable barrier nt) 11/29/2019	100.	02/28	mnt fltg rt equity-linked (ctgnt cpn autocallable yield) 11/30/2021	100.	02/28	global mtn fltg rt ser a equity-linked (auto call ctgnt int nts) 11/14/2019	100.	02/12
mnt fltg rt ser d equity-linked (autocallable barrier nts) 11/29/2019	100.	02/28	mnt fltg rt equity-linked (mkt linked sec) 05/29/2020	100.	02/28	global mtn fltg rt ser a equity-linked (auto callable ctgnt int) 11/18/2021	100.	02/20
mnt fltg rt ser d index-linked (autocallable cash-settled nts) 04/26/2019	100.	02/26	mnt fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/27/2021	100.	02/27	global mtn fltg rt ser a equity-linked (autocallable sec) 07/23/2019	100.	02/22
mnt zero cpn ser c equity-linked (autocallable cash-settled nts) 0 02/28/2020	100.	02/28	mnt fltg rt index-linked (auto-callable secs) 06/01/2021	100.	02/28	global mtn fltg rt ser a equity-linked (autocallable secs) 08/06/2021	100.	02/07
Barclays Bk PLC			mnt fltg rt index-linked (ctgnt cpn autocallable yield nt) 11/29/2019	100.	02/28	global mtn fltg rt ser a equity-linked (callable ctgnt int nt) 02/19/2020	100.	02/21
global mtn fltg rt ser a equity-linked (autocallable secs) 08/06/2021	102.562	02/07	mnt fltg rt index-linked (ctgnt cpn autocallable yield) 07/30/2021	100.	02/28	global mtn fltg rt ser a equity-linked (ctgnt inc auto-callable) 11/21/2019	100.	02/22
global mtn fltg rt ser a equity-linked (autocallable secs) 08/27/2021	100.	02/28	mnt fltg rt index-linked (ctgnt cpn autocallable yield) 05/29/2020	100.	02/28	global mtn fltg rt ser a equity-linked (trggr autocall nt) 08/13/2021	100.	02/13
global mtn fltg rt ser a equity-linked (autocallable secs) 11/15/2021	100.	02/14	mnt fltg rt index-linked (ctgnt cpn autocallable yield) 02/20/2020	100.	02/20	global mtn fltg rt ser a equity-linked (trgr autocall ctgnt yield) 08/13/2021	100.	02/13
global mtn fltg rt ser a equity-linked (phoenix autocall nts) 08/20/2020	100.	02/21	mnt fltg rt index-linked (ctgnt cpn autocallable yield) 05/29/2020	100.	02/28	global mtn fltg rt ser a equity-linked (trigger autocall ctgnt) 08/06/2021	100.	02/06
global mtn fltg rt ser a equity-linked (trggr autocall nt) 05/14/2021	100.	02/13	mnt fltg rt index-linked (ctgnt cpn callable yield) 08/26/2019	100.	02/25	global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/26/2021	100.	02/28
global mtn fltg rt ser a index-linked (callable ctgnt cpn nt) 05/23/2019	100.	02/26	mnt zero cpn equity-linked (review nts) 0 02/10/2020	115.95	02/20	global mtn fltg rt ser a index-linked (auto call ctgnt int nts) 02/28/2023	100.	02/28
global mtn fltg rt ser a index-linked (callable secs) 08/22/2019	100.	02/22	tn equity-linked (ctgnt cpn autocallable rev conv sec) 10/08/30/2019	100.	02/28	global mtn fltg rt ser a index-linked (autocallable ctgnt int) 05/29/2020	100.	02/28
global mtn fltg rt ser a index-linked (phoenix autocallable nt) 02/22/2023	100.	02/26	tn fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 08/22/2019	100.	02/22	global mtn fltg rt ser a index-linked (autocallable nt) 12/06/2019	100.	02/28
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 02/16/2023	100.	02/14	Deutsche Bk AG London			global mtn fltg rt ser a index-linked (autocallable nt) 12/06/2019	100.	02/28
global mtn fltg rt ser a index-linked (trggr autocall ctgnt) 02/22/2028	100.	02/21	global mtn step-up ser a 3 02/21/2023	100.	02/21	global mtn fltg rt ser a index-linked (autocallable nt) 11/30/2022	100.	02/28
global mtn fltg rt ser a index-linked (trgr autocall ctgnt yield) 03/02/2023	100.	02/28	Digital Rlty Tr LP			global mtn fltg rt ser a index-linked (autocallable nts) 11/30/2020	100.	02/28
global mtn step-up ser a 4 02/18/2020	100.	02/18	gtd nt 5.875 02/01/2020	102.031	02/19	global mtn fltg rt ser a index-linked (autocallable nts) 08/20/2019	100.	02/21
global mtn zero cpn ser a index-linked (autocallable nt) 0 02/22/2023	109.75	02/26	DJO Fin LLC / DJO Fin Corp			global mtn fltg rt ser a index-linked (autocallable nts) 05/19/2020	100.	02/20
global mtn zero cpn ser a index-linked (buff annual autocall) 0 02/14/2023	108.35	02/19	gtd 3rd lien nt rule 144a 10.75 04/15/2020	100.	02/22	global mtn fltg rt ser a index-linked (autocallable nts) 11/20/2019	100.	02/20
Buckeye Partners L P			gtd 3rd lien nt rule 144a 6.25 02/01/2021	100.	02/01	global mtn fltg rt ser a index-linked (autocallable nts) 11/28/2022	100.	02/27
nt 5.5 08/15/2019	100.	02/18	sr sub nt rule 144a 6.25 02/01/2021	100.	02/01	global mtn fltg rt ser a index-linked (autocallable secs) 05/19/2020	100.	02/20
Canadian Imperial Bk Comm			DJO Finco Inc			global mtn fltg rt ser a index-linked (autocallable nts) 08/24/2021	100.	02/26
global mtn fltg rt index-linked (ctgnt cpn autocallable nts) 11/26/2021	100.	02/26	2nd lien nt rule 144a 8.125 06/15/2021	104.063	02/22	global mtn index-linked ser a (autocallable yield nts) 8/02/25/2020	100.	02/25
Citigroup Global Mkts Hlgs Inc			Enbridge Energy Partners L P			global mtn zero cpn ser a equity-linked (trgr abs ret autocall) 0 08/27/2020	106.2	02/27
mnt equity-linked ser n (autocallable sec) 7 11/19/2019	100.	02/22	jr sub nt fixed/float 6.5945 10/01/2067	100.	02/28	global mtn zero cpn ser a index-linked (review nt) 0 02/13/2023	108.1	02/14
mnt fltg rt ser n equity-linked (autocallable ctgnt cpn sec) 11/25/2019	100.	02/27	Gibraltar Inds Inc			global mtn zero cpn ser a index-linked (review nts) 0 02/14/2023	107.9	02/15
mnt fltg rt ser n equity-linked (autocallable ctgnt cpn secs) 11/08/2021	100.	02/07	gtd sr sub nt 6.25 02/01/2021	100.	02/01	Lloyds TSB Bk Plc UK Govt Cr Gtee Scheme Her Majesty Treas		
mnt zero cpn ser n equity-linked (trggr abs ret autocall nt) 0 08/06/2020	106.875	02/07	sr sub nt rule 144a 6.25 02/01/2021	100.	02/01	mnt fltg rt ser a index-linked 02/26/2033	100.	02/26
Citigroup Inc			Glatfelter P H Co			Lyondellbasell Inds NC		
perp non cumulative dep shs rep 1/1000th pfd stk ser 1 6.875	100.	02/12	gtd sr nt 5.375 10/15/2020	100.	02/28	gtd sr nt 5 04/15/2019	100.	02/09
Credit Suisse AG London Brh			Goldman Sachs Group Inc			Magellan Midstream Partners L P		
mnt fltg rt index-linked 10/29/2027	100.	02/28	mnt zero cpn ser d equity-linked (callable exchangeable nt) 0 02/19/2021	143.165	02/19	sr nt 6.55 07/15/2019	101.504	02/11
mnt fltg rt index-linked 09/30/2030	100.	02/28	GS Fin Corp			Midamerican Energy Co		
Credit Suisse London Brh			mnt fltg rt ser e equity-linked (autocallable ctgnt cpn nt) 11/20/2019	100.	02/20	1st mtg bd 2.4 03/15/2019	100.	02/15
mnt equity-linked (autocallable reverse conv) 8.5 05/23/2019	100.	02/25	mnt fltg rt ser e index-linked (callable ctgnt cpn nts) 02/28/2021	100.	02/28	Morgan Stanley		
mnt equity-linked (autocallable yield nts) 8.1 11/25/2019	100.	02/25	mnt fltg rt ser e index-linked (callable nts) 02/22/2027	100.	02/22	global medium term sr nt fltg rt ser i 3.41413 02/14/2020	100.	02/14
mnt fltg rt equity-linked (auto-call secs) 05/07/2019	100.	02/07	mnt index-linked ser e (autocallable nts) 8.2 05/24/2019	100.	02/26	Morgan Stanley Fin LLC		
mnt fltg rt equity-linked (autocallable secs) 07/10/2019	100.	02/07	Hercules Technology Growth Cap Inc			global mtn fltg rt ser a equity-linked (autocallable sec) 05/14/2021	100.	02/14
mnt fltg rt equity-linked (autocallable secs) 11/05/2021	100.	02/07	nt 6.25 07/30/2024	100.	02/04	global mtn fltg rt ser a equity-linked (autocallable sec) 08/27/2021	100.	02/28
mnt fltg rt equity-linked (autocallable reverse convertible) 11/15/2019	100.	02/15	HSBC USA Inc			global mtn fltg rt ser a equity-linked (autocallable sec) 08/27/2021	100.	02/28
mnt fltg rt equity-linked (autocallable reverse convertible) 02/24/2020	100.	02/25	mnt equity-linked (airbag autocallable yield nts) 10.25 11/21/2019	100.	02/21	global mtn fltg rt ser a equity-linked (autocallable secs) 11/14/2019	100.	02/14
mnt fltg rt equity-linked (ctgnt cpn autocall rev conv sec) 08/05/2019	100.	02/04	mnt fltg rt index-linked (autocallable barrier nts) 02/26/2025	100.	02/26	global mtn fltg rt ser a equity-linked (autocallable secs) 11/05/2021	100.	02/07
mnt fltg rt equity-linked (ctgnt cpn autocall rev conv sec) 05/21/2021	100.	02/21	mnt fltg rt index-linked (autocallable barrier nts) 11/30/2027	100.	02/28	global mtn fltg rt ser a equity-linked (autocallable secs) 11/19/2021	100.	02/22
mnt fltg rt equity-linked (ctgnt cpn autocall reverse convert) 08/19/2019	100.	02/22	mnt step-up 5.5 02/06/2024	100.	02/06	global mtn fltg rt ser a equity-linked (autocallable secs) 11/29/2021	100.	02/28
mnt fltg rt equity-linked (ctgnt cpn autocall reverse convert) 08/26/2019	100.	02/25	mnt zero cpn equity-linked (autocallable nts) 0 02/14/2022	128.	02/12	global mtn fltg rt ser a equity-linked (ctgnt inc auto-callable) 11/15/2021	100.	02/14
mnt fltg rt equity-linked (ctgnt cpn autocall reverse convert) 08/30/2019	100.	02/28	Infor US Inc			global mtn fltg rt ser a equity-linked (phoenix auto-callable) 11/06/2019	102.5	02/05
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 11/20/2019	100.	02/20	sr secd nt rule 144a 5.75 08/15/2020	101.438	02/15			
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 11/29/2019	100.	02/28	J P Morgan Chase & Co					
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 12/02/2019	100.	02/28	global mtn ser e 4.6 02/02/2027	100.	02/02			
mnt fltg rt equity-linked (ctgnt cpn autocallable rev conv sec) 05/21/2021	100.	02/21	global mtn step-up ser e 3.125 08/19/2020	100.	02/19			
			global mtn step-up ser e 4.25 02/23/2027	100.	02/23			
			sr nt fltg rt 3.66375 03/22/2019	100.	02/22			
			J P Morgan Chase Bk					
			fltg rt global bank nt 02/13/2020	100.	02/13			
			JPMorgan Chase & Co					
			global mtn fltg rt ser a equity-linked (autocallable nt) 11/16/2022	100.	02/14			
			global mtn zero cpn ser a index-linked (review nt) 0 02/22/2022	110.25	02/28			
			global mtn zero cpn ser a index-linked (review nts) 0 02/22/2022	108.35	02/28			

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

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ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE	ISSUE	REDEMPTION PRICE	REDEMPTION DATE
Morgan Stanley Fin LLC (continued)			UBS AG London Brh (continued)			UBS AG London Brh (continued)		
global mtn fltg rt ser a index-linked (auto-callable secs) 02/09/2023	100	02/11	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 02/27/2020	100	02/28	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/20/2019	100	02/21
global mtn zero cpn ser a index-linked (auto-callable nts) 0 08/28/2019	100	02/28	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 04/15/2020	100	02/14	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 01/27/2020	90	02/27
Neptune Finco Corp			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 05/29/2020	100	02/28	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 01/30/2020	100	02/28
global nt rule 144a 10.125 01/15/2023	107.594	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/06/2020	100	02/06	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 02/21/2020	100	02/22
Pesquera Exalmar S A			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/11/2020	100	02/11	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/06/2020	100	02/06
sr nt rule 144a 7.375 01/31/2020	100	02/19	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/13/2020	100	02/14	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/08/2020	100	02/08
Platform Specialty Prods Corp			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/19/2020	100	02/20
sr nt rule 144a 6.5 02/01/2022	101.625	02/01	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/21/2020	100	02/22
Post Hldgs Inc			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/21/2020	100	02/22
perp cumulative pfd stk conv ser c 2.5	100	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/21/2020	100	02/22
Radio One Inc			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/21/2020	100	02/22
sr sub nt rule 144a 9.25 02/15/2020	100	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/21/2020	100	02/22
Realogy Group LLC / Realogy Co-Issuer Corp			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/21/2020	100	02/22
sr nt rule 144a 4.5 04/15/2019	100.231	02/15	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/29/2020	100	02/28
Royal Bk CDA			mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/26/2020	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/06/2020	100	02/06
global medium term sr nt ser f step-up 4.5 02/28/2022	100	02/28	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 08/27/2020	100	02/27	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/11/2020	100	02/11
global medium term sr nt ser f step-up 4 02/18/2022	100	02/18	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/03/2020	100	02/01	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/13/2020	100	02/14
global mtn fltg rt ser g equity-linked (auto-call barrier nts) 05/28/2021	100	02/28	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/03/2020	100	02/01	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/13/2020	100	02/14
global mtn fltg rt ser g equity-linked (auto-call barrier) 08/13/2021	100	02/14	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/03/2020	100	02/01	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/20/2020	100	02/22
global mtn fltg rt ser g equity-linked (auto-call barrier) 08/10/2023	100	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/03/2020	100	02/01	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/20/2020	100	02/22
global mtn fltg rt ser g equity-linked (auto-callable secs) 08/22/2019	100	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/05	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/25/2020	100	02/25
global mtn fltg rt ser g equity-linked (phoenix autocallable nt) 06/05/2019	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser g equity-linked (trgr autocall ctgt yield) 05/21/2020	100	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser g index-linked (ctgnt cpn barrier nt) 11/20/2019	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser h equity-linked (auto-call barrier nt) 11/22/2019	100	02/26	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser h equity-linked (auto-callable secs) 11/21/2019	100	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser h equity-linked (auto-callable secs) 11/21/2019	100	02/22	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser h equity-linked (phoenix autocallable nt) 11/14/2019	100	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
global mtn fltg rt ser h equity-linked (phoenix autocallable nt) 11/14/2019	100	02/12	mtn fltg rt equity-linked (trigger phoenix autocall optimization) 11/04/2020	100	02/04	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/26/2020	100	02/26
Safeway Inc			mtn fltg rt equity-linked (trgr autocall ctgnt yield nt) 02/19/2021	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 10/15/2020	100	02/14
global nt 5 08/15/2019	101.157	02/06	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nt) 05/21/2021	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 10/22/2020	100	02/22
Seminole Hard Rock Entmt Inc / Seminole Hard Rock Intl Inc			mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 05/22/2020	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/03/2020	100	02/01
sr nt rule 144a 5.875 05/15/2021	101.469	02/04	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 05/21/2021	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/03/2020	100	02/01
Southern Co			mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/20/2021	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/03/2020	100	02/01
sr nt 1.85 07/01/2019	100	02/25	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/20/2021	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/03/2020	100	02/01
sr nt 2.15 09/01/2019	100	02/25	mtn fltg rt equity-linked (trigger autocallable ctgnt yield nts) 08/20/2021	100	02/21	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/03/2020	100	02/01
sr nt fltg rt ser 2018a rule 144a 3.10413 02/14/2020	100	02/14	mtn fltg rt equity-linked (trigger autocallable opt) 05/13/2019	100	02/12	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/03/2020	100	02/01
St Jude Med Inc			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/19/2019	100	02/20	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/05/2020	100	02/06
sr nt 2.8 09/15/2020	100.113	02/24	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 05/19/2020	100	02/20	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/17/2020	100	02/15
Stanley Black & Decker Inc			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/05/2019	100	02/05	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/19/2020	100	02/20
global jr sub deb fixed/fltg rt 7.09219 12/15/2053	100	02/25	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/07/2019	100	02/07	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/24/2020	100	02/22
Steelcase Inc			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/09/2019	100	02/11	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/27/2020	100	02/26
global sr nt 6.375 02/15/2021	106.503	02/17	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/27/2019	100	02/27	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/27/2020	100	02/26
Targa Res Partners LP / Targa Res Partners Fin			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/29/2019	100	02/28	mtn fltg rt index-linked (trgr autocallable ctgnt yield) 02/14/2023	100	02/13
sr nt 4.125 11/15/2019	100	02/11	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 08/29/2019	100	02/28	mtn zero cpn equity-linked (callable exchangeable sec) 0 02/15/2021	100	02/22
Tenet Healthcare Corp			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/01/2019	100	02/01	mtn zero cpn equity-linked (trigger autocallable optimization sec) 0 08/06/2020	100	02/07
sr nt 6.75 02/01/2020	103.41	02/22	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/05/2019	100	02/05	mtn zero cpn equity-linked (trigger autocallable optimization) 0 11/25/2019	100	02/25
sr seed 2nd lien nt rule 144a 7.5 01/01/2022	103.75	02/22	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/05/2019	100	02/05	mtn zero cpn equity-linked (trigger autocallable optimization) 0 11/26/2019	100	02/26
Toronto Dominion Bk Ont			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/08/2019	100	02/08	mtn zero cpn equity-linked (trigger autocallable optimization) 0 08/06/2020	100	02/07
global mtn fltg rt equity-linked (autocall ctgnt int barrier nt) 11/23/2022	100	02/25	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/08/2019	100	02/08	Universal Hosp Svcs Inc		
global mtn fltg rt ser e index-linked (autocall barrier nt) 08/23/2019	100	02/27	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/12/2019	100	02/11	gtd sr seed 2nd lien nt 7.625 08/15/2020	100	02/04
UBS AG London Brh			mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/15/2019	100	02/15	US Bank NA		
mtn equity-linked (airbag autocallable yield nts) 08/16/2019	100	02/13	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/18/2019	100	02/19	fltg rt bank nt 03/14/2019	100	02/14
mtn fltg rt equity-linked (auto-callable secs) 11/14/2019	100	02/14	mtn fltg rt equity-linked (trigger phoenix autocallable opt) 11/19/2019	100	02/20	Welltec A/S		
mtn fltg rt equity-linked (trgger phoenix autocall optimization) 05/13/2019	100	02/12				sr seed nt rule 144a 8 02/01/2019	100	02/01
mtn fltg rt equity-linked (trgger phoenix autocall optimization) 05/20/2019	100	02/19						
mtn fltg rt equity-linked (trgger phoenix autocall optimization) 11/08/2019	100	02/08						
mtn fltg rt equity-linked (trgger phoenix autocall optimization) 11/15/2019	100	02/15						
mtn fltg rt equity-linked (trgger phoenix autocall optimization) 11/19/2019	100	02/20						
mtn fltg rt equity-linked (trgger phoenix autocall optimization) 02/21/2020	100	02/22						

Editor's Note: This section includes issues that have been redeemed in 2010 as of the monthly publication deadline for this edition.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 8.

Corporate Bond Yield Averages

	AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS					
		Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa		
2013																						
Jan.	4.19	3.80	3.87	4.14	4.73	4.24	4.14	----	Jan.	3.90	4.15	4.66	Jan.	3.80	3.84	4.13	4.81	Jan.	----	----	----	----
Feb.	4.27	3.90	3.95	4.19	4.85	4.29	4.25	----	Feb.	3.95	4.18	4.74	Feb.	3.90	3.95	4.20	4.95	Feb.	----	----	----	----
Mar.	4.29	3.93	3.97	4.23	4.85	4.29	4.29	----	Mar.	3.95	4.20	4.72	Mar.	3.93	3.98	4.25	4.99	Mar.	----	----	----	----
Apr.	4.07	3.73	3.77	4.03	4.59	4.08	4.07	----	Apr.	3.74	4.00	4.49	Apr.	3.73	3.79	4.05	4.69	Apr.	----	----	----	----
May	4.23	3.89	3.94	4.19	4.73	4.24	4.22	----	May	3.91	4.17	4.65	May	3.89	3.97	4.20	4.80	May	----	----	----	----
June	4.63	4.27	4.32	4.56	5.19	4.63	4.63	----	June	4.27	4.53	5.08	June	4.27	4.36	4.58	5.29	June	----	----	----	----
July	4.76	4.34	4.46	4.69	5.32	4.78	4.74	----	July	4.44	4.68	5.21	July	4.34	4.47	4.69	5.43	July	----	----	----	----
Aug.	4.88	4.54	4.63	4.78	5.42	4.85	4.92	----	Aug.	4.53	4.73	5.28	Aug.	4.54	4.72	4.83	5.57	Aug.	----	----	----	----
Sept.	4.95	4.64	4.69	4.85	5.47	4.90	4.99	----	Sept.	4.58	4.80	5.31	Sept.	4.64	4.80	4.90	5.62	Sept.	----	----	----	----
Oct.	4.82	4.53	4.59	4.73	5.31	4.78	4.86	----	Oct.	4.48	4.70	5.17	Oct.	4.53	4.69	4.76	5.44	Oct.	----	----	----	----
Nov.	4.91	4.63	4.67	4.82	5.38	4.86	4.95	----	Nov.	4.56	4.77	5.24	Nov.	4.63	4.79	4.85	5.52	Nov.	----	----	----	----
Dec.	4.92	4.62	4.68	4.85	5.38	4.89	4.95	----	Dec.	4.59	4.81	5.25	Dec.	4.62	4.76	4.89	5.51	Dec.	----	----	----	----
2014																						
Jan.	4.76	4.49	4.53	4.69	5.19	4.72	4.78	----	Jan.	4.44	4.63	5.09	Jan.	4.49	4.62	4.74	5.29	Jan.	----	----	----	----
Feb.	4.68	4.45	4.46	4.60	5.10	4.64	4.71	----	Feb.	4.38	4.53	5.01	Feb.	4.45	4.54	4.66	5.19	Feb.	----	----	----	----
Mar.	4.65	4.38	4.44	4.56	5.06	4.63	4.65	----	Mar.	4.40	4.51	5.00	Mar.	4.38	4.49	4.60	5.13	Mar.	----	----	----	----
Apr.	4.52	4.24	4.33	4.45	4.90	4.52	4.51	----	Apr.	4.30	4.41	4.85	Apr.	4.24	4.36	4.48	4.96	Apr.	----	----	----	----
May	4.38	4.16	4.20	4.31	4.76	4.37	4.40	----	May	4.16	4.26	4.69	May	4.16	4.24	4.35	4.83	May	----	----	----	----
June	4.44	4.25	4.26	4.35	4.80	4.42	4.45	----	June	4.23	4.29	4.73	June	4.25	4.29	4.41	4.86	June	----	----	----	----
July	4.37	4.16	4.20	4.28	4.73	4.35	4.39	----	July	4.16	4.23	4.66	July	4.16	4.23	4.34	4.80	July	----	----	----	----
Aug.	4.29	4.08	4.10	4.20	4.69	4.29	4.30	----	Aug.	4.07	4.13	4.65	Aug.	4.08	4.13	4.26	4.72	Aug.	----	----	----	----
Sept.	4.39	4.11	4.19	4.30	4.80	4.40	4.37	----	Sept.	4.18	4.24	4.79	Sept.	4.11	4.19	4.35	4.82	Sept.	----	----	----	----
Oct.	4.22	3.92	3.99	4.13	4.69	4.24	4.20	----	Oct.	3.98	4.06	4.67	Oct.	3.92	4.00	4.20	4.70	Oct.	----	----	----	----
Nov.	4.28	3.92	4.04	4.18	4.79	4.29	4.26	----	Nov.	4.03	4.09	4.75	Nov.	3.92	4.04	4.27	4.82	Nov.	----	----	----	----
Dec.	4.17	3.79	3.89	4.05	4.74	4.18	4.15	----	Dec.	3.90	3.95	4.70	Dec.	3.79	3.89	4.15	4.77	Dec.	----	----	----	----
2015																						
Jan.	3.84	3.46	3.54	3.70	4.45	3.83	3.84	----	Jan.	3.52	3.58	4.39	Jan.	3.46	3.55	3.82	4.51	Jan.	----	----	----	----
Feb.	3.93	3.61	3.64	3.81	4.51	3.91	3.94	----	Feb.	3.62	3.67	4.44	Feb.	3.61	3.65	3.94	4.57	Feb.	----	----	----	----
Mar.	3.98	3.64	3.70	3.85	4.54	3.97	3.97	----	Mar.	3.67	3.74	4.51	Mar.	3.64	3.72	3.96	4.56	Mar.	----	----	----	----
Apr.	3.93	3.52	3.64	3.82	4.48	3.96	3.88	----	Apr.	3.63	3.75	4.51	Apr.	3.52	3.65	3.89	4.45	Apr.	----	----	----	----
May	4.35	3.98	4.07	4.24	4.89	4.38	4.31	----	May	4.05	4.17	4.91	May	3.98	4.09	4.30	4.86	May	----	----	----	----
June	4.56	4.19	4.27	4.45	5.13	4.60	4.52	----	June	4.29	4.39	5.13	June	4.19	4.25	4.51	5.12	June	----	----	----	----
July	4.57	4.15	4.25	4.44	5.20	4.63	4.51	----	July	4.27	4.40	5.22	July	4.15	4.22	4.49	5.18	July	----	----	----	----
Aug.	4.48	4.04	4.13	4.32	5.19	4.54	4.42	----	Aug.	4.13	4.25	5.23	Aug.	4.04	4.11	4.39	5.15	Aug.	----	----	----	----
Sept.	4.59	4.07	4.21	4.43	5.34	4.68	4.49	----	Sept.	4.25	4.39	5.42	Sept.	4.07	4.16	4.46	5.25	Sept.	----	----	----	----
Oct.	4.52	3.95	4.11	4.33	5.34	4.63	4.40	----	Oct.	4.13	4.29	5.47	Oct.	3.95	4.08	4.37	5.21	Oct.	----	----	----	----
Nov.	4.62	4.06	4.21	4.43	5.46	4.73	4.51	----	Nov.	4.22	4.40	5.57	Nov.	4.06	4.20	4.45	5.34	Nov.	----	----	----	----
Dec.	4.58	3.97	4.16	4.38	5.46	4.69	4.47	----	Dec.	4.16	4.35	5.55	Dec.	3.97	4.16	4.40	5.36	Dec.	----	----	----	----
2016																						
Jan.	4.56	4.00	4.12	4.35	5.45	4.62	4.50	----	Jan.	4.09	4.27	5.49	Jan.	4.00	4.16	4.42	5.40	Jan.	----	----	----	----
Feb.	4.44	3.96	3.98	4.22	5.34	4.44	4.43	----	Feb.	3.94	4.11	5.28	Feb.	3.96	4.02	4.33	5.39	Feb.	----	----	----	----
Mar.	4.33	3.82	3.91	4.16	5.13	4.40	4.25	----	Mar.	3.93	4.16	5.12	Mar.	3.82	3.89	4.16	5.14	Mar.	----	----	----	----
Apr.	4.09	3.62	3.71	3.98	4.79	4.16	4.01	----	Apr.	3.74	4.00	4.75	Apr.	3.62	3.67	3.95	4.82	Apr.	----	----	----	----
May	4.04	3.65	3.70	3.94	4.68	4.06	4.02	----	May	3.65	3.93	4.60	May	3.65	3.73	3.95	4.75	May	----	----	----	----
June	3.91	3.50	3.60	3.80	4.53	3.93	3.88	----	June	3.56	3.78	4.47	June	3.50	3.63	3.82	4.58	June	----	----	----	----
July	3.67	3.28	3.39	3.58	4.22	3.70	3.64	----	July	3.36	3.57	4.16	July	3.28	3.42	3.58	4.27	July	----	----	----	----
Aug.	3.70	3.32	3.42	3.60	4.24	3.73	3.66	----	Aug.	3.39	3.59	4.20	Aug.	3.32	3.45	3.61	4.27	Aug.	----	----	----	----
Sept.	3.78	3.41	3.50	3.68	4.31	3.80	3.75	----	Sept.	3.47	3.66	4.27	Sept.	3.41	3.53	3.69	4.35	Sept.	----	----	----	----
Oct.	3.87	3.51	3.61	3.78	4.38	3.90	3.84	----	Oct.	3.59	3.77	4.34	Oct.	3.51	3.63	3.79	4.40	Oct.	----	----	----	----
Nov.	4.20	3.86	3.94	4.11	4.71	4.21	4.19	----	Nov.	3.91	4.08	4.64	Nov.	3.86	3.97	4.14	4.77	Nov.	----	----	----	----
Dec.	4.36	4.06	4.12	4.28	4.83	4.39	4.33	----	Dec.	4.11	4.27	4.79	Dec.	4.06	4.13	4.29	4.85	Dec.	----	----	----	----
2017																						
Jan.	4.22	3.92	3.98	4.16	4.66	4.24	4.20	----	Jan.	3.96	4.14	4.62	Jan.	3.92	4.00	4.17	4.70	Jan.	----	----	----	----
Feb.	4.23	3.95	4.01	4.18	4.64	4.25	4.21	----	Feb.	3.99	4.18	4.58	Feb.	3.95	4.02	4.19	4.70	Feb.	----	----	----	----
Mar.	4.28	4.01	4.06	4.23	4.68	4.30	4.27	----	Mar.	4.04	4.23	4.62	Mar.	4.01	4.07	4.23	4.74	Mar.	----	----	----	----
Apr.	4.16	3.87	3.93	4.12	4.57	4.19	4.13	----	Apr.	3.93	4.12	4.51	Apr.	3.87	3.92	4.11	4.62	Apr.	----	----	----	----
May	4.15	3.85	3.93	4.11	4.55	4.19	4.12	----	May	3.94	4.12	4.50	May	3.85	3.92	4.09	4.60	May	----	----	----	----
June	3.98	3.68	3.78	3.93	4.37	4.01	3.95	----	June	3.77	3.94	4.32	June	3.68	3.78	3.92	4.41	June	----	----	----	----
July	4.01	3.70	3.80	3.98	4.39	4.06	3.96	----	July	3.82	3.99	4.36	July	3.70	3.78	3.95	4.41	July	----	----	----	----
Aug.	3.92	3.63	3.72	3.88	4.31	3.92	3.92	----	Aug.	3.67	3.86	4.23	Aug.	3.63	3.76	3.90	4.38	Aug.	----	----	----	----
Sept.	3.92	3.63	3.73	3.88	4.30	3.93	3.91	----	Sept.	3.70	3.87	4.24	Sept.	3.63	3.75	3.89	4.37	Sept.	----	----	----	----
Oct.	3.94	3.60	3.75	3.91	4.32	3.97	3.90	----	Oct.	3.74	3.91	4.26										

U.S. Corporate Bonds (New)

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2019		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
02209SAX	Altria Group Inc eur\$ global gtd nt 1.7 06/15/25	A3	Jun 15	100.00	NoChange	No	---	---	---	---	750	02/11/19	99.93
02209SAV	eur\$ global gtd nt 1 02/15/23	A3	Feb 15	100.00	NoChange	No	---	---	---	---	1250	02/11/19	99.65
02209SAY	eur\$ global gtd nt 2.2 06/15/27	A3	Jun 15	100.00	NoChange	No	---	---	---	---	1000	02/11/19	99.75
02209SAZ	eur\$ global gtd nt 3.125 06/15/31	A3	Jun 15	100.00	NoChange	No	---	---	---	---	1250	02/11/19	99.98
02209SBA	global gtd nt 3.49 02/14/22	A3	F&A 14	---	---	No	---	---	---	---	1000	02/12/19	99.99
02209SBB	global gtd nt 3.8 02/14/24	A3	F&A 14	100.00	NoChange	No	---	---	---	---	1000	02/12/19	99.80
02209SBC	global gtd nt 4.4 02/14/26	A3	F&A 14	100.00	NoChange	No	---	---	---	---	1500	02/12/19	99.79
02209SBD	global gtd nt 4.8 02/14/29	A3	F&A 14	100.00	NoChange	No	---	---	---	---	3000	02/12/19	99.72
02209SBE	global gtd nt 5.8 02/14/39	A3	F&A 14	100.00	NoChange	No	---	---	---	---	2000	02/12/19	99.77
02209SBF	global gtd nt 5.95 02/14/49	A3	F&A 14	100.00	NoChange	No	---	---	---	---	2500	02/12/19	99.72
02209SBG	global gtd nt 6.2 02/14/59	A3	F&A 14	100.00	NoChange	No	---	---	---	---	500	02/12/19	99.71
025816CB	American Express Co global nt 3 02/22/21	A3	F&A 22	100.00	NoChange	No	---	---	---	---	750	02/19/19	99.90
025816CC	global nt 3.4 02/22/24	A3	F&A 22	100.00	NoChange	No	---	---	---	---	1250	02/19/19	99.89
03690AAD	Antero Midstream Partners LP gtd sr nt rule 144a 5.75 03/01/27	Ba3	M&S 01	102.88	fr 03/01/22	No	---	---	---	---	650	02/20/19	100.00
040555CY	Arizona Pub Svc Co nt 4.25 03/01/49	A2	M&S 01	100.00	NoChange	No	---	---	---	---	300	02/26/19	99.98
043502AB	Ascend Learning LLC sr nt rule 144a 6.875 08/01/25	Caa2	F&A 01	103.44	fr 08/01/20	No	---	---	---	---	350	02/12/19	95.00
00206RHJ	AT&T Inc global nt 4.35 03/01/29	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	3000	02/13/19	99.51
00206RHK	global nt 4.85 03/01/39	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	2000	02/13/19	95.29
064159MK	Bank Nova Scotia B C global sr nt 3.4 02/11/24	A2	F&A 11	---	---	No	---	---	---	---	1250	02/06/19	99.91
097023CC	Boeing Co global sr nt 2.8 03/01/24	A2	M&S 01	100.00	NoChange	No	---	---	---	---	400	02/13/19	99.08
097023CD	global sr nt 3.2 03/01/29	A2	M&S 01	100.00	NoChange	No	---	---	---	---	400	02/13/19	98.49
097023CE	global sr nt 3.5 03/01/39	A2	M&S 01	100.00	NoChange	No	---	---	---	---	400	02/13/19	95.83
097023CF	global sr nt 3.825 03/01/59	A2	M&S 01	100.00	NoChange	No	---	---	---	---	300	02/13/19	95.58
101137AV	Boston Scientific Corp global sr nt 3.45 03/01/24	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	850	02/21/19	99.94
101137AW	global sr nt 3.75 03/01/26	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	850	02/21/19	99.72
101137AX	global sr nt 4 03/01/29	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	850	02/21/19	99.66
101137AT	global sr nt 4.55 03/01/39	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	750	02/21/19	99.44
101137AU	global sr nt 4.7 03/01/49	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/21/19	99.31
10373QBE	BP Cap Mkts Amer Inc global gtd nt 3.41 02/11/26	A1	F&A 11	100.00	NoChange	No	---	---	---	---	1000	02/06/19	100.00
14913Q2T	Caterpillar Finl Svcs Corp mtn ser i 2.95 02/26/22	A3	F&A 26	---	---	No	---	---	---	---	850	02/19/19	99.95
124857AZ	CBS Corp New global gtd sr nt 4.2 06/01/29	Baa2	J&D 01	100.00	NoChange	No	---	---	---	---	500	02/20/19	99.03
15723RAA	Cfx Escrow Corp sr nt rule 144a 6 02/15/24	Ba2	F&A 15	103.00	fr 02/15/21	No	---	---	---	---	600	01/31/19	100.00
15723RAC	sr nt rule 144a 6.375 02/15/26	Ba2	F&A 15	103.19	fr 02/15/22	No	---	---	---	---	400	01/31/19	100.00
18451OAN	Clear Channel Worldwide Hldgs Inc gtd sr sub nt rule 144a 9.25 02/15/24	Caa1	F&A 15	104.63	fr 02/15/21	No	---	---	---	---	2235	02/07/19	100.00
191216CG	Coca Cola Co eur\$ global nt fltg rt 0.0 03/08/21	A1	M,J,S&D 08	---	---	No	---	---	---	---	750	02/25/19	100.22
191216CH	global eur\$ nt 0.125 09/22/22	A1	Sep 22	---	---	No	---	---	---	---	1000	02/25/19	99.87
191216CJ	global eur\$ nt 0.75 09/22/26	A1	Sep 22	---	---	No	---	---	---	---	1000	02/25/19	99.68
191216CK	global eur\$ nt 1.25 03/08/31	A1	Mar 08	---	---	No	---	---	---	---	750	02/25/19	99.36
219868CB	Corporacion Andina de Fomento nt 3.25 02/11/22	Aa3	F&A 11	N.C.	---	No	---	---	---	---	1250	02/06/19	99.78
222213AS	Council Europe Dev Bk global nt 2.5 02/27/24	Aa1	F&A 27	---	---	No	---	---	---	---	1000	02/20/19	99.42
126408HP	CSX Corp global nt 4.5 03/15/49	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	400	02/21/19	99.66
251526CA	Deutsche Bk AG N Y Brh global sr nt ser d 5 02/14/22	Baa3	F&A 14	N.C.	---	No	---	---	---	---	1250	02/11/19	99.98
23338VAJ	DTE Elec Co gen & ref mtg bd 2019 ser a 3.95 03/01/49	Aa3	M&S 01	100.00	NoChange	No	---	---	---	---	650	02/11/19	99.20
29717PAT	Essex Portfolio LP global gtd sr nt 4 03/01/29	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	350	02/04/19	99.19
298785HW	European Invnt Bk global bd 2.625 05/20/22	Aaa	M&S 20	---	---	No	---	---	---	---	3000	02/13/19	99.97
30216BHH	Export Dev CDA global bd 2.625 02/21/24	Aaa	F&A 21	---	---	No	---	---	---	---	2000	02/13/19	99.74
30259JAA	F N B Corp global sub nt fixed/fltg rt 4.95 02/14/29	Baa3	F&A 14	100.00	fr 02/14/24	No	---	---	---	---	120	02/11/19	100.00
341081FU	Florida Pwr & Lt Co global 1st mtg bd 3.99 03/01/49	Aa2	M&S 01	100.00	NoChange	No	---	---	---	---	600	02/21/19	99.95
374276AJ	Getty Images Inc sr nt rule 144a 9.75 03/01/27	Caa2	M&S 01	104.88	fr 03/01/22	No	---	---	---	---	300	02/13/19	100.00
38141GXE	Goldman Sachs Group Inc sr nt 3.625 02/20/24	A3	F&A 20	100.00	NoChange	No	---	---	---	---	1500	02/13/19	99.88
431282AR	Highwoods Rlty LP global nt 4.2 04/15/29	Baa2	A&O 15	100.00	NoChange	No	---	---	---	---	350	02/26/19	99.72
445658CF	Hunt J B Trans Svcs Inc global gtd sr nt 3.875 03/01/26	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	700	02/26/19	99.99
44644AAH	Huntington Ntal Bk Columbus OH sr nt 3/a2 3.125 04/01/22	A3	A&O 01	100.00	NoChange	No	---	---	---	---	500	02/19/19	99.91
44701QBE	Huntsman Intl LLC global sr nt 4.5 05/01/29	Baa3	M&N 01	100.00	NoChange	No	---	---	---	---	750	02/27/19	98.87
469815AH	Jacobs Entmt Inc sr secd nt rule 144a 7.875 02/01/24	B2	F&A 01	105.91	fr 02/01/20	No	---	---	---	---	385	01/27/17	100.00
47233JBS	Jefferies Group LLC / Jefferies Group Cap Fin Inc sr nt 6 02/21/39	Baa3	F&A 21	100.00	NoChange	No	---	---	---	---	11	02/15/19	100.00
476556DC	Jersey Cent Pwr & Lt Co sr nt rule 144a 4.3 01/15/26	Baa2	J&J 15	100.00	NoChange	No	---	---	---	---	650	08/11/15	99.68
48666KAV	KB Home gtd sr nt 7.625 05/15/23	B1	M&N 15	100.00	NoChange	No	---	---	---	---	350	02/11/15	100.00
48666KAX	KB Home gtd sr nt 6.875 06/15/27	B1	J&D 15	100.00	NoChange	No	---	---	---	---	300	02/05/19	100.00
500630CV	Korea Dev Bk global nt 3 03/19/22	Aa2	F&A 19	N.C.	---	No	---	---	---	---	500	02/12/19	99.61
500630CW	global nt 3.25 02/19/24	Aa2	F&A 19	N.C.	---	No	---	---	---	---	500	02/12/19	99.58
500769HZ	Kreditanstalt Fur Wiederaufbau global gtd nt 2.5 02/15/22	Aaa	F&A 15	---	---	No	---	---	---	---	5000	02/20/19	99.80
512807AS	Lam Resh Corp global sr nt 3.75 03/15/26	A3	M&S 15	100.00	NoChange	No	---	---	---	---	750	02/25/19	99.89
512807AU	global sr nt 4 03/15/29	A3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	02/25/19	99.82
512807AT	global sr nt 4.875 03/15/49	A3	M&S 15	100.00	NoChange	No	---	---	---	---	750	02/25/19	99.95
532457BV	Lilly Eli & Co global nt 3.375 03/15/29	A2	M&S 15	100.00	NoChange	No	---	---	---	---	1150	02/20/19	99.85
532457BS	global nt 3.875 03/15/39	A2	M&S 15	100.00	NoChange	No	---	---	---	---	850	02/20/19	99.90
532457BT	global nt 3.95 03/15/49	A2	M&S 15	100.00	NoChange	No	---	---	---	---	1500	02/20/19	99.44
532457BU	global nt 4.15 03/15/59	A2	M&S 15	100.00	NoChange	No	---	---	---	---	1000	02/20/19	99.38
57665RAJ	Match Group Inc global sr nt rule 144a 5.625 02/15/29	Ba3	F&A 15	102.81	fr 02/15/24	No	---	---	---	---	350	02/08/19	100.00
595112BL	Micron Technology Inc global sr nt 4.64 02/06/24	Baa3	F&A 06	100.00	NoChange	No	---	---	---	---	600	02/04/19	100.00
595112BM	global sr nt 4.975 02/06/26	Baa3	F&A 06	100.00	NoChange	No	---	---	---	---	500	02/04/19	100.00
595112BN	global sr nt 5.327 02/06/29	Baa3	F&A 06	100.00	NoChange	No	---	---	---	---	700	02/04/19	100.00
606822BF	Mitsubishi UFJ Finl Group Inc global nt fltg rt 0.0 03/07/22	A1	M,J,S&D 07	---	---	No	---	---	---	---	500	02/26/19	100.00
606822BG	global sr nt 3.218 03/07/22	A1	M&S 07	---	---	No	---	---	---	---	1500	02/26/19	100.00
606822BD	global sr nt 3.407 03/07/24	A1	M&S 07	---	---	No	---	---	---	---	1500	02/26/19	100.00
606822BH	global sr nt 3.741 03/07/29	A1	M&S 07	---	---	No	---	---	---	---	1500	02/26/19	100.00
606822BE	global sr nt 4.153 03/07/39	A1	M&S 07	---	---	No	---	---	---	---	500	02/26/19	100.00
60682LAD	Mitsubishi UFJ Lease & Fin Co Ltd sr nt rule 144a 3.406 02/28/22	A3	F&A 28	100.00	NoChange	No	---	---	---	---	300	02/20/19	100.00
60682LAE	sr nt rule 144a 3.559 02/28/24	A3	F&A 28	100.00	NoChange	No	---	---	---	---	500	02/20/19	100.00
609207AR	Mondelez Intl Inc global nt 3.625 02/13/26	Baa1	F&										

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2019		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
695114CU	PacifiCorp 1st mtg bd 3.5 06/15/29	A1	J&D 15	100.00	NoChange	No	---	---	---	---	400	02/25/19	99.81
695114CV	1st mtg bd 4.15 02/15/50	A1	F&A 15	100.00	NoChange	No	---	---	---	---	600	02/25/19	99.53
699149AH	Paraguay Rep bd rule 144a 5.4 03/30/50	Ba1	M&S 30	100.00	NoChange	Yes	---	---	---	---	500	02/04/19	99.99
748148RY	Quebec Prov CDA cad\$ global nt ser qv 2.25 02/22/24	Aa2	F&A 22	---	---	No	---	---	---	---	800	02/14/19	99.99
75884RAY	Regency Ctrs L P gtd nt 4.65 03/15/49	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	300	02/25/19	99.66
749685AX	RPM Intl Inc global nt 4.55 03/01/29	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	350	02/25/19	99.86
85172FAP	Springleaf Fin Corp global sr nt 6.125 03/15/24	Ba3	M&S 15	100.00	NoChange	No	---	---	---	---	1000	02/20/19	100.00
854502AK	Stanley Black & Decker Inc global nt 3.4 03/01/26	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	500	02/27/19	99.86
862121AB	STORE Cap Corp global sr nt 4.625 03/15/29	Baa2	M&S 15	100.00	NoChange	No	---	---	---	---	350	02/25/19	99.26
87938WAX	Telefonica Emisiones S A U global gtd sr nt 5.52 03/01/49	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	1250	02/26/19	100.00
89153VAQ	Total Cap Intl global gtd nt 3.455 02/19/29	Aa3	F&A 19	100.00	NoChange	No	---	---	---	---	1250	02/11/19	100.00
902494BJ	Tyson Foods Inc sr nt 4.03/01/26	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	800	02/13/19	99.65
902494BK	sr nt 4.35 03/01/29	Baa2	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/13/19	99.98
90352JAF	UBS Group Fdg Switz AG perp jr sub nt tier 1 cap fixed/ fltgr rule 144a 7 12/30/99	Ba1	J&J 31	100.00	NoChange	No	---	---	---	---	2500	01/28/19	100.00
907818FA	Union Pac Corp global nt 3.15 03/01/24	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	500	02/11/19	99.92
907818FB	global nt 3.7 03/01/29	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/11/19	99.96
907818FC	global nt 4.3 03/01/49	Baa1	M&S 01	100.00	NoChange	No	---	---	---	---	1000	02/11/19	99.30
907818EZ	global nt 2.95 03/01/22	Baa1	M&S 01	---	---	No	---	---	---	---	500	02/11/19	99.96
912810SG	United States Treas Inflation Indexed Bds infation indexed bd ser 1 02/15/49	Aaa	F&A 15	N.C.	---	No	---	---	---	---	8385.013	02/21/19	0.00
91740PAD	USA Compression Partners LP/USA Compression Fin Corp sr nt rule 144a 6.875 09/01/27	B3	M&S 01	106.16	fr 09/01/22	No	---	---	---	---	750	02/21/19	100.00
92277GAP	Ventas Rlty Ltd Partnership global gtd sr nt 3.5 04/15/24	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	400	02/19/19	99.88
92277GAQ	global gtd sr nt 4.875 04/15/49	Baa1	A&O 15	100.00	NoChange	No	---	---	---	---	300	02/19/19	99.77
92343VES	Verizon Communications Inc global nt 3.875 02/08/29	Baa1	F&A 08	100.00	NoChange	No	---	---	---	---	1000	02/05/19	99.81
949746SY	Wells Fargo & Co New cad\$ global nt 3.184 02/08/24	A2	F&A 08	100.00	NoChange	No	---	---	---	---	1000	02/01/19	100.00
95040OAG	Welltower Inc nt 3.625 03/15/24	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	500	02/13/19	99.66
95040QAH	nt 4.125 03/15/29	Baa1	M&S 15	100.00	NoChange	No	---	---	---	---	550	02/13/19	99.56
961214EC	Westpac Bkg Corp global nt 3.3 02/26/24	Aa3	F&A 26	---	---	No	---	---	---	---	1250	02/19/19	99.96
961214EB	global nt fltgr 3.41625 02/26/24	Aa3	F,M,A&N 26	---	---	No	---	---	---	---	500	02/19/19	100.00
962166BX	Weyerhaeuser Co global nt 4 11/15/29	Baa2	M&N 15	100.00	NoChange	No	---	---	---	---	750	02/21/19	99.46
980236AQ	Woodside Fin Ltd gtd nt rule 144a 4.5 03/04/29	Baa1	M&S 04	100.00	NoChange	No	---	---	---	---	1500	02/25/19	99.82
983793AG	XPO Logistics Inc sr nt rule 144a 6.75 08/15/24	Ba3	F&A 15	103.38	fr 08/15/21	No	---	---	---	---	1000	02/19/19	100.00

FOOTNOTES: ☐ Gtd. by Essex Property Trust Incorporated ☐ Gtd. by Austria Republic ☐ Gtd. by Onemain Financial Holdings Incorporated ☐ Gtd. by Philip Morris Usa Incorporated ☐ Gtd. by Ventas Incorporated ☐ Gtd. by Federal Republic Of Germany ☐ Gtd. by Clear Channel Outdoor Holdings Incorporated ☐ Gtd. by Subsidiaries ☐ Gtd. by Bp Plc ☐ Gtd. by Woodside Petroleum Limited ☐ Gtd. by Woodside Energy Limited ☐ Gtd. by Regency Centers Corporation ☐ Fungible ☐ Gtd. by J B Hunt Transport Services Incorporated ☐ Gtd. by Telefonica S A ☐ Gtd. by Total Capital S.A. ☐ Gtd. by Nextera Energy Capital Holdings Incorporated ☐ Gtd. by Nextera Energy Incorporated ☐ Gtd. by Cbs Operations Incorporated

U.S. Corporate Bonds (Revised)

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2019		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
02005NAV	Ally Finl Inc global sr nt 3.75 11/18/19	Ba2	M&N 18	N.C.	-	No	---	---	---	---	800	11/12/14	99.10	
02005NAV	global sr nt 5.125 09/30/24	Ba2	M&S 30	N.C.	-	No	---	---	---	---	700	09/24/14	98.08	
02005NAJ	Ally Finl Inc gld sr nt 8.03/15/20	Ba2	M&S 15	N.C.	-	No	---	---	---	---	982.993	11/08/10	0.00	
02005NAE	Ally Finl Inc gtd sr nt 7.5 09/15/20	Ba2	M&S 15	N.C.	-	No	---	---	---	---	476.052	04/08/11	0.00	
02109TAC	Alrosa Fin S A gtd nt rule 144a 7.75 11/03/20	Baa2	M&N 03	N.C.	-	No	---	---	---	---	1000	10/29/10	100.00	
02753GAA	American Midstream Partners Lp / Amer Midstream Fin Corp gtd sr nt rule 144a 8.5 12/15/21	Caa2	J&D 15	102.13	fr 12/15/19	No	---	---	---	---	425	12/13/16	100.00	
035659AA	Anna Merger Sub Inc sr nt rule 144a 7.75 10/01/22	Ca	A&O 01	101.94	fr 10/01/19	No	---	---	---	---	800	09/15/14	100.00	
03690AAC	Antero Midstream Partners LP gtd sr nt 5.375 09/15/24	Ba3	M&S 15	104.03	fr 09/15/19	No	---	---	---	---	650	06/29/17	0.00	
046003HV	Associates Corp North Amer sr deb 5.96 05/15/37	Aa3	M&N 15	N.C.	-	No	83.93	bid	7.12	116.28	111.04	47.425	05/14/97	100.00
07177MAL	Baxalta Inc sr nt 3.6 06/23/22	Baa2	J&D 23	100.00	NoChange	No	---	---	---	---	---	219.369	04/29/16	0.00
07177MAC	sr nt rule 144a 2.875 06/23/20	Baa2	J&D 23	100.00	NoChange	No	---	---	---	---	---	0.764	06/18/15	99.97
07177MAA	sr nt rule 144a 4.06/23/25	Baa2	J&D 23	100.00	NoChange	No	---	---	---	---	---	0.303	06/18/15	99.32
08861JAA	Bharti Airtel Intl Neth BV gtd sr nt rule 144a 5.125 03/11/23	Ba1	M&S 11	---	---	---	---	---	---	---	---	504.915	03/05/13	100.00
08861JAB	gtd sr nt rule 144a 5.35 05/20/24	Ba1	M&N 20	N.C.	-	No	---	---	---	---	---	1000	05/12/14	99.92
08860HAA	Bharti Airtel Ltd sr nt rule 144a 4.375 06/10/25	Ba1	J&D 10	---	---	---	---	---	---	---	---	1000	06/03/15	99.30
114259AN	Brooklyn Un Gas Co sr nt rule 144a 3.407 03/10/26	A3	M&S 10	100.00	NoChange	No	---	---	---	---	---	500	03/07/16	100.00
114259AP	sr nt rule 144a 4.504 03/10/46	A3	M&S 10	100.00	NoChange	No	---	---	---	---	---	500	03/07/16	100.00
114259AQ	sr nt rule 144a 4.273 03/15/48	A3	M&S 15	100.00	NoChange	No	---	---	---	---	---	650	03/09/18	100.00
137316AA	Canbriam Energy Inc sr nt rule 144a 9.75 11/15/19	Ca	M&N 15	100.00	NoChange	No	---	---	---	---	---	350	11/10/14	94.00
12505JAA	CBL & Assocs Ltd Partnership global gtd sr nt 5.25 12/01/23	B1	J&D 01	100.00	NoChange	No	---	---	---	---	---	450	11/21/13	98.97
12505JAB	CBL & Assocs Ltd Partnership global gtd sr nt 4.6 10/15/24	B1	A&O 15	100.00	NoChange	No	---	---	---	---	---	300	10/01/14	99.97
12505JAD	CBL & Assocs Ltd Partnership global gtd sr nt 5.95 12/15/26	B1	J&D 15	100.00	NoChange	No	---	---	---	---	---	625	12/06/16	98.56
17325FAN	Citibank N A nt 3.05 05/01/20	Aa3	M&N 01	N.C.	-	No	---	---	---	---	---	2000	04/23/18	99.95
17325FAJ	nt 2.125 10/20/20	Aa3	A&O 20	100.00	NoChange	No	---	---	---	---	---	2100	10/13/17	99.97
17325FAL	nt 2.85 02/12/21	Aa3	F&A 12	N.C.	-	No	---	---	---	---	---	1300	02/08/18	99.99
17325FAP	nt fltg rt 3.05625 05/01/20	Aa3	F.M.A&N 01	N.C.	-	No	---	---	---	---	---	1500	04/23/18	100.00
17325FAK	nt fltg rt 3.061 10/20/20	Aa3	J.A.J&O 20	N.C.	-	No	---	---	---	---	---	650	10/13/17	100.00
17325FAM	nt fltg rt 3.04775 02/12/21	Aa3	F.M.A&N 12	N.C.	-	No	---	---	---	---	---	700	02/08/18	100.00
17325FAQ	sr nt 3.4 07/23/21	Aa3	J&J 23	100.00	NoChange	No	---	---	---	---	---	1750	07/16/18	99.89
17325FAE	sr nt rule 144a 2.1 06/12/20	Aa3	J&D 12	100.00	NoChange	No	---	---	---	---	---	2000	06/06/17	99.96
17325FAR	sub nt fltg rt 3.331 07/23/21	Aa3	J.A.J&O 23	100.00	NoChange	No	---	---	---	---	---	750	07/16/18	100.00
172967KQ	Citigroup Inc aud\$ nt 3.75 05/04/21	A3	M&N 04	N.C.	-	No	---	---	---	---	---	150	04/27/16	99.71
172967EB	cad\$ global sub nt fixed/ftg rt 5.16 05/24/27	Baa2	M&N 24	100.00	fr 05/24/22	No	0.00	---	---	---	---	80.692	05/10/07	99.94
172967JS	cad\$ sub nt 4.09 06/09/25	Baa2	J&D 09	---	---	---	---	---	---	---	---	600	06/01/15	99.97
172967JD	cad\$ sub nt 5.365 03/06/36	Baa2	M&S 06	---	---	---	0.00	---	---	---	---	138.126	02/23/06	100.00
172967JF	eur\$ global nt 1.75 01/28/25	A3	Jan 28	N.C.	-	No	---	---	---	---	---	1250	01/21/15	4.00
U1R16GYD	gbp\$ global sr nt 2.75 01/24/24	A3	Jan 24	100.00	NoChange	No	---	---	---	---	---	750	01/17/19	99.76
172967HM	global nt 2.55 04/08/19	A3	A&O 08	---	---	---	---	---	---	---	---	1701.843	04/01/14	99.85
172967EV	Citigroup Inc global nt 8.5 05/22/19	A3	M&N 22	N.C.	-	No	114.05	bid	6.56	---	---	1215.031	05/15/09	98.26
172967HU	Citigroup Inc global nt 2.5 07/29/19	A3	J&J 29	---	---	---	---	---	---	---	---	1555.01	07/22/14	99.94
172967LF	global nt 2.45 01/10/20	A3	J&J 10	100.00	NoChange	No	---	---	---	---	---	1500	01/04/17	99.96
172967FF	Citigroup Inc global nt 5.375 08/09/20	A3	F&A 09	---	---	---	---	---	---	---	---	991.8	08/02/10	99.00
172967KV	Citigroup Inc global nt 2.35 08/02/21	A3	F&A 02	N.C.	-	No	---	---	---	---	---	1750	07/26/16	99.93
172967FT	Citigroup Inc global nt 4.5 01/14/22	A3	J&J 14	---	---	---	---	---	---	---	---	2500	10/25/11	99.01
172967GL	Citigroup Inc global nt 3.375 03/01/23	A3	M&S 01	---	---	---	---	---	---	---	---	366.226	02/14/13	99.76
172967HD	global nt 3.875 10/25/23	A3	A&O 25	---	---	---	---	---	---	---	---	974.351	10/21/13	99.77
172967EP	global nt 6.875 03/05/38	A3	M&S 05	---	---	---	99.48	bid	6.91	---	---	275.797	02/27/08	99.32
172967EW	Citigroup Inc global nt 8.125 07/15/39	A3	J&J 15	---	---	---	110.06	bid	7.41	---	---	1936	07/20/09	97.97
172967FX	Citigroup Inc global nt 5.875 01/30/42	A3	J&J 30	---	---	---	---	---	---	---	---	1000	01/19/12	98.54
172967HE	global nt 4.95 11/07/43	A3	M&N 07	---	---	---	---	---	---	---	---	60.713	10/31/13	99.72
172967LD	global nt fixed/ftg rt 3.887 01/10/28	A3	J&J 10	100.00	NoChange	No	---	---	---	---	---	2750	01/04/17	100.00
172967HN	global nt fltg rt 3.565 04/08/19	A3	J.A.J&O 08	---	---	---	---	---	---	---	---	250	04/01/14	100.00
172967LE	global nt fltg rt 3.5725 01/10/20	A3	J.A.J&O 10	---	---	---	---	---	---	---	---	1000	01/04/17	100.00
172967LH	global nt fltg rt 3.73063 04/25/22	A3	J.A.J&O 25	N.C.	-	No	---	---	---	---	---	1250	04/18/17	100.00
172967JJ	global sr nt 2.4 02/18/20	A3	F&A 18	---	---	---	---	---	---	---	---	2000	02/10/15	99.78
172967KB	global sr nt 2.65 10/26/20	A3	A&O 26	N.C.	-	No	---	---	---	---	---	2700	10/19/15	99.89
172967KK	global sr nt 2.7 03/30/21	A3	M&S 30	N.C.	-	No	---	---	---	---	---	2500	03/22/16	99.86
172967LC	global sr nt 2.9 12/08/21	A3	J&D 08	100.00	NoChange	No	---	---	---	---	---	2550	12/01/16	99.83
172967LG	global sr nt 2.75 04/25/22	A3	A&O 25	100.00	NoChange	No	---	---	---	---	---	2250	04/18/17	99.93
172967LQ	global sr nt 2.7 10/27/22	A3	A&O 27	100.00	NoChange	No	---	---	---	---	---	1750	10/23/17	99.67
172967JP	global sr nt 3.3 04/27/25	A3	A&O 27	N.C.	-	No	---	---	---	---	---	1500	04/22/15	99.81
172967KG	global sr nt 3.7 01/12/26	A3	J&J 12	N.C.	-	No	---	---	---	---	---	2000	01/05/16	99.87
172967KN	global sr nt 3.4 05/01/26	A3	M&N 01	N.C.	-	No	---	---	---	---	---	2000	04/26/16	99.80
172967KY	global sr nt 3.2 10/21/26	A3	A&O 21	100.00	NoChange	No	---	---	---	---	---	3000	10/17/16	99.94
172967EC	global sr nt 5.875 05/29/37	A3	M&N 29	---	---	---	87.21	bid	6.77	---	---	115.221	05/18/07	98.68
172967JU	global sr nt 4.65 07/30/45	A3	J&J 30	---	---	---	---	---	---	---	---	1000	07/23/15	99.86
172967MD	global sr nt 4.65 07/23/48	A3	J&J 23	100.00	NoChange	No	---	---	---	---	---	2500	07/16/18	99.95
172967HT	global sr nt 3.75 06/16/24	A3	J&D 16	---	---	---	---	---	---	---	---	623.184	06/09/14	99.88
172967LV	global sr nt fixed/ftg rt 3.142 01/24/23	A3	J&J 24	100.00	fr 01/24/22	No	---	---	---	---	---	2000	01/17/18	100.00
172967LZ	global sr nt fixed/ftg rt 4.044 06/01/24	A3	J&D 01	100.00	fr 06/01/23	No	---	---	---	---	---	1250	05/15/18	100.00
172967LS	global sr nt fixed/ftg rt 3.52 10/27/28	A3	A&O 27	100.00	NoChange	No	---	---	---	---	---	2250	10/23/17	100.00
172967LW	global sr nt fixed/ftg rt 4.075 04/23/29	A3	A&O 23	100.00	fr 04/23/28	No	---	---	---	---	---	2000	04/16/18	100.00
172967LU	global sr nt fixed/ftg rt 3.878 01/24/39	A3	J&J 24	100.00	fr 01/24/38	No	---	---	---	---	---	1000	01/17/18	100.00
172967LM	global sr nt fixed/ftg rt 2.876 07/24/23	A3	J&J 24	---	---	---	---	---	---	---	---	2500	07/17/17	100.00
172967LP	global sr nt fixed/ftg rt 3.668 07/24/28	A3	J&J 24	---	---	---	---	---	---	---	---	2500	07/17/17	100.00
172967LJ	global sr nt fixed/ftg rt 4.281 04/24/48	A3	A&O 24	100.00	fr 04/24/47	No	---	---	---	---	---	1000	04/18/17	100.00
172967KC	global sr nt fltg rt 4.07475 10/26/20	A3	J.A.J&O 26	N.C.	-	No	---	---	---	---	---	300	10/19/15	100.00
172967LB	global sr nt fltg rt 3.83713 12/08/21	A3	M.J.S&D 08	N.C.	-	No	---	---	---					

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2019		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE
									HIGH	LOW			
172967HV	Citigroup Inc global sub nt 4 08/05/24	Baa2	F&A 05	---	---	No	---	---	---	---	750	07/29/14	99.79
172967JL	global sub nt 3.875 03/26/25	Baa2	M&S 26	N.C.	---	No	---	---	---	---	1000	03/19/15	99.85
172967HB	global sub nt 5.5 09/13/25	Baa2	M&S 13	---	---	No	---	---	---	---	1420	09/10/13	100.00
172967KJ	global sub nt 4.6 03/09/26	Baa2	M&S 09	---	---	No	---	---	---	---	1500	03/01/16	99.80
172967JC	global sub nt 4.3 11/20/26	Baa2	M&N 20	N.C.	---	No	---	---	---	---	1000	11/13/14	99.54
172967KA	global sub nt 4.45 09/29/27	Baa2	M&S 29	---	---	No	---	---	---	---	3850	09/23/15	99.54
172967KU	global sub nt 4.125 07/25/28	Baa2	J&D 25	N.C.	---	No	---	---	---	---	2100	07/18/16	99.69
172967DR	• Citigroup Inc global sub nt 6.125 08/25/36	Baa2	F&A 25	N.C.	---	No	84.57	bid	7.26	---	601.788	08/17/06	99.81
172967HA	Citigroup Inc global sub nt 6.675 09/13/43	Baa2	M&S 13	---	---	No	---	---	---	---	1000	09/10/13	100.00
172967HS	global sub nt 5.3 05/06/44	Baa2	M&N 06	---	---	No	---	---	---	---	880	04/29/14	99.58
172967KR	global sub nt 4.75 05/18/46	Baa2	M&N 18	N.C.	---	No	---	---	---	---	2000	05/11/16	99.93
172967JT	global sub nt 4.4 06/10/25	Baa2	J&D 10	N.C.	---	No	---	---	---	---	2500	06/03/15	99.59
172967DS	global sub nt fltgr nt 3.201 08/25/36	Baa2	F,MA&N 25	N.C.	---	No	56.36	bid	6.18	---	525	08/18/06	99.30
172967DD	JPY\$ nt 2.4 10/31/25	A3	M&N 01	---	---	No	---	---	---	---	75000	10/21/05	99.77
172967AL	nt 7.875 05/15/25	A3	M&N 15	N.C.	---	No	98.43	bid	8.04 130.39	126.01	200	05/09/95	99.94
172967AM	nt 6.875 06/01/25	A3	J&D 01	N.C.	---	No	96.42	bid	7.24 121.02	116.84	150	05/25/95	99.91
172967AQ	• Citigroup Inc nt 7 12/01/25	A3	J&D 01	N.C.	---	No	92.33	bid	7.78 121.53	117.23	100	05/06/96	0.00
172967AR	Citigroup Inc nt 6.625 01/15/28	A3	J&J 15	N.C.	---	No	97.00	bid	6.89 118.09	114.14	300	01/06/98	99.19
172967CT	nt 5.85 12/11/34	A3	J&D 11	---	---	No	86.80	bid	6.83 109.84	104.57	152.374	12/02/04	99.76
172967AS	• Citigroup Inc nt 6.875 02/15/98	A3	F&A 15	---	---	No	75.70	bid	8.14 123.27	118.30	250	02/17/98	99.02
172967KW	Citigroup Inc nt fltgr nt 3.9275 08/02/21	A3	F,MA&N 02	N.C.	---	No	---	---	---	---	750	07/26/16	100.00
172967KS	sr nt 2.05 06/07/19	A3	J&D 07	N.C.	---	No	---	---	---	---	1000	06/02/16	99.95
172967KT	sr nt fltgr nt 3.69575 06/07/19	A3	M,J,S&D 07	N.C.	---	No	---	---	---	---	1000	06/02/16	100.00
172967JR	sr nt fltgr nt 3.562 12/20/19	A3	M,J,S&D 20	---	---	No	---	---	---	---	500	06/03/15	100.00
172967BL	sub nt 6.625 06/15/32	Baa2	J&D 15	---	---	No	94.00	bid	7.10 118.23	114.15	1000	05/30/02	98.65
172967BU	sub nt 5.875 02/22/33	Baa2	F&A 22	---	---	No	81.42	bid	7.36 107.03	103.81	481.363	02/11/03	99.62
18911XAB	Cloud Peak Energy Res LLC / Cloud Peak Energy Fin Corp sr secd 2nd lien nt rule 144a 12 11/01/21	Ca	M&N 01	103.00	fr 11/01/19	No	---	---	---	---	290.366	09/12/16	0.00
201615CY	• Commercial Cr Group Inc nt 7.875 02/01/25	A3	F&A 01	N.C.	---	No	106.84	bid	7.18 128.92	124.61	130.194	02/03/95	100.00
20341WAD	☐ ☐ Communications Sales & Leasing Inc/CSL Cap LLC gtd sr nt 8.25 10/15/23	Ca	A&O 15	104.13	fr 04/15/19	No	---	---	---	---	1110	08/05/15	0.00
20341WAA	gtd sr secd nt rule 144a 6 04/15/23	Caa1	A&O 15	103.00	fr 04/15/19	No	---	---	---	---	550	04/16/15	100.00
20341WAE	Communications Sales & Leasing Inc/CSL Cap LLC sr nt rule 144a 7.125 12/15/24	Ca	J&D 15	105.24	fr 12/15/19	No	---	---	---	---	600	12/12/16	100.00
126307AS	☐ ☐ CSC Hldgs LLC gtd sr nt rule 144a 5.375 02/01/28	Ba3	F&A 01	102.69	fr 02/01/23	No	---	---	---	---	1000	01/12/18	100.00
126307AZ	☐ ☐ CSC Hldgs LLC gtd sr nt rule 144a 6.5 02/01/29	Ba3	F&A 01	103.25	fr 02/01/24	No	---	---	---	---	1750	01/24/19	100.00
126307AQ	CSC Hldgs LLC sr nt rule 144a 5.5 04/15/27	Ba3	A&O 15	102.75	fr 10/15/21	No	---	---	---	---	1310	09/09/16	100.00
35671DAU	• Freeport McMoran Copper & Gold Inc global sr nt 3.55 03/01/22	Ba1	M&S 01	100.00	NoChange	No	---	---	---	---	1892.5	02/08/12	99.75
35671DBG	☐ ☐ Freeport McMoran Copper & Gold Inc gtd sr nt 3.1 03/15/20	Ba1	M&S 15	---	---	No	---	---	---	---	998.265	09/09/13	0.00
35671DCB	☐ ☐ Freeport McMoran Copper & Gold Inc gtd sr nt 6.875 02/15/23	Ba1	F&A 15	103.44	fr 02/15/20	No	---	---	---	---	726.819	05/18/17	0.00
35671DAZ	☐ ☐ Freeport McMoran Copper & Gold Inc gtd sr nt 3.875 03/15/23	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	1921.276	09/09/13	0.00
35671DBC	gtd sr nt 5.45 03/15/43	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	1866.3	09/09/13	0.00
35671DBH	☐ ☐ Freeport-McMoRan Inc global gtd sr nt 4 11/14/21	Ba1	M&N 14	---	---	No	---	---	---	---	600	11/10/14	99.62
35671DBL	global gtd sr nt 4.55 11/14/24	Ba1	M&N 14	100.00	NoChange	No	---	---	---	---	850	11/10/14	99.91
35671DBJ	global gtd sr nt 5.4 11/14/34	Ba1	M&N 14	100.00	NoChange	No	---	---	---	---	750	11/10/14	99.52
368266AF	☐ ☐ Gaz Cap S A gtd sr nt rule 144a 6.51 03/07/22	Baa2	M&S 07	N.C.	---	No	91.00	bid	7.58	---	1300	03/01/07	100.00
368266AA	Gaz Cap S A In partn sr nt rule 144a 8.625 04/28/34	Baa2	A&O 28	N.C.	---	No	109.88	bid	7.83 125.00	121.38	1200	04/23/04	100.00
368266AH	In partn nt rule 144a Ser 12 2.88 08/16/37	Baa2	F&A 16	---	---	No	94.25	bid	7.72	---	1250	08/08/07	100.00
370425ZR	General Mtrs Accep Corp nt 8 11/01/31	Ba2	M&N 01	---	---	No	83.66	bid	9.52 96.91	91.41	512.493	10/26/01	98.90
370424FR	nt fltgr nt 2.65453 11/15/49	Ba2	M&N 15	100.00	fr 12/31/19	No	49.81	bid	5.18 44.70	42.50	67.684	11/15/89	100.00
36186CBY	☐ ☐ GMAC LLC gtd sr nt 8 11/01/31	Ba2	M&N 01	---	---	No	---	---	---	---	1995.021	01/04/10	0.00
440543AQ	☐ ☐ Hornbeck Offshore Svcs Inc New gtd sr nt 5 03/01/21	Ca	F&A 01	100.00	fr 03/01/19	No	---	---	---	---	450	08/26/13	0.00
440543AQ	Hornbeck Offshore Svcs Inc New sr nt 5.875 04/01/20	Ca	A&O 01	100.00	fr 04/01/19	No	---	---	---	---	235.313	07/26/12	0.00
44701QAZ	☐ ☐ Huntsman Intl LLC gtd sr nt 4.875 11/15/20	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	650	12/12/12	0.00
44701OBD	gtd sr nt 5.125 11/15/22	Baa3	M&N 15	100.00	NoChange	No	---	---	---	---	400	03/08/16	0.00
452526AB	Immucor Inc sr nt rule 144a 11.125 02/15/22	Caa3	F&A 15	N.C.	---	No	---	---	---	---	390	07/18/17	0.00
453258AP	Inco Ltd bd 7.2 09/15/32	Ba2	M&S 15	---	---	No	99.23	bid	7.26 120.33	112.68	400	09/18/02	99.55
48019TAB	☐ ☐ Jones Energy Hldgs LLC / Jones Energy Fin Corp gtd sr nt 6.75 04/01/22	C	A&O 01	101.69	fr 04/01/19	No	---	---	---	---	409.148	02/23/15	0.00
48019TAE	gtd sr nt 9.25 03/15/23	C	M&S 15	104.63	fr 03/15/19	No	---	---	---	---	150	01/13/16	0.00
48019TAF	☐ ☐ Jones Energy Hldgs LLC / Jones Energy Fin Corp gtd sr secd 1st lien nt rule 144a 9.25 03/15/23	Caa2	M&S 15	106.94	fr 03/15/20	No	---	---	---	---	450	02/12/18	97.53
497266AC	Kirby Corp global sr nt 4.2 03/01/28	Baa3	M&S 01	100.00	NoChange	No	---	---	---	---	500	02/07/18	99.86
549876AA	Lukoil Intl Fin BV gtd nt rule 144a 6.656 06/07/22	Baa2	J&D 07	---	---	No	94.00	bid	7.36	---	500	05/31/07	100.00
549876AH	gtd nt rule 144a 4.563 04/24/23	Baa2	A&O 24	N.C.	---	No	---	---	---	---	1500	04/17/13	100.00
549876AE	☐ ☐ Lukoil Intl Fin BV gtd sr nt rule 144a 6.125 11/09/20	Baa2	M&N 09	100.00	fr 11/09/19	No	---	---	---	---	1000	10/29/10	99.08
549876AD	Lukoil Intl Fin BV nt rule 144a 7.25 11/05/19	Baa2	M&N 05	---	---	No	101.47	bid	7.05	---	600	10/29/09	99.13
563571AK	Manitowoc Co Inc sr secd 2nd lien nt rule 144a 12.75 08/15/21	B2	F&A 15	103.19	fr 02/15/20	No	---	---	---	---	260	03/03/16	0.00
66978CAB	☐ ☐ Nostrum Oil & Gas Fin B V gtd sr nt rule 144a 8 07/25/22	B3	J&J 25	106.00	fr 07/25/19	No	---	---	---	---	725	07/17/17	100.00
66978CAC	gtd sr nt rule 144a 7 02/16/25	B3	F&A 16	105.25	fr 02/16/21	No	---	---	---	---	400	02/08/18	99.32
66988AAE	Novant Health Inc bd 2013c 4.371 11/01/43	Aa3	M&N 01	N.C.	---	No	---	---	---	---	250	04/16/13	100.00
66988AAB	bd ser 2009a 5.85 11/01/19	Aa3	M&N 01	---	---	No	---	---	---	---	250	09/11/09	99.98
717265AJ	Phelps Dodge Corp deb 7.125 11/01/27	Baa2	M&N 01	---	---	No	97.44	bid	7.36 117.51	113.29	115	10/31/97	99.52
717265AL	sr nt 9.5 06/01/31	Baa2	J&D 01	---	---	No	115.96	bid	8.11 149.38	143.88	107.4	05/24/01	99.75
717265AM	sr nt 6.125 03/15/34	Baa2	M&S 15	---	---	No	70.64	bid	8.60 106.18	101.67	115	03/01/04	99.87
72766QAD	☐ ☐ Platform Specialty Prods Corp gtd sr nt rule 144a 5.875 12/01/25	B2	J&D 01	102.94	fr 12/01/20	No	---	---	---	---	800	11/09/17	99.21
74339KAA	Project Homestake Merger Corp sr nt rule 144a 8.875 03/01/23	Caa2	M&S 01	102.22	fr 03/01/19	No	---	---	---	---	525	02/27/15	100.00
767201AD	☐ ☐ Rio Tinto Fin USA Ltd global gtd nt 7.125 07/15/28	A2	J&J 15	---	---	No	113.41	bid	6.00	---	750	06/25/08	99.32
767201AL	☐ ☐ Rio Tinto Fin USA Ltd global gtd sr nt 5.2 11/02/40	A2	M&N 02	---	---	No	---	---	---	---	1150	10/28/10	99.94
767201AS	☐ ☐ Rio Tinto Fin USA Ltd gtd sr nt 3.75 06/15/25	A2	J&D 16	100.00	NoChange	No	---	---	---	---	1200	06/11/15	99.33
76720AAD	☐ ☐ Rio Tinto Fin Usa Plc global gtd nt 4.75 03/22/42	A2	M&S 22	100.00	NoChange	No	---	---	---	---	500	03/19/12	98.60

U.S. CORPORATE BONDS (REVISED)

CUSIP	ISSUE	MOODY'S® RATING	INTEREST DATES	CURRENT CALL PRICE	CALL DATE	SINK FUND PROV	CURRENT PRICE	YIELD TO MAT.	2019		AMT. OUTST. MIL. \$	ISSUED	ISSUED PRICE	
									HIGH	LOW				
82845LAA	Silversea Cruise Fin Ltd sr secd nt rule 144a 7.25 02/01/25	Baa2	F&A 01	105.44	fr 02/01/20	No	---	---	---	---	620	01/13/17	100.00	
85172FAM	Springleaf Fin Corp global gtd sr nt 6.875 03/15/25	Ba3	M&S 15	---	-	No	---	---	---	---	1250	03/08/18	100.00	
85172FAN	Springleaf Fin Corp global gtd sr nt 7.125 03/15/26	Ba3	M&S 15	---	-	No	---	---	---	---	1600	05/09/18	100.00	
85172FAK	Springleaf Finance Corp global gtd sr	Ba3	M&N 15	---	-	No	---	---	---	---	1000	05/10/17	100.00	
85172FAL	nt 6.125 05/15/22	Ba3	M&S 15	---	-	No	---	---	---	---	875	12/05/17	100.00	
85172FAG	global gtd sr nt 5.625 03/15/23	Ba3	J&D 15	---	-	No	---	---	---	---	700	11/25/14	100.00	
85172FAJ	Springleaf Finance Corp gtd sr nt 8.25 12/15/20	Ba3	J&D 15	---	-	No	---	---	---	---	1000	04/06/16	100.00	
85172FAD	Springleaf Finance Corp sr nt 7.75 10/01/21	Ba3	A&O 01	---	-	No	---	---	---	---	650	11/08/13	0.00	
85800TAA	Stearns Hldgs Inc sr secd nt rule 144a 9.375 08/15/20	Caa1	F&A 15	100.00	fr 08/15/19	No	---	---	---	---	189.994	07/30/13	100.00	
91336RAA	Univar Usa Inc sr nt rule 144a 6.75 07/15/23	B2	J&D 15	101.69	fr 07/15/19	No	---	---	---	---	400	06/24/15	100.00	
91911TAE	Vale Overseas Ltd global gtd nt 8.25 01/17/34	Ba1	J&J 17	---	-	No	117.70	bid	6.91	111.88	110.72	800	01/09/04	98.90
91911TAM	global gtd nt 4.375 01/11/22	Ba1	J&J 11	---	-	No	---	---	---	---	---	1069.049	01/04/12	98.80
91911TAN	global gtd sr nt 5.875 06/10/21	Ba1	J&D 10	---	-	No	---	---	---	---	---	280.951	06/07/16	100.00
91911TAP	global gtd sr nt 6.25 08/10/26	Ba1	F&A 10	---	-	No	---	---	---	---	---	2000	08/03/16	100.00
91911TAH	gtd nt 6.875 11/21/36	Ba1	M&N 21	---	-	No	101.55	bid	6.77	---	---	1809.315	11/16/06	98.48
91911TAK	gtd nt 6.875 11/10/39	Ba1	M&N 10	---	-	No	102.41	bid	6.71	---	---	1594.805	11/03/09	98.56
91912EAA	Vale S A global nt 5.625 09/11/42	Ba1	M&S 11	---	-	No	---	---	---	---	---	520.405	09/04/12	99.20
92857WAV	Vodafone Group PLC global nt 4.375 03/16/21	Baa2	M&S 16	---	-	No	---	---	---	---	---	500	03/09/11	99.29
92857WBH	global nt 3.75 01/16/24	Baa2	J&J 16	---	-	No	---	---	---	---	---	2000	05/23/18	99.15
92857WBJ	global nt 4.125 05/30/25	Baa2	M&N 30	---	-	No	---	---	---	---	---	1500	05/23/18	99.03
92857WBK	global nt 4.375 05/30/28	Baa2	M&N 30	---	-	No	---	---	---	---	---	3000	05/23/18	98.70
92857WBL	global nt 5.05/30/38	Baa2	M&N 30	---	-	No	---	---	---	---	---	1000	05/23/18	98.10
92857WBM	global nt 5.25 05/30/48	Baa2	M&N 30	---	-	No	---	---	---	---	---	3000	05/23/18	99.21
92857WBN	global nt fltg rt 3.76894 01/16/24	Baa2	J.A.&O 16	N.C.	-	No	---	---	---	---	---	1000	05/23/18	100.00
92857TAH	Vodafone Group PLC nt 7.875 02/15/30	Baa2	F&A 15	---	-	No	125.27	bid	5.88	134.29	129.34	750	11/03/00	0.00
92857WAB	Vodafone Group PLC nt 6.25 11/30/32	Baa2	M&N 30	---	-	No	106.34	bid	5.79	114.27	109.45	495	11/19/02	99.97
92857WAZ	Vodafone Group PLC nt 2.5 09/26/22	Baa2	M&S 26	---	-	No	---	---	---	---	---	1000	09/19/12	98.70
92857WBC	Vodafone Group PLC nt 2.95 02/19/23	Baa2	F&A 19	---	-	No	---	---	---	---	---	1600	02/11/13	99.54
92857WAQ	nt 6.15 02/27/37	Baa2	F&A 27	---	-	No	105.99	bid	5.76	---	---	1700	02/20/07	99.39
92857WBD	nt 4.375 02/19/43	Baa2	F&A 19	---	-	No	---	---	---	---	---	1400	02/11/13	98.72
92909MAB	VTB Cap S A In partn nt rule 144a 6.25 06/30/35	Baa3	J&D 30	N.C.	-	No	95.00	bid	6.61	98.93	94.92	1000	06/27/05	100.00
939648AB	Washington Prime Group LP sr nt 3.85 04/01/20	Ba2	A&O 01	100.00	NoChange	No	---	---	---	---	---	250	09/18/15	0.00
939648AE	sr nt 5.95 08/15/24	Ba2	F&A 15	100.00	NoChange	No	---	---	---	---	---	750	08/01/17	98.47
960386AN	Westinghouse Air Brake Technologies Corp global gtd sr	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	---	750	09/12/18	99.81
960386AM	nt 4.15 03/15/24	Ba1	M&S 15	100.00	NoChange	No	---	---	---	---	---	1250	09/12/18	99.89
960386AP	global gtd sr nt fltg rt 3.83819 09/15/21	Ba1	M.J.S&D 15	100.00	NoChange	No	---	---	---	---	---	500	09/12/18	100.00
960386AH	Westinghouse Air Brake Technologies Corp global sr	Ba1	F&A 15	100.00	NoChange	No	---	---	---	---	---	250	08/05/13	99.88
960386AL	nt 4.375 08/15/23	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	---	750	07/26/17	0.00
960386AL	gtd sr nt 3.45 11/15/26	Ba1	M&N 15	100.00	NoChange	No	---	---	---	---	---	750	07/26/17	0.00

FOOTNOTES: ☐ Fungible ☑ Gtd. by Vale S A ☑ Gtd. by Gazprom Oao ☑ Gtd. by Rio Tinto Plc ☑ Gtd. by Rio Tinto Limited ☑ Gtd. by Subsidiaries ☑ Gtd. by Rio Tinto Plc/Rio Tinto Limited ☑ Gtd. by Alrosa Finance S A ☑ Gtd. by Pjsc Lukoil ☑ Gtd. by Cbl & Associates Properties Incorporated ☑ Gtd. by Jones Energy Incorporated ☑ Gtd. by Shire Plc ☑ Gtd. by Cablevision Systems Corporation New ☑ Gtd. by Onemain Financial Holdings Incorporated ☑ Gtd. by Freeport Mcmoran Copper & Gold Incorporated ☑ Gtd. by Nostrum Oil & Gas Plc ☑ Gtd. by Nostrum Oil & Gas Finance B V

U.S. Convertible Bonds (New)

CUSIP	ISSUE	MOODY'S® RATING	INT. DATES	ANN. S.F. THOUS.	CURR. CALL PRICE	AMT. OUTS. MILL.	CONV. PRICE‡	SHS. \$1,000 DEB.	CURRENT		DEB. YIELDS CURR. MAT.	DEB. CONV. VALUE	2019		LAT ANN. PER EARN\$	COM. ANN. DIV. j RATE			
									COM.	DEB.			PRICE	RANGE			COM.	DEB.	
34959JAJ	Fortive Corp Gld Sr Nt Conv Rule 144A - 0.875 02/15/22	Baa1	F&A 15	None	N.C.	1437.5	106.64	9.38	---	.	---	---	100.00	---	.	---	---	2.52	0.28

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 2.

International Corporate and Convertible Bonds (New)

ISSUE	MOODY'S RATING [®]	INTEREST DATES	*AMT. OUTST. MIL.	ISSUED	LOCAL CURRENCY
Aareal Bank AG Covered Bds Ser 226 0.125 02/01/24,	Aaa	Feb 01	750	02/05/19	EUR
Achmea Bank NV Covered Bds Ser 2 0.5 02/20/26,	Aaa	Feb 20	500	02/20/19	EUR
Alberta Province of Global Nt Cl A-3 0.375 02/07/29,	Aa1	Feb 07	325	02/01/19	CHF
Alfa-Bank Loan Participation Nt Ser 2015XF1 9.35 12/30/99,	Ba1	---	10000	02/04/19	RUB
American Express Credit Account Master Tr Coll Nt Cl 1.3 3.9 10/15/24,	Baa2	Monthly	85.715	02/14/19	USD
Aurora Series1902 Pass-Thru Cif Ser 1902 01/30/26,	Aaa	Monthly	7700	02/25/19	JPY
Pass-Thru Cif Ser 1902 01/30/26,	Aaa	Monthly	2300	02/25/19	JPY
Austria Govt of Austrian Bds Ser 182 0.5 02/20/29,	Aa1	Feb 20	5000	01/29/19	EUR
Auto ABS French Loan Master Pass-Thru Cif Ser 2019-02, C1 A 0.2999 12/31/32,	Aaa	Monthly	114	02/28/19	EUR
Auto Loan ABS Program Pass-Thru Cif 04/18/25,	Aaa	Monthly	711	02/13/19	JPY
Avolon Hldgs Funding Ltd Gtd Sr Global Nt Ser 2019 5.25 08/15/22,	Ba2	F&A 15	300	02/14/19	USD
Banco Btg Pactual SA Grand Cayman Branch Sub Nt Cl C 7.75 12/30/99,	B1	---	600	02/13/19	USD
Banco Daycoval SA Sr Nt Cl B 03/15/21,	Ba2	Mar 15	0	02/25/19	BRL
Sr Nt Ser 2019, Cl XF2783 03/15/22,	Ba2	Mar 15	0	02/25/19	BRL
Sr Nt Ser 2019A 03/15/23,	Ba2	Mar 15	0	02/25/19	BRL
Sr Nt Cl B 03/15/24,	Ba2	Mar 15	0	02/25/19	BRL
Banco de LA Ciudad de Buenos Aires Fltg Rt Argentine Nt Ser 2019A 12/30/99,	B2	---	0	02/14/19	ARS
Fltg Rt Argentine Nt Ser 476 12/30/99,	B2	---	0	02/14/19	ARS
Bank of Nova Scotia Nt Ser 2015XF1 3.56 02/15/29,	A2	F&A 15	50	02/15/19	USD
Bausch Health Americas Inc Gtd Sr Nt Cl C 12/30/99,	B3	---	750	02/22/19	USD
Bausch Health Companies Inc Gtd Sr Sec Global Nt Cl C 5.75 12/30/99,	Ba2	---	500	02/22/19	USD
Bayerische Landesbank Covered Bds 08/06/21,	Aaa	Aug 06	500	02/07/19	EUR
Covered Bds 1.1499 07/22/22,	Aaa	Jul 22	50	02/08/17	EUR
Covered Bds 1.15 07/22/22,	Aaa	Jul 22	269.349	07/22/14	EUR
Covered Bds Ser 858 0.75 02/05/29,	Aaa	Feb 05	500	02/05/19	EUR
Berlin Land of German Bds 06/14/23,	Aa1	M,J,S&D 14	100	02/08/19	EUR
German Bds 12/11/24,	Aa1	---	250	08/04/16	EUR
German Bds Ser 2020 12/11/24,	Aa1	---	50	02/22/19	EUR
German Bds Cl A11 0.625 02/05/29,	Aa1	Feb 05	750	02/05/19	EUR
German Bds Cl B 0.625 02/05/29,	Aa1	Feb 05	1050	02/05/19	EUR
BNP Paribas Fortis SA/Nv Covered Bds Ser 1 0.5 02/25/26,	Aaa	Feb 25	2500	02/25/19	EUR
Covered Bds Ser 2 0.8499 02/26/29,	Aaa	Feb 26	2500	02/25/19	EUR
BPCE SFH Covered Bds Ser 130 0.625 09/22/27,	Aaa	Sep 22	1750	02/22/19	EUR
Covered Bds Ser 128 0.93 01/23/29,	Aaa	Jan 23	10	01/23/19	EUR
Covered Bds Ser 92 0.875 06/30/31,	Aaa	Jun 30	200	06/30/16	EUR
Covered Bds Ser 92 0.875 06/30/31,	Aaa	Jun 30	100	02/08/19	EUR
Covered Bds Ser 125 1.5289 12/14/38,	Aaa	Dec 14	30	12/14/18	EUR
Covered Bds Ser 126 1.536 12/21/38,	Aaa	Dec 21	25	12/21/18	EUR
Covered Bds Ser 127 1.558 01/17/39,	Aaa	Jan 17	50	01/17/19	EUR
Covered Bds Ser 129 1.5 02/07/39,	Aaa	Feb 07	50	02/07/19	EUR
Brunswick Corp Nt Ser 2019, Cl XF2783 04/15/49,	Baa2	---	0	02/25/19	USD
Bustadkredit Sogn Og Fjordane AS Covered Bds 04/23/25,	Aaa	J,A,J&O 23	2500	02/20/19	NOK
Cable Communications Systems NV Gtd Sr Sec Global Nt 5 10/15/23,	B1	A&O 15	350	10/10/16	EUR
Caisse Francaise de Finment Local Covered Bds Ser 2019-9 0.5 02/19/27,	Aaa	Feb 19	1000	02/19/19	EUR
Covered Bds Ser 2019-7 1.5 02/07/39,	Aaa	Feb 07	100	02/07/19	EUR
Covered Bds Ser RCB 1.51 02/07/39,	Aaa	Feb 07	1	02/07/19	EUR
Covered Bds Ser RCB 1.51 02/07/39,	Aaa	Feb 07	24	02/07/19	EUR
Covered Bds Ser RCB 1.51 02/07/39,	Aaa	Feb 07	25	02/07/19	EUR
Covered Bds Ser 2019-8 1.4278 02/19/49,	Aaa	Feb 19	10	02/19/19	EUR
Canadian National Railway Co Canadian Nt 3 02/08/29,	A2	F&A 08	350	02/05/19	CAD
Canadian Nt 3.6 02/08/49,	A2	F&A 08	450	02/05/19	CAD
Cars Alliance Auto Loans France Master Pass-Thru Cif Ser 2019-02, C1 A 2 08/21/30,	Aaa	Monthly	107.9	02/21/19	EUR
Chongqing Banan Economic Park Dev Construction Co Coll Nt 4.3499 12/01/21,	Baa2	---	150	02/01/19	SGD
Chugoku Electric Power Co Inc Eurobonds Cl B 3.488 02/28/24,	A3	F&A 31	300	02/21/19	USD
Commerzbank AG Covered Bds Ser P20 0.125 06/12/23,	Aaa	Jun 12	25	12/11/17	EUR
Covered Bds Ser P19 0.265 06/11/24,	Aaa	Jun 11	25	12/11/17	EUR
Commonwealth Bank of Australia Covered Bds Ser 77 0.875 02/19/29,	Aaa	Feb 19	1000	02/19/19	EUR
Covered Bds Ser 76 1.516 02/15/44,	Aaa	Feb 15	100	02/15/19	EUR
Compagnie de Finment Foncier Covered Bds Ser 648 1.25 11/15/32,	Aaa	Nov 15	100	02/05/19	EUR
Covered Bds Ser 648 1.25 11/15/32,	Aaa	Nov 15	500	11/15/17	EUR
Companhia Aguas de Itapema Gtd Brazilian Debentures Cl A-7 12/30/99,	Ba2	---	100	02/12/19	BRL
Concordia University Quebec Canadian Debentures Cl B 3.626 02/10/39,	Aa3	F&A 10	25	02/04/19	CAD
Canadian Debentures Cl B 3.678 02/10/59,	Aa3	F&A 10	50	02/04/19	CAD
Consolidated Energy Fin SA Gtd Global Bds Ser 28 6.5 05/15/26,	B1	M&N 15	400	05/07/18	USD
Dekabank Deutsche Girozentrale Covered Bds Ser A146 0.125 02/19/24,	Aaa	Feb 19	250	02/19/19	EUR
Deutsche Pfandbriefbank AG Covered Bds Ser 15287 02/18/22,	Aa1	F,M,A&N 18	2700	02/18/19	SEK
Covered Bds Ser 15288 02/19/22,	Aa1	Feb 19	20	02/19/19	EUR
Covered Bds Ser 15250 0.2 03/01/22,	Aa1	Mar 01	546.323	02/29/16	EUR
Covered Bds Ser 15250 0.2 03/01/22,	Aa1	Mar 01	100	02/07/19	EUR
Covered Bds Ser 25072 1.25 04/20/35,	Aa1	Apr 20	500	04/20/16	EUR
Covered Bds Ser 25072 1.25 04/20/35,	Aa1	Apr 20	100	02/12/19	EUR
Dev Bank of Japan Inc Gtd Japan Bds 0.001 02/08/22,	A1	F&A 08	50000	02/01/19	JPY
Digi Communications NV Gtd Sr Sec Global Nt Ser 2019-2C, Cl RCB 5 10/15/23,	B1	A&O 15	200	02/07/19	EUR
Driver Japan Eight Pass-Thru Cif 06/28/27,	Aaa	Monthly	47000	02/27/19	JPY
Pass-Thru Cif 06/28/27,	Aaa	Monthly	18000	02/27/19	JPY

ISSUE	MOODY'S RATING [®]	INTEREST DATES	*AMT. OUTST. MIL.	ISSUED	LOCAL CURRENCY
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Covered Bds Cl 184 02/21/22,	Aaa	Feb 21	50	02/21/19	EUR
Covered Bds Cl 185 1 02/26/24,	Aaa	Feb 26	20	02/26/19	EUR
Covered Bds Cl 180 0.325 02/04/25,	Aaa	Feb 04	10	02/04/19	EUR
Covered Bds Cl 179 0.3498 02/04/26,	Aaa	Feb 04	50	02/04/19	EUR
Covered Bds Cl 183 0.45 02/01/27,	Aaa	Feb 01	50	02/01/19	EUR
Covered Bds Cl 182 0.5 02/15/27,	Aaa	Feb 15	20	02/15/19	EUR
Covered Bds Cl 174 0.2 12/27/28,	Aaa	Dec 27	50	02/01/19	EUR
Covered Bds Cl 175 02/01/29,	Aaa	F,M,A&N 01	50	02/01/19	EUR
Covered Bds Cl 181 0.5 02/26/29,	Aaa	Feb 26	25	02/26/19	EUR
Covered Bds Cl 183 1.85 02/19/49,	Aaa	Feb 19	25	02/19/19	EUR
Egypt Govt of Government Bds Cl B-1A 6.2 03/01/24,	B3	Mar 01	750	02/25/19	USD
Government Bds Ser 2019, Cl XF2783 7.6 03/01/29,	B3	Mar 01	1750	02/25/19	USD
Government Bds Cl A-2B 8.7 03/01/49,	B3	Mar 01	1500	02/25/19	USD
Eurochem Fin Doc Sr Unsec Nt Cl C 12/30/99,	Ba3	---	0	02/21/19	USD
European Investment Bank Euro Area Reference Nt Ser H324 0.05 05/24/24,	Aaa	May 24	3000	02/12/19	EUR
FCT Opera 2014 Pass-Thru Cif Cl A 0.65 05/25/57,	Aaa	F,M,A&N 25	7406.12	11/12/14	EUR
Finland Govt of Finnish Serial Bds 0.5 09/15/29,	Aa1	Sep 15	3000	02/12/19	EUR
FMS Wertmanagement Fltg Rt German Nt Cl A-2B 05/26/21,	Aaa	F,M,A&N 26	2000	02/26/19	EUR
Fondo de Titulizacion Del Deficit Del Sistema Pass-Thru Cif Ser 28 0.75 03/18/24,	Baa1	Mar 18	270	02/26/19	EUR
Fukuoka Prefecture Japan Bds Ser 6 02/22/29,	A1	F&A 22	20000	02/05/19	JPY
Japan Bds 02/22/29,	A1	F&A 22	20000	02/08/19	JPY
FCENIX Fundo de Investimento Em Direitos Creditrios Do Varej Pass-Thru Cif 01/31/24,	Ba1	Monthly	1017.5	01/31/19	BRL
Greece Govt of Government Bds Cl DR 3.5 01/30/23,	B3	Jan 30	4355.99	11/15/17	EUR
Government Bds Cl A-3 3.45 04/02/24,	B3	Apr 02	2500	02/05/19	EUR
Government Bds Cl DR 3.75 01/30/28,	B3	Jan 30	5962.747	11/15/17	EUR
Government Bds Cl DR 3.9 01/30/33,	B3	Jan 30	6091.218	11/15/17	EUR
Government Bds Cl DR 4 01/30/37,	B3	Jan 30	4805.399	11/15/17	EUR
Government Bds Cl CR 4.2 01/30/42,	B3	Jan 30	4603.713	11/15/17	EUR
Hamburger Sparkasse AG Covered Bds Cl 522 1.86 02/20/59,	Aaa	Feb 20	10	02/20/19	EUR
Harborwalk Funding Tr Surplus Nt Cl A 11/15/68,	A1	M&N 15	0	02/27/19	USD
Hiroshima Prefecture Japan Bds Cl A-4 02/20/24,	Aa2	F&A 20	7000	02/14/19	JPY
Hydro-Quebec Gtd Canadian Debentures Cl A-11 4 02/15/55,	Aa2	F&A 15	500	02/07/19	CAD
Hyundai Auto Lease Securitization Tr 2019-A Coll Nt Cl A-2 2.9199 07/15/21,	Aaa	Monthly	255	02/20/19	USD
Iberdrola Intl BV Perp Gtd Sub Reset Bds Cl B 3.25 12/30/99,	Baa3	---	800	02/05/19	EUR
ING Bank NV Covered Bds Ser 182 0.75 02/18/29,	Aaa	Feb 18	2000	02/18/19	EUR
Itapoa Terminais Portuarios SA Brazilian Debentures Ser 2019-9 01/15/27,	Ba2	---	300	02/19/19	BRL
Japan Expressway Hldg and Debt Repayment Agency Sr Sec Japan Bds Ser 129 0.64 12/18/48,	A1	J&D 18	10000	02/21/19	JPY
Sr Sec Japan Bds 0.746 03/18/50,	A1	M&S 18	10000	02/21/19	JPY
Sr Sec Japan Bds Cl A 0.84 03/19/53,	A1	M&S 19	10000	02/05/19	JPY
Sr Sec Japan Bds Cl B 1.139 03/19/58,	A1	M&S 19	5000	02/05/19	JPY
Japan Fin Organization For Municipalities Sr Sec Japan Bds 0.166 02/28/29,	A1	F&A 31	20000	02/13/19	JPY
Sr Sec Japan Bds Ser 2019-1 0.882 02/28/59,	A1	F&A 31	15000	02/15/19	JPY
Japan Railway Construction Transport Tech Agency Sr Sec Japan Bds Ser 2019A 0.03 03/19/24,	A1	M&S 19	10900	02/08/19	JPY
Sr Sec Japan Bds Ser 6 0.16 02/27/29,	A1	F&A 27	17200	02/08/19	JPY
Sr Sec Japan Bds Ser 6 0.477 02/25/39,	A1	F&A 25	10000	02/08/19	JPY
Jimz-Series8 Pass-Thru Cif Cl B 09/15/55,	Aaa	Monthly	4800	02/15/19	JPY
Pass-Thru Cif Cl A 09/15/55,	Aaa	Monthly	10000	02/15/19	JPY
Korean Air Lines Co Ltd Gtd Japan Bds Ser 2019-1 0.32 02/21/22,	Aa2	F&A 21	30000	02/21/19	JPY
Kreditanstalt Fuer Wiederaufbau Norwegen Bds Ser 19-1, Cl A 01/25/22,	Aaa	J,A,J&O 25	3000	01/25/19	NOK
Kreditanstalt Fur Wiederaufbau CAD\$ Global Gtd Sr Nt 2 02/07/22,	Aaa	F&A 07	1000	02/14/19	CAD
Kyoto City of Japan Bds Cl A 0.244 02/18/39,	A1	F&A 18	15000	02/08/19	JPY
Lanark Master Issuer PLC Pass-Thru Cif Ser 2019-1, Cl 1A2 12/23/69,	Aaa	M,J,S&D 23	350	02/14/19	GBP
Landeskreditbank Baden-Wuerttemberg - Foerderbank German Bds Ser EMTN 02/12/24,	Aaa	Feb 12	25	02/05/19	EUR
Lansforsakringar Hypotek Covered Bds Ser 1031 0.625 01/29/26,	Aaa	Jan 29	500	01/29/19	EUR
LFA Foerderbank Bayern German Bds Cl E 0.5 03/01/21,	Aaa	Mar 01	30	11/22/18	EUR
German Bds Ser 2015, Cl XF1046A 0.125 06/30/22,	Aaa	Jun 30	20	02/15/19	EUR
German Bds Ser 517 0.3 10/28/22,	Aaa	Oct 28	50	11/15/18	EUR
German Bds Cl A-3 1.5 06/16/23,	Aaa	Jun 16	30	02/06/19	EUR
German Bds Ser 2019XF2 2.125 04/02/24,	Aaa	Apr 02	52	02/21/19	EUR
German Bds Ser 1813 0.7 01/13/25,	Aaa	Jan 13	10	02/05/19	EUR
German Bds Ser 517 0.25 08/24/26,	Aaa	Aug 24	7	01/10/19	EUR
German Bds Ser 2015, Cl XF1017 1.125 03/30/35,	Aaa	Mar 30	10	02/05/19	EUR
Loan Invest NV/Sa Compartment Home Loan Invest 2019 Pass-Thru Cif 02/15/50,	Aaa	Monthly	3200	02/15/19	EUR
Metropolitan Expressway Co Ltd Sr Sec Japan Bds Cl A					

ISSUE	MOODY'S RATING®	INTEREST DATES	*AMT. OUTST. MIL.	ISSUED	LOCAL CURRENCY	ISSUE	MOODY'S RATING®	INTEREST DATES	*AMT. OUTST. MIL.	ISSUED	LOCAL CURRENCY
Miami-Dade Cnty Hsg Fin Auth FL Bds Ser 2019A 02/01/40,	Aaa	Monthly	15.53	03/01/19	USD	Rombo Compania Financiera SA Fltg Rt Argentine Nt Ser 2019 12/30/99,	Ba3	---	300	02/20/19	ARS
Muenchener Hypothekbank EG Covered Bds Ser 1815 0.01 02/04/22,	Aaa	Feb 04	50	02/04/19	CHF	Santander Consumer Bank AG Covered Bds Ser P002 0.25 12/05/24,	Aaa	Dec 05	250	01/24/19	EUR
Covered Bds Ser 1816 0.01 02/14/24,	Aaa	Feb 14	56	02/14/19	CHF	Covered Bds Ser P002 0.25 12/05/24,	Aaa	Dec 05	250	12/05/17	EUR
Covered Bds Ser 1814 0.001 02/19/24,	Aaa	Feb 19	160	02/19/19	CHF	Santander UK PLC Covered Bds Ser 71 02/12/24,	Aaa	F,M,A&N 12	1000	02/12/19	GBP
Covered Bds Ser 1818 0.01 02/22/24,	Aaa	Feb 22	56	02/22/19	CHF	Sapporo City of Japan Bds Ser 2019-1, Cl C 0.02 12/20/23,	A1	J&D 20	10000	02/06/19	JPY
Covered Bds Ser 1819 0.01 02/27/26,	Aaa	Feb 27	45	02/28/19	CHF	SEB AB Covered Bds Ser 311 0.375 02/09/26,	Aaa	Feb 09	1250	02/07/19	EUR
Covered Bds Ser 1817 0.25 02/26/29,	Aaa	Feb 26	110	02/26/19	CHF	Skandiabanken AB Covered Bds Ser 517 02/22/24,	Aaa	F,M,A&N 22	700	02/13/19	SEK
Municipal Fin Auth of British Columbia Amortizing Nt Ser 2023 3.505 01/19/42,	Aaa	J&J 19	61.25	02/05/19	CAD	Sparebanken Ost Boligkredit AS Covered Bds 06/19/24,	Aaa	M,J,S&D 19	2000	01/15/19	NOK
Canadian Bds Ser 2023 2.6 04/23/23,	Aaa	Apr 23	410	02/05/19	CAD	Sparebanken Sor Boligkredit AS Covered Bds Ser 6 0.5 02/06/26,	Aaa	Feb 06	500	02/06/19	EUR
Canadian Debentures Ser 2023 2.15 12/01/22,	Aaa	Dec 01	500	02/05/19	CAD	Sparebanken Vest Boligkredit AS Covered Bds Ser 39 0.5 02/12/26,	Aaa	Feb 12	750	02/13/19	EUR
Canadian Debentures 2.8 12/03/23,	Aaa	Dec 03	605	02/05/19	CAD	Sunac China Hldgs Ltd Gtd Eurobonds Cl A-1 7.875 02/15/22,	B2	F&A 15	800	02/15/19	USD
New Kansai Intl Airport Co Ltd Sr Sec Japan Bds Ser 2018 0.05 12/20/23,	A1	J&D 20	25000	02/08/19	JPY	Swedbank Mtge AB Covered Bds Ser EMTN, Cl 1009 0.5 02/05/26,	Aaa	Feb 05	1000	02/05/19	EUR
Sr Sec Japan Bds Ser 6 0.512 12/20/38,	A1	J&D 20	5000	02/08/19	JPY	Covered Bds Ser EMTN, Cl 1010 1.292 02/11/37,	Aaa	Feb 11	20	02/11/19	EUR
NFB Corp Gtd Sr Sec Nt Ser 1814 01/08/24,	B2	---	305	02/15/19	USD	Times China Hldgs Ltd Gtd Eurobonds 7.625 02/21/22,	B1	F&A 21	500	02/21/19	USD
Niigata Prefecture Japan Bds Ser 2019A 0.146 02/28/29,	A1	F&A 31	20000	02/19/19	JPY	Transdigm Inc Gtd Sr Sub Global Nt Ser 517 7.5 12/30/99,	B3	---	550	02/13/19	USD
Nordea Eiendomskredit AS Covered Bds Ser NOKR62 06/19/24,	Aaa	M,J,S&D 19	10000	02/26/19	NOK	Travelers Companies Inc (The) Sr Nt Ser 28 12/30/99,	A2	---	500	02/27/19	USD
Nordea Hypotek AB (Publ) Covered Bds 02/15/24,	Aaa	F,M,A&N 15	750	02/15/19	SEK	Trillium Credit Card Tr II Coll Nt Ser 2019-1, Cl C 3.915 01/26/24,	Baa2	Monthly	16.305	02/07/19	USD
Nordea Kredit Realkreditaktieselskab Covered Bds 10/01/30,	Aaa	J,A,J&O 01	0.001	02/25/19	DKK	Coll Nt Ser 2019-1, Cl B 3.5219 01/26/24,	A2	Monthly	27.174	02/07/19	USD
Covered Bds 1.5 10/01/50,	Aaa	J,A,J&O 01	0.001	02/12/19	DKK	TSB Bank PLC Covered Bds Ser 2019-1 02/15/24,	Aaa	F,M,A&N 15	750	02/15/19	GBP
Nordrhein-Westfalen Land of German Bds 01/14/22,	Aa1	Jan 14	400	12/13/17	EUR	Turkiye Vakiflar Bankasi TAO Covered Bds Ser 2019-2 02/12/27,	Ba1	F,M,A&N 12	1118.2	02/12/19	TRY
German Bds Cl B 01/14/22,	Aa1	Jan 14	700	01/18/19	EUR	UBS Group Funding (Switzerland) AG Gtd Swiss Bds Ser 182 0.875 01/30/25,	A3	Jan 30	400	01/23/19	CHF
Norinchukin Bank Japan Bds Cl B 0.07 02/27/24,	A1	F&A 27	10000	02/07/19	JPY	Unicredit Bank AG Covered Bds Ser 2018 02/04/21,	Aaa	F,M,A&N 04	150	02/04/19	EUR
Norinchi Bank Covered Bds Ser 20 0.625 02/15/29,	Aaa	Feb 15	1250	02/15/19	EUR	Covered Bds Ser 2024 02/15/22,	Aaa	Feb 15	10	02/15/19	EUR
Park Aerospace Hldgs Ltd Gtd Sr Global Nt Ser 2019 12/30/99,	Ba2	---	500	02/14/19	USD	Covered Bds Ser 2020 0.11 10/31/23,	Aaa	Oct 31	100	02/15/19	EUR
Pepper Residential Secs Tr No 23 Pass-Thru Cif Cl A1-A 08/18/60,	Aaa	Monthly	100	02/27/19	AUD	Covered Bds Ser 2021 0.12 11/30/23,	Aaa	Nov 30	150	02/15/19	EUR
Pass-Thru Cif Cl A2 08/18/60,	Aaa	Monthly	109	02/27/19	AUD	Covered Bds Ser 2014 0.65 02/07/28,	Aaa	Feb 07	700	02/05/19	EUR
Pass-Thru Cif Cl A1-U 08/18/60,	Aaa	Monthly	190	02/27/19	USD	Covered Bds Ser 2016 0.937 03/05/31,	Aaa	Mar 05	700	02/05/19	EUR
Pass-Thru Cif Cl A1-G 08/18/60,	Aaa	F,M,A&N 18	100	02/27/19	EUR	Unicredit Bank Austria AG Covered Bds Ser 494 0.01 02/18/22,	Aaa	Feb 18	75	02/18/19	EUR
Pfandbriefbank Schweizerischer Hypothekarinstute Covered Bds Ser 668 0.875 06/19/43,	Aaa	Jun 19	306	02/19/19	CHF	Unione Di Banche Italiane SPA Covered Bds Ser 31 1 09/25/25,	Aa3	Sep 25	500	02/25/19	EUR
Pfandbriefzentrale Der Schweizerischen Kantonalbanken Covered Bds Ser 476 0.6 12/11/35,	Aaa	Dec 11	403.822	02/11/16	CHF	Urban Renaissance Agency Sr Sec Japan Bds Ser 2015-XF1 0.927 03/19/58,	A1	M&S 19	10000	02/06/19	JPY
Pfandbriefzentrale Der Schweizerischen Kantonalbanken Covered Bds Ser 483 01/27/27,	Aaa	Jan 27	270	09/02/16	CHF	Volkswagen Intl Fin NV Perp Gtd Fixed/Fltg Rt Eurobonds 3.375 12/30/99,	Baa2	---	1250	06/21/18	EUR
Pfandbriefzentrale Der Schweizerischen Kantonalbanken AG Covered Bds Ser 483 01/27/27,	Aaa	Jan 27	210	02/08/19	CHF	Waterloo Regional Municipality of Canadian Debentures Ser 77 3.8 05/13/43,	Aaa	May 13	50	02/19/19	CAD
Covered Bds Ser 508 0.55 01/29/31,	Aaa	Jan 29	100	02/08/19	CHF	West Nippon Expressway Co Ltd Sr Sec Japan Bds Ser 6 0.001 02/15/21,	A1	F&A 15	40000	02/08/19	JPY
Covered Bds Ser 476 0.5999 12/11/35,	Aaa	Dec 11	120	02/08/19	CHF	Sr Sec Japan Bds Ser 6 0.07 12/20/23,	A1	J&D 20	40000	02/08/19	JPY
Playtech PLC Gtd Sr Sec Euronotes Ser 28 12/30/99,	Ba2	---	350	02/27/19	EUR	Western Australian Treas Corp Gtd Australian Bds Cl A1-U 2.75 07/24/29,	Aa2	J&J 24	1015	02/26/19	AUD
Pub Energy Auth of Kentucky Bds Ser A-4, Cl 2019 12/01/49,	A3	Monthly	25	02/26/19	USD	Whirlpool Corp Sr Nt Cl A 4.75 02/26/29,	Baa1	F&A 26	700	02/20/19	USD
Bds Ser A-1, Cl 2019 3 12/01/49,	A3	J&D 01	300	02/26/19	USD	Sr Nt Cl DR 12/30/99,	Baa1	---	0	02/20/19	USD
Bds Ser A-2, Cl 2019 12/01/49,	A3	Monthly	25	02/26/19	USD	Yuzhou Properties Co Ltd Gtd Eurobonds Ser 15288 8.5 02/26/24,	B1	F&A 26	500	02/26/19	USD
Bds Ser A-3, Cl 2019 12/01/49,	A3	---	25	02/26/19	USD	Zhenro Properties Group Ltd Gtd Eurobonds Ser 15250 9.8 08/20/21,	B3	F&A 20	230	02/20/19	USD
Rabobank Covered Bds Ser 14CB 1.704 02/25/49,	Aaa	Feb 25	40	02/25/19	EUR						
Raiffeisenverband Salzburg Covered Bds Ser 16 1.853 02/05/49,	Aaa	Feb 05	10	02/05/19	EUR						
Rexel SA Sr Euronotes Cl B 2.75 06/15/26,	Ba3	J&D 15	600	02/26/19	EUR						
Ritz Pass-Thru Cif 02/29/56,	A1	Monthly	9850.45	02/27/19	JPY						
Rockwell Automation Inc Sr Nt Ser 28 3.5 03/01/29,	A3	M&S 01	425	02/27/19	USD						
Sr Nt Ser 28 4.2 03/01/49,	A3	M&S 01	575	02/27/19	USD						

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbrevia-

tions and symbols, see page 6. * Amount Outstanding is reflected in US dollars. FOOTNOTES: □Gtd. by Federal Republic Of Germany

International Corporate and Convertible Bonds (Revised)

ISSUE	MOODY'S RATING [®]	INTEREST DATES	*AMT. OUTST. MIL.	ISSUED	LOCAL CURRENCY
Agency For Housing Mtge Lending Joint-Stock Co Fixed/Fltg Rt Russian Bds 9.35 12/22/49	Baa3	M,J,S&D 22	5000	12/23/16	RUB
Fixed/Fltg Rt Russian Bds CI DR 7.65 11/07/50	Baa3	F,M,A&N 07	5000	11/08/17	RUB
Fixed/Fltg Rt Russian Bds CI C 7.65 11/07/50	Baa3	F,M,A&N 07	5000	11/08/17	RUB
Russian Bds 7.95 09/17/20	Baa3	M,J,S&D 17	10000	09/21/17	RUB
Russian Bds CI A4 7.6 11/13/50	Baa3	F,M,A&N 13	5000	11/14/17	RUB
Russian Bds CI B2 7.6 11/13/50	Baa3	F,M,A&N 13	10000	11/14/17	RUB
Agency For Housing Mtge Lending Open Joint-Stock Amortizing Russian Bds Ser A30 9.6 03/01/33	Baa3	M,J,S&D 01	167.075	04/28/14	RUB
Gtd Russian Bds 8.8 02/15/20	Baa3	F,M,A&N 15	505.86	01/09/12	RUB
Gtd Russian Bds 8.2 09/15/20	Baa3	M,J,S&D 15	408.072	01/24/08	RUB
Gtd Russian Bds 8.25 09/15/21	Baa3	M,J,S&D 15	319.045	06/29/10	RUB
Gtd Russian Bds 9.05 04/15/22	Baa3	J,A,J&O 15	273.22	02/09/11	RUB
Gtd Russian Bds Ser A24 11/01/22	Baa3	F,M,A&N 01	195.244	12/11/12	RUB
Gtd Russian Bds 05/15/23	Baa3	M&N 15	222.973	08/24/09	RUB
Gtd Russian Bds 8.07/15/23	Baa3	J,A,J&O 15	247.332	04/05/11	RUB
Gtd Russian Bds 7.7 07/15/24	Baa3	J,A,J&O 15	508.582	03/29/12	RUB
Gtd Russian Bds Ser 25 7.75 10/01/26	Baa3	J,A,J&O 01	194.041	04/29/13	RUB
Gtd Russian Bds 09/15/28	Baa3	M&S 15	222.973	08/24/09	RUB
Gtd Russian Bds Ser 28 10.16 01/15/29	Baa3	J,A,J&O 15	115.88	05/19/14	RUB
Gtd Russian Bds Ser 26 6.65 11/01/29	Baa3	F,M,A&N 01	182.209	06/25/13	RUB
Gtd Russian Bds 7.94 12/15/29	Baa3	M,J,S&D 15	447.5	12/07/11	RUB
Gtd Russian Bds Ser A29 9.56 10/15/30	Baa3	J,A,J&O 15	139.989	04/17/14	RUB
Gtd Russian Bds Ser 27 6.65 11/01/32	Baa3	F,M,A&N 01	124.912	06/13/13	RUB
Russian Bds 8.6 12/15/21	Baa3	M,J,S&D 15	164.943	12/28/10	RUB
Anton Oilfield Svcs Group Gtd Euronotes Ser RCB, CI 2017-14 9.75 12/05/20	B1	J&D 05	123.58	12/05/17	USD
Bank Otkritie Financial Corp PJSC Fixed/Fltg Rt Russian Bds 10.1 04/10/23	Ba2	A&O 10	10000	03/24/17	RUB
Loan Participation Nt 4.5 11/11/19	Ba2	M&N 11	400	09/06/16	USD
Bank VTB JSC Fixed/Fltg Rt Russian Bds Ser BO-26 9.55 06/23/20	Baa3	M,J,S&D 23	291.28	07/01/14	RUB
Fixed/Fltg Rt Russian Bds Ser BO43 7.6 09/29/23	Baa3	M,J,S&D 29	619.411	10/11/13	RUB
Bharti Airtel Intl (Netherlands) BV Gtd Global Nt 3.375 05/20/21	Ba1	May 20	1031.665	05/12/14	CHF
Gtd Swiss Bds 3.03/31/20	Ba1	Mar 31	401.077	03/13/14	CHF
Bright Food Singapore Hldgs Pte Ltd Gtd Eurobonds 1.625 06/03/19	Baa2	Jun 03	400	06/03/16	EUR
Gtd Eurobonds 12/30/99	Baa2	—	0	06/27/17	EUR
Capital Source 15 LLC Bds Ser 2018 06/01/38	Aa3	Monthly	25	06/29/18	USD
CFCRE Commercial Mtge Tr 2011-C1 Pass-Thru CFI B 5.233 04/15/44	Aaa	Monthly	16.656	04/28/11	USD
Pass-Thru CFI C 5.553 04/15/44	Aa3	Monthly	19.036	04/28/11	USD
CH1 2014 Pass-Thru CFI 04/28/54	Aaa	J,A,J&O 28	31.313	05/27/14	EUR
Chevy Chase Funding Tr 2005-2 Pass-Thru CFI 05/25/36	Ca	Monthly	0.001	06/16/05	USD
Chevy Chase Funding Tr 2006-3 Pass-Thru CFI Ser 2006-3, CI NIO 08/25/47	Ca	—	0.001	09/17/06	USD
Chevy Chase Funding Tr 2006-1 Pass-Thru CFI CI NIO 12/25/46	Ca	Monthly	0.001	03/17/06	USD
Chevy Chase Funding Tr 2006-2 Pass-Thru CFI CI NIO 04/25/47	Ca	Monthly	0.001	06/15/06	USD
Chevy Chase Funding Tr 2007-1 Pass-Thru CFI CI NIO 02/25/48	Ca	Monthly	0.001	03/15/07	USD
Citigroup Inc AUDDS Nt Fltg Rt 05/04/21	A3	F&A 04	600	04/27/16	AUD
AUSS Nt 3.75 10/27/23	A3	A&O 27	250	10/20/16	AUD
AUSS Nt Fltg Rt 10/27/23	A3	J,A,J&O 27	300	10/20/16	AUD
CadNt 3.39 11/18/21	A3	M&N 18	700	11/06/14	CAD
Eurobonds 5.13 11/12/19	A3	M&N 12	236.804	11/12/14	NZD
Fltg Rt Global Nt 10/27/23	A3	J,A,J&O 27	300	10/20/16	AUD
Global Nt 3.5 08/19/24	A3	Aug 19	160.196	07/29/14	NOK
JPYS Global Sr Nt 2.8 06/25/27	A3	J&D 26	50000	06/15/07	JPY
JPYS Global Sr Nt 3.06/26/37	A3	J&D 26	55000	06/15/07	JPY
JPYS Global Sr Nt 3.1 06/26/47	A3	J&D 26	40000	06/15/07	JPY
Japan Bd 2.04 09/16/20	A3	Sep 16	45000	09/05/05	JPY
Japan Bd 2.36 09/16/25	A3	Sep 16	20000	09/05/05	JPY
Japan Bd 2.65 09/14/35	A3	Sep 14	10000	09/05/05	JPY
NOKS Global Sr Nt 3.5 08/19/24	A3	Aug 19	1000	07/29/14	NOK
YENS Sr Nt 0.457 02/18/21	A3	F&A 18	81500	02/05/16	JPY
BD 2.24 12/09/22	A3	Dec 09	10000	11/27/02	JPY
Japan Bd 1.46 06/02/23	A3	—	10000	05/22/03	JPY
CJSC Mtge Agent App 2 Pass-Thru CFI Ser A 8.9 10/01/46	Baa1	J,A,J&O 01	72.513	02/18/14	RUB
CJSC Mtge Agent Akbars Pass-Thru CFI 3 05/10/47	Baa1	Monthly	14.082	12/19/14	RUB
Pass-Thru CFI 9 05/10/47	Baa1	Monthly	28.164	12/19/14	RUB
CJSC Mortgage Agent Vozrozhdenie 3 Pass-Thru CFI 9 10/26/46	Baa1	Monthly	84.504	03/26/14	RUB
CJSC Mtge Agent Khmb-2 Pass-Thru CFI 3 07/29/47	Baa1	J,A,J&O 29	55.518	11/17/14	RUB
Pass-Thru CFI 9 07/29/47	Baa1	J,A,J&O 29	111.035	11/17/14	RUB
CJSC Mtge Agent Mitsb Pass-Thru CFI Ser A 9.3 11/26/41	Baa1	F,M,A&N 26	95.53	06/25/14	RUB
CJSC Mtge Agent of Ahml 2010-1 Pass-Thru CFI Ser A2 6.5 11/20/42	Baa1	F,M,A&N 20	200.25	07/16/10	RUB
CJSC Mtge Agent of Ahml 2011-2 Pass-Thru CFI CI A2 6 09/15/43	Baa1	M,J,S&D 15	246.228	09/12/11	RUB
CJSC Mtge Agent of Ahml 2012-1 Pass-Thru CFI Ser A2 5.5 01/22/44	Baa1	J,A,J&O 22	186.022	07/27/12	RUB
CJSC Mtge Agent of Ahml 2013-1 Pass-Thru CFI Ser A2 3 09/09/45	Baa1	M,J,S&D 09	150.362	09/09/13	RUB
CJSC Mtge Agent of Ahml 2014-1 Pass-Thru CFI Ser A3 3 06/11/46	Baa3	M,J,S&D 11	181.273	06/02/14	RUB
CJSC Mtge Agent of Ahml 2014-2 Pass-Thru CFI Ser A3 3 06/13/47	Baa3	M,J,S&D 13	102.183	02/17/15	RUB
Pass-Thru CFI 10.5 06/13/47	Baa2	M,J,S&D 13	71.081	02/17/15	RUB
CJSC Mtge Agent Petrocommerce-1 Pass-Thru CFI 8.75 12/10/46	Baa1	M,J,S&D 10	107.668	03/20/14	RUB
Closed Joint Stock Co Mtge Agent Itb 2014 Pass-Thru CFI 3 03/04/47	Baa1	M,J,S&D 04	24.354	12/11/14	RUB
Pass-Thru CFI 9 03/04/47	Baa1	M,J,S&D 04	48.709	12/11/14	RUB

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Coopeuch - Cooperativa de Ahorro Y Credito Sr Nt 10/15/21	Baa1	—	125	09/27/17	CHF
CSC Hldgs LLC Gtd Sr Global Nt 5.5 05/15/26	Ba3	M&N 15	1500	11/30/18	USD
Gtd Sr Global Nt 5.375 12/30/99	Ba3	—	1100	11/30/18	USD
Deltacredit Bank Covered Bds Ser 13P 11.1 10/01/24	Baa1	A&O 01	193.508	10/01/14	RUB
Duchess VII CLO BV Coll Nt CI D 12/14/23	Aaa	M,J,S&D 14	42.804	12/14/06	EUR
Coll Nt CI E 12/14/23	A2	M,J,S&D 14	19.756	12/14/06	EUR
FCT Elide Compartment 2017-01 Pass-Thru CFI CI A 10/31/41	Aaa	J,A,J&O 30	1722.5	02/03/17	EUR
FCT Elide Compartment 2017-02 Pass-Thru CFI 08/28/45	Aaa	F,M,A&N 31	87	04/27/17	EUR
FCT GIAC Obligations Long Terme Coll Nt 07/31/22	Aaa	J,A,J&O 31	49.262	07/31/12	EUR
Coll Nt Ser P2 07/31/22	Aa2	J,A,J&O 31	12.316	07/31/12	EUR
Fct Giac Obligations Long Terme II Pass-Thru CFI 05/01/28	B3	F,M,A&N 01	32.052	05/13/15	EUR
Pass-Thru CFI 05/01/28	Baa3	F,M,A&N 01	16.87	05/13/15	EUR
Federal Grid Fin Ltd Loan Participation Nt Ser 1 8.446 03/13/19	Baa3	M&S 13	567.27	12/04/12	RUB
Flexi ABS Tr 2018-1 Pass-Thru CFI CI E 06/23/23	Baa3	Monthly	7.5	05/09/18	AUD
Pass-Thru CFI CI D 06/23/23	Baa1	Monthly	12	05/09/18	AUD
Pass-Thru CFI CI B 06/23/23	Aa1	Monthly	15.3	05/09/18	AUD
Pass-Thru CFI CI C 06/23/23	A1	Monthly	17.7	05/09/18	AUD
GAT Ico Fvtpo 1 Fth Pass-Thru CFI Ser C(CM) 06/20/36	A1	M,J,S&D 20	3.182	06/29/09	EUR
Pass-Thru CFI Ser D(CT) 06/20/36	Ca3	M,J,S&D 20	1.937	06/29/09	EUR
Pass-Thru CFI Ser C(CP) 06/20/36	Baa1	M,J,S&D 20	2.075	06/29/09	EUR
Pass-Thru CFI Ser C(CT) 06/20/36	Aa1	M,J,S&D 20	2.075	06/29/09	EUR
GAZ Capital SA Gtd Loan Participation Nt CI A3 12/30/99	Baa2	—	0	03/12/18	EUR
Loan Participation Nt Ser 34 2.85 10/25/19	Baa2	Oct 25	545.881	10/16/13	CHF
Loan Participation Nt Ser 30 3.389 03/20/20	Baa2	Mar 20	1294.95	03/13/13	EUR
Loan Participation Nt Ser 33 5.338 09/25/20	Baa2	M&S 25	798.48	09/18/13	GBP
Loan Participation Nt Ser 35 3.6 02/26/21	Baa2	Feb 26	1031.509	02/19/14	EUR
Loan Participation Nt 2.75 11/30/21	Baa2	Nov 30	500	11/23/16	CHF
Loan Participation Nt 3.125 11/17/23	Baa2	Nov 17	1000	11/10/16	EUR
Loan Participation Nt Ser 31 4.364 03/21/25	Baa2	Mar 21	647.475	03/13/13	EUR
Loan Participation Nt Ser 20 12/30/99	Baa2	—	0	11/12/18	EUR
Loan Participation Nt Ser 31 12/30/99	Baa2	—	0	03/01/18	CHF
Loan Participation Nt 12/30/99	Baa2	—	500	07/10/17	CHF
Loan Participation Nt 12/30/99	Baa2	—	500	03/24/17	GBP
Loan Participation Nt CI A 12/30/99	Baa2	—	1000	11/09/17	EUR
GAZprom Netf JSC Loan Participation Nt 4.375 09/19/22	Baa2	M&S 19	1500	09/13/12	USD
Gazprombank Fixed/Fltg Rt Russian Bds Ser 11 8.5 10/10/19	Ba1	A&O 10	324.939	10/18/12	RUB
Fixed/Fltg Rt Russian Bds Ser 12 8.5 10/06/22	Ba1	—	324.939	10/18/12	RUB
Loan Participation Nt Ser 17 4 07/01/19	Ba1	Jul 01	1367.952	07/01/14	EUR
GCL New Energy Hldgs Ltd Gtd Eurobonds CI B-1 7.1 01/30/21	B3	J&J 30	500	01/30/18	USD
GE Capital Mtge Svcs Inc Interest Only Certificates 06/25/29	Ca1	Monthly	0.001	06/25/99	USD
GLK Europe Dac Gtd Global Nt 5.125 05/31/24	Ba2	M&N 30	500	05/31/17	USD
GLK Europe Ltd Gtd Global Nt 5.95 07/19/21	Ba2	J&J 19	500	07/12/16	USD
HapagLloyd AG Sr Global Nt 6.75 02/01/22	B3	F&A 01	250	01/18/17	USD
Sr Global Nt 5.125 07/15/24	B3	J&J 15	450	07/18/17	EUR
Huntsman Intl LLC Gtd Global Bds 5.125 04/15/21	Baa3	A&O 15	413.713	12/11/13	EUR
Gtd Global Nt 4.25 04/01/25	Baa3	A&O 01	318.134	03/19/15	EUR
JSC Mtge Agent Bico Pass-Thru CFI Ser A 9 11/07/47	Baa1	F,M,A&N 07	69.983	06/29/16	RUB
Liberly Series 2017-3 Tr Pass-Thru CFI CI B 04/12/49	Aaa	Monthly	58.8	07/26/17	AUD
Pass-Thru CFI CI C 04/12/49	Aa3	Monthly	24	07/26/17	AUD
LLC Mtge Agent Absolut 3 Pass-Thru CFI 10.1 09/11/42	Baa1	M,J,S&D 11	109.067	12/12/14	RUB
LLC Mtge Agent Absolut 4 Pass-Thru CFI CI A 9.85 12/11/43	Baa1	M,J,S&D 11	4592.7	02/08/16	RUB
LLC Mtge Agent Akbars 2 Pass-Thru CFI CI A 10 12/30/47	Baa1	M,J,S&D 31	131.373	10/22/16	RUB
LLC Mtge Agent MKB 2 Pass-Thru CFI 10.15 12/07/43	Baa1	M,J,S&D 31	328.384	12/02/16	RUB
LLC Mtge Agent Tkb-3 Pass-Thru CFI 9.0999 05/15/45	Baa1	F,M,A&N 15	4095.548	06/23/17	RUB
MBS Bancaja 6 FTA Pass-Thru CFI Ser D 05/24/52	A1	F,M,A&N 24	39.515	02/04/09	EUR
Pass-Thru CFI Ser B 05/24/52	A1	F,M,A&N 24	49.393	02/04/09	EUR
Pass-Thru CFI Ser C 05/24/52	A1	F,M,A&N 24	37.539	02/04/09	EUR
Pass-Thru CFI Ser A 05/24/52	Aa2	F,M,A&N 24	1190.714	02/04/09	EUR
Mtge Agent Vozrozhdenie 4 LLC Pass-Thru CFI 9 01/27/48	Baa1	Monthly	56.469	06/03/15	RUB
Mtge Agent Vozrozhdenie 5 LLC Pass-Thru CFI 9.25 08/30/49	Baa1	Monthly	4100	05/11/17	RUB
Nyrstar Netherlands (Hldgs) BV Gtd Sr Global Nt 6.875 03/15/24	Ca	M&S 15	400	03/10/17	EUR
OJSC Western High-Speed Diameter Gtd Russian Bds 10.44 05/31/31	Ba2	M&N 30	5000	06/07/11	RUB
Gtd Russian Bds Ser 8 9.84 02/06/32	Ba2	F&A 06	5000	03/02/12	RUB
Gtd Russian Bds 9.84 02/06/32					

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Russia Govt of Russian Bds Ser 6211 7 01/25/23,	Baa3	J&J 25	817.694	01/15/13	RUB
Russian Bds Ser 6212 7.05 01/19/28,	Baa3	J&J 19	677.734	01/23/13	RUB
Step Down Russ Federal Loan Bd 6.9 02/06/36,	Baa3	F&A 06	1496.798	02/14/06	RUB
Step Down Russian Bds 8 11/24/21,	Baa3	F,M,A&N 24	4691.269	03/14/05	RUB
Step Down Russian Bds 6.5 07/19/23,	Baa3	J&J 19	1141.314	01/23/08	RUB
Step Up Russian Bds Ser 6019 2.005 03/20/19,	Baa3	Mar 20	821.873	02/14/03	RUB
Step Up Russian Bds Ser 6011 10 08/20/25,	Baa3	Aug 20	948.315	02/14/03	RUB
Step Up Russian Bds Ser 6010 10 05/17/28,	Baa3	May 17	948.315	02/14/03	RUB
Step Up Russian Bds Ser 6012 1.697 09/05/29,	Baa3	Sep 05	1264.421	02/14/03	RUB
Russia Govt Russian Fed Ln Bd Step Down 6.9 02/06/36,	Baa3	Feb 06	2630.292	02/14/06	RUB
Russian Agricultural Bank Fixed/Fltg Rt Russian Bds 7.7 06/29/21,	Ba1	J&D 29	353.179	07/12/11	RUB
Fixed/Fltg Rt Russian Bds 7.7 07/01/21,	Ba1	J&J 01	177.837	07/14/11	RUB
Fixed/Fltg Rt Russian Bds 7.7 07/02/21,	Ba1	J&J 02	177.857	07/15/11	RUB
Fixed/Fltg Rt Russian Bds 8.75 10/26/21,	Ba1	A&O 26	330.169	11/08/11	RUB
Fixed/Fltg Rt Russian Bds 8.55 04/04/22,	Ba1	A&O 04	337.695	04/16/12	RUB
Fixed/Fltg Rt Russian Bds Ser 17 8.35 10/11/22,	Ba1	A&O 11	318.236	10/23/12	RUB
Fixed/Fltg Rt Russian Bds Ser 18 8.35 10/13/22,	Ba1	A&O 13	159.337	10/25/12	RUB
Fixed/Fltg Rt Russian Bds Ser 20 7.99 04/11/23,	Ba1	A&O 11	315.936	04/23/13	RUB
Fixed/Fltg Rt Russian Bds Ser 21 7.85 07/18/23,	Ba1	J&J 18	303.621	07/30/13	RUB
Fixed/Fltg Rt Russian Bds Ser B022 7.9 09/18/23,	Ba1	M&S 18	154.376	09/30/13	RUB
Fixed/Fltg Rt Russian Bds Ser 23 8.1 11/10/23,	Ba1	M&N 10	152.335	11/22/13	RUB
Russian Bds 11/14/19,	Ba1	M&N 14	173.519	11/24/09	RUB
Russian Bds 11/14/19,	Ba1	M&N 14	173.519	11/24/09	RUB
Russian Bds 01/29/20,	Ba1	J&J 29	163.757	02/08/10	RUB
Russian Bds 01/30/20,	Ba1	J&J 30	163.757	02/08/10	RUB
Russian Federation BD 5 03/31/30,	Baa3	M&S 30	0.001	08/30/00	USD
Russian Railways Joint Stock Co Fixed/Fltg Rt Russian Bds 05/16/19,	Baa2	M&N 16	466.893	05/18/09	RUB
Fixed/Fltg Rt Russian Bds 07/15/19,	Baa2	J&J 15	480.939	07/22/09	RUB
Fixed/Fltg Rt Russian Bds 07/08/24,	Baa2	J&J 08	320.626	07/22/09	RUB
Fixed/Fltg Rt Russian Bds 9 01/16/25,	Baa2	J&J 16	494.58	01/29/10	RUB
Fltg Rt Russian Nt Ser B0-10 11/29/28,	Baa2	M&N 29	759.088	12/18/13	RUB
Fltg Rt Russian Nt Ser B012 08/18/33,	Baa2	F&A 18	760.913	09/12/13	RUB
Fltg Rt Russian Nt Ser B0-13 09/19/33,	Baa2	M&S 19	772.738	10/14/13	RUB
Fltg Rt Russian Nt Ser B0-15 10/11/38,	Baa2	A&O 11	762.992	11/11/13	RUB
Russian Bds Ser 28 03/21/28,	Baa2	M&S 21	641.787	04/09/13	RUB

ISSUE	MOODY'S RATING®	INTEREST DATES	*AMT. OUTST. MIL.	ISSUED	LOCAL CURRENCY
Russian Bds Ser B009 06/08/28,	Baa2	J&D 08	758.348	06/26/13	RUB
Russian Bds 06/25/32,	Baa2	---	304.938	07/20/12	RUB
Russian Bds Ser B0-16 9 09/20/39,	Baa2	M&S 29	610.677	10/21/14	RUB
Russian Bds Ser B018 8.2 04/29/43,	Baa2	A&O 29	760.531	06/21/13	RUB
Russian Bds Ser B0-19 05/20/44,	Baa2	M&N 20	741.658	07/02/14	RUB
Russian Bds Ser 30 12/30/99,	Baa2	---	454.456	11/25/13	RUB
Rzd Capital Ltd Loan Participation Nt 8.3 04/02/19,	Baa2	A&O 02	853.606	03/21/12	RUB
Loan Participation Nt 5.7 04/05/22,	Baa2	A&O 05	1000	03/29/12	USD
Loan Participation Nt 7.487 03/25/31,	Baa2	M&S 25	566.444	03/18/11	GBP
Rzd Capital PLC Loan Participation Nt 2.73 02/26/21,	Baa2	Feb 26	162.681	01/29/13	CHF
Loan Participation Nt 3.374 05/20/21,	Baa2	May 20	1309.758	04/12/13	EUR
Loan Participation Nt 12/30/99,	Baa2	---	0	09/12/17	CHF
Loan Participation Nt 12/30/99,	Baa2	---	0	02/21/17	USD
Loan Participation Nt 12/30/99,	Baa2	---	0	02/21/17	RUB
Loan Participation Nt 12/30/99,	Baa2	---	1026.034	01/29/14	EUR
Samara Oblast of Bds 05/31/24,	Ba2	F,M,A&N 31	10000	05/31/17	RUB
Bds Cl B 06/04/26,	Ba2	M,J,S&D 04	8000	06/06/18	RUB
Sberbank Loan Participation Nt Ser 18 4.15 03/06/19,	Baa3	M&S 06	500	03/06/14	USD
Loan Participation Nt Ser 19 3.08 03/07/19,	Baa3	M&S 07	693.097	03/07/14	EUR
Loan Participation Nt 5.18 06/28/19,	Baa3	J&D 28	1000	06/28/12	USD
Loan Participation Nt Ser 20 3.352 11/15/19,	Baa3	Nov 15	1359.25	06/23/14	EUR
Loan Participation Nt 5.717 06/16/21,	Baa3	J&D 16	1000	06/09/11	USD
Senovion Hldg GMBH Gtd Sr Sec Global Nt 12/30/99,	Ca2	---	400	04/25/17	EUR
Steel Funding Ltd Loan Participation Nt 12/30/99,	Baa2	---	0.001	05/31/16	USD
Tinkoff Bank Fixed/Fltg Rt Russian Bds 11.7 06/24/21,	Ba3	J&D 24	3000	06/30/16	RUB
Fixed/Fltg Rt Russian Bds 9.65 04/22/22,	Ba3	A&O 22	5000	04/28/17	RUB
Tr Beneficial Interest (201512) Pass-Thru Cfi Cl B3 08/29/53,	A1	Monthly	32.423	12/25/15	JPY
Pass-Thru Cfi Cl B2 08/29/53,	Aa3	Monthly	14.964	12/25/15	JPY
Vale SA Brazilian Debentures 12/30/99,	Ba1	---	318.208	12/13/13	BRL
Sr Nt 12/30/99,	Ba1	---	404.288	08/05/15	BRL
Vodafone Group PLC Cap Secs Ser 2018 12/30/99,	Ba1	---	0	09/27/18	EUR
Cap Secs Cl FR2 12/30/99,	Ba1	---	0	09/27/18	GBP
Cap Secs Ser 2018 12/30/99,	Ba1	---	0	09/27/18	EUR
Cap Secs Ser 2018 12/30/99,	Ba1	---	0	09/27/18	USD
Wales & West Utilities Fin PLC Gtd Eurobonds 6.25 11/30/21,	Baa2	Nov 30	408.597	07/03/09	GBP
Willow No 2 (Ireland) PLC coll nt Ser 1 12/15/25,	Baa1	Monthly	82.5	12/11/07	SEK
Yida China Hldgs Ltd Gtd Eurobonds 6.95 04/19/20,	Ca2	A&O 19	300	04/12/17	USD

Notes: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbrevia-

tions and symbols, see page 6. * Amount Outstanding is reflected in US dollars. FOOTNOTES: □Gtd. by XI Group Plc

Structured Finance Issues (New)

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL. \$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL. \$	ISSUED
02004WAB	Ally Auto Receivables Tr 2019-1	Aaa	Monthly	369	02/13/19	513770BB	Lanark Master Issuer PLC	Aaa	M,J,S&D 23	325	02/14/19
02004WAC	Coll Nt CI A-2 2.85 03/15/22	Aaa	Monthly	369	02/13/19	554694AB	Pass-Thru Cif Ser 2019-1, CI 1A1 12/23/19	Baa3	A&O 30	52,603	02/08/19
02004WAD	Coll Nt CI A-3 2.91 09/15/23	Aaa	Monthly	75.28	02/13/19	64034CAA	Mackinaw Power LLC	Aaa	Monthly	35.7	02/27/19
02004WAE	Coll Nt CI A-4 3.02 04/15/24	Aa2	Monthly	22.4	02/13/19	64034CAB	Sr Sec: Global Nt Ser 2019-7 6.296 10/31/23	Aaa	Monthly	13.1	02/27/19
02004WAF	Coll Nt CI B 3.23 06/17/24	A1	Monthly	17.36	02/13/19	64034CAC	Nelnet Student Loan Tr 2019-1	Aaa	Monthly	448	02/27/19
02004WAG	Coll Nt CI D 3.6699 10/15/25	Baa1	Monthly	12.32	02/13/19	65479KAB	Coll Nt CI A-1 04/25/17	Aaa	Monthly	400	02/13/19
02588QAB	American Express Credit Account Master Tr	Aaa	Monthly	1500	02/14/19	65479KAC	Coll Nt CI A-2 04/25/17	Aaa	Monthly	50	02/13/19
02588QAC	Coll Nt CI A 2.87 10/15/24	Aa3	Monthly	64,286	02/14/19	65479KAD	Coll Nt CI A-2B 01/18/22	Aaa	Monthly	450	02/13/19
04622AAA	Assurant CLO IV Ltd	Ba3	J,A,J&O 22	290	02/22/19	65479KAE	Coll Nt CI A-3 2.8999 10/16/23	Aaa	Monthly	87	02/13/19
04622GAA	Coll Nt CI E 04/22/30	Ba3	J,A,J&O 22	22.5	02/22/19	67590QAW	Coll Nt CI A-1A-RR 02/14/31	Aaa	F,M,A&N 14	450	02/14/19
04622AAG	Coll Nt CI D 04/22/30	Ba3	J,A,J&O 22	24.3	02/22/19	67590QBA	Coll Nt CI A-2RR 02/14/31	Aa2	F,M,A&N 14	86.25	02/14/19
04622AAE	Coll Nt CI C 04/22/30	A2	J,A,J&O 22	25.2	02/22/19	67590QAB	Coll Nt CI E-RR 02/14/31	B3	F,M,A&N 14	12	02/14/19
04622AAC	Coll Nt CI B 04/22/30	Aa2	J,A,J&O 22	52	02/22/19	67590QBG	Coll Nt CI C-RR 02/14/31	Baa3	F,M,A&N 14	40.25	02/14/19
05256LAC	Australia Pacific Lng Processing Pty Ltd	Baa2	Sep 30	0	02/10/19	67590QAG	Coll Nt CI D-RR 02/14/31	Ba3	F,M,A&N 14	37	02/14/19
05377RDJ	Sr Sec: Nt Ser 15250 4.85 09/30/30	Baa3	Monthly	48	02/13/19	67590QBE	Coll Nt CI B-RR 02/14/31	A2	F,M,A&N 14	36	02/14/19
05377RDK	Avis Budget Rental Car Funding (Aesop) LLC	A1	Monthly	57.6	02/13/19	75575MAA	Ready Capital Mgt Tr 2019-5	Aa3	Monthly	276.952	01/31/19
05377RDG	Coll Nt Ser 2019-1 3.45 03/20/23	Aaa	Monthly	494.4	02/13/19	75575MAJ	Pass-Thru Cif CI A 02/26/52	Aa3	Monthly	27.945	01/31/19
065405AA	Bank 2019-BNK16	Aaa	Monthly	22.471	02/21/19	75575MAG	Pass-Thru Cif CI A 02/26/52	Aa3	Monthly	0.001	01/31/19
065405AD	Pass-Thru Cif CI A-1 3.028 02/16/52	Aaa	Monthly	250	02/21/19	75575MAC	Pass-Thru Cif CI A 02/26/52	Aa3	Monthly	27.945	01/31/19
065405AB	Pass-Thru Cif CI A-3 3.741 02/16/52	Aaa	Monthly	50.985	02/21/19	81377DAA	Securitized Term Auto Receivables Tr 2019-1	Aaa	Monthly	220	02/27/19
065405AF	Pass-Thru Cif CI A-2 3.9329 02/16/52	Aa3	Monthly	103.029	02/21/19	81377DAB	Coll Nt CI A-2 2.862 05/25/21	Aaa	Monthly	220	02/27/19
065405AE	Pass-Thru Cif CI A-S 4.267 02/16/52	Aaa	Monthly	282.492	02/21/19	81377DAC	Coll Nt CI A-3 2.986 02/27/23	Aaa	Monthly	60	02/27/19
065405AC	Pass-Thru Cif CI A-4 4.0049 02/16/52	Aaa	Monthly	42.321	02/21/19	81377DAD	Coll Nt CI A-4 3.141 11/27/23	Aaa	Monthly	60	02/27/19
065405AJ	Pass-Thru Cif CI A-SB 3.898 02/16/52	Aaa	Monthly	0.001	02/21/19	78426RAD	SG Commercial Mgt Secs Tr 2019-787E	A3	Monthly	15.79	02/20/19
065405AJ	Pass-Thru Cif CI X-A 0.9699 02/16/52	Aaa	Monthly	0.001	02/21/19	78426RAE	Pass-Thru Cif CI C 4.509 02/15/41	Baa3	Monthly	26.7	02/20/19
05492EAA	BDS 2019-FL3 Ltd	Aaa	Monthly	273	02/08/19	78426RAB	Pass-Thru Cif CI D 4.509 02/15/41	Aa1	Monthly	0.001	02/20/19
12482HAA	Coll Nt CI A 12/17/35	Aaa	Monthly	466.26	02/08/19	78426RAC	Pass-Thru Cif CI X 3.0349 02/15/41	Aa3	Monthly	10.07	02/20/19
12482HAL	Camb Commercial Mgt Tr 2019-LIFE	Aaa	Monthly	106.78	02/08/19	78426RAA	Pass-Thru Cif CI B 4.415 02/15/41	Aaa	Monthly	51.75	02/20/19
12482HAJ	Pass-Thru Cif CI D 12/15/37	A3	Monthly	91.96	02/08/19	83610FAA	Pass-Thru Cif CI A 4.163 02/15/41	Ba3	J,A,J&O 20	23.5	02/21/19
12482HAG	Pass-Thru Cif CI C 12/15/37	Aa3	Monthly	100.035	02/08/19	83611KAC	Coll Nt CI E 01/20/32	Aa2	J,A,J&O 20	55	02/21/19
12482HAE	Pass-Thru Cif CI X-NCP 12/15/37	Baa2	Monthly	0.001	02/08/19	83611KAE	Coll Nt CI B-1 01/20/32	Aa2	J,A,J&O 20	20	02/21/19
12482HAC	Pass-Thru Cif CI X-CP 12/15/37	Baa2	Monthly	0.001	02/08/19	83611KAG	Coll Nt CI B-2 4.58 01/20/32	Aa2	J,A,J&O 20	27.75	02/21/19
14312JAW	Carlyle Global Market Strategies CLO 2015-5 Ltd	Baa3	J,A,J&O 20	30.2	02/27/19	83611KAA	Coll Nt CI C 01/20/32	Baa3	J,A,J&O 20	28.75	02/21/19
14311QAN	Coll Nt CI D-R 01/20/32	Ba3	J,A,J&O 20	29.7	02/27/19	83611KAA	Coll Nt CI A 01/20/32	Aaa	J,A,J&O 20	305	02/21/19
14312JAU	Coll Nt CI B-R 01/20/32	A2	J,A,J&O 20	63	02/27/19	88033L3M	Tender Opt Bd Tr Rcpts / Cifs Var Sts	Aa3	Monthly	22.4	06/25/15
14312JAS	Coll Nt CI A-2-R 01/20/32	Aa2	J,A,J&O 20	24.7	02/27/19	88034N3J	Pass-Thru Cif Ser 2015-XF1 05/01/32	Aa3	M&N O1	7.625	02/14/19
14312JAJ	Coll Nt CI A-1-R 01/20/32	Aaa	J,A,J&O 20	310	02/27/19	88034N3K	Pass-Thru Cif Ser 2015, CI XF1023D 5 05/01/33	Aa3	J&J O1	40	02/07/19
14987UAA	CBAM 2019-9 Ltd	Ba3	F,M,A&N 12	36.3	02/12/19	88034N3M	Pass-Thru Cif Ser 2015, CI XF1017 12 01/01/35	Aa3	Monthly	30	06/25/15
14987VAA	Coll Nt CI A 02/12/30	Aaa	F,M,A&N 12	384	02/12/19	88033L7E	Pass-Thru Cif Ser 2015-XF1 01/01/35	Aa3	J&J O1	10.175	02/14/19
14987VAJ	Coll Nt CI D 02/12/30	Ba3	F,M,A&N 12	37.5	02/12/19	88034N3N	Pass-Thru Cif Ser 2015, CI XF1023A 5.25 01/01/40	Aa3	J&D 15	12.385	09/03/15
14987VAG	Coll Nt CI C 02/12/30	A2	F,M,A&N 12	27.3	02/12/19	88034N3P	Pass-Thru Cif Ser 2015, CI XF1048A 5.25 06/15/40	Aa3	J&D 15	7.4	02/14/19
14987VAE	Coll Nt CI B-2 02/12/30	Aa2	F,M,A&N 12	29.7	02/12/19	88034N4C	Pass-Thru Cif Ser 2015, CI XF1048A 5.25 06/15/40	Aa3	J&D 15	9.125	02/14/19
14987VAC	Coll Nt CI B-1 02/12/30	Aa2	F,M,A&N 12	36.3	02/12/19	88034N4D	Pass-Thru Cif Ser 2015, CI XF1048B 5.25 06/15/40	Aa3	J&J O1	3.455	02/14/19
12596JAB	CNH Equipment Tr 2019-A	Aaa	Monthly	252	02/06/19	88034N3Q	Pass-Thru Cif Ser 2015, CI XF1023C 5.25 01/01/45	Aa3	J&J O1	20.96	02/14/19
12596JAC	Coll Nt CI A-2 2.96 05/16/22	Aaa	Monthly	252	02/06/19	88034N3R	Pass-Thru Cif Ser 2015, CI XF1024 5.25 01/01/45	Aa3	J&J O1	15.745	02/14/19
12596JAD	Coll Nt CI A-3 3.0099 04/15/24	Aaa	Monthly	75.35	02/06/19	88034N3S	Pass-Thru Cif Ser 2015, CI XF1025 5.25 01/01/45	Aa3	J&J O1	15.72	07/02/15
12596JAE	Coll Nt CI A-4 3.22 01/15/26	Aa2	Monthly	17.69	02/06/19	88033L4U	Pass-Thru Cif Ser 2015-XF1 01/01/45	Aa3	J&J O1	17.72	07/02/15
22535AAA	Credit Acceptance Auto Loan Tr 2019-1	Aaa	Monthly	247.2	02/21/19	88033L5A	Pass-Thru Cif Ser 2015-XF1 01/01/45	Aa3	J&J O1	11.805	07/02/15
22535AAC	Coll Nt CI A 3.33 02/15/28	Aa2	Monthly	83.2	02/21/19	88033L9U	Pass-Thru Cif Ser 2015-XF1 01/01/45	Aa3	J&J O1	10	02/14/19
22535AAE	Coll Nt CI B 3.75 04/17/28	A2	Monthly	72.1	02/21/19	88034N3P	Pass-Thru Cif Ser 2015, CI XF1023B 5.25 01/01/45	Aa3	F&A O1	85	02/14/19
240471NP	Dekalb Hsg Auth GA	Aaa	Monthly	21.5	02/28/19	88034RBK	Pass-Thru Cif Ser 2016, CI 007 5.25 02/01/45	Aa2	J&J O1	20.505	02/14/19
254683CK	Discover Card Master Tr I	Aaa	Monthly	1250	02/01/19	88034N4E	Pass-Thru Cif Ser 2016, CI XF1054 5 07/01/46	Aa3	Monthly	24.805	06/25/15
34960YAO	Coll Nt CI A-1T-R 12/15/28	Aaa	M,J,S&D 15	190.8	02/14/19	88033L6A	Pass-Thru Cif Ser 2015-XF1 11/15/48	Aa3	M&N 15	20.33	02/14/19
34960YAP	Coll Nt CI A-1R-R 12/15/28	Aaa	M,J,S&D 15	100	02/14/19	88034N3K	Pass-Thru Cif Ser 2015, CI XF1015A 5 11/15/48	Aa3	M&N 15	12.75	02/14/19
36256UAB	GM Financial Automobile Leasing Tr 2019-1	Aaa	Monthly	334.14	02/21/19	88034N3L	Pass-Thru Cif Ser 2015, CI XF1015B 5 11/15/48	Aa3	J&D O1	10	02/07/19
36256UAC	Coll Nt CI A-2A 2.91 04/20/21	Aaa	Monthly	75	02/21/19	88034N7L	Pass-Thru Cif Ser 2018, CI 009F 4 12/01/48	A2	J&D 15	28.685	09/03/15
36256UAD	Coll Nt CI A-2B 04/20/21	Aaa	Monthly	357.82	02/21/19	88034MFB	Pass-Thru Cif Ser 2015-XF1 06/15/50	A2	J&D 15	1	02/14/19
36256UAF	Coll Nt CI A-3 2.98 12/20/21	Aa2	Monthly	57.97	02/21/19	88034N4B	Pass-Thru Cif Ser 2015, CI XF1046D 5 06/15/50	A2	J&D 15	4.075	02/14/19
36256UAG	Coll Nt CI B 3.37 12/20/22	A2	Monthly	53.97	02/21/19	88034N4A	Pass-Thru Cif Ser 2015, CI XF1046C 5 06/15/50	A2	J&D 15	1.05	02/14/19
36256UAG	Coll Nt CI C 3.56 12/20/22	Aaa	Monthly	92.18	02/21/19	88034N3Z	Pass-Thru Cif Ser 2015, CI XF1046B 5 06/15/50	A2	J&D 15	37.2	02/14/19
36256UAE	Coll Nt CI A-4 3.08 12/20/22	Baa2	Monthly	33.2	02/21/19	88034N3Y	Pass-Thru Cif Ser 2015, CI XF1046A 5.2 06/15/50	A2	M&S O1	0.1	02/21/19
36256UAH	Coll Nt CI D 3.95 05/22/23	Baa2	Monthly	27.5	02/21/19	880397AW	Tennergy Corp (The) Tr I	Aa2	M&S O1	0.59	02/21/19
38176EJ	Golub Capital Partners CLO 40(B) Ltd	Baa3	J,A,J&O 26	37.3	02/21/19	880397AX	Bds Ser 2019A 4 09/01/20	Aa2	M&S O1	0.11	02/21/19
38176EA	Coll Nt CI D 01/26/32	Aa2	J,A,J&O 26	38.1	02/21/19	880397AY	Bds Ser 2019A 4 03/01/21	Aa2	M&S O1	0.81	02/21/19
38176FA	Coll Nt CI B 01/26/32	Ba3	J,A,J&O 26	29.9	02/21/19	880397AZ	Bds Ser 2019A 4 09/01/22	Aa2	M&S O1	0.13	02/21/19
38176EA	Coll Nt CI E 01/26/32	A2	J,A,J&O 26	22.8	02/21/19	880397BA	Bds Ser 2019A 4 09/01/22	Aa2	M&S O1	0.83	02/21/19
38176EAG	Coll Nt CI C 01/26/32	A2	J,A,J&O 26	27.5	02/21/19	880397BB	Bds Ser 2019A 4 03/01/23	Aa2	M&S O1	0.15	02/21/19
38176EAA	Coll Nt CI A-1 01/26/32	Aaa	J,A,J&O 26	270.5	02/21/19	880397BC	Bds Ser 2019A 4 09/01/23	Aa2	M&S O1	0.85	02/21/19
421790AF	Hazine Mustesartigi Varlik Kiralama Anonim Sirketi	Ba3	F&A 21	2000	02/13/19	880397BD	Bds Ser 2019A 4 03/01/24	Aa2	M&S O1	0.17	02/21/19
42806DCD	Sukuk Certificates Ser 2 5.8 02/21/22	Aaa	Monthly	538.142	02/06/19	880397BE	Bds Ser 2019A 4 09/01/24	Aa2	F&A O1	541.25	02/21/19
448969AD	Hertz Vehicle Financing II LP	Aaa	Monthly	36.54	02/20/19	880397BG	Bds Ser 2019A 4 02/01/50	Aa2	Monthly	430	02/13/19
448969AE	Hyundai Auto Lease Securitization Tr 2019-A	Aaa	Monthly	255	02/20/19	89239AAA	Coll Nt CI A-1 2.7 05/15/20	Aaa	Monthly	393	02/13/19
448969AF	Coll Nt CI A-3 2.98 07/15/22	Aaa	Monthly	59.13	02/20/19	89239AAB	Coll Nt CI A-2				

Structured Finance Issues (Revised)

Table with columns: CUSIP, ISSUE, MOODY'S RATING, INTEREST DATES, AMT. ISS. MIL. \$, ISSUED. The table lists various structured finance issues, including mortgage-backed securities, commercial mortgage-backed securities, and other debt instruments, with their respective ratings and terms.

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STRUCTURED FINANCE ISSUES (REVISED)

CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED	CUSIP	ISSUE	MOODY'S RATING®	INTEREST DATES	AMT. ISS. MIL.\$	ISSUED
45660LWS	Indymac Indx Mtge Loan Tr 2005-AR18					759950DN	Pass-Thru Cif CI AF-6 4.824 11/25/34	A2	Monthly	50	09/29/04
45660LWT	Pass-Thru Cif 1-X 09/25/35	Ca	Monthly	0.001	09/07/05	759950DL	Pass-Thru Cif CI AF-4 4.893 11/25/34	Aaa	Monthly	35.93	09/29/04
	Pass-Thru Cif 2-X 09/25/35	Ca	Monthly	0.001	09/07/05	759950DM	Pass-Thru Cif CI AF-5 5.472 11/25/34	Baa1	Monthly	22.635	09/29/04
45660LUG	IndyMac MBS Inc					759950DP	Pass-Thru Cif CI M-1 5.157 11/25/34	B1	Monthly	19.2	09/29/04
45660LSB	Pass Thru Cif Ser 05AR16P, CI A-X 07/25/35	Caa1	Monthly	0.001	07/11/05		Resident Accedit Lns Inc				
45660NG9	Pass Thru Cif Ser 05-AR14, CI 2-X 08/25/35	Ca	Monthly	0.001	06/29/05	76118MB	Pass Thru Cif Ser 05-OS16, CI A-2 11/25/35	Caa3	Monthly	0.001	11/29/05
	Pass-Thru Var Rt Cif Ser 2004-AR2, CI A-X-2 0 05/25/34	B3	Monthly	0.001	06/04/04	76118MF	Pass Thru Cif Ser 05-OS16, CI A-6 5.75 11/25/35	Caa3	Monthly	0.001	11/29/05
46630JAE	JP Morgan						Residential Accredit Lns Inc Mtg Pass Thru Cif				
	Pass Thru Cif Ser LDP10 5.464 01/15/49	B1	Monthly	359.038	03/29/07	76118UN	PASS THRU CTF S Ser 2006-OS2, CI A-7 6 02/25/36	Caa3	Monthly	0.001	02/27/06
	JP Morgan Chase Coml Mtg Secs Corp						Residential Asset Mortgage Products Inc				
46625YNN	Pass Thru Cif Ser 05-LDP2, C/F 5.01 07/15/42	Ba1	Monthly	29.795	06/22/05	76098SPC	Pass-Thru Cif Ser 2002-RP2, CI A-1 0 10/25/32	Caa3	Monthly	102.4	10/31/02
46625YNN	Pass Thru Cif Ser 05-LDP2, CI G 5.0304 07/15/42	Caa2	Monthly	26.07	06/22/05		Residential Asset Securitization Trust				
46625YJP	Pass Thru Cif Ser 2005-CIBC11 CI X-1 08/12/37	Caa2	Monthly	0.001	03/29/05	76121HAC	Pass Thru Cifs Ser 06-APCB, CI A-3 09/25/36	Ca	Monthly	0.001	07/27/06
	JP Morgan Mtg Acquisition Tr						Riverview Mortgage Loan Trust				
46629TAM	Pass Thru Cif Ser 2006-CH1, CI M-7 07/25/36	Caa1	Monthly	7.498	11/14/06	769423AC	Interest only certificates Ser 2007-2, CI X 07/25/47	B2	Monthly	0.001	07/27/07
46629TAL	Pass Thru Cif Ser 2006-CH1, CI M-6 07/25/36	B1	Monthly	7.798	11/14/06		SAC01 Tr				
	JP Morgan Chase Comm Mtg Sec Tr 2013-LC11					78577RAA	Pass Thru Cif Ser 2006-9, CI A 08/25/36	Caa2	Monthly	351.08	08/30/06
46639YAX	Pass-Thru Cif CI D 04/17/46	Ba1	Monthly	52.64	05/14/13		Saxon Asset Secs Tr				
46639YAC	Pass-Thru Cif CI E 3.25 04/17/46	B1	Monthly	24.676	05/14/13	80556UAG	Pass Thru Cif Ser 2006-1, CI M-2 03/25/36	Caa3	Monthly	10.499	05/02/06
46639YAE	Pass-Thru Cif CI F 3.25 04/17/46	Caa1	Monthly	24.675	05/14/13		Saxon Asset Securities Trust				
	JP Morgan Chase Commercial Mortgage					80557BAD	Pass Thru Cif Ser 2007-3, CI A-2 09/25/37	B1	Monthly	64.75	08/03/07
46629MBE	Pass Thru Cif Ser LDP8, CI E 05/15/45	Caa1	Monthly	34.492	09/28/06	80557BAD	Pass Thru Cif Ser 2007-3, CI A-3 09/25/37	Caa1	Monthly	84.13	08/03/07
	JP Morgan Mtg Acquisition Tr 2007-CH3					80557BAE	Pass Thru Cif Ser 2007-3, CI A-4 09/25/37	Caa1	Monthly	27.578	08/03/07
46630XAE	Pass-Thru Cif CI A-4 11/25/35	Aa2	Monthly	67.8	05/15/07	80557BAE	Pass Thru Cif Ser 2007-3, CI A-5 09/25/37	Ba1	Monthly	569.917	08/03/07
46630XAB	Pass-Thru Cif CI A-1B 03/25/37	A1	Monthly	41.569	05/15/07		Sberbank				
46630XAF	Pass-Thru Cif CI A-5 03/25/37	A2	Monthly	69.67	05/15/07	78406JAB	Loan Participation Nt 6.125 02/07/22	Baa3	F&A 07	750	01/31/12
	JP Morgan Mtg Acquisition Corp 2005-OP2					78406JAC	Loan Participation Nt 5.125 10/29/22	Ba1	A&O 29	2000	10/18/12
46626LEQ	Pass-Thru Cif CI M-5 12/25/35	B1	Monthly	15.491	12/21/05		Sequoia Mtge Tr 2018-CH2				
46626LER	Pass-Thru Cif CI M-6 12/25/35	Ca	Monthly	14.039	12/21/05	81747ECL	Pass-Thru Cif CI B-4 4.6269 06/25/48	Baa2	Monthly	12.231	05/24/18
	JP Morgan Mtge Tr 2015-6					81747ECM	Pass-Thru Cif CI B-5 4.6269 06/25/48	Ba2	Monthly	6.766	05/24/18
46645GAR	Pass-Thru Cif CI A-X-2 0.5 10/25/45	Aaa	Monthly	0.001	10/30/15	81747ECK	Pass-Thru Cif CI B-3 4.6269 06/25/48	A2	Monthly	5.986	05/24/18
46645GBB	Pass-Thru Cif CI B-4 3.657 10/25/45	A3	Monthly	3.449	10/30/15		Sound Point CLO VIII Ltd				
46645GBA	Pass-Thru Cif CI B-3 3.657 10/25/45	Aa3	Monthly	4.138	10/30/15	83609EAS	Coll Nt CI D-R 04/15/27	Baa2	J,A,J&O 15	33	10/16/17
46645GAX	Pass-Thru Cif CI A-X-8 0.5 10/25/45	Aaa	Monthly	0.001	10/30/15	83609EAC	Coll Nt CI C-R 04/15/27	A1	J,A,J&O 15	33	10/16/17
46645GAC	Pass-Thru Cif CI A-X-1 0.157 10/25/45	Aaa	Monthly	0.001	10/30/15	83609EAF	Coll Nt CI B-R 04/15/27	Aaa	J,A,J&O 15	69	10/16/17
46645GAP	Pass-Thru Cif CI A-14 3 10/25/45	Aaa	Monthly	28.28	10/30/15		Southern Pac Secd Assets Corp				
46645GAN	Pass-Thru Cif CI A-13 3.5 10/25/45	Aaa	Monthly	0.001	10/30/15	843590DK	Mtg Pass Thru Cif Ser 2, CI A-8 6.37 07/25/29	A3	Monthly	16.4	06/25/98
	JP Morgan Mtge Tr 2016-4					843590DJ	Mtg Pass Thru Cif Ser 2, CI A-7 6.74 07/25/29	Baa1	Monthly	12.035	06/25/98
46647JBC	Pass-Thru Cif CI B-4 3.914 10/25/46	Baa2	Monthly	2.414	11/30/16	843590DC	Pass-Thru Cif Ser 2, CI A-1 0 06/25/28	Aa3	Monthly	324	06/29/98
46647JBB	Pass-Thru Cif CI B-3 3.914 10/25/46	A2	Monthly	4.667	11/30/16		Steel Capital SA				
46647JAZ	Pass-Thru Cif CI B-1 3.914 10/25/46	Aa1	Monthly	4.506	11/30/16	85805RAB	Loan Participation Nt 5.9 10/17/22	Baa2	A&O 17	750	10/04/12
	JP Morgan Mtge Tr 2017-1						Steel Funding Ltd				
46648CAU	Pass-Thru Cif CI A-X-1 0.0759 01/25/47	Aaa	Monthly	0.001	02/28/17	85812PAA	Loan Participation Nt 4.95 09/26/19	Baa2	M&S 26	145.738	09/24/12
	JP Morgan Mtge Tr 2017-3						Stillwater Mining Co				
46647SBE	Pass-Thru Cif CI 1-AX-1 0.4849 08/26/47	Aaa	Monthly	0.001	08/30/17	86074QAM	Gld Global Nt 6.125 06/27/22	Ba3	J&D 27	500	06/20/17
46647SBG	Pass-Thru Cif CI 1-AX-2 0.5 08/26/47	Aaa	Monthly	0.001	08/30/17	86074QAN	Gld Global Nt 7.125 06/27/25	Ba3	J&D 27	550	06/20/17
46647SCJ	Pass-Thru Cif CI 2-AX-1 0.508 08/26/47	Aaa	Monthly	0.001	08/30/17		Structured Asset Mtg Inv II Tr				
	Jmbb Commercial Mtge Secs Tr 2015-C3					86360KBM	PASS THRU CTF S Ser 06-AR3, CI III-X 04/25/36	Ca	Monthly	0.001	04/28/06
46590JAY	Pass-Thru Cif CI X-A 1.687 11/17/48	Aaa	Monthly	0.001	10/29/15		Structured Asset Sec Corp				
	JP Morgan Chase Comm Mtge Secs 2010-C1					86362QAB	Pass Thru Cif Ser 07-GEL1, CI A2 01/25/37	B1	Monthly	38.819	02/09/07
46634NAN	Pass-Thru Cif CI X-B 06/15/43	Ca	---	0.001	06/24/10		Structured Asset Secs Corp				
	Lehman Mtg Tr					86359BX2	Pass Thru Cif Ser 05-GEL1, CI M2 12/25/34	Aa2	Monthly	8.047	01/28/05
52520CAC	Pass-Thru Cif Ser 2006-3, CI 3-A3 07/25/36	Ca	Monthly	0.001	06/30/06	86359DAX	Pass Thru Cif Ser 05-GEL2, CI M1 04/25/35	Aaa	Monthly	6.692	04/29/05
52520TAT	Pass-Thru Cif Ser 2006-5, CI 2-A2 09/25/36	Ca	Monthly	0.001	08/30/06	86359DJD	Pass Thru Cif Ser 05-GEL3, CI M4 06/25/35	Aa2	Monthly	7.154	06/30/05
	Lehman Mtge Tr 2006-9					863576EH	Pass Thru Cif Ser 2006GEL1, CI M2 11/25/35	A2	Monthly	13.035	01/31/06
52521HBG	Pass-Thru Cif CI 2-A3 01/25/37	Ca	Monthly	0.001	12/29/06	86363MAC	Pass Thru Cif Ser 07-GEL2 05/25/37	B1	Monthly	45.486	05/07/07
52521HBR	Pass-Thru Cif CI 2-A12 01/25/37	Ca	Monthly	0.001	12/29/06		Structured Asset Secs Corp Tr 2004-GEL3				
52521HBF	Pass-Thru Cif CI 2-A2 01/25/37	Ca	Monthly	0.001	12/29/06	80382UAR	Pass-Thru Cif CI A 08/25/34	Aaa	Monthly	109.631	10/08/04
	Lehman Structured Securities Corp						Structured Asset Securities Corp				
52518RCE	Interest Only Cft Ser 2005-1, CI O 1.22 09/26/45	Caa3	Monthly	0.001	07/06/05	80382UAM	Pass-Thru Cif Ser 04-GEL2, CI M3 5.5 05/25/34	B1	Monthly	6.745	06/30/04
	Lehman XS Tr					80382UAL	Pass-Thru Cif Ser 04-GEL2, CI M2 0 05/25/34	A3	Monthly	8.875	06/30/04
52524YAE	Pass Thru Cifs Ser 2007-12N, CI 1-AX 07/25/47	Ca	Monthly	0.001	06/29/07	86737NAA	Gld Sr Global Nt 8.75 04/01/22	Caa3	A&O 01	425.04	03/26/14
52524SAT	Pass-Thru Cifs Ser 2007-3 03/25/37	Ca	Monthly	0.001	02/28/07		Sungard Availability Svcs Capital Inc				
52524SAW	Pass-Thru Cifs 03/25/37	Ca	Monthly	0.001	02/28/07		Tender Opt Bd Tr Rpts / Cifs Var Sts				
	Lstar Commercial Mtge Tr 2014-2					88033YRB	Pass-Thru Cif Ser 2017-XF2 5 07/01/37	Aa1	J,A,J&O 01	11	08/29/17
50218LJA	Pass-Thru Cif CI B 4.205 01/22/41	Aaa	Monthly	24.714	05/15/14	88033YRA	Pass-Thru Cif Ser 2017-XF2 07/01/37	Aa1	J,A,J&O 01	2.75	08/29/17
50218LAL	Pass-Thru Cif CI C 5.319 01/22/41	Aa3	Monthly	18.448	05/15/14	88033UJ2	Pass-Thru Cif Ser 2017-YX1 02/15/39	Aa3	F&A 15	10.665	05/11/17
	Merrill Lynch Mtg Tr					88033YNE	Pass-Thru Cif Ser 2017-XF2 5 07/01/40	Aa1	J,A,J&O 01	9.295	08/29/17
59022HHA	Pass Thru Cif Ser 2005MKB2, CI XC 09/12/42	Ca	Monthly	0.001	03/29/05	88033YNC	Pass-Thru Cif Ser 2017-XF2 07/01/40	Aa1	J,A,J&O 01	2.325	08/29/17
	Mmc Fin Ltd					88034MCK	Pass-Thru Cif Ser 2018-XLO 07/01/40	Aa1	J&J 01	2.775	03/08/18
55314WAA	Loan Participation Nt 5.55 10/28/20	Baa2	A&O 28	1000	10/18/13	88034MCL	Pass-Thru Cif Ser 2018-XLO 5 07/01/40	Aa1	J&J 01	11.095	03/08/18
	Morgan Stanley ABS Capital I Inc Trust					88033YSG	Pass-Thru Cif Ser 2017-XF2 4 08/15/42	Aa1	F&A 15	5	09/07/17
61746RDF	Pass-Thru Cif Ser 2003-HE2, CI B-3 08/25/33	Caa3	Monthly	9.362	08/26/03	88033YSF	Pass-Thru Cif Ser 2017-XF2 08/15/42	Aa1	F&A 15	1.25	09/07/17
	Morgan Stanley Bank of America Merrill Lynch Tr					88033YVR	Pass-Thru Cif Ser 2017-XF2 4 08/15/42	Aa1	F&A 15	2.33	09/28/17
61690VAA	Pass-Thru Cif CI X-B 0.447 10/16/48	Aa2	Monthly	0.001	11/12/15	88033YSE	Pass-Thru Cif Ser 2017-XF2 08/15/42	Aa1	F&A 15	3.75	09/07/17
	Morgan Stanley Cap I Tr					88033YND	Pass-Thru Cif Ser 2017-XF2 01/01/45	Aa1	J,A,J&O 01	27.82	08/29/17
617451FR	Pass Thru Cif Ser 06-HQ8, CID 03/04/44	Caa1	Monthly	34.14	03/28/06	88033YNB	Pass-Thru Cif Ser 2017-XF2 01/01/45	Aa1	J,A,J&O 01	4.2	08/29/17
	Morgan Stanley Dean Witter Capital I Trust					88033YNF	Pass-Thru Cif Ser 2017-XF2 5 01/01/45	Aa1	J,A,J&O 01	16.8	08/29/17
61746WA8	Mtg Pass Thru Cif Ser 2003-NC2, CI M-2 0 02/25/33	Ba3	Monthly	56.84	02/26/03	88034MBW	Pass-Thru Cif Ser 2018-XLO 07/01/46	Aa1	J&J 01	13.26	03/08/18
61746WA9	Mtg Pass Thru Cif Ser 2003-NC2, CI M-3 0 02/25/33	B3	Monthly	18.95	02/26/03	88034MBX	Pass-Thru Cif Ser 2018-XLO 07/01/46	Aa1	J&J 01	1.65	03/08/18
61746WVY	Pass-Thru Cif Ser 2003-NC1, CI M-2 0 11/25/32	Caa2	Monthly	51.64	01/28/03	88034MBY	Pass-Thru Cif Ser 2018-XLO 5 07/01/46	Aa1	J&J 01	6.59	03/08/18
	Morgan Stanley Mtg Ln Tr					88034MBR	Pass-Thru Cif Ser 2018-XLO 11/01/47	Aa1	M&N 01	13.47	03/08/18
61748HUJ	PASS THRU CTF S Ser 2006-1AR, CI 1-A-X										

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92925CDE	WaMu Mtg Pass Thru Cifs Pass Thru Cif Ser 2006-AR3, CI X 02/25/46	Caa2	Monthly	0.001	02/23/06	94985NZS	Wells Fargo Stage Trs Var Sts Muni 2nd Mkt Derivatives Ser 2011-69C 06/01/41.....	Aa3	J&D 01	8	06/09/11
92925DAH	Pass Thru Cif Ser 06-AR17, CI 2X-PPP 12/25/46	Caa2	Monthly	0.001	11/21/06		Winwater Mtge Loan Tr 2015-3				
92922FS6	WaMu Mtge Pass-Through Cifs Series 200 Pass-Thru Cif CI X 07/25/45	B3	Monthly	0.001	07/15/05	97651JBE	Pass-Thru Cif CI B-4 3.91 03/27/45	A2	Monthly	2.589	03/26/15
93934FOT	Washington Mut Mtg Secs Corp Pass Thru Cif CI X-2 05/25/46	C	Monthly	0.001	04/26/06		Winwater Mtge Loan Tr 2016-1				
						97655JCD	Pass-Thru Cif CI B-3 3.891 01/22/46	Aa2	Jan 22	7.547	02/11/16
						97655JCE	Pass-Thru Cif CI B-4 3.891 01/22/46	A1	Jan 22	5.099	02/11/16

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verify the current rating of any security or issuer in which you are interested. For standard abbreviations and symbols, see page 6.

Commercial Paper Ratings (New)

ISSUE	RATING	ISSUE	RATING	ISSUE	RATING
Citigroup Global Markets Inc	P-1	(U.S. CP)		Vilogia	P-1
(U.S. CP)		Noble Energy Inc	P-3	(U.S. CP)	
Dxc Capital Funding Ltd	P-2	(U.S. CP)			

* This company is not an issuer of commercial paper.

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Commercial Paper Ratings (Revised)

ISSUE	RATING	ISSUE	RATING	ISSUE	RATING
Gazprom ECP SA	P-2	Rio Tinto America Inc	P-1	Rio Tinto Fin Ltd	P-1
(U.S. CP)		(U.S. CP)		(U.S. CP)	
GTD Ojsc Gazprom		GTD Rio Tinto Plc		GTD Rio Tinto Ltd	
Rio Tinto (Commercial Paper) Ltd	P-1	Rio Tinto Fin Canada Inc	P-1	Rio Tinto Fin PLC	P-1
(U.S. CP)		(U.S. CP)		(U.S. CP)	
Rio Tinto (Commercial Paper) plc	P-1	GTD Rio Tinto PLC		GTD Rio Tinto PLC	
(U.S. CP)					
GTD Rio Tinto Ltd					

* This company is not an issuer of commercial paper.

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Medium-Term-Notes (New)

Moody's® assigns ratings to individual long-term debt securities issued from medium-term note (MTN) programs, in addition to indicating ratings to (MTN) programs themselves. Notes issued under MTN programs with such indicated ratings are rated at issuance at the rating applicable to all *pari passu* notes issued under the same program, at the program's relevant indicated rating, provided such notes do not exhibit any of the characteristics listed below. For notes with any of the following characteristics, the rating of the individual note may differ from the indicated rating of the program:

- 1) Notes containing features which link the cash flow and/or market value to the credit performance of any third party or parties.
- 2) Notes allowing for negative coupons, or negative principal.
- 3) Notes containing any provision which could obligate the investor to make any additional payments.

Market participants must determine whether any particular note is rated, and if so, at what rating level. Moody's® encourages market participants to contact Moody's® Ratings Desks directly if they have questions regarding ratings for specific notes issued under a medium-term note program.

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(MIL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
3M Co	A1	02/12/2019	800	02/12/2019	3.38% 03/01/2029 (USD)
	A1	02/12/2019	450	02/12/2019	2.75% 03/01/2022 (USD)
African Dev Bank	Aaa	02/14/2019	80000	02/12/2019	Dual Curr Flt Rt Euro 02/12/2020 (IDR)
	Aaa	02/14/2019	20	02/15/2019	Dual Curr Flt Rt Euro 02/15/2022 (BRL)
Akcb Fin Ltd	A3	02/25/2019	50	02/19/2019	Gtd Flt Rt Euro 02/26/2021 (USD)
Aktia Bank PLC	A1	02/25/2019	30	02/27/2019	0.50% Euro 02/27/2023 (EUR)
Alberta Province of	Aa1	02/06/2019	250	01/29/2019	1.50% Euro 12/15/2022 (GBP)
	Aa1	02/15/2019	2500	02/12/2019	1.40% Euro 02/20/2029 (SEK)
American Honda Fin Corp	A2	02/25/2019	1100	02/21/2019	0.35% Global 08/26/2022 (EUR)
ANZ New Zealand (Int'L) Ltd	A1	02/13/2019	50	02/20/2019	3.78% Gtd Euro 02/20/2029 (USD)
ASB Bank Ltd	A1	02/19/2019	500	02/22/2019	Flt Rt New Zealand 02/22/2022 (NZD)
ASB Fin Ltd	A1	02/06/2019	50	02/01/2019	3.83% Gtd Euro 02/01/2029 (USD)
Asian Dev Bank	Aaa	02/13/2019	500	02/19/2019	8.00% Euro 02/19/2026 (ZAR)
	Aaa	02/15/2019	5220.4	02/20/2019	5.25% Dual Curr Euro 03/09/2023 (PHP)
	Aaa	02/19/2019	350	02/25/2019	7.18% Euro 02/26/2020 (ZAR)
	Aaa	02/27/2019	200	03/05/2019	8.15% Euro 03/05/2024 (ZAR)
Australia and New Zealand Banking Group Ltd	Aa3	02/04/2019	50	02/05/2019	Flt Rt Euro 02/05/2024 (USD)
	Aa3	02/07/2019	2200	02/08/2019	Flt Rt Australian 02/08/2024 (AUD)
	Aa3	02/07/2019	400	02/08/2019	3.10% Australian 02/08/2024 (AUD)
	Aa3	02/07/2019	1500	02/08/2019	Flt Rt Australian 02/08/2022 (AUD)
	Aa3	02/22/2019	200	01/31/2019	Flt Rt Euro 12/17/2021 (GBP)
	Aa3	02/27/2019	30	02/28/2019	1.86% Euro 02/28/2044 (EUR)
Autoroutes Du Sud de LA France (Asf)	A3	02/18/2019	1000	02/15/2019	1.38% Euro 02/21/2031 (EUR)
Banco Bilbao Vizcaya Argentaria SA	Baa2	02/22/2019	1000	02/28/2019	1.13% Euro 02/28/2024 (EUR)
Banco Del Estado de Chile	A1	02/06/2019	44	01/15/2019	1.17% Euro 01/28/2025 (EUR)
Banco Santander SA (Spain)	A2	02/01/2019	25	01/31/2019	1.17% Euro 02/11/2026 (EUR)
	A2	02/07/2019	35	02/01/2019	2.09% Euro 02/08/2034 (EUR)
	A2	02/12/2019	128	02/08/2019	4.62% Euro 02/15/2023 (RON)
	A2	02/21/2019	25	02/19/2019	2.28% Euro 02/28/2039 (EUR)
Bank of America Corp	A3	02/05/2019	3000	02/04/2019	3.97% Fixed/Flt Rt 02/07/2030 (USD)
	A3	02/12/2019	23.5	01/22/2019	Zero Cpn Euro 01/29/2049 (AUD)
	A3	02/12/2019	8	01/18/2019	1.96% Euro 01/25/2031 (EUR)
	A3	02/14/2019	5	02/04/2019	02/06/2039 (USD)
	A3	02/14/2019	29.613	02/04/2019	Flt Rt 02/07/2059 (USD)
	A3	02/18/2019	25	01/22/2019	Zero Cpn Euro 01/30/2049 (EUR)
	A3	02/18/2019	20	01/24/2019	Zero Cpn Euro 01/31/2049 (EUR)
	A3	02/25/2019	2	02/21/2019	4.30% Step Up 02/21/2031 (USD)
	A3	02/26/2019	45000	10/10/2018	Dual Curr Zero Cpn Euro 10/19/2038 (KRW)
	A3	02/26/2019	10	02/08/2019	Zero Cpn Euro 02/15/2049 (EUR)
	A3	02/26/2019	20000	01/24/2019	Dual Curr Zero Cpn Euro 01/31/2039 (KRW)
Bank of England	Aa2	02/07/2019	2000	02/07/2019	Global (USD)
Bank of Montreal	A2	02/01/2019	1750	01/31/2019	3.30% 02/05/2024 (USD)
Bank of New Zealand	A1	02/14/2019	750	02/20/2019	3.50% Global 02/20/2024 (USD)
Banque Federative Du Credit Mutuel	Aa3	02/01/2019	115	02/04/2019	1.62% Euro 02/04/2031 (EUR)
	Aa3	02/06/2019	200	02/07/2019	Flt Rt Euro 02/07/2021 (GBP)
	Aa3	02/11/2019	100	02/12/2019	0.40% Euro 02/12/2024 (CHF)
Barclays Bank PLC	A2	02/06/2019	0	02/22/2019	3.10% 02/26/2021 (USD)
	A2	02/14/2019	0	02/14/2019	3.90% Step Up 02/19/2029 (USD)
	A2	02/20/2019	200	02/19/2019	Euro 02/26/2020 (EUR)
	A2	02/20/2019	140	02/19/2019	Flt Rt Global 02/21/2020 (USD)
	A2	02/20/2019	0.25	02/08/2019	Indx Linked 02/10/2021 (USD)
	A2	02/20/2019	1.77	02/08/2019	Indx Linked 02/10/2021 (USD)
Bayerische Landesbank	Baa2	02/04/2019	20	03/20/2019	2.00% Sub Euro 03/20/2029 (EUR)
	A2	02/04/2019	10	02/06/2019	1.25% German 02/06/2029 (EUR)
	A2	02/12/2019	25	03/29/2019	0.01% Euro 03/29/2021 (EUR)
	A2	02/19/2019	150	02/22/2019	Flt Rt German 02/22/2024 (EUR)
	A2	02/21/2019	20	02/20/2019	1.24% Euro 02/20/2029 (EUR)
Berlin Hyp AG	Aa2	02/01/2019	500	02/05/2019	1.00% German 02/05/2026 (EUR)
BMW Fin NV	A1	02/05/2019	1500	02/06/2019	1.50% Gtd Euro 02/06/2029 (EUR)
	A1	02/05/2019	1500	02/06/2019	0.63% Gtd Euro 10/06/2023 (EUR)
BNG Bank NV	Aaa	02/06/2019	29.7	01/29/2019	0.50% Step Up Euro 01/29/2029 (EUR)
	Aaa	02/13/2019	150	02/06/2019	Flt Rt Euro 02/06/2021 (USD)
	Aaa	02/13/2019	40	01/31/2019	2.95% Australian 07/31/2029 (AUD)
	Aaa	02/25/2019	1500	02/27/2019	2.63% Global 02/27/2024 (USD)
BNP Paribas	Aa3	02/04/2019	187	02/05/2019	0.10% Euro 02/05/2021 (EUR)
	Aa3	02/04/2019	231	02/05/2019	0.15% Euro 05/05/2021 (EUR)
	Aa3	02/06/2019	240	02/08/2019	0.35% Euro 11/08/2021 (EUR)
	Aa3	02/06/2019	240	02/08/2019	0.40% Euro 02/08/2022 (EUR)
	Aa3	02/08/2019	87	02/11/2019	0.30% Euro 08/11/2021 (EUR)
	Aa3	02/08/2019	182	02/11/2019	Euro 05/11/2020 (EUR)
	Aa3	02/08/2019	225	02/11/2019	0.41% Euro 02/11/2022 (EUR)
	Baa1	02/11/2019	50	02/11/2019	4.00% Euro 02/11/2029 (PLN)
	Aa3	02/13/2019	160	02/14/2019	0.41% Euro 02/14/2022 (EUR)
	Aa3	02/13/2019	180	02/12/2019	0.09% Euro 11/12/2020 (EUR)
	Aa3	02/13/2019	110	02/12/2019	0.19% Euro 02/12/2021 (EUR)
	Aa3	02/13/2019	240	02/12/2019	0.29% Euro 08/12/2021 (EUR)
	Aa3	02/13/2019	180	02/12/2019	Euro 08/12/2020 (EUR)
	Baa1	02/15/2019	1000	02/19/2019	0.90% Euro 02/19/2024 (JPY)
	Aa3	02/15/2019	150	02/15/2019	0.41% Euro 02/15/2022 (EUR)
	Baa1	02/27/2019	100	02/28/2019	3.60% Euro 02/28/2024 (AUD)
	Baa1	02/27/2019	375	02/28/2019	Flt Rt Euro 02/28/2024 (AUD)
	Baa1	02/27/2019	750	02/28/2019	1.13% Euro 08/28/2024 (EUR)
Bofa Fin LLC	A3	02/05/2019	1.132	01/30/2019	Gtd Indx Linked 02/04/2021 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
BPCE	A1	02/01/2019	15	01/11/2019	Flt Rt Euro 01/11/2024 (USD)
	A1	02/06/2019	130	02/08/2019	0.50% Euro 11/08/2023 (CHF)
	A1	02/07/2019	20	01/29/2019	0.78% Euro 01/29/2024 (EUR)
BPIFrance Finment	Aa2	02/07/2019	1500	02/11/2019	0.13% Gtd Euro 11/25/2023 (EUR)
Caisse des Depots et Consignations	Aa2	02/05/2019	15	02/07/2019	1.82% Euro 02/07/2049 (EUR)
	Aa2	02/15/2019	10	02/18/2019	0.02% Euro 08/18/2023 (EUR)
	Aa2	02/19/2019	10	02/20/2019	0.73% Euro 02/20/2029 (EUR)
	Aa2	02/21/2019	10	02/22/2019	0.03% Euro 08/22/2023 (EUR)
	Aa2	02/26/2019	100	02/27/2019	1.48% Euro 02/27/2039 (EUR)
	Aa2	02/27/2019	10	02/28/2019	0.01% Euro 02/28/2023 (EUR)
Canadian Imperial Bank of Commerce Australia Branch	Aa2	02/12/2019	675	02/11/2019	Flt Rt Australian 02/24/2020 (AUD)
Caterpillar Financial Svcs Corp	A3	02/21/2019	2,594	02/25/2019	2.65% 02/15/2021 (USD)
	A3	02/21/2019	0,355	02/25/2019	2.90% 02/15/2024 (USD)
	A3	02/26/2019	0	03/04/2019	2.70% 03/15/2022 (USD)
CBOFin Ltd	A3	02/11/2019	36	02/06/2019	Gtd Flt Rt Euro 02/21/2024 (USD)
Central Nippon Expressway Co Ltd	A1	02/26/2019	100	03/12/2019	0.01% Euro 03/12/2021 (EUR)
China Cinda Fin (2017) I Ltd	Baa1	02/15/2019	600	02/21/2019	4.75% Gtd Euro 02/21/2029 (USD)
	Baa1	02/15/2019	200	02/21/2019	3.75% Gtd Euro 02/21/2022 (USD)
	Baa1	02/15/2019	200	02/21/2019	4.00% Gtd Euro 02/21/2024 (USD)
China Citic Bank Int'l Ltd	Baa3	02/14/2019	500	02/28/2019	4.63% Euro 02/28/2029 (USD)
China Resources Land Ltd	Baa1	02/13/2019	300	02/26/2019	3.75% Euro 08/26/2024 (USD)
	Baa1	02/13/2019	500	02/26/2019	4.13% Euro 02/26/2029 (USD)
CMT MTN Pte Ltd	A2	02/11/2019	100	02/11/2019	3.15% Singapore 02/11/2026 (SGD)
Commerzbank AG	A1	02/18/2019	50	12/20/2018	2.50% Step Up Euro 12/20/2023 (USD)
Commonwealth Bank of Australia	Aa3	02/14/2019	350	02/20/2019	2.75% Euro 02/20/2024 (HKD)
	Aa3	02/22/2019	143	02/20/2019	2.83% Euro 02/20/2024 (HKD)
	Aa3	02/07/2019	10	02/07/2019	1.62% Euro 02/07/2039 (EUR)
Communaute Francaise de Belgique	Aa1	02/14/2019	1000	01/30/2019	0.63% Euro 01/30/2029 (EUR)
Council of Europe Dev Bank	Baa2	02/06/2019	450	01/31/2019	4.51% Euro 02/12/2024 (HKD)
CPI Property Group	Baa2	02/27/2019	1500	02/25/2019	1.75% Euro 03/05/2029 (EUR)
Credit Agricole SA London Branch	A1	02/11/2019	1,212	01/31/2019	Indx Linked 02/03/2022 (USD)
Credit Suisse AG (London) Branch	A1	02/21/2019	1.3	02/15/2019	Indx Linked 02/20/2026 (USD)
Credit Union Australia Ltd	Baa1	02/26/2019	200	03/04/2019	Flt Rt Australian 03/04/2022 (AUD)
Cyprus Gov't of	Ba2	02/25/2019	1000	02/19/2019	2.75% Euro 02/26/2034 (EUR)
	Ba2	02/25/2019	1500	09/18/2018	2.38% Euro 09/25/2028 (EUR)
Daimler AG	A2	02/27/2019	750	02/27/2019	2.00% Euro 02/27/2031 (EUR)
Daimler Int'l Fin BV	A2	02/27/2019	1500	02/27/2019	0.63% Gtd Euro 02/27/2023 (EUR)
	A2	02/27/2019	1000	02/27/2019	1.38% Gtd Euro 06/26/2026 (EUR)
Danske Bank A/S	Baa2	02/26/2019	1250	02/22/2019	1.38% Euro 05/24/2022 (EUR)
Dekabank Deutsche Girozentrale	Aa2	02/14/2019	230	02/13/2019	Flt Rt Euro 02/19/2020 (USD)
Deutsche Bahn Fin GMBH	Aa1	02/14/2019	300	02/13/2019	1.88% Gtd Euro 02/13/2026 (GBP)
Deutsche Bank AG	Baa3	02/12/2019	750	02/05/2019	2.63% Euro 02/12/2026 (EUR)
	Baa3	02/12/2019	500	02/05/2019	3.88% Euro 02/12/2024 (GBP)
	Baa3	02/12/2019	1500	02/05/2019	1.63% Euro 02/12/2021 (EUR)
	Baa3	02/12/2019	750	02/05/2019	1.88% Euro 02/14/2022 (EUR)
	Baa3	02/21/2019	2	02/01/2019	2.58% Euro 02/01/2029 (EUR)
Deutsche Bank AG New York Branch	Baa3	02/12/2019	1250	02/11/2019	5.00% 02/14/2022 (USD)
Deutsche Telekom AG	Baa1	02/06/2019	400	02/06/2019	3.13% Euro 02/06/2034 (GBP)
DNB Bank Asa	Aa2	02/25/2019	595	02/12/2019	2.85% Euro 02/19/2024 (HKD)
DZ Bank AG Deutsche Zentral-Genossenschaftsbank	Aa1	02/20/2019	15	03/20/2019	2.25% Euro 04/20/2020 (USD)
	Aa1	02/20/2019	25	03/20/2019	0.13% Euro 10/31/2024 (EUR)
	Aa1	02/20/2019	25	03/20/2019	0.35% Euro 10/27/2026 (EUR)
EFSS (European Financial Stability Facility)	Aa1	02/18/2019	1500	02/19/2019	1.70% Gtd Euro 02/13/2043 (EUR)
	Aa1	02/18/2019	3000	02/19/2019	Gtd Euro 04/19/2024 (EUR)
Emirates Nbd Pjsc	A3	02/04/2019	150	01/29/2019	4.60% Euro 01/29/2024 (CNY)
	A3	02/04/2019	150	01/29/2019	4.60% Euro 01/29/2024 (CNY)
	A3	02/18/2019	70	02/20/2019	4.48% Euro 02/20/2024 (CNY)
Erste Group Bank AG	A2	02/11/2019	250	02/04/2019	4.16% Euro 01/31/2022 (RON)
	A2	02/15/2019	50	03/20/2019	1.20% Euro 03/20/2029 (EUR)
	A2	02/15/2019	50	02/19/2019	1.46% Euro 02/19/2031 (EUR)
	A2	02/15/2019	250	02/12/2019	4.68% Euro 02/12/2024 (RON)
	A2	02/15/2019	250	02/14/2019	4.10% Euro 02/14/2022 (RON)
	A2	02/26/2019	50	04/03/2019	0.60% Euro 04/03/2025 (EUR)
	A2	02/26/2019	50	03/27/2019	0.85% Euro 09/27/2026 (EUR)
	A2	02/26/2019	50	03/27/2019	0.45% Euro 03/27/2024 (EUR)
European Investment Bank	Aaa	02/07/2019	1500	01/29/2019	Zero Cpn Euro 10/18/2032 (ZAR)
	Aaa	02/14/2019	1000	01/30/2019	1.25% Euro 11/12/2029 (SEK)
Export Dev Canada	Aaa	02/07/2019	500	02/14/2019	3.00% Euro 02/14/2022 (CNY)
	Aaa	02/07/2019	201	03/01/2019	3.38% Euro 03/01/2027 (CNY)
	Aaa	02/20/2019	200	03/01/2019	2.66% Euro 03/02/2020 (CNY)
	Aaa	02/20/2019	420	02/22/2019	3.05% Euro 02/22/2023 (CNY)
	Aaa	02/20/2019	300	02/19/2019	2.66% Euro 02/19/2020 (CNY)
	Aaa	02/27/2019	200	03/01/2019	0.18% Euro 03/01/2026 (EUR)
Export-Import Bank of China (The)	A1	02/25/2019	0	02/25/2019	Euro (EUR)
Export-Import Bank of India	Baa2	02/25/2019	100	03/01/2019	3.63% Euro 03/01/2022 (USD)
Export-Import Bank of Korea (The)	Aa2	02/01/2019	50	02/12/2019	Flt Rt Euro 02/12/2021 (USD)
	Aa2	02/01/2019	50	02/13/2019	Flt Rt Euro 02/13/2021 (USD)
	Aa2	02/10/2019	33.8	02/27/2019	2.20% Euro 02/22/2024 (AUD)
	Aa2	02/10/2019	21.9	02/27/2019	2.64% Euro 02/22/2024 (USD)
	Aa2	02/22/2019	700000	02/28/2019	8.00% Dual Curr Global 05/15/2024 (IDR)
	Aa2	02/26/2019	50	02/01/2019	Flt Rt Euro 02/08/2020 (USD)
	Aa2	02/26/2019	50	01/28/2019	Flt Rt Euro 02/01/2020 (USD)
	Aa2	02/27/2019	152	02/22/2019	Dual Curr Euro 12/23/2020 (BRL)
FCA Bank SPA Irish Branch	Baa1	02/18/2019	650	02/15/2019	1.25% Euro 06/21/2022 (EUR)
First Abu Dhabi Bank Pjsc	Aa3	02/06/2019	200	01/30/2019	4.12% Euro 02/11/2024 (CNY)
	Aa3	02/06/2019	26	01/29/2019	Zero Cpn Euro 02/12/2049 (USD)
	Aa3	02/06/2019	100	01/25/2019	Zero Cpn Euro 02/19/2049 (USD)
	Aa3	02/14/2019	30	02/11/2019	Flt Rt Euro 02/19/2024 (USD)
	Aa3	02/18/2019	20	02/18/2019	Flt Rt Euro 02/22/2024 (USD)
	Aa3	02/20/2019	51	02/19/2019	Zero Cpn Euro 04/28/2038 (EUR)
	Aa3	02/26/2019	200	03/05/2019	4.04% Euro 03/05/2024 (CNY)
FMS Wertmanagement	Aaa	02/15/2019	250	02/19/2019	1.13% Euro 03/20/2023 (GBP)
Ford Motor Credit Co LLC	Baa3	02/26/2019	0	03/04/2019	5.90% 03/20/2026 (USD)
	Baa3	02/26/2019	0	03/04/2019	4.60% 03/20/2022 (USD)
General Motors Financial Co Inc	Baa3	02/12/2019	13.161	02/19/2019	5.00% 02/20/2027 (USD)
	Baa3	02/12/2019	24.63	02/19/2019	4.00% 02/20/2023 (USD)
	Baa3	02/15/2019	400	02/14/2019	3.85% Australian 02/21/2023 (AUD)
	Baa3	02/26/2019	0	03/04/2019	3.50% 03/20/2022 (USD)
	Baa3	02/26/2019	0	03/04/2019	5.00% 03/20/2027 (USD)
Goldman Sachs Group Inc The	A3	02/05/2019	0	02/05/2019	3.25% (USD)
	A3	02/12/2019	14.1	01/23/2019	Flt Rt Euro 01/30/2024 (EUR)
	A3	02/12/2019	60	01/22/2019	2.00% Fixed/Flt Rt Euro 02/05/2029 (EUR)

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MEDIUM-TERM NOTE PROGRAMS (NEW)

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY	
Gothenburg City of GS Fin Corp	A3	02/12/2019	2	01/25/2019	Flt Rt Euro 02/01/2022 (EUR)	
	A3	02/14/2019	0	02/13/2019	3.25% Step Up (USD)	
	A3	02/26/2019	1	02/08/2019	Flt Rt Euro 02/15/2024 (EUR)	
	Aaa	02/27/2019	1800	02/27/2019	Flt Rt Euro 02/27/2024 (SEK)	
	A3	02/07/2019	1	02/15/2019	Gtd Indx Linked 03/11/2026 (USD)	
	A3	02/07/2019	1	02/25/2019	Gtd Indx Linked 03/11/2026 (USD)	
	A3	02/07/2019	1	02/12/2019	Gtd Indx Linked 02/27/2026 (USD)	
	A3	02/07/2019	0.106	01/28/2019	Gtd Indx Linked 02/12/2029 (USD)	
	A3	02/07/2019	1	01/28/2019	Gtd Indx Linked 07/31/2026 (USD)	
	A3	02/07/2019	0.315	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
	A3	02/07/2019	1	01/28/2019	Gtd Indx Linked 02/02/2027 (USD)	
	A3	02/07/2019	1	01/28/2019	Gtd Indx Linked 11/02/2021 (USD)	
	A3	02/07/2019	1	01/28/2019	Gtd Var Rt Indx Lnk 01/31/2029 (USD)	
	A3	02/07/2019	1	01/24/2019	Gtd Indx Linked 01/27/2022 (USD)	
	A3	02/11/2019	0.722	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
	A3	02/11/2019	0.825	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
	A3	02/11/2019	0.24	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
	A3	02/11/2019	0.379	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
	Hong Kong Mtge Corp Ltd (The)	A3	02/11/2019	1	02/15/2019	Gtd Indx Linked 03/13/2024 (USD)
		A3	02/11/2019	1,271	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)
A3		02/11/2019	0.752	01/28/2019	Gtd Indx Linked 01/31/2025 (USD)	
A3		02/11/2019	0.214	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
A3		02/11/2019	0.116	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
A3		02/11/2019	0.594	01/28/2019	Gtd Indx Linked 02/12/2029 (USD)	
A3		02/12/2019	0.885	01/28/2019	Gtd Indx Linked 02/11/2026 (USD)	
A3		02/24/2019	0.03	01/31/2019	Gtd Indx Linked 02/14/2024 (USD)	
Aa2		02/21/2019	220	01/24/2019	2.30% Hong Kong 01/24/2022 (HKD)	
Aa2		02/21/2019	500	02/12/2019	Flt Rt Hong Kong 02/02/2024 (HKD)	
Hypo Vorarlberg Bank AG	Aa2	02/21/2019	500	01/31/2019	Flt Rt Hong Kong 01/31/2022 (HKD)	
	A3	02/27/2019	20	02/14/2019	1.26% Euro 02/14/2029 (EUR)	
ICBCIL Fin Co Ltd	A2	02/25/2019	700	03/05/2019	3.65% Euro 03/05/2022 (USD)	
	A2	02/27/2019	800	03/05/2019	3.75% Euro 03/05/2024 (USD)	
ING Bank NV	Aa3	02/26/2019	10	12/19/2018	4.24% Euro 12/19/2028 (USD)	
	Aa3	02/26/2019	50	12/21/2018	Flt Rt Euro 12/21/2028 (USD)	
	Aa3	02/26/2019	50	12/21/2018	Flt Rt Euro 12/21/2028 (USD)	
ING Groep NV	Aa3	02/26/2019	10	02/01/2019	4.20% Euro 02/01/2029 (USD)	
	Baa1	02/13/2019	1000	02/18/2019	3.00% Euro 02/18/2026 (GBP)	
	Baa1	02/14/2019	21100	02/21/2019	02/21/2029 (JPY)	
Int'l Bank For Reconstruction Dev	Baa1	02/14/2019	88900	02/21/2019	02/21/2024 (JPY)	
	Baa2	02/15/2019	130	01/31/2019	5.00% Euro 01/31/2031 (AUD)	
Int'l Fin Corp	Baa2	02/20/2019	750	01/31/2019	0.75% Euro 07/31/2023 (EUR)	
	Aaa	02/04/2019	250	01/28/2019	7.00% Euro 06/07/2023 (ZAR)	
	Aaa	02/12/2019	20	01/26/2018	2.35% Step Up Global 01/26/2028 (USD)	
	Aaa	02/12/2019	60	01/31/2019	Zero Cpn Euro 08/02/2023 (ZAR)	
	Aaa	02/12/2019	525	01/30/2019	8.15% Euro 01/28/2022 (MXN)	
	Aaa	02/12/2019	100	02/04/2019	Dual Curr Flt Rt Euro 02/04/2024 (BRL)	
	Aaa	02/12/2019	100	12/28/2018	4.00% Fixed/Var Rt Euro 12/28/2023 (USD)	
	Aaa	02/26/2019	40	02/15/2019	5.20% Euro 02/15/2024 (MXN)	
	Aaa	02/26/2019	1000	02/14/2019	6.75% Euro 11/14/2022 (RUB)	
	Aaa	02/01/2019	55	09/06/2018	2.75% Global 09/08/2020 (USD)	
	Aaa	02/08/2019	1.5	02/08/2019	1.50% Euro 02/08/2024 (NZD)	
	Aaa	02/08/2019	100	02/08/2019	12.00% Euro 02/08/2021 (TRY)	
	Aaa	02/12/2019	5	02/04/2019	Flt Rt Euro 12/26/2023 (USD)	
	Aaa	02/12/2019	2500	02/04/2019	6.50% Euro 02/04/2026 (RUB)	
	Aaa	02/15/2019	20	09/07/2018	Flt Rt 10/07/2019 (USD)	
Aaa	02/15/2019	25	07/20/2018	2.69% Global 07/20/2020 (USD)		
Aaa	02/25/2019	100	02/26/2019	Dual Curr Flt Rt Euro 01/30/2023 (BRL)		
Aaa	02/26/2019	100	02/14/2019	Zero Cpn Euro 02/14/2025 (MXN)		
Aaa	02/26/2019	16	02/14/2019	9.00% Euro 02/01/2023 (TRY)		
Aaa	02/27/2019	200	02/14/2019	Dual Curr Flt Rt Euro 02/14/2024 (BRL)		
Inter-American Dev Bank	Aaa	02/05/2019	250	01/22/2019	1.25% Euro 12/15/2022 (GBP)	
Jefferies Group LLC	Baa3	02/07/2019	0	02/21/2019	6.00% 02/21/2039 (USD)	
JPMorgan Chase Co	A2	02/01/2019	30	08/16/2018	3.25% Euro 08/16/2058 (EUR)	
	A2	02/01/2019	20	09/21/2018	2.30% Fixed/Flt Rt Euro 09/21/2033 (EUR)	
	A2	02/15/2019	5	02/04/2019	Zero Cpn Euro 02/04/2039 (EUR)	
	A2	02/15/2019	13	01/31/2019	4.20% Euro 01/31/2034 (AUD)	
	A2	02/15/2019	35	01/30/2019	2.95% Euro 01/30/2049 (EUR)	
	A2	02/15/2019	20	01/30/2019	Zero Cpn Euro 01/30/2049 (AUD)	
	A2	02/02/2019	0.736	12/26/2018	Gtd Indx Linked 12/29/2023 (USD)	
	A2	02/07/2019	0.602	11/30/2018	Gtd Indx Linked 11/30/2023 (USD)	
	A2	02/07/2019	2.559	01/11/2019	Gtd Equity Lnk 01/17/2020 (USD)	
	A2	02/07/2019	0.3	01/18/2019	Gtd Equity Lnk 01/27/2020 (USD)	
	A2	02/08/2019	0.376	12/10/2018	Gtd Indx Linked 12/15/2025 (USD)	
	A2	02/08/2019	0.205	11/30/2018	Gtd Indx Linked 11/30/2023 (USD)	
	A2	02/08/2019	0.338	12/27/2018	Gtd Indx Linked 01/02/2024 (USD)	
	A2	02/08/2019	0.255	11/30/2018	Gtd Indx Linked 11/30/2023 (USD)	
	A2	02/10/2019	0.706	11/30/2018	Gtd Indx Linked 11/30/2023 (USD)	
A2	02/15/2019	0.5	08/27/2018	Gtd Indx Linked 09/01/2021 (USD)		
A2	02/15/2019	1,039	12/27/2018	Gtd Indx Linked 12/29/2023 (USD)		
A2	02/15/2019	0.246	12/27/2018	Gtd Indx Linked 12/29/2023 (USD)		
A2	02/15/2019	0.173	12/21/2018	Gtd Indx Linked 12/31/2025 (USD)		
A2	02/15/2019	1.618	01/16/2019	Gtd Indx Linked 01/22/2026 (USD)		
A2	02/15/2019	0.961	12/21/2018	Gtd Indx Linked 12/31/2021 (USD)		
A2	02/15/2019	0.262	12/27/2018	Gtd Indx Linked 12/31/2020 (USD)		
A2	02/22/2019	0.147	12/21/2018	Gtd Indx Linked 12/26/2025 (USD)		
A2	02/22/2019	2.549	12/21/2018	Gtd Indx Linked 12/26/2025 (USD)		
A2	02/26/2019	0.52	12/19/2018	Gtd Indx Linked 12/22/2023 (USD)		
A2	02/26/2019	0.897	12/18/2018	Gtd Indx Linked 12/23/2025 (USD)		
A2	02/26/2019	1.539	12/21/2018	Gtd Indx Linked 06/30/2020 (USD)		
Korea Dev Bank	Aa2	02/20/2019	330	02/22/2019	3.05% Euro 02/22/2020 (CNY)	
Korea Western Power Co Ltd	Aa2	02/21/2019	200	02/27/2019	0.13% Swiss 02/27/2024 (CHF)	
Kreditanstalt Fuer Wiederaufbau	Aaa	02/04/2019	1000	01/29/2019	1.38% Euro 12/09/2024 (GBP)	
	Aaa	02/04/2019	300	01/31/2019	5.00% Australian 03/19/2024 (AUD)	
	Aaa	02/11/2019	5000	02/05/2019	Euro 04/02/2024 (EUR)	
	Aaa	02/13/2019	500	02/13/2019	1.38% Euro 12/15/2025 (GBP)	
	Aaa	02/13/2019	50	02/11/2019	Euro 02/11/2022 (EUR)	
	Aaa	02/26/2019	10	02/20/2019	0.45% Step Up Euro 02/20/2029 (EUR)	
	Aaa	02/26/2019	200	02/21/2019	5.50% Australian 02/09/2022 (AUD)	
Landesbank Baden-Wuerttemberg	Baa2	02/11/2019	100	02/13/2019	5.30% Sub Euro 02/13/2034 (AUD)	
Landeskreditbank Baden-Wuerttemberg - Foerderbank	Aaa	02/05/2019	1000	02/06/2019	2.63% Euro 02/07/2022 (USD)	
Landwirtschaftliche Rentenbank	Aaa	02/08/2019	125	02/12/2019	2.70% Australian 06/19/2023 (AUD)	
	Aaa	02/04/2019	50	02/06/2019	3.25% Australian 04/12/2028 (AUD)	
	Aaa	02/07/2019	700	02/14/2019	0.38% Euro 02/14/2028 (EUR)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Lansforsakringar Bank AB (Publ)	Aaa	02/22/2019	1250	02/28/2019	0.50% Euro 02/28/2029 (EUR)
Latvia Gov't of	A1	02/05/2019	500	02/06/2019	Flt Rt Swedish 08/06/2021 (SEK)
Leaseplan Corp NV	A3	02/15/2019	700	02/12/2019	1.88% Euro 02/19/2049 (EUR)
London Power Networks PLC	Baa1	02/20/2019	500	02/18/2019	1.00% Euro 02/25/2022 (EUR)
Macquarie Group Ltd	Baa1	02/25/2019	250	02/21/2019	2.63% Euro 03/01/2029 (GBP)
	A3	02/14/2019	20	02/21/2019	4.40% Euro 02/21/2029 (USD)
	A3	02/18/2019	25	03/01/2019	4.00% Global 03/01/2027 (USD)
Malayan Banking Berhad	A3	02/15/2019	50	02/15/2019	3.87% Euro 02/15/2029 (USD)
Manitoba Province of	Aa2	02/01/2019	325	01/25/2019	1.50% Euro 12/15/2022 (GBP)
	Aa2	02/22/2019	25	02/08/2019	1.50% Euro 06/25/2041 (EUR)
Mcdonald'S Corp	Baa1	02/26/2019	500	02/26/2019	3.00% Australian 03/08/2024 (AUD)
	Baa1	02/26/2019	200	02/26/2019	3.45% Australian 09/08/2026 (AUD)
	Baa1	02/26/2019	400	02/26/2019	3.80% Australian 03/08/2029 (AUD)
	Baa1	02/26/2019	300	02/26/2019	Flt Rt Australian 03/08/2024 (AUD)
Mirvac Group Fin Ltd	A3	02/03/2019	200	10/03/2013	5.75% Gtd Australian 09/18/2020 (AUD)
Morgan Stanley	A3	02/14/2019	100	12/14/2018	12/20/2048 (USD)
	A3	02/14/2019	168.2	12/21/2018	12/10/2036 (USD)
	A3	02/22/2019	3.2	02/26/2019	Flt Rt 02/28/2024 (USD)
Morgan Stanley Fin LLC	A3	02/19/2019	1,851	12/28/2018	Gtd Indx Linked 12/31/2020 (USD)
	A3	02/19/2019	1,175	12/28/2018	Gtd Indx Linked 01/04/2022 (USD)
	A3	02/19/2019	5.2	12/28/2018	Gtd Indx Linked 01/04/2022 (USD)
	A3	02/19/2019	1	01/31/2019	Gtd Indx Linked 02/03/2022 (USD)
	A3	02/19/2019	0.5	01/31/2019	Gtd Indx Linked 02/05/2024 (USD)
	A3	02/19/2019	1	02/25/2019	Gtd Indx Linked 02/29/2024 (USD)
	A3	02/19/2019	2,296	11/30/2017	Gtd Indx Linked 12/04/2024 (USD)
Municipality Fin PLC	Aa1	02/07/2019	500	02/12/2019	Gtd Flt Rt Euro 02/13/2023 (NOK)
	Aa1	02/19/2019	550	02/21/2019	Gtd Flt Rt Euro 07/11/2023 (NOK)
National Australia Bank Ltd	Aa3	02/26/2019	2600	02/26/2019	Flt Rt Australian 02/26/2024 (AUD)
	Aa3	02/26/2019	400	02/26/2019	2.90% Australian 02/26/2024 (AUD)
National Grid Electricity Transmission PLC	A3	02/05/2019	250	02/06/2019	2.75% Euro 02/06/2035 (GBP)
	A3	02/13/2019	112.5	02/15/2019	2.04% Euro 02/15/2039 (EUR)
National Rural Utilities Cooperative Fin Corp	A2	02/05/2019	1,083	02/11/2019	3.10% 02/15/2024 (USD)
	A2	02/05/2019	0.554	02/11/2019	3.55% 02/15/2029 (USD)
	A2	02/13/2019	1,149	02/19/2019	3.05% 02/15/2024 (USD)
	A2	02/13/2019	0.892	02/19/2019	3.50% 02/15/2029 (USD)
	A2	02/15/2019	0.418	01/22/2019	3.50% 01/15/2029 (USD)
	A2	02/21/2019	1,371	02/25/2019	3.05% 02/15/2024 (USD)
	A2	02/21/2019	0.537	02/25/2019	3.50% 02/15/2029 (USD)
	A2	02/26/2019	0	03/04/2019	3.15% 03/15/2025 (USD)
Natwest Markets PLC	Baa2	02/04/2019	5	01/31/2019	Flt Rt Euro 01/31/2024 (USD)
	Baa2	02/05/2019	1000	02/07/2019	0.63% Euro 02/08/2021 (JPY)
	Baa2	02/27/2019	25	02/28/2019	4.23% Euro 02/28/2024 (USD)
	Baa2	02/27/2019	1000	02/28/2019	0.80% Euro 02/28/2022 (JPY)
	Baa2	02/27/2019	1100	02/28/2019	0.60% Euro 03/01/2022 (JPY)
Nederlandse Waterschapsbank NV	Aaa	02/01/2019	1000	02/06/2019	0.63% Euro 02/06/2029 (EUR)
	Aaa	02/05/2019	19.4	01/29/2019	1.79% Euro 01/29/2049 (EUR)
	Aaa	02/08/2019	20	02/11/2019	1.85% Euro 02/11/2059 (EUR)
	Aaa	02/13/2019	75	02/13/2019	0.75% Euro 10/04/2041 (EUR)
	Aaa	02/26/2019	50	02/28/2019	1.25% Euro 05/27/2036 (EUR)
Norddeutsche Landesbank GZ	Baa2	02/01/2019	10	02/12/2019	0.60% Euro 08/12/2024 (EUR)
	Baa2	02/01/2019	10	02/11/2019	Flt Rt Euro 02/11/2026 (EUR)
	Baa2	02/01/2019	10	02/11/2019	0.85% Euro 02/11/2026 (EUR)
	Baa2	02/04/2019	10	01/22/2019	Flt Rt Euro 01/22/2024 (EUR)
	Baa2	02/04/2019	10	01/08/2019	1.00% Euro 01/08/2026 (EUR)
	Baa2	02/04/2019	100	12/21/2018	0.05% Euro 04/01/2021 (EUR)
Nordea Bank Abp	Aa3	02/20/2019	1200	02/13/2019	0.60% Euro 02/21/2022 (SEK)
	Aa3	02/20/2019	70	02/13/2019	Flt Rt Euro 02/21/2022 (EUR)
	Aa3	02/20/2019	60	02/13/2019	1.42% Euro 02/20/2034 (EUR)
	Aa3	02/20/2019	1000	02/12/2019	Flt Rt Euro 02/19/2021 (SEK)
	Aa3	02/27/2019	100	02/22/2019	Flt Rt Euro 03/01/2021 (EUR)
	Aa3	02/27/2019	30	02/22/2019	1.31% Euro 03/01/2034 (EUR)
	Aa3	02/27/2019	150	02/22/2019	Flt Rt Euro 03/01/2021 (EUR)
Nordic Investment Bank	Aaa	02/05/2019	500	02/07/2019	1.38% Euro 06/19/2023 (NOK)
	Aaa	02/08/2019	2000	02/01/2019	0.38% Euro 02/01/2024 (SEK)
	Aaa	02/19/2019	200	02/12/2019	Flt Rt Euro 02/12/2021 (HKD)
Nordrhein-Westfalen Land of NRW.BANK	Aa1	02/05/2019	1500	01/29/2019	Flt Rt Euro 01/29/2021 (USD)
	Aa1	02/19/2019	500	02/04/2019	0.63% Euro 02/02/2029 (EUR)
	Aa1	02/19/2019	10	02/08/2019	0.20% Step Up German 02/08/2027 (EUR)
	Aa1	02/19/2019	1000	02/08/2019	Flt Rt Euro 02/08/2021 (USD)
	Aa1	02/19/2019	1000	02/11/2019	Flt Rt Euro 12/17/2021 (USD)
	Aa1	02/21/2019	100	01/16/2019	0.34% Euro 01/16/2026 (EUR)
Oesterreichische Kontrollbank AG	Aa1	02/04/2019	100	02/04/2019	Gtd Flt Rt Euro 09/15/2020 (USD)
	Aa1	02/20/2019	250	02/20/2019	Gtd Flt Rt Euro 11/22/2021 (USD)
OP Corporate Bank PLC	Aa3	02/22/2019	500	02/26/2019	0.38% Euro 02/26/2024 (EUR)
	Aa3	02/26/2019	240	02/28/2019	Flt Rt Euro 02/28/2020 (GBP)
Paccar Financial Corp	A1	02/25/2019	300	03/01/2019	2.85% 03/01/2022 (USD)
Prospect Capital Corp	Baa3	02/13/2019	3,192	02/19/2019	5.75% 02/15/2024 (USD)
	Baa3	02/13/2019	1,632	02/19/2019	6.00% 02/15/2026 (USD)
	Baa3	02/13/2019	1,963	02/19/2019	6.25% 02/15/2029 (USD)
	Baa3	02/15/2019	1.86	02/04/2019	6.00% 02/15/2026 (USD)
	Baa3	02/15/2019	2,057	02/04/2019	5.75% 02/15/2024 (USD)
	Baa3	02/15/2019	1,355	02/04/2019	6.25% 02/15/2029 (USD)
	Baa3	02/20/2019	4,095	02/25/2019	5.75% 02/15/2024 (USD)
	Baa3	02/20/2019	3,079	02/25/2019	6.00% 02/15/2026 (USD)
	Baa3	02/20/2019	2,693	02/25/2019	6.25% 02/15/2029 (USD)
	Baa3	02/26/2019	0	03/04/2019	6.00% 03/15/2026 (USD)
	Baa3	02/26/2019	0	03/04/2019	6.25% 03/15/2029 (USD)
	Baa3	02/26/2019	0	03/04/2019	5.70% 03/15/2024 (USD)
Qiiib Senior Sukuk Ltd	A2	02/27/2019	500	02/26/2019	4.26% Sukuk 03/05/2024 (USD)
QNB Fin Ltd	Aa3	02/05/2019	135	01/23/2019	4.60% Gtd Euro 01/23/2024 (CNY)
	Aa3	02/25/2019	135	02/28/2019	3.93% Gtd Euro 02/28/2021 (CNY)
Queensland Treas Corp	Aa1	02/05/2019	1250	01/30/2019	Gtd Flt Rt Global 02/06/2023 (AUD)
Rabobank	A3	02/25/2019	1250	02/20/2019	0.63% Euro 02/27/2024 (EUR)
Rabobank Australia Branch	Aa3	02/21/2019	100	02/18/2019	Flt Rt Australian 02/24/2020 (AUD)
Raiffeisen Bank Int'l AG	A3	02/05/2019	300	01/24/2019	0.92% Euro 01/24/2024 (EUR)
RHB Bank Berhad	A3	02/13/2019	300	02/19/2019	3.77% Euro 02/19/2024 (USD)
Royal Bank of Canada	A2	02/24/2019	1	02/28/2019	Flt Rt Euro 02/28/2024 (GBP)
	Aa2	02/27/2019	1	02/26/2019	Indx Linked 08/29/2024 (USD)
Royal Bank of Canada (London Branch)	A2	02/06/2019	50	02/01/2019	Zero Cpn Euro 02/01/2049 (USD)
	Aa2	02/22/2019	120	02/12/2019	Flt Rt Euro 02/12/2029 (USD)
	A2	02/22/2019	0.442	02/13/2019	Flt Rt Euro 02/13/2024 (USD)
Ryder System Inc	Baa1	02/25/2019	600	02/25/2019	3.65% 03/18/2024 (USD)
Santander Consumer Fin SA	A2	02/22/2019	100	01/29/2019	Flt Rt Euro 07/29/2020 (EUR)
	A2	02/26/2019	1000	02/19/2019	1.00% Euro 02/27/2024 (EUR)

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Sbab Bank AB (Publ)	A1	02/01/2019	1650	02/04/2019	Flt Rt Euro 02/04/2022 (SEK)
Siemens Financieringsmaatschappij NV	A1	02/21/2019	800	02/19/2019	1.75% Gtd Euro 02/28/2039 (EUR)
	A1	02/21/2019	650	02/19/2019	0.90% Gtd Euro 02/28/2028 (EUR)
	A1	02/21/2019	750	02/19/2019	0.30% Gtd Euro 02/28/2024 (EUR)
	A1	02/21/2019	800	02/19/2019	1.25% Gtd Euro 02/28/2031 (EUR)
SNAM SPA	Baa2	02/25/2019	500	02/21/2019	1.25% Euro 08/28/2025 (EUR)
Societe Generale	Baa2	02/13/2019	1750	02/15/2019	1.25% Euro 02/15/2024 (EUR)
	Baa2	02/18/2019	10000	02/21/2019	1.16% Euro 02/21/2029 (JPY)
	Baa2	02/18/2019	86200	02/21/2019	0.94% Euro 02/21/2024 (JPY)
	Baa2	02/25/2019	165	02/28/2019	0.88% Euro 02/28/2024 (CHF)
South Australian Gov't Financing Auth	Aa1	02/17/2019	750	02/18/2019	2.75% Gtd Australian 05/24/2030 (AUD)
SP Group Treas Pte Ltd	Aa2	02/20/2019	600	02/27/2019	3.38% Global 02/27/2029 (USD)
Sparebank 1 Sr-Bank Asa	A1	02/05/2019	300	01/16/2019	Flt Rt Euro 01/16/2024 (NOK)
Stora Enso OYJ	Baa3	02/14/2019	1750	02/13/2019	1.88% Euro 02/20/2024 (SEK)
	Baa3	02/14/2019	3000	02/13/2019	Flt Rt Euro 08/20/2021 (SEK)
	Baa3	02/14/2019	1250	02/13/2019	Flt Rt Euro 02/20/2024 (SEK)
Sun Hung Kai Properties (Capital Market) Ltd	A1	02/13/2019	617	02/15/2019	3.12% Gtd Euro 02/15/2026 (HKD)
	A1	02/18/2019	0	02/18/2019	3.75% Gtd Euro (USD)
	A1	02/27/2019	1000	03/01/2019	3.21% Gtd Hong Kong 03/01/2029 (HKD)
Telia Co AB	Baa1	02/15/2019	500	02/20/2019	2.13% Euro 02/20/2034 (EUR)
	Baa1	02/19/2019	10000	02/28/2019	1.07% Euro 03/01/2039 (JPY)
Thyssenkrupp AG	Ba2	02/20/2019	1500	02/18/2019	2.88% Euro 02/22/2024 (EUR)
UBS AG London Branch	Aa3	02/19/2019	0	03/11/2019	3.00% 09/13/2021 (USD)
Unibail-Rodamco SE	A2	02/22/2019	750	02/20/2019	1.00% Gtd Euro 02/27/2027 (EUR)
	A2	02/22/2019	750	02/20/2019	1.75% Gtd Euro 02/27/2034 (EUR)
Unicredit Bank AG	A2	02/01/2019	1	01/09/2019	0.45% Step Up German 01/09/2026 (EUR)
Unicredit SPA	Ba1	02/14/2019	1000	02/13/2019	4.88% Sub Fixed/Flt Rt Euro 02/20/2029 (EUR)
Verizon Communications Inc	Baa1	02/19/2019	1.024	02/25/2019	3.70% 02/15/2029 (USD)
	Baa1	02/19/2019	5.536	02/25/2019	4.55% 02/15/2049 (USD)
	Baa1	02/26/2019	0	03/04/2019	4.50% 03/15/2049 (USD)
	Baa1	02/26/2019	0	03/04/2019	3.85% 03/15/2031 (USD)
Volkswagen Bank GMBH	A3	02/07/2019	850	01/31/2019	1.88% Euro 01/31/2024 (EUR)
	A3	02/07/2019	850	01/31/2019	2.50% Euro 07/31/2026 (EUR)
	A3	02/07/2019	300	01/31/2019	Flt Rt Euro 08/01/2022 (EUR)
	A3	02/07/2019	500	01/31/2019	1.25% Euro 08/01/2022 (EUR)
Volkswagen Financial Svcs AG	A3	02/14/2019	500	02/15/2019	Flt Rt Euro 02/15/2021 (EUR)
Volkswagen Financial Svcs NV	A3	02/27/2019	350	02/08/2019	2.75% Gtd Euro 07/10/2023 (GBP)
Volvo Car AB	Ba1	02/27/2019	2000	02/20/2019	Gtd Flt Rt Euro 02/27/2023 (SEK)
Volvo Treas AB	Baa1	02/05/2019	1000	02/11/2019	Gtd Flt Rt Euro 02/11/2022 (NOK)
	Baa1	02/05/2019	400	02/08/2019	Gtd Flt Rt Euro 02/08/2021 (EUR)
	Baa1	02/08/2019	1000	02/12/2019	Gtd Flt Rt Euro 02/12/2021 (SEK)
	Baa1	02/08/2019	1100	02/12/2019	0.79% Gtd Euro 08/12/2021 (SEK)
	Baa1	02/08/2019	1150	02/12/2019	Gtd Flt Rt Euro 08/12/2021 (SEK)
	Baa1	02/08/2019	500	02/13/2019	Gtd Flt Rt Euro 02/13/2024 (NOK)
Westpac Banking Corp	Aa3	02/14/2019	120	02/20/2019	2.84% Euro 02/20/2024 (HKD)
	Aa3	02/14/2019	13.8	02/20/2019	3.32% Euro 02/20/2024 (USD)
	Aa3	02/14/2019	200	02/20/2019	2.84% Euro 02/20/2024 (HKD)
	Aa3	02/27/2019	150	03/04/2019	3.76% Euro 03/04/2024 (CNY)
Westpac New Zealand Ltd	A1	02/11/2019	400	02/07/2019	Flt Rt New Zealand 02/14/2022 (NZD)
Westpac Secs NZ Ltd London Branch	A1	02/18/2019	20	02/22/2019	Gtd Flt Rt Euro 02/22/2024 (USD)

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Medium Term Note Programs (New)
(Not Registered under Securities Act of 1933)
(Not for Public Offer or Sale)

Notes issued under these programs are offered and sold from time to time in privately negotiated transactions without registration under the Securities Act of 1933 (the "Act") under circumstances reasonably designed to preclude a distribution thereof in violation of the Act. Notes so issued may be offered and sold only to or for the account of persons that qualify as "accredited investors", as defined in regulation D under the Act.

ISSUER	GUARANTOR/SUPPORT	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(Mil.)	DESCRIPTION LOCAL CURRENCY
Almarai Sukuk Ltd	Almarai Company	Baa3	02/19/2019	2000.	(USD)
Bankinter SA	----	Baa2	02/28/2019	12000.	Sub Spanish (EUR)
Banque Internationale a Luxembourg	----	Baa3	02/13/2019	10000.	EURO
Canadian Imperial Bank of Commerce Australia	----	Aa2	02/12/2019	5000.	(AUD)
CDP Financial Inc	Caisse de depot du placement du Quebec	Aaa	02/28/2019	20000.	(CAD)
Jefferies Group LLC	----	Baa3	02/07/2019	----	----
McDonald's Corp	----	Baa1	02/25/2019	----	(AUD)
Prospect Capital Corporation	----	Baa3	02/01/2019	----	(USD)
Uzbekistan Government of	----	B1	02/13/2019	----	Global (EUR)
		B1	02/13/2019	----	Global
Yorkshire Water Finance PLC	----	Ba1	02/18/2019	80000.	(GBP)

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Medium-Term-Notes (Revised)

Moody's® assigns ratings to individual long-term debt securities issued from medium-term note (MTN) programs, in addition to indicating ratings to (MTN) programs themselves. Notes issued under MTN programs with such indicated ratings are rated at issuance at the rating applicable to all *pari passu* notes issued under the same program, at the program's relevant indicated rating, provided such notes do not exhibit any of the characteristics listed below. For notes with any of the following characteristics, the rating of the individual note may differ from the indicated rating of the program:

- 1) Notes containing features which link the cash flow and/or market value to the credit performance of any third party or parties.
- 2) Notes allowing for negative coupons, or negative principal.
- 3) Notes containing any provision which could obligate the investor to make any additional payments.

Market participants must determine whether any particular note is rated, and if so, at what rating level. Moody's® encourages market participants to contact Moody's® Ratings Desks directly if they have questions regarding ratings for specific notes issued under a medium-term note program.

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(MIL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Ally Financial Inc	Ba2	02/11/2019	1.09	03/19/2015	3.70% Matures 03/15/2020 (USD)
	Ba2	02/11/2019	1.729	12/01/2014	3.90% Matures 12/15/2019 (USD)
	Ba2	02/11/2019	1	12/08/2014	3.80% Matures 12/15/2019 (USD)
	Ba2	02/11/2019	1	11/24/2014	3.85% Matures 11/15/2019 (USD)
	Ba2	02/11/2019	1	02/21/2014	3.55% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	2.39	02/13/2014	3.75% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	7.919	06/19/2014	3.35% Matures 06/15/2019 (USD)
	Ba2	02/11/2019	1	05/15/2014	3.60% Matures 05/15/2019 (USD)
	Ba2	02/11/2019	1	05/30/2014	3.35% Matures 05/15/2019 (USD)
	Ba2	02/11/2019	1	06/26/2014	3.30% Matures 06/15/2019 (USD)
	Ba2	02/11/2019	1	07/02/2014	3.35% Matures 07/15/2019 (USD)
	Ba2	02/11/2019	1.902	07/03/2014	3.30% Matures 07/15/2019 (USD)
	Ba2	02/11/2019	1	05/22/2014	3.50% Matures 05/15/2019 (USD)
	Ba2	02/11/2019	0.466	09/08/2014	3.35% Matures 09/15/2019 (USD)
	Ba2	02/11/2019	1	09/15/2014	3.50% Matures 09/15/2019 (USD)
	Ba2	02/11/2019	1	02/27/2014	3.50% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	1	06/05/2014	3.40% Matures 06/15/2019 (USD)
	Ba2	02/11/2019	1	06/12/2014	3.35% Matures 06/15/2019 (USD)
	Ba2	02/11/2019	2.351	02/06/2014	3.75% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	46.063	06/25/2002	7.00% Matures 06/15/2022 (USD)
	Ba2	02/11/2019	20	05/21/1996	Flt Rt Matures 05/28/2036
	Ba2	02/11/2019	12.074	03/17/2005	8.00% Matures 03/15/2025 (USD)
	Ba2	02/11/2019	79.62	03/15/2001	7.00% Matures 03/15/216 (USD)
	Ba2	02/11/2019	37.76	02/01/2001	7.40% Matures 02/15/2021 (USD)
	Ba2	02/11/2019	88.878	04/01/2004	Matures 04/15/2019 (USD)
	Ba2	02/11/2019	0	08/10/2000	7.05% Ser 2000-1 Matures 06/12/2030
	Ba2	02/11/2019	21.283	09/18/2001	7.00% Matures 09/15/2021 (USD)
	Ba2	02/11/2019	24.487	01/29/2004	5.90% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	47.349	11/13/2003	7.00% Matures 11/15/2023 (USD)
	Ba2	02/11/2019	21.852	07/08/2004	6.35% Matures 07/15/2019 (USD)
	Ba2	02/11/2019	75.472	04/15/2004	Matures 04/15/2019 (USD)
	Ba2	02/11/2019	47.967	05/13/2004	Matures 05/15/2019 (USD)
	Ba2	02/11/2019	33.132	07/15/2004	6.35% Matures 07/15/2019 (USD)
	Ba2	02/11/2019	105.895	02/26/2004	6.00% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	132.639	03/04/2004	6.00% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	85.063	04/22/2004	Matures 04/15/2019 (USD)
	Ba2	02/11/2019	32.381	06/10/2004	Matures 06/15/2019 (USD)
	Ba2	02/11/2019	35.52	07/22/2004	6.25% Matures 07/15/2019 (USD)
	Ba2	02/11/2019	150.823	03/18/2004	Matures 03/15/2019 (USD)
	Ba2	02/11/2019	35.234	06/17/2004	Matures 06/15/2019 (USD)
	Ba2	02/11/2019	166.067	03/11/2004	6.00% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	39.226	02/05/2004	6.00% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	104.055	03/25/2004	Matures 03/15/2019 (USD)
	Ba2	02/11/2019	57.1	04/29/2004	Matures 05/15/2019 (USD)
	Ba2	02/11/2019	140.117	02/12/2004	6.00% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	66.977	02/19/2004	6.00% Matures 02/15/2019 (USD)
	Ba2	02/11/2019	66.322	04/08/2004	Matures 04/15/2019 (USD)
	Ba2	02/11/2019	0	09/16/2004	6.00% Matures 09/15/2019 (USD)
	Ba2	02/11/2019	73.274	08/19/2004	6.15% Matures 08/15/2019 (USD)
	Ba2	02/11/2019	41.119	08/26/2004	6.05% Matures 08/15/2019 (USD)
	Ba2	02/11/2019	17.365	09/30/2004	5.90% Matures 10/15/2019 (USD)
	Ba2	02/11/2019	51.818	05/06/2004	Matures 05/15/2019 (USD)
	Ba2	02/11/2019	50.344	09/02/2004	6.10% Matures 09/15/2019 (USD)
	Ba2	02/11/2019	48.526	10/08/2004	6.05% Matures 10/15/2019
	Ba2	02/11/2019	6.74	02/17/2005	7.25% Matures 02/15/2025 (USD)
	Ba2	02/11/2019	25.174	08/05/2004	6.30% 08/15/2019 (USD)
	Ba2	02/11/2019	0	02/10/2005	6.50% Smart Notes Matures 02/15/2020 (USD)
	Ba2	02/11/2019	28.442	08/12/2004	6.05% Matures 08/15/2019 (USD)
	Ba2	02/11/2019	23.992	09/09/2004	6.15% Matures 09/15/2019 (USD)
	Ba2	02/11/2019	0	07/29/2004	6.30% Matures 08/15/2019 (USD)
	Ba2	02/11/2019	4.225	02/24/2005	6.75% Smart Notes Matures 03/15/2020 (USD)
	Ba2	02/11/2019	39.645	02/24/2005	7.25% Smart Notes Matures 03/15/2025 (USD)
	Ba2	02/11/2019	15	07/01/1991	9.40% Matures 07/15/2021 (USD)
	Ba2	02/11/2019	15.87	03/03/2005	7.15% Smart Notes matures 03/15/2025 (USD)
	Ba2	02/11/2019	4.115	01/13/2005	Matures 01/15/2025 (USD)
	Ba2	02/11/2019	27.883	06/30/2005	9.00% Matures 07/15/2020 (USD)
	Ba2	02/11/2019	10.189	02/03/2005	6.65% Matures 02/15/2020 (USD)
	Ba2	02/11/2019	17.958	07/07/2005	Matures 07/15/2020 (USD)
	Ba2	02/11/2019	14.762	01/06/2005	6.50% Matures 01/15/2020 (USD)
	Ba2	02/11/2019	26.888	01/20/2005	Matures 01/15/2025 (USD)
	Ba2	02/11/2019	1.096	11/10/2014	3.40% Matures 11/15/2019 (USD)
	Ba2	02/11/2019	1.22	03/20/2014	3.40% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	1	12/29/2014	3.80% Matures 01/15/2020 (USD)
	Ba2	02/11/2019	2.734	08/25/2014	3.60% Matures 08/15/2019 (USD)
	Ba2	02/11/2019	1	09/02/2014	3.40% Matures 09/15/2019 (USD)
	Ba2	02/11/2019	1	03/06/2014	3.50% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	0.252	03/13/2014	3.35% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	13.805	08/14/2014	4.15% Matures 08/15/2019 (USD)
	Ba2	02/11/2019	2.897	10/17/2014	3.70% Matures 10/15/2019 (USD)
	Ba2	02/11/2019	1	04/03/2014	3.50% Matures 04/15/2019 (USD)
	Ba2	02/11/2019	0.877	03/12/2015	3.60% Matures 03/15/2020 (USD)
	Ba2	02/11/2019	1	03/27/2014	3.50% Matures 03/15/2019 (USD)
	Ba2	02/11/2019	1	12/15/2014	4.00% Matures 12/15/2019 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT (MILL.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
Citigroup Funding Inc	A3	02/21/2019	6.744	05/23/2007	Gtd Flt Rt Euro Matures 05/23/2022 (EUR)
	A3	02/21/2019	119.038	03/14/2007	4.92% Gtd Euro Matures 03/14/2022 (EUR)
	A3	02/21/2019	15	03/16/2007	9.35% Gtd Fx/Flt Rt Matures 03/28/2037 (USD)
	A3	02/21/2019	100	05/04/2007	Gtd Flt Rt Matures 05/15/2037 (USD)
	A3	02/21/2019	162.96	03/05/2007	Gtd Indx Lkd Euro Matures 03/09/2022 (EUR)
	A3	02/21/2019	10	07/30/2007	Gtd Flt Rt Matures 08/13/2027 (USD)
	A3	02/21/2019	25	07/27/2007	6.15% Gtd Global Matures 08/03/2037 (USD)
	A3	02/21/2019	42.307	04/30/2007	4.70% Gtd Euro Matures 04/30/2022 (EUR)
	A3	02/21/2019	25	05/15/2007	5.75% Gtd Global Matures 05/15/2037 (USD)
	A3	02/21/2019	64.137	11/17/2006	4.60% Gtd Fx/Flt Rt Euro Matures 12/01/2021 (EUR)
	A3	02/21/2019	25	07/23/2007	7.10% Gtd Matures 08/06/2037 (USD)
	A3	02/21/2019	25	06/05/2007	6.00% Gtd Global Matures 06/22/2037 (USD)
	A3	02/21/2019	5	05/30/2007	Gtd Indx Lkd Matures 06/08/2037 (USD)
	A3	02/21/2019	10	11/26/2007	Gtd Flt Rt Matures 11/29/2022 (USD)
	A3	02/21/2019	148.606	11/27/2007	Gtd Flt Rt Euro Matures 12/11/2019 (EUR)
	A3	02/21/2019	6	10/24/2007	Gtd Flt Rt Matures 10/29/2022 (USD)
	A3	02/21/2019	50	10/15/2007	Gtd Flt Rt Matures 10/29/2019 (USD)
	A3	02/21/2019	5	10/15/2007	8.15% Gtd Flt Rt Matures 10/22/2022 (USD)
	A3	02/21/2019	25	09/24/2007	Gtd Flt Rt Matures 09/27/2022 (USD)
	A3	02/21/2019	21.949	11/16/2007	Gtd Zero Cpn Euro Matures 11/16/2027 (EUR)
	A3	02/21/2019	38	02/28/2008	Gtd Fx/Flt Rt Matures 02/28/2023 (USD)
	A3	02/21/2019	79.1	04/11/2008	4.50% Gtd Fx/Flt Rt Euro Matures 04/11/2023 (EUR)
	A3	02/21/2019	69.017	04/11/2008	5.06% Gtd Euro Matures 04/21/2011 (CZK)
	A3	02/21/2019	30	04/25/2008	8.00% Gtd Fx/Flt Rt Matures 04/25/2023 (USD)
	A3	02/21/2019	32	04/14/2008	6.311% Gtd Euro Matures 12/15/2027 (USD)
	A3	02/21/2019	15	10/05/2009	6.49% Gtd Euro Matures 10/05/2019 (USD)
	A3	02/21/2019	10	10/06/2009	6.49% Gtd Euro Matures 10/06/2019 (USD)
	A3	02/21/2019	60.38	10/02/2009	7.25% Gtd Euro Matures 10/02/2019 (NOK)
	A3	02/21/2019	25	12/22/2010	5.00% Gtd Step Up Matures 12/22/2025 (USD)
	A3	02/21/2019	1.5	12/23/2010	Gtd Flt Rt Matures 12/23/2020 (USD)
	A3	02/21/2019	1	03/30/2011	5.00% Gtd Fixed/Flt Rt Matures 03/24/2021 (USD)
	A3	02/21/2019	10	06/08/2011	4.50% Gtd Step Up Matures 06/08/2026 (USD)
	A3	02/21/2019	8.5	05/17/2011	4.50% Gtd Step Up Matures 05/17/2026 (USD)
	A3	02/21/2019	35.345	03/18/2011	4.00% Gtd Step Up Euro Matures 03/18/2020 (EUR)
	A3	02/21/2019	10	04/01/2011	5.07% Gtd Fixed/Flt Rt Matures 04/01/2021 (USD)
	A3	02/21/2019	15	04/07/2011	5.00% Gtd Step Up Matures 04/15/2026 (USD)
	A3	02/21/2019	20	03/18/2011	4.00% Gtd Step Up Matures 03/18/2021 (USD)
	A3	02/21/2019	6.68	09/29/2011	7.60% Gtd Dual Curr Euro Matures 09/29/2021 (PEN)
	A3	02/21/2019	10	04/26/2011	5.00% Gtd Fixed/Flt Rt Matures 04/26/2021 (USD)
	A3	02/21/2019	10	06/20/2011	5.00% Gtd Fixed/Flt Rt Matures 06/20/2021 (USD)
	A3	02/21/2019	20	06/28/2011	4.75% Gtd Step Up Matures 06/28/2026 (USD)
	A3	02/21/2019	5	08/12/2011	4.15% Gtd Step Up Matures 08/12/2026 (USD)
	A3	02/21/2019	11.5	08/31/2011	5.00% Gtd Fixed/Flt Rt Matures 08/31/2021 (USD)
	A3	02/21/2019	27.153	09/22/2011	8.84% Gtd Euro Matures 09/22/2020 (TRY)
	A3	02/21/2019	10	08/29/2011	5.40% Gtd Euro Matures 08/29/2026 (USD)
	A3	02/21/2019	8	02/01/2012	4.75% Step Up Matures 02/01/2027 (USD)
	A3	02/21/2019	10	09/21/2011	5.40% Gtd Euro Matures 09/21/2026 (USD)
	A3	02/21/2019	26	09/30/2011	5.00% Gtd Step Up Matures 09/30/2026 (USD)
	A3	02/21/2019	10.5	12/15/2011	5.00% Gtd Step Up Matures 12/15/2026 (USD)
	A3	02/21/2019	30	02/11/2011	5.00% Gtd Step Up Matures 02/11/2026 (USD)
	A3	02/21/2019	2.7	08/05/2011	3.00% Gtd Step Up Matures 08/05/2021 (USD)
	A3	02/21/2019	1.4	10/27/2011	4.50% Gtd Step Up Matures 11/02/2026 (USD)
	A3	02/21/2019	7	11/16/2011	4.25% Gtd Step Up Matures 11/16/2026 (USD)
	A3	02/21/2019	10.25	02/24/2012	4.00% Gtd Fixed/Flt Rt Matures 02/24/2020 (USD)
	A3	02/21/2019	14.591	01/25/2012	5.20% Gtd Matures 01/25/2027 (USD)
	A3	02/21/2019	75.293	03/06/2006	4.25% Gtd Euro Matures 03/06/2026 (NOK)
	A3	02/21/2019	15	04/21/2006	Gtd Zero Cpn Matures 05/15/2036 (USD)
	A3	02/21/2019	10	02/07/2006	Gtd Zero Cpn Euro Matures 02/21/2036 (USD)
	A3	02/21/2019	6.66	09/15/2006	4.32% Gtd Euro Matures 09/15/2021 (CZK)
	A3	02/21/2019	11.662	11/16/2005	4.11% Gtd Euro Matures 11/16/2035 (EUR)
	A3	02/21/2019	5.075	09/28/2006	Gtd Flt Rt Euro Matures 09/28/2031 (EUR)
	A3	02/21/2019	3.096	08/02/2005	5.25% Gtd Matures 08/15/2020 (USD)
	A3	02/21/2019	0.973	08/09/2005	5.35% Gtd Matures 08/15/2020 (USD)
	A3	02/21/2019	15	08/01/2005	4.50% Gtd Step-Up Matures 08/15/2020 (USD)
	A3	02/21/2019	4.691	08/16/2005	5.40% Gtd Matures 08/15/2020 (USD)
	A3	02/21/2019	1.477	08/23/2005	5.25% Gtd Matures 08/15/2020 (USD)
	A3	02/21/2019	1.22	06/21/2005	Gtd Step-Up Matures 06/15/2020 (USD)
	A3	02/21/2019	3.581	06/21/2005	Gtd Matures 06/15/2025 (USD)
	A3	02/21/2019	1.703	10/25/2005	5.55% Gtd Global Matures 10/15/2020 (USD)
	A3	02/21/2019	25.93	10/21/2005	2.00% Gtd Flt Rt Indx Lkd Euro Matures 11/24/2020 (JPY)
	A3	02/21/2019	1.722	08/30/2005	5.25% Gtd Matures 09/15/2020 (USD)
	A3	02/21/2019	1200	10/21/2005	5.00% Gtd Flt Rt Indx Lkd Euro Matures 11/24/2020 (JPY)
	A3	02/21/2019	25	09/26/2005	Gtd Zero Cpn Euro Matures 10/17/2023 (USD)
	A3	02/21/2019	0.352	11/01/2005	5.50% Gtd Matures 11/15/2020 (USD)
	A3	02/21/2019	20	10/19/2005	Gtd Zero Cpn Euro Matures 11/02/2035 (USD)
	A3	02/21/2019	294.739	08/10/2006	Gtd Flt Rt Euro Matures 08/10/2021 (EUR)
	A3	02/21/2019	81.09	04/13/2006	Gtd Zero Cpn Euro Matures 05/04/2026 (USD)
	A3	02/21/2019	157.444	06/27/2006	Gtd Flt Rt Euro Matures 07/07/2021 (EUR)
	A3	02/21/2019	19.552	05/19/2006	4.82% Euro Matures 05/19/2021 (NOK)
	A3	02/21/2019	11.884	02/16/2006	4.17% Gtd Euro Matures 02/16/2021 (EUR)
	A3	02/21/2019	12.814	06/06/2006	4.585% Gtd Euro Matures 06/06/2022 (EUR)
	A3	02/21/2019	15	06/06/2006	4.47% Gtd Euro Matures 06/06/20218 (EUR)
	A3	02/21/2019	10	04/25/2006	6.05% Gtd Global Matures 04/28/2031 (USD)
	A3	02/21/2019	126.414	06/21/2006	Gtd Zero Cpn Euro Matures 06/21/2036 (EUR)
	A3	02/21/2019	10	07/25/2006	Gtd Zero Cpn Euro Matures 08/08/2036 (USD)
	A3	02/21/2019	9.307	12/07/2006	Gtd Zero Cpn Euro Matures 12/19/2028 (EUR)
	A3	02/21/2019	5.252	11/03/2006	4.39% Gtd Euro Matures 11/03/2031 (SKK)
	A3	02/21/2019	10	02/01/2007	9.67% Gtd Principal-Protected Matures 02/14/2037 (USD)
	A3	02/21/2019	500	02/05/2007	Gtd Flt Rt Global (USD)
	A3	02/21/2019	10	12/18/2009	Flt Rt Matures 12/23/2019 (USD)
	A3	02/21/2019	10	03/14/2012	3.50% Gtd Step Up Matures 03/14/2022 (USD)
	A3	02/21/2019	100	03/29/2012	Gtd Zero Cpn Euro Matures 04/17/2042 (USD)
	A3	02/21/2019	13	04/25/2012	4.00% Gtd Step Up Matures 04/25/2027 (USD)
	A3	02/21/2019	100	03/29/2012	Gtd Zero Cpn Euro Matures 04/19/2042 (USD)
	A3	02/21/2019	30	05/07/2012	Gtd Zero Cpn Euro Matures 05/07/2032 (USD)
	A3	02/21/2019	16.068	08/31/2012	6.48% Gtd Euro Matures 09/17/2022 (NZD)
	A3	02/21/2019	16.566	09/18/2012	6.10% Gtd Euro Matures 10/02/2022 (NZD)
	A3	02/21/2019	20	09/14/2012	Gtd Flt Rt Euro Matures 09/14/2022 (USD)
	A3	02/21/2019	10.234	10/04/2012	5.60% Gtd Euro Matures 10/18/2022 (AUD)
	A3	02/21/2019	16.396	10/04/2012	5.72% Gtd Euro Matures 10/18/2022 (NZD)
	A3	02/21/2019	25	10/05/2012	Gtd Zero Cpn Euro Matures 10/18/2042 (USD)
	A3	02/21/2019	25	10/05/2012	Gtd Zero Cpn Euro Matures 10/19/2042 (USD)
	A3	02/21/2019	6	05/29/2012	3.50% Gtd Step Up Matures 05/29/2024 (USD)
	A3	02/21/2019	1	08/22/2012	3.50% Gtd Step Up Matures 08/22/2027 (USD)

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MEDIUM-TERM NOTE PROGRAMS (REVISED)

ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	02/21/2019	3	03/20/2012	3.75% Gtd Step Up Matures 03/20/2024 (USD)
	A3	02/21/2019	14.846	05/22/2012	6.70% Gtd Euro Matures 06/06/2019 (AUD)
	A3	02/21/2019	100	05/14/2012	Gtd Zero Cpn Euro Matures 05/30/2042 (USD)
	A3	02/21/2019	100	05/30/2012	Gtd Zero Cpn Euro Matures 05/30/2042 (USD)
	A3	02/21/2019	25	06/13/2012	Gtd Zero Cpn Euro Matures 06/21/2032 (USD)
	A3	02/21/2019	1	12/14/2012	3.00% Gtd Step Up Matures 12/14/2027 (USD)
	A3	02/21/2019	30	06/21/2012	Gtd Flt Rt Euro Matures 06/21/2022 (USD)
	A3	02/21/2019	1	08/10/2012	Gtd Matures 08/10/2027 (USD)
	A3	02/21/2019	25	10/17/2012	Gtd Zero Cpn Euro Matures 10/30/2042 (USD)
	A3	02/21/2019	100	10/25/2012	Gtd Zero Cpn Euro Matures 11/08/2042 (USD)
	A3	02/21/2019	50	10/26/2012	Gtd Zero Cpn Euro Matures 11/09/2042 (USD)
	A3	02/21/2019	25	08/10/2012	Gtd Zero Cpn Euro Matures 08/24/2042 (USD)
	A3	02/21/2019	20.733	11/05/2012	5.70% Gtd Euro Matures 11/19/2022 (AUD)
	A3	02/21/2019	7.5	11/27/2012	4.00% Gtd Fixed/Flt Rt Matures 11/27/2022 (USD)
	A3	02/21/2019	10	09/17/2012	3.75% Gtd Step Up Matures 09/17/2027 (USD)
	A3	02/21/2019	10	06/27/2008	7.00% Gtd Step Up Matures 06/27/2020 (USD)
	A3	02/21/2019	158.366	06/30/2008	4.50% Matures 06/30/2023 (EUR)
	A3	02/21/2019	5.3	05/28/2008	10.00% Gtd Fixed/Flt Rt Euro Matures 05/28/2023 (USD)
	A3	02/21/2019	16.616	11/26/2008	Gtd Flt Rt Euro Matures 11/26/2038 (ZAR)
	A3	02/21/2019	11	07/28/2009	Gtd Flt Rt Matures 07/28/2024 (USD)
	A3	02/21/2019	80	08/11/2010	4.00% Gtd Step Up Matures 08/11/2020 (USD)
	A3	02/21/2019	32.9	08/11/2010	6.00% Gtd Matures 08/11/2020 (USD)
	A3	02/21/2019	25	08/20/2010	5.10% Gtd Fixed/Flt Rt Matures 08/20/2020 (USD)
	A3	02/21/2019	1	03/26/2010	Gtd Flt Rt Matures 03/26/2020 (USD)
	A3	02/21/2019	18	03/30/2010	5.00% Gtd Fixed/Flt Rt Matures 03/30/2020 (USD)
	A3	02/21/2019	10	03/30/2010	5.25% Gtd Matures 03/30/2025 (USD)
	A3	02/21/2019	20	03/30/2010	3.00% Gtd Fixed/Flt Rt Matures 03/30/2020 (USD)
	A3	02/21/2019	2	05/26/2001	6.00% Gtd Fixed/Flt Rt Matures 05/26/2020 (USD)
	A3	02/21/2019	5.213	05/28/2010	Gtd Flt Rt Matures 05/28/2020 (USD)
	A3	02/21/2019	2	06/24/2010	6.00% Gtd Fixed/Flt Rt Matures 06/24/2020 (USD)
	A3	02/21/2019	20	09/30/2010	Gtd Flt Rt Matures 09/30/2020 (USD)
	A3	02/21/2019	45	10/26/2010	4.00% Gtd Step Up Matures 10/26/2022 (USD)
	A3	02/21/2019	21.8	08/27/2010	6.00% Gtd Fixed/Flt Rt Matures 08/27/2020 (USD)
	A3	02/21/2019	20.8	09/09/2010	Gtd Flt Rt Matures 09/09/2020 (USD)
	A3	02/21/2019	40	09/15/2010	4.25% Gtd Step Up Matures 09/15/2025 (USD)
	A3	02/21/2019	7	04/28/2010	6.00% Gtd Fixed/Flt Rt Matures 04/28/2020 (USD)
	A3	02/21/2019	3	04/28/2010	6.00% Gtd Fixed/Flt Rt Matures 04/28/2020 (USD)
	A3	02/21/2019	10	11/15/2010	5.25% Gtd Fixed/Flt Rt Matures 11/15/2020 (USD)
	A3	02/21/2019	16.5	11/04/2010	6.20% Gtd Fixed/Flt Rt Matures 11/04/2020 (USD)
	A3	02/21/2019	1	11/04/2010	5.75% Gtd Fixed/Flt Rt Matures 11/04/2020 (USD)
	A3	02/21/2019	35	11/16/2010	4.25% Gtd Step Up Matures 11/16/2025 (USD)
	A3	02/21/2019	3.64	04/28/2010	5.25% Gtd Step Up Matures 04/28/2025 (USD)
	A3	02/21/2019	10	12/15/2010	Gtd Flt Rt Matures 12/15/2020 (USD)
	A3	02/21/2019	15	10/05/2009	6.48% Gtd Euro Matures 10/05/2019 (USD)
	A3	02/21/2019	15	10/05/2009	6.52% Gtd Euro Matures 10/05/2019 (USD)
	A3	02/21/2019	15	10/05/2009	6.51% Gtd Euro Matures 10/05/2019 (USD)
	A3	02/21/2019	10	10/06/2009	6.51% Gtd Euro Matures 10/06/2019 (USD)
	A3	02/21/2019	1.5	04/28/2010	Gtd Flt Rt Matures 04/28/2020 (USD)
	A3	02/21/2019	3	04/28/2010	Gtd Flt Rt Matures 04/28/2020 (USD)
Citigroup Global Markets Hldgs Inc	A3	02/21/2019	13.105	09/12/2018	Gtd Indx Linked 09/16/2020 (USD)
	A3	02/21/2019	505	09/21/2018	3.79% Gtd Euro 09/28/2028 (HKD)
	A3	02/21/2019	15	09/12/2018	4.20% Gtd Euro 09/12/2028 (USD)
	A3	02/21/2019	5	12/06/2018	4.70% Matures 12/11/2025 (USD)
	A3	02/21/2019	0.585	12/17/2018	3.25% Matures 12/20/2021 (USD)
	A3	02/21/2019	1	12/07/2018	Matures 12/09/2020 (USD)
	A3	02/21/2019	1	07/26/2018	Gtd Indx Linked 07/30/2020 (USD)
	A3	02/21/2019	1	07/20/2018	Gtd Indx Linked 07/22/2021 (USD)
	A3	02/21/2019	1	08/08/2018	Gtd Indx Linked 02/13/2020 (USD)
	A3	02/21/2019	1	07/26/2018	Gtd Indx Linked 01/30/2020 (USD)
	A3	02/21/2019	1	07/25/2017	0.50% Gtd Indx Linked Matures 01/30/2023 (USD)
	A3	02/21/2019	0	09/29/2017	3.00% Gtd Matures 10/15/2028 (USD)
	A3	02/21/2019	0	06/30/2017	2.15% Gtd Step Up Matures 07/06/2024 (USD)
	A3	02/21/2019	1.5	07/26/2018	Gtd Indx Linked 07/30/2020 (USD)
	A3	02/21/2019	1	08/02/2018	Gtd Indx Linked 02/05/2021 (USD)
	A3	02/21/2019	1.36	04/25/2018	Gtd Indx Linked 04/28/2023 (USD)
	A3	02/21/2019	1	05/29/2018	3.25% Gtd Step Up 05/31/2023 (USD)
	A3	02/21/2019	1	06/28/2018	Gtd Indx Linked 07/03/2023 (USD)
	A3	02/21/2019	1	06/08/2018	4.00% Gtd Fixed/Flt Rt 06/13/2023 (USD)
	A3	02/21/2019	2	08/09/2018	2.90% Gtd Step Up 08/14/2020 (USD)
	A3	02/21/2019	1	08/29/2018	Gtd Indx Linked 03/05/2020 (USD)
	A3	02/21/2019	1	12/20/2017	3.30% Gtd Step Up 12/22/2037 (USD)
	A3	02/21/2019	1	03/29/2018	7.00% Gtd Fixed/Flt Rt 04/03/2028 (USD)
	A3	02/21/2019	0	05/30/2018	2.40% Gtd Step Up 06/04/2021 (USD)
	A3	02/21/2019	0	08/27/2018	3.00% Gtd 02/15/2022 (USD)
	A3	02/21/2019	2.5	06/27/2018	Gtd Var Rt Indx Lnk 06/28/2021 (USD)
	A3	02/21/2019	1	07/18/2018	5.50% Gtd Fixed/Flt Rt 07/23/2024 (USD)
	A3	02/21/2019	1	08/02/2018	6.00% Gtd Fixed/Flt Rt 08/07/2028 (USD)
	A3	02/21/2019	0.85	08/06/2018	Gtd Flt Rt 08/09/2022 (USD)
	A3	02/21/2019	160	08/03/2018	3.63% Gtd Euro 08/10/2028 (HKD)
	A3	02/21/2019	80	08/08/2018	Gtd Zero Cpn Euro 08/08/2048 (USD)
	A3	02/21/2019	5.125	02/21/2018	Gtd Indx Linked 02/25/2021 (USD)
	A3	02/21/2019	1	01/31/2019	Matures 09/06/2022 (USD)
	A3	02/21/2019	1	01/31/2019	Matures 02/04/2021 (USD)
	A3	02/21/2019	10	01/10/2019	4.76% Matures 01/10/2049 (USD)
	A3	02/21/2019	40	01/16/2019	4.35% Matures 01/16/2029 (USD)
	A3	02/21/2019	75	10/05/2018	11.00% Matures 05/24/2022 (TRY)
	A3	02/21/2019	1	01/29/2019	3.00% Matures 01/31/2020 (USD)
	A3	02/21/2019	10	10/15/2018	5.00% Gtd Fixed/Flt Rt 10/17/2024 (USD)
	A3	02/21/2019	1	10/29/2018	Gtd Fixed/Flt Rt 10/31/2038 (USD)
	A3	02/21/2019	1	10/30/2018	Gtd Indx Linked 11/04/2021 (USD)
	A3	02/21/2019	1	10/15/2018	Gtd Indx Linked 04/20/2020 (USD)
	A3	02/21/2019	1.4	12/24/2018	Matures 12/30/2020 (USD)
	A3	02/21/2019	1	10/05/2018	Gtd Indx Linked 04/09/2020 (USD)
	A3	02/21/2019	0	10/22/2018	3.55% Gtd 10/25/2022 (USD)
	A3	02/21/2019	0	12/18/2018	Matures 12/21/2023 (USD)
	A3	02/21/2019	5	12/19/2018	4.50% Matures 12/21/2028 (USD)
	A3	02/21/2019	21.275	12/20/2018	3.00% Matures 01/24/2020 (USD)
	A3	02/21/2019	15.355	12/13/2018	Matures 12/16/2020 (USD)
	A3	02/21/2019	35	12/20/2018	3.00% Matures 12/24/2020 (USD)
	A3	02/21/2019	1	08/28/2018	2.65% Gtd Fixed/Flt Rt 08/31/2021 (USD)
	A3	02/21/2019	1	09/20/2018	Gtd Indx Linked 09/25/2023 (USD)
	A3	02/21/2019	1	08/28/2018	Gtd Flt Rt 08/31/2028 (USD)
	A3	02/21/2019	1	09/21/2018	8.00% Gtd Fixed/Flt Rt 09/25/2038 (USD)
	A3	02/21/2019	1	09/26/2018	8.00% Gtd Fixed/Flt Rt 09/28/2033 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
A3	02/21/2019		1	11/16/2018	Gtd Flt Rt 11/20/2023 (USD)
A3	02/21/2019		1	10/15/2018	Gtd Flt Rt 10/18/2022 (USD)
A3	02/21/2019		1	11/14/2018	Gtd Indx Linked 11/18/2021 (USD)
A3	02/21/2019		1	12/20/2018	Gtd Indx Linked 12/23/2021 (USD)
A3	02/21/2019		1	12/28/2018	Gtd Indx Linked 01/05/2026 (USD)
A3	02/21/2019		1	11/09/2018	Gtd Indx Linked 11/15/2021 (USD)
A3	02/21/2019		1	11/09/2018	Gtd Indx Linked 11/14/2023 (USD)
A3	02/21/2019		1	11/16/2018	5.50% Gtd Fixed/Flt Rt 11/21/2025 (USD)
A3	02/21/2019		1	11/09/2018	Gtd Indx Linked 11/12/2021 (USD)
A3	02/21/2019		1	11/21/2018	Gtd Indx Linked 11/26/2021 (USD)
A3	02/21/2019		0	12/03/2018	3.25% Gtd 12/06/2021 (USD)
A3	02/21/2019		1	09/27/2018	8.00% Gtd Fixed/Flt Rt 10/04/2026 (USD)
A3	02/21/2019		1	09/26/2018	Gtd Flt Rt 09/28/2023 (USD)
A3	02/21/2019		1	09/04/2018	Gtd Flt Rt 09/07/2021 (USD)
A3	02/21/2019		6.06	11/09/2018	Gtd Indx Linked 11/12/2020 (USD)
A3	02/21/2019		22.5	02/13/2017	4.25% Gtd Fixed/Flt Rt Matures 02/16/2027 (USD)
A3	02/21/2019		3	02/09/2017	3.50% Gtd Step Up Matures 02/09/2037 (USD)
A3	02/21/2019		50	06/08/2017	8.30% Gtd Euro Matures 06/20/2047 (USD)
A3	02/21/2019		2	08/21/2018	Gtd Indx Linked 08/26/2020 (USD)
A3	02/21/2019		54.88	08/21/2018	Gtd Indx Linked 08/05/2020 (USD)
A3	02/21/2019		550	02/26/2018	Gtd Zero Cpn Euro 03/12/2038 (MXN)
A3	02/21/2019		100	11/21/2017	3.34% Gtd Euro Matures 11/21/2037 (HKD)
A3	02/21/2019		1	05/16/2018	10.00% Gtd Fixed/Flt Rt 05/18/2038 (USD)
A3	02/21/2019		0	05/18/2018	5.00% Gtd Fixed/Flt Rt 05/23/2025 (USD)
A3	02/21/2019		0	06/22/2018	5.50% Gtd Fixed/Flt Rt 06/27/2025 (USD)
A3	02/21/2019		0	03/16/2018	7.00% Gtd Fixed/Flt Rt 03/20/2033 (USD)
A3	02/21/2019		0	02/21/2018	3.40% Gtd Step Up 02/23/2038 (USD)
A3	02/21/2019		0	03/15/2018	Gtd Flt Rt 03/20/2028 (USD)
A3	02/21/2019		36.822	04/17/2018	Gtd Flt Rt 04/22/2058 (USD)
A3	02/21/2019		1	09/27/2018	Gtd Indx Linked 04/01/2020 (USD)
A3	02/21/2019		1	05/24/2018	5.00% Gtd Fixed/Flt Rt 05/29/2023 (USD)
A3	02/21/2019		1	03/02/2018	Gtd Flt Rt 03/06/2028 (USD)
A3	02/21/2019		0	09/10/2018	3.00% Gtd 03/15/2022 (USD)
A3	02/21/2019		1	03/26/2018	2.00% Gtd Step Up 03/29/2023 (USD)
A3	02/21/2019		1.223	11/22/2016	0.25% Gtd Indx Linked Matures 05/26/2022 (USD)
A3	02/21/2019		0.744	12/22/2016	0.50% Gtd Indx Linked Matures 06/27/2022 (USD)
A3	02/21/2019		0.545	12/27/2016	Gtd Indx Linked Matures 01/02/2024 (USD)
A3	02/21/2019		5.763	12/29/2016	Gtd Indx Linked Matures 07/03/2024 (USD)
A3	02/21/2019		1	06/16/2017	Gtd Indx Linked Matures 06/21/2032 (USD)
A3	02/21/2019		0	06/16/2017	3.00% Gtd Step Up Matures 06/21/2037 (USD)
A3	02/21/2019		0	07/25/2017	2.75% Gtd Step Up Matures 07/28/2027 (USD)
A3	02/21/2019		0	07/25/2017	3.00% Gtd Step Up Matures 07/28/2037 (USD)
A3	02/21/2019		1	07/24/2017	Gtd Flt Rt Matures 07/31/2057 (USD)
A3	02/21/2019		1	08/29/2017	Gtd Indx Linked Matures 03/03/2023 (USD)
A3	02/21/2019		0	08/22/2017	4.00% Gtd Fixed/Flt Rt Matures 08/25/2029 (USD)
A3	02/21/2019		0	08/23/2017	3.30% Gtd Step Up Matures 08/25/2037 (USD)
A3	02/21/2019		0	08/14/2017	4.00% Gtd Fixed/Flt Rt Matures 08/17/2027 (USD)
A3	02/21/2019		1	08/04/2017	Gtd Indx Linked Matures 08/09/2037 (USD)
A3	02/21/2019		0	04/25/2018	Gtd Flt Rt 04/30/2058 (USD)
A3	02/21/2019		0.5	03/20/2017	1.50% Gtd Step Up Matures 03/20/2020 (USD)
A3	02/21/2019		4.5	01/25/2017	3.50% Gtd Step Up Matures 01/25/2037 (USD)
A3	02/21/2019		40	06/28/2018	4.32% Gtd Euro 06/28/2021 (RON)
A3	02/21/2019		1	12/26/2017	Gtd Indx Linked 12/31/2024 (USD)
A3	02/21/2019		0	04/24/2017	3.15% Gtd Matures 04/27/2027 (USD)
A3	02/21/2019		70	04/12/2017	4.40% Gtd Euro Matures 10/12/2020 (CNY)
A3	02/21/2019		125	04/12/2017	7.00% Gtd Euro Matures 10/13/2020 (ZAR)
A3	02/21/2019		1	04/27/2018	2.40% Gtd Step Up 05/01/2021 (USD)
A3	02/21/2019		140	07/12/2018	Gtd Zero Cpn Euro 07/12/2023 (ZAR)
A3	02/21/2019		20	06/13/2018	4.34% Gtd Euro 06/13/2028 (USD)
A3	02/21/2019		1	04/06/2018	Gtd Indx Linked 04/13/2021 (USD)
A3	02/21/2019		1	05/25/2018	5.00% Gtd Fixed/Flt Rt 05/31/2023 (USD)
A3	02/21/2019		0	03/26/2018	9.50% Gtd Fixed/Flt Rt 03/29/2038 (USD)
A3	02/21/2019		1	04/30/2018	7.00% Gtd Fixed/Flt Rt 05/03/2033 (USD)
A3	02/21/2019		3	03/31/2017	3.65% Gtd Fixed/Flt Rt Matures 03/31/2027 (USD)
A3	02/21/2019		1	04/16/2018	5.00% Gtd Fixed/Flt Rt 04/18/2023 (USD)
A3	02/21/2019		1.301	05/24/2018	Gtd Indx Linked 05/30/2023 (USD)
A3	02/21/2019		0	06/22/2018	2.50% Gtd Step Up 06/27/2021 (USD)
A3	02/21/2019		0	06/28/2018	2.45% Gtd Fixed/Flt Rt 07/03/2021 (USD)
A3	02/21/2019		1	01/24/2018	8.50% Gtd Fixed/Flt Rt 01/29/2038 (USD)
A3	02/21/2019		0	04/30/2018	2.00% Gtd Fixed/Flt Rt 05/03/2021 (USD)
A3	02/21/2019		318.368	06/12/2018	2.00% Gtd Step Up Euro 06/12/2024 (USD)
A3	02/21/2019		1	04/07/2017	Gtd Indx Linked Matures 12/12/2024 (USD)
A3	02/21/2019		4	03/31/2017	4.10% Gtd Fixed/Flt Rt Matures 03/31/2027 (USD)
A3	02/21/2019		0	06/30/2017	4.25% Gtd Fixed/Flt Rt Matures 07/06/2027 (USD)
A3	02/21/2019		0	06/15/2018	4.00% Gtd Step Up 06/20/2038 (USD)
A3	02/21/2019		3.927	05/29/2018	Gtd Indx Linked 12/03/2019 (USD)
A3	02/21/2019		1	06/22/2018	3.00% Gtd Fixed/Flt Rt 06/27/2022 (USD)
A3	02/21/2019		1	03/23/2018	Gtd Indx Linked 04/28/2021 (USD)
A3	02/21/2019		1	04/24/2018	Gtd Fixed/Flt Rt 04/30/2028 (USD)
A3	02/21/2019		0.875	10/26/2017	0.75% Gtd Indx Linked Matures 05/01/2023 (USD)
A3	02/21/2019		1.489	10/25/2017	Gtd Indx Linked Matures 10/28/2022 (USD)
A3	02/21/2019		1.307	02/06/2017	3.40% Gtd Matures 02/15/2027 (USD)
A3	02/21/2019		1.85	09/26/2017	Gtd Indx Linked Matures 09/29/2022 (USD)
A3	02/21/2019		5.404	12/28/2017	Gtd Indx Linked Matures 01/04/2023 (USD)
A3	02/21/2019		1	02/21/2017	3.10% Gtd Fixed/Flt Rt Matures 02/24/2027 (USD)
A3	02/21/2019		1.113	12/20/2017	Gtd Indx Linked Matures 12/23/2022 (USD)
A3	02/21/2019		5.256	12/01/2017	Gtd Indx Linked Matures 12/06/2022 (USD)
A3	02/21/2019		20	02/13/2018	Gtd Flt Rt Euro 02/13/2028 (USD)
A3	02/21/2019		1	02/28/2017	Gtd Indx Linked Matures 03/03/2022 (USD)
A3	02/21/2019		1	02/24/2017	Gtd Indx Linked Matures 03/01/2022 (USD)
A3	02/21/2019		0	03/02/2017	3.00% Gtd Matures 10/15/2024 (USD)
A3	02/21/2019		168	02/16/2017	2.21% Gtd Euro Matures 02/16/2020 (HKD)
A3	02/21/2019		3.73	09/11/2017	Gtd Indx Linked Matures 09/15/2022 (USD)
A3	02/21/2019		1	01/25/2018	Gtd Indx Linked Matures 01/30/2023 (USD)
A3	02/21/2019		8.255	10/27/2017	Gtd Indx Linked Matures 10/31/2022 (USD)
A3	02/21/2019		14.25	02/21/2017	3.10% Gtd Fixed/Flt Rt Matures 02/24/2027 (USD)
A3	02/21/2019		0.51	02/24/2017	3.63% Gtd Matures 02/15/2032 (USD)
A3	02/21/2019		2.5	03/10/2017	4.05% Gtd Fixed/Flt Rt Matures 03/10/2027 (USD)
A3	02/21/2019		1.067	03/16/2017	3.00% Gtd Matures 03/15/2025 (USD)
A3	02/21/2019		1	12/15/2017	Gtd Indx Linked Matures 06/21/2023 (USD)
A3	02/21/2019		1	02/23/2018	Gtd Indx Linked 02/28/2023 (USD)
A3	02/21/2019		500	08/09/2017	0.52% Gtd Euro Matures 08/09/2027 (JPY)
A3	02/21/2019		1	07/31/2017	Gtd Indx Linked Matures 02/05/2024 (USD)
A3	02/21/2019		20	06/02/2017	4.30% Gtd Fixed/Flt Rt Euro Matures 06/19/2027 (USD)

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	A3	02/21/2019	0	10/18/2017	Gtd Matures 10/20/2033 (USD)
	A3	02/21/2019	0.421	02/28/2017	0.75% Gtd Equity Lnkd Matures 08/26/2022 (USD)
	A3	02/21/2019	3	02/23/2017	3.65% Gtd Step Up Matures 02/28/2042 (USD)
	A3	02/21/2019	7.5	02/24/2017	Gtd Indx Linked Matures 02/28/2032 (USD)
	A3	02/21/2019	2	02/28/2017	2.20% Gtd Step Up Matures 02/28/2022 (USD)
	A3	02/21/2019	2	03/20/2017	3.35% Gtd Step Up Matures 03/20/2037 (USD)
	A3	02/21/2019	0.5	03/20/2017	3.10% Gtd Step Up Matures 03/20/2027 (USD)
	A3	02/21/2019	0	07/31/2017	3.00% Gtd Matures 08/15/2027 (USD)
	A3	02/21/2019	1	07/27/2017	Gtd Equity Lnkd Matures 08/01/2022 (USD)
	A3	02/21/2019	8.5	03/10/2017	10.00% Gtd Matures 03/10/2037 (USD)
	A3	02/21/2019	1	03/20/2017	3.00% Gtd Matures 03/15/2024 (USD)
	A3	02/21/2019	100	05/24/2017	11.00% Gtd Euro Matures 05/24/2022 (TRY)
	A3	02/21/2019	75	07/11/2017	4.80% Gtd Euro Matures 07/11/2027 (CNY)
	A3	02/21/2019	0	08/15/2017	Gtd Flt Rt Matures 08/18/2057 (USD)
	A3	02/21/2019	1	08/28/2017	2.50% Gtd Matures 08/15/2024 (USD)
	A3	02/21/2019	1.5	04/25/2017	4.05% Gtd Fixed/Flt Rt Matures 04/28/2027 (USD)
	A3	02/21/2019	1	05/25/2017	Gtd Indx Linked Matures 05/31/2022 (USD)
	A3	02/21/2019	0	05/10/2017	Gtd Indx Linked Matures 05/15/2037 (USD)
	A3	02/21/2019	0	05/22/2017	3.55% Gtd Matures 05/15/2037 (USD)
	A3	02/21/2019	0	03/31/2017	3.25% Gtd Matures 04/15/2027 (USD)
	A3	02/21/2019	0	07/24/2017	3.20% Gtd Matures 07/15/2027 (USD)
	A3	02/21/2019	20	06/01/2017	Gtd Flt Rt Euro Matures 06/01/2027 (USD)
	A3	02/21/2019	8	07/28/2017	4.00% Gtd Fixed/Flt Rt Matures 08/02/2027 (USD)
	A3	02/21/2019	1	03/24/2017	0.75% Gtd Indx Linked Matures 09/29/2022 (USD)
	A3	02/21/2019	0	05/15/2017	3.45% Gtd Matures 05/15/2032 (USD)
	A3	02/21/2019	1	08/29/2017	Gtd Equity Lnkd Matures 09/01/2022 (USD)
	A3	02/21/2019	1	06/27/2017	0.60% Gtd Indx Linked Matures 12/30/2022 (USD)
	A3	02/21/2019	1	05/19/2017	Gtd Indx Linked Matures 05/24/2022 (USD)
	A3	02/21/2019	1.145	11/29/2017	Gtd Indx Linked Matures 12/02/2022 (USD)
	A3	02/21/2019	0	01/26/2018	Gtd Flt Rt Matures 01/31/2028 (USD)
	A3	02/21/2019	0.84	05/08/2017	3.20% Gtd Matures 05/15/2027 (USD)
	A3	02/21/2019	1.759	05/26/2017	0.75% Gtd Indx Linked Matures 12/01/2022 (USD)
	A3	02/21/2019	1	06/30/2017	Gtd Indx Linked Matures 01/03/2024 (USD)
	A3	02/21/2019	1	06/28/2017	Gtd Equity Lnkd Matures 07/01/2022 (USD)
	A3	02/21/2019	2	05/26/2017	2.20% Gtd Fixed/Flt Rt Euro Matures 06/07/2022 (USD)
	A3	02/21/2019	3.73	09/11/2017	Gtd Indx Linked Matures 09/14/2023 (USD)
	A3	02/21/2019	0.83	11/29/2017	0.75% Gtd Indx Linked Matures 06/02/2023 (USD)
	A3	02/21/2019	1.043	02/13/2017	3.00% Gtd Matures 02/15/2025 (USD)
	A3	02/21/2019	3.7	04/26/2016	2.00% Gtd Fixed/Flt Rt Matures 04/29/2019 (USD)
	A3	02/21/2019	2.5	04/25/2016	Gtd Indx Linked Matures 04/28/2026 (USD)
	A3	02/21/2019	5	03/28/2016	4.00% Gtd Step Up Matures 03/31/2036 (USD)
	A3	02/21/2019	1	05/24/2016	Gtd Equity Lnkd Matures 05/27/2021 (USD)
	A3	02/21/2019	1	05/31/2016	Gtd Indx Linked Matures 12/05/2023 (USD)
	A3	02/21/2019	1	04/29/2016	Gtd Indx Linked Matures 11/03/2023 (USD)
	A3	02/21/2019	3	04/01/2016	4.25% Gtd Fixed/Flt Rt Matures 04/06/2021 (USD)
	A3	02/21/2019	1.406	04/29/2016	Gtd Indx Linked Matures 04/29/2021 (USD)
	A3	02/21/2019	0.55	04/26/2016	0.25% Gtd Equity Lnkd Matures 10/29/2021 (USD)
	A3	02/21/2019	7.5	04/25/2016	Gtd Indx Linked Matures 04/28/2031 (USD)
	A3	02/21/2019	0	02/02/2017	3.65% Gtd Matures 02/15/2032 (USD)
	A3	02/21/2019	1.117	06/29/2016	Gtd Equity Lnkd Matures 07/02/2021 (USD)
	A3	02/21/2019	1	07/29/2016	Gtd Indx Linked Matures 02/05/2024 (USD)
	A3	02/21/2019	3.165	07/28/2016	0.30% Gtd Equity Lnkd Matures 02/02/2022 (USD)
	A3	02/21/2019	1	07/27/2016	Gtd Equity Lnkd Matures 07/30/2021 (USD)
	A3	02/21/2019	1	08/26/2016	Gtd Indx Linked Matures 08/29/2024 (USD)
	A3	02/21/2019	25	08/12/2016	Gtd Flt Rt Euro Matures 08/12/2031 (USD)
	A3	02/21/2019	2.672	09/27/2016	0.25% Gtd Equity Lnkd Matures 03/31/2022 (USD)
	A3	02/21/2019	1	10/28/2016	Gtd Equity Lnkd Matures 11/02/2021 (USD)
	A3	02/21/2019	1.577	05/25/2016	0.40% Gtd Equity Lnkd Matures 12/01/2021 (USD)
	A3	02/21/2019	91.24	12/13/2016	1.25% Gtd Fixed/Flt Rt Matures 12/13/2046 (USD)
	A3	02/21/2019	12	12/14/2016	9.00% Gtd Fixed/Flt Rt Matures 12/14/2036 (USD)
	A3	02/21/2019	1.392	08/30/2016	0.30% Gtd Indx Linked Matures 03/03/2022 (USD)
	A3	02/21/2019	1	09/21/2016	3.25% Gtd Fixed/Flt Rt Matures 09/26/2026 (USD)
	A3	02/21/2019	11	12/22/2016	3.50% Gtd Fixed/Flt Rt Matures 12/28/2026 (USD)
	A3	02/21/2019	1	09/30/2016	Gtd Indx Linked Matures 04/03/2024 (USD)
	A3	02/21/2019	1	06/29/2016	0.40% Gtd Indx Linked Matures 01/03/2022 (USD)
	A3	02/21/2019	4.3	06/27/2016	Gtd Matures 06/27/2036 (USD)
	A3	02/21/2019	750	09/30/2016	2.50% Gtd Fixed/Flt Rt Euro Matures 09/30/2026 (USD)
	A3	02/21/2019	1	12/06/2016	Gtd Matures 12/09/2036 (USD)
	A3	02/21/2019	1.681	10/28/2016	0.25% Gtd Equity Lnkd Matures 05/03/2022 (USD)
	A3	02/21/2019	1	01/24/2017	Gtd Equity Lnkd Matures 01/27/2022 (USD)
	A3	02/21/2019	0.531	01/25/2017	0.50% Gtd Indx Linked Matures 07/28/2022 (USD)
	A3	02/21/2019	1	01/26/2017	Gtd Indx Linked Matures 01/31/2024 (USD)
	A3	02/21/2019	60	10/20/2017	7.00% Gtd Fixed/Flt Rt Euro Matures 10/20/2027 (USD)
	A3	02/21/2019	0.084	01/05/2001	Flt Rt Euro Matures 01/05/2026 (USD)
	A3	02/21/2019	276.918	04/04/2005	2.76% Euro Matures 04/04/2035 (JPY)
	A3	02/21/2019	20	12/16/2004	Zero Cpn Euro Matures 12/16/2024 (USD)
	A3	02/21/2019	25.293	05/13/2005	Flt Rt Euro Matures 05/13/2035 (EUR)
	A3	02/21/2019	20	08/30/2004	5.60% Euro Matures 09/13/2019 (USD)
	A3	02/21/2019	225	08/19/1999	6.25 Euro Ser 1 Tr 1 Matures 9/2/2019
	A3	02/21/2019	22.205	10/27/2015	Flt Rt Matures 10/30/2035 (USD)
	A3	02/21/2019	628.34	08/04/2000	6.50% Euro Ser.2 Matures 08/16/2030 (GBP)
	A3	02/21/2019	61.177	03/22/2005	3.50% Sub Fx/Flt Rt Euro Matures 04/08/2020 (SGD)
	A3	02/21/2019	300	02/28/2006	Sub Fx/Flt Rt Euro Matures 04/06/2021 (CHF)
	A3	02/21/2019	242.522	08/22/2006	3.125% Euro Matures 09/27/2021 (CHF)
	Baa2	02/21/2019	726.124	07/01/2004	5.875% Sub Euro Matures 07/01/2024 (GBP)
	A3	02/21/2019	3067.861	07/22/2004	5.00% Euro Matures 08/02/2019 (EUR)
	A3	02/21/2019	1250	02/15/2005	Sub Fx/Flt Rt Euro Matures 02/25/2030 (EUR)
	A3	02/21/2019	870.019	02/22/2006	4.50% Sub Euro Matures 03/03/2031 (GBP)
	A3	02/21/2019	600	02/05/2007	Flt Rt Euro (GBP)
	A3	02/21/2019	201.507	02/14/2007	3.00% Euro Matures 03/21/2019 (CHF)
	A3	02/21/2019	123.507	05/03/2007	3.00% Euro Matures 03/21/2019 (CHF)
	Baa2	02/21/2019	150.996	02/27/2008	6.393% Sub Euro Matures 03/06/2023 (EUR)
	A3	02/21/2019	1566.907	06/18/2008	6.80% Matures 06/25/2038 (GBP)
	A3	02/21/2019	63.871	08/06/2008	6.97% Euro Matures 06/28/2027 (EUR)
	A3	02/21/2019	2481.249	07/28/2009	7.38% Euro Matures 09/04/2019 (EUR)
	A3	02/21/2019	818.706	08/25/2009	7.38% Euro Matures 09/01/2039 (GBP)
	A3	02/21/2019	3	02/12/2013	3.50% Matures 02/15/2028 (USD)
	A3	02/21/2019	1	02/22/2013	3.50% Step Up Matures 02/27/2033 (USD)
	A3	02/21/2019	10	06/18/2013	Zero Cpn Euro Matures 07/10/2020 (USD)
	A3	02/21/2019	5.005	06/19/2013	2.30% Fixed/Flt Rt Matures 06/19/2023 (USD)
	A3	02/21/2019	19.084	01/03/2013	6.95% Euro Matures 01/16/2023 (ZAR)
	A3	02/21/2019	6.3	07/31/2013	5.16% Euro Matures 08/09/2023 (AUD)
	A3	02/21/2019	1	08/30/2013	Flt Rt Indx Lnkd Matures 08/30/2023 (USD)
	A3	02/21/2019	3	08/21/2013	3.75% Step Up Matures 08/21/2033 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	02/21/2019	100	03/05/2013	Zero Cpn Euro Matures 03/12/2028 (USD)
	A3	02/21/2019	100	02/06/2013	Zero Cpn Euro Matures 02/13/2028 (USD)
	A3	02/21/2019	7.072	01/31/2013	5.28% Euro Matures 02/07/2023 (AUD)
	A3	02/21/2019	1	03/28/2013	3.00% Step Up Matures 03/28/2033 (USD)
	A3	02/21/2019	1	09/27/2013	3.00% Fixed/Flt Rt Matures 09/27/2020 (USD)
	A3	02/21/2019	1	04/22/2013	3.00% Fixed/Flt Rt Matures 04/22/2023 (USD)
	A3	02/21/2019	13.404	11/13/2013	3.12% Euro Matures 11/13/2028 (EUR)
	A3	02/21/2019	1	11/13/2014	1.75% Step Up Matures 11/20/2019 (USD)
	A3	02/21/2019	2	04/25/2014	Flt Rt Matures 04/25/2024 (USD)
	A3	02/21/2019	35	03/04/2014	Zero Cpn Euro Matures 03/18/2044 (USD)
	A3	02/21/2019	1917.08	10/20/2014	1.38% Euro Matures 10/27/2021 (EUR)
	A3	02/21/2019	2	08/27/2014	Fixed/Flt Rt Matures 08/27/2024 (USD)
	A3	02/21/2019	1	08/28/2014	4.00% Matures 08/28/2034 (USD)
	A3	02/21/2019	1	08/28/2014	1.50% Step Up Matures 08/28/2019 (USD)
	A3	02/21/2019	1,134	02/27/2014	3.75% Euro Matures 03/11/2024 (CNY)
	A3	02/21/2019	1250	06/09/2014	3.75% Matures 06/16/2024 (USD)
	A3	02/21/2019	20	12/13/2013	Zero Cpn Euro Matures 12/23/2043 (USD)
	A3	02/21/2019	4,661	12/10/2013	7.20% Dual Curr Euro Matures 12/20/2023 (COP)
	A3	02/21/2019	2,969	12/30/2013	3.82% Euro Matures 01/15/2024 (CNY)
	A3	02/21/2019	2,965	12/23/2013	3.88% Euro Matures 01/14/2024 (CNY)
	A3	02/21/2019	1257.15	11/04/2014	Flt Rt Euro Matures 11/11/2019 (EUR)
	A3	02/21/2019	1	07/28/2014	Indx Linked Matures 01/31/2020 (USD)
	A3	02/21/2019	25	01/07/2014	Zero Cpn Euro Matures 01/21/2044 (USD)
	A3	02/21/2019	0.985	02/27/2014	5.33% Euro Matures 03/11/2024 (AUD)
	A3	02/21/2019	1	04/03/2014	1.80% Step Up Matures 04/03/2019 (USD)
	A3	02/21/2019	1	03/28/2014	3.50% Fixed/Flt Rt Matures 03/28/2021 (USD)
	A3	02/21/2019	1,132	03/05/2014	4.90% Euro Matures 03/20/2019 (MXN)
	A3	02/21/2019	1	04/30/2015	4.00% Matures 04/30/2040 (USD)
	A3	02/21/2019	1	10/02/2014	1.00% Indx Linked Matures 10/07/2021 (USD)
	A3	02/21/2019	5	09/16/2014	3.50% Step Up Matures 09/19/2029 (USD)
	A3	02/21/2019	1	04/29/2015	Indx Linked Matures 04/28/2022 (USD)
	A3	02/21/2019	1500	04/22/2015	3.30% Matures 04/27/2025 (USD)
	A3	02/21/2019	0.87	03/19/2015	Flt Rt Euro Matures 03/26/2020 (USD)
	A3	02/21/2019	9,384	03/24/2014	12.00% Euro Matures 04/02/2024 (TRY)
	A3	02/21/2019	35	02/10/2014	Zero Cpn Euro Matures 02/18/2044 (USD)
	A3	02/21/2019	1	10/29/2014	1.50% Step Up Matures 10/29/2019 (USD)
	A3	02/21/2019	1	09/30/2014	Flt Rt Indx Lnkd Matures 10/15/2024 (USD)
	A3	02/21/2019	30	03/03/2015	Zero Cpn Euro Matures 03/17/2045 (USD)
	A3	02/21/2019	1	03/05/2014	2.15% Step Up Matures 03/05/2021 (USD)
	A3	02/21/2019	40	03/25/2014	Zero Cpn Euro Matures 03/25/2044 (USD)
	A3	02/21/2019	40	07/29/2014	Var Rt Matures 07/29/2044 (USD)
	A3	02/21/2019	11	03/09/2015	Flt Rt Matures 03/09/2025 (USD)
	A3	02/21/2019	1	10/29/2014	2.05% Step Up Matures 10/29/2021 (USD)
	A3	02/21/2019	1	11/13/2014	2.25% Fixed/Flt Rt Matures 11/14/2024 (USD)
	A3	02/21/2019	0.432	02/26/2015	Indx Linked Matures 02/28/2022 (USD)
	A3	02/21/2019	1	12/11/2013	Indx Linked Matures 12/11/2024 (USD)
	A3	02/21/2019	3.025	11/07/2013	Equity Linked Matures 11/13/2019 (USD)
	A3	02/21/2019	1	12/18/2014	1.50% Step Up Matures 12/23/2019 (USD)
	A3	02/21/2019	4,028	10/31/2013	3.75% Euro Matures 11/08/2023 (CNY)
	A3	02/21/2019	600	08/15/2014	Zero Cpn Euro Matures 09/09/2044 (USD)
	A3	02/21/2019	5,226	09/05/2014	Dual Curr Zero Cpn Euro Matures 09/25/2024 (BRL)
	A3	02/21/2019	25	08/28/2014	Zero Cpn Euro Matures 09/18/2044 (USD)
	A3	02/21/2019	1	11/24/2014	1.50% Step Up Matures 11/28/2019 (USD)
	A3	02/21/2019	1	04/27/2015	3.50% Fixed/Flt Rt Matures 04/27/2025 (USD)
	A3	02/21/2019	1	05/02/2014	Flt Rt Matures 05/02/2021 (USD)
	A3	02/21/2019	8	04/29/2014	1.50% Step Up Matures 04/29/2019 (USD)
	A3	02/21/2019	1,945	09/30/2013	5.33% Euro Matures 10/09/2023 (AUD)
	A3	02/21/2019	1	02/05/2014	1.70% Step Up Matures 02/05/2019 (USD)
	A3	02/21/2019	30	04/03/2014	Zero Cpn Euro Matures 04/22/2029 (USD)
	A3	02/21/2019	100	04/28/2014	Zero Cpn Euro Matures 05/13/2044 (USD)
	A3	02/21/2019	3.5	05/22/2014	4.00% Step Up Matures 05/28/2034 (USD)
	A3	02/21/2019	1	05/27/2014	1.50% Step Up Matures 05/30/2019 (USD)
	A3	02/21/2019	75	05/02/2014	Zero Cpn Euro Matures 05/16/2044 (USD)
	A3	02/21/2019	25	05/28/2014	Zero Cpn Euro Matures 06/11/2044 (USD)
	A3	02/21/2019	100	05/23/2014	Zero Cpn Euro Matures 06/05/2044 (USD)
	A3	02/21/2019	100	05/27/2014	Zero Cpn Euro Matures 06/10/2044 (USD)
	A3	02/21/2019	1371.648	05/15/2014	2.38% Euro Matures 05/22/2024 (EUR)
	A3	02/21/2019	41.149	05/15/2014	Flt Rt Euro Matures 05/29/2019 (EUR)
	A3	02/21/2019	1	06/24/2014	4.00% Step Up Matures 06/27/2034 (USD)
	A3	02/21/2019	1	02/25/2015	Flt Rt Matures 03/13/2020 (USD)
	A3	02/21/2019	1313.75	09/03/2014	2.13% Euro Matures 09/10/2026 (EUR)
	A3	02/21/2019	6	02/04/2015	1.25% Step Up Euro Matures 02/17/2020 (USD)
	A3	02/21/2019	1,565	01/28/2015	1.40% Step Up Euro Matures 02/03/2020 (USD)
	A3	02/21/2019	431	01/30/2015	Zero Cpn Euro Matures 02/25/2045 (USD)
	A3	02/21/2019	50	02/16/2015	Zero Cpn Euro Matures 02/24/2045 (USD)
	A3	02/21/2019	0.48	03/30/2015	Indx Linked Matures 03/30/2022 (USD)
	A3	02/21/2019	1	07/28/2014	1.50% Step Up Matures 07/30/2019 (USD)
	A3	02/21/2019	1	09/24/2014	1.50% Step Up Matures 09/29/2019 (USD)
	A3	02/21/2019	1	07/30/2014	4.00% Step Up Matures 07/30/2034 (USD)
	A3	02/21/2019	1	11/27/2013	3.00% Fixed/Flt Rt Matures 11/27/2023 (USD)
	A3	02/21/2019	6.6	08/30/2013	5.28% Euro Matures 09/10/2023 (AUD)
	A3	02/21/2019	3	09/06/2013	4.20% Fixed/Flt Rt Euro Matures 09/16/2020 (USD)
	A3	02/21/2019	30	09/09/2013	Zero Cpn Global Matures 09/23/2043 (USD)
	A3	02/21/2019	18.447	02/10/2015	Zero Cpn Euro Matures 02/25/2045 (SGD)
	A3	02/21/2019	25	10/01/2013	Zero Cpn Euro Matures 10/08/2043 (USD)
	A3	02/21/2019	25	09/27/2013	Zero Cpn Euro Matures 10/08/2043 (USD)
	A3	02/21/2019	1	09/29/2014	4.00% Matures 09/29/2034 (USD)
	A3	02/21/2019	1	02/23/2015	Indx Linked Matures 02/28/2022 (USD)
	A3	02/21/2019	8	03/30/2015	2.00% Step Up Matures 03/30/2020 (USD)
	A3	02/21/2019	1	02/25/2015	1.50% Step Up Matures 02/25/2020 (USD)
	A3	02/21/2019	1	03/24/2015	Flt Rt Indx Lnkd Matures 03/27/2025 (USD)
	A3	02/21/2019	3	03/27/2015	4.00% Matures 03/27/2040 (USD)
	Baa2	02/21/2019	1000	03/26/2015	3.88% Sub Matures 03/26/2025 (USD)
	A3	02/21/2019	0.44	03/30/2015	Indx Linked Matures 03/30/2022 (USD)
	A3	02/21/2019	1	03/30/2015	Flt Rt Matures 03/30/2025 (USD)
	A3	02/21/2019	1	02/23/2015	3.00% Step Up Matures 02/26/2035 (USD)
	A3	02/21/2019	2	09/24/2014	Flt Rt Matures 09/29/2024 (USD)
	A3	02/21/2019	0.245	01/27/2015	Indx Linked Matures 02/01/2022 (USD)
	A3	02/21/2019	1	02/23/2015	Flt Rt Matures 02/26/2025 (USD)
	A3	02/21/2019	2	02/13/2015	2.50% Fixed/Flt Rt Matures 02/27/2025 (USD)
	A3	02/21/2019	19,327	11/06/2014	Zero Cpn Euro Matures 11/20/2044 (SGD)
	A3	02/21/2019	1	02/20/2015	1.50% Step Up Matures 02/25/2020 (USD)
	A3	02/21/2019	1	07/23/2014	Flt Rt Euro Matures 08/06/2019 (USD)
	A3	02/21/2019	2000	02/18/2015	2.40% Matures 02/18/2020 (USD)

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	A3	02/21/2019	30	02/15/2015	4.00% Fixed/Flt Rt Euro Matures 02/18/2022 (USD)
	A3	02/21/2019	1	03/26/2015	1.50% Step Up Matures 03/26/2020 (USD)
	A3	02/21/2019	1	09/29/2014	Indx Linked Matures 04/02/2020 (USD)
	A3	02/21/2019	5	02/07/2014	1.00% Fixed/Flt Rt Matures 02/07/2019 (USD)
	A3	02/21/2019	100	12/08/2014	3.95% Global Matures 12/09/2029 (USD)
	A3	02/21/2019	1	12/12/2014	3.00% Step Up Global Matures 12/22/2029 (USD)
	A3	02/21/2019	30.6	02/05/2015	1.51% Euro Matures 02/12/2020 (USD)
	A3	02/21/2019	61.129	02/05/2015	2.63% Euro Matures 02/12/2020 (AUD)
	A3	02/21/2019	1	11/10/2014	2.50% Fixed/Flt Rt Euro Matures 11/10/2021 (USD)
	A3	02/21/2019	20	08/28/2014	Flt Rt Euro Matures 08/28/2029 (USD)
	A3	02/21/2019	1.9	01/16/2015	Flt Rt Euro Matures 01/30/2020 (USD)
	A3	02/21/2019	2.415	12/22/2014	Flt Rt Euro Matures 01/06/2020 (USD)
	A3	02/21/2019	30	01/16/2015	Zero Cpn Euro Matures 02/06/2045 (USD)
	A3	02/21/2019	2.234	02/05/2015	Flt Rt Euro Matures 02/12/2020 (USD)
	A3	02/21/2019	1	02/27/2015	3.00% Step Up Matures 02/27/2030 (USD)
	A3	02/21/2019	1	06/03/2014	0.35% Indx Linked Matures 12/04/2019 (USD)
	A3	02/21/2019	1	06/19/2014	1.38% Fixed/Flt Rt Matures 06/19/2019 (USD)
	A3	02/21/2019	1	06/19/2014	1.70% Fixed/Flt Rt Matures 06/19/2019 (USD)
	A3	02/21/2019	1	06/27/2014	Indx Linked Matures 01/02/2020 (USD)
	A3	02/21/2019	1	06/24/2014	1.50% Step Up Matures 06/27/2019 (USD)
	A3	02/21/2019	1	02/27/2014	Flt Rt Matures 02/27/2024 (USD)
	A3	02/21/2019	0.303	11/24/2015	Indx Linked Matures 11/30/2022 (USD)
	A3	02/21/2019	5.176	12/30/2015	Indx Linked Matures 07/06/2023 (USD)
	A3	02/21/2019	0.994	12/28/2015	Indx Linked Matures 01/05/2023 (USD)
	A3	02/21/2019	3.188	01/29/2016	Indx Linked Matures 08/03/2023 (USD)
	A3	02/21/2019	0.714	01/26/2016	Indx Linked Matures 01/31/2023 (USD)
	A3	02/21/2019	2.95	10/22/2015	1.40% Step Up Euro Matures 11/05/2020 (USD)
	A3	02/21/2019	70	11/12/2015	3.55% Matures 11/27/2025 (USD)
	A3	02/21/2019	5	11/20/2015	Indx Linked Matures 11/26/2021 (USD)
	A3	02/21/2019	1.807	12/22/2015	0.25% Equity Linked Matures 06/25/2021 (USD)
	A3	02/21/2019	1.166	01/27/2016	0.25% Equity Linked Matures 07/30/2021 (USD)
	A3	02/21/2019	1.5	11/26/2015	1.90% Step Up Matures 11/27/2020 (USD)
	A3	02/21/2019	1	11/24/2015	0.25% Equity Linked Matures 05/27/2021 (USD)
	A3	02/21/2019	3	02/26/2016	4.00% Step Up Matures 02/26/2041 (USD)
	A3	02/21/2019	5	02/16/2016	2.00% Step Up Matures 02/16/2021 (USD)
	A3	02/21/2019	1.5	12/29/2015	2.00% Step Up Matures 12/29/2020 (USD)
	A3	02/21/2019	1.05	12/29/2015	4.00% Step Up Matures 12/29/2040 (USD)
	A3	02/21/2019	1	01/26/2016	4.00% Fixed/Flt Rt Matures 01/29/2026 (USD)
	A3	02/21/2019	2.526	03/30/2016	0.25% Equity Linked Matures 10/05/2021 (USD)
	A3	02/21/2019	110	04/09/2015	Zero Cpn Euro Matures 04/10/2045 (USD)
	A3	02/21/2019	11.25	05/05/2015	Zero Cpn Euro Matures 05/06/2045 (SGD)
	A3	02/21/2019	1	01/29/2016	2.00% Fixed/Flt Rt Matures 01/29/2026 (USD)
	A3	02/21/2019	1.2	04/29/2016	1.70% Step Up Matures 04/29/2021 (USD)
	A3	02/21/2019	16.5	05/16/2016	3.25% Step Up Matures 05/16/2036 (USD)
	A3	02/21/2019	1	09/25/2015	Indx Linked Matures 09/29/2022 (USD)
	A3	02/21/2019	2.25	09/02/2015	1.15% Step Up Euro Matures 09/29/2020 (USD)
	A3	02/21/2019	1.006	09/25/2015	Indx Linked Matures 09/29/2022 (USD)
	A3	02/21/2019	12	05/25/2016	3.25% Step Up Matures 05/31/2036 (USD)
	A3	02/21/2019	200	03/08/2016	Zero Cpn Euro Matures 03/30/2046 (USD)
	A3	02/21/2019	1	09/30/2015	Indx Linked Matures 04/04/2023 (USD)
	A3	02/21/2019	1	10/27/2015	Indx Linked Matures 11/01/2022 (USD)
	A3	02/21/2019	14	10/28/2015	3.50% Fixed/Flt Rt Matures 10/28/2025 (USD)
	A3	02/21/2019	2	10/30/2015	3.50% Step Up Matures 10/30/2035 (USD)
	A3	02/21/2019	3.002	10/29/2015	0.25% Equity Linked Matures 05/04/2021 (USD)
	A3	02/21/2019	1250	07/30/2015	4.65% Matures 07/30/2045 (USD)
	A3	02/21/2019	50	05/21/2015	Zero Cpn Euro Matures 05/29/2045 (USD)
	A3	02/21/2019	1	11/24/2015	Indx Linked Matures 11/30/2022 (USD)
	A3	02/21/2019	1	05/05/2016	3.00% Matures 05/15/2026 (USD)
	A3	02/21/2019	1	10/02/2015	4.10% Matures 10/02/2035 (USD)
	A3	02/21/2019	20	11/23/2015	Zero Cpn Euro Matures 11/23/2030 (USD)
	A3	02/21/2019	2.571	09/11/2015	Dual Curr Flt Rt Euro Matures 04/09/2019 (BRL)
	A3	02/21/2019	85.35	07/31/2015	4.27% Euro Matures 08/20/2020 (CNY)
	A3	02/21/2019	21.935	10/23/2015	2.14% Euro Matures 10/30/2019 (HKD)
	A3	02/21/2019	30	10/22/2015	Zero Cpn Euro Matures 10/29/2045 (USD)
	A3	02/21/2019	20	10/22/2015	Zero Cpn Euro Matures 10/29/2045 (USD)
	A3	02/21/2019	2.886	10/19/2015	2.22% Step Up Euro Matures 11/02/2020 (SGD)
	A3	02/21/2019	8	03/29/2016	2.00% Step Up Matures 04/01/2021 (USD)
	A3	02/21/2019	0.341	08/26/2015	Indx Linked Matures 08/31/2022 (USD)
	A3	02/21/2019	1	09/15/2015	Indx Linked Matures 03/20/2023 (USD)
	A3	02/21/2019	72.778	09/15/2015	Dual Curr Flt Rt Euro Matures 09/28/2020 (BRL)
	A3	02/21/2019	1.801	10/27/2015	Indx Linked Matures 11/01/2022 (USD)
	A3	02/21/2019	6.1	05/19/2016	3.25% Matures 05/15/2031 (USD)
	A3	02/21/2019	4.1	05/30/2016	1.70% Step Up Matures 05/31/2021 (USD)
	A3	02/21/2019	30	07/29/2015	Zero Cpn Euro Matures 08/05/2045 (USD)
	A3	02/21/2019	420	04/26/2016	Zero Cpn Euro Matures 05/18/2046 (USD)
	A3	02/21/2019	3	11/17/2015	3.50% Fixed/Flt Rt Matures 11/17/2025 (USD)
	A3	02/21/2019	50	11/10/2015	4.05% Matures 11/10/2035 (USD)
	A3	02/21/2019	355	01/26/2016	Zero Cpn Euro Matures 02/03/2046 (USD)
	A3	02/21/2019	350	01/26/2016	Zero Cpn Euro Matures 02/03/2046 (USD)
	A3	02/21/2019	1	08/26/2015	Indx Linked Matures 08/31/2022 (USD)
	A3	02/21/2019	1.111	06/25/2015	Indx Linked Matures 06/30/2022 (USD)
	A3	02/21/2019	360	06/12/2015	Zero Cpn Euro Matures 06/12/2045 (USD)
	A3	02/21/2019	1.735	02/03/2016	Indx Linked Matures 08/03/2023 (USD)
	A3	02/21/2019	1	02/23/2016	4.00% Fixed/Flt Rt Matures 02/26/2026 (USD)
	A3	02/21/2019	14.11	06/12/2015	Flt Rt Euro Matures 06/17/2025 (USD)
	A3	02/21/2019	1.05	06/10/2015	Flt Rt Euro Matures 06/17/2020 (USD)
	A3	02/21/2019	20	03/09/2016	Zero Cpn Euro Matures 03/10/2031 (USD)
	A3	02/21/2019	3.402	05/09/2016	3.00% Matures 05/15/2026 (USD)
	A3	02/21/2019	0.756	07/28/2015	Indx Linked Matures 08/02/2022 (USD)
	A3	02/21/2019	1	07/28/2015	Var Rt Matures 08/03/2020 (USD)
	A3	02/21/2019	1	07/28/2015	Indx Linked Matures 08/02/2022 (USD)
	A3	02/21/2019	31.092	07/02/2015	Zero Cpn Euro Matures 07/02/2035 (EUR)
	A3	02/21/2019	2.8	02/24/2016	0.25% Equity Linked Matures 08/27/2021 (USD)
	A3	02/21/2019	0.506	02/24/2016	Indx Linked Matures 03/01/2023 (USD)
	A3	02/21/2019	1133.594	05/17/2016	Flt Rt Euro Matures 05/24/2021 (EUR)
	A3	02/21/2019	1	06/26/2015	2.00% Step Up Matures 07/01/2020 (USD)
	A3	02/21/2019	2	06/29/2015	4.00% Matures 06/29/2035 (USD)
	A3	02/21/2019	2	06/24/2015	3.00% Fixed/Flt Rt Matures 06/29/2025 (USD)
	A3	02/21/2019	2	07/27/2015	4.38% Matures 07/30/2040 (USD)
	A3	02/21/2019	6	08/07/2015	3.50% Fixed/Flt Rt Matures 08/07/2025 (USD)
	A3	02/21/2019	20	06/08/2015	3.20% Fixed/Flt Rt Euro Matures 06/15/2023 (USD)
	A3	02/21/2019	0.488	02/24/2016	Indx Linked Matures 03/01/2023 (USD)
	A3	02/21/2019	2	09/03/2015	2.00% Step Up Matures 09/03/2020 (USD)
	A3	02/21/2019	1.616	08/28/2015	0.30% Equity Linked Matures 03/04/2021 (USD)

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
A3	02/21/2019	500	06/10/2015	Flt Rt Matures 12/20/2019 (USD)	
A3	02/21/2019	1.2	04/21/2016	1.15% Step Up Euro Matures 04/27/2019 (USD)	
A3	02/21/2019	1	07/30/2015	0.25% Equity Linked Matures 02/04/2021 (USD)	
A3	02/21/2019	2.245	10/02/2015	0.25% Equity Linked Matures 04/01/2021 (USD)	
A3	02/21/2019	10	09/10/2015	1.70% Step Up Euro Matures 09/24/2020 (USD)	
A3	02/21/2019	21.2	09/15/2015	2.02% Euro Matures 03/26/2021 (USD)	
A3	02/21/2019	32.541	09/15/2015	3.05% Euro Matures 03/26/2021 (AUD)	
A3	02/21/2019	3	05/15/2015	3.00% Fixed/Flt Rt Matures 05/20/2025 (USD)	
A3	02/21/2019	50	05/28/2015	Zero Cpn Euro Matures 06/11/2045 (USD)	
A3	02/21/2019	4.181	03/30/2016	Equity Linked Matures 04/05/2021 (USD)	
A3	02/21/2019	2	10/31/2016	1.50% Step Up Matures 10/31/2021 (USD)	
A3	02/21/2019	7	10/05/2016	3.30% Step Up Matures 10/05/2036 (USD)	
A3	02/21/2019	4.436	10/06/2016	3.00% Matures 10/15/2032 (USD)	
A3	02/21/2019	5.2	09/29/2016	3.30% Matures 09/15/2036 (USD)	
A3	02/21/2019	0	09/26/2016	3.50% Fixed/Flt Rt Matures 09/22/2028 (USD)	
A3	02/21/2019	1	01/25/2017	2.75% Step Up Matures 01/25/2027 (USD)	
A3	02/21/2019	2.042	06/20/2016	3.00% Matures 07/15/2027 (USD)	
A3	02/21/2019	13.39	06/20/2016	3.55% Matures 07/15/2036 (USD)	
A3	02/21/2019	10	08/18/2016	3.25% Step Up Matures 08/18/2036 (USD)	
A3	02/21/2019	3	11/28/2016	3.35% Step Up Matures 11/28/2041 (USD)	
A3	02/21/2019	4	11/21/2016	2.50% Step Up Matures 11/21/2031 (USD)	
A3	02/21/2019	1750	10/19/2016	0.75% Euro Matures 10/26/2023 (EUR)	
A3	02/21/2019	25	11/16/2016	Zero Cpn Euro Matures 11/30/2046 (AUD)	
A3	02/21/2019	2	12/21/2016	2.00% Step Up Matures 12/27/2021 (USD)	
A3	02/21/2019	1000	10/19/2016	1.50% Euro Matures 10/26/2028 (EUR)	
A3	02/21/2019	30	08/15/2016	1.51% Euro Matures 08/15/2036 (EUR)	
A3	02/21/2019	1	08/04/2016	3.00% Matures 08/15/2030 (USD)	
A3	02/21/2019	1	08/04/2016	3.35% Matures 08/15/2036 (USD)	
A3	02/21/2019	1.001	08/18/2016	2.50% Matures 08/15/2024 (USD)	
A3	02/21/2019	4.68	08/18/2016	3.40% Matures 08/15/2036 (USD)	
A3	02/21/2019	4	09/27/2016	1.50% Step Up Matures 09/30/2021 (USD)	
A3	02/21/2019	4.142	10/27/2016	3.10% Matures 10/15/2031 (USD)	
A3	02/21/2019	0	11/03/2016	3.30% Matures 11/15/2036 (USD)	
A3	02/21/2019	10	07/28/2016	3.40% Matures 07/15/2036 (USD)	
A3	02/21/2019	11	07/27/2016	3.00% Step Up Matures 07/29/2036 (USD)	
A3	02/21/2019	2.5	07/22/2016	Matures 07/22/2027 (USD)	
A3	02/21/2019	14	07/19/2016	3.15% Step Up Matures 07/22/2036 (USD)	
A3	02/21/2019	4	08/26/2016	3.00% Step Up Matures 08/31/2031 (USD)	
A3	02/21/2019	0	09/01/2016	2.50% Matures 09/15/2025 (USD)	
A3	02/21/2019	50	05/31/2016	Zero Cpn Euro Matures 06/14/2046 (USD)	
A3	02/21/2019	220	05/19/2016	Zero Cpn Euro Matures 06/17/2046 (USD)	
A3	02/21/2019	1.5	08/03/2016	1.50% Step Up Matures 08/03/2021 (USD)	
A3	02/21/2019	13	06/17/2016	3.13% Step Up Matures 06/17/2031 (USD)	
A3	02/21/2019	2	06/22/2016	3.30% Matures 06/27/2031 (USD)	
A3	02/21/2019	2.4	07/28/2016	2.85% Matures 07/15/2026 (USD)	
A3	02/21/2019	272	09/07/2016	Zero Cpn Euro Matures 09/27/2046 (USD)	
A3	02/21/2019	200	09/07/2016	Zero Cpn Euro Matures 09/27/2046 (USD)	
A3	02/21/2019	10	09/07/2016	Zero Cpn Euro Matures 09/21/2046 (USD)	
A3	02/21/2019	10	09/07/2016	Zero Cpn Euro Matures 09/22/2046 (USD)	
A3	02/21/2019	10	09/22/2016	Zero Cpn Euro Matures 09/26/2046 (USD)	
A3	02/21/2019	10	09/09/2016	Zero Cpn Euro Matures 09/23/2046 (USD)	
A3	02/21/2019	2	12/21/2016	3.40% Step Up Matures 12/27/2031 (USD)	
A3	02/21/2019	45	08/03/2016	Zero Cpn Euro Matures 08/17/2046 (USD)	
A3	02/21/2019	10	08/10/2016	1.46% Euro Matures 08/18/2036 (EUR)	
A3	02/21/2019	1.7	08/30/2016	1.50% Step Up Matures 09/02/2021 (USD)	
A3	02/21/2019	2.5	10/20/2016	3.00% Step Up Matures 10/20/2036 (USD)	
A3	02/21/2019	5.5	10/28/2016	2.00% Fixed/Flt Rt Matures 10/28/2023 (USD)	
A3	02/21/2019	50	09/15/2016	1.36% Euro Matures 09/15/2036 (EUR)	
A3	02/21/2019	1.216	12/08/2016	3.65% Matures 12/15/2036 (USD)	
A3	02/21/2019	5.6	09/09/2016	3.15% Matures 09/15/2036 (USD)	
A3	02/21/2019	3.1	09/16/2016	3.30% Matures 09/16/2036 (USD)	
A3	02/21/2019	1	11/22/2016	2.00% Fixed/Flt Rt Matures 11/28/2023 (USD)	
A3	02/21/2019	0	11/10/2016	2.85% Matures 11/15/2026 (USD)	
A3	02/21/2019	1	11/22/2016	2.25% Step Up Matures 11/28/2023 (USD)	
A3	02/21/2019	1	12/21/2016	3.60% Matures 12/27/2027 (USD)	
A3	02/21/2019	0	12/15/2016	3.55% Matures 12/15/2031 (USD)	
A3	02/21/2019	4.5	08/26/2016	2.00% Fixed/Flt Rt Matures 08/31/2023 (USD)	
A3	02/21/2019	2	12/21/2016	3.50% Step Up Matures 12/27/2036 (USD)	
A3	02/21/2019	4	09/22/2016	3.25% Step Up Matures 09/22/2041 (USD)	
A3	02/21/2019	2.786	09/21/2016	3.13% Matures 09/15/2031 (USD)	
A3	02/21/2019	7	11/10/2016	3.10% Step Up Matures 11/10/2036 (USD)	
A3	02/21/2019	0	11/25/2016	3.10% Matures 11/15/2026 (USD)	
A3	02/21/2019	30	08/23/2016	Zero Cpn Euro Matures 08/23/2046 (USD)	
A3	02/21/2019	30	01/13/2017	3.67% Matures 01/13/2027 (USD)	
A3	02/21/2019	5.3	06/30/2016	1.80% Step Up Matures 06/30/2021 (USD)	
A3	02/21/2019	30	12/05/2017	Zero Cpn Euro 12/05/2047 (AUD)	
A3	02/21/2019	19	01/30/2018	5.20% Euro 01/30/2041 (NZD)	
A3	02/21/2019	1	01/22/2018	Step Up Matures 01/25/2023 (USD)	
A3	02/21/2019	10	01/18/2018	4.75% Fixed/Flt Rt Matures 01/22/2028 (USD)	
A3	02/21/2019	65	03/09/2018	4.45% Euro 03/09/2028 (CNY)	
A3	02/21/2019	43	11/15/2017	5.18% Euro Matures 11/15/2037 (NZD)	
A3	02/21/2019	50	09/27/2017	0.29% Euro Matures 09/27/2021 (EUR)	
A3	02/21/2019	750	03/14/2018	1.63% Euro 03/21/2028 (EUR)	
A3	02/21/2019	50	10/11/2017	Zero Cpn Euro Matures 10/11/2047 (USD)	
A3	02/21/2019	50	08/28/2017	Zero Cpn Euro Matures 08/28/2047 (USD)	
A3	02/21/2019	30	05/04/2017	Zero Cpn Euro Matures 05/04/2047 (AUD)	
A3	02/21/2019	50	05/11/2017	Zero Cpn Euro Matures 05/11/2047 (USD)	
A3	02/21/2019	60	09/28/2017	Zero Cpn Euro Matures 09/28/2047 (USD)	
A3	02/21/2019	45	06/28/2017	Zero Cpn Euro Matures 06/28/2047 (AUD)	
A3	02/21/2019	70	08/08/2017	4.50% Euro Matures 08/08/2027 (CNY)	
A3	02/21/2019	30	07/31/2017	Zero Cpn Euro Matures 07/31/2047 (AUD)	
A3	02/21/2019	35	07/20/2017	Flt Rt Euro Matures 07/28/2020 (USD)	
A3	02/21/2019	20	05/12/2017	Zero Cpn Euro Matures 05/12/2047 (AUD)	
A3	02/21/2019	20	07/05/2017	Zero Cpn Euro Matures 07/05/2047 (USD)	
A3	02/21/2019	0	03/29/2017	2.15% Step Up Matures 04/03/2022 (USD)	
A3	02/21/2019	70	06/05/2017	5.00% Euro Matures 06/05/2027 (CNY)	
A3	02/21/2019	17	11/29/2017	4.00% Fixed/Flt Rt Matures 12/01/2027 (USD)	
A3	02/21/2019	250	12/07/2017	2.60% Euro Matures 12/07/2022 (HKD)	
A3	02/21/2019	20	05/03/2017	2.01% Euro Matures 05/17/2034 (EUR)	
A3	02/21/2019	275	05/08/2017	0.50% Euro Matures 11/22/2024 (CHF)	
A3	02/21/2019	4.6	01/26/2018	Zero Cpn Euro 01/26/2038 (EUR)	
A3	02/21/2019	13	01/26/2017	Flt Rt Matures 01/31/2027 (USD)	
A3	02/21/2019	1	02/09/2017	2.50% Step Up Matures 02/09/2024 (USD)	
A3	02/21/2019	20	08/31/2018	Zero Cpn Euro 08/31/2048 (USD)	

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ISSUER	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT (Mill.)	ISSUE DATE	INTEREST RATES/MATURITY/LOCAL CURRENCY
	A3	02/21/2019	22.5	03/27/2018	4.75% Fixed/Flt Rt 03/29/2028 (USD)
	A3	02/21/2019	10000	04/27/2018	0.95% Euro 04/27/2038 (JPY)
	A3	02/21/2019	10	06/07/2018	4.00% Fixed/Flt Rt Euro 06/14/2028 (USD)
	A3	02/21/2019	7	01/20/2017	2.30% Step Up Matures 01/25/2022 (USD)
	A3	02/21/2019	0	08/15/2017	2.20% Fixed/Flt Rt Matures 08/18/2022 (USD)
	A3	02/21/2019	70	04/06/2017	5.30% Euro Matures 04/06/2027 (CNY)
	A3	02/21/2019	1750	07/24/2018	1.50% Fixed/Flt Rt Euro 07/24/2026 (EUR)
	A3	02/21/2019	17	03/23/2017	Zero Cpn Euro Matures 03/23/2047 (AUD)
	A3	02/21/2019	3	08/22/2017	2.05% Step Up Matures 08/25/2022 (USD)
	A3	02/21/2019	50	06/20/2018	1.14% Euro 06/20/2025 (EUR)
	A3	02/21/2019	30	03/24/2017	Zero Cpn Euro Matures 03/24/2047 (AUD)
	A3	02/21/2019	20	04/13/2017	Zero Cpn Euro Matures 04/13/2047 (AUD)
	A3	02/21/2019	855	03/08/2018	8.95% Euro 03/08/2028 (MXN)
	A3	02/21/2019	1250	03/14/2018	Flt Rt Euro 03/21/2023 (EUR)
	A3	02/21/2019	50	10/11/2018	3.94% Euro 10/11/2028 (PLN)
	A3	02/21/2019	1000	01/29/2019	0.50% Matures 01/29/2022 (EUR)
	A3	02/21/2019	75	10/22/2018	5.00% Fixed/Flt Rt 10/24/2028 (USD)
	A3	02/21/2019	12,024	09/24/2018	5.00% Fixed/Flt Rt 09/26/2028 (USD)
	A3	02/21/2019	369.6	08/27/2018	Matures 08/27/2028 (TRY)
	A3	02/21/2019	1	11/15/2018	4.13% Fixed/Flt Rt 11/20/2023 (USD)
Investec Bank PLC	Baa2	02/01/2019	8.15	11/26/2018	5.20% Matures 11/28/2028 (USD)
	Baa2	02/01/2019	420	07/17/2018	4.25% Sub Fixed/Flt Rt Euro 07/24/2028 (GBP)
	Baa2	02/01/2019	807.624	02/17/2011	Sub Euro Matures 02/17/2022 (GBP)
Rio Tinto Fin PLC	Baa2	02/01/2019	387.111	09/08/2010	8.50% Sub Euro (GBP)
	A2	02/06/2019	981.483	12/04/2012	2.00% Gtd Euro Matures 05/11/2020 (EUR)
	A2	02/06/2019	805.322	12/04/2012	4.00% Gtd Euro Matures 12/11/2029 (GBP)
	A2	02/06/2019	654.322	12/04/2012	2.88% Gtd Euro Matures 12/11/2024 (EUR)
Vodafone Group PLC	Baa2	02/26/2019	2264.669	09/11/2014	1.00% Euro Matures 09/11/2020 (EUR)
	Baa2	02/26/2019	1294.85	09/08/2014	1.88% Euro Matures 09/11/2025 (EUR)
	Baa2	02/26/2019	1929.821	02/22/2016	Flt Rt Euro Matures 02/25/2019 (EUR)
	Baa2	02/26/2019	1378.443	02/22/2016	1.75% Euro Matures 08/25/2023 (EUR)
	Baa2	02/26/2019	1378.443	02/22/2016	1.25% Euro Matures 08/25/2021 (EUR)
	Baa2	02/26/2019	1929.821	02/22/2016	2.20% Euro Matures 08/25/2026 (EUR)
	Baa2	02/26/2019	917.698	11/19/2015	Conv Zero Cpn Euro Matures 11/26/2020 (GBP)
	Baa2	02/26/2019	186	12/03/2015	5.35% Euro Matures 12/03/2045 (USD)
	Baa2	02/26/2019	803.772	11/17/2015	0.88% Euro Matures 11/17/2020 (EUR)
	Baa2	02/26/2019	98.201	11/27/2015	3.22% Euro Matures 11/27/2025 (NOK)
	Baa2	02/26/2019	60	03/30/2016	Flt Rt Euro Matures 03/30/2021 (USD)
	Baa2	02/26/2019	1000	08/12/2016	3.00% Euro Matures 08/12/2056 (GBP)
	Baa2	02/26/2019	150	09/07/2016	0.50% Euro Matures 09/19/2031 (CHF)
	Baa2	02/26/2019	45	07/26/2016	4.60% Euro Matures 08/09/2046 (USD)
	Baa2	02/26/2019	800	08/01/2016	3.38% Euro Matures 08/08/2049 (GBP)
	Baa2	02/26/2019	1000	07/26/2016	1.60% Euro Matures 07/29/2031 (EUR)
	Baa2	02/26/2019	750	09/27/2016	0.50% Euro Matures 01/30/2024 (EUR)
	Baa2	02/26/2019	353.553	05/19/2016	0.38% Euro Matures 12/03/2024 (CHF)
	Baa2	02/26/2019	450	12/13/2017	4.20% Euro 12/13/2027 (AUD)
	Baa2	02/26/2019	1115	09/15/2017	2.64% Euro Matures 09/13/2027 (HKD)
	Baa2	02/26/2019	500	07/24/2017	1.50% Euro Matures 07/24/2027 (EUR)
	Baa2	02/26/2019	200	12/13/2017	Flt Rt Euro 12/13/2022 (AUD)
	Baa2	02/26/2019	10000	07/10/2017	1.20% Euro Matures 07/10/2037 (JPY)
	Baa2	02/26/2019	500	12/13/2017	3.25% Euro 12/13/2022 (AUD)
	Baa2	02/26/2019	750	11/20/2017	1.88% Euro Matures 11/20/2029 (EUR)
	Baa2	02/26/2019	750	11/20/2017	2.88% Euro Matures 11/20/2037 (EUR)
	Baa2	02/26/2019	550	06/16/2017	3.02% Euro Matures 06/16/2032 (HKD)
	Baa2	02/26/2019	455	06/28/2017	2.85% Euro Matures 06/28/2027 (HKD)
	Baa2	02/26/2019	850	03/01/2017	3.12% Euro Matures 03/01/2027 (NOK)
	Baa2	02/26/2019	1000	03/06/2017	0.38% Euro Matures 11/22/2021 (EUR)
	Baa2	02/26/2019	370	03/09/2017	5.35% Euro Matures 03/09/2047 (USD)
	Baa2	02/26/2019	413.594	12/01/2014	2.75% Euro Matures 12/01/2034 (EUR)
	Baa2	02/26/2019	1813.513	01/13/2010	4.65% Euro Matures 01/20/2022 (EUR)
	Baa2	02/26/2019	236.488	12/01/2008	Zero Cpn Euro Matures 12/01/2028 (EUR)
	Baa2	02/26/2019	672.821	05/31/2007	5.375% Euro Matures 06/06/2022 (EUR)
	Baa2	02/26/2019	1000	11/20/2017	1.13% Euro Matures 11/20/2025 (EUR)
	Baa2	02/26/2019	706.882	11/20/2002	5.90% Euro Matures 11/26/2032 (GBP)
	Baa2	02/26/2019	427.187	11/27/2003	5.625% Euro Matures 12/04/2025 (GBP)

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Medium Term Note Programs (Revised)
(Not Registered under Securities Act of 1933)
(Not for Public Offer or Sale)

Notes issued under these programs are offered and sold from time to time in privately negotiated transactions without registration under the Securities Act of 1933 (the "Act") under circumstances reasonably designed to preclude a distribution thereof in violation of the Act. Notes so issued may be offered and sold only to or for the account of persons that qualify as "accredited investors", as defined in regulation D under the Act.

ISSUER	GUARANTOR/SUPPORT	MOODY'S® RATING	RATING DATE	ORIGINAL AMOUNT *(Mil.)	DESCRIPTION LOCAL CURRENCY
Bank VTB JSC	----	Baa3	02/12/2019	10000	Sr Unsec (USD)
	----	Baa3/P-2	02/12/2019	20000	Sr Unsec Ser 2 (USD)
	----	Ba2	02/12/2019	20000	Sub Ser 2 (USD)
Citigroup Inc	----	A3	02/21/2019	15000	Sub Ser F (USD)
Gaz Capital S.A.	----	Baa2	02/12/2019	30000	Sr Unsec (USD)
Gazprombank	----	Ba1	02/12/2019	10000	Sr Unsec (USD)
Investec Bank plc	----	Baa2	02/01/2019	6000.0	GBP EURO
	----	A1/P-1	02/01/2019	6000.0	(GBP) EURO
Vodafone Group Plc	----	Baa2	02/26/2019	31413.744	Sr Unsec (EUR)
Yorkshire Water Svcs Bradford Fin Ltd	----	With	02/18/2019	13133.27	Sr Sec (GBP)

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Issuer Ratings (New)

OBLIGORS	ISSUER RATING	OBLIGORS	ISSUER RATING
Mali, Govt of (FGN)	B3	SpareBank 1 Boligkreditt AS (FGN)	A2
	B1		A2
Owl Rock Capital Corp. (FGN)	Baa3	Uzbekistan, Government of (EUR)	B1
Prospect Capital Corp. (FGN)	Baa3	Uzbekistan, Government of (USD)	B1
Rosetti PJSC (FGN)	Baa3	Vilogia (FGN)	A1/P-1
	Baa3		

Issuer Ratings (Revised)

OBLIGORS	ISSUER RATING	OBLIGORS	ISSUER RATING
Ally Financial Inc. (USD)	Ba2	Krasnoyarsk Krai of (RUB)	Ba3
Alrosa PJSC (EUR)	Baa2	Moscow, City of (FGN)	Baa3
Alrosa PJSC (USD)	Baa2	Moscow, City of (RUR)	Baa3
Ansell Ltd (FGN)	Baa2	Moscow, Oblast of (FGN)	Ba1
Bashkortostan, Republic of (FGN)	Ba1	Moscow, Oblast of (RUR)	Ba1
Bashkortostan, Republic of (RUR)	Ba1	Nizhniy Novgorod Oblast (RUB)	Ba3
Bright Food (Group) Co Ltd (FGN)	Baa2	OAo AK Transneft (FGN)	Baa2
Cathay Financial Holding Co., Ltd (FGN)	Baa1	OAo AK Transneft (RUB)	Baa2
Chuvashia Republic of (FGN)	Ba2	Rio Tinto America Inc (FGN)	A2
Chuvashia Republic of (RUB)	Ba2	Rio Tinto Fin Plc (FGN)	A2
Citibanamex Casa De Bolsa, S.A. de C.V. (MXN)	Baa1/P-2	Rio Tinto PLC (FGN)	A2
Gazprom Neft PJSC (FGN)	Baa2	Russia, Gov't of (FGN)	Baa3
Gazprom Neft PJSC (RUB)	Baa2	Russia, Gov't of (RUR)	Baa3
Gazprom, PJSC (FGN)	Baa2/P-2	Samara, Oblast of (RUB)	Ba2
Gazprom, PJSC (RUB)	Baa2/P-2	Springleaf Finance Corp (FGN)	Ba3
Khanty-Mansiysk Ao (FGN)	Ba1	St. Petersburg, City of (FGN)	Baa3
Khanty-Mansiysk Ao (RUB)	Ba1	St. Petersburg, City of (RUB)	Baa3
Kirby Corp (USD)	Baa3	SUE Vodokanal of St Petersburg (FGN)	Ba1
Komi, RePub of (FGN)	Ba3	SUE Vodokanal of St Petersburg (RUB)	Ba1
Komi, RePub of (RUB)	Ba3	Tatarstan, RePub of (RUB)	Ba1
Krasnodar Krai of (FGN)	Ba3	Tatneft PJSC (EUR)	Baa2
Krasnodar Krai of (RUB)	Ba3	Tatneft PJSC (USD)	Baa2

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this publication, we suggest you verify the current rating of any security issuer in which you are interested, by calling the Corporate Rating Desk.

Moody's Preferred Stock Ratings (New)

Moody's® Public Utility Preferred Stock Yield Averages

	— Aa —											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
2000	6.56	6.62	6.67	6.75	6.81	6.95	6.90	6.81	6.89	6.75	6.67	6.53
2001	6.72	6.63	6.64	6.75	6.76	6.72	6.61	6.48	6.51	6.49	6.48	6.64
2002	6.60	6.54	6.84	6.74	6.73	6.59	6.59	6.68	6.80	6.82	6.81	6.62
2003	6.70	6.68	6.64	6.72	---	---	---	---	---	---	---	---
2004	---	---	---	---	---	---	---	---	---	---	---	---
	— A —											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
2000	6.84	6.80	6.82	6.93	6.94	7.05	7.05	6.96	7.05	7.02	7.14	7.38
2001	7.42	7.38	7.35	7.47	7.48	7.36	7.25	7.07	7.17	7.06	7.17	7.30
2002	7.30	7.22	7.36	7.27	7.29	7.40	7.33	7.20	7.18	7.37	7.38	7.06
2003	7.13	7.01	7.05	6.97	6.83	6.81	6.84	6.77	6.73	6.87	6.84	6.70
2004	6.65	6.71	6.70	7.10	7.42	7.00	6.64	6.38	6.24	6.26	6.19	6.16
2005	6.15	6.29	6.41	6.17	6.24	6.20	6.22	6.21	6.27	6.41	6.31	6.19
2006	6.14	6.10	6.22	6.31	6.32	6.38	6.25	6.19	6.22	6.02	6.01	5.90
2007	5.90	5.85	5.76	5.81	5.88	6.13	6.29	6.09	6.12	6.18	6.17	6.20
2008	5.97	5.84	5.95	5.98	6.02	5.99	5.95	6.03	6.24	6.70	6.85	6.58
2009	6.38	6.48	6.32	6.21	6.20	6.19	6.19	6.12	6.05	5.99	5.98	5.93
2010	5.90	6.01	5.66	5.75	5.72	5.71	6.21	6.22	6.14	5.78	5.57	5.83
2011	5.85	5.65	5.66	5.63	5.63	5.63						
	— Baa —											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
2000	8.26	8.30	8.23	8.27	8.25	8.06	8.09	8.00	8.05	7.81	7.69	7.54
2001	7.53	7.48	7.48	7.59	7.57	7.60	7.42	7.40	7.41	7.40	7.53	7.66
2002	7.62	7.51	7.83	7.62	7.62	7.74	7.64	7.42	7.48	7.59	7.56	7.57
2003	7.61	7.62	7.66	7.51	7.42	7.41	7.24	7.29	7.28	7.26	7.29	7.28
2004	7.20	7.20	7.20	7.27	7.64	7.17	6.89	6.74	6.61	6.53	6.23	6.42
2005	6.35	6.36	6.42	6.41	6.39	6.37	6.35	6.36	6.38	6.40	6.45	6.42
2006	6.41	6.38	6.56	6.64	6.57	6.63	6.42	6.37	6.36	6.23	6.23	6.17
2007	6.08	6.04	6.03	6.12	6.16	6.23	6.51	6.24	6.24	6.27	6.37	6.51
2008	6.37	6.32	6.52	6.62	6.52	6.64	6.68	6.71	6.86	7.20	7.76	7.55
2009	7.14	7.25	7.42	7.40	7.23	7.02	6.88	6.81	6.73	6.72	6.71	6.56
2010	6.78	6.54	6.71	6.77	6.77	6.85	6.76	6.64	6.59	6.64	6.64	6.68
2011	6.67	6.73	6.66	6.64	6.60	6.59						

NOTE: The Aaa and Aa averages have been discontinued because of the lack of 'high-grade' preferred stock issues. Yields are based on prices for the last Friday of each month.

NOTE: All Moody's Public Utility Preferred Stock Yield Averages have been discontinued as of July 2011.

MERGENT BOND RECORD

March 2019

CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
12589684	CMS Energy Corp 5.875% global jr sub nt	Baa2	M,J,S&D 01	25	25200.000	100.00 no change	No	Yes

Notes: All preferred stocks allow corporate holders a 70% dividend exclusion from taxable income, except for certain utility issues which are identified by a "No" in the new money column.
 § Involuntary liquidation price. † Stated value.

☐ Gtd. by Nustar Logistics L P

CUSIP	ISSUE	MOODY'S® RATING	DIVIDEND DATES	LIQUIDATION, STATED OR PAR VALUE	AMOUNT OUTSTANDING	CURRENT CALL PRICE	SINKING FUND	NEW MONEY PREFERRED
Moody's Preferred Stock Ratings (Revised)								
00846NAA	AGFC Cap Tr I 4.53731% tr pfd secs rule 144a	B2	J&J 15	1000	350.000	100.00 fr 01/15/20	No	Yes
17305HAA	Citigroup Cap III 7.625% tr orig pfd secs	Baa3	J&D 01	1000	200.000	N.C. ----	----	Yes
17308020	Citigroup Cap XIII 9.1205% gtd tr pfd secs fixed/fltg rt	Baa3	J,A,J&O 30	25	89840.000	100.00 no change	No	Yes
172988AB	Citigroup Cap XVIII 1.79456% gbp\$ enhanced tr pfd secs fixed/fltg rt (trups)	Baa3	J&D 28	1000	500.000	100.00 fr 03/28/19	No	Yes
17296735	Citigroup Inc 7.125% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl	Ba1	M,J,S&D 30	25	36000.000	100.00 no change	No	Yes
17296734	6.875% perp non cumulative dep shs rep 1/1000th pfd stk fixed/fl	Ba1	F,M,A&N 15	25	52000.000	100.00 no change	No	Yes
17296731	6.3% perp non cumulative dep shs rep 1/1000th pfd stk ser s	Ba1	F,M,A&N 12	25	36000.000	100.00 no change	No	Yes
172967JZ	Citigroup Inc 5.95% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg	Ba1	F&A 15	1000	1250.000	100.00 no change	No	Yes
172967KD	6.125% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg	Ba1	M&N 15	1000	1500.000	100.00 no change	No	Yes
172967HQ	6.3% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg r	Ba1	M&N 15	1000	1750.000	100.00 no change	No	Yes
172967JM	5.95% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg	Ba1	M&N 15	1000	2000.000	100.00 no change	No	Yes
172967JK	5.875% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg	Ba1	M&S 27	1000	1500.000	100.00 no change	No	Yes
172967HZ	5.8% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg r	Ba1	M&N 15	1000	1500.000	100.00 no change	No	Yes
172967KM	6.25% perp non cumulative dep shs rep 1/25th pfd stk fixed/fltg	Ba1	F&A 15	1000	1500.000	100.00 no change	No	Yes
172967GD	5.95% perp non cumulative dep shs rep 1/25th pfd stk ser a	Ba1	J&J 30	1000	1500.000	100.00 no change	No	Yes
172967GF	5.9% perp non cumulative dep shs rep 1/25th pfd stk ser b	Ba1	F&A 15	1000	750.000	100.00 no change	No	Yes
172967GR	5.35% perp non cumulative dep shs rep 1/25th pfd stk ser d	Ba1	M&N 15	1000	1250.000	100.00 no change	No	Yes
36186020	Gmac Cap Tr I 8.46875% gtd trust prd secs fixed/fltg rt ser 2	B1	F,M,A&N 15	25	106680.000	100.00 no change	No	Yes
92939N30	WP Glimcher Inc 7.5% perp redeemable pfd stk ser h	B1	J,A,J&O 15	25	4000.000	100.00 no change	No	Yes
92939N40	6.875% perp redeemable pfd stk ser i	B1	J,A,J&O 15	25	3800.000	100.00 no change	No	Yes

Notes: All preferred stocks allow corporate holders a 70% dividend exclusion from taxable income, except for certain utility issues which are identified by a "No" in the new money column.
 § Involuntary liquidation price. † Stated value.

☐ Gtd. by Citigroup Incorporated ☑ Gtd. by American General Finance Corporation ☒ Gtd. by Ally Financial Incorporated

Industrial Development Revenue Bonds (New)

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER	
California								
2/27/2019	16,980	CA Hsg Fin Agcy	5	8/1/2036	VMIG1	CA Hsg Fin Agcy	----	
New York								
2/26/2019	1,650	NY City Indl Dev Agcy NY	20	6.027	1/1/2046	A2	Assured Guaranty Municipal Corp	JPMORGAN CHASE CO.
Oregon								
2/27/2019	138,165	OR State Business Dev Commission	20	5	3/1/2049	A1	Intel Corp	----

5 Fltg. rate issue. 6 Adjustable rate. 11 Var. Rt. 20 Fixed rate issue.

Industrial Development Revenue Bonds (Revised)

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Arizona							
10/25/2007	222,580	Salt Verde Financial Corp Ser. 2007	5	12/1/2032	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	564,510	Salt Verde Financial Corp Ser. 2007	5	12/1/2037	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	5,720	Salt Verde Financial Corp Ser. 2007-18	5	12/1/2018	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	8,585	Salt Verde Financial Corp Ser. 2007-19	5.25	12/1/2019	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	11,655	Salt Verde Financial Corp Ser. 2007-20	5.25	12/1/2020	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	15,105	Salt Verde Financial Corp Ser. 2007-21	5.25	12/1/2021	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	18,790	Salt Verde Financial Corp Ser. 2007-22	----	12/1/2022	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	22,835	Salt Verde Financial Corp Ser. 2007-23	5.25	12/1/2023	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	26,985	Salt Verde Financial Corp Ser. 2007-24	5.25	12/1/2024	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	31,365	Salt Verde Financial Corp Ser. 2007-25	5.25	12/1/2025	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	37,645	Salt Verde Financial Corp Ser. 2007-26	5.25	12/1/2026	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	44,200	Salt Verde Financial Corp Ser. 2007-27	5.25	12/1/2027	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	51,110	Salt Verde Financial Corp Ser. 2007-28	5.25	12/1/2028	A3	Citigroup Inc.	Citigroup Global Markets Inc.
10/25/2007	58,475	Salt Verde Financial Corp Ser. 2007-29	5	12/1/2029	A3	Citigroup Inc.	Citigroup Global Markets Inc.
California							
12/20/2001	19,800	Oakland Joint Powers Fing Auth CA Ser. 2001-A	----	7/1/2033	*Aa3/VMIG1	(Fruitvale Transit Village-proj.)Citibank, N.A.-LOC/	Salomon Smith Barney
10/6/2004	23,470	Sacramento Cityhousing Auth CA Ser. 2004 F	----	10/1/2036	Aa3/VMIG1	Phoenix Park II Apartments- proj.	Newman & Associates, Inc.
7/14/2004	6,941	Sacramento Cityhousing Auth CA Ser. 2004-D	----	7/1/2036	Aa3/VMIG1	Sierra Sunrise Senior Apartments- proj.	Newman & Associates, Inc.
12/23/2002	17,000	San Francisco (City & Cnty of) CA Ser. 2002-B	----	3/1/2036	*Aa3/VMIG1	(Carter Terrace Apts proj.)Citibank, N.A.-LOC/	Chapman Co. (The)
12/19/2002	7,965	San Francisco (City & Cnty of) Redevelopment Age Ser. 2002-A	----	12/1/2019	Aa3/VMIG1	Leland Polk Senior Community- proj.	Newman & Associates Inc.
12/19/2002	11,650	San Francisco (City & Cnty of) Redevelopment Age Ser. 2002-D	----	12/1/2019	Aa3/VMIG1	Derek Silva Community- proj.	Newman & Associates Inc.
12/18/2003	21,700	San Francisco (City & Cnty of) Redevelopment Age Ser. 2003	----	12/1/2036	*Aa3/VMIG1	(Mission Creek Senior Community- proj.)Citibank, N.A.-LOC/	Newman & Associates, Inc.
Maryland							
10/13/2005	14,000	MD Comm Dev Administration Ser. 2005 A	----	11/15/2038	Aa3/VMIG1	Fort Washington Manor Limited Partnership- proj.	Ferris Baker Watts
Massachusetts							
5/27/2010	100,000	MA Dept of Transportation - Metro Ser. A-1	Ⓜ	1/1/2037	Aa2/VMIG1		----
Michigan							
7/3/2008	35,295	Commerce Charter (Township of) MI	----	10/1/2034	Aaa/VMIG1		----
12/20/2007	96,500	MI State Bldg Auth	Ⓜ	10/15/2042	Aa3/VMIG1		----
Nevada							
12/17/2003	4,120	NV Hsg Division Ser. 2003	----	4/1/2036	Aa3/VMIG1	L'Octaine Urban Apartments- proj.	----
New Jersey							
10/12/2005	15,000	New Jersey Econ Dev Auth	4.9	10/1/2040	Aa3		----
10/12/2005	10,500	New Jersey Econ Dev Auth	4.6	8/1/2024	Aa3	Financial Guaranty Insurance Co.	----
10/12/2005	10,300	New Jersey Econ Dev Auth	4.5	8/1/2023	Aa3		----
New York							
10/18/2007	23,300	NY State Hsg Fin Agcy Ser. 2007A	----	11/1/2039	*Aa3/VMIG1	(Prospect Plaza Apartments- proj.)Citibank, NA-LOC/	Bear, Stearns & Co Inc
11/7/2007	18,900	NY State Hsg Fin Agcy Ser. 2007A	----	5/1/2039	Aa3/VMIG1	Remeeder Houses Apartments- proj.	Banc of America Securities LLC
9/18/2007	6,650	NY State Hsg Fin Agcy Ser. 2007A	----	5/1/2037	*Aa3/VMIG1	Citibank, NA-LOC(Admiral Halsey Apartments- proj.)	Banc of America Securities LLC
3/20/2008	9,700	NY State Hsg Fin Agcy Ser. 2008-A	----	11/1/2039	Aa3/VMIG1	(West Village Apts.-proj)	Depfa First Albany Securities
7/31/2008	18,800	NY State Hsg Fin Agcy Ser. 2008A	----	11/1/2039	Aa3/VMIG2	Citibank NA (Ny)	----
North Carolina							
11/19/2010	65,000	NY State Hsg Fin Agcy Ser. 2010 A	----	5/1/2043	Aa3/VMIG1	330 West 39th St Hsg	JPMorgan Securities Inc

Ⓜ Fltg. rate issue. Ⓜ Adjustable rate. Ⓜ Var. Rt. Ⓜ Fixed rate issue.

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8. * Rating pertains to Letter of Credit support (LOC) and terminates on the earlier of the date indicated or conversion to a fixed interest rate.

Pollution and Environmental Control Revenue Bonds (Revised)

SALE DATE	AMOUNT ISSUED (000)	STATE±MUNICIPALITY	INT. RATE	MATURITY	MOODY'S® RATING	LESSEE(S) GUARANTOR(S)	UNDERWRITER
Tennessee							
10/29/1991	16,200	Loudon City Indl Dev Board TN		6/1/2023	Aa3/VMIG1		----

Note: Moody's® ratings are subject to change. Because of the possible time lapse between Moody's® assignment or change of a rating and your use of this monthly publication, we suggest you verify the current rating of any security or issuer in which you are interested. For standard abbreviations, see page 8. * Rating pertains to Letter of Credit support (LOC) and terminates on the earlier of the date indicated or conversion to a fixed interest rate.

Moody's Bond Ratings

Moody's Municipal Bond Yield Averages

	Aver. Mu- nic.	Municipal by Ratings					Aver. Mu- nic.	Municipal by Ratings					Aver. Mu- nic.	Municipal by Ratings			
		Aaa	Aa	A	Baa			Aaa	Aa	A	Baa			Aaa	Aa	A	Baa
1998						1999						2000					
Jan.	4.94	4.85	4.90	4.97	5.02	Jan.	5.01	4.85	4.94	5.06	5.21	Jan.	6.13	5.91	6.02	6.21	6.38
Feb.	5.01	4.92	4.96	5.06	5.09	Feb.	5.01	4.83	4.90	5.06	5.24	Feb.	6.08	5.86	5.95	6.17	6.35
Mar.	5.15	5.03	5.10	5.22	5.25	Mar.	5.11	4.96	5.03	5.12	5.32	Mar.	5.88	5.65	5.76	5.94	6.16
Apr.	5.11	4.99	5.10	5.16	5.20	Apr.	5.06	4.87	5.00	5.10	5.26	Apr.	5.80	5.60	5.64	5.78	6.18
May	5.17	5.04	5.17	5.21	5.25	May	5.23	5.05	5.15	5.29	5.43	May	6.09	5.86	5.93	6.08	6.50
Jun.	5.03	4.96	5.03	5.05	5.11	Jun.	5.39	5.23	5.30	5.42	5.60	Jun.	5.87	5.66	5.70	5.90	6.21
Jul.	5.07	5.02	5.05	5.09	5.13	Jul.	5.40	5.23	5.30	5.42	5.60	Jul.	5.74	5.53	5.59	5.74	6.09
Aug.	5.07	5.00	5.05	5.10	5.17	Aug.	5.67	5.48	5.57	5.70	5.94	Aug.	5.63	5.43	5.47	5.61	6.01
Sept.	4.94	4.79	4.88	4.99	5.09	Sept.	5.79	5.57	5.70	5.83	6.08	Sept.	5.67	5.40	5.51	5.66	6.12
Oct.	4.93	4.78	4.82	4.99	5.12	Oct.	5.98	5.78	5.87	6.02	6.23	Oct.	5.73	5.44	5.54	5.73	6.21
Nov.	5.00	4.87	4.93	5.05	5.15	Nov.	5.98	5.77	5.90	6.03	6.23	Nov.	5.68	5.39	5.48	5.69	6.17
Dec.	4.98	4.82	4.90	5.04	5.17	Dec.	6.02	5.83	5.92	6.08	6.25	Dec.	5.36	5.11	5.18	5.27	5.85
2001						2002						2003					
Jan.	5.26	5.00	5.08	5.20	5.77	Jan.	5.28	5.05	5.09	5.26	5.73	Jan.	5.06	4.74	4.83	5.05	5.63
Feb.	5.34	5.09	5.15	5.28	5.87	Feb.	5.20	4.93	4.99	5.18	5.71	Feb.	4.90	4.57	4.67	4.88	5.48
Mar.	5.26	4.99	5.07	5.22	5.79	Mar.	5.38	5.09	5.14	5.37	5.92	Mar.	4.80	4.51	4.60	4.77	5.33
Apr.	5.43	5.14	5.24	5.37	5.96	Apr.	5.33	5.07	5.10	5.29	5.84	Apr.	4.86	4.60	4.70	4.79	5.33
May	5.43	5.15	5.25	5.38	5.94	May	5.29	5.04	5.11	5.20	5.80	May	4.51	4.16	4.42	4.56	4.91
June	5.32	5.03	5.17	5.28	5.82	June	5.18	4.92	5.02	5.11	5.70	June	4.37	4.07	4.27	4.46	4.67
July	5.29	5.02	5.13	5.24	5.78	July	5.03	4.80	4.84	4.92	5.54	July	4.86	4.59	4.76	4.94	5.17
Aug.	5.11	4.87	4.98	5.08	5.51	Aug.	5.02	4.79	4.83	4.91	5.53	Aug.	5.12	4.82	5.02	5.22	5.42
Sept.	5.19	4.93	5.05	5.17	5.62	Sept.	4.81	4.58	4.64	4.72	5.31	Sept.	4.92	4.63	4.82	5.02	5.23
Oct.	5.13	4.87	4.98	5.14	5.53	Oct.	4.93	4.66	4.76	4.85	5.47	Oct.	4.92	4.64	4.79	5.02	5.24
Nov.	5.13	4.86	4.97	5.14	5.55	Nov.	5.07	4.76	4.87	5.02	5.62	Nov.	4.78	4.50	4.68	4.84	5.10
Dec.	5.40	5.18	5.22	5.39	5.81	Dec.	5.00	4.70	4.76	4.96	5.57	Dec.	4.65	4.41	4.54	4.67	4.97
2004						2005						2006					
Jan.	4.67	4.42	4.56	4.69	5.01	Jan.	4.48	4.24	4.36	4.50	4.80	Jan.	4.49	4.29	4.41	4.51	4.75
Feb.	4.55	4.26	4.42	4.57	4.92	Feb.	4.38	4.17	4.25	4.42	4.71	Feb.	4.50	4.30	4.42	4.53	4.77
Mar.	4.46	4.19	4.33	4.49	4.84	Mar.	4.53	4.31	4.40	4.55	4.88	Mar.	4.50	4.29	4.40	4.53	4.78
Apr.	4.96	4.68	4.82	4.98	5.34	Apr.	4.42	4.17	4.26	4.46	4.80	Apr.	4.69	4.36	4.59	4.84	4.97
May	5.19	4.92	5.07	5.22	5.56	May	4.47	4.19	4.31	4.52	4.85	May	4.72	4.37	4.61	4.91	5.00
June	5.09	4.83	4.97	5.12	5.44	June	4.38	4.08	4.22	4.43	4.76	June	4.70	4.36	4.57	4.88	4.98
July	4.96	4.71	4.85	5.01	5.28	July	4.47	4.18	4.32	4.53	4.86	July	4.73	4.39	4.59	4.92	5.02
Aug.	4.74	4.52	4.62	4.78	5.05	Aug.	4.57	4.33	4.40	4.61	4.93	Aug.	4.44	4.10	4.31	4.62	4.72
Sept.	4.61	4.40	4.48	4.63	4.93	Sept.	4.52	4.34	4.38	4.46	4.87	Sept.	4.22	3.87	4.18	4.38	4.47
Oct.	4.60	4.38	4.47	4.61	4.92	Oct.	4.66	4.49	4.56	4.63	4.99	Oct.	4.24	3.91	4.18	4.39	4.48
Nov.	4.68	4.46	4.56	4.70	5.00	Nov.	4.64	4.42	4.55	4.65	4.96	Nov.	4.10	3.81	4.06	4.21	4.34
Dec.	4.58	4.35	4.47	4.61	4.91	Dec.	4.66	4.46	4.58	4.68	4.92	Dec.	4.04	3.76	3.99	4.14	4.26
2007						2008						2009					
Jan.	4.14	3.89	4.08	4.23	4.34	Jan.	4.42	4.12	4.22	4.49	4.86	Jan.	5.43	4.64	4.85	5.59	6.63
Feb.	4.14	3.93	4.06	4.24	4.35	Feb.	4.79	4.44	4.59	4.88	5.26	Feb.	5.33	4.56	4.74	5.46	6.56
Mar.	4.07	3.88	3.96	4.16	4.27	Mar.	4.96	4.63	4.77	5.02	5.43	Mar.	5.53	4.74	4.92	5.67	6.78
Apr.	4.20	3.99	4.10	4.30	4.41	Apr.	4.84	4.49	4.64	4.91	5.34	Apr.	5.32	4.48	4.66	5.47	6.66
May	4.24	4.04	4.15	4.33	4.44	May	4.72	4.36	4.50	4.78	5.26	May	5.10	4.26	4.46	5.25	6.45
June	4.30	4.34	4.46	4.65	4.74	June	4.84	4.50	4.55	4.92	5.42	June	5.41	4.56	4.84	5.51	6.72
July	4.47	4.26	4.36	4.58	4.66	July	4.83	4.44	4.53	4.92	5.42	July	5.21	4.36	4.65	5.33	6.51
Aug.	4.50	4.30	4.39	4.57	4.75	Aug.	4.84	4.44	4.54	4.96	5.45	Aug.	5.01	4.17	4.44	5.12	6.29
Sept.	4.46	4.26	4.33	4.48	4.76	Sept.	5.06	4.61	4.75	5.19	5.70	Sept.	4.60	3.81	4.05	4.71	5.83
Oct.	4.40	4.20	4.29	4.41	4.68	Oct.	5.70	5.15	5.33	5.89	6.43	Oct.	4.63	3.85	4.10	4.71	5.85
Nov.	4.51	4.26	4.38	4.56	4.84	Nov.	5.45	4.83	4.99	5.68	6.31	Nov.	4.76	3.99	4.23	4.84	5.99
Dec.	4.52	4.23	4.35	4.58	4.91	Dec.	5.93	5.17	5.36	6.15	7.06	Dec.	4.64	3.89	4.10	4.72	5.86
2010						2011						2012					
Jan.	4.70	3.96	4.14	4.79	5.90	Jan.	5.50	4.86	5.11	5.71	6.32	Jan.	4.32	3.60	3.83	4.53	5.34
Feb.	4.62	3.91	4.07	4.71	5.81	Feb.	5.47	4.79	5.05	5.67	6.36	Feb.	3.80	3.09	3.31	3.99	4.84
Mar.	4.59	3.91	4.06	4.66	5.74	Mar.	5.20	4.47	4.74	5.40	6.17	Mar.	4.08	3.37	3.62	4.21	5.11
Apr.	4.61	3.95	4.09	4.67	5.74	Apr.	5.57	4.93	5.20	5.52	6.65	Apr.	4.12	3.43	3.70	4.23	5.12
May	4.39	3.75	3.87	4.44	5.49	May	5.05	4.32	4.55	5.26	6.05	May	3.88	3.19	3.46	3.98	4.87
June	4.44	3.78	3.92	4.49	5.58	June	4.97	4.23	4.46	5.20	5.99	June	4.02	3.31	3.60	4.14	5.05
July	4.34	3.69	3.84	4.39	5.46	July	5.03	4.31	4.58	5.23	6.01	July	3.90	3.18	3.46	4.03	4.93
Aug.	4.08	3.44	3.59	4.14	5.15	Aug.	4.63	3.89	4.15	4.84	5.64	Aug.	3.69	3.00	3.25	3.81	4.71
Sept.	4.21	3.63	3.84	4.23	5.15	Sept.	4.63	3.84	4.11	4.83	5.72	Sept.	3.58	2.96	3.19	3.68	4.49
Oct.	4.44	3.83	4.03	4.57	5.34	Oct.	4.55	3.91	4.20	4.73	5.37	Oct.	3.53	2.92	3.15	3.64	4.43
Nov.	4.67	4.00	4.24	4.86	5.58	Nov.	4.57	3.79	4.10	4.80	5.58	Nov.	3.39	2.78	3.01	3.50	4.28
Dec.	5.35	4.67	4.92	5.57	6.25	Dec.	4.47	3.72	3.98	4.71	5.49	Dec.	3.41	2.82	3.05	3.49	4.28
2013						2014						2015					
Jan.	3.40	2.81	3.05	3.50	4.25	Jan.	4.55	3.94	4.18	4.74	5.34	Jan.	3.34	2.90	3.14	3.47	3.86
Feb.	3.67	3.08	3.33	3.78	4.48	Feb.	4.36	3.76	4.00	4.54	5.14	Feb.	3.49	3.05	3.29	3.62	4.01
Mar.	3.65	3.07	3.32	3.76	4.46	Mar.	4.31	3.72	3.96	4.51	5.07	Mar.	3.59	3.15	3.39	3.72	4.11
Apr.	3.70	3.11	3.36	3.84	4.48	Apr.	4.13	3.57	3.80	4.30	4.86	Apr.	3.64	3.20	3.41	3.79	4.17
May	3.65	3.09	3.33	3.80	4.37	May	3.96	3.43	3.64	4.11							

Corporate Bond Yield Averages

	AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS						
		Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa			
2002																							
Jan.	7.38	6.55	7.03	7.50	7.87	7.69	7.07	---	Jan.	---	7.28	7.66	8.13	Jan.	6.55	6.78	7.35	7.60	Jan.	---	---	---	---
Feb.	7.32	6.51	6.95	7.37	7.89	7.62	7.02	---	Feb.	---	7.14	7.54	8.18	Feb.	6.51	6.76	7.20	7.59	Feb.	---	---	---	---
Mar.	7.57	6.81	7.22	7.62	8.11	7.83	7.30	---	Mar.	---	7.42	7.76	8.32	Mar.	6.81	7.02	7.47	7.89	Mar.	---	---	---	---
Apr.	7.49	6.76	7.16	7.49	8.04	7.74	7.23	---	Apr.	---	7.38	7.57	8.26	Apr.	6.76	6.93	7.40	7.81	Apr.	---	---	---	---
May	7.49	6.75	7.20	7.43	8.09	7.76	7.22	---	May	---	7.43	7.52	8.33	May	6.75	6.95	7.33	7.84	May	---	---	---	---
June	7.36	6.64	7.08	7.25	7.96	7.67	7.06	---	June	---	7.33	7.42	8.26	June	6.64	6.83	7.09	7.67	June	---	---	---	---
July	7.27	6.53	6.98	7.14	7.90	7.54	6.99	---	July	---	7.22	7.31	8.07	July	6.53	6.74	6.97	7.71	July	---	---	---	---
Aug.	7.06	6.37	6.84	6.95	7.58	7.34	6.77	---	Aug.	---	7.10	7.17	7.74	Aug.	6.37	6.57	6.73	7.42	Aug.	---	---	---	---
Sep.	6.87	6.15	6.63	6.76	7.40	7.23	6.51	---	Sep.	---	6.98	7.08	7.62	Sep.	6.15	6.27	6.43	7.17	Sep.	---	---	---	---
Oct.	7.08	6.33	6.74	6.95	7.74	7.43	6.72	---	Oct.	---	7.07	7.23	8.00	Oct.	6.33	6.40	6.67	7.48	Oct.	---	---	---	---
Nov.	7.01	6.31	6.71	6.89	7.62	7.31	6.70	---	Nov.	---	7.03	7.14	7.76	Nov.	6.31	6.39	6.63	7.47	Nov.	---	---	---	---
Dec.	6.90	6.21	6.63	6.80	7.45	7.20	6.59	---	Dec.	---	6.94	7.07	7.61	Dec.	6.21	6.32	6.53	7.28	Dec.	---	---	---	---
2003																							
Jan.	6.84	6.17	6.59	6.76	7.35	7.13	6.54	---	Jan.	---	6.87	7.06	7.47	Jan.	6.17	6.30	6.46	7.23	Jan.	---	---	---	---
Feb.	6.62	5.95	6.34	6.63	7.06	6.92	6.31	---	Feb.	---	6.66	6.93	7.17	Feb.	5.95	6.02	6.33	6.94	Feb.	---	---	---	---
Mar.	6.53	5.89	6.28	6.54	6.95	6.80	6.26	---	Mar.	---	6.56	6.79	7.05	Mar.	5.89	6.04	6.30	6.84	Mar.	---	---	---	---
Apr.	6.44	5.74	6.22	6.45	6.85	6.68	6.18	---	Apr.	---	6.47	6.64	6.94	Apr.	5.74	5.97	6.26	6.76	Apr.	---	---	---	---
May	6.02	5.22	5.85	6.08	6.38	6.35	5.70	---	May	---	6.20	6.36	6.47	May	5.22	5.48	5.79	6.29	May	---	---	---	---
June	5.85	4.97	5.72	5.92	6.19	6.21	5.49	---	June	---	6.12	6.21	6.30	June	4.97	5.31	5.62	6.07	June	---	---	---	---
July	6.26	5.49	6.07	6.34	6.62	6.54	5.98	---	July	---	6.37	6.57	6.67	July	5.49	5.77	6.11	6.56	July	---	---	---	---
Aug.	6.57	5.87	6.31	6.63	7.01	6.78	6.35	---	Aug.	---	6.48	6.78	7.08	Aug.	5.87	6.13	6.48	6.92	Aug.	---	---	---	---
Sep.	6.37	5.72	6.13	6.42	6.79	6.58	6.16	---	Sep.	---	6.30	6.56	6.87	Sep.	5.72	5.95	6.27	6.71	Sep.	---	---	---	---
Oct.	6.32	5.70	6.11	6.33	6.73	6.50	6.14	---	Oct.	---	6.28	6.43	6.79	Oct.	5.70	5.94	6.23	6.67	Oct.	---	---	---	---
Nov.	6.27	5.65	6.08	6.28	6.66	6.44	6.09	---	Nov.	---	6.26	6.37	6.69	Nov.	5.65	5.91	6.18	6.63	Nov.	---	---	---	---
Dec.	6.20	5.65	6.02	6.19	6.60	6.36	6.04	---	Dec.	---	6.18	6.27	6.61	Dec.	5.62	5.85	6.11	6.58	Dec.	---	---	---	---
2004																							
Jan.	6.08	5.54	5.91	6.08	6.44	6.23	5.92	---	Jan.	---	6.06	6.15	6.47	Jan.	5.54	5.74	6.02	6.40	Jan.	---	---	---	---
Feb.	6.00	5.50	5.87	6.04	6.27	6.17	5.83	---	Feb.	---	6.10	6.15	6.28	Feb.	5.50	5.65	5.93	6.24	Feb.	---	---	---	---
Mar.	5.84	5.33	5.70	5.86	6.11	6.01	5.67	---	Mar.	---	5.93	5.97	6.12	Mar.	5.33	5.48	5.75	6.10	Mar.	---	---	---	---
Apr.	6.22	5.73	6.10	6.25	6.46	6.38	6.05	---	Apr.	---	6.33	6.35	6.46	Apr.	5.73	5.85	6.15	6.45	Apr.	---	---	---	---
May	6.51	6.04	6.40	6.54	6.75	6.68	6.34	---	May	---	6.66	6.62	6.75	May	6.04	6.13	6.45	6.73	May	---	---	---	---
June	6.42	6.01	6.21	6.42	6.78	6.53	6.31	---	June	---	6.30	6.46	6.84	June	6.01	6.12	6.37	6.72	June	---	---	---	---
July	6.24	5.82	6.02	6.23	6.62	6.34	6.13	---	July	---	6.09	6.27	6.67	July	5.82	5.94	6.18	6.57	July	---	---	---	---
Aug.	6.08	5.65	5.87	6.08	6.48	6.18	5.98	---	Aug.	---	5.95	6.14	6.45	Aug.	5.65	5.79	6.02	6.47	Aug.	---	---	---	---
Sep.	5.91	5.46	5.73	5.91	6.27	6.01	5.81	---	Sep.	---	5.79	5.98	6.27	Sep.	5.46	5.67	5.84	6.27	Sep.	---	---	---	---
Oct.	5.87	5.47	5.69	5.86	6.21	5.95	5.78	---	Oct.	---	5.74	5.94	6.17	Oct.	5.47	5.63	5.78	6.24	Oct.	---	---	---	---
Nov.	5.89	5.52	5.72	5.88	6.21	5.97	5.80	---	Nov.	---	5.79	5.97	6.16	Nov.	5.52	5.65	5.78	6.25	Nov.	---	---	---	---
Dec.	5.84	5.47	5.69	5.82	6.15	5.93	5.75	---	Dec.	---	5.78	5.92	6.10	Dec.	5.47	5.60	5.72	6.20	Dec.	---	---	---	---
2005																							
Jan.	5.72	5.36	5.58	5.68	6.02	5.80	5.63	---	Jan.	---	5.68	5.78	5.95	Jan.	5.36	5.48	5.58	6.08	Jan.	---	---	---	---
Feb.	5.55	5.20	5.44	5.51	5.82	5.64	5.45	---	Feb.	---	5.55	5.61	5.76	Feb.	5.20	5.32	5.40	5.87	Feb.	---	---	---	---
Mar.	5.77	5.40	5.64	5.73	6.06	5.86	5.67	---	Mar.	---	5.76	5.83	6.01	Mar.	5.40	5.53	5.63	6.11	Mar.	---	---	---	---
Apr.	5.65	5.33	5.44	5.58	6.05	5.72	5.58	---	Apr.	---	5.56	5.64	5.95	Apr.	5.33	5.31	5.52	6.15	Apr.	---	---	---	---
May	5.54	5.15	5.29	5.49	6.01	5.60	5.48	---	May	---	5.39	5.53	5.88	May	5.15	5.18	5.45	6.13	May	---	---	---	---
June	5.35	4.96	5.02	5.33	5.86	5.39	5.31	---	June	---	5.05	5.40	5.70	June	4.96	4.99	5.26	6.01	June	---	---	---	---
July	5.46	5.06	5.14	5.44	5.95	5.50	5.41	---	July	---	5.18	5.51	5.81	July	5.06	5.10	5.37	6.10	July	---	---	---	---
Aug.	5.49	5.09	5.20	5.48	5.96	5.51	5.46	---	Aug.	---	5.23	5.50	5.80	Aug.	5.09	5.16	5.45	6.12	Aug.	---	---	---	---
Sept.	5.53	5.13	5.24	5.50	6.03	5.54	5.51	---	Sept.	---	5.27	5.52	5.83	Sept.	5.13	5.21	5.47	6.22	Sept.	---	---	---	---
Oct.	5.77	5.34	5.46	5.75	6.29	5.79	5.74	---	Oct.	---	5.50	5.79	6.08	Oct.	5.34	5.42	5.70	6.49	Oct.	---	---	---	---
Nov.	5.86	5.42	5.55	5.83	6.39	5.88	5.83	---	Nov.	---	5.59	5.88	6.19	Nov.	5.42	5.52	5.78	6.59	Nov.	---	---	---	---
Dec.	5.81	5.38	5.51	5.84	6.33	5.83	5.80	---	Dec.	---	5.55	5.80	6.14	Dec.	5.38	5.45	5.88	6.51	Dec.	---	---	---	---
2006																							
Jan.	5.75	5.29	5.45	5.79	6.24	5.77	5.73	---	Jan.	---	5.50	5.75	6.06	Jan.	5.29	5.39	5.83	6.41	Jan.	---	---	---	---
Feb.	5.80	5.35	5.51	5.85	6.27	5.83	5.78	---	Feb.	---	5.55	5.82	6.11	Feb.	5.35	5.46	5.87	6.43	Feb.	---	---	---	---
Mar.	5.95	5.52	5.67	5.98	6.41	5.98	5.92	---	Mar.	---	5.71	5.98	6.26	Mar.	5.52	5.64	5.96	6.55	Mar.	---	---	---	---
Apr.	6.26	5.84	6.00	6.27	6.68	6.28	6.23	---	Apr.	---	6.02	6.29	6.54	Apr.	5.84	5.98	6.26	6.82	Apr.	---	---	---	---
May	6.36	5.95	6.13	6.40	6.75	6.39	6.33	---	May	---	6.16	6.42	6.59	May	5.95	6.10	6.37	6.90	May	---	---	---	---
June	6.35	5.89	6.11	6.39	6.78	6.39	6.31	---	June	---	6.16	6.40	6.61	June	5.89	6.05	6.36	6.94	June	---	---	---	---
July	6.33	5.85	6.08	6.36	6.76	6.37	6.28	---	July	---	6.13	6.37	6.61	July	5.85	6.02	6.35	6.91	July	---	---	---	---
Aug.	6.16	5.68	5.91	6.19	6.59	6.20	6.11	---	Aug.	---	5.97	6.20	6.43	Aug.	5.68	5.85	6.18	6.74	Aug.	---	---	---	---
Sep.	5.98	5.51	5.75	5.98	6.43	6.03	5.94	---	Sep.	---	5.81	6.00	6.26	Sep.	5.51	5.68	5.95	6.59	Sep.	---	---	---	---
Oct.	5.97	5.51	5.74	5.94	6.42	6.01	5.93	---	Oct.	---	5.80	5.98	6.24	Oct.	5.51	5.68	5.90	6.60	Oct.	---	---	---	---
Nov.	5.78	5.33	5.57	5.76	6.20	5.82	5.73	---	Nov.	---	5.61	5.80	6.04	Nov.	5.33	5.52	5.72	6.36	Nov.	---	---	---	---
Dec.	5.79	5.29	5.58	5.78	6.22	5.83	5.74	---	Dec.	---	5.62	5.81	6.05	Dec.	5.29	5.53	5.75	6.38	Dec.	---	---	---	---
2007																							
Jan.	5.92	5.40	5.75	5.93	6.34	5.96	5.88	---	Jan.	---	5.78	5.96	6.16	Jan.	5.40	5.71	5.91	6.52	Jan.	---	---	---	---
Feb.	5.88	5																					

Corporate Bond Yield Averages

AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS							
	Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa				
2006																							
Jan.	5.75	5.29	5.45	5.79	6.24	5.77	5.73	---	Jan.	---	5.50	5.75	6.06	Jan.	5.29	5.39	5.83	6.41	Jan.	---	---	---	---
Feb.	5.80	5.35	5.51	5.85	6.27	5.83	5.78	---	Feb.	---	5.55	5.82	6.11	Feb.	5.35	5.46	5.87	6.43	Feb.	---	---	---	---
Mar.	5.95	5.52	5.67	5.98	6.41	5.98	5.92	---	Mar.	---	5.71	5.98	6.26	Mar.	5.52	5.64	5.96	6.55	Mar.	---	---	---	---
Apr.	6.26	5.84	6.00	6.27	6.68	6.28	6.23	---	Apr.	---	6.02	6.29	6.54	Apr.	5.84	5.98	6.26	6.82	Apr.	---	---	---	---
May	6.36	5.95	6.13	6.40	6.75	6.39	6.33	---	May	---	6.16	6.42	6.59	May	5.95	6.10	6.37	6.90	May	---	---	---	---
June	6.35	5.89	6.11	6.39	6.78	6.39	6.31	---	June	---	6.16	6.40	6.61	June	5.89	6.05	6.36	6.94	June	---	---	---	---
July	6.33	5.85	6.08	6.36	6.76	6.37	6.28	---	July	---	6.13	6.37	6.61	July	5.85	6.02	6.35	6.91	July	---	---	---	---
Aug.	6.16	5.68	5.91	6.19	6.59	6.20	6.11	---	Aug.	---	5.97	6.20	6.43	Aug.	5.68	5.85	6.18	6.74	Aug.	---	---	---	---
Sept.	5.98	5.51	5.75	5.98	6.43	6.03	5.94	---	Sept.	---	5.81	6.00	6.26	Sept.	5.51	5.68	5.95	6.59	Sept.	---	---	---	---
Oct.	5.97	5.51	5.74	5.94	6.42	6.01	5.93	---	Oct.	---	5.80	5.98	6.24	Oct.	5.51	5.68	5.90	6.60	Oct.	---	---	---	---
Nov.	5.78	5.33	5.57	5.76	6.20	5.82	5.73	---	Nov.	---	5.61	5.80	6.04	Nov.	5.33	5.52	5.72	6.36	Nov.	---	---	---	---
Dec.	5.79	5.29	5.58	5.78	6.22	5.83	5.74	---	Dec.	---	5.62	5.81	6.05	Dec.	5.29	5.53	5.75	6.38	Dec.	---	---	---	---
2007																							
Jan.	5.92	5.40	5.75	5.93	6.34	5.96	5.88	---	Jan.	---	5.78	5.96	6.16	Jan.	5.40	5.71	5.91	6.52	Jan.	---	---	---	---
Feb.	5.88	5.39	5.72	5.88	6.28	5.91	5.85	---	Feb.	---	5.73	5.90	6.10	Feb.	5.39	5.70	5.86	6.44	Feb.	---	---	---	---
Mar.	5.84	5.30	5.66	5.84	6.27	5.87	5.80	---	Mar.	---	5.66	5.85	6.10	Mar.	5.30	5.66	5.83	6.43	Mar.	---	---	---	---
Apr.	5.99	5.47	5.83	5.99	6.39	6.01	5.96	---	Apr.	---	5.83	5.97	6.24	Apr.	5.47	5.82	6.00	6.54	Apr.	---	---	---	---
May	6.00	5.47	5.85	6.01	6.39	6.03	5.97	---	May	---	5.86	5.99	6.23	May	5.47	5.84	6.04	6.54	May	---	---	---	---
June	6.32	5.79	6.17	6.33	6.70	6.34	6.29	---	June	---	6.18	6.30	6.54	June	5.79	6.15	6.36	6.84	June	---	---	---	---
July	6.26	5.73	6.09	6.30	6.65	6.28	6.24	---	July	---	6.11	6.25	6.49	July	5.73	6.07	6.34	6.81	July	---	---	---	---
Aug.	6.26	5.79	6.06	6.29	6.65	6.28	6.23	---	Aug.	---	6.11	6.24	6.51	Aug.	5.79	6.01	6.35	6.79	Aug.	---	---	---	---
Sept.	6.21	5.74	6.02	6.23	6.59	6.24	6.17	---	Sept.	---	6.10	6.18	6.45	Sept.	5.74	5.93	6.28	6.73	Sept.	---	---	---	---
Oct.	6.12	5.66	5.94	6.13	6.48	6.17	6.06	---	Oct.	---	6.04	6.11	6.36	Oct.	5.66	5.84	6.14	6.60	Oct.	---	---	---	---
Nov.	5.97	5.44	5.78	5.97	6.40	6.04	5.90	---	Nov.	---	5.87	5.97	6.27	Nov.	5.44	5.67	5.97	6.51	Nov.	---	---	---	---
Dec.	6.15	5.49	5.91	6.19	6.65	6.23	6.07	---	Dec.	---	6.03	6.16	6.51	Dec.	5.49	5.78	6.22	6.78	Dec.	---	---	---	---
2008																							
Jan.	6.02	5.33	5.78	6.06	6.54	6.08	5.96	---	Jan.	---	5.87	6.02	6.35	Jan.	5.33	5.68	6.10	6.73	Jan.	---	---	---	---
Feb.	6.24	5.53	5.97	6.26	6.82	6.28	6.19	---	Feb.	---	6.04	6.21	6.60	Feb.	5.53	5.90	6.30	7.04	Feb.	---	---	---	---
Mar.	6.24	5.51	5.90	6.24	6.89	6.29	6.17	---	Mar.	---	5.99	6.21	6.68	Mar.	5.51	5.80	6.27	7.10	Mar.	---	---	---	---
Apr.	6.29	5.55	5.93	6.30	6.97	6.36	6.21	---	Apr.	---	5.99	6.29	6.81	Apr.	5.55	5.86	6.31	7.12	Apr.	---	---	---	---
May	6.30	5.57	6.00	6.30	6.92	6.38	6.22	---	May	---	6.07	6.27	6.79	May	5.57	5.93	6.33	7.05	May	---	---	---	---
June	6.42	5.68	6.11	6.43	7.07	6.50	6.35	---	June	---	6.19	6.38	6.93	June	5.68	6.02	6.48	7.22	June	---	---	---	---
July	6.44	5.67	6.05	6.47	7.16	6.50	6.38	---	July	---	6.13	6.40	6.97	July	5.67	5.97	6.54	7.35	July	---	---	---	---
Aug.	6.42	5.64	6.01	6.46	7.15	6.48	6.35	---	Aug.	---	6.09	6.37	6.98	Aug.	5.64	5.92	6.55	7.31	Aug.	---	---	---	---
Sept.	6.50	5.65	6.03	6.55	7.31	6.59	6.41	---	Sept.	---	6.13	6.49	7.15	Sept.	5.65	5.93	6.60	7.47	Sept.	---	---	---	---
Oct.	7.56	6.28	6.79	7.58	8.88	7.70	7.42	---	Oct.	---	6.95	7.56	8.58	Oct.	6.28	6.63	7.60	9.17	Oct.	---	---	---	---
Nov.	7.65	6.12	6.73	7.68	9.21	7.80	7.49	---	Nov.	---	6.83	7.60	8.98	Nov.	6.12	6.63	7.76	9.44	Nov.	---	---	---	---
Dec.	6.73	5.06	5.81	6.70	8.45	6.87	6.59	---	Dec.	---	5.93	6.54	8.13	Dec.	5.06	5.68	6.85	8.76	Dec.	---	---	---	---
2009																							
Jan.	6.59	5.05	5.84	6.46	8.14	6.77	6.41	---	Jan.	---	6.01	6.39	7.90	Jan.	5.05	5.67	6.52	8.39	Jan.	---	---	---	---
Feb.	6.64	5.27	6.02	6.47	8.08	6.72	6.56	---	Feb.	---	6.11	6.30	7.74	Feb.	5.27	5.93	6.62	8.42	Feb.	---	---	---	---
Mar.	6.84	5.50	6.11	6.66	8.42	6.85	6.83	---	Mar.	---	6.14	6.42	8.00	Mar.	5.50	6.07	6.90	8.84	Mar.	---	---	---	---
Apr.	6.85	5.39	6.17	6.70	8.39	6.90	6.79	---	Apr.	---	6.20	6.48	8.03	Apr.	5.39	6.14	6.90	8.74	Apr.	---	---	---	---
May	6.79	5.54	6.24	6.67	8.06	6.83	6.75	---	May	---	6.23	6.49	7.76	May	5.54	6.24	6.84	8.36	May	---	---	---	---
June	6.52	5.61	6.12	6.39	7.50	6.54	6.49	---	June	---	6.13	6.20	7.30	June	5.61	6.11	6.58	7.69	June	---	---	---	---
July	6.17	5.41	5.71	6.09	7.09	6.15	6.18	---	July	---	5.63	5.97	6.87	July	5.41	5.78	6.20	7.30	July	---	---	---	---
Aug.	5.83	5.26	5.45	5.78	6.58	5.80	5.86	---	Aug.	---	5.33	5.71	6.36	Aug.	5.26	5.56	5.84	6.79	Aug.	---	---	---	---
Sept.	5.61	5.13	5.21	5.56	6.31	5.60	5.62	---	Sept.	---	5.15	5.53	6.12	Sept.	5.13	5.27	5.58	6.50	Sept.	---	---	---	---
Oct.	5.63	5.15	5.24	5.57	6.29	5.64	5.61	---	Oct.	---	5.23	5.55	6.14	Oct.	5.15	5.25	5.59	6.44	Oct.	---	---	---	---
Nov.	5.68	5.19	5.29	5.64	6.32	5.71	5.64	---	Nov.	---	5.33	5.64	6.18	Nov.	5.19	5.26	5.64	6.46	Nov.	---	---	---	---
Dec.	5.78	5.26	5.44	5.77	6.37	5.86	5.71	---	Dec.	---	5.52	5.79	6.26	Dec.	5.26	5.36	5.74	6.47	Dec.	---	---	---	---
2010																							
Jan.	5.76	5.26	5.50	5.76	6.25	5.83	5.69	---	Jan.	---	5.55	5.77	6.16	Jan.	5.26	5.44	5.73	6.33	Jan.	---	---	---	---
Feb.	5.86	5.35	5.62	5.84	6.34	5.94	5.79	---	Feb.	---	5.69	5.87	6.25	Feb.	5.35	5.55	5.80	6.43	Feb.	---	---	---	---
Mar.	5.81	5.27	5.57	5.80	6.27	5.90	5.71	---	Mar.	---	5.64	5.84	6.22	Mar.	5.27	5.49	5.75	6.32	Mar.	---	---	---	---
Apr.	5.80	5.29	5.57	5.78	6.25	5.87	5.71	---	Apr.	---	5.62	5.81	6.19	Apr.	5.29	5.50	5.74	6.32	Apr.	---	---	---	---
May	5.52	4.96	5.25	5.49	6.05	5.59	5.44	---	May	---	5.29	5.50	5.97	May	4.96	5.19	5.47	6.13	May	---	---	---	---
June	5.52	4.88	5.16	5.44	6.23	5.62	5.42	---	June	---	5.22	5.46	6.18	June	4.88	5.11	5.42	6.28	June	---	---	---	---
July	5.32	4.72	4.96	5.25	6.01	5.41	5.23	---	July	---	4.99	5.26	5.98	July	4.72	4.92	5.23	6.04	July	---	---	---	---
Aug.	5.05	4.49	4.72	5.00	5.66	5.10	4.98	---	Aug.	---	4.75	5.01	5.55	Aug.	4.49	4.68	4.98	5.77	Aug.	---	---	---	---
Sept.	5.05	4.53	4.72	5.01	5.66	5.10	5.00	---	Sept.	---	4.74	5.01	5.53	Sept.	4.53	4.70	5.00	5.78	Sept.	---	---	---	---
Oct.	5.15	4.68	4.83	5.09	5.72	5.20	5.08	---	Oct.	---	4.89	5.10	5.62	Oct.	4.68	4.77	5.07	5.81	Oct.	---	---	---	---
Nov.	5.37	4.87	5.07	5.33	5.92	5.45	5.29	---	Nov.	---	5.12	5.37	5.85	Nov.	4.87	5.02	5.29	5.99	Nov.	---	---	---	---
Dec.	5.55	5.02	5.26	5.52	6.10	5.64	5.46	---	Dec.	---	5.32	5.56	6.04	Dec.	5.02	5.19	5.47	6.15	Dec.	---	---	---	---
2011																							
Jan.	5.56	5.04	5.26	5.53	6.09	5.64	5.46	---	Jan.	---	5.29	5.57	6.06	Jan.	5.04	5.22	5.48	6.11	Jan.	---	---	---	---
Feb.	5.66	5.22	5.37	5.64	6.15	5.73	5.58	---	Feb.	---	5.42	5.68	6.10	Feb.	5.22	5.31	5.59	6.19	Feb.	---	---	---	---
Mar.	5.55	5.13	5.28	5.52	6.03	5.62	5.48	---	Mar.	---	5.33	5.56	5.97	Mar.	5.13	5.2							

Corporate Bond Yield Averages

	AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS					
		Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa		
2010																						
Jan.	5.76	5.26	5.50	5.76	6.25	5.83	5.69	----	Jan.	5.55	5.77	6.16	Jan.	5.26	5.44	5.73	6.33	Jan.	----	----	----	----
Feb.	5.86	5.35	5.62	5.84	6.34	5.94	5.79	----	Feb.	5.69	5.87	6.25	Feb.	5.35	5.55	5.80	6.43	Feb.	----	----	----	----
Mar.	5.81	5.27	5.57	5.80	6.27	5.90	5.71	----	Mar.	5.64	5.84	6.22	Mar.	5.27	5.49	5.75	6.32	Mar.	----	----	----	----
Apr.	5.80	5.29	5.57	5.78	6.25	5.87	5.71	----	Apr.	5.62	5.81	6.19	Apr.	5.29	5.50	5.74	6.32	Apr.	----	----	----	----
May	5.52	4.96	5.25	5.49	6.05	5.59	5.44	----	May	5.29	5.50	5.97	May	4.96	5.19	5.47	6.13	May	----	----	----	----
June	5.52	4.88	5.16	5.44	6.23	5.62	5.42	----	June	5.22	5.46	6.18	June	4.88	5.11	5.42	6.28	June	----	----	----	----
July	5.32	4.72	4.96	5.25	6.01	5.41	5.23	----	July	4.99	5.26	5.98	July	4.72	4.92	5.23	6.04	July	----	----	----	----
Aug.	5.05	4.49	4.72	5.00	5.66	5.10	4.98	----	Aug.	4.75	5.01	5.55	Aug.	4.49	4.68	4.98	5.77	Aug.	----	----	----	----
Sept.	5.05	4.53	4.72	5.01	5.66	5.10	5.00	----	Sept.	4.74	5.01	5.53	Sept.	4.53	4.70	5.00	5.78	Sept.	----	----	----	----
Oct.	5.15	4.68	4.83	5.09	5.72	5.20	5.08	----	Oct.	4.89	5.10	5.62	Oct.	4.68	4.77	5.07	5.81	Oct.	----	----	----	----
Nov.	5.37	4.87	5.07	5.33	5.92	5.45	5.29	----	Nov.	5.12	5.37	5.85	Nov.	4.87	5.02	5.29	5.99	Nov.	----	----	----	----
Dec.	5.55	5.02	5.26	5.52	6.10	5.64	5.46	----	Dec.	5.32	5.56	6.04	Dec.	5.02	5.19	5.47	6.15	Dec.	----	----	----	----
2011																						
Jan.	5.56	5.04	5.26	5.53	6.09	5.64	5.46	----	Jan.	5.29	5.57	6.06	Jan.	5.04	5.22	5.48	6.11	Jan.	----	----	----	----
Feb.	5.66	5.22	5.37	5.64	6.15	5.73	5.58	----	Feb.	5.42	5.68	6.10	Feb.	5.22	5.31	5.59	6.19	Feb.	----	----	----	----
Mar.	5.55	5.13	5.28	5.52	6.03	5.62	5.48	----	Mar.	5.33	5.56	5.97	Mar.	5.13	5.22	5.48	6.09	Mar.	----	----	----	----
Apr.	5.56	5.16	5.29	5.52	6.02	5.62	5.49	----	Apr.	5.32	5.55	5.98	Apr.	5.16	5.25	5.48	6.06	Apr.	----	----	----	----
May	5.33	4.96	5.06	5.29	5.78	5.38	5.27	----	May	5.08	5.32	5.74	May	4.96	5.04	5.26	5.81	May	----	----	----	----
June	5.30	4.99	5.04	5.26	5.75	5.33	5.27	----	June	5.04	5.26	5.67	June	4.99	5.02	5.25	5.82	June	----	----	----	----
July	5.30	4.93	5.03	5.26	5.76	5.34	5.25	----	July	5.05	5.27	5.70	July	4.93	4.99	5.25	5.81	July	----	----	----	----
Aug.	4.79	4.37	4.47	4.74	5.36	4.78	4.79	----	Aug.	4.44	4.69	5.22	Aug.	4.37	4.50	4.79	5.49	Aug.	----	----	----	----
Sept.	4.60	4.09	4.23	4.54	5.27	4.61	4.58	----	Sept.	4.24	4.48	5.11	Sept.	4.09	4.21	4.59	5.42	Sept.	----	----	----	----
Oct.	4.60	3.98	4.16	4.54	5.37	4.66	4.54	----	Oct.	4.21	4.52	5.24	Oct.	3.98	4.11	4.56	5.50	Oct.	----	----	----	----
Nov.	4.39	3.87	3.97	4.34	5.14	4.37	4.41	----	Nov.	3.92	4.25	4.93	Nov.	3.87	4.01	4.43	5.34	Nov.	----	----	----	----
Dec.	4.47	3.93	4.03	4.40	5.25	4.47	4.47	----	Dec.	4.00	4.33	5.07	Dec.	3.93	4.06	4.46	5.43	Dec.	----	----	----	----
2012																						
Jan.	4.45	3.85	4.01	4.39	5.23	4.48	4.41	----	Jan.	4.03	4.34	5.06	Jan.	3.85	3.98	4.43	5.39	Jan.	----	----	----	----
Feb.	4.42	3.85	3.99	4.39	5.14	4.47	4.37	----	Feb.	4.02	4.36	5.02	Feb.	3.85	3.96	4.41	5.26	Feb.	----	----	----	----
Mar.	4.54	3.99	4.14	4.51	5.23	4.59	4.50	----	Mar.	4.16	4.48	5.13	Mar.	3.99	4.12	4.53	5.33	Mar.	----	----	----	----
Apr.	4.49	3.96	4.08	4.44	5.19	4.53	4.44	----	Apr.	4.10	4.40	5.11	Apr.	3.96	4.06	4.48	5.27	Apr.	----	----	----	----
May	4.33	3.80	3.91	4.26	5.07	4.36	4.30	----	May	3.92	4.20	4.97	May	3.80	3.90	4.32	5.17	May	----	----	----	----
June	4.22	3.64	3.78	4.14	5.02	4.26	4.18	----	June	3.79	4.08	4.91	June	3.64	3.77	4.18	5.13	June	----	----	----	----
July	4.03	3.40	3.54	3.93	4.87	4.12	3.93	----	July	3.58	3.93	4.85	July	3.40	3.49	3.93	4.89	July	----	----	----	----
Aug.	4.09	3.48	3.61	3.99	4.91	4.18	3.99	----	Aug.	3.65	4.00	4.88	Aug.	3.48	3.57	3.98	4.93	Aug.	----	----	----	----
Sept.	4.09	3.49	3.68	4.01	4.84	4.17	4.00	----	Sept.	3.69	4.02	4.81	Sept.	3.49	3.66	4.00	4.87	Sept.	----	----	----	----
Oct.	3.97	3.47	3.63	3.90	4.58	4.05	3.89	----	Oct.	3.68	3.91	4.54	Oct.	3.47	3.58	3.89	4.62	Oct.	----	----	----	----
Nov.	3.92	3.50	3.57	3.87	4.51	3.95	3.88	----	Nov.	3.60	3.84	4.42	Nov.	3.50	3.54	3.89	4.60	Nov.	----	----	----	----
Dec.	4.05	3.65	3.70	3.98	4.63	4.10	3.99	----	Dec.	3.75	4.00	4.56	Dec.	3.65	3.65	3.96	4.70	Dec.	----	----	----	----
2013																						
Jan.	4.19	3.80	3.87	4.14	4.73	4.24	4.14	----	Jan.	3.90	4.15	4.66	Jan.	3.80	3.84	4.13	4.81	Jan.	----	----	----	----
Feb.	4.27	3.90	3.95	4.19	4.85	4.29	4.25	----	Feb.	3.95	4.18	4.74	Feb.	3.90	3.95	4.20	4.95	Feb.	----	----	----	----
Mar.	4.29	3.93	3.97	4.23	4.85	4.29	4.29	----	Mar.	3.95	4.20	4.72	Mar.	3.93	3.98	4.25	4.99	Mar.	----	----	----	----
Apr.	4.07	3.73	3.77	4.03	4.59	4.08	4.07	----	Apr.	3.74	4.00	4.49	Apr.	3.73	3.79	4.05	4.69	Apr.	----	----	----	----
May	4.23	3.89	3.94	4.19	4.73	4.24	4.22	----	May	3.91	4.17	4.65	May	3.89	3.97	4.20	4.80	May	----	----	----	----
June	4.63	4.27	4.32	4.56	5.19	4.63	4.63	----	June	4.27	4.53	5.08	June	4.27	4.36	4.58	5.29	June	----	----	----	----
July	4.76	4.34	4.46	4.69	5.32	4.78	4.74	----	July	4.44	4.68	5.21	July	4.34	4.47	4.69	5.43	July	----	----	----	----
Aug.	4.88	4.54	4.63	4.78	5.42	4.85	4.92	----	Aug.	4.53	4.73	5.28	Aug.	4.54	4.72	4.83	5.57	Aug.	----	----	----	----
Sept.	4.95	4.64	4.69	4.85	5.47	4.90	4.99	----	Sept.	4.58	4.80	5.31	Sept.	4.64	4.80	4.90	5.62	Sept.	----	----	----	----
Oct.	4.82	4.53	4.59	4.73	5.31	4.78	4.86	----	Oct.	4.48	4.70	5.17	Oct.	4.53	4.69	4.76	5.44	Oct.	----	----	----	----
Nov.	4.91	4.63	4.67	4.82	5.38	4.86	4.95	----	Nov.	4.56	4.77	5.24	Nov.	4.63	4.79	4.85	5.52	Nov.	----	----	----	----
Dec.	4.92	4.62	4.68	4.85	5.38	4.89	4.95	----	Dec.	4.59	4.81	5.25	Dec.	4.62	4.76	4.89	5.51	Dec.	----	----	----	----
2014																						
Jan.	4.76	4.49	4.53	4.69	5.19	4.72	4.78	----	Jan.	4.44	4.63	5.09	Jan.	4.49	4.62	4.74	5.29	Jan.	----	----	----	----
Feb.	4.68	4.45	4.46	4.60	5.10	4.64	4.71	----	Feb.	4.38	4.53	5.01	Feb.	4.45	4.54	4.66	5.19	Feb.	----	----	----	----
Mar.	4.65	4.38	4.44	4.56	5.06	4.63	4.65	----	Mar.	4.40	4.51	5.00	Mar.	4.38	4.49	4.60	5.13	Mar.	----	----	----	----
Apr.	4.52	4.24	4.33	4.45	4.90	4.52	4.51	----	Apr.	4.30	4.41	4.85	Apr.	4.24	4.36	4.48	4.96	Apr.	----	----	----	----
May	4.38	4.16	4.20	4.31	4.76	4.37	4.40	----	May	4.16	4.26	4.69	May	4.16	4.24	4.35	4.83	May	----	----	----	----
June	4.44	4.25	4.26	4.35	4.80	4.42	4.45	----	June	4.23	4.29	4.73	June	4.25	4.29	4.41	4.86	June	----	----	----	----
July	4.37	4.16	4.20	4.28	4.73	4.35	4.39	----	July	4.16	4.23	4.66	July	4.16	4.23	4.34	4.80	July	----	----	----	----
Aug.	4.29	4.08	4.10	4.20	4.69	4.29	4.30	----	Aug.	4.07	4.13	4.65	Aug.	4.08	4.13	4.26	4.72	Aug.	----	----	----	----
Sept.	4.39	4.11	4.19	4.30	4.80	4.40	4.37	----	Sept.	4.18	4.24	4.79	Sept.	4.11	4.19	4.35	4.82	Sept.	----	----	----	----
Oct.	4.22	3.92	3.99	4.13	4.69	4.24	4.20	----	Oct.	3.98	4.06	4.67	Oct.	3.92	4.00	4.20	4.70	Oct.	----	----	----	----
Nov.	4.28	3.92	4.04	4.18	4.79	4.29	4.26	----	Nov.	4.03	4.09	4.75	Nov.	3.92	4.04	4.27	4.82	Nov.	----	----	----	----
Dec.	4.17	3.79	3.89	4.05	4.74	4.18	4.15	----	Dec.	3.90	3.95	4.70	Dec.	3.79	3.89	4.15	4.77	Dec.	----	----	----	----
2015																						
Jan.	3.84	3.46	3.54	3.70	4.45	3.83	3.84	----	Jan.	3.52	3.58	4.39	Jan.	3.46	3.55	3.82	4.51	Jan.	----	----	----	----
Feb.	3.93	3.61	3.64	3.81	4.51	3.91	3.94	----	Feb.	3.62	3.67	4.44	Feb.	3.61	3.65	3.94	4.57	Feb.	----	----	----	----
Mar.	3.98	3.64	3.70	3.85	4.54	3.97	3.97	----	Mar.	3.67	3.74	4.51	Mar.	3.64	3.72	3.96	4.56	Mar.	----	----	----	----
Apr.	3.93	3.52	3.64	3.82	4.48	3.96	3.88	----	Apr.	3.63	3.75	4.51	Apr.	3.52	3.65	3.89	4.45	Apr.	----	----	----	----
May	4.35	3.98	4.07	4.24	4.89	4.38	4.31															

Corporate Bond Yield Averages

	AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS						
		Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa			
2009																							
Feb.	6.64	5.27	6.02	6.47	8.08	6.72	6.56	---	Feb.	---	6.11	6.30	7.74	Feb.	5.27	5.93	6.62	8.42	Feb.	---	---	---	---
Mar.	6.84	5.50	6.11	6.66	8.42	6.85	6.83	---	Mar.	---	6.14	6.42	8.00	Mar.	5.50	6.07	6.90	8.84	Mar.	---	---	---	---
Apr.	6.85	5.39	6.17	6.70	8.39	6.90	6.79	---	Apr.	---	6.20	6.48	8.03	Apr.	5.39	6.14	6.90	8.74	Apr.	---	---	---	---
May	6.79	5.54	6.24	6.67	8.06	6.83	6.75	---	May	---	6.23	6.49	7.76	May	5.54	6.24	6.84	8.36	May	---	---	---	---
June	6.52	5.61	6.12	6.39	7.50	6.54	6.49	---	June	---	6.13	6.20	7.30	June	5.61	6.11	6.58	7.69	June	---	---	---	---
July	6.17	5.41	5.71	6.09	7.09	6.15	6.18	---	July	---	5.63	5.97	6.87	July	5.41	5.78	6.20	7.30	July	---	---	---	---
Aug.	5.83	5.26	5.45	5.78	6.58	5.80	5.86	---	Aug.	---	5.33	5.71	6.36	Aug.	5.26	5.56	5.84	6.79	Aug.	---	---	---	---
Sept.	5.61	5.13	5.21	5.56	6.31	5.60	5.62	---	Sept.	---	5.15	5.53	6.12	Sept.	5.13	5.27	5.58	6.50	Sept.	---	---	---	---
Oct.	5.63	5.15	5.24	5.57	6.29	5.64	5.61	---	Oct.	---	5.23	5.55	6.14	Oct.	5.15	5.25	5.59	6.44	Oct.	---	---	---	---
Nov.	5.68	5.19	5.29	5.64	6.32	5.71	5.64	---	Nov.	---	5.33	5.64	6.18	Nov.	5.19	5.26	5.64	6.46	Nov.	---	---	---	---
Dec.	5.78	5.26	5.44	5.77	6.37	5.86	5.71	---	Dec.	---	5.52	5.79	6.26	Dec.	5.26	5.36	5.74	6.47	Dec.	---	---	---	---
2010																							
Jan.	5.76	5.26	5.50	5.76	6.25	5.83	5.69	---	Jan.	---	5.55	5.77	6.16	Jan.	5.26	5.44	5.73	6.33	Jan.	---	---	---	---
Feb.	5.86	5.35	5.62	5.84	6.34	5.94	5.79	---	Feb.	---	5.69	5.87	6.25	Feb.	5.35	5.55	5.80	6.43	Feb.	---	---	---	---
Mar.	5.81	5.27	5.57	5.80	6.27	5.90	5.71	---	Mar.	---	5.64	5.84	6.22	Mar.	5.27	5.49	5.75	6.32	Mar.	---	---	---	---
Apr.	5.80	5.29	5.57	5.78	6.25	5.87	5.71	---	Apr.	---	5.62	5.81	6.19	Apr.	5.29	5.50	5.74	6.32	Apr.	---	---	---	---
May	5.52	4.96	5.25	5.49	6.05	5.59	5.44	---	May	---	5.29	5.50	5.97	May	4.96	5.19	5.47	6.13	May	---	---	---	---
June	5.52	4.88	5.16	5.44	6.23	5.62	5.42	---	June	---	5.22	5.46	6.18	June	4.88	5.11	5.42	6.28	June	---	---	---	---
July	5.32	4.72	4.96	5.25	6.01	5.41	5.23	---	July	---	4.99	5.26	5.98	July	4.72	4.92	5.23	6.04	July	---	---	---	---
Aug.	5.05	4.49	4.72	5.00	5.66	5.10	4.98	---	Aug.	---	4.75	5.01	5.55	Aug.	4.49	4.68	4.98	5.77	Aug.	---	---	---	---
Sept.	5.05	4.53	4.72	5.01	5.66	5.10	5.00	---	Sept.	---	4.74	5.01	5.53	Sept.	4.53	4.70	5.00	5.78	Sept.	---	---	---	---
Oct.	5.15	4.68	4.83	5.09	5.72	5.20	5.08	---	Oct.	---	4.89	5.10	5.62	Oct.	4.68	4.77	5.07	5.81	Oct.	---	---	---	---
Nov.	5.37	4.87	5.07	5.33	5.92	5.45	5.29	---	Nov.	---	5.12	5.37	5.85	Nov.	4.87	5.02	5.29	5.99	Nov.	---	---	---	---
Dec.	5.55	5.02	5.26	5.52	6.10	5.64	5.46	---	Dec.	---	5.32	5.56	6.04	Dec.	5.02	5.19	5.47	6.15	Dec.	---	---	---	---
2011																							
Jan.	5.56	5.04	5.26	5.53	6.09	5.64	5.46	---	Jan.	---	5.29	5.57	6.06	Jan.	5.04	5.22	5.48	6.11	Jan.	---	---	---	---
Feb.	5.66	5.22	5.37	5.64	6.15	5.73	5.58	---	Feb.	---	5.42	5.68	6.10	Feb.	5.22	5.31	5.59	6.19	Feb.	---	---	---	---
Mar.	5.55	5.13	5.28	5.52	6.03	5.62	5.48	---	Mar.	---	5.33	5.56	5.97	Mar.	5.13	5.22	5.48	6.09	Mar.	---	---	---	---
Apr.	5.56	5.16	5.29	5.52	6.02	5.62	5.49	---	Apr.	---	5.32	5.55	5.98	Apr.	5.16	5.25	5.48	6.06	Apr.	---	---	---	---
May	5.33	4.96	5.06	5.29	5.78	5.38	5.27	---	May	---	5.08	5.32	5.74	May	4.96	5.04	5.26	5.81	May	---	---	---	---
June	5.30	4.99	5.04	5.26	5.75	5.33	5.27	---	June	---	5.04	5.26	5.67	June	4.99	5.02	5.25	5.82	June	---	---	---	---
July	5.30	4.93	5.03	5.26	5.76	5.34	5.25	---	July	---	5.05	5.27	5.70	July	4.93	4.99	5.25	5.81	July	---	---	---	---
Aug.	4.79	4.37	4.47	4.74	5.36	4.78	4.79	---	Aug.	---	4.44	4.69	5.22	Aug.	4.37	4.50	4.79	5.49	Aug.	---	---	---	---
Sept.	4.60	4.09	4.23	4.54	5.27	4.61	4.58	---	Sept.	---	4.24	4.48	5.11	Sept.	4.09	4.21	4.59	5.42	Sept.	---	---	---	---
Oct.	4.60	3.98	4.16	4.54	5.37	4.66	4.54	---	Oct.	---	4.21	4.52	5.24	Oct.	3.98	4.11	4.56	5.50	Oct.	---	---	---	---
Nov.	4.39	3.87	3.97	4.34	5.14	4.37	4.41	---	Nov.	---	3.92	4.25	4.93	Nov.	3.87	4.01	4.43	5.34	Nov.	---	---	---	---
Dec.	4.47	3.93	4.03	4.40	5.25	4.47	4.47	---	Dec.	---	4.00	4.33	5.07	Dec.	3.93	4.06	4.46	5.43	Dec.	---	---	---	---
2012																							
Jan.	4.45	3.85	4.01	4.39	5.23	4.48	4.41	---	Jan.	---	4.03	4.34	5.06	Jan.	3.85	3.98	4.43	5.39	Jan.	---	---	---	---
Feb.	4.42	3.85	3.99	4.39	5.14	4.47	4.37	---	Feb.	---	4.02	4.36	5.02	Feb.	3.85	3.96	4.41	5.26	Feb.	---	---	---	---
Mar.	4.54	3.99	4.14	4.51	5.23	4.59	4.50	---	Mar.	---	4.16	4.48	5.13	Mar.	3.99	4.12	4.53	5.33	Mar.	---	---	---	---
Apr.	4.49	3.96	4.08	4.44	5.19	4.53	4.44	---	Apr.	---	4.10	4.40	5.11	Apr.	3.96	4.06	4.48	5.27	Apr.	---	---	---	---
May	4.33	3.80	3.91	4.26	5.07	4.36	4.30	---	May	---	3.92	4.20	4.97	May	3.80	3.90	4.32	5.17	May	---	---	---	---
June	4.22	3.64	3.78	4.14	5.02	4.26	4.18	---	June	---	3.79	4.08	4.91	June	3.64	3.77	4.18	5.13	June	---	---	---	---
July	4.03	3.40	3.54	3.93	4.87	4.12	3.93	---	July	---	3.58	3.93	4.85	July	3.40	3.49	3.93	4.89	July	---	---	---	---
Aug.	4.09	3.48	3.61	3.99	4.91	4.18	3.99	---	Aug.	---	3.65	4.00	4.88	Aug.	3.48	3.57	3.98	4.93	Aug.	---	---	---	---
Sept.	4.09	3.49	3.68	4.01	4.84	4.17	4.00	---	Sept.	---	3.69	4.02	4.81	Sept.	3.49	3.66	4.00	4.87	Sept.	---	---	---	---
Oct.	3.97	3.47	3.63	3.90	4.58	4.05	3.89	---	Oct.	---	3.68	3.91	4.54	Oct.	3.47	3.58	3.89	4.62	Oct.	---	---	---	---
Nov.	3.92	3.50	3.57	3.87	4.51	3.95	3.88	---	Nov.	---	3.60	3.84	4.42	Nov.	3.50	3.54	3.89	4.60	Nov.	---	---	---	---
Dec.	4.05	3.65	3.70	3.98	4.63	4.10	3.99	---	Dec.	---	3.75	4.00	4.56	Dec.	3.65	3.65	3.96	4.70	Dec.	---	---	---	---
2013																							
Jan.	4.19	3.80	3.87	4.14	4.73	4.24	4.14	---	Jan.	---	3.90	4.15	4.66	Jan.	3.80	3.84	4.13	4.81	Jan.	---	---	---	---
Feb.	4.27	3.90	3.95	4.19	4.85	4.29	4.25	---	Feb.	---	3.95	4.18	4.74	Feb.	3.90	3.95	4.20	4.95	Feb.	---	---	---	---
Mar.	4.29	3.93	3.97	4.23	4.85	4.29	4.29	---	Mar.	---	3.95	4.20	4.72	Mar.	3.93	3.98	4.25	4.99	Mar.	---	---	---	---
Apr.	4.07	3.73	3.77	4.03	4.59	4.08	4.07	---	Apr.	---	3.74	4.00	4.49	Apr.	3.73	3.79	4.05	4.69	Apr.	---	---	---	---
May	4.23	3.89	3.94	4.19	4.73	4.24	4.22	---	May	---	3.91	4.17	4.65	May	3.89	3.97	4.20	4.80	May	---	---	---	---
June	4.63	4.27	4.32	4.56	5.19	4.63	4.63	---	June	---	4.27	4.53	5.08	June	4.27	4.36	4.58	5.29	June	---	---	---	---
July	4.76	4.34	4.46	4.69	5.32	4.78	4.74	---	July	---	4.44	4.68	5.21	July	4.34	4.47	4.69	5.43	July	---	---	---	---
Aug.	4.88	4.54	4.63	4.78	5.42	4.85	4.92	---	Aug.	---	4.53	4.73	5.28	Aug.	4.54	4.72	4.83	5.57	Aug.	---	---	---	---
Sept.	4.95	4.64	4.69	4.85	5.47	4.90	4.99	---	Sept.	---	4.58	4.80	5.31	Sept.	4.64	4.80	4.90	5.62	Sept.	---	---	---	---
Oct.	4.82	4.53	4.59	4.73	5.31	4.78	4.86	---	Oct.	---	4.48	4.70	5.17	Oct.	4.53	4.69	4.76	5.44	Oct.	---	---	---	---
Nov.	4.91	4.63	4.67	4.82	5.38	4.86	4.95	---	Nov.	---	4.56	4.77	5.24	Nov.	4.63	4.79	4.85	5.52	Nov.	---	---	---	---
Dec.	4.92	4.62	4.68	4.85	5.38	4.89	4.95	---	Dec.	---	4.59	4.81	5.25	Dec.	4.62	4.76	4.89	5.51	Dec.	---	---	---	---
2014																							
Jan.	4.76	4.49	4.53	4.69	5.19	4.72	4.78	---	Jan.	---	4.44	4.63	5.09	Jan.	4.49	4.62	4.74	5.29	Jan.	---	---	---	---
Feb.	4.68	4.45	4.46	4.60	5.10	4.64	4.71	---	Feb.	---	4.38	4.53	5.01	Feb.	4.45	4.54	4.66	5.19	Feb.	---	---	---	---
Mar.	4.65	4.38	4.44	4.56	5.06	4.63	4.65	---	Mar.	---	4.40	4.51	5.00	Mar.	4.38	4.49	4.60	5.13	Mar.	---	---	---	---
Apr.	4.52	4.24	4.33	4.45	4.90	4.52	4.51	---	Apr.	---	4.30	4.41	4.85	Apr.	4.24	4.36	4.48	4.96	Apr.	---	---	---	---
May	4.38	4.16	4.20	4.31	4.76	4.37	4.40	---	May	---	4.16	4.26	4.69	May	4.16	4.24	4.35	4.83	May	---	---</		

Corporate Bond Yield Averages

AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS							
	Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa				
2009																							
Feb.	6.64	5.27	6.02	6.47	8.08	6.72	6.56	---	Feb.	---	6.11	6.30	7.74	Feb.	5.27	5.93	6.62	8.42	Feb.	---	---	---	---
Mar.	6.84	5.50	6.11	6.66	8.42	6.85	6.83	---	Mar.	---	6.14	6.42	8.00	Mar.	5.50	6.07	6.90	8.84	Mar.	---	---	---	---
Apr.	6.85	5.39	6.17	6.70	8.39	6.90	6.79	---	Apr.	---	6.20	6.48	8.03	Apr.	5.39	6.14	6.90	8.74	Apr.	---	---	---	---
May	6.79	5.54	6.24	6.67	8.06	6.83	6.75	---	May	---	6.23	6.49	7.76	May	5.54	6.24	6.84	8.36	May	---	---	---	---
June	6.52	5.61	6.12	6.39	7.50	6.54	6.49	---	June	---	6.13	6.20	7.30	June	5.61	6.11	6.58	7.69	June	---	---	---	---
July	6.17	5.41	5.71	6.09	7.09	6.15	6.18	---	July	---	5.63	5.97	6.87	July	5.41	5.78	6.20	7.30	July	---	---	---	---
Aug.	5.83	5.26	5.45	5.78	6.58	5.80	5.86	---	Aug.	---	5.33	5.71	6.36	Aug.	5.26	5.56	5.84	6.79	Aug.	---	---	---	---
Sept.	5.61	5.13	5.21	5.56	6.31	5.60	5.62	---	Sept.	---	5.15	5.53	6.12	Sept.	5.13	5.27	5.58	6.50	Sept.	---	---	---	---
Oct.	5.63	5.15	5.24	5.57	6.29	5.64	5.61	---	Oct.	---	5.23	5.55	6.14	Oct.	5.15	5.25	5.59	6.44	Oct.	---	---	---	---
Nov.	5.68	5.19	5.29	5.64	6.32	5.71	5.64	---	Nov.	---	5.33	5.64	6.18	Nov.	5.19	5.26	5.64	6.46	Nov.	---	---	---	---
Dec.	5.78	5.26	5.44	5.77	6.37	5.86	5.71	---	Dec.	---	5.52	5.79	6.26	Dec.	5.26	5.36	5.74	6.47	Dec.	---	---	---	---
2010																							
Jan.	5.76	5.26	5.50	5.76	6.25	5.83	5.69	---	Jan.	---	5.55	5.77	6.16	Jan.	5.26	5.44	5.73	6.33	Jan.	---	---	---	---
Feb.	5.86	5.35	5.62	5.84	6.34	5.94	5.79	---	Feb.	---	5.69	5.87	6.25	Feb.	5.35	5.55	5.80	6.43	Feb.	---	---	---	---
Mar.	5.81	5.27	5.57	5.80	6.27	5.90	5.71	---	Mar.	---	5.64	5.84	6.22	Mar.	5.27	5.49	5.75	6.32	Mar.	---	---	---	---
Apr.	5.80	5.29	5.57	5.78	6.25	5.87	5.71	---	Apr.	---	5.62	5.81	6.19	Apr.	5.29	5.50	5.74	6.32	Apr.	---	---	---	---
May	5.52	4.96	5.25	5.49	6.05	5.59	5.44	---	May	---	5.29	5.50	5.97	May	4.96	5.19	5.47	6.13	May	---	---	---	---
June	5.52	4.88	5.16	5.44	6.23	5.62	5.42	---	June	---	5.22	5.46	6.18	June	4.88	5.11	5.42	6.28	June	---	---	---	---
July	5.32	4.72	4.96	5.25	6.01	5.41	5.23	---	July	---	4.99	5.26	5.98	July	4.72	4.92	5.23	6.04	July	---	---	---	---
Aug.	5.05	4.49	4.72	5.00	5.66	5.10	4.98	---	Aug.	---	4.75	5.01	5.55	Aug.	4.49	4.68	4.98	5.77	Aug.	---	---	---	---
Sept.	5.05	4.53	4.72	5.01	5.66	5.10	5.00	---	Sept.	---	4.74	5.01	5.53	Sept.	4.53	4.70	5.00	5.78	Sept.	---	---	---	---
Oct.	5.15	4.68	4.83	5.09	5.72	5.20	5.08	---	Oct.	---	4.89	5.10	5.62	Oct.	4.68	4.77	5.07	5.81	Oct.	---	---	---	---
Nov.	5.37	4.87	5.07	5.33	5.92	5.45	5.29	---	Nov.	---	5.12	5.37	5.85	Nov.	4.87	5.02	5.29	5.99	Nov.	---	---	---	---
Dec.	5.55	5.02	5.26	5.52	6.10	5.64	5.46	---	Dec.	---	5.32	5.56	6.04	Dec.	5.02	5.19	5.47	6.15	Dec.	---	---	---	---
2011																							
Jan.	5.56	5.04	5.26	5.53	6.09	5.64	5.46	---	Jan.	---	5.29	5.57	6.06	Jan.	5.04	5.22	5.48	6.11	Jan.	---	---	---	---
Feb.	5.66	5.22	5.37	5.64	6.15	5.73	5.58	---	Feb.	---	5.42	5.68	6.10	Feb.	5.22	5.31	5.59	6.19	Feb.	---	---	---	---
Mar.	5.55	5.13	5.28	5.52	6.03	5.62	5.48	---	Mar.	---	5.33	5.56	5.97	Mar.	5.13	5.22	5.48	6.09	Mar.	---	---	---	---
Apr.	5.56	5.16	5.29	5.52	6.02	5.62	5.49	---	Apr.	---	5.32	5.55	5.98	Apr.	5.16	5.25	5.48	6.06	Apr.	---	---	---	---
May	5.33	4.96	5.06	5.29	5.78	5.38	5.27	---	May	---	5.08	5.32	5.74	May	4.96	5.04	5.26	5.81	May	---	---	---	---
June	5.30	4.99	5.04	5.26	5.75	5.33	5.27	---	June	---	5.04	5.26	5.67	June	4.99	5.02	5.25	5.82	June	---	---	---	---
July	5.30	4.93	5.03	5.26	5.76	5.34	5.25	---	July	---	5.05	5.27	5.70	July	4.93	4.99	5.25	5.81	July	---	---	---	---
Aug.	4.79	4.37	4.47	4.74	5.36	4.78	4.79	---	Aug.	---	4.44	4.69	5.22	Aug.	4.37	4.50	4.79	5.49	Aug.	---	---	---	---
Sept.	4.60	4.09	4.23	4.54	5.27	4.61	4.58	---	Sept.	---	4.24	4.48	5.11	Sept.	4.09	4.21	4.59	5.42	Sept.	---	---	---	---
Oct.	4.60	3.98	4.16	4.54	5.37	4.66	4.54	---	Oct.	---	4.21	4.52	5.24	Oct.	3.98	4.11	4.56	5.50	Oct.	---	---	---	---
Nov.	4.39	3.87	3.97	4.34	5.14	4.37	4.41	---	Nov.	---	3.92	4.25	4.93	Nov.	3.87	4.01	4.43	5.34	Nov.	---	---	---	---
Dec.	4.47	3.93	4.03	4.40	5.25	4.47	4.47	---	Dec.	---	4.00	4.33	5.07	Dec.	3.93	4.06	4.46	5.43	Dec.	---	---	---	---
2012																							
Jan.	4.45	3.85	4.01	4.39	5.23	4.48	4.41	---	Jan.	---	4.03	4.34	5.06	Jan.	3.85	3.98	4.43	5.39	Jan.	---	---	---	---
Feb.	4.42	3.85	3.99	4.39	5.14	4.47	4.37	---	Feb.	---	4.02	4.36	5.02	Feb.	3.85	3.96	4.41	5.26	Feb.	---	---	---	---
Mar.	4.54	3.99	4.14	4.51	5.23	4.59	4.50	---	Mar.	---	4.16	4.48	5.13	Mar.	3.99	4.12	4.53	5.33	Mar.	---	---	---	---
Apr.	4.49	3.96	4.08	4.44	5.19	4.53	4.44	---	Apr.	---	4.10	4.40	5.11	Apr.	3.96	4.06	4.48	5.27	Apr.	---	---	---	---
May	4.33	3.80	3.91	4.26	5.07	4.36	4.30	---	May	---	3.92	4.20	4.97	May	3.80	3.90	4.32	5.17	May	---	---	---	---
June	4.22	3.64	3.78	4.14	5.02	4.26	4.18	---	June	---	3.79	4.08	4.91	June	3.64	3.77	4.18	5.13	June	---	---	---	---
July	4.03	3.40	3.54	3.93	4.87	4.12	3.93	---	July	---	3.58	3.93	4.85	July	3.40	3.49	3.93	4.89	July	---	---	---	---
Aug.	4.09	3.48	3.61	3.99	4.91	4.18	3.99	---	Aug.	---	3.65	4.00	4.88	Aug.	3.48	3.57	3.98	4.93	Aug.	---	---	---	---
Sept.	4.09	3.49	3.68	4.01	4.84	4.17	4.00	---	Sept.	---	3.69	4.02	4.81	Sept.	3.49	3.66	4.00	4.87	Sept.	---	---	---	---
Oct.	3.97	3.47	3.63	3.90	4.58	4.05	3.89	---	Oct.	---	3.68	3.91	4.54	Oct.	3.47	3.58	3.89	4.62	Oct.	---	---	---	---
Nov.	3.92	3.50	3.57	3.87	4.51	3.95	3.88	---	Nov.	---	3.60	3.84	4.42	Nov.	3.50	3.54	3.89	4.60	Nov.	---	---	---	---
Dec.	4.05	3.65	3.70	3.98	4.63	4.10	3.99	---	Dec.	---	3.75	4.00	4.56	Dec.	3.65	3.65	3.96	4.70	Dec.	---	---	---	---
2013																							
Jan.	4.19	3.80	3.87	4.14	4.73	4.24	4.14	---	Jan.	---	3.90	4.15	4.66	Jan.	3.80	3.84	4.13	4.81	Jan.	---	---	---	---
Feb.	4.27	3.90	3.95	4.19	4.85	4.29	4.25	---	Feb.	---	3.95	4.18	4.74	Feb.	3.90	3.95	4.20	4.95	Feb.	---	---	---	---
Mar.	4.29	3.93	3.97	4.23	4.85	4.29	4.29	---	Mar.	---	3.95	4.20	4.72	Mar.	3.93	3.98	4.25	4.99	Mar.	---	---	---	---
Apr.	4.07	3.73	3.77	4.03	4.59	4.08	4.07	---	Apr.	---	3.74	4.00	4.49	Apr.	3.73	3.79	4.05	4.69	Apr.	---	---	---	---
May	4.23	3.89	3.94	4.19	4.73	4.24	4.22	---	May	---	3.91	4.17	4.65	May	3.89	3.97	4.20	4.80	May	---	---	---	---
June	4.63	4.27	4.32	4.56	5.19	4.63	4.63	---	June	---	4.27	4.53	5.08	June	4.27	4.36	4.58	5.29	June	---	---	---	---
July	4.76	4.34	4.46	4.69	5.32	4.78	4.74	---	July	---	4.44	4.68	5.21	July	4.34	4.47	4.69	5.43	July	---	---	---	---
Aug.	4.88	4.54	4.63	4.78	5.42	4.85	4.92	---	Aug.	---	4.53	4.73	5.28	Aug.	4.54	4.72	4.83	5.57	Aug.	---	---	---	---
Sept.	4.95	4.64	4.69	4.85	5.47	4.90	4.99	---	Sept.	---	4.58	4.80	5.31	Sept.	4.64	4.80	4.90	5.62	Sept.	---	---	---	---
Oct.	4.82	4.53	4.59	4.73	5.31	4.78	4.86	---	Oct.	---	4.48	4.70	5.17	Oct.	4.53	4.69	4.76	5.44	Oct.	---	---	---	---
Nov.	4.91	4.63	4.67	4.82	5.38	4.86	4.95	---	Nov.	---	4.56	4.77	5.24	Nov.	4.63	4.79	4.85	5.52	Nov.	---	---	---	---
Dec.	4.92	4.62	4.68	4.85	5.38	4.89	4.95	---	Dec.	---	4.59	4.81	5.25	Dec.	4.62	4.76	4.89	5.51	Dec.	---	---	---	---
2014																							
Jan.	4.76	4.49	4.53	4.69	5.19	4.72	4.78	---	Jan.	---	4.44	4.63	5.09	Jan.	4.49	4.62	4.74	5.29	Jan.	---	---	---	---
Feb.	4.68	4.45	4.46	4.60	5.10	4.64	4.71	---	Feb.	---	4.38	4.53	5.01	Feb.	4.45	4.54	4.66	5.19	Feb.	---	---	---	---
Mar.	4.65	4.38	4.44	4.56	5.06	4.63	4.65	---	Mar.	---	4.40	4.51	5.00	Mar.	4.38	4.49	4.60	5.13	Mar.	---	---	---	---
Apr.	4.52	4.24	4.33	4.45	4.90	4.52	4.51	---	Apr.	---	4.30	4.41	4.85	Apr.	4.24	4.36	4.48	4.96	Apr.	---	---	---</	

Corporate Bond Yield Averages

AV. CORP.	CORPORATE BY RATINGS				CORPORATE BY GROUPS			PUBLIC UTILITY BONDS				INDUSTRIAL BONDS				RAILROAD BONDS							
	Aaa	Aa	A	Baa	P.U.	IND.	R.R.	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa	Aaa	Aa	A	Baa				
2011																							
Jan.	5.56	5.04	5.26	5.53	6.09	5.64	5.46	----	Jan.	----	5.29	5.57	6.06	Jan.	5.04	5.22	5.48	6.11	Jan.	----	----	----	----
Feb.	5.66	5.22	5.37	5.64	6.15	5.73	5.58	----	Feb.	----	5.42	5.68	6.10	Feb.	5.22	5.31	5.59	6.19	Feb.	----	----	----	----
Mar.	5.55	5.13	5.28	5.52	6.03	5.62	5.48	----	Mar.	----	5.33	5.56	5.97	Mar.	5.13	5.22	5.48	6.09	Mar.	----	----	----	----
Apr.	5.56	5.16	5.29	5.52	6.02	5.62	5.49	----	Apr.	----	5.32	5.55	5.98	Apr.	5.16	5.25	5.48	6.06	Apr.	----	----	----	----
May	5.33	4.96	5.06	5.29	5.78	5.38	5.27	----	May	----	5.08	5.32	5.74	May	4.96	5.04	5.26	5.81	May	----	----	----	----
June	5.30	4.99	5.04	5.26	5.75	5.33	5.27	----	June	----	5.04	5.26	5.67	June	4.99	5.02	5.25	5.82	June	----	----	----	----
July	5.30	4.93	5.03	5.26	5.76	5.34	5.25	----	July	----	5.05	5.27	5.70	July	4.93	4.99	5.25	5.81	July	----	----	----	----
Aug.	4.79	4.37	4.47	4.74	5.36	4.78	4.79	----	Aug.	----	4.44	4.69	5.22	Aug.	4.37	4.50	4.79	5.49	Aug.	----	----	----	----
Sept.	4.60	4.09	4.23	4.54	5.27	4.61	4.58	----	Sept.	----	4.24	4.48	5.11	Sept.	4.09	4.21	4.59	5.42	Sept.	----	----	----	----
Oct.	4.60	3.98	4.16	4.54	5.37	4.66	4.54	----	Oct.	----	4.21	4.52	5.24	Oct.	3.98	4.11	4.56	5.50	Oct.	----	----	----	----
Nov.	4.39	3.87	3.97	4.34	5.14	4.37	4.41	----	Nov.	----	3.92	4.25	4.93	Nov.	3.87	4.01	4.43	5.34	Nov.	----	----	----	----
Dec.	4.47	3.93	4.03	4.40	5.25	4.47	4.47	----	Dec.	----	4.00	4.33	5.07	Dec.	3.93	4.06	4.46	5.43	Dec.	----	----	----	----
2012																							
Jan.	4.45	3.85	4.01	4.39	5.23	4.48	4.41	----	Jan.	----	4.03	4.34	5.06	Jan.	3.85	3.98	4.43	5.39	Jan.	----	----	----	----
Feb.	4.42	3.85	3.99	4.39	5.14	4.47	4.37	----	Feb.	----	4.02	4.36	5.02	Feb.	3.85	3.96	4.41	5.26	Feb.	----	----	----	----
Mar.	4.54	3.99	4.14	4.51	5.23	4.59	4.50	----	Mar.	----	4.16	4.48	5.13	Mar.	3.99	4.12	4.53	5.33	Mar.	----	----	----	----
Apr.	4.49	3.96	4.08	4.44	5.19	4.53	4.44	----	Apr.	----	4.10	4.40	5.11	Apr.	3.96	4.06	4.48	5.27	Apr.	----	----	----	----
May	4.33	3.80	3.91	4.26	5.07	4.36	4.30	----	May	----	3.92	4.20	4.97	May	3.80	3.90	4.32	5.17	May	----	----	----	----
June	4.22	3.64	3.78	4.14	5.02	4.26	4.18	----	June	----	3.79	4.08	4.91	June	3.64	3.77	4.18	5.13	June	----	----	----	----
July	4.03	3.40	3.54	3.93	4.87	4.12	3.93	----	July	----	3.58	3.93	4.85	July	3.40	3.49	3.93	4.89	July	----	----	----	----
Aug.	4.09	3.48	3.61	3.99	4.91	4.18	3.99	----	Aug.	----	3.65	4.00	4.88	Aug.	3.48	3.57	3.98	4.93	Aug.	----	----	----	----
Sept.	4.09	3.49	3.68	4.01	4.84	4.17	4.00	----	Sept.	----	3.69	4.02	4.81	Sept.	3.49	3.66	4.00	4.87	Sept.	----	----	----	----
Oct.	3.97	3.47	3.63	3.90	4.58	4.05	3.89	----	Oct.	----	3.68	3.91	4.54	Oct.	3.47	3.58	3.89	4.62	Oct.	----	----	----	----
Nov.	3.92	3.50	3.57	3.87	4.51	3.95	3.88	----	Nov.	----	3.60	3.84	4.42	Nov.	3.50	3.54	3.89	4.60	Nov.	----	----	----	----
Dec.	4.05	3.65	3.70	3.98	4.63	4.10	3.99	----	Dec.	----	3.75	4.00	4.56	Dec.	3.65	3.65	3.96	4.70	Dec.	----	----	----	----
2013																							
Jan.	4.19	3.80	3.87	4.14	4.73	4.24	4.14	----	Jan.	----	3.90	4.15	4.66	Jan.	3.80	3.84	4.13	4.81	Jan.	----	----	----	----
Feb.	4.27	3.90	3.95	4.19	4.85	4.29	4.25	----	Feb.	----	3.95	4.18	4.74	Feb.	3.90	3.95	4.20	4.95	Feb.	----	----	----	----
Mar.	4.29	3.93	3.97	4.23	4.85	4.29	4.29	----	Mar.	----	3.95	4.20	4.72	Mar.	3.93	3.98	4.25	4.99	Mar.	----	----	----	----
Apr.	4.07	3.73	3.77	4.03	4.59	4.08	4.07	----	Apr.	----	3.74	4.00	4.49	Apr.	3.73	3.79	4.05	4.69	Apr.	----	----	----	----
May	4.23	3.89	3.94	4.19	4.73	4.24	4.22	----	May	----	3.91	4.17	4.65	May	3.89	3.97	4.20	4.80	May	----	----	----	----
June	4.63	4.27	4.32	4.56	5.19	4.63	4.63	----	June	----	4.27	4.53	5.08	June	4.27	4.36	4.58	5.29	June	----	----	----	----
July	4.76	4.44	4.46	4.69	5.32	4.78	4.74	----	July	----	4.44	4.68	5.21	July	4.34	4.47	4.69	5.43	July	----	----	----	----
Aug.	4.88	4.54	4.63	4.78	5.42	4.85	4.92	----	Aug.	----	4.53	4.73	5.28	Aug.	4.54	4.72	4.83	5.57	Aug.	----	----	----	----
Sept.	4.95	4.64	4.69	4.85	5.47	4.90	4.99	----	Sept.	----	4.58	4.80	5.31	Sept.	4.64	4.80	4.90	5.62	Sept.	----	----	----	----
Oct.	4.82	4.53	4.59	4.73	5.31	4.78	4.86	----	Oct.	----	4.48	4.70	5.17	Oct.	4.53	4.69	4.76	5.44	Oct.	----	----	----	----
Nov.	4.91	4.63	4.67	4.82	5.38	4.86	4.95	----	Nov.	----	4.56	4.77	5.24	Nov.	4.63	4.79	4.85	5.52	Nov.	----	----	----	----
Dec.	4.92	4.62	4.68	4.85	5.38	4.89	4.95	----	Dec.	----	4.59	4.81	5.25	Dec.	4.62	4.76	4.89	5.51	Dec.	----	----	----	----
2014																							
Jan.	4.76	4.49	4.53	4.69	5.19	4.72	4.78	----	Jan.	----	4.44	4.63	5.09	Jan.	4.49	4.62	4.74	5.29	Jan.	----	----	----	----
Feb.	4.68	4.45	4.46	4.60	5.10	4.64	4.71	----	Feb.	----	4.38	4.53	5.01	Feb.	4.45	4.54	4.66	5.19	Feb.	----	----	----	----
Mar.	4.65	4.38	4.44	4.56	5.06	4.63	4.65	----	Mar.	----	4.40	4.51	5.00	Mar.	4.38	4.49	4.60	5.13	Mar.	----	----	----	----
Apr.	4.52	4.24	4.33	4.45	4.90	4.52	4.51	----	Apr.	----	4.30	4.41	4.85	Apr.	4.24	4.36	4.48	4.96	Apr.	----	----	----	----
May	4.38	4.16	4.20	4.31	4.76	4.37	4.40	----	May	----	4.16	4.26	4.69	May	4.16	4.24	4.35	4.83	May	----	----	----	----
June	4.44	4.25	4.26	4.35	4.80	4.42	4.45	----	June	----	4.23	4.29	4.73	June	4.25	4.29	4.41	4.86	June	----	----	----	----
July	4.37	4.16	4.20	4.28	4.73	4.35	4.39	----	July	----	4.16	4.23	4.66	July	4.16	4.23	4.34	4.80	July	----	----	----	----
Aug.	4.29	4.08	4.10	4.20	4.69	4.29	4.30	----	Aug.	----	4.07	4.13	4.65	Aug.	4.08	4.13	4.26	4.72	Aug.	----	----	----	----
Sept.	4.39	4.11	4.19	4.30	4.80	4.40	4.37	----	Sept.	----	4.18	4.24	4.79	Sept.	4.11	4.19	4.35	4.82	Sept.	----	----	----	----
Oct.	4.22	3.92	3.99	4.13	4.69	4.24	4.20	----	Oct.	----	3.98	4.06	4.67	Oct.	3.92	4.00	4.20	4.70	Oct.	----	----	----	----
Nov.	4.28	3.92	4.04	4.18	4.79	4.29	4.26	----	Nov.	----	4.03	4.09	4.75	Nov.	3.92	4.04	4.27	4.82	Nov.	----	----	----	----
Dec.	4.17	3.79	3.89	4.05	4.74	4.18	4.15	----	Dec.	----	3.90	3.95	4.70	Dec.	3.79	3.89	4.15	4.77	Dec.	----	----	----	----
2015																							
Jan.	3.84	3.46	3.54	3.70	4.45	3.83	3.84	----	Jan.	----	3.52	3.58	4.39	Jan.	3.46	3.55	3.82	4.51	Jan.	----	----	----	----
Feb.	3.93	3.61	3.64	3.81	4.51	3.91	3.94	----	Feb.	----	3.62	3.67	4.44	Feb.	3.61	3.65	3.94	4.57	Feb.	----	----	----	----
Mar.	3.98	3.64	3.70	3.85	4.54	3.97	3.97	----	Mar.	----	3.67	3.74	4.51	Mar.	3.64	3.72	3.96	4.56	Mar.	----	----	----	----
Apr.	3.93	3.52	3.64	3.82	4.48	3.96	3.88	----	Apr.	----	3.63	3.75	4.51	Apr.	3.52	3.65	3.89	4.45	Apr.	----	----	----	----
May	4.35	3.98	4.07	4.24	4.89	4.38	4.31	----	May	----	4.05	4.17	4.91	May	3.98	4.09	4.30	4.86	May	----	----	----	----
June	4.56	4.19	4.27	4.45	5.13	4.60	4.52	----	June	----	4.29	4.39	5.13	June	4.19	4.25	4.51	5.12	June	----	----	----	----
July	4.57	4.15	4.25	4.44	5.20	4.63	4.51	----	July	----	4.27	4.40	5.22	July	4.15	4.22	4.49	5.18	July	----	----	----	----
Aug.	4.48	4.04	4.13	4.32	5.19	4.54	4.42	----	Aug.	----	4.13	4.25	5.23	Aug.	4.04	4.11	4.39	5.15	Aug.	----	----	----	----
Sept.	4.59	4.07	4.21	4.43	5.34	4.68	4.49	----	Sept.	----	4.25	4.39	5.42	Sept.	4.07	4.16	4.46	5.25	Sept.	----	----	----	----
Oct.	4.52	3.95	4.11	4.33	5.34	4.63	4.40	----	Oct.	----	4.13	4.29	5.47	Oct.	3.95	4.08	4.37	5.21	Oct.	----	----	----	----
Nov.	4.62	4.06	4.21	4.43	5.46	4.73	4.51	----	Nov.	----	4.22	4.40	5.57	Nov.	4.06	4.20	4.45	5.34	Nov.	----	----	----	----
Dec.	4.58	3.97	4.16	4.38	5.46	4.69	4.47	----	Dec.	----	4.16	4.35	5.55	Dec.	3.97	4.16	4.40	5.36	Dec.	----	----	----	----
2016																							
Jan.	4.56	4.00	4.12	4.35	5.45	4.62	4.50	----	Jan.	----	4.09	4.27	5.49	Jan.	4.00	4.16	4.42	5.40	Jan.	----	----	----	----
Feb.	4.44	3.96	3.98	4.22	5.34	4.44	4.43	----	Feb.	----	3.94	4.11	5.28	Feb.	3.96	4.02	4.33	5.39	Feb.	----	----	----	----
Mar.	4.33	3.82	3.91	4.16	5.13	4.40	4.25	----	Mar.	----	3.93	4.16	5.12	Mar.	3.82	3.89	4.16	5.14	Mar.	----	----	----</	

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ECONOMY | U.S. ECONOMY

Fed Chief Says No Need to Change Interest Rates at Present

Jerome Powell says policy makers have 'adopted a patient, wait-and-see approach'



Federal Reserve Chairman Jerome Powell says the central bank doesn't need to change interest rates right now, with policy makers taking 'wait-and-see approach.' PHOTO: AARON P. BERNSTEIN/BLOOMBERG NEWS

By Nick Timiraos and Sharon Nunn

March 8, 2019 10:00 p.m. ET

The Federal Reserve doesn't need to change its interest-rate policy right now against a mixed backdrop of restrained price pressures, a generally strong U.S. labor market and slower global growth, Chairman Jerome Powell said in a speech Friday night.

"With nothing in the outlook demanding an immediate policy response," the central bank has "adopted a patient, wait-and-see approach to considering any alteration in the stance of policy," Mr. Powell said in remarks to the Stanford Institute of Economic Policy Research in Stanford, Calif.

Fed officials raised the short-term benchmark rate in December to a range between 2.25% and 2.5%, but have since shelved plans for further increases after markets swooned late last year on concerns over slowing global growth.

Mr. Powell's remarks followed the European Central Bank's surprise announcement Thursday of new plans to stimulate the eurozone economy before a slowdown deepens. Central banks in Canada and Australia this week also noted rising risks to the outlook.

Mr. Powell's speech also came on the heels of a mixed U.S. employment report that showed hiring essentially stalled in February, but the unemployment rate fell and wages rose at their best annual pace in several years.

Fed officials last year had been raising rates toward a neutral setting designed to neither spur nor slow growth. Mr. Powell said Friday the benchmark rate was "now within the broad range of estimates of the neutral rate" and that his colleagues on the central bank's rate-setting committee "generally agree that this policy stance is appropriate."

With the Fed done raising interest rates for now, officials have focused in recent months on when to stop shrinking the central bank's \$4 trillion asset portfolio. They began paring holdings of Treasury and mortgage securities in October 2017 by allowing bonds to mature without replacing them. The holdings reached a peak of \$4.5 trillion, or 25% of gross domestic product, in 2014, up from 6%, or less than \$1 trillion, before the 2008 financial crisis.

Mr. Powell said Friday the latest estimates indicate the Fed's balance sheet would reach its "new normal" size at some point in the fourth quarter, meaning officials could terminate the runoff process around then.

"In some ways, we are returning to the precrisis normal. In other ways, things will be different," Mr. Powell said. "The world has moved on in the last decade, and attempting to re-create the past would be neither practical nor wise."

The current process of shrinking the asset portfolio is "well along," Mr. Powell added, and he said officials are close to resolving their plan to conclude the runoff. Their next policy meeting is set for March 19-20.

When the Fed bought trillions of dollars of bonds to spur growth in response to the financial crisis, it created bank deposits, known as reserves. Meanwhile, new liquidity regulations have made reserves a particularly attractive asset for banks.

As the Fed's holdings mature, it is draining reserves from the banking system. Eventually, reserve scarcity could lead banks to charge more in overnight interbank lending markets, causing the Fed's benchmark interest rate to rise.

Fed officials want to stop the runoff before that happens. The upshot is that while concerns about the economy drove their decision to expand the holdings, their plans now are being driven primarily by operational issues related to complex monetary plumbing.

Once the runoff ends, officials could hold the size of the balance sheet constant for some interval to allow reserves to very gradually shrink further as other Fed liabilities, such as currency, increase. Mr. Powell said the Fed would announce details of this plan "reasonably soon."

Separately, he said the Fed was looking to fine-tune another crisis-era communications device.

The Fed has worked over the past year to prune its official policy statement of guidance about the future path of interest rates, and officials in January removed the last vestige of such postcrisis-era guidance.

But since 2012, Fed policy makers also have released their individual rate projections on a quarterly basis.

Providing the dot matrix of rate projections, known as a “dot plot,” has complicated the Fed’s communications because the information can be easily misread, Mr. Powell said. He said he had asked a Fed subcommittee to explore ways that might make the projections less confusing.

“If properly understood, the dot plot can be a constructive element of comprehensive policy communication,” Mr. Powell said. But because officials are pulling back on the forward guidance in the rate-setting committee’s formal policy statement, “we will need to find other ways to address the collateral confusion that sometimes surrounds the dots.”

To make his point, Mr. Powell presented with his speech images of a painting by Georges Seurat, the French post-Impressionist. Before displaying the full image, he showed a blurry, zoomed-in snippet. “As you can see, if you are too focused on a few dots, you may miss the larger picture,” he said.

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**Transcript of Chairman Powell's Press Conference
January 30, 2019**

CHAIRMAN POWELL. Good afternoon, everyone, and welcome. I will start with a recap of our discussions, including our assessment of the outlook for the economy and the judgments we made about our interest rate policy and our balance sheet. I will cover the decisions we made today as well as our ongoing discussions of matters on which we expect to make decisions in coming meetings.

My colleagues and I have one overarching goal: to sustain the economic expansion, with a strong job market and stable prices, for the benefit of the American people. The U.S. economy is in a good place, and we will continue to use our monetary policy tools to help keep it there. The jobs picture continues to be strong, with the unemployment rate near historic lows and with stronger wage gains. Inflation remains near our 2 percent goal. We continue to expect that the American economy will grow at a solid pace in 2019, although likely slower than the very strong pace of 2018. We believe that our current policy stance is appropriate at this time.

Despite this positive outlook, over the past few months we have seen some crosscurrents and conflicting signals about the outlook. Growth has slowed in some major foreign economies, particularly in China and Europe. There is elevated uncertainty around several unresolved government policy issues, including Brexit, ongoing trade negotiations, and the effects from the partial government shutdown in the United States. Financial conditions tightened considerably late in 2018 and remain less supportive of growth than they were earlier in 2018. And, while most of the incoming domestic economic data have been solid, some surveys of business and consumer sentiment have moved lower, giving reason for caution.

We always emphasize that our policies are data dependent. In other words, as economic conditions and the outlook evolve, we take that new information into account in setting our policies. We are now facing a somewhat contradictory picture of generally strong U.S. macroeconomic performance alongside growing evidence of crosscurrents. At such times, common-sense risk management suggests patiently awaiting greater clarity—an approach that has served policymakers well in the past. With that in mind, I'd like to spell out how the Federal Open Market Committee has been thinking about these issues.

At our December meeting, we noted the solid outlook for steady growth, vigorous job creation, and price stability. We also stressed that the extent and timing of any rate increases were uncertain and would depend on incoming data and the evolving outlook. We therefore said that we would be paying close attention to global economic and financial developments and assessing their implications for the economic outlook.

Today the FOMC decided that the cumulative effects of those developments over the last several months warrant a patient, wait-and-see approach regarding future policy changes. In particular, our statement today says, "In light of global economic and financial developments and muted inflation pressures, the Committee will be patient as it determines what future adjustments to the target range for the federal funds rate may be appropriate."

This change was not driven by a major shift in the baseline outlook for the economy. Like many forecasters, we still see "sustained expansion of economic activity, strong labor market conditions, and inflation near . . . 2 percent" as the likeliest case. But the crosscurrents I mentioned suggest the risk of a less favorable outlook. In addition, the case for raising rates has weakened somewhat. The traditional case for rate increases is to protect the economy from risks that arise when rates are too low for too long, particularly the risk of too-high inflation. Over the

past few months, that risk appears to have diminished. Inflation readings have been muted, and the recent drop in oil prices is likely to push headline inflation lower still in coming months. Further, as we noted in our postmeeting statement, while survey-based measures of inflation expectations have been stable, financial market measures of inflation compensation have moved lower. Similarly, the balance—the risk of financial imbalances appears to have receded, as a number of indicators that showed elevated levels of financial risk appetite last fall have moved closer to historical norms. In this environment, we believe we can best support the economy by being patient in evaluating the outlook before making any future adjustment to policy.

Let me now turn to balance sheet normalization. Over its past three meetings, the FOMC has held in-depth discussions on the final stages of this process. Today we made some important progress in clarifying the path forward, as summarized in the Statement Regarding Monetary Policy Implementation and Balance Sheet Normalization that we released with today's FOMC statement.

The Committee made the fundamental decision today to continue indefinitely using our current operating procedure for implementing monetary policy. That is, we will continue to use our administered rates to control the policy rate with an ample supply of reserves so that active management of reserves is not required. This is often called a “floor system” or an “abundant reserves system.” Under the current set of operating procedures, as outlined in the implementation note released today, this means that the federal funds rate, our active policy tool, is held within its target range by appropriately setting the Federal Reserve's administered rates of interest on reserves, as well as the offer rate on the overnight reverse repo facility, without managing the supply of reserves actively. As the minutes of our recent discussions have indicated, the FOMC strongly believes that this approach provides good control of short-term

money market rates in a variety of market conditions and effective transmission of those rates to broader financial conditions.

Settling this central question clears the way for the FOMC to address a number of further questions regarding the remaining stages of balance sheet normalization. The decision to retain our current operating procedure means that, after allowing for currency in circulation, the ultimate size of our balance sheet will be driven principally by financial institutions' demand for reserves, plus a buffer so that fluctuations in reserve demand do not require us to make frequent sizable market interventions. Estimates of the level of reserve demand are quite uncertain, but we know that this demand in the post-crisis environment is far larger than before. Higher reserve holdings are an important part of the stronger liquidity position that financial institutions must now hold. Moreover, based on surveys and market intelligence, current estimates of reserve demand are considerably higher than estimates of a year or so ago. The implication is that the normalization of the size of the portfolio will be completed sooner, and with a larger balance sheet, than in previous estimates.

In light of these estimates and the substantial progress we have made in reducing reserves, the Committee is now evaluating the appropriate timing for the end of balance sheet runoff. This decision will likely be part of a plan for gradually reaching our ultimate balance sheet goals while minimizing risks to achieving our dual-mandate objectives and avoiding unnecessary market disruption. We will be finalizing these plans at coming meetings.

The process of balance sheet normalization is unprecedented. Throughout this process we've attempted to lay out our plans well in advance, and we've been willing to make changes as we learn more about the process. The implementation and normalization statement released today is intended to provide some additional clarity regarding the conditions under which we

might adjust our plans. The statement makes three points: First, as we've long emphasized, the federal funds rate is our active monetary policy tool.

Second, as far as the particular details of normalization are concerned, we will not hesitate to make changes in light of economic and financial developments. This does not mean that we would use the balance sheet as an active tool, but occasional changes could be warranted.

Third, we repeat a sentence of the normalization principles we adopted in June of 2017. While the federal funds rate would remain our active tool of policy in a wide range of scenarios, we recognize that the economy could again present conditions in which federal funds rate policy is not sufficient. In those cases, the FOMC would be prepared to use its full range of tools, including balance sheet policy.

Times of economic uncertainty put a premium on the clarity and predictability of FOMC policy. We are committed to clearly explaining what we are doing and why we're doing it, both regarding the path of rates and also regarding management of the balance sheet. We believe that this transparency is how we can best contribute to macroeconomic stability.

Thank you. I'll be glad to take your questions.

HOWARD SCHNEIDER. Howard Schneider with Reuters. So you've said many times recently that policy was still accommodative and that it needn't be so. You've said recently that policy—the state of the policy was still accommodative and that the economy didn't require that anymore. Is that still the case? If so, how do you justify the removal of the need for some further interest rate increases? Basically, are we at neutral now, or does the economy still need accommodation?

CHAIRMAN POWELL. We think that our policy is at the appropriate point right now. We think our policy stance is appropriate right now. We do. We also know that our policy rate

is now in the range of the Committee's estimates of neutral. So we'll be—again, we think our policy stance is appropriate.

HEATHER LONG. Heather Long from the *Washington Post*. Last week, the IMF said risks are clearly skewed to the downside for the U.S. and global economy. Can you clarify—does the FOMC see risks as skewed to the downside, particularly after you removed the statement about risks being balanced?

CHAIRMAN POWELL. We had an extensive discussion of the baseline and also of the risks to the baseline, and the risks are, of course, the fact that financial conditions have tightened, that global growth has slowed, as well as some, let's say, government-related risks like Brexit and trade discussions, and also the effects and ultimate disposition of the shutdown. So we looked at—we look at those, and the way we think of it is that policy—we will use our policy, and we have, to offset risks to the baseline. So we view the baseline as still solid, and part of that is the way we adjusted our baseline to address those risks. So that's the way we're thinking about that now.

SAM FLEMING. Thanks. Sam Fleming from the *Financial Times*. The Fed has linked its commitment to patience in part to subdued inflation outcomes. Would you be comfortable with continuing patience even if there are modest, if transient, overshoots to the inflation target by core inflation? How sensitive are you right now to developments in core inflation when determining the next move? Thanks.

CHAIRMAN POWELL. You know, generally speaking, we think the outlook is favorable, and we think that these crosscurrents that I referred to—these risks—are going to be with us for a while. We think our stance is appropriate. We think there's no pressing need to change our policy stance and no need to rush to judgment there.

I would say that we'll be looking at a full range of data, and that will include inflation data. It will include all data relevant to our dual mandate of stable prices and maximum employment. Remember that our inflation objective is a symmetric one, meaning that we are—we're always trying to get to 2 percent, and we don't look at—we look at inflation equally on both sides. So I can't get into specific hypotheticals, but I do believe that we have a symmetric objective, and I believe we'll act that way.

RICHARD MILLER. We learned from the last minutes of the meeting that some of the tweaks you make to the statement have a lot more portent than we thought. In light of that, I'm wondering if you can provide us with a "decoder ring" for this statement. "Adjustments"—does that suggest the next move in interest rates is as likely to be up as down? And when you twin "in light of global economic and financial developments" with "muted inflation pressures," does that suggest you have to see both the cessation of these crosscurrents that you've talked about and inflation moving up before you get off the dime, so to speak, and move?

CHAIRMAN POWELL. Sorry—say again what the first question was?

RICHARD MILLER. First question is, "adjustments"—is that meant to imply the next move is as most likely to be up as down?

CHAIRMAN POWELL. Yes. I'm just going to say that the—it's going to depend entirely on the data. We're not making a judgment. We don't have a strong prior. We will be—we will patiently wait and let the data clarify. Some of the crosscurrents that I refer to may be with us for a while, and I think we'll be looking at seeing those clear up as it relates to—as they relate to the outlook for the U.S. and that will be an important aspect as well. Your second question was?

RICHARD MILLER. Would it be not just the cessation of those crosscurrents, but the end of these muted inflation pressures—are they both sort of things that are necessary for you to change this “patient” stance?

CHAIRMAN POWELL. You know, it's really hard to speak about generalities. We'll be looking at everything, but I do think that, you know, muted inflation pressures—you know, you would want—I would want to see a need for further rate increases, and, for me, a big part of that would be inflation. It wouldn't be the only thing, but it would certainly be important.

STEVE LIESMAN. Steve Liesman, CNBC. Mr. Chairman, did the Committee discuss an actual change to the runoff policy or the runoff schedule right now? If so, is that under consideration right now, and when might we know? The second thing is, I have to nail down this thing. You guys, Fed folks, keep mentioning the “market average” or the “market outlook” for the size of the balance sheet. Are you endorsing the market average, which is 3½ trillion? And if you're not endorsing it, why do you keep mentioning it?

CHAIRMAN POWELL. Okay. So today I'm here to talk about decisions and also discussions about decisions that haven't been made. So we're talking about the latter thing, which is discussions, and so I can't get ahead of where decisions are. But so the Committee is—what we're looking to do is create a whole plan that will bring us to our goal, our longer-run goal, which is a balance sheet no larger than it needs to be for us to efficiently conduct—efficiently and effectively conduct monetary policy, but to do so in a way that doesn't put our goals at risk or result in unnecessary market turmoil. So there are a lot of pieces to that, and we've learned over time that it's—when making these—when designing these plans, like, for example, the original normalization plan, it's good to take your time. Let the best ideas rise to the top. Let them stand the test of time and argument and then move when you're really

comfortable with what you've got and when you feel you can communicate it clearly. So I don't want to get ahead of that process today.

But—so we've discussed—there are a number of pieces to that puzzle. There are several different pieces to them, and I think they're coming—and I'm very pleased with the progress that we've made, and, you know, the piece that you mentioned is something that is in those discussions. That's the first question. I'm not going to give our estimate or ratify anybody else's estimate of what the equilibrium balance sheet is here today. There are estimates out there, but I'm not at a point today where I'm going to be giving out numbers on that. But there are estimates, and I think they're consistent with what I said, broadly speaking.

STEVE LIESMAN. So, just to clarify—I'm sorry, you did discuss reducing the pace of the runoff? That sounds like what you said, to me.

CHAIRMAN POWELL. Yes, it's—so, again, we haven't made any decisions. There no decisions have been made. There are different pieces of the thing, and that is in the discussion as one of many pieces that is in the discussion. And that was reflected in the last minutes, actually.

NICK TIMIRAOS. Thanks. Nick Timiraos of the *Wall Street Journal*. Chairman Powell, I want to follow up on Steve's question. The size of the balance sheet obviously matters a great deal, but, so, too, if you follow the arguments that were made when the Fed was purchasing these assets, does the duration of those holdings. So once you are—once you reach the terminal level of reserves and you have to reinvest maturing mortgage-backed securities into Treasuries, it will matter a great deal, of course, where along the curve the Fed resumes those reinvestments.

And so I wonder, what does your staff research show about the degree of accommodation that would be provided by either moving to the front end of the curve and holding or investing,

perhaps, in shorter maturity assets, versus the other approach that was identified in the December meeting minutes, which would be to simply reflect issuance of the outstanding Treasury maturities? And which approach do you think is more appropriate in the current environment?

CHAIRMAN POWELL. These are great questions. Let me say that the question of the ultimate composition of our balance sheet in the longer run is a very important one, and it's one that we see ourselves as coming to, you know, fairly soon, as in, in coming meetings. It won't be the first thing we work on, but it will be one of the first things that we try to resolve. We had discussions at one of the last two meetings on this, and we haven't come to a judgment on that. And, you know, I wouldn't comment beyond saying that we understand that's a key question, and there are, you know, there are issues to be decided. There are benefits and costs to doing—to taking different approaches, and I wouldn't want to prejudge them today.

BINYAMIN APPELBAUM. Binya Appelbaum, *New York Times*. I am struggling a little bit to understand what has changed since we sat here with you six weeks ago. You've said today that you think that inflation would be the reason that the Fed would need to continue raising rates. Has the inflation outlook shifted that dramatically in the last six weeks? Can you speak specifically to why you've moved from a posture of saying we expect to keep raising rates this year to a posture of standing still?

CHAIRMAN POWELL. I'd point to a couple of things. First, the narrative of slowing global growth continues, if you will. The incoming data have shown more of that. We've seen that both in China and in Western Europe, and so that's an important—that has important implications for us, and that story has—let's just say it continues.

And, in addition—I mean, I think important—possibly less important now—probably less important now, but—has been the shutdown, which will leave some sort of imprint on first-

quarter GDP. We don't know the ultimate resolution of it. If that's all there is, and the shutdown is gone and there isn't another shutdown, then we'll get most of that back in the second period—second quarter.

So those things—in addition, you know, you have to look back. Financial conditions began to tighten in the fourth quarter. And they now have persisted and remain tighter—significantly tighter, let's say—than they were, and that's something that we have to take into account as well. So that's where we are.

MICHAEL MCKEE. Michael McKee from Bloomberg Television and Radio. You said you like to be a plain speaker, so let me try to have you put this as plainly as possible. Is it fair to characterize this as not a pause in a tightening cycle, but the end of the tightening cycle now—a new regime for the Fed? And, if not, can you put a time frame on “patient”? Does “patient” have some sort of time frame? And I'm wondering about your reaction to the criticism you got on your December 19th news conference, your later statements—do you feel you've put a “Powell put” into the markets?

CHAIRMAN POWELL. So, patience—I think we're going to know in hindsight, because the length of this patient period is going to depend entirely on incoming data and its implications for the outlook. So that's going to be—so it's hard to say, you know, it's hard to think of what to call it at this point or how to label it.

So really, your second question is about how do we think about financial conditions. And I would say this: We think about a broad range of financial conditions, not just one or two things. You know, it's interest rates, it's risk spreads, it's currency, it's the stock market, it's credit availability, it's many, many factors. And what matters for financial conditions is, when there are changes and those changes are sustained for a period of time, then they become

important for us because they have important macroeconomic implications. So that's how we think about it.

So we don't react to, you know, to most things that happen in the financial markets. But when we see a sustained change in financial conditions, then that's something that has to play into our thinking. In fact, our policy works through changing financial conditions, so it's sort of the essence of what we do.

VICTORIA GUIDA. Victoria Guida with Politico. I just wanted to ask, first of all, about whether the Fed is gathering information about some of the new money laundering information that's come out about Deutsche Bank and Danske Bank and whether you have any concerns there? And then, also, I was just wondering if you could say whether there's any kind of timeline on when the Fed might make a decision on real-time payments and whether you're going to build a real-time payment system?

CHAIRMAN POWELL. Right. So, on the first question, I can—we don't comment on individual investigations or whether they're happening. I will say that we take our enforcement powers very seriously, and we put them to work when we feel it's justified.

In terms of real-time payments, it's something we're very actively working on. As you obviously know, we have some proposals out, and we're considering them. You know, the thing is, it's very important in that space to consult with the full range of market participants and interest groups, consumer groups, and we've done that, as I'm sure you know, over a period of years. We don't have plenary authority to just do things, for the most part, in the payment space. We've been more of a convener, bringing industry and the public—public interest groups—and all those groups around the table. And we've—I think we've played a constructive role in that respect, and I believe that will continue.

JIM PUZZANGHERA. Thanks. Jim Puzzanghera with the *L.A. Times*. You and your colleagues may have noticed, President Trump, for the past six months, has been urging the Fed not to raise rates—to stop raising rates. How would you respond to those who would suggest that the Fed just caved to the president's demands?

CHAIRMAN POWELL. So what we care about—and, really, the only thing we care about at the Fed—is doing our job for the American people and using our tools appropriately. So that's very strongly our culture. I think anyone who knows the Fed or who has worked at the Fed would recognize that description. So we're always going to do what we think is the right thing. We're never going to take political considerations into account or discuss them as part of our work. You know, we're human. We make mistakes. But we're not going to make mistakes of character or integrity. And I would want the public to know that, and I would want them to see that in our actions.

EDWARD LAWRENCE. Edward Lawrence from Fox Business News. Thank you, Mr. Chairman. The long-term federal funds rate is 2.8 percent. I've talked the last year with a number of Fed presidents who worry that under 3 percent is not enough to handle the next recession. You say that's your first tool, that's your primary means of adjusting monetary policy. So with a larger balance sheet—with a larger balance sheet, could you—how could you handle that next recession, then, with the combination of those two?

CHAIRMAN POWELL. I guess the sense of your question is that we could be in a situation in the future—we hope not, but—we could be in a situation where we'd like to cut rates more than we can effectively, and we hit the zero lower bound. We don't think anything like that is in the cards. Now, there's no reason to think that it would be. But as we said in today's release, if that happens, then we'll use the full range of our tools, and that includes the balance

sheet. But we would use it after using our conventional tools, which would be the interest rate and forward guidance about the interest rate.

EDWARD LAWRENCE. Even if you have a large balance sheet—\$4 trillion? Above \$4 trillion?

CHAIRMAN POWELL. Yes. There would be room to do substantially more.

DONNA BORAK. Chairman Powell, Donna Borak with CNN. I just wanted to go back to—you had mentioned on the crosscurrents, the government shutdown issue. You mentioned a couple of weeks ago that that information would clearly show up in the data. I'm wondering, as you guys discussed during this week's meeting, what the potential economic impact would be of the shutdown, the possibility of a second one, whether or not it would diminish consumer confidence, have some severe ripple effects? Just talking to other folks outside, businesses—clearly they were suffering and seeing a lot of pain. I'm just wondering about, for American families that missed two paychecks, how is this going to play out for them for the months to come?

CHAIRMAN POWELL. Right. So let me give you the economic side of it first—is that, even with a fairly long shutdown, as long as that's the end of it and everyone gets their backpay—except the contractors, I guess, the private-sector contractors, but—some people get their backpay, then the lost GDP will be regained in the second quarter. So that's that. I would say that the—you know, we all see the suffering and the heartbreak and all the pain people go through. I see, you know, federal employees doing their work, and I'm, you know, really grateful they did. I mean, to be doing your work while you're not getting paid, it's something we should all be grateful for. Did that answer both your questions?

DONNA BORAK. Yes, it does. So you don't see a permanent effect of this shutdown? And I'm just wondering if you're thinking about the path of future policy and the possibility of reaching this point again on February 15?

CHAIRMAN POWELL. So would there be a permanent effect? As I mentioned, there wouldn't be if there isn't another shutdown. If there were going to be a permanent effect or a lasting effect, let's say, it would be from a longer shutdown or perhaps a second shutdown, and that would be through the channel of a loss of confidence in our ability to make policy in the United States. That would be the channel. And I think that was something that we and many others were worried about as there was talk of an even longer shutdown. In terms of ideas for not having more shutdowns, I know Congress is actually looking at some of those, so I think that could be a profitable thing to explore.

MARTIN CRUTSINGER. Marty Crutsinger, AP. The Beige Book that was prepared for this meeting noted a rising concern among business contacts about higher trade tariffs and the tensions there. Did that play a part in the discussion and the decision that you made on shifting the wording in your statement?

CHAIRMAN POWELL. So, trade—you sound like you're an avid reader of the Beige Book, and that's great—the trade, as you will know, then—trade has been a big feature in the Beige Book for some time now. The Beige Book is a collection of all of our—of the comments that our Reserve Bank presidents get from their Districts. It's incredibly valuable, because you're getting actual reports from people who are on the line. And there have been real concerns about trade right along the line, both in terms of availability of materials and costs and retaliation and that kind of thing. So that's been a concern.

I would say the longer-term concern, though, is the negotiations that are going on. If they linger, then there could be more and more uncertainty, and you worry over time that that could have an effect on business confidence. So far, the actual amount of tariffs that have been applied both here and in China is not enough to have material effects on GDP either here or in China. So the concern is more a longer—for me—a longer, drawn-out set of negotiations back and forth, which could result in sapping business confidence. Uncertainty is not the friend of business.

NANCY MARSHALL-GENZER. I'm Nancy Marshall-Genzer from Marketplace. I want to talk to you about corporate debt. Are you worried that by taking a pause in raising interest rates—we've had low interest rates for so long—are you contributing to a bubble in corporate debt?

CHAIRMAN POWELL. So, we did—we've called out corporate debt as a risk—more of a macroeconomic risk, I think, than a financial stability risk, the sense of that being that if you have companies that are highly levered and we do go into a downturn, they're going to be less able to weather that and keep serving their customers and, you know, may have to do layoffs and things like that. So they can amplify, in effect, a negative downturn. So we watch that.

We also watch carefully for the exposure of the financial system to these companies. In other words, banks are arranging a lot of these loans. The question is, what is their exposure? Do they retain big pieces of the loans? Do they have obligations to underwrite loans which build up in a pipeline? So we monitor those risks very carefully. And, frankly, the banks monitor them much better with our support and help than they did before the crisis. So it's a concern. It's something that we're watching. Of course, you know, November, December, and January were much slower months for those sorts of things. But, you know, it'll be something that we're always paying close attention to.

GREG ROBB. Chairman Powell, Greg Robb from MarketWatch. Financial markets have reacted strongly to the decision and the press conference. The Dow Jones industrial average is up more than, like, 500 points. There's a sense in the market that there's, you know, what people call the "Powell put" on the markets. Are financial markets wrong in that assessment?

CHAIRMAN POWELL. You know, I would point to all the continuity here. You know, the thing we did on the balance sheet is something we've been working on for, frankly, years—the thing we announced today. And so we're providing clarity there. I think that's a constructive thing to do.

My—honestly—only motivation is to do the right thing for the economy and for the American people—that's it. And this situation, I think, calls for patience—I think it does. And it's just the stance of policy we think is appropriate. We see these uncertainties, and we see a time when we can afford to—we have the luxury of being able to wait and watch, and that's what we're planning to do. And I think it's the right thing. I feel strongly that it is.

JOHN HELTMAN. Chairman Powell, the Office of the Comptroller of the Currency last year completed its fintech charter. And one of the questions around that charter has been whether the Federal Reserve will allow such a chartered bank to access the payment system. I'm curious if you think a fintech charter is a good idea in general, and what conditions you think might be necessary to allow the Fed to allow such a chartered institution access to the payment system.

CHAIRMAN POWELL. I'm not going to be able to help you much on that. Those are great questions, and those are questions that are, you know, that our great supervisory people are looking at. I think we're open to these ideas, but I don't have any news for you on that today.

STEVE BECKNER. Thank you. Steve Beckner, freelance journalist reporting for NPR. Mr. Chairman, you've echoed the widespread concern about slowing growth in China and elsewhere in the world, but I wonder whether it's possible that slower growth abroad might actually be beneficial to this country, in some respects, at least—for example, perhaps increasing capital inflows and putting downward pressure on long-term rates in this country, as happened in the Asian financial crisis in the late '90s.

CHAIRMAN POWELL. You know, Steve, it's certainly possible. Ultimately, though, you know, a strong global economy is good for us. We export to these countries. We trade with these countries. I mean, part of the story of 2017, for example, was that European growth kept coming in stronger and stronger, and that meant the euro was strong, and that supported our exports. So, ultimately, I think we benefit from having strong growth abroad, although you point to an interesting case.

MARK HAMRICK. Chairman Powell, Mark Hamrick with Bankrate. Thank you. As you probably heard, the Congressional Budget Office is projecting that federal debt is expected to surge to about \$29 trillion over the next 10 years, reaching the highest share since the end of World War II. First of all, does that sound like it could be a reasonable forecast, with the Administration seeming to take plenty of opportunities to question the legitimacy of CBO? And then, secondly, what effect does that have on interest rates and the public if indeed that's even close to being true?

CHAIRMAN POWELL. So, first, it is important—we don't do fiscal policy. We don't advise the government or Congress on fiscal policy, so I'll limit myself to more high-level comments and say that it is not a secret—it is a long-known fact that the U.S. federal government budget is on an unsustainable path, and that needs to be addressed. And that is driven principally

by the combination of health-care costs—really, due to our health-care delivery system—and the aging of the population. And there's no time like now—when the economy is healthy, growing, people are working—to go after that problem. Ultimately, we will have to. We don't have a forecast. We don't forecast those things. I have no reason to doubt CBO's numbers on this. I haven't actually looked at that report, but my general experience with them is that it's a professional outfit.

MARK HAMRICK. What does that look like, if that really takes place 10 years down the road?

CHAIRMAN POWELL. So, you know, first of all, our—the work that we do relates more to the medium term rather than the long term. And so I don't see this, in particular, as a threat to this business cycle or to the economy this year. It's more in the longer run, we'll be spending all of our money on paying interest and not on the things that we really need to be doing for future generations and for our own generation. So it's a serious problem, but it's not a problem that is something that either helps or prevents the Fed from doing our job today.

PAUL KIERNAN. Hi, Chairman. Paul Kiernan from Dow Jones Newswires. I know where the FOMC participants' estimates for the long-run interest rate are. They're all above 2½ percent. Right now we're between 2.25 and 2½. So I think a key question right now is, is policy accommodative at this moment? Are we looking at staying accommodative for some time, or has your estimate of neutral come down, in light of the recent volatility in markets? Thanks.

CHAIRMAN POWELL. So the range of estimates on the Committee starts at 2½ percent, and that's kind of roughly where we currently are. And as I've said a couple of times, when you get to that range—you know that we can't directly observe the neutral rate. We

only know it by its works. And so we have to put aside our own priors of what that rate might be and let the data speak to us. So we can do that. We're in the range. There are a number of Committee members who are, you know, right around that range. And I think we're watching to see.

We don't—I don't—again, I think that our policy stance today is appropriate for the state of the economy. That's my feeling. We're going to be watching data to see whether that's right, and we're also going to be watching data to see how these crosscurrents resolve themselves and how the U.S. economy performs this year.

VIRGINIE MONTET. Thank you. Virginie Montet with Agence France-Presse. Among the global developments that the Fed is monitoring, how much of a risk for the American expansion would be the prospect of a “hard” Brexit?

CHAIRMAN POWELL. So we've been monitoring the Brexit situation very carefully for a long time. And for us, that starts with U.S. financial institutions that have a presence either in the U.K. or in the EU or both. So we have worked with those institutions alongside U.K. and EU regulators to assure ourselves that those firms have plans and have liquidity and have all of the things they will need to deal with the full range of Brexit outcomes. So we've done a lot of work on that, and, generally speaking—again, a lot of work has been done—we have to be humble and say that this is an unprecedented event. But that's the financial system aspect of it.

If there is a hard Brexit, then that would very likely involve disruptions both to the continental economy and certainly to the U.K. economy, and we would feel that. The question for us—it wouldn't be a huge first-order thing, the economic effects, unless you saw financial disruptions. So, if you saw financial turmoil and that kind of thing, that would be the way it would reach us.

I would expect that we would feel some of this, and it's very hard to have great confidence that you know what that would be. But it would be something—probably not material to our economy, but it's something we'll be watching very carefully and certainly hoping that there is a resolution short of a hard Brexit.

JEAN YUNG. Hi, I'm Jean Yung with Market News. I have a question about the ultimate size of the balance sheet. How will the Fed judge what is a reasonable level for financial institutions' demand for reserves when it appears to be rising at a fast pace over the past year and perhaps at a faster pace than can be explained by regulatory changes during that same time frame? Would you prefer to err on the side of being more generous, or would you try to encourage banks from holding—to hold less reserves?

CHAIRMAN POWELL. Let me be clear. I don't know that demand for reserves has risen over the past years. I think our understanding of demand for reserves—remember that the banks have more reserves than they need. Reserves are still quite abundant.

So the question is, how much of that amount is actually going to be needed in the end after, you know, after the firms adjust to our very gradual decrease? And so our understanding, really, of the distribution of reserves and how much will be needed has moved up over the past year. And then there would be a buffer on top of that. And then we would want to be—we would want to have a buffer, as I mentioned in my remarks, because we want to be operating in an abundant reserves regime where we operate through our administered rates.

If you operate too close to that point of scarcity, then you wind up having to have these big, ongoing interventions in the market. We don't want the Fed to have a, you know, a large ongoing presence in the market around this. We'd rather just, you know—in managing the

federal funds rate, we'd rather have it set by our administered rates. So that implies you'd want to be a bit above what that equilibrium demand for reserves is.

And, again, there's no cookbook here, there's no playbook. No one really knows. The only way you can figure it out is by surveying people and market intelligence and then, ultimately, by approaching that point quite carefully.

JEAN YUNG. But do you take the survey results as given, or do you try to encourage banks from holding a [inaudible]?

CHAIRMAN POWELL. We don't take—you know, we don't think we have a precise understanding of this at all. I want to be clear about that. These estimates are fairly uncertain. So if you think that the level of demand for reserves is here [gesturing with hands together, in the middle], all you can say is, it's probably somewhere in this range [gesturing with hands apart, equidistant from the middle].

If banks want to use reserves for a good and sufficient reason—which is to say, to hold liquidity as we require them to do to meet the liquidity coverage ratio, to meet their resolution requirements and resolution planning—we're not going to discourage them from holding them. They are, in fact, a very safe asset—in a way, the safest asset. And we want the banks to be safe and sound.

We didn't create the reserves, you know, with that in mind, but, you know, since—in the post-crisis, you know, regulatory regime, we have brand-new and quite substantial liquidity requirements, which are very good and which have great public benefit. So it's not a bad thing that banks hold onto these reserves or another safe asset. We don't—we're not encouraging them to hold reserves instead of Treasuries. Treasuries or reserves are roughly equivalent for this purpose.

COURTENAY BROWN. Hi, Mr. Chairman. Courtenay Brown from Axios. A data-dependency question: Has there been a prioritization of market data over the economic data? How do you balance those two things?

CHAIRMAN POWELL. I would say that, you know, our mandate is maximum employment and stable prices, and that's about, you know, hard, real-side economic data. We—as I mentioned earlier, we—our tool, you know, our interest rate tool operates on the economy through financial conditions. So financial conditions matter, and they matter in the way that I suggested earlier—which is to say, broad financial conditions changing over a sustained period—that has implications for the macroeconomy. It does. So if you lower interest rates and they stay low, every borrower in the country ultimately has a lower interest rate. That'll have an effect on—over time, an effect on the economy. But, again, the entire focus we have is on maximum employment and stable prices, not on any particular financial market or financial conditions generally.

MYLES UDLAND. Chairman Powell, Myles Udland with Yahoo Finance. I would just ask, I guess, about the balance sheet in general. And are you surprised at how much of a conversation we're having around the balance sheet, and how much talk about the balance sheet from yourself and various Fed officials have moved financial markets? Because putting out a statement, clarifying your view on the balance sheet, you know, is somewhat surprising, considering it is restating, you know, what the Fed had said all along was the goal with balance sheet normalization—to roll it off, not have it be a key part of policy. And so I would just ask, are you surprised by how far that conversation has gotten just in the last six weeks?

CHAIRMAN POWELL. You know, I'll quickly go back—in 2017, we were—in designing the normalization plan, we were concerned at not having two active tools of policy.

We learned during the taper tantrum, frankly, in 2013 that was—that would be confusing to markets. So what we did was we set up the normalization of the balance sheet in a way that was very transparent so that you could look and know really, certainly as to Treasuries, pretty much the exact amounts and the timing in which we would be returning these assets to private hands. And we put that out there very publicly and in the hope that it would be priced in and understood, and that then we could put the balance sheet on the side and have interest rates be the active tool of policy.

So that went along that way very well, and I think that division of labor was a good one for our policy and for the benefit of the country. I think that there's—I think the market is now looking for more clarity around that, and I think we'll be providing it. That's what's happened. Thanks very much.

FEDERAL RESERVE press release



For release at 2 p.m. EST

January 30, 2019

Information received since the Federal Open Market Committee met in December indicates that the labor market has continued to strengthen and that economic activity has been rising at a solid rate. Job gains have been strong, on average, in recent months, and the unemployment rate has remained low. Household spending has continued to grow strongly, while growth of business fixed investment has moderated from its rapid pace earlier last year. On a 12-month basis, both overall inflation and inflation for items other than food and energy remain near 2 percent. Although market-based measures of inflation compensation have moved lower in recent months, survey-based measures of longer-term inflation expectations are little changed.

Consistent with its statutory mandate, the Committee seeks to foster maximum employment and price stability. In support of these goals, the Committee decided to maintain the target range for the federal funds rate at 2-1/4 to 2-1/2 percent. The Committee continues to view sustained expansion of economic activity, strong labor market conditions, and inflation near the Committee's symmetric 2 percent objective as the most likely outcomes. In light of global economic and financial developments and muted inflation pressures, the Committee will be patient as it determines what future adjustments to the target range for the federal funds rate may be appropriate to support these outcomes.

In determining the timing and size of future adjustments to the target range for the federal funds rate, the Committee will assess realized and expected economic conditions relative to its maximum employment objective and its symmetric 2 percent inflation objective. This assessment will take into account a wide range of information, including measures of labor market conditions, indicators of inflation pressures and inflation

(more)

- 2 -

expectations, and readings on financial and international developments.

Voting for the FOMC monetary policy action were: Jerome H. Powell, Chairman; John C. Williams, Vice Chairman; Michelle W. Bowman; Lael Brainard; James Bullard; Richard H. Clarida; Charles L. Evans; Esther L. George; Randal K. Quarles; and Eric S. Rosengren.

- 0 -

Decisions Regarding Monetary Policy Implementation

The Federal Reserve has made the following decisions to implement the monetary policy stance announced by the Federal Open Market Committee in its statement on January 30, 2019:

- The Board of Governors of the Federal Reserve System voted unanimously to maintain the interest rate paid on required and excess reserve balances at 2.40 percent, effective January 31, 2019.
- As part of its policy decision, the Federal Open Market Committee voted to authorize and direct the Open Market Desk at the Federal Reserve Bank of New York, until instructed otherwise, to execute transactions in the System Open Market Account in accordance with the following domestic policy directive:

“Effective January 31, 2019, the Federal Open Market Committee directs the Desk to undertake open market operations as necessary to maintain the federal funds rate in a target range of 2-1/4 to 2-1/2 percent, including overnight reverse repurchase operations (and reverse repurchase operations with maturities of more than one day when necessary to accommodate weekend, holiday, or similar trading conventions) at an offering rate of 2.25 percent, in amounts limited only by the value of Treasury securities held outright in the System Open Market Account that are available for such operations and by a per counterparty limit of \$30 billion per day.

The Committee directs the Desk to continue rolling over at auction the amount of principal payments from the Federal Reserve’s holdings of Treasury securities maturing during each calendar month that exceeds \$30 billion, and to continue reinvesting in agency mortgage-backed securities the amount of principal payments from the Federal Reserve’s holdings of agency debt and agency mortgage-backed securities received during each calendar month that exceeds \$20 billion. Small deviations from these amounts for operational reasons are acceptable.

The Committee also directs the Desk to engage in dollar roll and coupon swap transactions as necessary to facilitate settlement of the Federal Reserve’s agency mortgage-backed securities transactions.”

- In a related action, the Board of Governors of the Federal Reserve System voted unanimously to approve the establishment of the primary credit rate at the existing level of 3.00 percent.

(more)

- 2 -

This information will be updated as appropriate to reflect decisions of the Federal Open Market Committee or the Board of Governors regarding details of the Federal Reserve's operational tools and approach used to implement monetary policy.

More information regarding open market operations and reinvestments may be found on the Federal Reserve Bank of New York's website.

For release on delivery
8:15 p.m. EST
February 28, 2019

Recent Economic Developments and Longer-Term Challenges

Remarks by

Jerome H. Powell

Chair

Board of Governors of the Federal Reserve System

at the

Citizens Budget Commission 87th Annual Awards Dinner

New York, New York

February 28, 2019

It is a pleasure to speak here this evening at the 87th Awards Dinner. Tonight I will start with the near-term outlook for the U.S. economy. Then I will turn to a topic that is inspired by the Citizens Budget Commission’s mission statement, which focuses on the “well-being of future New Yorkers.” I imagine that future New Yorkers attending this dinner in 50 years may not look back on the near-term outlook in February 2018 as very interesting or important. So, tonight, after a brief review of the here and now, I will focus on an issue that is likely to be of more lasting importance: the need for policies that will support and encourage participation in the labor force, promote longer-term growth in our rapidly evolving economy, and spread the benefits of prosperity as widely as possible.

The State of the Economy and Near-Term Prospects

Beginning with the here and now, Congress has charged the Federal Reserve with achieving maximum employment and stable prices, two objectives that together are called the dual mandate. I am pleased to say that, judged against these goals, the economy is in a good place. The current economic expansion has been under way for almost 10 years. This long period of growth has pushed the unemployment rate down near historic lows (figure 1). The employment gains have been broad based across all racial and ethnic groups and all levels of educational attainment as well as among the disabled (figure 2).¹ And while the unemployment rate for African Americans and Hispanics remains above the rates for whites and Asians, the disparities have narrowed appreciably as the economic expansion has continued.

¹ The unemployment rate of those with a disability and between the ages of 16 and 64 fell from more than 16 percent in 2011 to less than 9 percent in 2018. Meanwhile, their labor force participation rate has been rising over the past few years. In 2018, about 8 percent of the population aged 16 to 64 reported themselves as having a disability, and their labor force participation rate was 33 percent.

Nearly all job market indicators are better than a few years ago, and many are at their most favorable levels in decades. After lagging earlier in the expansion, wages and overall compensation--pay plus benefits--are now growing faster than a few years ago (figure 3). It is especially encouraging that the labor force participation rate of people in their prime working years, ages 25 to 54, has been rising for the past three years. More plentiful jobs and rising wages are drawing more people into the workforce and encouraging others who might have left to stay.

In addition, business-sector productivity growth, which had been disappointing during the expansion, moved up in the first three quarters of 2018. Rising productivity allows wages to increase without adding to inflation pressures. Sustained productivity growth is a necessary ingredient for longer-run improvements in living standards.

The price stability side of our mandate is also in a good place. After remaining below our target for several years, inflation by our preferred measure averaged roughly 2 percent last year (figure 4). Inflation has softened a bit since then, largely reflecting the recent drop in oil prices. Futures markets and other indicators suggest that oil prices are unlikely to fall further, and if this proves correct, oil's drag on overall inflation will subside. Consistent with that view, core inflation, which excludes volatile food and energy prices and often provides a better signal of where inflation is heading, is currently running just a touch below our 2 percent objective. Signs of upward pressure on inflation appear muted despite the strong labor market.

While the data I have discussed so far give a favorable picture of the economy, it is also important to acknowledge that not everyone has shared in the benefits of the expansion to the same extent, and that too many households still struggle to make ends

meet.² In addition, over the past few months we have seen some crosscurrents and conflicting signals about the near-term outlook. For instance, growth has slowed in some major economies, particularly China and Europe. Uncertainty is elevated around some unresolved government policy issues, including Brexit and ongoing trade negotiations. And financial conditions have tightened since last fall. While most of the incoming domestic economic data have been solid, some surveys of business and consumer sentiment have moved lower. Unexpectedly weak retail sales data for December also give reason for caution.

Given the positive outlook but also muted inflation pressures and the crosscurrents I just mentioned, the Federal Open Market Committee (FOMC) will be patient as we determine what future adjustments to the target range for the federal funds rate may be appropriate to support our dual-mandate objectives. This common-sense risk-management approach has served the Committee well in the past.

I will turn now from the near-term outlook to the question of how the economy will perform over the long haul.

Longer-Term Challenges and Opportunities

From 1991 through 2007, the economy expanded annually at about 3 percent, similar to the pace for much of second half of the 20th century. Since 2007, however, growth has averaged just 1.6 percent. If the earlier 3 percent growth had persisted over the past 12 years, incomes today would be almost 20 percent higher than they now are.

² For example, a Federal Reserve survey indicates that in early 2018, after nearly a decade of growth, as many as 40 percent of households were unprepared for an emergency expense of as little as \$400. Board of Governors of the Federal Reserve System (2018), *Report on the Economic Well-Being of U.S. Households* (Washington: Board of Governors, May), available at <https://www.federalreserve.gov/newsevents/pressreleases/other20180522a.htm>.

From the standpoint of future Americans, if the slower growth persists for a half-century, incomes will end up roughly half of what they would have been.

Why has growth slowed, and what can we do about it? To understand the causes of the slowdown, it is useful to divide growth into two components: (1) growth in the cumulative number of hours of worked by all workers and (2) growth in the amount of output derived, on average, from each hour of work. We refer to output per hour of work as “labor productivity.” From 1991 through 2007, when the economy expanded at a 3 percent average rate, hours worked increased about 1 percent a year and economy-wide productivity grew about 2 percent (figure 5).³ Since 2007, both of these growth factors have slowed by about half, with hours worked annually increasing only 0.5 percent from 2008 to 2018 and productivity rising just 1 percent on average.⁴

Growth in hours worked has slowed, in part, because of slower U.S. population growth. Birth rates have edged down, and immigration has slowed. Not only is the total population growing more slowly, but the share of the population in their prime working years is falling steadily as the very large baby-boom generation is moving into retirement. Demographic factors are generally slow moving and predictable, and there is no surprise in the fact that slower population growth and the retirement of the baby boomers are now contributing to slower growth in the total amount of work performed in the economy.

There is another factor contributing to the slower growth in hours, however, and this factor is more surprising and more troubling. To be counted as “in the labor force,” a

³ These estimates are based on the Congressional Budget Office’s (2019) estimates for potential GDP for the *Budget and Economic Outlook: 2019 to 2029* (Washington: CBO, January), <https://www.cbo.gov/publication/54918>. Economy-wide productivity includes the nonbusiness sector.

⁴ John G. Fernald, Robert E. Hall, James H. Stock, and Mark W. Watson (2017), “The Disappointing Recovery of Output after 2009,” NBER Working Paper No. 23543 (Washington: National Bureau of Economic Research, June), <https://www.nber.org/papers/w23543>.

person must either be employed or have looked for work within the past four weeks. The share of people of working age who are actually in the labor force has fallen significantly since the late 1990s. This decline raises the important question of why have people of working age increasingly chosen not to work.

The data suggest that there are both positive and more problematic forces at work. For example, among those aged 16 to 24, participation in the labor market has fallen from about 65 percent in the 1990s to 55 percent now (figure 6). But this drop in participation appears to reflect young people getting more education. The fraction of this age group who are neither in school nor in the labor force has held fairly constant at around 11 percent, and measures of school enrollment are up.⁵ Higher educational attainment is much more important in today's job market than in the past, and investing in education today has long-term benefits for both the student and for society.⁶ Statistics confirm that higher educational attainment is associated with higher labor force participation, lower unemployment, and higher wages.

Turning to those aged 25 to 54, the participation picture is more troubling. Among prime-age men, participation has been falling for more than 60 years, with the decline averaging about 1.5 percentage points per decade (figure 7). For women, participation rose over the second half of the 20th century until peaking in the late 1990s. Since then, women's participation has dropped just a bit.

⁵ It is also true that a smaller share of students are holding down a job while in school.

⁶ For example, see Maria E. Canon, Marianna Kudlyak, and Yang Liu (2015), "Youth Labor Force Participation Continues to Fall, but It Might Be for a Good Reason," Federal Reserve Bank of St. Louis, *Regional Economist* (St. Louis, Mo.: FRB St. Louis, January), <https://www.stlouisfed.org/publications/regional-economist/january-2015/youth-labor-force>.

To put these numbers in context, let's look at data from other advanced economies. Prime-age male participation has fallen some across most of these economies since 1995 (figure 8). But the decline in the United States has been much larger than most, and U.S. participation was below the middle of the pack at the outset. As a result, the United States now has the fourth lowest participation rate among 34 advanced economies. For women's participation, the details are different, but the bottom line is similar. In the mid-1990s, the United States ranked in the upper tier for prime-age women's participation, but since then participation by women has advanced rapidly in many countries while it has declined slightly in the United States. Now the United States is sixth lowest among these 34 countries.

Researchers have investigated numerous possible reasons for the decline in prime-age participation. Among men, the drop in participation is much sharper for those with only a high school education or less. The drop for women is also sharper for those who are high school educated. This pattern is consistent with the idea that a modern economy demands ever-higher skills, and that workers without those skills are being left behind (figure 9). But the international experience suggests that this outcome is not inevitable: The drop in participation among those with less education is much smaller in some comparable countries than in the United States.⁷

The research into labor force participation in the United States and across the world does not find a magic fix, but it does suggest a variety of policies that might better prepare people for the modern workforce as well as support and reward labor force

⁷ Mary C. Daly, Joseph H. Pedtke, Nicolas Petrosky-Nadeau, and Annemarie Schweinert (2018), "Why Aren't U.S. Workers Working?" Federal Reserve Bank of San Francisco, FRBSF Economic Letter 2018-24 (San Francisco: FRB San Francisco, November 13), <https://www.frbsf.org/economic-research/publications/economic-letter/2018/november/why-are-us-workers-not-participating>.

participation.⁸ I should note that the Fed has neither the tools nor the mandate to directly address the forces that are holding back labor force participation. We can contribute by fostering a strong labor market, in accordance with our mandate. While it is not the Fed's role to advocate particular labor force policies, I do want to put a spotlight on this important issue. I strongly believe policies that bring prime-age workers into productive employment, particularly those who may have been left behind because of low skills or educational attainment, could bring great benefits both to those workers and to our economy.

The second factor accounting for the slowdown in GDP growth is the slower pace of labor productivity growth, or output per hour worked. When measured annually, labor productivity growth is volatile, but focusing on five-year averages, we can see that from 1975 through 2007, productivity growth averaged about 2 percent while fluctuating between about 1 and 4 percent (figure 10). Since then, growth seems to have settled at the low end of that historical range. Unlike the situation with labor force participation, the slowdown in productivity growth is also evident in most advanced economies, and the U.S. experience is roughly comparable to that of other countries.

There is an ongoing debate over the causes and implications of this global slowdown in productivity growth. Some argue that the rapid growth seen over much of the 20th century was historically anomalous, and that we are destined to return to the slower growth of centuries past. Others are more optimistic that strong growth can return.

⁸ Francesco Grigoli, Zsóka Kóczán, and Petia Topalova (2018), "Labor Force Participation in Advanced Economies: Drivers and Prospects," chapter 2 in International Monetary Fund, *World Economic Outlook* (Washington: IMF, April), pp. 1-58, <https://www.imf.org/~media/Files/Publications/WEO/2018/April/c2.ashx>.

Many have noted that during the current expansion, investment and capital accumulation have been lower than in previous expansions, so perhaps we just need to invest more. Unfortunately, it does not seem to be that simple. Standard reasoning holds that capital-per-worker drives productivity. While we have had slower capital accumulation of late, we have also had slower growth in labor supply--hours worked. Thus, capital per worker, according to some analysis, has continued to increase roughly at its pre-recession trend. In this view, the productivity problem is not simply one of inadequate investment.⁹

Researchers have proposed several reasons why, even if the quantity of investment has kept up, recent investment may be leading to smaller productivity advances than in the past. The more optimistic analysts argue that we may be in a productivity lull while businesses work to realize the full benefit of advances that are embedded in recent investment.¹⁰ Others suggest that productivity-advancing ideas are inherently harder to find and exploit than in the past, implying that slower productivity growth may be with us for the long haul.¹¹ This debate is unlikely to be resolved anytime soon. In the meantime, we should look for policies that will create an environment in which productivity can flourish.

⁹ See Fernald and others, “Disappointing Recovery,” in note 4.

¹⁰ For example, Brynjolfsson, Mitchell, and Rock (2018) highlight the need to make complimentary investments in intangibles to take advantage of artificial intelligence and other emerging technologies (see Erik Brynjolfsson, Tom Mitchell, and Daniel Rock (2018), “What Can Machines Learn and What Does It Mean for Occupations and the Economy?” *AEA Papers and Proceedings*, vol. 108 (May), pp. 43-47). And Mokyr (2014) argues that the vast array of computers and other relatively new tools will usher in a new wave of progress just like the invention of barometers and microscopes and other tools propelled the technology in the 1700s (see Joel Mokyr (2014), “The Next Age of Invention,” *City Journal*, Winter).

¹¹ Bloom and others (2017) as well as Thompson and Spanuth (2018) discuss how it has become more costly to make technological advances. See Nicholas Bloom, Charles I. Jones, John Van Reenen, and Michael Webb (2017), “Are Ideas Getting Harder to Find?” available at <https://web.stanford.edu/~chadj/papers.html>; and Neil Thompson and Svenja Spanuth (2018), “The Decline of Computers As a General Purpose Technology: Why Deep Learning and the End of Moore’s Law Are Fragmenting Computing,” available at https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3287769.

We need policies that support innovation and create a favorable environment for investment in both the skills of workers and the tools they have. Indeed, the recent tax reforms were designed in part to boost capital investment and thus productivity. Once again, my goal tonight is to highlight the importance of growth-enhancing policies. Because these policies are not the province of the Fed, I will not advocate for particular approaches. Instead, I will just observe that researchers and policy analysts have proposed many promising ideas that may be capable of attracting wide support. Policies that succeed in enhancing productivity growth would greatly benefit future generations of Americans.

Conclusion

To conclude, the United States is currently in the midst of one of the longest economic expansions in our history. Unemployment is low and inflation is close to our 2 percent objective. My colleagues and I on the FOMC are focused on using our monetary policy tools to sustain those favorable conditions.

Tonight I have also highlighted some longer-term challenges we face, including low labor force participation by prime-age workers and low productivity growth. By promoting macroeconomic stability, the Fed helps create a healthy environment for growth. But these longer-term issues require policies that are more in the province of elected representatives. The nation would benefit greatly from a search for policies with broad appeal that could promote labor force participation and higher productivity, with benefits shared broadly across the nation.

Recent Economic Developments and Longer-Term Challenges

Jerome H. Powell

Chair

Board of Governors of the Federal Reserve System

at the

Citizens Budget Commission 87th Annual Awards Dinner

New York, New York

February 28, 2019

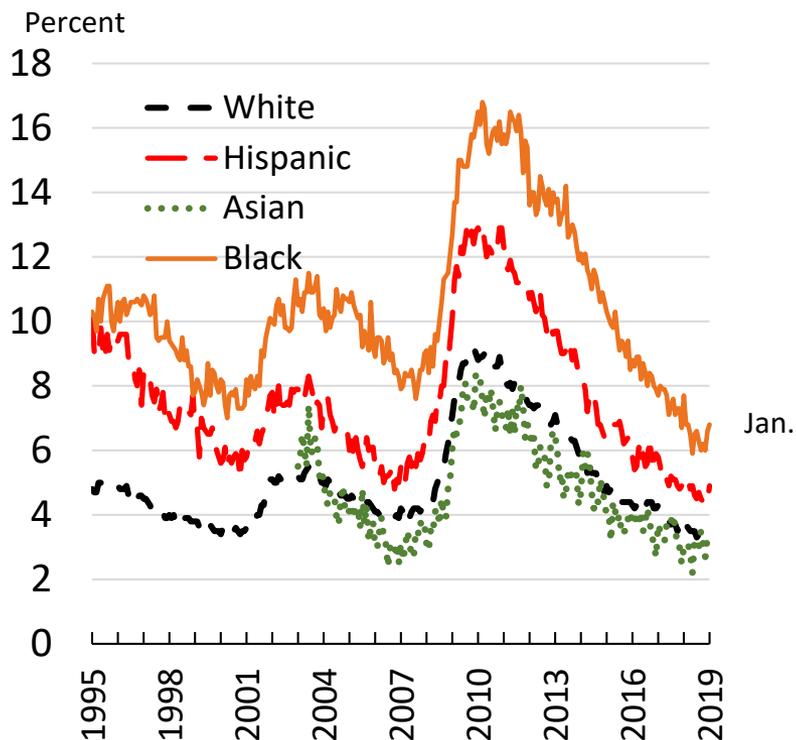
Figure 1. Unemployment is near historic lows



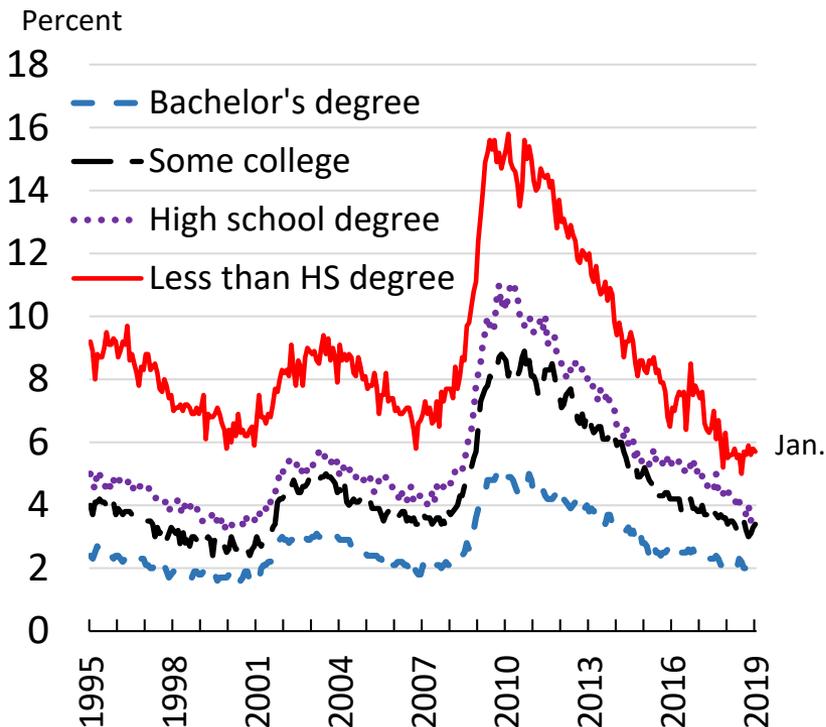
Source: Bureau of Labor Statistics.

Figure 2. Improvement in unemployment is broadly shared

Unemployment by race and ethnicity



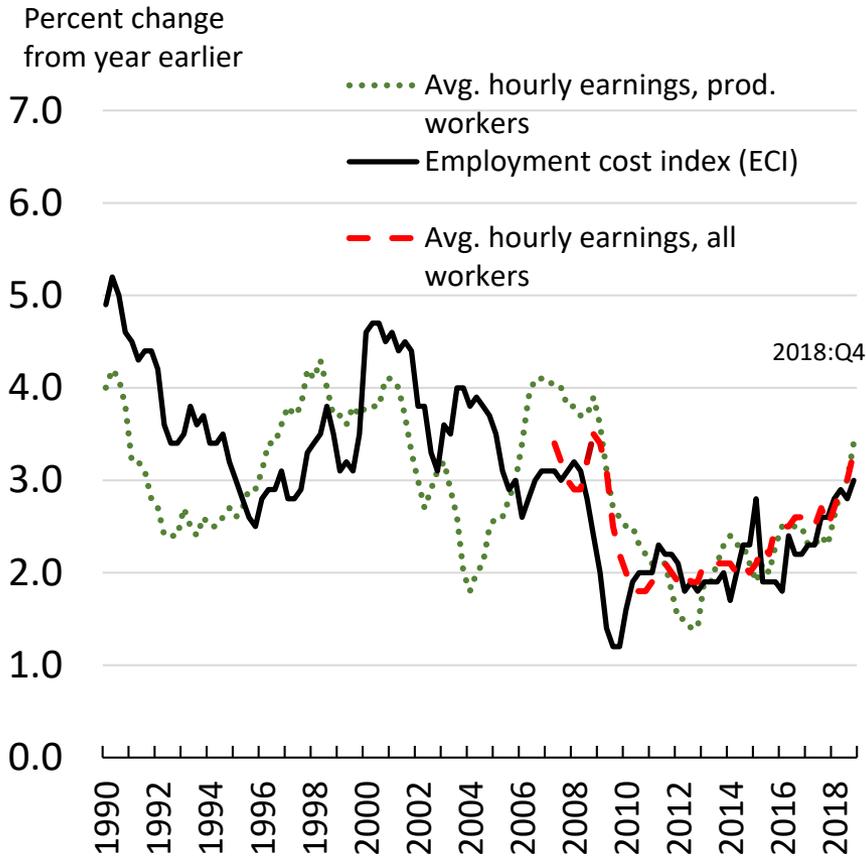
Unemployment by education, age 25 and over



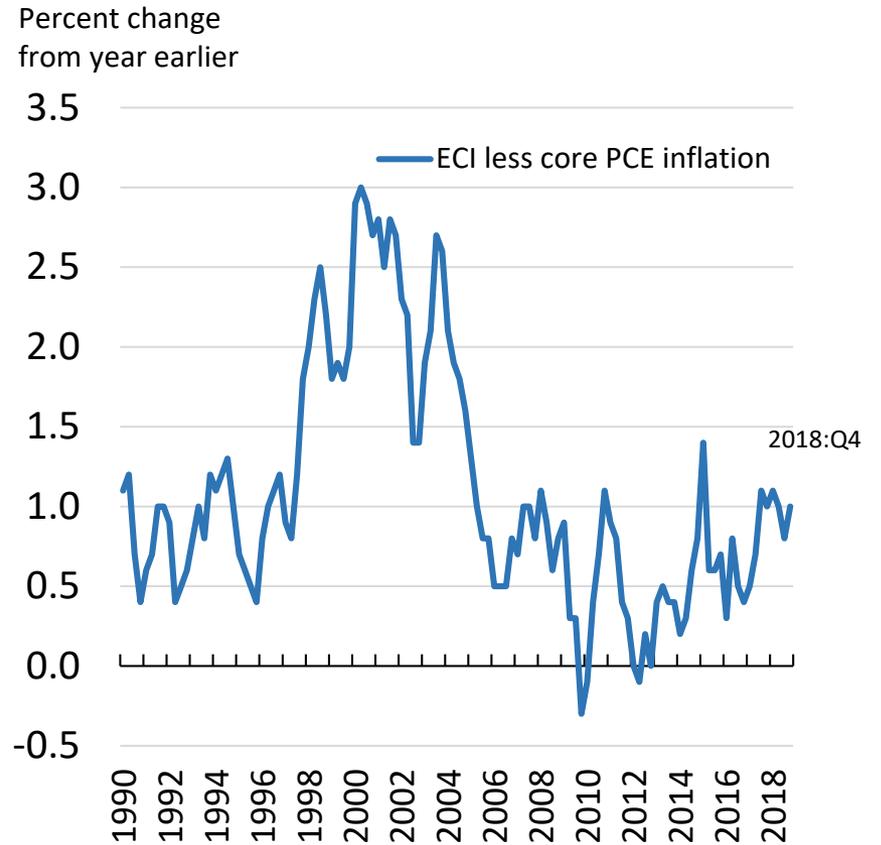
Source: Bureau of Labor Statistics.

Figure 3. Wage growth has picked up, but it is still moderate

Nominal compensation

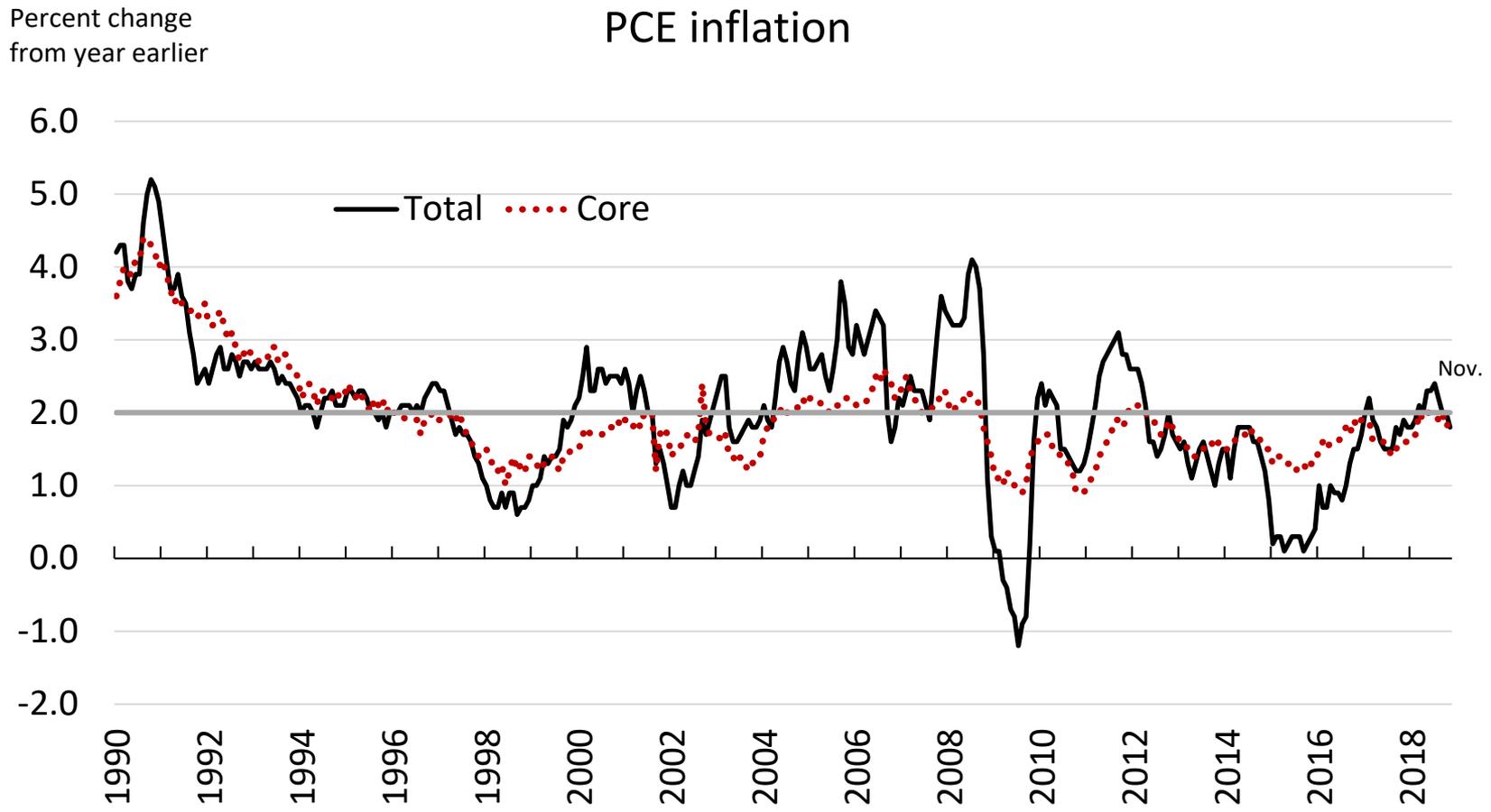


Real compensation



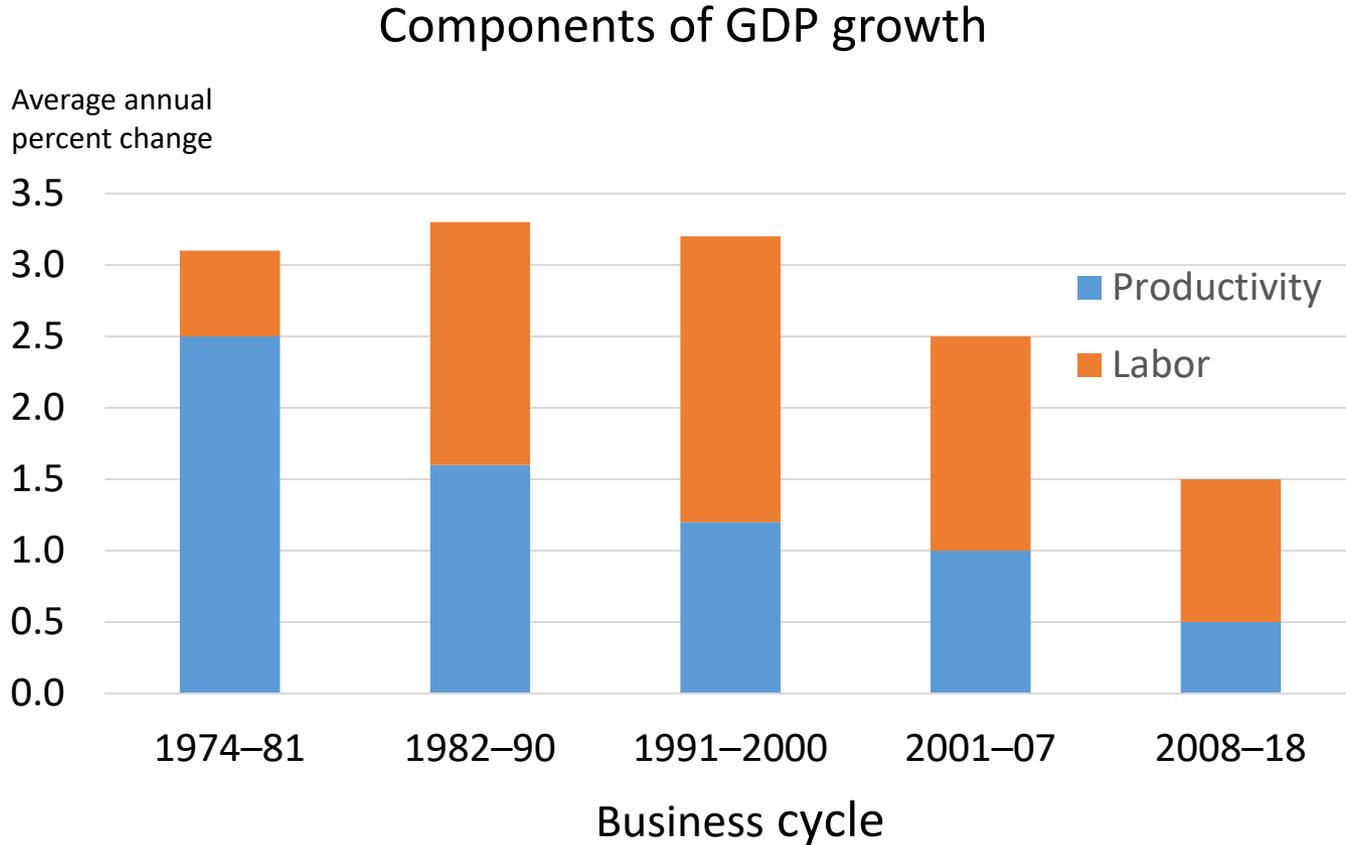
Source: Bureau of Labor Statistics.

Figure 4. Inflation is running near target



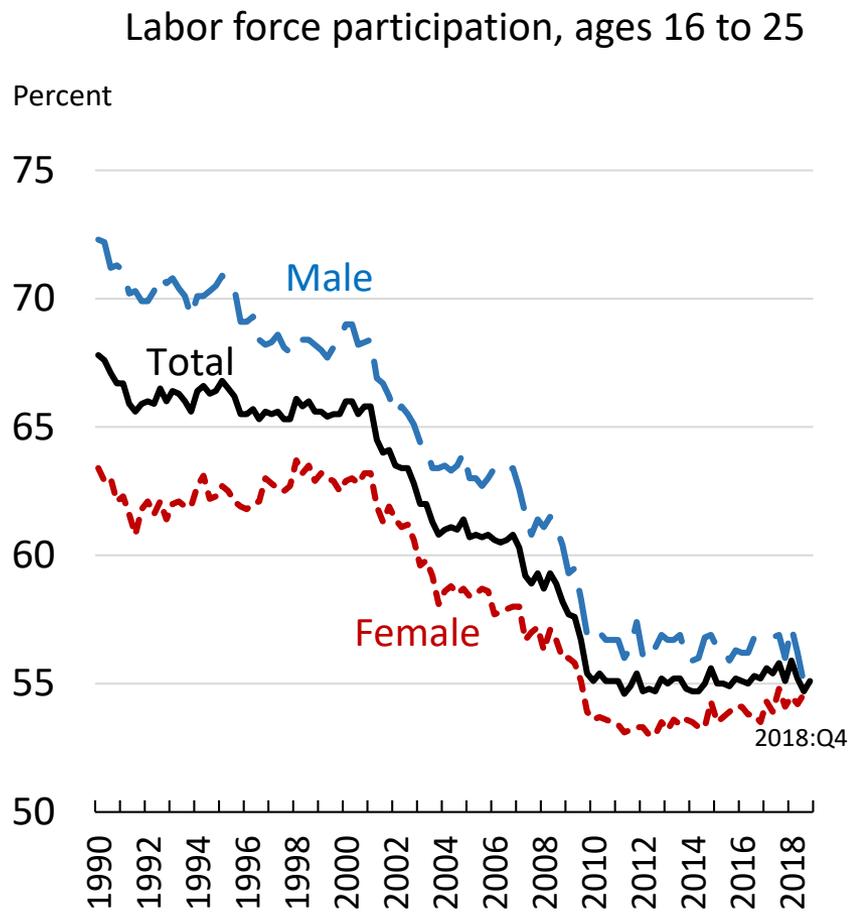
Source: Bureau of Economic Analysis.

Figure 5. Both labor supply and productivity growth have slowed

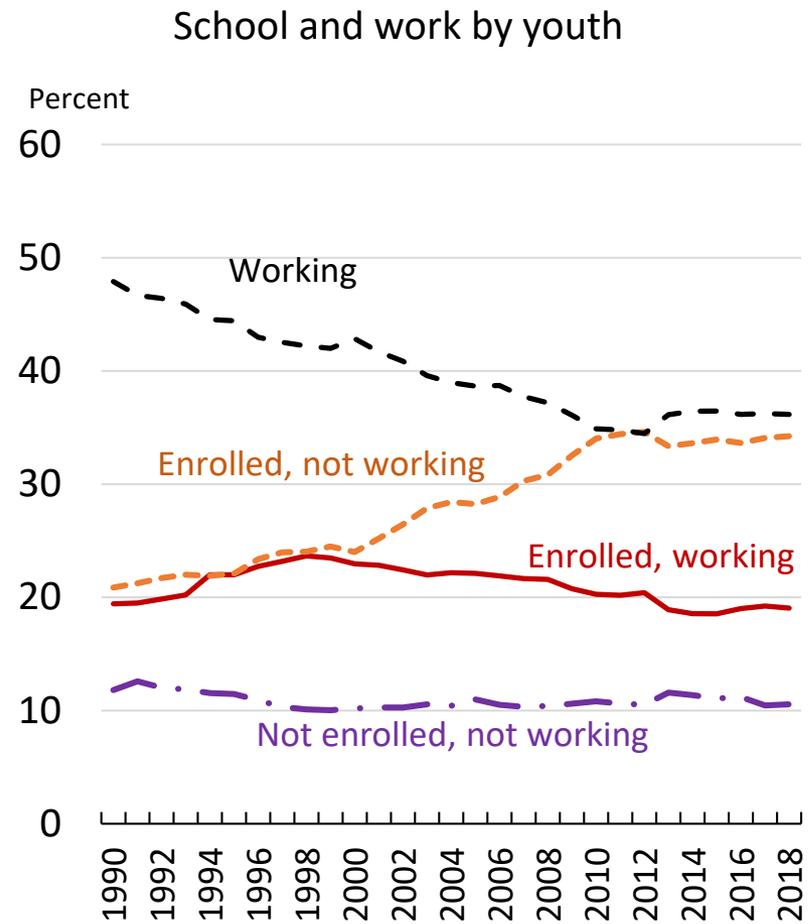


Source: Congressional Budget Office.

Figure 6. Youth labor force participation has declined as more go to school



Source: Bureau of Labor Statistics.

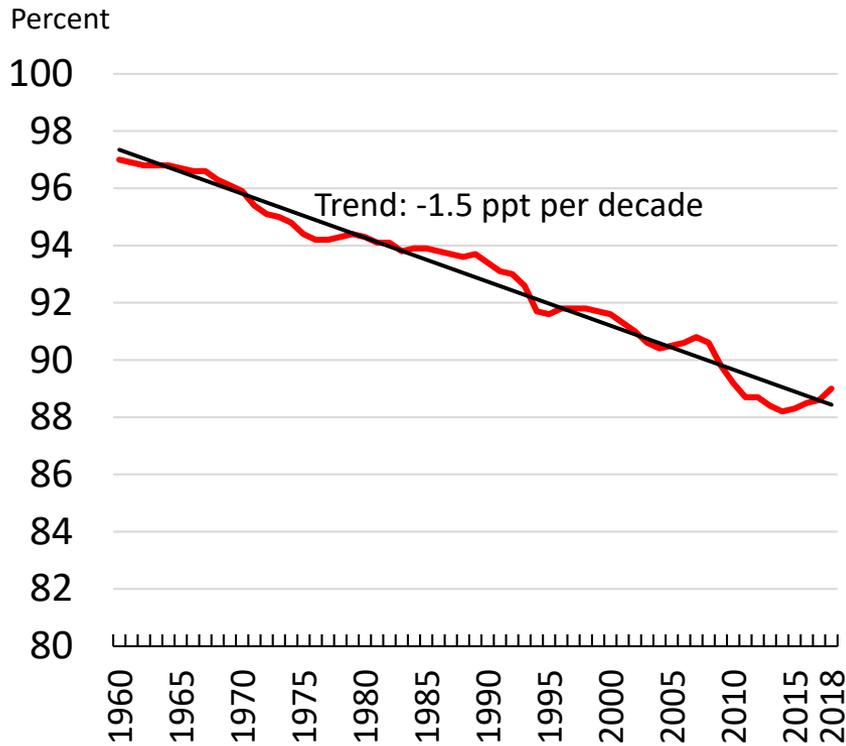


Note: Work includes both working and looking for work.

Source: Bureau of Labor Statistics.

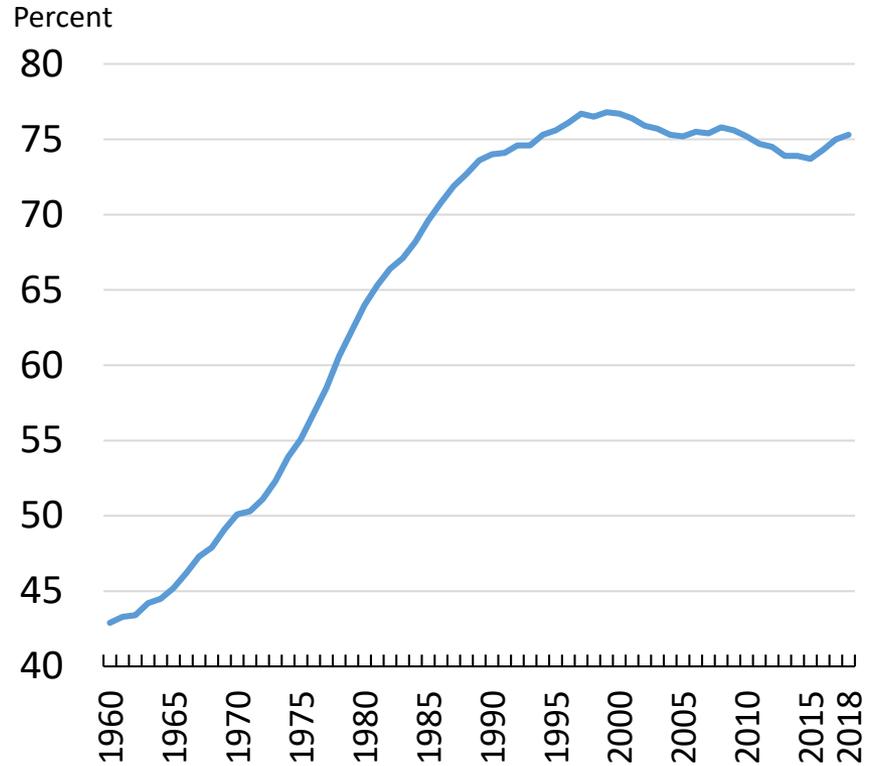
Figure 7. Male labor force participation has declined for decades

Male labor force participation, ages 25 to 54



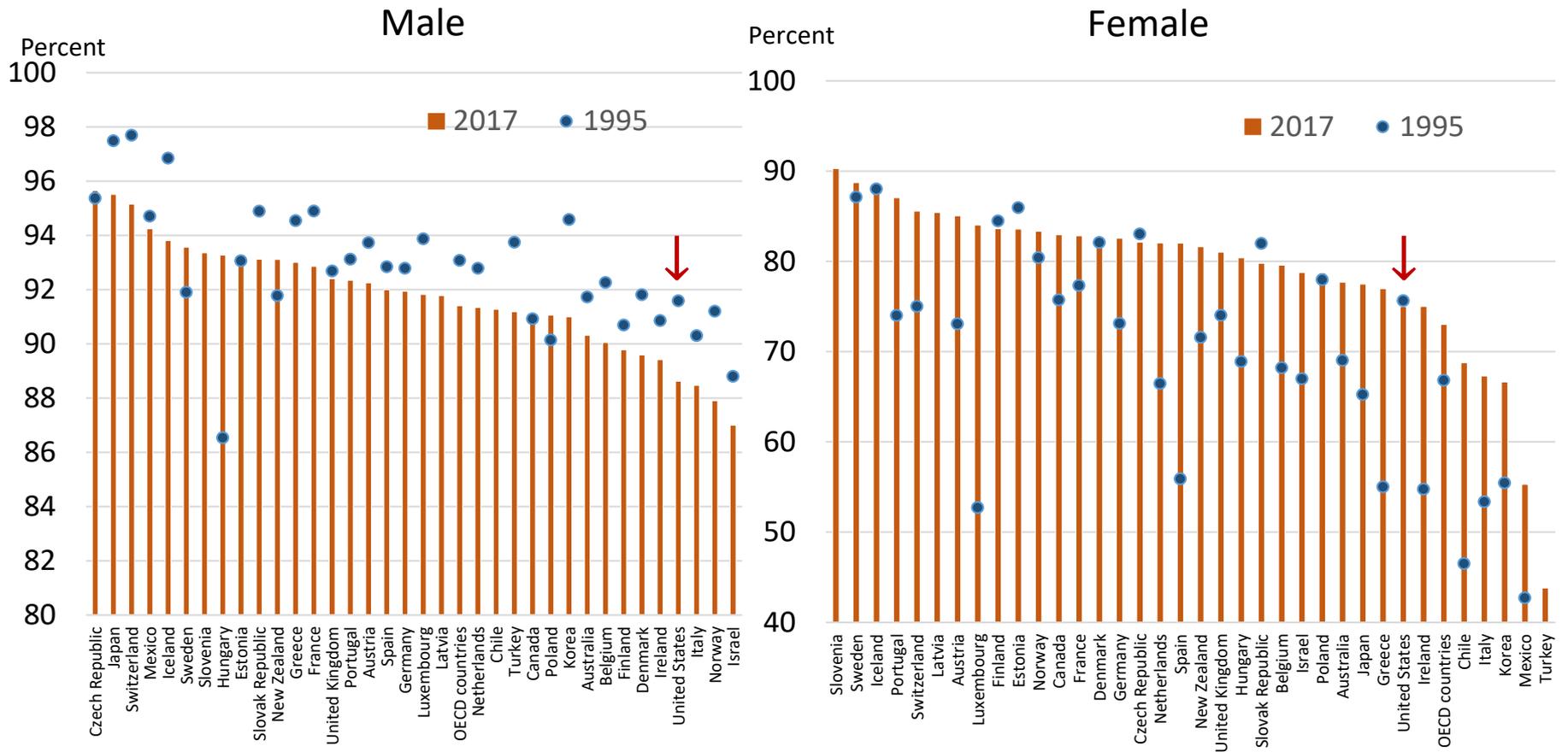
Source: Bureau of Labor Statistics.

Female labor force participation, ages 25 to 54



Source: Bureau of Labor Statistics.

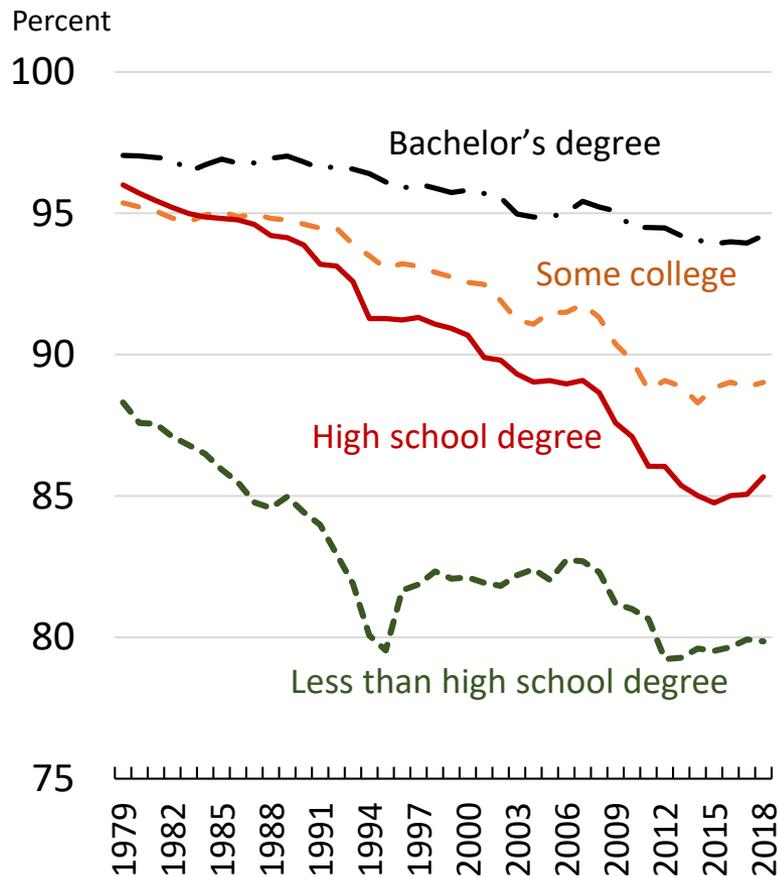
Figure 8. U.S. prime age labor force participation is relatively low



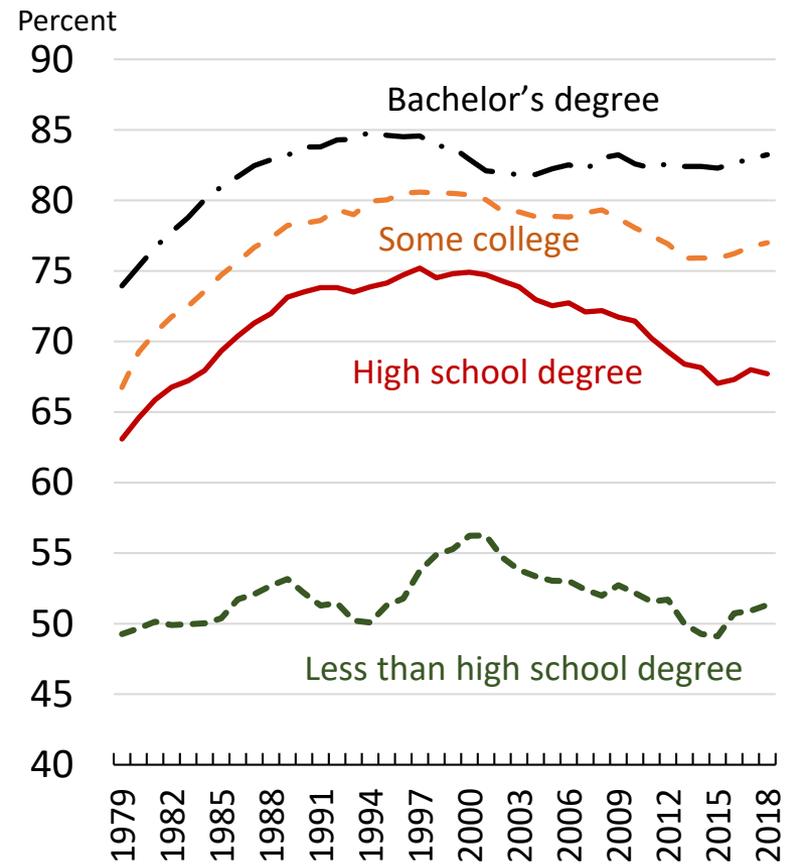
Source: Organisation for Economic Co-operation and Development, Labour force statistics by sex and age 25 to 54 (indicators). https://stats.oecd.org/Index.aspx?DataSetCode=LFS_SEXAGE_I_R (Accessed on 25 February 2019).

Figure 9. Decline in LFPR most notable at lower levels of education attainment

Male labor force participation by educational attainment, ages 25 to 54

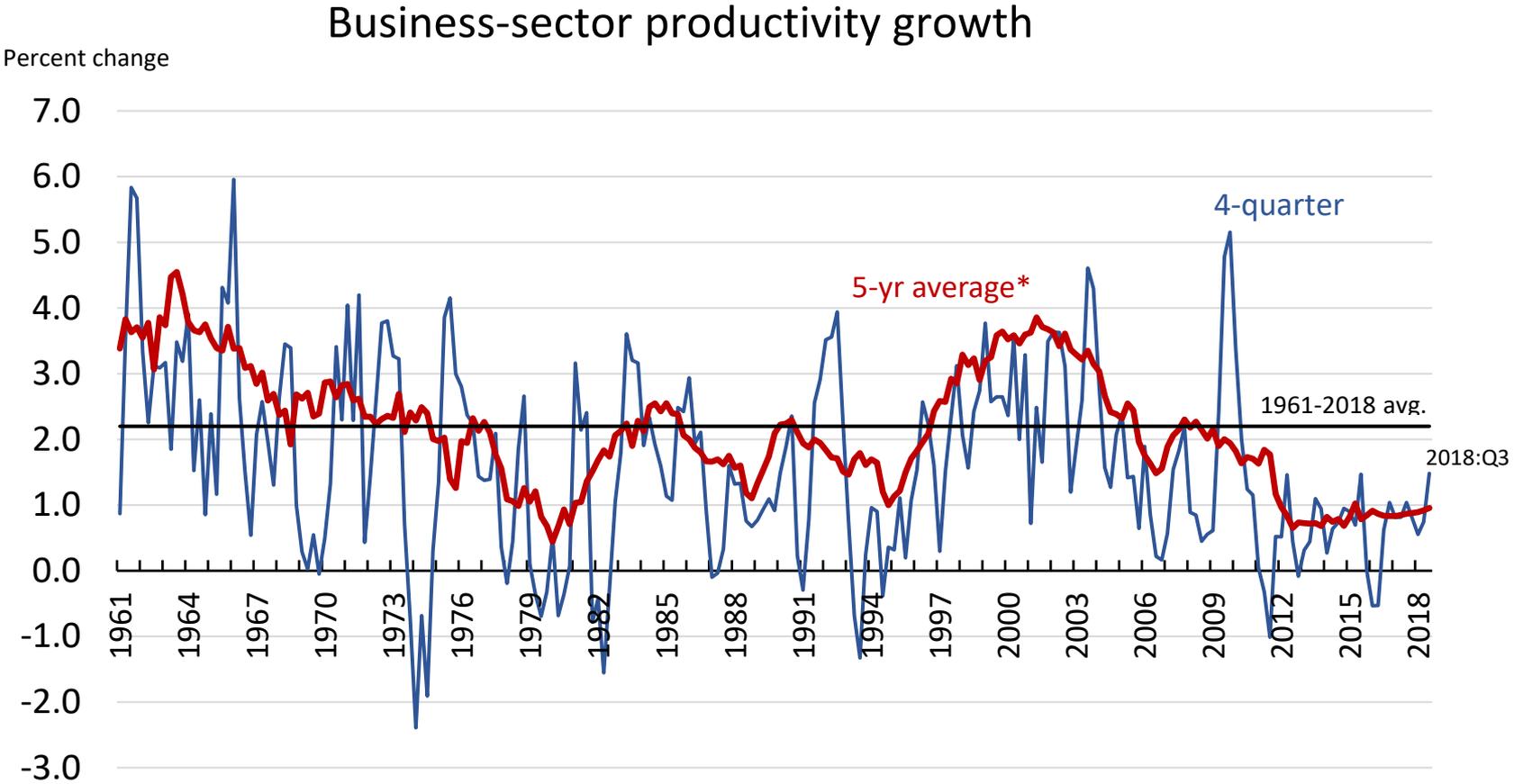


Female labor force participation by educational attainment, ages 25 to 54



Source: Bureau of Labor Statistics.

Figure 10. Productivity growth has slowed



*Centered 5-year moving average through 2015, trailing average thereafter.

Source: Bureau of Labor Statistics.

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 Industry: ENERGY: GAS - DISTRIBUTION Peer Group: Regulated Electric and Gas Utilities Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Robert Petrosino

LONG TERM RATING
 Rating: **A2**, Not on Watch
 Type: **Senior Unsecured - Dom Curr**
 Date: **14 Dec 2018**

OUTLOOK
Positive
 Date: **14 Dec 2018**

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Class	Rating	Rating Action	Date
Senior Unsecured (Domestic)	A2	RATING AFFIRMATION	14 Dec 2018
Senior Unsec. Shelf (Domestic)	(P)A2	RATING AFFIRMATION	14 Dec 2018

Rating Class History: Senior Unsecured (Domestic)

[Export](#) Results: 12

Date	Currency	Rating	Rating Action
14 Dec 2018	Domestic	A2	RATING AFFIRMATION
30 Jan 2014	Domestic	A2	Upgrade
08 Nov 2013	Domestic	Baa1	On Watch - Possible Upgrade
11 May 2011	Domestic	Baa1	Upgrade
31 Mar 2011	Domestic	Baa2	On Watch - Possible Upgrade
18 May 2009	Domestic	Baa2	Upgrade
23 Mar 2009	Domestic	Baa3	On Watch - Possible Upgrade
29 Sep 2004	Domestic	Baa3	Downgrade
17 Jun 2004	Domestic	A3	On Watch - Possible Downgrade
18 Apr 2001	Domestic	A3	CONFIRMED
14 Apr 2000	Domestic	A3	On Watch - Possible Downgrade
17 Jul 1998	Domestic	A3	New

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Golden State Water Company

Ticker: AWR Moody's Org ID: 600011043 LEI: 549300HGBYL24QM6KT27 Market Segment: Infrastructure & Project Finance
 Industry: UTILITY: REGULATED - WATER Peer Group: Regulated Water Utilities Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Ryan Wobbrock

LONG TERM RATING
 Rating: **A2**, Not on Watch
 Type: **Senior Unsecured - Dom Curr**
 Date: **19 Dec 2017**

OUTLOOK
Positive
 Date: **19 Dec 2017**

OTHER DEBTS ON WATCH?
No

Research Ratings Family Tree Peer Group Market Signals
Export Results: 3

Rating Class Detail | Debt List | Issuer Outlook

Class	Rating	Rating Action	Date
Senior Unsecured (Domestic)	A2	RATING AFFIRMATION	19 Dec 2017
Senior Unsec. Shelf (Domestic)	(P)A2	RATING AFFIRMATION	19 Dec 2017
Senior Unsecured MTN (Domestic)	(P)A2	RATING AFFIRMATION	19 Dec 2017

Rating Class History: **Senior Unsecured (Domestic)**

Date	Currency	Rating	Rating Action
19 Dec 2017	Domestic	A2	RATING AFFIRMATION
18 Dec 2015	Domestic	A2	RATING AFFIRMATION
25 Mar 1998	Domestic	A2	New

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New Jersey Natural Gas Company

Ticker: NJR Moody's Org ID: 548000 LEI: SW8I7YA7RW06V8NH5O41 Market Segment: Infrastructure & Project Finance
 Industry: ENERGY: GAS - DISTRIBUTION Peer Group: Regulated Electric and Gas Utilities Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Robert Petrosino

LONG TERM RATING
 Rating: **Aa3**, Not on Watch
 Type: **Underlying Senior Secured - Dom Curr**
 Date: **07 Feb 2019**

SHORT TERM RATING
 Rating: **P-1**, Not on Watch
 Type: **Commercial Paper - Dom Curr**
 Date: **07 Feb 2019**

OUTLOOK
Negative
 Date: **07 Feb 2019**

OTHER DEBTS ON WATCH?
No

Research Ratings Family Tree Peer Group Market Signals

[Rating Class Detail](#) | [Debt List](#) | [Tax Exempt Debt](#) | [Issuer Outlook](#) [Export](#) Results: 2

Class ▲	Rating	Rating Action	Date
Underlying Senior Secured (Domestic)	Aa3	Downgrade	07 Feb 2019
Commercial Paper (Domestic)	P-1	RATING AFFIRMATION	07 Feb 2019

Rating Class History: Underlying Senior Secured (Domestic) 🔍

Single Rating Multiple Ratings*
 *This debt class has multiple ratings. For more details, check the Debt List.

[Export](#) Results: 11

Date	Currency	Rating	Rating Action
07 Feb 2019	Domestic	Aa3	Downgrade
19 Jan 2018	Domestic	Aa2	RATING AFFIRMATION
30 Jan 2014	Domestic	Aa2	Upgrade
08 Nov 2013	Domestic	Aa3	On Watch - Possible Upgrade
22 Dec 2009	Domestic	Aa3	Upgrade
22 Dec 2009	Domestic	Aa3	UNCHANGED
30 Nov 2007	Domestic	Aa3	UNCHANGED
30 Nov 2007	Domestic	A1	New
04 Sep 2003	Domestic	Aa3	Upgrade
25 Jun 2003	Domestic	A2	On Watch - Possible Upgrade
25 Aug 1994	Domestic	A2	New

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Northwest Natural Gas Company

Ticker: NWN Moody's Org ID: 561000 LEI: H4JZVBMGV45MWUCMUB11 Market Segment: Infrastructure & Project Finance
 Industry: ENERGY: GAS - DISTRIBUTION Peer Group: Regulated Electric and Gas Utilities Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Ryan Wobbrock

LONG TERM RATING
 Rating: **(P)A3**, Not on Watch
 Type: **Senior Unsec. Shelf - Dom Curr**
 Date: **19 Jan 2018**

SHORT TERM RATING
 Rating: **P-2**, Not on Watch
 Type: **Commercial Paper - Dom Curr**
 Date: **19 Jan 2018**

OUTLOOK
Negative
 Date: **19 Jan 2018**

OTHER DEBTS ON WATCH?
 No

Research	Ratings	Family Tree	Peer Group	Market Signals
Issuer Research | Industry Research | Family Tree Research | Methodology				
Results 1 - 23 Of 23 Page 1 Of 1				
Filter By: <input type="text" value="Document Type - All"/> <input type="text" value="Source - All"/>				
Date ▼	Document Type	Title		Source
10 Jan 2019	Credit Opinion	Northwest Natural Gas Company: Update to credit opinion		Moody's Investors Service
23 Feb 2018	Issuer Comment	Northwest Natural Gas Company: Gill Ranch impairment is negative to earnings, but neutral to cash		Moody's Investors Service
01 Feb 2018	Credit Opinion	Northwest Natural Gas Company: Update following negative outlook		Moody's Investors Service
19 Jan 2018	Rating Action	Moody's changes outlooks on 25 US regulated utilities primarily impacted by tax reform		Moody's Investors Service
24 Feb 2017	Credit Opinion	Northwest Natural Gas Company: Largest Local Gas Distribution Company in the Pacific Northwest		Moody's Investors Service
23 Feb 2016	Credit Opinion	Northwest Natural Gas Company: Largest Local Gas Distribution Company in the Pacific Northwest		Moody's Investors Service
15 Feb 2016	Credit Opinion	Northwest Natural Gas Company: Largest Local Gas Distribution Company in the Pacific Northwest		Moody's Investors Service
18 Feb 2015	Credit Opinion	Northwest Natural Gas Company		Moody's Investors Service
18 Feb 2014	Rating Action	Moody's Stabilizes Outlook of Northwest Natural Gas		Moody's Investors Service
04 Jan 2013	Issuer Comment	New Credit Agreement is Credit Positive for Northwest Natural		Moody's Investors Service
19 Dec 2012	Rating Action	Moody's changes Northwest Natural's outlook to negative from stable; downgrades short-term rating to Prime-2 from Prime-1		Moody's Investors Service
16 Mar 2012	Announcement	Moody's Disclosures on Credit Ratings of Northwest Natural Gas Company		Moody's Investors Service
03 Aug 2009	Rating Action	Moody's upgrades most senior secured ratings of investment-grade regulated utilities by one notch		Moody's Investors Service
15 Dec 2008	Rating Action	Moody's affirms NW Natural Gas rtgs; outlook changed to stable		Moody's Investors Service
13 Jul 2007	Rating Action	Moody's Changes NW Natural Gas Outlook to Positive		Moody's Investors Service
09 Jul 2007	Liquidity Risk Assessment	Northwest Natural Gas Company		Moody's Investors Service
26 Jun 2003	Financial Statement Ratios	Northwest Natural Gas Company		Moody's Investors Service
17 May 2002	Rating Action	MOODY'S CONFIRMS THE RATINGS OF NORTHWEST NATURAL GAS COMPANY (A2 SR. SEC.) WITH STABLE OUTLOOK		Moody's Investors Service
08 Oct 2001	Rating Action	MOODY'S PLACES RATINGS OF NORTHWEST NATURAL GAS AND PORTLAND GENERAL ELECTRIC ON REVIEW FOR POSSIBLE DOWNGRADE (BOTH A2 SR. SEC.)		Moody's Investors Service
27 Jul 2001	Rating Action	MOODY'S RE-CALIBRATES ITS PREFERRED STOCK RATING SCALE TO PROMOTE CROSS-SECTOR COMPARABILITY		Moody's Investors Service
15 Nov 1999	Rating Action	MOODY'S RESTORES STABLE OUTLOOK ON NORTHWEST NATURAL GAS CO.'S RATINGS (SR. SEC. AT A2)		Moody's Investors Service
28 Apr 1999	Rating Action	MOODY'S CHANGES THE OUTLOOK ON NORTHWEST NATURAL GAS COMPANY'S RATINGS TO NEGATIVE (SR. SEC. AT A2)		Moody's Investors Service
11 May 1995	Rating Action	MOODY'S UPGRADES SECURITIES RATINGS OF NORTHWEST NATURAL GAS COMPANY (SR. SEC. TO A2)		Moody's Investors Service
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ONE Gas, Inc

Moody's Org ID: 823501127 LEI: 549300HXDWI0LATTX840 Market Segment: Infrastructure & Project Finance
 Industry: ENERGY: GAS - DISTRIBUTION Peer Group: Regulated Electric and Gas Utilities Domicile: UNITED STATES

ANALYST <input type="checkbox"/>
Analyst: Nana Hamilton

LONG TERM RATING Rating: A2 , Not on Watch Type: Senior Unsecured - Dom Curr Date: 28 Jan 2019	SHORT TERM RATING Rating: P-1 , Not on Watch Type: Commercial Paper - Dom Curr Date: 28 Jan 2019	OUTLOOK Stable Date: 28 Jan 2019
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OTHER DEBTS ON WATCH?
No

Research	Ratings	Family Tree	Peer Group	Market Signals
Issuer Research	Industry Research	Family Tree Research	Methodology	
Results 1 - 11 Of 11				Page 1 Of 1
Filter By: <input type="text" value="Document Type - All"/> <input type="text" value="Source - All"/>				
Date ▼	Document Type	Title		Source
29 Jan 2019	Credit Opinion	ONE Gas, Inc: Update following outlook change to stable		Moody's Investors Service
28 Jan 2019	Rating Action	Moody's affirms ONE Gas at A2, revises outlook to stable from negative		Moody's Investors Service
31 Jan 2018	Credit Opinion	ONE Gas, Inc: Update following outlook change to negative		Moody's Investors Service
19 Jan 2018	Rating Action	Moody's changes outlooks on 25 US regulated utilities primarily impacted by tax reform		Moody's Investors Service
08 Jan 2018	Credit Opinion	ONE Gas, Inc: Update to credit analysis		Moody's Investors Service
22 Sep 2017	Issuer Comment	Cap on Cost Recovery of Pipe Replacements - Credit Negative for Kansas Utilities: U.S. Utilities		Moody's Investors Service
09 Jan 2017	Credit Opinion	ONE Gas, Inc: Regulated Natural Gas Local Distribution Holding Company		Moody's Investors Service
14 Jan 2016	Credit Opinion	ONE Gas, Inc: A Regulated Local Distribution Utility Holding Company		Moody's Investors Service
13 Jan 2015	Credit Opinion	ONE Gas, Inc		Moody's Investors Service
29 Aug 2014	Rating Action	Moody's assigns Prime-1 short-term rating to ONE Gas		Moody's Investors Service
13 Jan 2014	Rating Action	Moody's assigns an A2 senior unsecured rating to ONE Gas, Inc.'s senior unsecured notes issuance with a stable outlook		Moody's Investors Service
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South Jersey Gas Company

Ticker: SJI Moody's Org ID: 690500 LEI: 549300THL27ZX07M7876 Market Segment: Infrastructure & Project Finance
 Industry: ENERGY: GAS - DISTRIBUTION Peer Group: Regulated Electric and Gas Utilities Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Nana Hamilton

LONG TERM RATING
 Rating: **A2**, Not on Watch
 Type: **LT Issuer Rating - Dom Curr**
 Date: **19 Jan 2018**

SHORT TERM RATING
 Rating: **P-1**, Not on Watch
 Type: **Commercial Paper - Dom Curr**
 Date: **19 Jan 2018**

OUTLOOK
Negative
 Date: **19 Jan 2018**

OTHER DEBTS ON WATCH?
 No

Research	Ratings	Family Tree	Peer Group	Market Signals
Issuer Research	Industry Research	Family Tree Research	Methodology	
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Filter By: <input type="text" value="Document Type - All"/> <input type="text" value="Source - All"/>				
Date ▼	Document Type	Title		Source
01 Feb 2019	Credit Opinion	South Jersey Gas Company: Update to credit analysis		Moody's Investors Service
02 Feb 2018	Credit Opinion	South Jersey Gas Company: Update following outlook change to negative		Moody's Investors Service
19 Jan 2018	Rating Action	Moody's changes outlooks on 25 US regulated utilities primarily impacted by tax reform		Moody's Investors Service
07 Apr 2017	Credit Opinion	South Jersey Gas Company: New Jersey regulated natural gas distribution utility		Moody's Investors Service
09 Sep 2016	Credit Opinion	South Jersey Gas Company: New Jersey regulated natural gas distribution utility		Moody's Investors Service
10 Sep 2015	Credit Opinion	South Jersey Gas Company		Moody's Investors Service
06 Feb 2015	Sector Comment	FAQ: Atlantic City Investors Await Emergency Manager's Plan		Moody's Investors Service
18 Dec 2014	Credit Focus	US Utilities: New Jersey Natural Gas and South Jersey Gas: Peer Comparison		Moody's Investors Service
18 Dec 2014	Credit Focus	US Utilities: New Jersey Natural Gas and South Jersey Gas: Peer Comparison		Moody's Investors Service
31 Jan 2014	Rating Action	Moody's upgrades South Jersey Gas; Outlook stable		Moody's Investors Service
08 Nov 2013	Rating Action	Moody's places ratings of most US regulated utilities on review for upgrade		Moody's Investors Service
10 Aug 2012	Rating Action	Moody's upgrades the ratings of South Jersey Gas; outlook stable		Moody's Investors Service
02 Mar 2012	Announcement	Moody's Disclosures on Credit Ratings of South Jersey Gas Company.		Moody's Investors Service
11 Jul 2011	Rating Action	Moody's assigns Prime-2 short-term rating to South Jersey Gas		Moody's Investors Service
04 Mar 2011	Announcement	Moody's affirms the ratings of South Jersey Gas; outlook changed to stable		Moody's Investors Service
05 Aug 2009	Rating Action	Moody's assigns Issuer Ratings to ten regulated utilities		Moody's Investors Service
03 Aug 2009	Rating Action	Moody's upgrades most senior secured ratings of investment-grade regulated utilities by one notch		Moody's Investors Service
04 Feb 2009	Rating Action	Moody's Upgrades South Jersey Gas Sr. Secured Rating to A3, Outlook Positive		Moody's Investors Service
06 Nov 2008	Rating Action	Moody's Places South Jersey Gas Baa1 Sr. Sec. Rating On Review For Upgrade		Moody's Investors Service
12 Oct 2007	Rating Action	Moody's Changes South Jersey Gas Outlook To Positive		Moody's Investors Service
15 Sep 2004	Financial Statement Ratios	South Jersey Gas Company		Moody's Investors Service
15 Oct 1997	Rating Action	MOODY'S CONFIRMS SENIOR SECURED RATINGS OF 51 ELECTRIC, GAS, AND WATER UTILITIES		Moody's Investors Service
18 Apr 1997	Rating Action	MOODY'S ASSIGNS Baa1 TO SOUTH JERSEY GAS COMPANY'S 144A ISSUE OF FIRST MORTGAGE BONDS		Moody's Investors Service
04 Jan 1995	Rating Action	MOODY'S ASSIGNS Baa2 TO \$30 MILLION 144A DEBENTURE NOTES OF SOUTH JERSEY GAS COMPANY		Moody's Investors Service
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Southwest Gas Corporation

Ticker: SWX Moody's Org ID: 701600 LEI: OQQR1IQTGBKH0UR88X59 Market Segment: Infrastructure & Project Finance
 Industry: ENERGY: GAS - DISTRIBUTION Peer Group: Regulated Electric and Gas Utilities Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Nana Hamilton

LONG TERM RATING
 Rating: **A3**, Not on Watch
 Type: **Senior Unsecured - Dom Curr**
 Date: **31 Jan 2014**

OUTLOOK
Stable
 Date: **31 Jan 2014**

OTHER DEBTS ON WATCH?
No

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Results 1 - 28 Of 28 Page 1 Of 1				
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Date ▼	Document Type	Title		Source
04 Jan 2019	Credit Opinion	Southwest Gas Corporation: Update to credit analysis		Moody's Investors Service
27 Nov 2018	Issuer Comment	Southwest Gas Holdings, Inc.: Increase in unregulated operations is credit negative, but mitigated with equity financing		Moody's Investors Service
05 Jan 2018	Credit Opinion	Southwest Gas Corporation: Update to credit analysis		Moody's Investors Service
30 Dec 2016	Credit Opinion	Southwest Gas Corporation: Local Distribution Company Subsidiary of Southwest Gas Holdings, Inc.		Moody's Investors Service
29 Dec 2016	Announcement	Moody's Reviews Southwest Gas Corporation, NV's LOC-backed Industrial Development Rev. Bonds, Ser. 1993A, 2003A, 2008A and 2009A		Moody's Investors Service
07 Sep 2016	Rating Action	Moody's Affirms Aa1/ VMIG 1 on Southwest Gas Corp. LOC-Backed Revenue Bonds Series 2003A		Moody's Investors Service
05 Jan 2016	Credit Opinion	Southwest Gas Corporation:		Moody's Investors Service
24 Mar 2015	Credit Opinion	Southwest Gas Corporation		Moody's Investors Service
23 Feb 2015	Sector Comment	US Regulated Electric and Gas Utilities: Arizona's Constructive Regulatory Environment Supports the Credit Quality of Its Investor-Owned Regulated Utilities		Moody's Investors Service
31 Jan 2014	Rating Action	Moody's upgrades Southwest Gas; Outlook stable		Moody's Investors Service
08 Nov 2013	Rating Action	Moody's places ratings of most US regulated utilities on review for upgrade		Moody's Investors Service
31 May 2012	Announcement	Moody's reviews letter of credit-backed rating of City of Big Bear Lake Industrial Development Revenue Bonds (Southwest Gas Corporation Project) 1993 Series A		Moody's Investors Service
15 Mar 2012	Rating Action	Moody's Upgrades Southwest Gas Corp to Baa1 from Baa2; Outlook Stable		Moody's Investors Service
09 Mar 2012	Announcement	Moody's Disclosures on Credit Ratings of Southwest Gas Corporation.		Moody's Investors Service
21 Sep 2010	Rating Action	Moody's downgrades jointly supported LOC-backed U.S. municipal debt; 643 ratings and \$37 billion of debt affected		Moody's Investors Service
01 Sep 2010	Rating Action	Moody's updates methodology for rating jointly supported muni LOC-backed debt; 898 ratings on review		Moody's Investors Service
27 May 2010	Rating Action	Moody's upgrades Southwest Gas Corp. -- Sr. Unsecured to Baa2		Moody's Investors Service
30 May 2006	Rating Action	MOODY'S DOWNGRADES SENIOR UNSECURED DEBT OF SOUTHWEST GAS CORPORATION TO Baa3 FROM Baa2; OUTLOOK IS STABLE		Moody's Investors Service
10 Mar 2006	Rating Action	MOODY'S PLACES THE Baa2/NEGATIVE OUTLOOK SENIOR UNSECURED DEBT OF SOUTHWEST GAS CORPORATION UNDER REVIEW FOR POSSIBLE DOWNGRADE		Moody's Investors Service
27 Feb 2004	Rating Action	MOODY'S CONFIRMS DEBT RATINGS OF SOUTHWEST GAS CORPORATION (SR. UNSEC. Baa2); CHANGES OUTLOOK TO NEGATIVE FROM STABLE		Moody's Investors Service
07 Jun 2003	Financial Statement Ratios	SOUTHWEST GAS CORPORATION, NV		Moody's Investors Service
27 Jul 2001	Rating Action	MOODY'S RE-CALIBRATES ITS PREFERRED STOCK RATING SCALE TO PROMOTE CROSS-SECTOR COMPARABILITY		Moody's Investors Service
25 Jan 2000	Rating Action	MOODY'S CONFIRMS SOUTHWEST GAS CORPORATION; SENIOR UNSECURED AT Baa2		Moody's Investors Service
26 Oct 1999	Rating Update	Southwest Gas Corporation		Moody's Investors Service
31 Aug 1999	Rating Action	MOODY'S CHANGES REVIEW OF SOUTHWEST GAS TO REVIEW FOR POSSIBLE UPGRADE (Baa2 SR. UNS.)		Moody's Investors Service
22 Feb 1999	Rating Action	MOODY'S REVIEWS SOUTHERN UNION'S RATINGS FOR POSSIBLE DOWNGRADE (Baa3 SR. UNS.), CHANGES REVIEW OF SOUTHWEST GAS CORPORATION TO DIRECTION UNCERTAIN (Baa2 SR. UNS.)		Moody's Investors Service

14 Dec 1998	Rating Action	MOODY'S REVIEWS ONEOK'S RATINGS FOR POSSIBLE DOWNGRADE(A2 SR. UNSECURED) AND SOUTHWEST GAS CORPORATION'S RATINGS FOR POSSIBLE UPGRADE(Baa2 SR. UNSECURED)	Moody's Investors Service
30 Jul 1996	Rating Action	MOODY'S RAISES SENIOR DEBT RATING OF SOUTHWEST GAS CORPORATION TO Baa2 FROM Baa3	Moody's Investors Service

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Spire Inc.

Ticker: SR Moody's Org ID: 600064841 LEI: 549300NXXSY15DRY2R511 Market Segment: Infrastructure & Project Finance
 Industry: ENERGY: GAS - DISTRIBUTION - HOLDCO Peer Group: Regulated Electric and Gas Utilities
 Domicile: UNITED STATES

ANALYST	<input type="checkbox"/>
Analyst:	Ryan Wobbrock

LONG TERM RATING
 Rating: **Baa2**, Not on Watch
 Type: **Senior Unsecured - Dom Curr**
 Date: **12 Aug 2014**

SHORT TERM RATING
 Rating: **P-2**, Not on Watch
 Type: **Commercial Paper - Dom Curr**
 Date: **22 Dec 2016**

OUTLOOK
Stable
 Date: **22 Jul 2014**

OTHER DEBTS ON WATCH?
 No

Research	Ratings	Family Tree	Peer Group	Market Signals
Issuer Research | Industry Research | Family Tree Research | Methodology				
Results 1 - 19 Of 19 Page 1 Of 1				
Filter By: <input type="text" value="Document Type - All"/> <input type="text" value="Source - All"/>				
Date	Document Type	Title		Source
02 Aug 2018	Credit Opinion	Spire Inc.: Update to credit analysis		Moody's Investors Service
01 Mar 2018	Issuer Comment	Spire Inc.: For Spire Missouri, state regulator's rate case order is credit positive		Moody's Investors Service
21 Jul 2017	Credit Opinion	Spire Inc.: Holding company of regulated natural gas local distribution companies		Moody's Investors Service
06 Apr 2017	Issuer Comment	Spire's Equity Issuance Is Credit Positive		Moody's Investors Service
22 Dec 2016	Rating Action	Moody's assigns a Prime-2 short-term rating to Spire Inc.'s commercial paper program		Moody's Investors Service
21 Jul 2016	Credit Opinion	Spire Inc. (formerly The Laclede Group, Inc.): Diversified Utility Holding Company		Moody's Investors Service
28 Apr 2016	Issuer Comment	The Laclede Group, Inc.: Acquisition of EnergySouth, Inc. has no immediate impact on ratings		Moody's Investors Service
23 Jul 2015	Credit Opinion	Laclede Group, Inc. (The)		Moody's Investors Service
12 Aug 2014	Rating Action	Moody's rates The Laclede Group's new senior unsecured notes Baa2, stable outlook		Moody's Investors Service
22 Jul 2014	Rating Action	Moody's Downgrades Laclede Group to (P) Baa2, affirms Laclede Gas at (P) A3; outlooks stable		Moody's Investors Service
07 Apr 2014	Rating Action	Moody's changes Laclede Group's outlook to negative		Moody's Investors Service
31 Jan 2014	Rating Action	Moody's upgrades The Laclede Group to (P) Baa1 from (P) Baa2 and Laclede Gas Company to (P) A3 from (P) Baa1; rating outlooks stable		Moody's Investors Service
08 Nov 2013	Rating Action	Moody's places ratings of most US regulated utilities on review for upgrade		Moody's Investors Service
26 Jul 2013	Rating Action	Moody's affirms Laclede Gas' rating; changes outlook to stable		Moody's Investors Service
17 Dec 2012	Announcement	Moody's changes Laclede Gas's rating outlook to negative		Moody's Investors Service
12 Apr 2012	Announcement	Moody's Disclosures on Credit Ratings of Laclede Gas Company		Moody's Investors Service
26 Jan 2004	Financial Statement Ratios	Laclede Group, Inc. (The)		Moody's Investors Service
06 Aug 2002	Rating Action	MOODY'S DOWNGRADES LACLEDE GAS COMPANY'S DEBT RATINGS (SR. SECURED TO A3) AND DOWNGRADES COMMERCIAL PAPER RATING TO P-2; OUTLOOK IS STABLE		Moody's Investors Service
02 May 2002	Rating Action	MOODY'S DOWNGRADES LACLEDE GAS COMPANY'S DEBT RATINGS (SR. SECURED TO A1); CONFIRMS COMMERCIAL PAPER RATING AT PRIME-1		Moody's Investors Service
Results 1 - 19 Of 19 Page 1 Of 1				

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California Water Service Co.

		Issuer Credit Rating			
Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	A+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/100359/coreRatingId/895348642)	06-Nov-2002	EE	Negative	12-Jun-2018
Foreign Currency LT	A+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/100359/coreRatingId/895348640)	06-Nov-2002	EE	Negative	12-Jun-2018

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Credit Conditions: Global Conditions Are Tightening As Trade And Economic Worries Mount (/en_US/web/guest/article/-/view/type/HTML/id/2146132)
 05-Dec-2018 11:24 EST

Credit conditions are becoming more challenging for borrowers around the world, as trade tensions, increases in borrowing costs in some regions, and a historic stretch of economic expansion—particularly in the U.S.—shows signs of slowing. S&P Global ...

California Water Service Co. Outlook Is Revised To Negative From Stable (/en_US/web/guest/article/-/view/type/HTML/id/2055056)
 12-Jun-2018 14:44 EDT

San Jose, Calif.-based California Water Service Group (CWSG; unrated), the parent of California Water Service Co., recently announced a cash tender offer to acquire SJW Group (SJWG), the parent of San Jose Water Co. We are revising our outlook on Cal...

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 04-Mar-2018 11:26 EDT

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Factors that could lead to a downgrade of our ratings include, but are not limited to, financial market volatility, and rising interest rates pose the greatest threats to the prolonged period of favorable credit conditions in the U.S. and elsewhere. Equally, the prevailing low risk of recession...

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Guest Opinion: Five Commodities Themes For 2019

14-Jan-2019 05:02 EST

After a year of seismic shifts in policy, geopolitics, and trade, 2019 could be eventful. The landscape for commodity markets is also changing rapidly. During the last few years, the fundamentals of supply and demand were the main drivers for commodi...

Golden State Water Co.

		Issuer Credit Rating			
Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	A+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/113876/coreRatingId/894683815)	30-Jul-2010	EE	Stable	22-May-2015
Foreign Currency LT	A+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/113876/coreRatingId/894683817)	30-Jul-2010	EE	Stable	22-May-2015

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05-Dec-2018 11:24 EST

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Golden State Water Co. Ratings Affirmed; Outlook Remains Stable (/en_US/web/guest/article/-/view/type/HTML/id/2025946)
23-Apr-2018 16:28 EDT

The California Public Utilities Commission (CPUC) recently lowered Golden State Water Co.'s authorized return on rate base to 7.91% from 8.34%. We are affirming our 'A+' issuer credit ratings on Golden State Water Co (GSWC) and its parent, American S...

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Favorable Credit Outlook on US Water Assets, Lighter Leverage, and Low Risk of recessi...
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4-Feb-2019 09:16 EST
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Guest Opinion: Five Commodities Themes For 2019
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Middlesex Water Co.

Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local	ARegulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-	20-Aug-	EE	Stable	20-Aug-2015
Currency LT	details/coreOrgId/117904/coreRatingId/893790925)	2015			
Foreign	ARegulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-	20-Aug-	EE	Stable	20-Aug-2015
Currency LT	details/coreOrgId/117904/coreRatingId/893790927)	2015			

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Credit conditions are becoming more challenging for borrowers around the world, as trade tensions, increases in borrowing costs in some regions, and a historic stretch of economic expansion—particularly in the U.S.—shows signs of slowing. S&P Global ...

Credit Conditions: North America Sector Outlook--March 2018 (/en_US/web/guest/article/-/view/type/HTML/id/2039691) 28-Mar-2018 11:26 EDT

Trade tensions resulting from new U.S. tariffs, heightened financial market volatility, and rising interest rates pose the greatest threats to the prolonged period of favorable credit condition in North America—but the prevailing low risk of recessi...

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Middlesex Water Co. (/en_US/web/guest/regulatory/legal-disclaimers) 22-Feb-2019 16:47 EST

We expect Middlesex Water's effective management of regulatory risk to persist, in both New Jersey and Delaware. The company's historically strong financial performance provides some cushion in its credit metrics, which we expect to gradually weaken ...

Credit FAQ: Will California Still Have An Investment-Grade Investor-Owned Electric Utility? 19-Feb-2019 09:24 EST

On Jan. 29, 2019, PG&E Corp. and subsidiary Pacific Gas & Electric Co. filed for reorganization under Chapter 11 of the U.S. Bankruptcy Code, about two months after the start of the devastating Camp Fire. S&P Global Ratings has been actively reexamin...

New Jersey Natural Gas Co.

		Issuer Credit Rating			
Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	BBB+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101651/coreRatingId/896106315)	13-Aug-2018	EE	Negative	13-Aug-2018
Local Currency ST	A-2Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101651/coreRatingId/896106318)	13-Aug-2018	EE		
Foreign Currency LT	BBB+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101651/coreRatingId/896106313)	13-Aug-2018	EE	Negative	13-Aug-2018
Foreign Currency ST	A-2Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101651/coreRatingId/896106317)	13-Aug-2018	EE		

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Credit Conditions: Global Conditions Are Tightening As Trade And Economic Worries Mount (/en_US/web/guest/article/-/view/type/HTML/id/2146132) 05-Dec-2018 11:24 EST

Credit conditions are becoming more challenging for borrowers around the world, as trade tensions, increases in borrowing costs in some regions, and a historic stretch of economic expansion—particularly in the U.S.—shows signs of slowing. S&P Global ...

New Jersey Natural Gas Co. Rating Lowered To 'BBB+' From 'A' Outlook Negative (/en_US/web/guest/article/-/view/type/HTML/id/2085545)

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Comments from US/web/guest/regulatory/legal-disclaimers materially from historical levels, and we expect them to remain below our previous downgrade threshold. Core rating (the issuer's credit rating) at New Jersey Natural Gas Co. to 'BBB+' from 'A'. ...

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PG&E And The Year Of ESG And Sustainable Finance 04-Feb-2019 03:16 EST

Environmental, social, and governance (ESG) matters are climbing the business agenda and investors are increasing their focus in their investment mandates on companies that are seen as acting more sustainably. S&P Global Ratings believes ESG has beco...

Guest Opinion: Five Commodities Themes For 2019

14-Jan-2019 05:02 EST

After a year of seismic shifts in policy, geopolitics, and trade, 2019 could be eventful. The landscape for commodity markets is also changing rapidly. During the last few years, the fundamentals of supply and demand were the main drivers for commodi...

Northwest Natural Gas Co.

Issuer Credit Rating

Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	A+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101709/coreRatingId/895130666)	25-Jan-2010	EE	Stable	25-Jan-2010
Local Currency ST	A-1Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101709/coreRatingId/895130662)	25-Jan-2010	EE		
Foreign Currency LT	A+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101709/coreRatingId/895130664)	25-Jan-2010	EE	Stable	25-Jan-2010
Foreign Currency ST	A-1Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/101709/coreRatingId/895130663)	25-Jan-2010	EE		

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Credit Conditions: Global Conditions Are Tightening As Trade And Economic Worries Mount (/en_US/web/guest/article/-/view/type/HTML/id/2146132) 05-Dec-2018 11:24 EST

Credit conditions are becoming more challenging for borrowers around the world, as trade tensions, increases in borrowing costs in some regions, and a historic stretch of economic expansion—particularly in the U.S.—shows signs of slowing. S&P Global ...

Credit Conditions: North America Sector Outlook: March 2018 (/en_US/web/guest/article/-/view/type/HTML/id/2039691) 28-Dec-2018 10:56 EST

28-Dec-2018 S&P Global Ratings (/https://www.spglobal.com/en/careers/overview)

Tensions in the U.S. and Europe, regulatory changes, and rising interest rates pose the greatest threats to the prolonged period of favorable credit conditions in North America, regulatory provisions of recessi...

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ONE Gas Inc.

		Issuer Credit Rating			
Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	ARegulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/560228/coreRatingId/891297819)	16-Aug-2017	EE	Stable	16-Aug-2017
Local Currency ST	A-1Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/560228/coreRatingId/891297816)	16-Aug-2017	EE		
Foreign Currency LT	ARegulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/560228/coreRatingId/891297817)	16-Aug-2017	EE	Stable	16-Aug-2017
Foreign Currency ST	A-1Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/560228/coreRatingId/891297821)	16-Aug-2017	EE		

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Credit Conditions: (North America) Sector Outlook: March 2018 (/en_US/web/guest/article/-/view/type/HTML/id/2039691) 28-Mar-2018 10:56 EST

28-Mar-2018 S&P Global Ratings (/https://www.spglobal.com/en/careers/overview)

Trade tensions, rising US regulatory efforts, and rising financial market volatility, and rising interest rates pose the greatest threats to the prolonged period of favorable credit conditions in North America, regulatory prevailing winds of recessi...

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South Jersey Industries Inc.

Issuer Credit Rating

Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	BBBRegulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/114869/coreRatingId/896397396)	02-Jul-2018	EE	Stable	02-Jul-2018
Foreign Currency LT	BBBRegulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/114869/coreRatingId/896397398)	02-Jul-2018	EE	Stable	02-Jul-2018

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Elizabethtown Gas Co. Rated 'BBB'; Outlook Stable; Debt Rated 'A-'; SJI Utilities Inc. Rated 'BBB'; Outlook Stable (/en_US/web/guest/article/-/view/type/HTML/id/2095076)

05-Sep-2018 12:15 EDT

We are assigning our 'BBB' issuer credit ratings to Elizabethtown Gas Co. (ETG) and SJI Utilities Inc. The outlook on each entity is stable. We are also assigning our 'A-' issue level (two notches above the issuer credit rating) and '1+' recovery rat...

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South Jersey Industries Inc. And Subsidiary Ratings Lowered To 'BBB' After Planned Acquisition Closes; Outlook Stable (/en_US/web/guest/article/-/view/type/HTML/id/2065906)

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South Jersey Industries Inc. (SJI) used on its agreements to acquire the assets of New Jersey-based Elizabethtown Gas Co. and Maryland-based Elkton Gas Co.

following approval of the transaction by the New Jersey Board of Public Utilities and the Maryland Public Service Commission. S&P Global Ratings is providing this information in its prior written permission of Standard & Poor's Financial Services LLC

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01-Jan-2019 03:16 EST PG&E Corp. and subsidiary Pacific Gas & Electric Co. filed for reorganization under Chapter 11 of the U.S. Bankruptcy Code, about two months

after the start of the devastating Camp Fire. S&P Global Ratings has been actively reexam... (/en_US/web/guest/regulatory/legal-disclosures)

PG&E And The Year Of ESG And Sustainable Finance

04-Feb-2019 03:16 EST

Environmental, social, and governance (ESG) matters are climbing the business agenda and investors are increasing their focus in their investment mandates on companies that are seen as acting more sustainably. S&P Global Ratings believes ESG has beco...

Guest Opinion: Five Commodities Themes For 2019

14-Jan-2019 05:02 EST

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Southwest Gas Holdings Inc

Issuer Credit Rating

Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	BBB+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/589393/coreRatingId/897537043)	28-Dec-2016	EE	Negative	28-Nov-2018
Foreign Currency LT	BBB+Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/589393/coreRatingId/897537045)	28-Dec-2016	EE	Negative	28-Nov-2018

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05-Dec-2018 11:24 EST

Credit conditions are becoming more challenging for borrowers around the world, as trade tensions, increases in borrowing costs in some regions, and a historic stretch of economic expansion—particularly in the U.S.—shows signs of slowing. S&P Global ...

Southwest Gas Holdings Inc. Outlook Revised To Negative From Stable On Linetec Acquisition; 'BBB+' Rating Affirmed (/en_US/web/guest/article/-/view/type/HTML/id/2136131)
28-Nov-2018 16:04 EST

Southwest Gas Holdings Inc. (SWGHI) announced it has reached a definitive agreement to acquire Linetec Services LLC for about \$336 million, including working capital and fees. SWGHI is acquiring an 80% ownership with the possibility of adding the rem...
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[Careers at S&P Global Ratings \(/https://www.spglobal.com/en/careers/overview\)](#)
Near Conditions: North America Sector Outlook - March 2018 (/en_US/web/guest/article/-/view/type/HTML/id/2039691)

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Southwest Gas Corp.

Issuer Credit Rating

Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	BBB+Regulatory Disclosures (/en_US/web/guest/ratings/pcr-/pcr-details/coreOrgId/102186/coreRatingId/897537050)	02-Oct-2014	EE	Negative	28-Nov-2018
Foreign Currency LT	BBB+Regulatory Disclosures (/en_US/web/guest/ratings/pcr-/pcr-details/coreOrgId/102186/coreRatingId/897537048)	02-Oct-2014	EE	Negative	28-Nov-2018

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Southwest Gas Holdings Inc. Outlook Revised To Negative From Stable On Linetec Acquisition; 'BBB+' Rating Affirmed (/en_US/web/guest/article/-/view/type/HTML/id/2136131) 28-Nov-2018 16:04 EST

Southwest Gas Holdings Inc. (SWGHI) announced it has reached a definitive agreement to acquire Linetec Services LLC for about \$336 million, including working capital and fees. SWGHI is acquiring an 80% ownership with the possibility of adding the rem... Legal Disclaimers (/en_US/web/guest/regulatory/legal-disclaimers)

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The York Water Co.

Rating Type	Rating	Rating Date	Regulatory Identifiers	CreditWatch/ Outlook	CreditWatch/ Outlook Date
Local Currency LT	A-Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/377604/coreRatingId/893466903)	16-Mar-2004	EE	Stable	16-Mar-2004
Foreign Currency LT	A-Regulatory Disclosures (/en_US/web/guest/ratings/pcr/-/pcr-details/coreOrgId/377604/coreRatingId/893466905)	16-Mar-2004	EE	Stable	16-Mar-2004

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Credit conditions are becoming more challenging for borrowers around the world, as trade tensions, increases in borrowing costs in some regions, and a historic stretch of economic expansion—particularly in the U.S.—shows signs of slowing. S&P Global ...

Credit Conditions: North America Sector Outlook--March 2018 (/en_US/web/guest/article/-/view/type/HTML/id/2039691)
28-Mar-2018 11:26 EDT

Trade tensions resulting from new U.S. tariffs, heightened financial market volatility, and rising interest rates pose the greatest threats to the prolonged period of favorable credit condition in North America—but the prevailing low risk of recessi...

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Trade tensions resulting from new U.S. tariffs, heightened financial market volatility, and rising interest rates pose the greatest threats to the prolonged period of favorable credit condition in North America—but the prevailing low risk of recessi...

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Atmos Energy Corporation (ATO)
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98.88 +0.03 (+0.03%)

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 22, 2019	0.525 Dividend					
Feb 01, 2019	97.21	99.59	93.86	98.85	98.33	52,528,600
Jan 01, 2019	92.29	97.90	89.19	97.63	97.11	13,074,800
Dec 01, 2018	95.67	99.80	87.88	92.72	92.23	20,417,400
Nov 23, 2018	0.525 Dividend					
Oct 31, 2018	93.28	100.76	91.28	95.67	94.65	17,578,800
Sep 30, 2018	93.85	98.40	91.56	93.08	92.09	9,891,900
Aug 31, 2018	92.42	95.22	91.95	93.91	92.91	7,566,200
Aug 24, 2018	0.485 Dividend					
Jul 31, 2018	91.41	94.85	89.80	92.23	90.77	7,513,100
Jun 30, 2018	90.07	92.99	89.21	91.87	90.41	6,607,600
May 31, 2018	89.28	91.13	84.35	90.14	88.71	10,843,800
May 18, 2018	0.485 Dividend					
Apr 30, 2018	86.81	90.78	84.53	89.21	87.30	11,501,400
Mar 31, 2018	84.31	88.12	82.26	86.89	85.03	8,519,500
Mar 01, 2018	80.54	84.46	78.75	84.24	82.43	13,347,000
Feb 23, 2018	0.485 Dividend					
Feb 01, 2018	83.06	83.48	76.46	80.49	78.29	12,773,500

*Close price adjusted for splits.

**Adjusted close price adjusted for both dividends and splits.

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People Also Watch

Symbol	Last Price	Change	% Change
WGL WGL Holdings Inc			
PNY Piedmont Natural Gas Company, I			
UGI UGI Corporation	54.43	-0.47	-0.86%
BKH Black Hills Corporation	71.86	+0.88	+1.24%
NJR NewJersey Resources Corporation	48.83	+0.43	+0.89%

1 Stock for the Marijuana Boon

CEO Bets \$1.1B on 1 Pot

This pot stock could be like buying Amazon for \$3.19



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American Water Works Company, Inc. (AWK)

NYSE - Nasdaq Real Time Price. Currency in USD

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101.26 -0.36 (-0.35%)

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Time Period: Feb 01, 2018 - Feb 28, 2019

Show: Historical Prices

Frequency: Monthly

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 06, 2019	0.455 Dividend					
Feb 01, 2019	95.72	102.07	93.90	101.62	101.14	16,605,000
Jan 01, 2019	90.45	96.14	88.00	95.67	95.22	20,243,200
Dec 01, 2018	94.84	98.18	85.89	90.77	90.34	23,576,500
Nov 08, 2018	0.455 Dividend					
Oct 31, 2018	89.37	95.41	86.60	95.41	94.48	18,374,700
Sep 30, 2018	87.88	92.79	86.76	88.53	87.66	19,754,600
Aug 31, 2018	87.32	89.78	85.88	87.97	87.11	15,470,500
Aug 09, 2018	0.455 Dividend					
Jul 31, 2018	87.92	89.96	86.33	87.53	86.23	12,536,900
Jun 30, 2018	85.59	88.95	84.22	88.25	86.94	12,486,900
May 31, 2018	83.40	86.57	77.73	85.38	84.11	20,996,900
May 10, 2018	0.455 Dividend					
Apr 30, 2018	86.38	86.80	79.93	83.14	81.45	16,819,500
Mar 31, 2018	82.29	87.19	80.21	86.58	84.82	19,213,900
Mar 01, 2018	79.28	82.67	78.15	82.13	80.47	21,480,800
Feb 06, 2018	0.415 Dividend					
Feb 01, 2018	83.28	83.51	76.04	79.36	77.34	22,280,300

*Close price adjusted for splits. **Adjusted close price adjusted for both dividends and splits.

People Also Watch

Symbol	Last Price	Change	% Change
WTR Aqua America, Inc.	35.99	+0.05	+0.14%
AWR American States Water Company	70.50	-0.63	-0.89%
CWT California Water Service Group	52.34	+0.32	+0.62%
MSEX Middlesex Water Company	58.51	-0.35	-0.60%
NEE NextEra Energy, Inc.	187.12	-0.60	-0.32%

Yahoo Small Business

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American States Water Company (AWR)

NYSE - Nasdaq Real Time Price. Currency in USD

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70.51 **-0.62 (-0.87%)**

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Time Period: Feb 01, 2018 - Feb 28, 2019 Show: Historical Prices

Frequency: Monthly

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Currency in USD

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 14, 2019	0.275 Dividend					
Feb 01, 2019	67.63	71.94	66.23	71.13	70.85	2,741,300
Jan 01, 2019	66.61	67.95	63.27	67.72	67.45	3,997,400
Dec 01, 2018	67.26	69.61	63.15	67.04	66.77	4,916,800
Nov 14, 2018	0.275 Dividend					
Oct 31, 2018	61.44	68.51	60.01	67.08	66.53	3,798,500
Sep 30, 2018	61.24	63.20	58.48	61.22	60.72	4,704,500
Aug 31, 2018	60.27	61.66	58.26	61.14	60.64	2,990,300
Aug 14, 2018	0.275 Dividend					
Jul 31, 2018	60.12	61.52	58.63	60.43	59.66	3,454,700
Jun 30, 2018	57.13	61.66	57.13	60.12	59.35	4,191,000
May 31, 2018	56.73	58.82	54.25	57.16	56.43	3,747,800
May 14, 2018	0.255 Dividend					
Apr 30, 2018	55.61	57.99	53.84	56.28	55.31	4,247,000
Mar 31, 2018	53.05	57.90	51.30	55.72	54.76	5,905,100
Mar 01, 2018	53.39	55.45	50.16	53.06	52.14	7,308,200
Feb 14, 2018	0.255 Dividend					
Feb 01, 2018	55.50	56.25	50.33	53.12	51.95	4,911,000

*Close price adjusted for splits.

**Adjusted close price adjusted for both dividends and splits.

1 Stock for the Marijuana Boon

CEO Bets \$1.1B on 1 Pot

This pot stock could be like buying Amazon for \$3.19



People Also Watch

Symbol	Last Price	Change	% Change
CWT California Water Service Group	52.34	+0.32	+0.62%
SJW SJW Group	60.90	-0.27	-0.44%
CTWS Connecticut Water Service, Inc.	67.58	+0.50	+0.75%
MSEX Middlesex Water Company	58.51	-0.35	-0.60%
WTR Aqua America, Inc.	35.98	+0.04	+0.11%

1 Stock for the Marijuana Boor

CEO Bets \$1.1B on 1 Po

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Yahoo Small Business

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California Water Service Group (CWT)

NYSE - Nasdaq Real Time Price. Currency in USD

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52.34 +0.32 (+0.62%)

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 08, 2019	0.1975 Dividend					
Feb 01, 2019	49.43	52.98	48.19	52.02	51.82	3,412,200
Jan 01, 2019	47.34	49.75	44.60	49.52	49.33	4,481,200
Dec 01, 2018	45.86	49.07	43.38	47.66	47.47	5,449,500
Nov 08, 2018	0.1875 Dividend					
Oct 31, 2018	41.85	46.79	41.32	45.72	45.35	3,779,300
Sep 30, 2018	42.88	43.55	40.10	42.00	41.66	5,525,200
Aug 31, 2018	41.00	42.95	40.25	42.90	42.55	3,952,700
Aug 03, 2018	0.1875 Dividend					
Jul 31, 2018	40.90	41.80	39.85	41.15	40.63	3,916,100
Jun 30, 2018	38.85	42.25	38.85	41.10	40.58	4,577,100
May 31, 2018	40.55	40.55	38.45	38.95	38.46	4,133,600
May 04, 2018	0.1875 Dividend					
Apr 30, 2018	38.65	41.65	38.15	40.25	39.56	5,683,100
Mar 31, 2018	37.25	40.30	35.60	38.75	38.08	8,144,700
Mar 01, 2018	38.40	38.90	35.25	37.25	36.61	10,431,300
Feb 09, 2018	0.1875 Dividend					
Feb 01, 2018	40.85	42.25	36.70	37.95	37.11	6,021,200

*Close price adjusted for splits.

**Adjusted close price adjusted for both dividends and splits.



Say Goodbye Apple

Attention Apple Investors. Read this Before the iPhone Tsunami

The Motley Fool

People Also Watch

Symbol	Last Price	Change	% Change
AWR American States Water Company	70.50	-0.63	-0.89%
SJW SJW Group	60.93	-0.24	-0.39%
CTWS Connecticut Water Service, Inc.	67.58	+0.50	+0.75%
MSEX Middlesex Water Company	58.51	-0.35	-0.60%
CWCO Consolidated Water Co. Ltd.	13.69	+0.48	+3.67%

Say Goodbye Apple

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Middlesex Water Company (MSEX)

NasdaqGS - NasdaqGS Real Time Price. Currency in USD

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 14, 2019	0.24 Dividend					
Feb 01, 2019	56.08	59.40	53.83	58.87	58.62	743,600
Jan 01, 2019	52.77	58.16	51.02	56.20	55.96	1,154,500
Dec 01, 2018	52.30	60.31	49.17	53.35	53.12	1,595,800
Nov 14, 2018	0.24 Dividend					
Oct 31, 2018	45.01	52.82	43.12	51.84	51.37	834,700
Sep 30, 2018	48.43	48.64	43.66	45.00	44.59	657,200
Aug 31, 2018	45.80	49.00	45.19	48.42	47.98	733,400
Aug 14, 2018	0.224 Dividend					
Jul 31, 2018	44.29	48.16	42.34	45.80	45.16	755,200
Jun 30, 2018	42.11	46.27	41.77	44.29	43.67	816,500
May 31, 2018	44.50	45.24	40.49	42.17	41.58	1,340,500
May 14, 2018	0.22375 Dividend					
Apr 30, 2018	41.55	44.84	40.08	44.44	43.58	1,004,200
Mar 31, 2018	36.69	45.19	34.74	41.66	40.86	1,241,300
Mar 01, 2018	35.54	37.88	34.00	36.70	35.99	1,365,200
Feb 14, 2018	0.22375 Dividend					
Feb 01, 2018	37.61	38.21	34.48	35.44	34.55	1,120,200

*Close price adjusted for splits. **Adjusted close price adjusted for both dividends and splits.

People Also Watch

Symbol	Last Price	Change	% Change
CTWS Connecticut Water Service, Inc.	67.58	+0.50	+0.75%
SJW SJW Group	60.95	-0.22	-0.36%
ARTNA Artesian Resources Corporation	39.09	-0.15	-0.39%
YORW The York Water Company	35.87	-0.58	-1.59%
CWT California Water Service Group	52.38	+0.36	+0.69%

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New Jersey Resources Corporation (NJR)

NYSE - Nasdaq Real Time Price. Currency in USD

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Quote Lookup

48.83 +0.43 (+0.89%)

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1 Stock for the Marijuana Boom - CEO Bets \$1.1B on 1 Pot Stock

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 01, 2019	48.16	48.92	44.88	48.40	48.40	10,029,000
Jan 01, 2019	45.50	48.63	43.92	48.50	48.50	9,884,200
Dec 13, 2018	0.2925 Dividend					
Dec 01, 2018	48.70	51.57	43.51	45.67	45.41	9,998,900
Oct 31, 2018	45.16	51.83	44.54	48.53	48.25	9,317,700
Sep 30, 2018	46.10	47.93	44.16	45.10	44.84	8,732,500
Sep 20, 2018	0.2925 Dividend					
Aug 31, 2018	45.55	47.85	44.45	46.10	45.54	6,182,000
Jul 31, 2018	46.25	47.30	44.75	45.60	45.05	6,923,700
Jun 30, 2018	44.65	47.60	44.65	46.25	45.69	10,192,700
Jun 14, 2018	0.2725 Dividend					
May 31, 2018	44.55	45.20	40.28	44.75	43.92	10,553,100
Apr 30, 2018	41.40	45.13	40.95	44.40	43.57	9,504,100
Mar 31, 2018	40.00	41.93	39.15	41.35	40.58	9,511,100
Mar 14, 2018	0.2725 Dividend					
Mar 01, 2018	38.10	40.40	37.65	40.10	39.08	12,097,200
Feb 01, 2018	38.85	40.25	35.55	38.10	37.13	14,561,400

*Close price adjusted for splits. **Adjusted close price adjusted for both dividends and splits.

1 Stock for the Marijuana Boom

CEO Bets \$1.1B on 1 Po

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People Also Watch

Symbol	Last Price	Change	% Change
SJI South Jersey Industries, Inc.	29.41	+0.46	+1.59%
NWN Northwest Natural Holding Compa	65.06	+0.83	+1.30%
WGL WGL Holdings Inc			
SWX Southwest Gas Holdings, Inc.	82.71	+0.77	+0.94%
PNY Piedmont Natural Gas Company, I			

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Yahoo Small Business



Northwest Natural Holding Company (NWN)

NYSE - Nasdaq Real Time Price. Currency in USD

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65.03 **+0.81 (+1.26%)**

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Time Period: Feb 01, 2018 - Feb 28, 2019

Show: Historical Prices

Frequency: Monthly

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 01, 2019	62.280	66.310	59.630	64.220	64.220	1,909,400
Jan 30, 2019	0.475 Dividend					
Jan 01, 2019	59.990	62.760	57.200	62.600	62.119	2,832,100
Dec 01, 2018	66.330	68.450	57.940	60.460	59.996	2,576,000
Oct 31, 2018	64.720	70.620	63.640	66.330	65.820	2,870,000
Oct 30, 2018	0.475 Dividend					
Sep 30, 2018	67.150	71.810	64.580	64.790	63.834	3,373,400
Aug 31, 2018	64.850	70.330	64.750	66.900	65.913	2,678,000
Jul 31, 2018	64.900	65.600	61.500	64.900	63.942	2,678,900
Jul 30, 2018	0.4725 Dividend					
Jun 30, 2018	63.750	66.600	62.650	65.150	63.719	2,358,100
May 31, 2018	59.800	65.280	56.900	63.800	62.399	2,817,900
Apr 30, 2018	61.200	62.750	57.000	59.800	58.486	3,703,300
Apr 27, 2018	0.4725 Dividend					
Mar 31, 2018	57.750	62.350	56.750	61.300	59.494	2,359,000
Mar 01, 2018	52.500	58.350	51.500	57.650	55.952	3,411,000
Feb 01, 2018	57.000	57.350	52.050	52.150	50.614	3,632,900

*Close price adjusted for splits. **Adjusted close price adjusted for both dividends and splits.

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People Also Watch

Symbol	Last Price	Change	% Change
VVC Vectren Corporation	0.0000	-72.3800	-100.00%
WGL WGL Holdings Inc			
NJR NewJersey Resources Corporation	48.82	+0.42	+0.87%
PNY Piedmont Natural Gas Company, I			
AWR American States Water Company	70.51	-0.62	-0.87%

1 Stock for the Marijuana Boon

CEO Bets \$1.1B on 1 Pot

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ONE Gas, Inc. (OGS)

NYSE - Nasdaq Real Time Price. Currency in USD

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86.74 +0.29 (+0.34%)

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 21, 2019	0.5 Dividend					
Feb 01, 2019	81.90	87.23	79.22	86.45	85.94	4,022,900
Jan 01, 2019	78.68	83.69	75.82	82.15	81.66	6,076,800
Dec 01, 2018	85.28	87.75	75.51	79.60	79.13	5,893,500
Nov 09, 2018	0.46 Dividend					
Oct 31, 2018	79.03	86.54	76.91	85.09	84.11	4,943,700
Sep 30, 2018	82.27	85.22	78.80	78.91	78.00	5,251,700
Aug 31, 2018	78.58	83.12	78.58	82.28	81.33	5,064,600
Aug 10, 2018	0.46 Dividend					
Jul 31, 2018	77.02	80.69	75.11	78.53	77.16	3,928,600
Jun 30, 2018	74.55	77.71	73.75	77.04	75.70	4,426,900
May 31, 2018	75.29	76.11	69.20	74.74	73.44	4,960,500
May 11, 2018	0.46 Dividend					
Apr 30, 2018	71.90	76.24	70.08	75.05	73.27	4,629,000
Mar 31, 2018	65.94	70.88	65.00	69.72	68.07	4,588,500
Mar 01, 2018	63.52	66.34	62.20	66.02	64.46	6,143,500
Feb 22, 2018	0.46 Dividend					
Feb 01, 2018	70.80	70.93	63.51	63.59	61.66	5,414,100

*Close price adjusted for splits.

**Adjusted close price adjusted for both dividends and splits.

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People Also Watch

Symbol	Last Price	Change	% Change
OKE ONEOK, Inc.	65.21	+0.95	+1.48%
OGE OGE Energy Corp	42.43	-0.09	-0.21%
NWE NorthWestern Corporation	69.00	+0.46	+0.67%
SWX Southwest Gas Holdings, Inc.	82.76	+0.82	+1.01%
NJR NewJersey Resources Corporation	48.83	+0.43	+0.90%

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South Jersey Industries, Inc. (SJI)
NYSE - Nasdaq Real Time Price. Currency in USD

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29.39 +0.43 (+1.50%)

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 01, 2019	29.64	32.10	28.58	28.95	28.95	12,210,900
Jan 01, 2019	27.63	30.89	26.64	29.78	29.78	14,354,200
Dec 07, 2018	0.2875 Dividend					
Dec 01, 2018	31.35	31.98	26.06	27.80	27.54	14,955,800
Oct 31, 2018	29.60	32.74	29.54	31.20	30.91	10,590,200
Sep 30, 2018	35.26	36.72	29.48	29.54	29.27	14,165,200
Sep 07, 2018	0.28 Dividend					
Aug 31, 2018	33.16	36.16	33.01	35.27	34.66	12,932,900
Jul 31, 2018	33.92	34.35	32.47	33.18	32.60	9,265,700
Jun 30, 2018	33.47	35.44	33.02	33.93	33.34	10,477,400
Jun 08, 2018	0.28 Dividend					
May 31, 2018	33.09	34.11	29.67	33.47	32.59	24,499,900
Apr 30, 2018	30.99	33.66	30.40	33.12	32.24	15,985,900
Mar 31, 2018	28.07	31.07	27.58	30.90	30.08	27,616,600
Mar 16, 2018	0.28 Dividend					
Mar 01, 2018	26.21	28.50	26.04	28.16	27.14	13,184,000
Feb 01, 2018	29.44	29.60	25.96	26.21	25.26	11,905,000

*Close price adjusted for splits. **Adjusted close price adjusted for both dividends and splits.

1 Stock for the Marijuana Boon

CEO Bets \$1.1B on 1 Pot

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People Also Watch

Symbol	Last Price	Change	% Change
NJR	48.86	+0.46	+0.95%
NewJersey Resources Corporation			
SWX	82.71	+0.76	+0.93%
Southwest Gas Holdings, Inc.			
NWN	64.87	+0.65	+1.01%
Northwest Natural Holding Compa			
WGL			
WGL Holdings Inc			
CPK	89.94	-0.07	-0.08%
Chesapeake Utilities Corporatio			

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Spire Inc. (SR)

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79.36 +0.04 (+0.05%)

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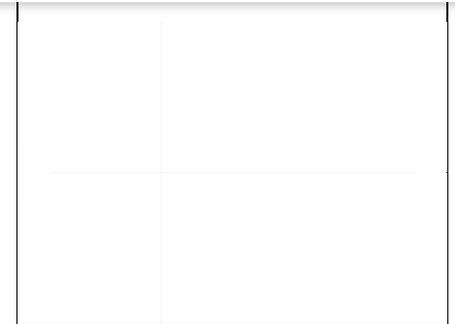
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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 01, 2019	79.25	79.66	74.00	79.32	79.32	17,442,800
Jan 01, 2019	73.61	79.54	71.67	79.37	79.37	3,990,500
Dec 10, 2018	0.5925 Dividend					
Dec 01, 2018	78.93	80.43	70.53	74.08	73.53	5,027,900
Oct 31, 2018	72.71	81.13	71.25	78.91	78.32	4,712,900
Sep 30, 2018	73.52	76.34	70.73	72.58	72.04	3,749,100
Sep 10, 2018	0.5625 Dividend					
Aug 31, 2018	74.55	76.80	71.90	73.55	72.46	3,526,700
Jul 31, 2018	71.60	77.30	70.25	74.55	73.44	4,166,100
Jun 30, 2018	70.75	74.60	70.45	71.60	70.54	4,115,100
Jun 08, 2018	0.5625 Dividend					
May 31, 2018	71.30	71.70	64.95	70.65	69.03	8,346,100
Apr 30, 2018	72.00	73.20	69.15	71.25	69.61	8,796,300
Mar 31, 2018	72.20	74.25	69.80	72.15	70.49	4,444,300
Mar 09, 2018	0.5625 Dividend					
Mar 01, 2018	67.65	72.50	66.80	72.30	70.05	6,147,400
Feb 01, 2018	66.15	70.05	60.09	67.80	65.69	8,140,500

*Close price adjusted for splits. **Adjusted close price adjusted for both dividends and splits.



People Also Watch

Symbol	Last Price	Change	% Change
SJI South Jersey Industries, Inc.	29.41	+0.46	+1.59%
SWX Southwest Gas Holdings, Inc.	82.70	+0.76	+0.92%
SXI Standex International Corporati	82.12	+0.11	+0.13%
SRT StarTek, Inc.	8.00	+0.29	+3.76%
SMP Standard Motor Products, Inc.	50.01	+0.71	+1.44%

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Southwest Gas Holdings, Inc. (SWX)

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82.66 +0.72 (+0.88%)

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 14, 2019	0.52 Dividend					
Feb 01, 2019	78.02	84.67	76.35	81.94	81.40	5,582,100
Jan 01, 2019	76.32	79.60	73.27	78.32	77.80	4,279,000
Dec 01, 2018	79.23	83.63	72.68	76.50	75.99	6,861,500
Nov 14, 2018	0.52 Dividend					
Oct 31, 2018	77.24	85.97	76.10	78.77	77.77	6,886,200
Sep 30, 2018	79.09	83.15	76.87	77.27	76.29	3,861,100
Aug 31, 2018	77.61	83.20	76.69	79.03	78.02	3,624,900
Aug 14, 2018	0.52 Dividend					
Jul 31, 2018	77.62	81.66	75.17	77.32	75.83	3,927,600
Jun 30, 2018	75.89	80.67	74.78	78.20	76.69	4,357,500
May 31, 2018	75.78	78.81	72.45	76.27	74.80	6,218,000
May 14, 2018	0.52 Dividend					
Apr 30, 2018	72.99	76.60	70.34	75.70	73.71	5,439,400
Mar 31, 2018	67.59	75.39	66.49	72.99	71.07	4,948,200
Mar 01, 2018	65.82	71.11	62.54	67.63	65.85	6,329,500
Feb 14, 2018	0.495 Dividend					
Feb 01, 2018	73.40	74.28	65.75	65.88	63.68	4,184,200

*Close price adjusted for splits.

**Adjusted close price adjusted for both dividends and splits.



People Also Watch

Symbol	Last Price	Change	% Change
SJI	29.41	+0.45	+1.57%
South Jersey Industries, Inc.			
NJR	48.89	+0.49	+1.01%
New Jersey Resources Corporation			
WGL			
WGL Holdings Inc			
NWN	64.67	+0.45	+0.70%
Northwest Natural Holding Compa			
CPK	89.94	-0.07	-0.08%
Chesapeake Utilities Corporatio			



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The York Water Company (YORW)

NasdaqGS - NasdaqGS Real Time Price. Currency in USD

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35.87 -0.58 (-1.59%)

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Date	Open	High	Low	Close*	Adj Close**	Volume
Feb 27, 2019	0.173 Dividend					
Feb 01, 2019	32.9800	36.4500	32.0300	36.4500	36.2736	384,700
Jan 01, 2019	31.7700	32.9100	30.3000	32.9000	32.7408	390,100
Dec 28, 2018	0.173 Dividend					
Dec 01, 2018	33.2700	36.1000	29.8800	32.0600	31.7294	531,200
Oct 31, 2018	31.1500	33.6900	30.6900	33.1200	32.7785	300,100
Sep 30, 2018	30.4000	32.5300	30.0300	31.1400	30.8189	448,900
Sep 27, 2018	0.167 Dividend					
Aug 31, 2018	29.9500	31.4000	29.1000	30.4000	29.9190	404,000
Jul 31, 2018	30.9500	31.1000	28.9500	30.1000	29.6238	375,700
Jun 30, 2018	31.7500	33.6200	30.9000	31.0000	30.5096	282,300
Jun 28, 2018	0.167 Dividend					
May 31, 2018	33.0000	33.4500	30.7000	31.8000	31.1373	483,600
Apr 30, 2018	32.2000	33.4500	30.7400	32.7500	32.0675	339,800
Mar 31, 2018	30.9500	33.3500	29.6500	32.2000	31.5290	543,000
Mar 01, 2018	28.1000	32.5000	27.4500	31.0000	30.3540	1,073,400
Feb 27, 2018	0.1666 Dividend					
Feb 01, 2018	31.6000	31.8500	28.1000	28.1000	27.3588	816,500

*Close price adjusted for splits.

**Adjusted close price adjusted for both dividends and splits.



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People Also Watch

Symbol	Last Price	Change	% Change
MSEX Middlesex Water Company	58.53	-0.33	-0.57%
ARTNA Artesian Resources Corporation	39.09	-0.15	-0.39%
CTWS Connecticut Water Service, Inc.	67.44	+0.36	+0.54%
SJW SJW Group	60.95	-0.22	-0.36%
CWT California Water Service Group	52.38	+0.36	+0.69%

1 Stock for the Marijuana Boom

CEO Bets \$1.1B on 1 Pot

This pot stock could be like buying Amazon for \$3.19





Atmos Energy Corporation (ATO)

NYSE - Nasdaq Real Time Price. Currency in USD

[★ Add to watchlist](#)

Quote Lookup

97.73 +0.43 (+0.44%)

As of 12:05PM EST. Market open.

Buy

Sell

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Earnings Estimate	Currency in USD			
	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
No. of Analysts	7	7	8	8
Avg. Estimate	1.69	0.77	4.29	4.56
Low Estimate	1.45	0.69	4.22	4.45
High Estimate	1.93	0.85	4.34	4.64
Year Ago EPS	1.57	0.64	4	4.29

Revenue Estimate	Currency in USD			
	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
No. of Analysts	4	4	5	5
Avg. Estimate	1.29B	671.46M	3.41B	3.71B
Low Estimate	1.24B	580.59M	3.18B	3.5B
High Estimate	1.34B	726.8M	3.59B	3.86B
Year Ago Sales	1.22B	562.25M	3.12B	3.41B
Sales Growth (year/est)	5.70%	19.40%	9.50%	8.80%

Earnings History	3/30/2018	6/29/2018	9/29/2018	12/30/2018
	EPS Est.	1.54	0.67	0.36	1.33
EPS Actual	1.57	0.64	0.41	1.38
Difference	0.03	-0.03	0.05	0.05
Surprise %	1.90%	-4.50%	13.90%	3.80%

EPS Trend	Currency in USD			
	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
Current Estimate	1.69	0.77	4.29	4.56
7 Days Ago	1.67	0.77	4.28	4.56
30 Days Ago	1.67	0.77	4.28	4.56
60 Days Ago	1.69	0.77	4.29	4.57
90 Days Ago	1.68	0.73	4.27	4.58

Extra Crunch

from TechCrunch

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People Also Watch

Symbol	Last Price	Change	% Change
WGL WGL Holdings Inc			
PNY Piedmont Natural Gas Company, I			
UGI UGI Corporation	53.40	-0.14	-0.26%
BKH Black Hills Corporation	69.83	+0.03	+0.05%
NWN Northwest Natural Holding Compa	64.74	+0.56	+0.87%

Recommendation Trends >



Recommendation Rating >

2.3

EPS Revisions	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	3	2	1	1
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	ATO	Industry	Sector	S&P 500
Current Qtr.	7.60%	N/A	N/A	0.02
Next Qtr.	20.30%	N/A	N/A	0.03
Current Year	7.30%	N/A	N/A	0.07
Next Year	6.30%	N/A	N/A	0.10
Next 5 Years (per annum)	6.40%	N/A	N/A	0.11
Past 5 Years (per annum)	5.39%	N/A	N/A	N/A



Analyst Price Targets (7) >



Upgrades & Downgrades >

- ↓ Downgrade UBS: Buy to Neutral 12/14/2018
- ↑ Upgrade Morgan Stanley: Equal-Weight to Overweight 9/21/2018
- Initiated** UBS: to Buy 12/20/2016
- Initiated** Seaport Global: to Buy 11/18/2016
- ↑ Upgrade Argus Research: to Buy 10/31/2016
- Initiated** BB&T Capital: to Buy 3/30/2016

[More Upgrades & Downgrades](#)

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American Water Works Company, Inc. (AWK)

NYSE - Nasdaq Real Time Price. Currency in USD

☆ Add to watchlist

Quote Lookup

98.82 +0.12 (+0.12%)

As of 12:05PM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Earnings Estimate	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	10	6	13	15
Avg. Estimate	0.69	0.57	3.31	3.58
Low Estimate	0.67	0.46	3.29	3.48
High Estimate	0.71	0.65	3.4	3.7
Year Ago EPS	0.69	0.59	3.05	3.31

Revenue Estimate	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	6	5	13	13
Avg. Estimate	862.81M	788.11M	3.42B	3.61B
Low Estimate	745.23M	746.37M	3.34B	3.5B
High Estimate	1.09B	831.17M	3.66B	3.93B
Year Ago Sales	821M	761M	3.36B	3.42B
Sales Growth (year/est)	5.10%	3.60%	2.00%	5.50%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
	EPS Est.	0.66	0.55	0.81

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Difference	0.03	0.04	0.02	0.03
Surprise %	4.50%	7.30%	2.50%	2.60%

EPS Trend	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.69	0.57	3.31	3.58
7 Days Ago	0.69	0.58	3.31	3.58
30 Days Ago	0.69	0.58	3.31	3.58
60 Days Ago	0.69	0.58	3.31	3.58
90 Days Ago	0.69	0.58	3.3	3.55

Extra Crunch
from TechCrunch

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People Also Watch

Symbol	Last Price	Change	% Change
WTR Aqua America, Inc.	35.47	-0.05	-0.14%
AWR American States Water Company	69.59	+0.01	+0.01%
CWT California Water Service Group	51.36	+0.19	+0.37%
MSEX Middlesex Water Company	58.01	+0.46	+0.80%

Recommendation Trends >



Recommendation Rating >

2.1

EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	N/A	N/A	N/A	N/A
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	AWK	Industry	Sector	S&P 500
Current Qtr.	N/A	N/A	N/A	0.02
Next Qtr.	-3.40%	N/A	N/A	0.03
Current Year	8.50%	N/A	N/A	0.07
Next Year	8.20%	N/A	N/A	0.10
Next 5 Years (per annum)	8.20%	N/A	N/A	0.11
Past 5 Years (per annum)	8.60%	N/A	N/A	N/A



Analyst Price Targets (12) >

Average 99.50



Upgrades & Downgrades >

- ↑ Upgrade** Baird: Neutral to Outperform 12/6/2018
- Initiated** Evercore ISI Group: to Outperform 9/17/2018
- ↑ Upgrade** Janney Capital: Neutral to Buy 4/16/2018
- ↑ Upgrade** HSBC: Hold to Buy 3/23/2018
- Initiated** UBS: to Buy 3/8/2018
- ↑ Upgrade** Wells Fargo: Market Perform to Outperform 2/26/2018

[More Upgrades & Downgrades](#)

Penny Stock With Big Run R

Blue chip partners, big revenues could catapult this 30 cent tech stock to new levels
microsmallcap

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American States Water Company (AWR)

NYSE - Nasdaq Real Time Price. Currency in USD

★ Add to watchlist

Quote Lookup

69.59 +0.01 (+0.01%)

As of 12:02PM EST. Market open.

Buy

Sell

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- Historical Data
- Profile
- Financials
- Analysis**
- Options
- Holders
- Sustainability

Earnings Estimate	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	4	2	5	5
Avg. Estimate	0.38	0.4	1.74	1.96
Low Estimate	0.36	0.39	1.72	1.9
High Estimate	0.4	0.41	1.75	2.05
Year Ago EPS	0.38	0.29	1.77	1.74

Revenue Estimate	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	3	2	4	5
Avg. Estimate	104.54M	96.61M	432.31M	446.47M
Low Estimate	101.61M	94.23M	427.42M	438M
High Estimate	107M	99M	436.83M	455M
Year Ago Sales	104.18M	94.73M	440.6M	432.31M

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Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
EPS Est.	0.37	0.34	0.47	0.6
EPS Actual	0.38	0.29	0.44	0.62
Difference	0.01	-0.05	-0.03	0.02
Surprise %	2.70%	-14.70%	-6.40%	3.30%

EPS Trend	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.38	0.4	1.74	1.96
7 Days Ago	0.38	0.4	1.74	1.96
30 Days Ago	0.38	0.4	1.74	1.96
60 Days Ago	0.38	0.38	1.74	1.93
90 Days Ago	0.38	0.38	1.74	1.93

EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
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Extra Crunch
from TechCrunch

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Motley Fool Double Down

5 Years From Now, You'll Prob Wish You Grabbed These Sto

People Also Watch

Symbol	Last Price	Change	% Change
CWT	51.36	+0.19	+0.37%

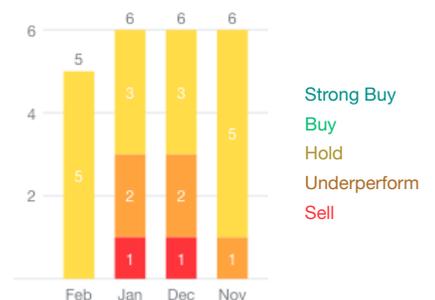
SJW Group

CTWS 68.68 +0.15 +0.22%
Connecticut Water Service, Inc.

MSEX 58.01 +0.46 +0.80%
Middlesex Water Company

WTR 35.43 -0.09 -0.25%
Aqua America, Inc.

Recommendation Trends >



Analyst Price Targets (6) >

Average 56.00



Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	N/A	N/A	N/A	N/A
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	AWR	Industry	Sector	S&P 500
Current Qtr.	N/A	N/A	N/A	0.02
Next Qtr.	37.90%	N/A	N/A	0.03
Current Year	-1.70%	N/A	N/A	0.07
Next Year	12.60%	N/A	N/A	0.10
Next 5 Years (per annum)	6.00%	N/A	N/A	0.11
Past 5 Years (per annum)	3.60%	N/A	N/A	N/A

Low 48.00

High 62.00

Current 69.59

Upgrades & Downgrades >

Initiated	Evercore ISI Group: to Underperform	9/17/2018
Initiated	UBS: to Sell	3/8/2018
↓ Downgrade	Wells Fargo: Market Perform to Underperform	12/18/2017
↑ Upgrade	Janney Capital: to Neutral	8/5/2016
↑ Upgrade	Ladenburg Thalmann: to Neutral	5/11/2016
Initiated	Barclays: to Underweight	1/4/2016

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California Water Service Group (CWT)

NYSE - Nasdaq Real Time Price. Currency in USD

☆ Add to watchlist

Quote Lookup

51.36 +0.19 (+0.37%)

As of 12:03PM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	5	2	4	6
Avg. Estimate	0.28	0.15	1.22	1.43
Low Estimate	0.26	0.04	1.2	1.39
High Estimate	0.32	0.26	1.24	1.45
Year Ago EPS	0.29	-0.05	1.4	1.22

Revenue Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	4	2	5	6
Avg. Estimate	163.44M	134.01M	685.57M	710.29M
Low Estimate	156.35M	132.01M	678.45M	703.58M
High Estimate	169.7M	136M	693.56M	714.1M
Year Ago Sales	161.99M	132.25M	666.89M	685.57M
Sales Growth (year/est)	0.90%	1.30%	2.80%	3.60%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
EPS Est.	0.22	0.05	0.35	0.72
EPS Actual	0.29	-0.05	0.27	0.72
Difference	0.07	-0.1	-0.08	0
Surprise %	31.80%	-200.00%	-22.90%	0.00%

EPS Trend	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.28	0.15	1.22	1.43
7 Days Ago	0.28	0.15	1.22	1.43
30 Days Ago	0.28	0.15	1.22	1.43
60 Days Ago	0.29	0.15	1.23	1.43
90 Days Ago	0.29	0.15	1.23	1.43

Extra Crunch

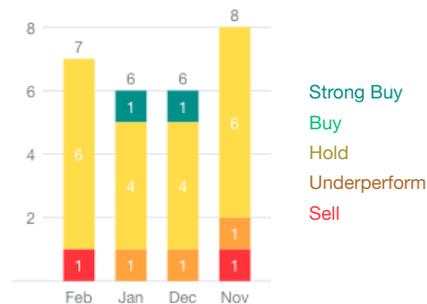
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People Also Watch

Symbol	Last Price	Change	% Change
AWR American States Water Company	69.59	+0.01	+0.01%
SJW SJW Group	61.27	+0.10	+0.16%
CTWS Connecticut Water Service, Inc.	68.68	+0.15	+0.22%
MSEX Middlesex Water Company	58.01	+0.46	+0.80%
CWCO Consolidated Water Co. Ltd.	12.97	-0.12	-0.92%

Recommendation Trends >



EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	N/A	N/A	1	N/A
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	CWT	Industry	Sector	S&P 500
Current Qtr.	-3.40%	N/A	N/A	0.02
Next Qtr.	400.00%	N/A	N/A	0.03
Current Year	-12.90%	N/A	N/A	0.07
Next Year	17.20%	N/A	N/A	0.10
Next 5 Years (per annum)	9.80%	N/A	N/A	0.11
Past 5 Years (per annum)	6.13%	N/A	N/A	N/A

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Middlesex Water Company (MSEX)

NasdaqGS - NasdaqGS Real Time Price. Currency in USD

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Quote Lookup

58.01 +0.46 (+0.80%)

As of 11:53AM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	1	1	1	1
Avg. Estimate	0.42	0.31	1.96	2.05
Low Estimate	0.42	0.31	1.96	2.05
High Estimate	0.42	0.31	1.96	2.05
Year Ago EPS	0.32	0.27	1.38	1.96

Revenue Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	1	1	1	1
Avg. Estimate	33M	32M	137M	142M
Low Estimate	33M	32M	137M	142M
High Estimate	33M	32M	137M	142M
Year Ago Sales	31.46M	31.18M	130.78M	137M
Sales Growth (year/est)	4.90%	2.60%	4.80%	3.60%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
EPS Est.	0.33	0.27	0.38	0.65
EPS Actual	0.32	0.27	0.52	0.74
Difference	-0.01	0	0.14	0.09
Surprise %	-3.00%	0.00%	36.80%	13.80%

EPS Trend	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.42	0.31	1.96	2.05
7 Days Ago	0.42	0.31	1.96	2.05
30 Days Ago	0.42	0.31	1.96	2.05
60 Days Ago	0.42	0.31	1.96	2.05
90 Days Ago	0.42	0.31	1.96	2.05

Extra Crunch

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People Also Watch

Symbol	Last Price	Change	% Change
CTWS Connecticut Water Service, Inc.	68.68	+0.15	+0.22%
SJW SJW Group	61.22	+0.05	+0.08%
ARTNA Artesian Resources Corporation	39.74	+0.68	+1.74%
YORW The York Water Company	35.05	+0.06	+0.17%
CWT California Water Service Group	51.36	+0.19	+0.37%

Recommendation Trends >



Recommendation Rating >

3

EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	N/A	N/A	N/A	N/A
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	MSEX	Industry	Sector	S&P 500
Current Qtr.	31.20%	N/A	N/A	0.02
Next Qtr.	14.80%	N/A	N/A	0.03
Current Year	42.00%	N/A	N/A	0.07
Next Year	4.60%	N/A	N/A	0.10
Next 5 Years (per annum)	2.70%	N/A	N/A	0.11
Past 5 Years (per annum)	10.64%	N/A	N/A	N/A



Analyst Price Targets (1) >

Low 53.00 High 53.00

Upgrades & Downgrades >

↑ Upgrade Janney Capital: Neutral to Buy 11/5/2018

↓ Downgrade Janney Capital: Buy to Neutral 5/9/2018

Initiated Janney Capital: to Neutral 2/17/2017

↓ Downgrade Baird: to Neutral 3/2/2016

↑ Upgrade Baird: to Outperform 3/25/2015

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New Jersey Resources Corporation (NJR)

NYSE - Nasdaq Real Time Price. Currency in USD

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Quote Lookup

47.21 +0.22 (+0.47%)

As of 12:08PM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
No. of Analysts	5	5	5	7
Avg. Estimate	1.15	0.16	2	2.26
Low Estimate	1.03	0.04	1.99	2.11
High Estimate	1.29	0.29	2.01	2.85
Year Ago EPS	1.62	-0.09	2.74	2

Revenue Estimate	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
No. of Analysts	2	2	3	5
Avg. Estimate	1.01B	594.85M	2.8B	2.83B
Low Estimate	971M	592.7M	2.23B	2.4B
High Estimate	1.05B	597M	3.11B	3.24B
Year Ago Sales	1.02B	543.43M	2.92B	2.8B
Sales Growth (year/est)	-1.00%	9.50%	-4.10%	1.30%

Earnings History	3/30/2018	6/29/2018	9/29/2018	12/30/2018
EPS Est.	0.97	0.02	-0.44	0.69
EPS Actual	1.62	-0.09	-0.33	0.61
Difference	0.65	-0.11	0.11	-0.08
Surprise %	67.00%	-550.00%	25.00%	-11.60%

EPS Trend	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
Current Estimate	1.15	0.16	2	2.26
7 Days Ago	1.17	0.15	2.12	2.27
30 Days Ago	1.19	0.16	2.03	2.19
60 Days Ago	1.16	0.16	2.01	2.14
90 Days Ago	1.09	0.24	2.01	2.13

Extra Crunch

from TechCrunch

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People Also Watch

Symbol	Last Price	Change	% Change
SJI South Jersey Industries, Inc.	31.49	+0.20	+0.64%
NWN Northwest Natural Holding Compa	64.75	+0.57	+0.89%
WGL WGL Holdings Inc			
SWX Southwest Gas Holdings, Inc.	82.64	+0.48	+0.58%
PNY Piedmont Natural Gas Company, I			

Recommendation Trends >



Recommendation Rating >

2.8

EPS Revisions	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
Up Last 7 Days	1	1	N/A	1
Up Last 30 Days	3	2	2	3
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	2	1	2	N/A

Growth Estimates	NJR	Industry	Sector	S&P 500
Current Qtr.	-29.00%	N/A	N/A	0.02
Next Qtr.	277.80%	N/A	N/A	0.03
Current Year	-27.00%	N/A	N/A	0.07
Next Year	13.00%	N/A	N/A	0.10
Next 5 Years (per annum)	6.00%	N/A	N/A	0.11
Past 5 Years (per annum)	18.66%	N/A	N/A	N/A



Analyst Price Targets (4) >

Average 45.00



Upgrades & Downgrades >

- ↓ Downgrade Guggenheim: Neutral to Sell 1/7/2019
- ↓ Downgrade Guggenheim: Buy to Neutral 9/10/2018
- ↓ Downgrade Bank of America: Neutral to Underperform 6/5/2018
- ↑ Upgrade Janney Capital: Neutral to Buy 11/22/2017
- Initiated Guggenheim: to Buy 11/4/2016
- ↓ Downgrade Janney Capital: to Neutral 3/31/2016

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Northwest Natural Holding Company (NWN)

NYSE - Nasdaq Real Time Price. Currency in USD

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Quote Lookup

64.75 +0.57 (+0.89%)

As of 12:10PM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	6	4	6	6
Avg. Estimate	1.2	1.5	2.21	2.46
Low Estimate	1.14	1.47	2.17	2.42
High Estimate	1.24	1.52	2.26	2.5
Year Ago EPS	1.04	1.44	2.24	2.21

Revenue Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	2	4	5	5
Avg. Estimate	248.26M	269.26M	742.77M	767.65M
Low Estimate	245.8M	265.02M	726.3M	734M
High Estimate	250.72M	274M	766.3M	803.3M
Year Ago Sales	240.42M	264.71M	762.17M	742.77M
Sales Growth (year/est)	3.30%	1.70%	-2.50%	3.30%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
EPS Est.	0.98	1.41	0.06	-0.37
EPS Actual	1.04	1.44	-0.03	-0.41
Difference	0.06	0.03	-0.09	-0.04
Surprise %	6.10%	2.10%	-150.00%	-10.80%

EPS Trend	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	1.2	1.5	2.21	2.46
7 Days Ago	1.2	1.51	2.22	2.46
30 Days Ago	1.2	1.51	2.22	2.46
60 Days Ago	1.18	1.51	2.21	2.45
90 Days Ago	1.19	1.51	2.21	2.45

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People Also Watch

Symbol	Last Price	Change	% Change
VVC Vectren Corporation	0.0000	-72.3800	-100.00%
WGL WGL Holdings Inc			
PNY Piedmont Natural Gas Company, I			
NJR New Jersey Resources Corporation	47.18	+0.19	+0.40%
AWR American States Water Company	69.64	+0.06	+0.09%

Recommendation Trends >



Recommendation Rating >

3.5

EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	1	N/A	1	1
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	NWN	Industry	Sector	S&P 500
Current Qtr.	15.40%	N/A	N/A	0.02
Next Qtr.	4.20%	N/A	N/A	0.03
Current Year	-1.30%	N/A	N/A	0.07
Next Year	11.30%	N/A	N/A	0.10
Next 5 Years (per annum)	4.00%	N/A	N/A	0.11
Past 5 Years (per annum)	10.44%	N/A	N/A	N/A



Analyst Price Targets (6) >

Average 59.83



Upgrades & Downgrades >

- Downgrade** Guggenheim: Neutral to Sell 1/2/2018
- Initiated** RBC Capital: to Sector Perform 12/19/2017
- Downgrade** Wells Fargo: Market Perform to Underperform 12/18/2017
- Initiated** Wells Fargo: to Market Perform 2/1/2017
- Initiated** UBS: to Sell 12/20/2016
- Initiated** Guggenheim: to Neutral 11/4/2016

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1 Stock To "Double Do"

Motley Fool CEO's Rare "Double Down" Buy Ale

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ONE Gas, Inc. (OGS)

NYSE - Nasdaq Real Time Price. Currency in USD

☆ Add to watchlist

Quote Lookup

84.61 +0.47 (+0.56%)

As of 12:10PM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Earnings Estimate	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	6	4	6	6
Avg. Estimate	0.85	1.72	3.26	3.42
Low Estimate	0.83	1.63	3.25	3.34
High Estimate	0.86	1.76	3.27	3.51
Year Ago EPS	0.86	1.72	3.05	3.26

Revenue Estimate	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	4	3	6	6
Avg. Estimate	443.39M	572.29M	1.6B	1.59B
Low Estimate	433M	481.59M	1.54B	1.37B
High Estimate	466.7M	623.9M	1.64B	1.69B
Year Ago Sales	462.39M	638.46M	1.54B	1.6B
Sales Growth (year/est)	-4.10%	-10.40%	4.10%	-0.50%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
	EPS Est.	0.89	1.47	0.33	0.27
EPS Actual	0.86	1.72	0.39	0.31
Difference	-0.03	0.25	0.06	0.04
Surprise %	-3.40%	17.00%	18.20%	14.80%

EPS Trend	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.85	1.72	3.26	3.42
7 Days Ago	0.85	1.72	3.26	3.42
30 Days Ago	0.87	1.71	3.28	3.43
60 Days Ago	0.88	1.7	3.28	3.41
90 Days Ago	0.88	1.7	3.29	3.41

EPS Revisions	Currency in USD			
	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)

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Stock Set Up For Big Breako

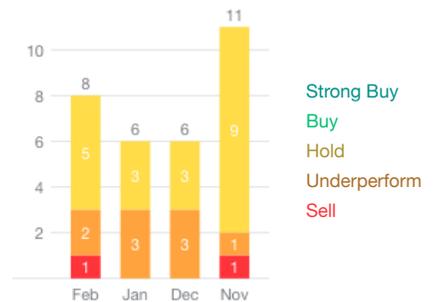
Blue chip partners, big revenues could catapult this 30 cent tech stock to new levels

microsmallcap

People Also Watch

Symbol	Last Price	Change	% Change
OKE ONEOK, Inc.	68.44	-0.14	-0.20%
OGE OGE Energy Corp	41.93	0.00	0.00%
NWE NorthWestern Corporation	66.12	+0.10	+0.15%
SWX Southwest Gas Holdings, Inc.	82.74	+0.58	+0.71%
NJR NewJersey Resources Corporation	47.24	+0.25	+0.53%

Recommendation Trends >



Analyst Price Targets (5) >

Average 77.40



Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	N/A	1	N/A	2
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	1	N/A	1

Growth Estimates	OGS	Industry	Sector	S&P 500
Current Qtr.	-1.20%	N/A	N/A	0.02
Next Qtr.	N/A	N/A	N/A	0.03
Current Year	6.90%	N/A	N/A	0.07
Next Year	4.90%	N/A	N/A	0.10
Next 5 Years (per annum)	5.00%	N/A	N/A	0.11
Past 5 Years (per annum)	10.95%	N/A	N/A	N/A

Low 74.00

High 85.00
Current 84.61

Upgrades & Downgrades >

- ↑ Upgrade** Jefferies: Underperform to Hold 4/25/2018
- ↓ Downgrade** UBS: Neutral to Sell 10/2/2017
- Initiated** UBS: to Neutral 12/20/2016
- Initiated** Ladenburg Thalmann: to Neutral 12/9/2016
- Initiated** Seaport Global: to Neutral 11/18/2016
- ↑ Upgrade** Jefferies: to Hold 10/13/2016

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South Jersey Industries, Inc. (SJI)

NYSE - Nasdaq Real Time Price. Currency in USD

☆ Add to watchlist

Quote Lookup

31.50 +0.21 (+0.67%)

As of 12:11PM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	5	3	4	5
Avg. Estimate	0.48	1.1	1.45	1.3
Low Estimate	0.31	1	1.37	1.18
High Estimate	0.75	1.23	1.61	1.55
Year Ago EPS	0.5	1.26	1.23	1.45

Revenue Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	3	2	4	4
Avg. Estimate	419.34M	602.52M	1.48B	1.62B
Low Estimate	400.02M	565.04M	1.45B	1.59B
High Estimate	442M	640M	1.49B	1.67B
Year Ago Sales	345.74M	521.95M	1.24B	1.48B
Sales Growth (year/est)	21.30%	15.40%	18.70%	9.60%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
EPS Est.	0.42	0.93	-0.01	-0.27
EPS Actual	0.5	1.26	0.07	-0.27
Difference	0.08	0.33	0.08	0
Surprise %	19.00%	35.50%	800.00%	0.00%

EPS Trend	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.48	1.1	1.45	1.3
7 Days Ago	0.47	1.18	1.44	1.35
30 Days Ago	0.47	1.18	1.44	1.4
60 Days Ago	0.47	1.18	1.44	1.44
90 Days Ago	0.41	1.18	1.44	1.5

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People Also Watch

Symbol	Last Price	Change	% Change
NJR NewJersey Resources Corporation	47.23	+0.24	+0.51%
SWX Southwest Gas Holdings, Inc.	82.74	+0.58	+0.71%
NWN Northwest Natural Holding Compa	64.79	+0.61	+0.95%
WGL WGL Holdings Inc			
CPK Chesapeake Utilities Corporatio	91.99	+0.86	+0.94%

Recommendation Trends >



Recommendation Rating >

2.2

EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	1	N/A	2	N/A
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	SJI	Industry	Sector	S&P 500
Current Qtr.	-4.00%	N/A	N/A	0.02
Next Qtr.	-12.70%	N/A	N/A	0.03
Current Year	17.90%	N/A	N/A	0.07
Next Year	-10.30%	N/A	N/A	0.10
Next 5 Years (per annum)	9.50%	N/A	N/A	0.11
Past 5 Years (per annum)	-13.26%	N/A	N/A	N/A



Analyst Price Targets (6) >

Average 33.00



Upgrades & Downgrades >

- ↑ Upgrade JP Morgan: Neutral to Overweight 9/11/2018
- Initiated** Bank of America: to Neutral 7/30/2018
- ↑ Upgrade Hilliard Lyons: Long-Term Buy to Buy 8/31/2017
- ↑ Upgrade Janney Capital: Neutral to Buy 8/8/2017
- ↑ Upgrade Williams Capital: to Buy 7/17/2017
- ↑ Upgrade Hilliard Lyons: to Long-Term Buy 3/15/2017

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2 Stocks to Buy Now

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Spire Inc. (SR)

NYSE - Nasdaq Real Time Price. Currency in USD

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Quote Lookup

77.32 +0.46 (+0.60%)

As of 12:12PM EST. Market open.

Buy

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- Analysis**
- Options
- Holders
- Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
No. of Analysts	6	6	7	7
Avg. Estimate	2.59	0.35	3.73	3.87
Low Estimate	2.41	0.23	3.7	3.74
High Estimate	2.75	0.44	3.76	3.94
Year Ago EPS	2.83	0.31	3.72	3.73

Revenue Estimate	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
No. of Analysts	4	4	7	8
Avg. Estimate	788.45M	349.09M	2B	2.08B
Low Estimate	648M	301M	1.78B	1.66B
High Estimate	894.18M	385.68M	2.15B	2.34B
Year Ago Sales	813.4M	350.6M	1.97B	2B
Sales Growth (year/est)	-3.10%	-0.40%	1.80%	4.20%

Earnings History	3/30/2018	6/29/2018	9/29/2018	12/30/2018
EPS Est.	2.48	0.26	-0.59	1.28
EPS Actual	2.83	0.31	-0.52	1.3
Difference	0.35	0.05	0.07	0.02
Surprise %	14.10%	19.20%	11.90%	1.60%

EPS Trend	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
Current Estimate	2.59	0.35	3.73	3.87
7 Days Ago	2.39	0.45	3.73	3.9
30 Days Ago	2.34	0.47	3.73	3.89
60 Days Ago	2.55	0.37	3.72	3.87
90 Days Ago	2.55	0.37	3.7	3.87

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People Also Watch

Symbol	Last Price	Change	% Change
SJI	31.51	+0.22	+0.70%
South Jersey Industries, Inc.			
SWX	82.67	+0.51	+0.62%
Southwest Gas Holdings, Inc.			
SXI	80.32	+1.02	+1.29%
Standex International Corporati			
SRT	7.93	+0.15	+1.93%
StarTek, Inc.			
SMP	51.78	+1.81	+3.61%
Standard Motor Products, Inc.			

Recommendation Trends >

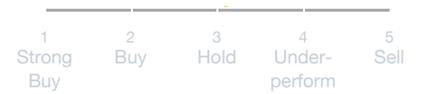


Recommendation Rating >

3.1

EPS Revisions	Current Qtr. (Mar 2019)	Next Qtr. (Jun 2019)	Current Year (2019)	Next Year (2020)
Up Last 7 Days	N/A	N/A	N/A	1
Up Last 30 Days	2	1	4	2
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	1	1	1	N/A

Growth Estimates	SR	Industry	Sector	S&P 500
Current Qtr.	-8.50%	N/A	N/A	0.02
Next Qtr.	12.90%	N/A	N/A	0.03
Current Year	0.30%	N/A	N/A	0.07
Next Year	3.80%	N/A	N/A	0.10
Next 5 Years (per annum)	2.42%	N/A	N/A	0.11
Past 5 Years (per annum)	1.60%	N/A	N/A	N/A



Analyst Price Targets (7) >

Average 77.29



Upgrades & Downgrades >

- ↓ Downgrade Credit Suisse: Neutral to Underperform 1/23/2019
- ↓ Downgrade Guggenheim: Buy to Neutral 1/7/2019
- ↑ Upgrade Wells Fargo: Market Perform to Outperform 6/15/2018
- ↓ Downgrade Bank of America: Buy to Neutral 5/4/2018
- ↑ Upgrade Credit Suisse: Neutral to Outperform 2/26/2018
- Initiated** Credit Suisse: to Neutral 1/25/2017

[More Upgrades & Downgrades](#)

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Southwest Gas Holdings, Inc. (SWX)

NYSE - Nasdaq Real Time Price. Currency in USD

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Quote Lookup

82.74 +0.58 (+0.71%)

As of 12:11PM EST. Market open.

Buy

Sell

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Currency in USD

Earnings Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	7	5	7	8
Avg. Estimate	1.53	1.67	3.84	3.99
Low Estimate	1.43	1.42	3.77	3.85
High Estimate	1.67	1.86	3.92	4.11
Year Ago EPS	1.59	1.63	3.62	3.84

Revenue Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	2	2	3	3
Avg. Estimate	375.48M	521.73M	1.35B	1.42B
Low Estimate	362.2M	518.85M	1.34B	1.39B
High Estimate	388.75M	524.6M	1.38B	1.44B
Year Ago Sales	366.49M	494.31M	1.3B	1.35B
Sales Growth (year/est)	2.50%	5.50%	4.00%	4.90%

Earnings History	12/30/2017	3/30/2018	6/29/2018	9/29/2018
EPS Est.	1.5	1.6	0.33	0.17
EPS Actual	1.59	1.63	0.44	0.25
Difference	0.09	0.03	0.11	0.08
Surprise %	6.00%	1.90%	33.30%	47.10%

EPS Trend	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	1.53	1.67	3.84	3.99
7 Days Ago	1.53	1.69	3.83	4.01
30 Days Ago	1.54	1.69	3.83	4.01
60 Days Ago	1.53	1.71	3.81	4.05
90 Days Ago	1.64	1.68	3.85	4.01

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1 Stock to Buy
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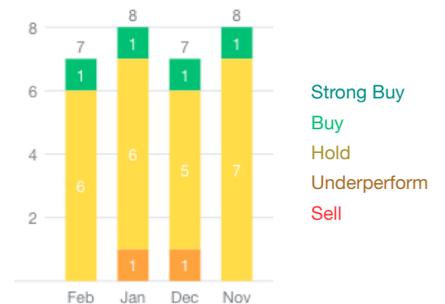
The Motley Fool

OPEN

People Also Watch

Symbol	Last Price	Change	% Change
SJI South Jersey Industries, Inc.	31.51	+0.22	+0.70%
NJR New Jersey Resources Corporation	47.21	+0.22	+0.47%
WGL WGL Holdings Inc			
NWN Northwest Natural Holding Compa	64.77	+0.59	+0.92%
CPK Chesapeake Utilities Corporatio	91.99	+0.86	+0.94%

Recommendation Trends >



Recommendation Rating >

3

EPS Revisions	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Up Last 7 Days	N/A	N/A	N/A	N/A
Up Last 30 Days	N/A	N/A	N/A	N/A
Down Last 7 Days	N/A	N/A	N/A	N/A
Down Last 30 Days	N/A	N/A	N/A	N/A

Growth Estimates	SWX	Industry	Sector	S&P 500
Current Qtr.	-3.80%	N/A	N/A	0.02
Next Qtr.	2.50%	N/A	N/A	0.03
Current Year	6.10%	N/A	N/A	0.07
Next Year	3.90%	N/A	N/A	0.10
Next 5 Years (per annum)	6.20%	N/A	N/A	0.11
Past 5 Years (per annum)	1.71%	N/A	N/A	N/A



Upgrades & Downgrades >

Initiated	Wells Fargo: to Market Perform	1/15/2019
↓ Downgrade	Bank of America: Neutral to Underperform	7/30/2018
↑ Upgrade	UBS: Neutral to Buy	12/19/2017
↑ Upgrade	Jefferies: to Hold	7/12/2017
↓ Downgrade	Bank of America: to Buy	3/6/2017
Initiated	UBS: to Neutral	12/20/2016

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The York Water Company (YORW)

NasdaqGS - NasdaqGS Delayed Price. Currency in USD

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Quote Lookup

35.05 +0.06 (+0.17%)

As of 11:53AM EST. Market open.

Buy

Sell

Summary Chart Conversations Statistics Historical Data Profile Financials Analysis Options Holders Sustainability

Currency in USD

Earnings Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	2	2	2	2
Avg. Estimate	0.26	0.23	1.01	1.13
Low Estimate	0.25	0.2	1	1.1
High Estimate	0.27	0.25	1.02	1.16
Year Ago EPS	0.31	0.27	1.01	1.01

Revenue Estimate	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
No. of Analysts	2	2	2	2
Avg. Estimate	13.05M	12.32M	49.24M	51.89M
Low Estimate	12.11M	12M	48.47M	51.77M
High Estimate	14M	12.63M	50M	52M
Year Ago Sales	12.35M	11.64M	48.59M	49.24M
Sales Growth (year/est)	5.60%	5.80%	1.30%	5.40%

Earnings History	9/29/2017	12/30/2017	3/30/2018	9/29/2018
EPS Est.	0.28	0.25	0.22	0.29
EPS Actual	0.31	0.27	0.2	0.29
Difference	0.03	0.02	-0.02	0
Surprise %	10.70%	8.00%	-9.10%	0.00%

EPS Trend	Current Qtr. (Dec 2018)	Next Qtr. (Mar 2019)	Current Year (2018)	Next Year (2019)
Current Estimate	0.26	0.23	1.01	1.13
7 Days Ago	0.26	0.23	1.01	1.13
30 Days Ago	0.25	0.25	1	1.16
60 Days Ago	0.25	0.25	1	1.16
90 Days Ago	0.25	0.25	1	1.16

Extra Crunch

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People Also Watch

Symbol	Last Price	Change	% Change
MSEX Middlesex Water Company	58.01	+0.46	+0.80%
ARTNA Artesian Resources Corporation	39.74	+0.68	+1.74%
CTWS Connecticut Water Service, Inc.	68.68	+0.15	+0.23%
SJW SJW Group	61.00	-0.17	-0.28%
CWT California Water Service Group	51.42	+0.26	+0.50%

Recommendation Trends >



Recommendation Rating >

1.5



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Charts
Price, Consensus and EPS Surprise Fundamental Charts Comparative Interactive Charts Price and Consensus Price & EPS Surprise 12 Month EPS Broker Recommendations
Financials
Financial Overview Income Statements Balance Sheet Cash flow Statements
Options
Option Chain Options Greek Montage

California Water Service Group (CWT)

(Real Time Quote from BATS)

\$51.41 USD

+0.24 (0.46%)

Updated Feb 20, 2019 12:25 PM ET

Add to port Trades from \$1

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Top 30% (77 out of 256)

Industry: [Utility - Water Supply](#)

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	51.02	Earnings ESP	0.00%
Day Low	50.78	Most Accurate Est	0.28
Day High	51.41	Current Qtr Est	0.28
52 Wk Low	35.25	Current Yr Est	1.42
52 Wk High	52.22	Exp Earnings Date	*BMO2/28/19
Avg. Volume	213,100	Prior Year EPS	1.40
Market Cap	2.46 B	Exp EPS Growth (3-5yr)	7.00%
Dividend	0.79 (1.54%)	Forward PE	36.12
Beta	0.38	PEG Ratio	5.16

Utilities » Utility - Water Supply

*BMO = Before Market Open *AMC = After Market Close

Research Report For CWT

[All Zacks' Analyst Reports »](#)

News For CWT

- Zacks News for CWT
- Other News for CWT

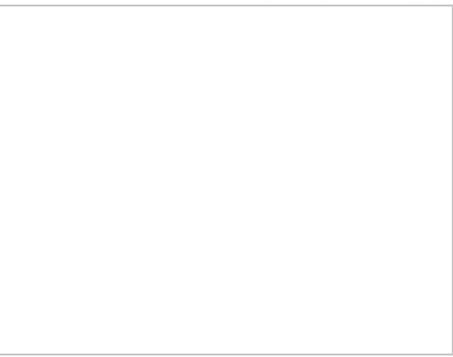
Aqua America Expands Via Organic & Inorganic Initiatives
01/24/19-9:09AM EST Zacks

York Water Receives Approval for 2.6% Hike in Water Bills
01/21/19-9:50AM EST Zacks

CWT: What are Zacks experts saying now?
Zacks Private Portfolio Services

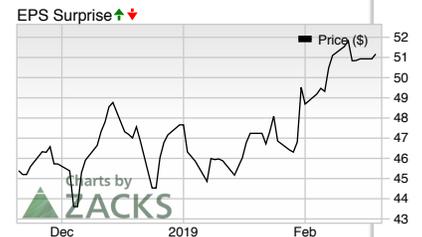
American Water's Unit to Acquire Mount Ephraim Sewer System
01/17/19-8:15AM EST Zacks

CWT vs WTR: Which Water Utility Stock Should Investors Hold?
12/28/18-8:52AM EST Zacks



Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret



California Water to Acquire Water Distribution Assets of TAFB
12/17/18-8:00AM EST Zacks

More Zacks News for CWT

California Water Service Group Schedules Fourth Quarter and Year-End 2018 Earnings Results Announcement and Teleconference
February 1, 2019 9:30AM EST Seeking Alpha

Ex-Dividend Reminder: California Water Service Group, Blackstone Group, and BOK Financial
February 1, 2019 9:30AM EST Seeking Alpha

The Most Undervalued And Overvalued Dividend Champions - February 2019
February 1, 2019 7:04AM EST Seeking Alpha

Dividend Increases: January 28-February 1, 2019 (Part 2: Remaining Sectors)
February 1, 2019 7:04AM EST Seeking Alpha

Twelve Companies Rewarding Shareholders With a Raise
02/05/19-3:48AM EST TalkMarkets

More Other News for CWT

Premium Research for CWT

Zacks Rank	▲ Hold 
Zacks Industry Rank	Top 30% (77 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	0.00%
Research Report for CWT	Snapshot
(= Change in last 30 days) View All Zacks Rank #1 Strong Buys	
More Premium Research »	

Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
California Water Service Group	CWT	
AquaVenture Holdings Ltd.	WAAS	
American Water Works Company, Inc.	AWK	
American States Water Company	AWR	
Aqua America, Inc.	WTR	
Companhia de saneamento Basico Do Estado De Sao Paulo - Sabesp	SBS	
Connecticut Water Service, Inc.	CTWS	

[See all Utility - Water Supply Peers](#)

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Billion Dollar Secret Full Ser...



The Zacks Rank has been called the Billion Dollar Secret. [Click here to watch the full series.](#) »

Company Summary

California Water Service Group is the publicly traded water utility in the United States, providing high-quality utility services to the millions of people in the communities through six subsidiaries: California Water Service (Cal Water), Hawaii Water Service Company, Inc. (Hawaii Water), New Mexico Water Service Company (New Mexico Water), Washington Water Service Company (Washington Water), CWS Utility Services (CWSUS), and HWS Utility Services (HWSUS). Cal Water, Hawaii Water, New Mexico Water, and Washington Water provide regulated water and wastewater utility services, while CWSUS and HWSUS conduct the Company's non-regulated business, which includes providing billing, water quality testing, and water and wastewater system operations and management services to cities and other companies.

[Full Company Report for CWT »](#)



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Visit [performance](#) for information about the performance numbers displayed above.

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Charts
Price, Consensus and EPS Surprise Fundamental Charts Comparative Interactive Charts Price and Consensus Price & EPS Surprise 12 Month EPS Broker Recommendations
Financials
Financial Overview Income Statements Balance Sheet Cash flow Statements
Options
Option Chain Options Greek Montage

American States Water Company (AWR)

(Real Time Quote from BATS)

\$69.65 USD

+0.07 (0.10%)

Updated Feb 20, 2019 12:14 PM ET

Add to port Trades from \$1

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Top 30% (77 out of 256)

Industry: [Utility - Water Supply](#)

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	69.49	Earnings ESP	0.00%
Day Low	68.91	Most Accurate Est	0.37
Day High	69.76	Current Qtr Est	0.37
52 Wk Low	50.06	Current Yr Est	2.00
52 Wk High	70.39	Exp Earnings Date	*AMC2/25/19
Avg. Volume	148,177	Prior Year EPS	1.71
Market Cap	2.56 B	Exp EPS Growth (3-5yr)	6.00%
Dividend	1.10 (1.58%)	Forward PE	34.79
Beta	0.10	PEG Ratio	5.80

Utilities » Utility - Water Supply

*BMO = Before Market Open *AMC = After Market Close

Research Reports For AWR

[All Zacks' Analyst Reports »](#)

News For AWR

- Zacks News for AWR
- Other News for AWR

American Water Works (AWK) Q4 Earnings In Line, Revenues Lag
02/20/19-9:18AM EST Zacks

Aqua America (WTR) Q4 Earnings and Revenues Miss Estimates
02/19/19-7:54AM EST Zacks

AWR: What are Zacks experts saying now?
Zacks Private Portfolio Services

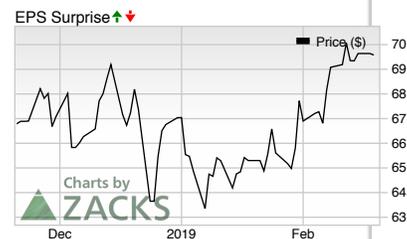
American States Water (AWR) Earnings Expected to Grow: What...
02/18/19-9:30AM EST Zacks

American Water's (AWK) Arm Acquires Roxbury Water Company
01/03/19-8:39AM EST Zacks

AWR or SJW: Which Utility Stock is a Better Buy for 2019?

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

01/02/19-7:48AM EST Zacks

More Zacks News for AWR

American States Water Company to Report Fourth Quarter and Full Year 2018 Results
01/02/19-9:00AM EST Business Wire

The Most Undervalued And Overvalued Dividend Champions - February 2019
01/31/19-11:00AM EST Seeking Alpha

American States Water Company Announces Regular Common Dividends
01/30/19-4:45PM EST Business Wire

American States Water declares \$0.275 dividend
01/30/19-3:57AM EST Seeking Alpha

The Most Undervalued And Overvalued Dividend Champions - January 2019
01/29/19-11:00AM EST Seeking Alpha

More Other News for AWR

Premium Research for AWR

Zacks Rank	Hold 
Zacks Industry Rank	Top 30% (77 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input checked="" type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	0.00%
Research Reports for AWR	Analyst Snapshot
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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
American States Water Company	AWR	
AquaVenture Holdings Ltd.	WAAS	
American Water Works Company, Inc.	AWK	
Aqua America, Inc.	WTR	
California Water Service Group	CWT	
Companhia de saneamento Basico Do Estado De Sao Paulo - Sabesp	SBS	
Connecticut Water Service, Inc.	CTWS	

[See all Utility - Water Supply Peers](#)

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Company Summary

American States Water Company is the parent of Golden State Water Company and American States Utility Services, Inc. Through its utility subsidiary, Golden State Water Company, AWR provides water service to the customers in Northern, Coastal and Southern California. The Company also distributes electricity to the customers in the Big Bear recreational area of California. Through its contracted services subsidiary, American States Utility Services, Inc., the Company provides operations, maintenance and construction management services for water and wastewater systems located on military bases throughout the country.

[Full Company Report for AWR »](#)



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Charts
Price, Consensus and EPS Surprise Fundamental Charts Comparative Interactive Charts Price and Consensus Price & EPS Surprise 12 Month EPS Broker Recommendations
Financials
Financial Overview Income Statements Balance Sheet Cash flow Statements
Options
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American Water Works Company, Inc. (AWK)

(Real Time Quote from BATS)

\$98.61 USD

-0.09 (-0.09%)

Updated Feb 20, 2019 12:24 PM ET

Add to port

Zacks Rank:

2-Buy

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Top 30% (77 out of 256)

Industry: [Utility](#) - [Water Supply](#)

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	97.73	Earnings ESP	0.00%
Day Low	96.64	Most Accurate Est	0.59
Day High	98.88	Current Qtr Est	0.59
52 Wk Low	77.73	Current Yr Est	3.54
52 Wk High	98.88	Exp Earnings Date	5/1/19
Avg. Volume	824,399	Prior Year EPS	3.30
Market Cap	17.83 B	Exp EPS Growth (3-5yr)	7.79%
Dividend	1.82 (1.84%)	Forward PE	27.85
Beta	0.25	PEG Ratio	3.57

Utilities » Utility - Water Supply

Research Reports For AWK

[All Zacks' Analyst Reports »](#)

News For AWK

- Zacks News for AWK
- Other News for AWK

American Water Works (AWK) Q4 Earnings In Line, Revenues Lag
02/20/19-9:18AM EST Zacks

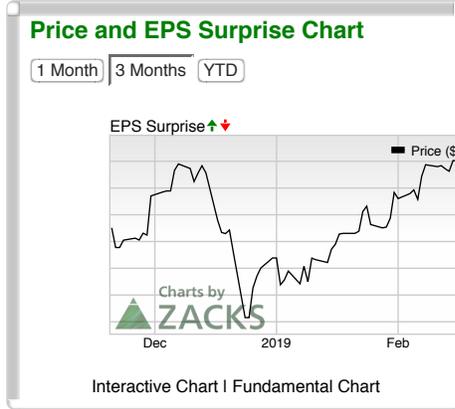
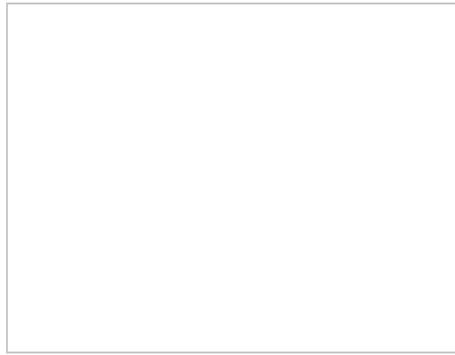
What's in Store for American Water Works' (AWK) Q4 Earnings?
02/14/19-7:57AM EST Zacks

AWK: What are Zacks experts saying now?
Zacks Private Portfolio Services

American Water Works (AWK) Reports Next Week: What to Know...
02/12/19-9:30AM EST Zacks

What Makes American Water Works (AWK) a New Strong Buy...
01/31/19-8:27AM EST Zacks

4 Utilities Stocks to Counter Slowdown & Shutdown Woes
01/25/19-7:37AM EST Zacks



Billion Dollar Secret

More Zacks News for AWK
Interesting AWK Put And Call Options For April 18th
02/20/19-9:37AM EST Stock Options Channel

Valuations In Utilities - Update
02/20/19-7:09AM EST Seeking Alpha

American Water Works Company, Inc. 2018 Q4 - Results - Earnings
Call Slides
02/19/19-8:23AM EST Seeking Alpha

American Water Works: 4Q Earnings Snapshot
02/19/19-4:59PM EST Associated Press, The

American Water Reports Fourth Quarter and Year-End Results
02/19/19-4:37PM EST Business Wire

More Other News for AWK

Premium Research for AWK

Zacks Rank	▼ Buy 
Zacks Industry Rank	Top 30% (77 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	0.00%
Research Reports for AWK	Analyst Snapshot
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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
American Water Works Company, Inc.	AWK	
AquaVenture Holdings Ltd.	WAAS	
American States Water Company	AWR	
Aqua America, Inc.	WTR	
California Water Service Group	CWT	
Companhia de saneamento Basico Do Estado De Sao Paulo - Sabesp	SBS	
Connecticut Water Service, Inc.	CTWS	

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Company Summary

American Water Works Company, Inc. is the largest and most geographically diverse publicly traded U.S. water and wastewater utility company. The Company committed to customer service, operational excellence and delivering high-quality, reliable drinking water and other water-related management services. Their primary business involves the ownership of water and wastewater utilities that provide water and wastewater services to residential, commercial and industrial customers, treating and delivering the water.

[Full Company Report for AWK »](#)



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More Research
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Full Company Report
Earnings Announcements
Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
Charts
Price, Consensus and EPS Surprise
Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
Price & EPS Surprise
12 Month EPS
Broker Recommendations
Financials
Financial Overview
Income Statements
Balance Sheet
Cash flow Statements
Options
Option Chain
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Atmos Energy Corporation (ATO)

(Real Time Quote from BATS)

\$97.68 USD

+0.38 (0.39%)

Updated Feb 20, 2019 12:25 PM ET

Add to port

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Bottom 35% (166 out of 256)

Industry - Utility - Gas Distribution

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	97.38	Earnings ESP	-1.05%
Day Low	96.76	Most Accurate Est	1.66
Day High	97.92	Current Qtr Est	1.67
52 Wk Low	78.75	Current Yr Est	4.29
52 Wk High	100.76	Exp Earnings Date	5/1/19
Avg. Volume	2,468,702	Prior Year EPS	4.00
Market Cap	11.37 B	Exp EPS Growth (3-5yr)	6.50%
Dividend	2.10 (2.16%)	Forward PE	22.69
Beta	0.23	PEG Ratio	3.49

Utilities » Utility - Gas Distribution

Research Reports For ATO

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News For ATO

- Zacks News for ATO
- Other News for ATO

Are You Looking for a High-Growth Dividend Stock? Atmos...

02/18/19-8:15AM EST Zacks

Atmos Energy (ATO) Q1 Earnings Beat Estimates, Revenues Miss

02/06/19-6:44AM EST Zacks

ATO: What are Zacks experts saying now?

Zacks Private Portfolio Services

Atmos Energy (ATO) Q1 Earnings Beat Estimates

02/05/19-5:30PM EST Zacks

This is Why Atmos Energy (ATO) is a Great Dividend Stock

02/01/19-8:15AM EST Zacks

OKE vs. ATO: Which Is a Better Utility Gas Distribution Pick?

01/23/19-4:24PM EST Zacks

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

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More Zacks News for ATO
What Are The Highest Quality Dividend Growth Stocks?
 02/19/19-6:04AM EST Seeking Alpha

Atmos Energy Set to Join S&P 500; Spire to Join S&P MidCap 400; NorthStar Realty Europe to Join S&P SmallCap 600
 NorthStar Realty +5.2% on addition to SmallCap 600
 02/08/19-4:32AM EST Seeking Alpha

Atmos Energy Corporation Announces Retirement of Ruben E. Escobedo from Board of Directors
 Atmos Energy Corporation 2019 Q1 - Results - Earnings Call Slides
 02/06/19-11:23AM EST Seeking Alpha

More Other News for ATO

Premium Research for ATO

Zacks Rank	Hold
Zacks Industry Rank	Bottom 35% (166 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	-1.05%
Research Reports for ATO	Analyst I Snapshot
(= Change in last 30 days)	
View All Zacks Rank #1 Strong Buys	
More Premium Research »	

Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
Atmos Energy Corporation	ATO	
Northwest Natural Gas Company	NWN	
Spire Inc.	SR	
Centrica PLC	CPYYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	
Just Energy Group, Inc.	JE	

[See all Utility - Gas Distribution Peers](#)

Recommended



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Company Summary

Atmos Energy Corporation, headquartered in Dallas, is the country's largest natural-gas-only distributor, serving over three million natural gas distribution customers in communities from the Blue Ridge Mountains in the East to the Rocky Mountains in the West. Atmos Energy also manages company-owned natural gas pipeline and storage assets, including one of the largest intrastate natural gas pipeline systems in Texas and currently provides natural gas marketing and procurement services to industrial, commercial and municipal customers primarily in the Midwest and Southeast.

[Full Company Report for ATO »](#)



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- Update Profile
- Subscriptions
- Preferences
- Login/Password Help
- Upgrade to Premium

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- Help
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- Terms of Service
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- Site Map
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More Research
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Full Company Report
Earnings Announcements
Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
Charts
Price, Consensus and EPS Surprise
Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
Price & EPS Surprise
12 Month EPS
Broker Recommendations
Financials
Financial Overview
Income Statements
Balance Sheet
Cash flow Statements
Options
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Middlesex Water Company (MSEX)

(Real Time Quote from BATS)

\$58.02 USD

+0.47 (0.82%)

Updated Feb 20, 2019 12:25 PM ET

Add to port Trades from \$1

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Top 30% (77 out of 256)

Industry: [Utility - Water Supply](#)

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	57.61	Earnings ESP	0.00%
Day Low	57.21	Most Accurate Est	0.42
Day High	58.02	Current Qtr Est	0.42
52 Wk Low	34.00	Current Yr Est	2.05
52 Wk High	60.31	Exp Earnings Date	3/8/19
Avg. Volume	39,713	Prior Year EPS	1.38
Market Cap	943.72 M	Exp EPS Growth (3-5yr)	NA
Dividend	0.96 (1.67%)	Forward PE	28.07
Beta	0.42	PEG Ratio	NA

Utilities » [Utility - Water Supply](#)

Research Report For MSEX

[All Zacks' Analyst Reports »](#)

News For MSEX

- Zacks News for MSEX
- Other News for MSEX

SABESP (SBS) Surges: Stock Moves 6.9% Higher

01/04/19-8:55AM EST Zacks

American Water's (AWK) Arm Acquires Roxbury Water Company

01/03/19-8:39AM EST Zacks

MSEX: What are Zacks experts saying now?

Zacks Private Portfolio Services

American States Water to Grow on Rate Hike & Long-Term Deals

12/27/18-8:43AM EST Zacks

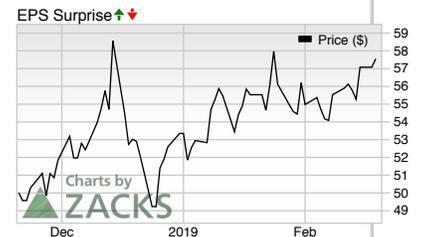
Rate Approval to Raise Aqua America's (WTR) Revenues by \$2.9M

12/27/18-8:29AM EST Zacks

Top Ranked Momentum Stocks to Buy for December 27th

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

12/27/18-12:00AM EST Zacks

More Zacks News for MSEX

Ex-Dividend Reminder: Middlesex Water, Black Hills and Bio-Techne
02/12/19-9:08AM EST Dividend Channel

The Most Undervalued And Overvalued Dividend Champions -
February 2019
01/29/19-11:41AM EST Seeking Alpha

Middlesex Water Company Declares Quarterly Cash Dividend
01/29/19-2:27PM EST GlobeNewswire

Middlesex Water declares \$0.24 dividend
01/29/19-1:41AM EST Seeking Alpha

Tidewater Vice President to Serve on Delaware EPSCoR Committee
01/24/19-11:22AM EST GlobeNewswire

More Other News for MSEX

Premium Research for MSEX

Zacks Rank ▼ Hold

Zacks Industry Rank Top 30% (77 out of 256)

Zacks Sector Rank Top 31% (5 out of 16)

Style Scores Value I Growth I Momentum I VGM

Earnings ESP 0.00%

Research Report for MSEX [Snapshot](#)

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[View All Zacks Rank #1 Strong Buys](#)

More Premium Research »

Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
Middlesex Water Company	MSEX	
AquaVenture Holdings Ltd.	WAAS	
American Water Works Company, Inc.	AWK	
American States Water Company	AWR	
Aqua America, Inc.	WTR	
California Water Service Group	CWT	
Companhia de saneamento Basico Do Estado De Sao Paulo - Sabesp	SBS	

[See all Utility - Water Supply Peers](#)

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Company Summary

Middlesex Water Company treats, stores and distributes water for residential, commercial, industrial and fire prevention purposes.

[Full Company Report for MSEX »](#)



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Full Company Report
Earnings Announcements
Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
Charts
Price, Consensus and EPS Surprise
Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
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12 Month EPS
Broker Recommendations
Financials
Financial Overview
Income Statements
Balance Sheet
Cash flow Statements
Options
Option Chain
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NewJersey Resources Corporation (NJR)

(Real Time Quote from BATS)

\$47.18 USD

+0.19 (0.40%)

Updated Feb 20, 2019 12:25 PM ET

Add to port

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Bottom 35% (166 out of 256)

Industry - Utility - Gas Distribution

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	46.92	Earnings ESP	0.00%
Day Low	46.76	Most Accurate Est	1.17
Day High	47.30	Current Qtr Est	1.17
52 Wk Low	37.65	Current Yr Est	2.01
52 Wk High	51.83	Exp Earnings Date	5/3/19
Avg. Volume	509,607	Prior Year EPS	2.74
Market Cap	4.17 B	Exp EPS Growth (3-5yr)	7.00%
Dividend	1.17 (2.49%)	Forward PE	23.44
Beta	0.32	PEG Ratio	3.35

Utilities » Utility - Gas Distribution

Research Report For NJR

[All Zacks' Analyst Reports »](#)

News For NJR

- Zacks News for NJR
- Other News for NJR

New Jersey Resources (NJR) Q1 Earnings Lag Estimates

02/06/19-7:20AM EST Zacks

Analysts Estimate New Jersey Resources (NJR) to Report a...

01/30/19-9:31AM EST Zacks

NJR: What are Zacks experts saying now?

Zacks Private Portfolio Services

UGI's Unit to Issue Notes for Repaying Outstanding Debt

10/15/18-8:25AM EST Zacks

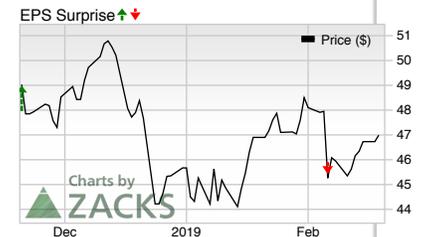
MDU Resources' (MDU) Sweetman Acquisition to Expand Business

10/05/18-4:02PM EST Zacks

ONEOK to Construct NGL Fractionation & Processing Capacity

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

09/26/18-8:12AM EST Zacks

More Zacks News for NJR

Valuations In Utilities - Update

02/20/19-7:09AM EST Seeking Alpha

NJR Named Top 25 SAFE Dividend Stock Increasing Payments For Decades

02/11/19-12:00PM EST PR Newswire

Skyline Renewables Acquires Additional Wind Portfolio

02/11/19-12:00PM EST PR Newswire

New Jersey Resources Corporation (NJR) Management on Q1 2019 Results - Earnings Call Transcript

New Jersey Resources Corporation 2019 Q1 - Results - Earnings Call Slides

02/19/19-11:34AM EST Seeking Alpha

More Other News for NJR

Premium Research for NJR

Zacks Rank ▼ Hold 

Zacks Industry Rank Bottom 35% (166 out of 256)

Zacks Sector Rank Top 31% (5 out of 16)

Style Scores Value | Growth | Momentum | VGM

Earnings ESP 0.00%

Research Report for NJR [Snapshot](#)

() = Change in last 30 days

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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
NewJersey Resources Corporation	NJR	
Northwest Natural Gas Company	NWN	
Spire Inc.	SR	
Atmos Energy Corporation	ATO	
Centrica PLC	CPYYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	

[See all Utility - Gas Distribution Peers](#)

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Company Summary

New Jersey Resources Corporation is an energy services holding company that, through its subsidiaries, provides safe and reliable natural gas and clean energy services, including transportation, distribution, asset management and home services. NJR is composed of five primary businesses: New Jersey Natural Gas, NJR's principal subsidiary, operates and maintains the natural gas transportation and distribution infrastructure to serve the customers. NJR Clean Energy Ventures invests in, owns and operates solar and onshore wind projects. NJR Energy Services manages a diversified portfolio of natural gas transportation and storage assets and provides physical natural gas services and customized energy solutions. NJR Midstream serves customers from local distributors and producers to electric generators and wholesale marketers. NJR Home Services provides service contracts as well as heating, central air conditioning, water heaters, standby generators, solar and other indoor and outdoor comfort products.

[Full Company Report for NJR »](#)



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More Research
Broker Recommendations
Full Company Report
Earnings Announcements
Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
Charts
Price, Consensus and EPS Surprise
Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
Price & EPS Surprise
12 Month EPS
Broker Recommendations
Financials
Financial Overview
Income Statements
Balance Sheet
Cash flow Statements
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Northwest Natural Gas Company (NWN)

(Real Time Quote from BATS)

\$64.77 USD

+0.59 (0.92%)

Updated Feb 20, 2019 12:25 PM ET

Add to port

Zacks Rank:

2-Buy

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Bottom 35% (166 out of 256)

Industry - Utility - Gas Distribution

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	64.10	Earnings ESP	0.00%
Day Low	63.87	Most Accurate Est	1.18
Day High	64.81	Current Qtr Est	1.18
52 Wk Low	51.50	Current Yr Est	2.45
52 Wk High	71.81	Exp Earnings Date	*BMO3/1/19
Avg. Volume	98,263	Prior Year EPS	2.24
Market Cap	1.85 B	Exp EPS Growth (3-5yr)	4.33%
Dividend	1.90 (2.96%)	Forward PE	26.20
Beta	0.40	PEG Ratio	6.05

Utilities » Utility - Gas Distribution

*BMO = Before Market Open *AMC = After Market Close

Research Report For NWN

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- Zacks News for NWN
- Other News for NWN

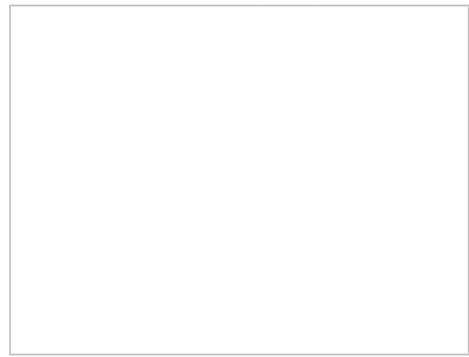
Global Economic Growth Concerns Resurface: 5 Defensive Picks
02/08/19-7:14AM EST Zacks

SWX or NWN: Which Is the Better Value Stock Right Now?
12/18/18-8:30AM EST Zacks

NWN: What are Zacks experts saying now?
Zacks Private Portfolio Services

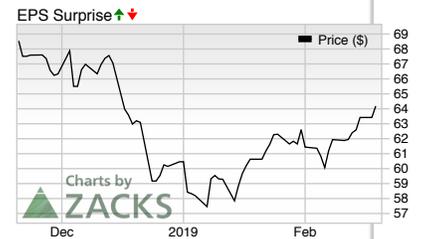
ONEOK (OKE) to Post Q3 Earnings: Is a Beat in the Cards?
10/24/18-9:14AM EST Zacks

UGI's Unit to Issue Notes for Repaying Outstanding Debt
10/15/18-8:25AM EST Zacks



Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

SWX vs. NWN: Which Stock Is the Better Value Option?

09/25/18-8:30AM EST Zacks

More Zacks News for NWN

NWN Makes Bullish Cross Above Critical Moving Average

02/19/19-3:06AM EST Energy Stock Channel

NW Natural Holdings Schedules Earnings Release and Conference Call for Friday, March 15, 2019

03/15/19-12:00PM EST GlobeNewswire

Northwest Natural Holding declares \$0.475 dividend

01/16/19-4:57AM EST Seeking Alpha

NW Natural Holdings Announces Dividend

01/15/19-7:04PM EST GlobeNewswire

NW Natural Celebrates 160 Years of Serving Customers

01/07/19-12:00PM EST GlobeNewswire

More Other News for NWN

Premium Research for NWN

Zacks Rank ▲ Buy 2

Zacks Industry Rank Bottom 35% (166 out of 256)

Zacks Sector Rank Top 31% (5 out of 16)

Style Scores Value | Growth | Momentum | VGM

Earnings ESP 0.00%

Research Report for NWN [Snapshot](#)

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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
Northwest Natural Gas Company	NWN	
Spire Inc.	SR	
Atmos Energy Corporation	ATO	
Centrica PLC	CPYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	
Just Energy Group, Inc.	JE	

[See all Utility - Gas Distribution Peers](#)

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Company Summary

Northwest Natural Holding Company builds and maintains natural gas distribution systems, as well as invests in natural gas pipeline projects through its subsidiaries. It serves residential, commercial and industrial customers primarily in the United States, Canada and Service Territory. Northwest Natural Holding Company, formerly known as NW Natural Gas Company, is headquartered in Portland, Oregon.

[Full Company Report for NWN »](#)



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ONE Gas, Inc. (OGS)

(Real Time Quote from BATS)

\$84.60 USD

+0.46 (0.55%)

Updated Feb 20, 2019 12:27 PM ET

Add to port Trades from **\$1**

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Bottom 35% (166 out of 256)

Industry - Utility - Gas Distribution

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	84.00	Earnings ESP	-0.47%
Day Low	83.52	Most Accurate Est	0.85
Day High	84.87	Current Qtr Est	0.85
52 Wk Low	62.20	Current Yr Est	3.42
52 Wk High	87.75	Exp Earnings Date	*AMC2/20/19
Avg. Volume	214,431	Prior Year EPS	2.95
Market Cap	4.42 B	Exp EPS Growth (3-5yr)	5.85%
Dividend	1.84 (2.19%)	Forward PE	24.63
Beta	0.35	PEG Ratio	4.21

Utilities » Utility - Gas Distribution

*BMO = Before Market Open *AMC = After Market Close

Research Reports For OGS

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News For OGS

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- Other News for OGS

Analysts Estimate ONE Gas (OGS) to Report a Decline in...
02/13/19-9:31AM EST Zacks

National Fuel Gas (NFG) Q1 Earnings & Revenues Top Estimates
02/04/19-8:09AM EST Zacks

OGS: What are Zacks experts saying now?
Zacks Private Portfolio Services

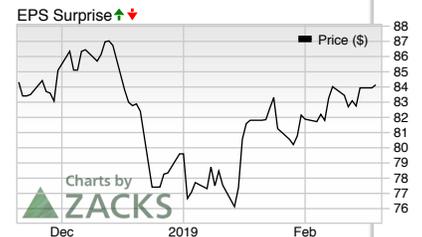
One Gas (OGS) Unveils Future Plans, Increases Dividend Rate
01/16/19-7:53AM EST Zacks

SWX vs. OGS: Which Stock Is the Better Value Option?
01/08/19-8:30AM EST Zacks

Chesapeake Utilities' Acquisition to Expand Service Area

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

12/20/18-8:59AM EST Zacks

More Zacks News for OGS

Earnings Scheduled For February 20, 2019

02/20/19-3:05AM EST Benzinga

12 Upcoming Dividend Increases

02/14/19-10:41AM EST Seeking Alpha

Dividend Increases: January 14-18, 2019

01/21/19-7:03AM EST Seeking Alpha

ONE Gas Issues 2019 Financial Guidance; Narrows 2018 Financial Guidance

01/18/19-4:46PM EST PR Newswire

ONE Gas Increases Quarterly Dividend

01/15/19-4:44PM EST PR Newswire

More Other News for OGS

Premium Research for OGS

Zacks Rank	Hold 
Zacks Industry Rank	Bottom 35% (166 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input checked="" type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	-0.47%
Research Reports for OGS	Analyst Snapshot
() = Change in last 30 days	
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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
ONE Gas, Inc.	OGS	
Northwest Natural Gas Company	NWN	
Spire Inc.	SR	
Atmos Energy Corporation	ATO	
Centrica PLC	CPYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	

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Billion Dollar Secret Full Ser...



The Zacks Rank has been called the Billion Dollar Secret. [Click here to watch the full series.](#) »

Company Summary

ONE Gas, Inc. is a natural gas local distribution company. The company operates primarily in Oklahoma, Kansas and Texas through Oklahoma Natural Gas, Kansas Gas Service and Texas Gas Service. ONE Gas, Inc. is based in Tulsa, United States.

[Full Company Report for OGS »](#)



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Financials
Financial Overview Income Statements Balance Sheet Cash flow Statements
Options
Option Chain Options Greek Montage

South Jersey Industries, Inc. (SJI)

(Real Time Quote from BATS)

\$31.47 USD

+0.18 (0.58%)

Updated Feb 20, 2019 12:27 PM ET

Add to port

Zacks Rank:

5-Strong Sell

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Bottom 35% (166 out of 256)

Industry - Utility - Gas Distribution

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	31.25	Earnings ESP	-9.76%
Day Low	31.07	Most Accurate Est	0.37
Day High	31.53	Current Qtr Est	0.41
52 Wk Low	25.96	Current Yr Est	1.33
52 Wk High	36.72	Exp Earnings Date	*AMC2/27/19
Avg. Volume	545,824	Prior Year EPS	1.23
Market Cap	2.68 B	Exp EPS Growth (3-5yr)	9.53%
Dividend	1.15 (3.68%)	Forward PE	23.53
Beta	0.80	PEG Ratio	2.47

Utilities » Utility - Gas Distribution

*BMO = Before Market Open *AMC = After Market Close

Research Report For SJI

[All Zacks' Analyst Reports »](#)

News For SJI

- Zacks News for SJI
- Other News for SJI

Earnings Preview: South Jersey Industries (SJI) Q4 Earnings...
02/20/19-9:31AM EST Zacks

UGI Corp (UGI) Acquires South Jersey's Natural Gas Business
12/04/18-7:43AM EST Zacks

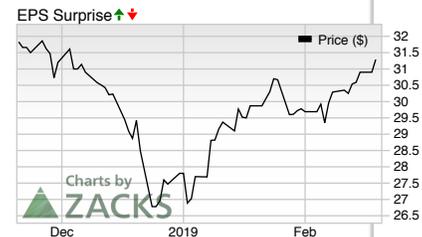
SJI: What are Zacks experts saying now?
Zacks Private Portfolio Services

South Jersey Industries (SJI) Reports Q3 Loss, Tops Revenue...
11/07/18-7:55PM EST Zacks

Analysts Estimate South Jersey Industries (SJI) to Report a...
10/31/18-9:32AM EST Zacks

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

Billion Dollar Secret

South Jersey Industries (SJI) Q3 Earnings Preview: What to Expect
10/25/18-9:33AM EST Zacks

More Zacks News for SJI

SJI Declares Quarterly Dividend
02/19/19-8:17AM EST GlobeNewswire

South Jersey declares \$0.2875 dividend
02/19/19-7:59AM EST Seeking Alpha

SJI to Host Fiscal 2018 Year-End Earnings Conference Call
02/14/19-8:49AM EST GlobeNewswire

Short Interest Increases 14.5% For SJI
01/29/19-2:11AM EST Market News Video

South Jersey Industries Earns RS Rating Upgrade
01/28/19-9:28AM EST Investors Business Daily

More Other News for SJI

Premium Research for SJI

Zacks Rank	Strong Sell 5
Zacks Industry Rank	Bottom 35% (166 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	-9.76%
Research Report for SJI	Snapshot
(= Change in last 30 days)	
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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
South Jersey Industries, Inc.	SJI	
Northwest Natural Gas Company	NWN	
Spire Inc.	SR	
Atmos Energy Corporation	ATO	
Centrica PLC	CPYYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	

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Company Summary

South Jersey Industries, Inc., an energy services holding company based in Folsom, NJ, delivers energy solutions to its customers through three primary subsidiaries. South Jersey Gas delivers safe, reliable, affordable natural gas and promotes energy efficiency to customers in southern New Jersey. SJI's non-utility businesses within South Jersey Energy Solutions promote efficiency, clean technology and renewable energy by providing customized wholesale commodity marketing and fuel management services; acquiring and marketing natural gas and electricity for retail customers; and developing, owning and operating on-site energy production facilities. SJI Midstream is also an SJI subsidiary and houses the company's interest in the PennEast Pipeline Project.

[Full Company Report for SJI »](#)



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Broker Recommendations
Full Company Report
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Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
Charts
Price, Consensus and EPS Surprise
Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
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12 Month EPS
Broker Recommendations
Financials
Financial Overview
Income Statements
Balance Sheet
Cash flow Statements
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Southwest Gas Corporation (SWX)

(Real Time Quote from BATS)

\$82.62 USD

+0.46 (0.56%)

Updated Feb 20, 2019 12:27 PM ET

Add to port

Zacks Rank:

4-Sell

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Bottom 35% (166 out of 256)

[Industry - Utility - Gas Distribution](#)

View All Zacks #1 Ranked Stocks

Quote Overview

Stock Activity		Key Earnings Data	
Open	82.04	Earnings ESP	6.71%
Day Low	81.93	Most Accurate Est	1.67
Day High	82.96	Current Qtr Est	1.57
52 Wk Low	62.54	Current Yr Est	3.98
52 Wk High	85.97	Exp Earnings Date	2/26/19
Avg. Volume	227,112	Prior Year EPS	3.62
Market Cap	4.06 B	Exp EPS Growth (3-5yr)	5.00%
Dividend	2.08 (2.53%)	Forward PE	20.62
Beta	0.35	PEG Ratio	4.12

[Utilities » Utility - Gas Distribution](#)

Research Report For SWX

[All Zacks' Analyst Reports »](#)

News For SWX

- Zacks News for SWX
- Other News for SWX

Can Southwest Gas (SWX) Keep the Earnings Surprise Streak...
02/13/19-9:40AM EST Zacks

SWX or CPK: Which Is the Better Value Stock Right Now?
01/25/19-8:30AM EST Zacks

SWX: What are Zacks experts saying now?
Zacks Private Portfolio Services

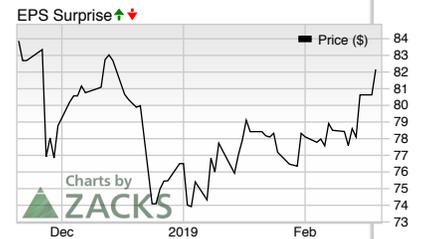
4 Reasons to Add Southwest Gas (SWX) to Your Portfolio Now
01/16/19-7:59AM EST Zacks

One Gas (OGS) Unveils Future Plans, Increases Dividend Rate
01/16/19-7:53AM EST Zacks

Sempra Energy (SRE) Arm Wins \$1.7M Funding to Reduce...

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



[Interactive Chart](#) | [Fundamental Chart](#)

Billion Dollar Secret

01/11/19-9:28AM EST Zacks
 More Zacks News for SWX
Valuations In Utilities - Update
 02/20/19-7:09AM EST Seeking Alpha
Southwest Gas: Unique Utility With Dual Growth Drivers
 02/16/19-7:18AM EST Seeking Alpha
Southwest Gas Holdings (SWX) Shares Cross Below 200 DMA
 02/11/19-10:02AM EST Energy Stock Channel
Stocks To Watch: Southwest Gas Sees RS Rating Rise To 81
 01/16/19-9:27AM EST Investors Business Daily
Benzinga's Top Upgrades, Downgrades For January 15, 2019
 01/15/19-8:11AM EST Benzinga
 More Other News for SWX

Premium Research for SWX

Zacks Rank	▼ Sell
Zacks Industry Rank	Bottom 35% (166 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value I <input type="checkbox"/> Growth I <input type="checkbox"/> Momentum I <input type="checkbox"/> VGM
Earnings ESP	6.71%
Research Report for SWX	Snapshot
() = Change in last 30 days	
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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
Southwest Gas Corporation	SWX	
Northwest Natural Gas Company	NWN	
Spire Inc.	SR	
Atmos Energy Corporation	ATO	
Centrica PLC	CPYYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	

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Company Summary

Southwest Gas Holdings, Inc. is an energy holding company based in Las Vegas, Nevada. Southwest Gas Holdings, Inc. owns two primary operating companies, Southwest Gas Corporation and Centuri Construction Group, Inc. Southwest Gas Corporation is a regulated utility and provides natural gas service to more than 1.9 million residential, commercial, and industrial customers in most of Arizona and Nevada, and parts of northeastern and southeastern California. Centuri Construction Group, Inc., is a full-service underground piping contractor that primarily provides utility companies with trenching and installation, replacement, and maintenance services for energy distribution systems, and develops industrial construction solutions. Centuri Construction Group Inc. operates in major markets across the United States and Canada.

[Full Company Report for SWX »](#)



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Broker Recommendations
Full Company Report
Earnings Announcements
Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
Charts
Price, Consensus and EPS Surprise
Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
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Financials
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Spire Inc. (SR)
 (Real Time Quote from BATS)
\$77.31 USD
 +0.45 (0.59%)
 Updated Feb 20, 2019 12:27 PM ET

Add to port **Trades from \$1**

Zacks Rank:

2-Buy

Value | Growth | Momentum | VGM

Style Scores:
Industry Rank:
 Bottom 35% (166 out of 256)

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Stock Activity		Key Earnings Data	
Open	76.93	Earnings ESP	0.38%
Day Low	76.48	Most Accurate Est	2.67
Day High	77.42	Current Qtr Est	2.66
52 Wk Low	64.70	Current Yr Est	3.74
52 Wk High	81.13	Exp Earnings Date	5/1/19
Avg. Volume	830,794	Prior Year EPS	3.72
Market Cap	3.90 B	Exp EPS Growth (3-5yr)	3.93%
Dividend	2.37 (3.08%)	Forward PE	20.54
Beta	0.22	PEG Ratio	5.22

Utilities » Utility - Gas Distribution

Research Report For SR

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News For SR

- Zacks News for SR
- Other News for SR

Why Spire (SR) is a Great Dividend Stock Right Now
02/18/19-8:15AM EST Zacks

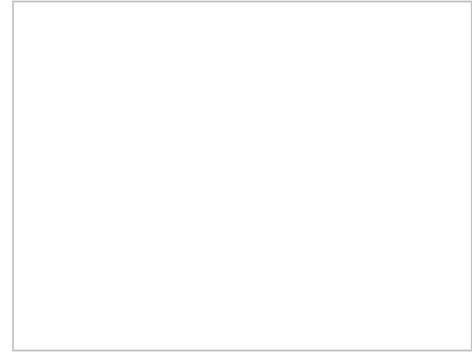
Spire (SR) Misses Q1 Earnings Estimates
02/06/19-7:10AM EST Zacks

SR: What are Zacks experts saying now?
Zacks Private Portfolio Services

Spire (SR) is a Top Dividend Stock Right Now: Should You Buy?
02/01/19-8:15AM EST Zacks

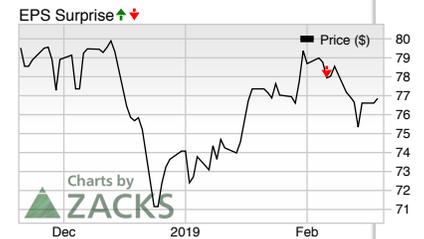
Spire (SR) Earnings Expected to Grow: What to Know Ahead of...
01/30/19-9:31AM EST Zacks

4 Utilities Stocks to Counter Slowdown & Shutdown Woes



Price and EPS Surprise Chart

1 Month | 3 Months | YTD



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01/25/19-7:37AM EST Zacks
 More Zacks News for SR
 Atmos Energy Set to Join S&P 500; Spire to Join S&P MidCap 400; NorthStar Realty Europe to Join S&P SmallCap 600
 NorthStar Realty +5.2% on addition to SmallCap 600
 02/08/19-4:32AM EST Seeking Alpha
 Spire, Inc. (SR) CEO Suzanne Sitherwood on Q1 2019 Results - Earnings Call Transcript
 Spire: Fiscal 1Q Earnings Snapshot
 02/06/19-7:05AM EST Associated Press, The
 Spire Reports First Quarter Results
 02/06/19-6:55AM EST PR Newswire
 More Other News for SR

Premium Research for SR

Zacks Rank	▼ Buy 
Zacks Industry Rank	Bottom 35% (166 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input type="checkbox"/> Growth <input type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	0.38%
Research Report for SR	Snapshot
(= Change in last 30 days) View All Zacks Rank #1 Strong Buys	
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Premium Research: Industry Analysis

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Centrica PLC	CPYYY	
Chesapeake Utilities Corporation	CPK	
Clean Energy Fuels Corp.	CLNE	
Just Energy Group, Inc.	JE	

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Company Summary

Spire Inc. is a public utility company which is engaged in the purchase, retail distribution, sale and marketing of natural gas. Its operating segment consists of Gas Utility and Gas Marketing. Gas Utility segment includes the regulated operations of Laclede Gas and Alabama Gas Corporation. Gas Marketing segment is engaged in the marketing of natural gas and related activities on a non-regulated basis. Spire Inc, formerly known as The Laclede Group Inc., is headquartered in St. Louis, Missouri.

[Full Company Report for SR »](#)



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Full Company Report
Earnings Announcements
Key Company Metrics
Broker Reports
Insiders
Earnings Transcripts
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Fundamental Charts
Comparative
Interactive Charts
Price and Consensus
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12 Month EPS
Broker Recommendations
Financials
Financial Overview
Income Statements
Balance Sheet
Cash flow Statements
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The York Water Company (YORW)

(Delayed Data from NSDQ)

\$35.05 USD

+0.06 (0.17%)

Updated Feb 20, 2019 11:53 AM ET

Add to port

Zacks Rank:

3-Hold

Style Scores:

Value | Growth | Momentum | VGM

Industry Rank:

Top 30% (77 out of 256)

Industry: [Utility - Water Supply](#)

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Quote Overview

Stock Activity		Key Earnings Data	
Open	34.86	Earnings ESP	0.00%
Day Low	34.66	Most Accurate Est	0.27
Day High	35.05	Current Qtr Est	0.27
52 Wk Low	27.45	Current Yr Est	1.13
52 Wk High	36.10	Exp Earnings Date	3/5/19
Avg. Volume	16,329	Prior Year EPS	1.01
Market Cap	452.48 M	Exp EPS Growth (3-5yr)	NA
Dividend	0.69 (1.98%)	Forward PE	30.97
Beta	0.22	PEG Ratio	NA

Utilities » Utility - Water Supply

Research Report For YORW

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News For YORW

- Zacks News for YORW
- Other News for YORW

York Water Receives Approval for 2.6% Hike in Water Bills
01/21/19-9:50AM EST Zacks

The York Water to Reward Shareholders With Dividend Hike
11/23/18-8:23AM EST Zacks

YORW: What are Zacks experts saying now?
Zacks Private Portfolio Services

York Water Files for Rate Hike to Recover Capital Expenses
05/31/18-10:47AM EST Zacks

York Water (YORW) Earnings & Revenues Improve Y/Y in Q4
03/07/18-8:15AM EST Zacks

Utilities' Steady Performance Makes for Safe Investment Choice

Price and EPS Surprise Chart

1 Month | 3 Months | YTD



Interactive Chart | Fundamental Chart

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01/09/18-12:00AM EST Zacks

More Zacks News for YORW

Mid-Afternoon Market Update: Coty Rises On Earnings Beat; Collect Biotechnology Shares Plunge

YORW Crosses Above Key Moving Average Level

01/18/19-12:37PM EST Energy Stock Channel

The York Water Company Announces Settlement of Rate Case

01/18/19-9:30AM EST GlobeNewswire

Benzinga's Top Upgrades, Downgrades For January 18, 2019

01/18/19-8:02AM EST Benzinga

17 Small Cap Dividend Growth Stocks Down 15% Since Market Peak

12/31/18-8:30AM EST Seeking Alpha

More Other News for YORW

Premium Research for YORW

Zacks Rank	Hold 
Zacks Industry Rank	Top 30% (77 out of 256)
Zacks Sector Rank	Top 31% (5 out of 16)
Style Scores	<input type="checkbox"/> Value <input type="checkbox"/> Growth <input checked="" type="checkbox"/> Momentum <input type="checkbox"/> VGM
Earnings ESP	0.00%
Research Report for YORW	Snapshot
() = Change in last 30 days	
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Premium Research: Industry Analysis

Top Peers	Symbol	Zacks Rank
The York Water Company	YORW	
AquaVenture Holdings Ltd.	WAAS	
American Water Works Company, Inc.	AWK	
American States Water Company	AWR	
Aqua America, Inc.	WTR	
California Water Service Group	CWT	
Companhia de saneamento Basico Do Estado De Sao Paulo - Sabesp	SBS	

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Company Summary

The York Water Company impounds, purifies and distributes water. They are regulated by the Pennsylvania Public Utility Commission in the areas of billing, payment procedures, dispute processing, terminations, service territory, and rate setting. They must obtain PPUC approval before changing any of the aforementioned procedures.

[Full Company Report for YORW »](#)



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Visit [performance](#) for information about the performance numbers displayed above.

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NYSE and AMEX data is at least 20 minutes delayed. NASDAQ data is at least 15 minutes delayed.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 4

Referencing page 11 of Mr. Baudino's testimony at lines 8-16, does monetary policy have a lagged effect on the economy? If not, please explain.

RESPONSE:

Yes, monetary policy tends to have a lagged effect on economic activity.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 5

Referencing page 11 of Mr. Baudino's testimony at lines 8-16. Please provide support references to all support relied on by Mr. Baudino (from financial analysts or other sources) for the proposition that the yield on long-term treasury bonds is forecasted to remain constant.

RESPONSE:

Mr. Baudino did not put forward "the proposition that the yield on long-term treasury bonds is forecasted to remain constant". The statement contained in this question is not what Mr. Baudino testified to on page 11, lines 8-16 of his Direct Testimony. It is Mr. Baudino's position that current interest rates are the best indicators of investor expectations and that utility regulators should not raise ROEs based on forecasted long-term interest rates that may or may not occur.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 6

Referencing page 17 of Mr. Baudino's testimony at lines 29-33, please explain the basis for Mr. Baudino's claim that KAW is less risky than the proxy group where he testifies that 50 -58 percent of the proxy group uses a future test year and KAW also uses a future year.

RESPONSE:

The basis for this statement is that not all of the companies in the proxy groups use future test years. If all the companies in the proxy groups used future test years, then the groups would likely be comparable in risk to KAW, other things being equal. Mr. Baudino pointed out that with respect to the use of a future test year, KAW is "slightly less risky" than the Combined Utility Proxy Group ("CUPG").

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino / Counsel as to Objection

Page 1 of 1

QUESTION No. 7

Referencing page 18 of Mr. Baudino's testimony at lines 1-13. Did Mr. Baudino conduct any analysis that compares the level of capital investments that were made in 2017-2018 to KAW's projected capital expenditures? If so, please provide the analysis including all supporting documentation and electronic copies of the analysis with working formulas. Please explain whether or not the amount of capital investment that was made would have an effect on the earned ROE, and, if so, the basis for, and calculation of, that effect.

RESPONSE:

Mr. Baudino did not conduct a formal analysis, as implied by this question, but did review KAW's historical and projected capital expenditures while developing his analysis, testimony, and recommended ROE.

Objection. The following portion of the request is uncertain, ambiguous, or confusing, and it is unclear what information is being sought:

"Please explain whether or not the amount of capital investment that was made would have an effect on the earned ROE, and, if so, the basis for, and calculation of, that effect."

Notwithstanding this objection, as a general proposition, between rate cases the amount of capital investment could affect the actual earned ROE, as would the Company's ability to control and manage its expenses, growth in revenues, and so on. For purposes of this case, the Company's future test year enables the Company to seek inclusion of capital investments through June 30, 2020. To the extent KAW's infrastructure and capital spending through June 30, 2020 exceed the historical 2017 and 2018 spending amounts, that additional investment will be captured in this rate proceeding.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 8

Referencing page 18 of Mr. Baudino's testimony at lines 1-13. Please explain with specificity, the basis of Mr. Baudino's conclusion that the absence of QIP does not increase KAW's risk relative to the proxy group.

RESPONSE:

Mr. Baudino explained his position regarding risk and the QIP with sufficient specificity on the cited page 18, lines 1-13. This position is further bolstered by Mr. Baudino's discussion of how the use of a future test year mitigates risk for KAW.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino / Counsel as to Objections

Page 1 of 3

QUESTION No. 9

Referencing Mr. Baudino's testimony at pages 30 line 18 through 31 line 20.

- a. Has Mr. Baudino conducted any analysis that determines the amount of investment risk that is described by Beta? If so, please provide the analysis including all supporting documentation and electronic copies of the analysis with working formulas.
- b. Has Mr. Baudino reviewed any studies that support his conclusion that estimating the return on the market is nearly impossible and that the limitations on this analysis affect the usefulness of market return estimates? If so, please provide all supporting research. If not, please explain if this is just Mr. Baudino's opinion or if it has been substantiated through analysis. If it has, please provide all such analysis including supporting workpapers.
- c. Considering the cases that Mr. Baudino has provided testimony in over the last five years, please indicate what index was relied on by Mr. Baudino in each proceeding to estimate the risk-free rate.
- d. Please provide the support for Mr. Baudino's statement on p. 31 that in the CAPM it is prudent to use a wide variety of data to estimate investor-required returns. Is it prudent to use a wide variety of data in all ROE estimation models or just the CAPM? What would be the expected result of any model if a wide variety of data is relied on? Is the range of results that comes from using a wide variety of assumptions a reason to invalidate the model, or just the assumptions used to specify the model? Please explain the response.
- e. Is it reasonable to expect that the analyst developing the ROE estimation model would carefully select the data that is used in the analysis in order to ensure that the results are reliable? If you disagree, please explain why?
- f. Please explain how the calculation of the DCF model would not vary considerably based on an analyst's choice of inputs such as the proxy group and growth rate selection.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino / Counsel as to Objections

Page 2 of 3

RESPONSE:

- a. Mr. Baudino did not perform such an analysis. This type of analysis is not required for use of the CAPM in regulatory proceedings, as Mr. Baudino accepted Value Line's betas for use in his version of the CAPM.
- b. The difficulty of accurately estimating the "market return" portion of the CAPM was described by Dr. Malkiel in the passage cited in footnote 19 of Mr. Baudino's Direct Testimony. On page 222, Dr. Malkiel wrote:

Second, as Professor Richard Roll of UCLA has argued, we must keep in mind that it is very difficult (indeed probably impossible) to measure beta with any degree of precision. The S&P 500 Index is not "the market". The Total Stock Market contains many thousands of additional stocks in the United States and thousands more in foreign countries. Moreover, the total market includes bonds, real estate, commodities, and assets of all sorts, including one of the most important assets any of us has - the human capital built up by education, work, and life experiences. Depending on exactly how you measure the "market", you can obtain very different beta values.

In Chapter 8, pages 189-190 of *Principles of Corporate Finance*, Eighth Edition, by Franklin Allen, Stewart C. Myers, and Richard A. Brealey, the authors wrote the following:

How about the market risk premium? As we pointed out in the last chapter, we can't measure $r_m - r_f$ with precision. From past evidence, it appears to be 7.6%, although many economists and financial managers would forecast a lower figure.

- c. In recent cases, Mr. Baudino has consistently used the six-month average of the 30-year Treasury Bond and the 5-year Treasury note to estimate the risk free rate of return. Mr. Baudino switched from his prior use of the 20-year Treasury bond in past cases, although this switch made little difference in the CAPM results. Please refer to the copies of testimony Mr. Baudino provided in response to Question 1 for specific information on the risk free rate used by Mr. Baudino.
- d. The statement referred to in part (d) was based on the difficulty of accurately measuring the market return portion of the CAPM. Refer to Mr. Baudino's response to part (b) for further support. Mr. Baudino used a reasonably wide variety of data in estimating the market return for his CAPM analyses, which included both forward-looking and historical market risk premium estimates.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino / Counsel as to Objections

Page 3 of 3

With respect to the following questions:

Is it prudent to use a wide variety of data in all ROE estimation models or just the CAPM?

Objection. This question is overly broad and unduly burdensome. Notwithstanding this objection, the prudence of using "a wide variety of data in all ROE estimate models" depends upon the ROE estimation models and the variety of data being used. Mr. Baudino cannot provide a more detailed response without knowing more about "the variety of data" used in the various models and the models to which that data would be applied.

What would be the expected result of any model if a wide variety of data is relied on?

Objection. This question is overly broad, vague, and unduly burdensome. Without more specificity, the request cannot be answered with clarity. Notwithstanding this objection, again, the answer would depend on the "wide variety of data" and the model to which that data is applied.

Is the range of results that comes from using a wide variety of assumptions a reason to invalidate the model, or just the assumptions used to specify the model?

See the response to the prior question.

- e. It is "reasonable to expect" that an ROE analyst would go through a careful selection process. However, this process may not necessarily lead to a reasonable result in every case. This is certainly the situation with the CAPM results presented by Ms. Bulkley, as described by Mr. Baudino in his Direct Testimony. Mr. Baudino described in detail beginning on page 38 why Ms. Bulkley's excessively high CAPM results should be rejected.
- f. Objection. The question as posed is highly speculative, vague, and overly broad and, as such, cannot be answered with clarity. Mr. Baudino is unable to speculate on "how the calculation of the DCF model would not vary considerably based on an analyst's choice of inputs such as the proxy group and growth rate selection" without additional information as to the choice of the companies in the group and the growth rates selected.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 10

Referencing Page 32 of Mr. Baudino's testimony at lines 1-7, please provide the data relied on from the Value Line Investment Analyzer to calculate the market return used in Exhibit RAB-7.

RESPONSE:

Refer to the spreadsheets and work papers provided in response to Question 3.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 11

Referencing Exhibits (RAB-6) and (RAB-7). Please explain why Mr. Baudino relied on earnings and book value growth rates to estimate the return on the market that is used in his CAPM analysis but relied on projected dividend and earnings growth rates in his DCF analysis.

RESPONSE:

One of the assumptions underlying the DCF model is that earnings, book value, and dividends grow together at the same rate over the long run. Mr. Baudino did not include dividend growth in the calculation because many of the Value Line companies do not pay dividends or have dividend growth projections. Thus, Mr. Baudino included forecasted earnings and book value growth.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 12

Referencing Mr. Baudino's testimony at page 32, lines 15-17. Did Mr. Baudino include negative growth rates in the median growth rate calculation used to estimate the market return in his CAPM analysis? If so, please explain how this is consistent with the Constant Growth DCF model that was used to calculate the market return.

RESPONSE:

No.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 13

Referencing Page 33 of Mr. Baudino's testimony line 8, please provide the historical market return that includes 2018.

RESPONSE:

Mr. Baudino does not have the requested data.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 14

Referencing Page 33 of Mr. Baudino's testimony at lines 13-20. Did Mr. Baudino consider the effects of other anomalous events on the long-term historical market return? Specifically has Mr. Baudino considered the effect of the negative return on the market that occurred in 2008 on the overall market return? If so, please explain how this negative return influenced the overall market return and risk premium. If not, please explain why it would be reasonable to assume that this event would be likely in the future but not the growth in P/E ratios that occurred from 1980-2001.

RESPONSE:

Regarding Mr. Baudino's testimony on page 33, lines 13-20, the data was taken from the study by Ibbotson and Chen and the adjusted historical market risk premium of 6.04% is based on their calculations and the number presented in the *2018 SBI Yearbook*. Mr. Baudino did not perform any other analysis associated with this number.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 15

Referencing Page 33 of Mr. Baudino's testimony at lines 13-20.

- a. Does Mr. Baudino agree that the P/E ratios for the companies included in the Combined Utility Proxy Group are currently at historically high levels as shown in Figure 4 on page 20 of Ms. Bulkley's testimony?
- b. If yes, why is it appropriate to rely on the DCF estimates of companies with P/E ratios that are not expected to be sustained in near-term when it is not appropriate to include a period of high P/E ratios in Duff and Phelps's estimate of the historical market risk premium?
- c. Is it important to consider the impact that the current level of P/E ratios is having on the DCF results considering the cost of equity is being estimated for the future period when KAWC's rates will be in effect? If not, please explain.

RESPONSE:

- a. Yes.
- b. The question in part (b) does not accurately reflect Mr. Baudino's position on the DCF model or on his presentation of the Duff and Phelps adjusted market risk premium. With respect to the adjusted risk premium presented on page 33, lines 13 - 20, Mr. Baudino presented this as an alternative calculation of the historical risk premium analysis he presented in Exhibit ___(RAB-8). Mr. Baudino did not base his ROE recommendation on this number or opine on its appropriateness in the current economic environment. Regarding Ms. Bulkley's forecasted P/E ratios in her Table 4, the Commission should not adjust its allowed ROE for KAW upward based on forecasted P/E ratios that may or may not come to pass. The current stock prices that are driving current P/E ratios for the CUPG are the best measure of investor return requirements for the companies in that proxy group and they reflect the low interest rate environment in today's economy as well as the relative safety of the regulated water industry generally.
- c. Refer to the response to (b) above.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 16

Referencing Mr. Baudino's testimony at page 35, table 3 and lines 7-9. Please explain why Mr. Baudino believes that the average results are reasonable results in a DCF analysis that relies on the proxy companies but the average is not the appropriate measure of central tendency when calculating the growth rate over thousands of observations in the market return calculation performed by Mr. Baudino.

RESPONSE:

Mr. Baudino explained why the average for Value Line's data set was not a good measure of central tendency on page 32, lines 10 - 20. In addition, Mr. Baudino considered the median results of his DCF analyses on page 35, Table 3, and based his ROE recommendation on the midpoint of the DCF range for the CUPG.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 17

Referencing Mr. Baudino's testimony at page 35, table 3. Does Mr. Baudino believe that the results of the CAPM using the historical market return are reasonable estimates of the cost of equity? Please explain the answer fully.

RESPONSE:

No. It is Mr. Baudino's opinion that the CAPM results using historical risk premiums are producing unreasonably low values at this time and does not recommend them in this proceeding.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 18

Referencing Mr. Baudino's testimony at page 35, lines 7-8. Does Mr. Baudino believe that KAWC has average risk when compared to the combined utility proxy group? If so, please provide the analysis used to support Mr. Baudino's conclusion including all supporting documentation and electronic copies of the analysis with working formulas.

RESPONSE:

Yes, it is Mr. Baudino's opinion that KAW is reasonably comparable in risk to the CUPG. Please refer to the discussion and analysis in Mr. Baudino's Direct Testimony at: page 14, line 10 through page 18, line 13; page 23, line 13 through page 24, line 3; page 36, lines 6 through 16; page 36, line 19 through page 37, line 13.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 19

Referencing Mr. Baudino's testimony at page 42, lines 11-12. Does Mr. Baudino disagree that it is appropriate to evaluate the relative risk of the proxy group versus the risk of the subject company in estimating the appropriate ROE? Please explain this answer fully.

RESPONSE:

As a general matter, the answer here is yes. Although it is difficult to assess whether the subject company has precisely the same risk as a proxy group of companies, the analyst should perform a review to determine whether the subject company is reasonably comparable in risk to the proxy group as a whole.

Mr. Baudino's Direct Testimony at page 42, lines 11-12, addressed the specific issue of revenue decoupling, a rate mechanism that KAW did not request be implemented in this proceeding. The lack of such a request should not be a basis for a higher allowed ROE for KAW. If KAW believed that the volatility of its revenues required a revenue decoupling or rate stabilization mechanism, then it could have requested one in this case. Neither KAW nor Ms. Bulkley provided any analysis that the Company's volumetric risk is a problem that requires mitigation through revenue decoupling or rate stabilization.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 20

Referencing Mr. Baudino's testimony at page 46, lines 1-10. Mr. Baudino states that investors' ability and willingness to pay for a stock is reflected in current prices. However, in the current proceeding, is the objective to estimate the cost of equity for KAWC as of the present or the future period when rates will be in effect? If it is the future period, is it Mr. Baudino's opinion that current stock prices will prevail when KAWC's rate will be in effect?

RESPONSE:

It is not Mr. Baudino's opinion that current stock prices will prevail when KAW's rates are in effect. It is Mr. Baudino's opinion that current stock prices are the best indicator we have of investor expectations and preferences with respect to the value of the common stock of the companies in the proxy groups. Current stock prices, therefore, are the values that should be used in estimating the DCF model in this proceeding. The resulting ROE from Mr. Baudino's analysis can then be applied to the cost of capital for the future test year and implemented for the period in which rates are in effect. We cannot accurately forecast stock prices that will prevail when rates become effective in this case, any more than we can accurately forecast the interest rates that will be in effect at that time.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 21

Referencing page 47, lines 8-10 of Mr. Baudino's testimony. Please explain why Mr. Baudino believes that it is inappropriate to rely on projected interest rates in the CAPM.

RESPONSE:

Mr. Baudino discussed why regulators should not rely on forecasted interest rates in Section II of his Direct Testimony. Specifically, please refer to pages 10 - 11 of Mr. Baudino's Direct Testimony. Further, Mr. Baudino clearly set forth further reasoning for not using forecasted interest rates on page 47, line 8 through page 48, line 15.

WITNESS/RESPONDENT RESPONSIBLE:

Richard Baudino

Page 1 of 1

QUESTION No. 22

Referencing Mr. Baudino's testimony at page 49, line 7. Is Mr. Baudino aware of any estimates of the expected growth rate on the market that are published by analysts? If so, please provide all such estimates.

RESPONSE:

Mr. Baudino's Direct Testimony, page 49, lines 8 through 10, does not reference "the expected growth rate on the market." This section of Mr. Baudino's testimony refers to the excessively high market return estimate provided by Ms. Bulkley and compares her estimate of 15.19% to Mr. Baudino's market return estimates. Mr. Baudino provided forecasted earnings and book value growth estimates from Value Line's Statistical Summary. Mr. Baudino does not know the "market" to which this question refers since it is not specified or defined.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 23

At page 23, commencing on line 13, Mr. Kollen states “[t]he APP incentive compensation is primarily based on financial performance metrics.”

- a. Does Mr. Kollen agree that there are no performance compensation payments made if adjusted earnings per share falls below 90% of target?
- b. If the financial metrics exceed 100% of target are customers asked to assume any payments made for the achievement of more than 100% of the financial metric?

RESPONSE:

- a. Yes.
- b. The Company requests recovery of the APP expense from customers based on achieving 100% of the target metrics.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 24

At page 23, commencing on line 16, Mr. Kollen states that “[t]he APP incentive payments are weighted 50% on EPS and 50% on other factors.”

- a. Please state Mr. Kollen’s understanding of every “other factor” on which APP performance based pay is made.
- b. Please explain, with particularity Mr. Kollen’s understanding of how the non EPS measures are factored into the employee’s APP payment.

RESPONSE:

- a. The other factors are described in the APP itself. Those written factors speak for themselves.
- b. The applicability of the other factors is described in the APP itself. Those factors speak for themselves.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 25

Has Mr. Kollen ever been employed in the field of employee compensation? If so, describe with particularity when, with whom and what his duties entailed.

RESPONSE:

Yes. Mr. Kollen holds ownership interests in numerous businesses and is responsible in whole or part for employee compensation in those businesses.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 26

Has Mr. Kollen ever performed a survey of employee compensation practices in the utility industry?

RESPONSE:

No.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 27

Has Mr. Kollen ever performed a survey of employee compensation practices for businesses generally?

RESPONSE:

No.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen / Counsel as to Objection

Page 1 of 1

QUESTION No. 28

Has Mr. Kollen investigated employee compensation practices to know if incentive compensation is common in the utility industry? If, so please provide the particular investigations made and the results obtained. Provide all studies related to the above that are in Mr. Kollen's possession.

RESPONSE:

Objection. The request for Mr. Kollen to provide other utility compensation studies that he may have reviewed in other utility rate proceedings is unduly burdensome and not reasonably calculated to provide relevant information in this proceeding. Notwithstanding this objection, Mr. Kollen is aware that incentive compensation is common in the utility industry based on his review of numerous utility rate filings during his career.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen / Counsel as to Objection

Page 1 of 1

QUESTION No. 29

Has Mr. Kollen investigated employee compensation practices to know if incentive compensation is common in business, generally? If so, please provide the particular investigations made and the results obtained. Provide all studies related to such compensation practices that are in Mr. Kollen's possession.

RESPONSE:

Objection. The request for Mr. Kollen to provide "business" compensation studies that he may have reviewed outside of rate proceedings is unduly burdensome and not reasonably calculated to provide relevant information in this rate proceeding. Notwithstanding this objection, Mr. Kollen is aware that incentive compensation is common in business, generally.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 30

On Exhibit LK-1, page 3 of 36, Mr. Kollen provides a listing of "Industrial Companies and Groups" to which he has provided services. For the companies listed under that category, how many of those companies provide incentive compensation to their employees?

RESPONSE:

Mr. Kollen has not performed any investigations of such practices in order to answer the question as portrayed.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 31

On Exhibit LK-1, page 4 of 36, Mr. Kollen provides a listing of "Utilities" to which he has provided services. For the companies listed under that category, how many of those companies provide incentive compensation to their employees?

RESPONSE:

Mr. Kollen has not reviewed the compensation practices of the industrial groups and companies listed on his Exhibit___(LK-1).

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 32

Beginning on page 5 of Exhibit LK-1, Mr. Kollen provides a list of testimony he has filed before various regulatory commissions,

- a. Has Mr. Kollen ever recommended recovery of incentive compensation expense for an investor owned utility or authority? If so, provide copies of the relevant testimony?
- b. Has Mr. Kollen ever recommended denial of recovery of incentive compensation expense for a utility that was rejected by a utility regulatory commission? If so, provide copies of his testimony and a reference to the relevant order.

RESPONSE:

- a. Generally, Mr. Kollen has recommended disallowances of incentive compensation expense when tied to measures of financial performance. To the best of his recollection, Mr. Kollen has not addressed or recommended disallowances of other incentive compensation expense, except in one or more jurisdictions where the Commission historically disallowed certain other incentive compensation expense.
- b. Mr. Kollen has not performed and does not have a comparison of his recommendations and those that were adopted by the regulator in each case in which he filed testimony. The testimonies and the orders in those proceedings are publicly available and can be researched by the Company.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 33

Does Mr. Kollen believe that a utility's wage and salary expense is subject to the standard of reasonableness, just like any other utility expense? If not, why not?

RESPONSE:

Yes.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 34

What test does Mr. Kollen believe appropriate to measure the reasonableness of a utility's wage and salary expense?

RESPONSE:

The reasonableness of the compensation expense for ratemaking purposes depends on many factors, including the basis for the forecast, assuming a forecast test year; the allocation among capital, expense, and other; the components of the expense, including payroll (labor) expense, benefits expense, and incentive compensation expense; and the components of the incentive compensation expense.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen / Counsel as to Objection

Page 1 of 1

QUESTION No. 35

If a utility pays wages and salaries that are measured to be at or below the median wages and salaries paid by contemporaneous utilities, is that not determinative of reasonableness? If not, why not?

RESPONSE:

Objection. The request neither provides a reference to testimony nor identifies a particular witness it is directed toward, and is otherwise vague. Notwithstanding the objection, refer to the response to Item 34. Mr. Kollen cannot provide a more detailed response without further detail regarding the basis for the comparison and the methodology employed for the comparison.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen / Counsel as to Objection

Page 1 of 1

QUESTION No. 36

If a utility pays wages and salaries that are measured to be at or below the median wages and salaries paid by similarly situated businesses, is that not determinative of reasonableness? If not, why not?

RESPONSE:

Objection. The request neither provides a reference to testimony nor identifies a particular witness it is directed toward, and is otherwise vague. Notwithstanding this objection, refer to the response to Item 34. Mr. Kollen cannot provide a more detailed response without further detail regarding the basis for the comparison and the methodology employed for the comparison.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 37

Has Mr. Kollen undertaken any review or analysis to determine if the overall salary expense for the Company, including APP, is reasonable when measured against other Kentucky utilities?

RESPONSE:

Mr. Kollen has not performed an independent study.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 38

Has Mr. Kollen undertaken any review or analysis to determine if the overall salary expense for the Company, including APP, is reasonable when measured against other Kentucky businesses?

RESPONSE:

Mr. Kollen has not performed an independent study.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 39

Is it Mr. Kollen's belief that Kentucky American should not pay any performance based compensation but should compensate its employees entirely by means of base wages and salaries?

RESPONSE:

No.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 40

If Kentucky American were to compensate its employees based entirely on base wages and salaries, would those expenses be deemed just, reasonable and fully compensable to the Company if they were at, or below the median salaries and wages for similarly situated companies?

RESPONSE:

Not necessarily. Refer to the response to Item 34.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 41

Is the retention of well-trained, dedicated employees a benefit to the customers of a business?

RESPONSE:

Objection. The request neither provides a reference to testimony nor identifies a particular witness it is directed toward, and is otherwise overly broad in scope. Notwithstanding this objection, yes.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 42

Does Mr. Kollen agree that the Company Long-Term Performance Plan ("LTTP") provides a mechanism that aids in the retention of employees by requiring continued employment in order for an employee to avail him or herself of the benefits of the LTTP? If not, why not?

RESPONSE:

Mr. Kollen understands that this is an objective of the LTTP. Mr. Kollen has not performed an analysis of whether the LTTP is effective in achieving this objective or whether that objective can be assessed in isolation from other factors that may influence employee's decisions.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 43

On page 24, commencing on line 13, Mr. Kollen states “the achievement of the target metrics tied to financial performance benefits shareholders to the detriment of customers in rate proceedings such as this.” Please explain precisely how the achievement of financial target metrics operates to the detriment of KAWC customers. Be specific in tying the achievement of financial targets to customer detriments.

RESPONSE:

Refer to Mr. Kollen's testimony at 23-27.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 44

Does Mr. Kollen believe that an efficiently run utility is in the interest of customers? If not, why not?

RESPONSE:

Yes.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 45

Does Mr. Kollen believe that a safety conscious utility is in the interest of customers? If not, why not?

RESPONSE:

Yes.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 46

Does Mr. Kollen believe that an environmentally compliant utility is in the interest of customers?
If not, why not?

RESPONSE:

Yes.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 47

Does Mr. Kollen believe that a utility that complies with water quality measures is in the interest of customers? If not, why not?

RESPONSE:

Yes.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 48

Does Mr. Kollen believe that a utility focused on improving customer satisfaction is in the interest of customers? If not, why not?

RESPONSE:

Yes.

Electronic Application of Kentucky-American Water Company For An Adjustment of Rates
Attorney General's Responses to KAW Data Requests
Case No. 2018-00358

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 49

Does Mr. Kollen believe that a financially healthy utility is in the interest of customers? If not, why not?

RESPONSE:

Yes.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen / Counsel as to Objection

Page 1 of 1

QUESTION No. 50

Mr. Kollen testifies at page 26, line 11 to a belief that “[i]ncentive compensation incurred to incentivize AWWC financial performance also provides the Company’s executives, managers, and employees a direct incentive to seek greater and more frequent rate increases from customers...”

- a. Does Mr. Kollen agree that, notwithstanding the disallowance of the APP, KAWC employees, were still paid wages and salaries that included the APP?
- b. Prior to this rate filing, when was the Company’s last base rate filing?
- c. Does Mr. Kollen have any evidence that the Company’s rate filing schedule was based on the existence of the APP or other performance based compensation?

RESPONSE:

- a. Yes.
- b. Objection. That date is a matter of public record and already within the factual knowledge of the Company. Notwithstanding this objection, Mr. Kollen is aware that the last base rate filing was on January 29, 2016 in Case No. 2015-00418.
- c. Yes. The revenue requirement in the Company’s rate filing included APP expense, which was denied by the Commission.

WITNESS/RESPONDENT RESPONSIBLE:

Lane Kollen

Page 1 of 1

QUESTION No. 51

At page 26, Mr. Kollen argues that “there is an inherent conflict between achieving lower rates for customers on the one hand and achieving greater financial performance for shareholders and greater incentive compensation for executives, managers, and other employees on the other hand.”

- a. Is Mr. Kollen aware of the *Hope* case? *FPC v. Hope Nat. Gas Co.*, 320 U.S. 591 (1944).
- b. Does not the *Hope* case state that “[t]he rate-making process under the Act, i.e., the fixing of 'just and reasonable' rates, involves a balancing of the investor and the consumer interests.”

RESPONSE:

- a. Yes.
- b. Yes. Mr. Kollen agrees with that assessment.