

Collateral Price Report

LCH.Clearnet Limited
33 Aldgate High Street
Aldgate
London
EC3N 1EA

Australia Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
AU0000XCLWM5	ACGB 5 3/4 05/15/21	114.610000	5.7500	2021
AU000XCLWAG2	ACGB 4 1/2 04/21/33	118.690000	4.5000	2033
AU000XCLWAI8	ACGB 4 1/4 04/21/26	113.640000	4.2500	2026
AU000XCLWAM0	ACGB 2 3/4 06/21/35	94.010000	2.7500	2035
AU000XCLWAN8	ACGB 1 3/4 11/21/20	99.290000	1.7500	2020
AU000XCLWAP3	ACGB 3 1/4 06/21/39	98.470000	3.2500	2039
AU000XCLWAQ1	ACGB 2 3/4 11/21/27	100.600000	2.7500	2027
AU000XCLWAR9	ACGB 2 1/4 05/21/28	95.450000	2.2500	2028
AU000XCLWAT5	ACGB 2 12/21/21	99.550000	2.0000	2021
AU000XCLWAU3	ACGB 2 3/4 11/21/28	99.635500	2.7500	2028
AU300TB01224	ACGB 5 1/4 03/15/19	106.660000	5.2500	2019
AU3TB0000036	ACGB 4 1/2 04/15/20	107.700000	4.5000	2020
AU3TB0000051	ACGB 5 3/4 07/15/22	117.820000	5.7500	2022
AU3TB0000093	ACGB 5 1/2 01/21/18	102.940000	5.5000	2018
AU3TB0000101	ACGB 5 1/2 04/21/23	118.260000	5.5000	2023
AU3TB0000135	ACGB 4 3/4 04/21/27	118.650000	4.7500	2027
AU3TB0000143	ACGB 2 3/4 04/21/24	102.410000	2.7500	2024
AU3TB0000150	ACGB 3 1/4 04/21/29	104.790000	3.2500	2029
AU3TB0000168	ACGB 3 1/4 04/21/25	105.640000	3.2500	2025
AU3TB0000176	ACGB 3 1/4 10/21/18	102.340000	3.2500	2018
AU3TB0000184	ACGB 2 3/4 10/21/19	102.330000	2.7500	2019
AU3TB0000192	ACGB 3 3/4 04/21/37	107.300000	3.7500	2037

Australia Inflation Linked**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
AU0000XCLWE2	ACGB 4 08/20/20	186.840000	4.0000	2020
AU0000XCLWP8	ACGB 3 09/20/25	141.380000	3.0000	2025
AU0000XCLWV6	ACGB 2 1/2 09/20/30	140.010000	2.5000	2030
AU000XCLWAB3	ACGB 1 1/4 02/21/22	114.520000	1.2500	2022
AU000XCLWAF4	ACGB 2 08/21/35	124.730000	2.0000	2035
AU000XCLWAJ6	ACGB 1 11/21/18	107.280000	1.0000	2018
AU000XCLWAO6	ACGB 1 1/4 08/21/40	106.360000	1.2500	2040

Austria Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
AT0000383864	RAGB 6 1/4 07/15/27	158.820000	6.2500	2027
AT0000385745	RAGB 4.65 01/15/18	104.050000	4.6500	2018
AT0000386115	RAGB 3.9 07/15/20	114.780000	3.9000	2020
AT0000A001X2	RAGB 3 1/2 09/15/21	117.710000	3.5000	2021
AT0000A04967	RAGB 4.15 03/15/37	155.790000	4.1500	2037
AT0000A08968	RAGB 4.35 03/15/19	109.710000	4.3500	2019
AT0000A0DXC2	RAGB 4.85 03/15/26	140.650000	4.8500	2026
AT0000A0N9A0	RAGB 3.65 04/20/22	120.210000	3.6500	2022
AT0000A0U299	RAGB 3.8 01/26/62	175.200000	3.8000	2062
AT0000A0U3T4	RAGB 3.4 11/22/22	120.740000	3.4000	2022
AT0000A0VRF9	RAGB 1.95 06/18/19	105.760000	1.9500	2019
AT0000A0VRQ6	RAGB 3.15 06/20/44	143.550000	3.1500	2044
AT0000A105W3	RAGB 1 3/4 10/20/23	112.210000	1.7500	2023
AT0000A10683	RAGB 2.4 05/23/34	123.140000	2.4000	2034
AT0000A12B06	RAGB 1.15 10/19/18	102.790000	1.1500	2018
AT0000A185T1	RAGB 1.65 10/21/24	111.620000	1.6500	2024
AT0000A19XC3	RAGB 0 1/4 10/18/19	102.350000	0.2500	2019
AT0000A1FAP5	RAGB 1.2 10/20/25	108.020000	1.2000	2025
AT0000A1K9C8	RAGB 0 3/4 10/20/26	102.820000	0.7500	2026
AT0000A1K9F1	RAGB 1 1/2 02/20/47	103.570000	1.5000	2047
AT0000A1PE50	RAGB 0 07/15/23	100.630000	0.0000	2023
AT0000A1VGK0	RAGB 0 1/2 04/20/27	99.306575	0.5000	2027
AT0000A1XM92	RAGB 0 09/20/22	100.923000	0.0000	2022

Belgium Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
BE0000291972	BGB 5 1/2 03/28/28	150.090000	5.5000	2028
BE0000304130	BGB 5 03/28/35	160.810000	5.0000	2035
BE0000308172	BGB 4 03/28/22	121.370000	4.0000	2022
BE0000312216	BGB 4 03/28/18	104.410000	4.0000	2018
BE0000315243	BGB 4 03/28/19	109.120000	4.0000	2019
BE0000318270	BGB 3 3/4 09/28/20	114.800000	3.7500	2020
BE0000320292	BGB 4 1/4 03/28/41	154.670000	4.2500	2041
BE0000321308	BGB 4 1/4 09/28/21	120.770000	4.2500	2021
BE0000324336	BGB 4 1/2 03/28/26	135.210000	4.5000	2026
BE0000325341	BGB 4 1/4 09/28/22	124.250000	4.2500	2022
BE0000326356	BGB 4 03/28/32	139.680000	4.0000	2032
BE0000327362	BGB 3 09/28/19	108.850000	3.0000	2019
BE0000328378	BGB 2 1/4 06/22/23	114.200000	2.2500	2023
BE0000329384	BGB 1 1/4 06/22/18	102.200000	1.2500	2018
BE0000330390	BGB 0 05/02/18	100.530000	0.0000	2018
BE0000331406	BGB 3 3/4 06/22/45	146.330000	3.7500	2045
BE0000332412	BGB 2.6 06/22/24	116.900000	2.6000	2024
BE0000333428	BGB 3 06/22/34	127.330000	3.0000	2034
BE0000334434	BGB 0.8 06/22/25	102.850000	0.8000	2025
BE0000335449	BGB 1 06/22/31	98.030000	1.0000	2031
BE0000336454	BGB 1.9 06/22/38	107.710000	1.9000	2038
BE0000337460	BGB 1 06/22/26	103.520000	1.0000	2026
BE0000338476	BGB 1.6 06/22/47	95.720000	1.6000	2047

Security Number	Collateral Description	Price	InterestRate	End Year
BE0000339482	BGB 0.2 10/22/23	100.900000	0.2000	2023
BE0000340498	BGB 2.15 06/22/66	101.300000	2.1500	2066
BE0000341504	BGB 0.8 06/22/27	100.050000	0.8000	2027
BE0000342510	BGB 0 1/2 10/22/24	101.460000	0.5000	2024
BE0000343526	BGB 2 1/4 06/22/57	106.270000	2.2500	2057
BE0000344532	BGB 1.45 06/22/37	100.942692	1.4500	2037
BE0312748206	BGTB 0 11/09/17	99.989978	0.0000	2017
BE0312749212	BGTB 0 12/14/17	100.054428	0.0000	2017
BE0312750228	BGTB 0 01/11/18	100.120019	0.0000	2018
BE0312751234	BGTB 0 02/08/18	100.159915	0.0000	2018
BE0312752240	BGTB 0 03/08/18	100.205462	0.0000	2018
BE0312753255	BGTB 0 04/12/18	100.270608	0.0000	2018
BE0312754261	BGTB 0 05/10/18	100.310615	0.0000	2018
BE0312755276	BGTB 0 06/14/18	100.368746	0.0000	2018
BE0312756282	BGTB 0 07/12/18	100.418956	0.0000	2018
BE0312757298	BGTB 0 08/09/18	100.458237	0.0000	2018
BE0312758304	BGTB 0 09/13/18	100.507516	0.0000	2018
BE0312759310	BGTB 0 10/11/18	100.534276	0.0000	2018

Canada Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087A610	CAN 1 1/2 06/01/23	101.160000	1.5000	2023
CA135087B378	CAN 1 1/4 09/01/18	100.680000	1.2500	2018
CA135087B451	CAN 2 1/2 06/01/24	107.520000	2.5000	2024
CA135087B865	CAN 1 3/4 03/01/19	101.810000	1.7500	2019
CA135087C855	CAN 1 3/4 09/01/19	102.150000	1.7500	2019
CA135087D358	CAN 2 3/4 12/01/48	110.860000	2.7500	2048
CA135087D507	CAN 2 1/4 06/01/25	105.820000	2.2500	2025
CA135087D929	CAN 1 1/2 03/01/20	101.740000	1.5000	2020
CA135087E265	CAN 1 1/4 02/01/18	100.430000	1.2500	2018
CA135087E596	CAN 0 3/4 09/01/20	99.320000	0.7500	2020
CA135087E679	CAN 1 1/2 06/01/26	99.180000	1.5000	2026
CA135087E752	CAN 0 1/4 11/01/17	99.740000	0.2500	2017
CA135087F254	CAN 0 3/4 03/01/21	98.940000	0.7500	2021
CA135087F338	CAN 0 1/4 05/01/18	99.480000	0.2500	2018
CA135087F585	CAN 0 3/4 09/01/21	98.560000	0.7500	2021
CA135087F668	CAN 0 1/2 08/01/18	99.670000	0.5000	2018
CA135087F825	CAN 1 06/01/27	93.380000	1.0000	2027
CA135087F908	CAN 0 1/2 11/01/18	99.218007	0.5000	2018
CA135087G401	CAN 0 1/2 02/01/19	98.832979	0.5000	2019
CA135087G732	CAN 1 09/01/22	96.620527	1.0000	2022
CA135087UM44	CAN 9 1/4 06/01/22	140.070000	9.2500	2022
CA135087UT96	CAN 8 06/01/23	139.390000	8.0000	2023
CA135087VH40	CAN 9 06/01/25	157.490000	9.0000	2025

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087VW17	CAN 8 06/01/27	158.510000	8.0000	2027
CA135087WL43	CAN 5 3/4 06/01/29	141.770000	5.7500	2029
CA135087XG49	CAN 5 3/4 06/01/33	150.010000	5.7500	2033
CA135087XW98	CAN 5 06/01/37	145.010000	5.0000	2037
CA135087YL25	CAN 4 1/4 06/01/18	103.960000	4.2500	2018
CA135087YQ12	CAN 4 06/01/41	131.670000	4.0000	2041
CA135087YR94	CAN 3 3/4 06/01/19	106.190000	3.7500	2019
CA135087YZ11	CAN 3 1/2 06/01/20	107.940000	3.5000	2020
CA135087ZJ69	CAN 3 1/4 06/01/21	108.860000	3.2500	2021
CA135087ZS68	CAN 3 1/2 12/01/45	125.090000	3.5000	2045
CA135087ZU15	CAN 2 3/4 06/01/22	107.830000	2.7500	2022
CA1350Z7Y654	CTB 0 11/16/17	99.874000	0.0000	2017
CA1350Z7ZA57	CTB 0 12/14/17	99.799474	0.0000	2017
CA1350Z7ZH01	CTB 0 02/08/18	99.620046	0.0000	2018
CA1350Z7ZQ00	CTB 0 04/05/18	99.397933	0.0000	2018
CA1350Z7ZY34	CTB 0 11/30/17	99.838016	0.0000	2017

Canada Inflation Linked

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087B949	CANRRB 1 1/4 12/01/47	123.110000	1.2500	2047
CA135087UL60	CANRRB 4 1/4 12/01/21	189.350000	4.2500	2021
CA135087VS05	CANRRB 4 1/4 12/01/26	206.200000	4.2500	2026
CA135087WV25	CANRRB 4 12/01/31	214.460000	4.0000	2031
CA135087XQ21	CANRRB 3 12/01/36	182.980000	3.0000	2036
CA135087YK42	CANRRB 2 12/01/41	153.020000	2.0000	2041
CA135087ZH04	CANRRB 1 1/2 12/01/44	136.260000	1.5000	2044

Denmark Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
DK0009816480	DGTB 0 12/01/17	100.036450	0.0000	2017
DK0009816563	DGTB 0 03/01/18	100.205088	0.0000	2018
DK0009918138	DGB 7 11/10/24	153.030000	7.0000	2024
DK0009921942	DGB 4 11/15/17	102.690000	4.0000	2017
DK0009922320	DGB 4 1/2 11/15/39	171.580000	4.5000	2039
DK0009922403	DGB 4 11/15/19	111.870000	4.0000	2019
DK0009922676	DGB 3 11/15/21	115.370000	3.0000	2021
DK0009923054	DGB 1 1/2 11/15/23	110.300000	1.5000	2023
DK0009923138	DGB 1 3/4 11/15/25	113.010000	1.7500	2025
DK0009923484	DGB 0 1/4 11/15/18	101.310000	0.2500	2018
DK0009923567	DGB 0 1/2 11/15/27	99.410000	0.5000	2027
DK0009923641	DGB 0 1/4 11/15/20	102.352637	0.2500	2020

Denmark Inflation Linked**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
DK0009922916	DGBI 0.1 11/15/23	113.100000	0.1000	2023

Finland Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
FI0001006306	RFGB 4 3/8 07/04/19	111.340000	4.3750	2019
FI4000006176	RFGB 4 07/04/25	131.330000	4.0000	2025
FI4000010848	RFGB 3 3/8 04/15/20	112.030000	3.3750	2020
FI4000020961	RFGB 3 1/2 04/15/21	116.020000	3.5000	2021
FI4000037635	RFGB 2 3/4 07/04/28	124.230000	2.7500	2028
FI4000046545	RFGB 2 5/8 07/04/42	135.880000	2.6250	2042
FI4000047089	RFGB 1 5/8 09/15/22	110.060000	1.6250	2022
FI4000062625	RFGB 1 1/2 04/15/23	109.810000	1.5000	2023
FI4000068663	RFGB 1 1/8 09/15/18	102.650000	1.1250	2018
FI4000079041	RFGB 2 04/15/24	113.650000	2.0000	2024
FI4000106117	RFGB 0 3/8 09/15/20	103.060000	0.3750	2020
FI4000148630	RFGB 0 3/4 04/15/31	100.040000	0.7500	2031
FI4000167317	RFGB 0 7/8 09/15/25	105.080000	0.8750	2025
FI4000197959	RFGB 0 1/2 04/15/26	101.290000	0.5000	2026
FI4000219787	RFGB 0 09/15/23	100.180000	0.0000	2023
FI4000242862	RFGB 0 04/15/22	101.370000	0.0000	2022
FI4000242870	RFGB 1 3/8 04/15/47	100.712418	1.3750	2047
FI4000278551	RFGB 0 1/2 09/15/27	99.330664	0.5000	2027

France Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
FR0000187635	FRTR 5 3/4 10/25/32	161.170000	5.7500	2032
FR0000189151	FRTR 4 1/4 04/25/19	109.580000	4.2500	2019
FR0000570921	FRTR 8 1/2 10/25/19	122.660000	8.5000	2019
FR0000571044	FRTR 8 1/4 04/25/22	141.530000	8.2500	2022
FR0000571085	FRTR 8 1/2 04/25/23	149.740000	8.5000	2023
FR0000571150	FRTR 6 10/25/25	144.180000	6.0000	2025
FR0000571218	FRTR 5 1/2 04/25/29	148.950000	5.5000	2029
FR0010070060	FRTR 4 3/4 04/25/35	150.950000	4.7500	2035
FR0010171975	FRTR 4 04/25/55	149.610000	4.0000	2055
FR0010192997	FRTR 3 3/4 04/25/21	115.880000	3.7500	2021
FR0010371401	FRTR 4 10/25/38	141.960000	4.0000	2038
FR0010466938	FRTR 4 1/4 10/25/23	125.430000	4.2500	2023
FR0010517417	FRTR 4 1/4 10/25/17	102.500000	4.2500	2017
FR0010604983	FRTR 4 04/25/18	104.600000	4.0000	2018
FR0010670737	FRTR 4 1/4 10/25/18	107.230000	4.2500	2018
FR0010773192	FRTR 4 1/2 04/25/41	152.930000	4.5000	2041
FR0010776161	FRTR 3 3/4 10/25/19	110.530000	3.7500	2019
FR0010854182	FRTR 3 1/2 04/25/20	111.600000	3.5000	2020
FR0010870956	FRTR 4 04/25/60	151.890000	4.0000	2060
FR0010916924	FRTR 3 1/2 04/25/26	123.290000	3.5000	2026
FR0010949651	FRTR 2 1/2 10/25/20	109.750000	2.5000	2020
FR0011059088	FRTR 3 1/4 10/25/21	115.180000	3.2500	2021
FR0011196856	FRTR 3 04/25/22	115.020000	3.0000	2022

Security Number	Collateral Description	Price	InterestRate	End Year
FR0011317783	FRTR 2 3/4 10/25/27	116.780000	2.7500	2027
FR0011337880	FRTR 2 1/4 10/25/22	111.740000	2.2500	2022
FR0011394345	FRTR 1 05/25/18	101.590000	1.0000	2018
FR0011461037	FRTR 3 1/4 05/25/45	128.130000	3.2500	2045
FR0011486067	FRTR 1 3/4 05/25/23	109.120000	1.7500	2023
FR0011523257	FRTR 1 11/25/18	102.320000	1.0000	2018
FR0011619436	FRTR 2 1/4 05/25/24	112.690000	2.2500	2024
FR0011708080	FRTR 1 05/25/19	103.000000	1.0000	2019
FR0011883966	FRTR 2 1/2 05/25/30	114.980000	2.5000	2030
FR0011962398	FRTR 1 3/4 11/25/24	108.940000	1.7500	2024
FR0011993179	FRTR 0 1/2 11/25/19	102.280000	0.5000	2019
FR0012557957	FRTR 0 05/25/20	100.960000	0.0000	2020
FR0012634558	FRTR 0 02/25/18	100.330000	0.0000	2018
FR0012938116	FRTR 1 11/25/25	102.020000	1.0000	2025
FR0012968337	FRTR 0 1/4 11/25/20	101.740000	0.2500	2020
FR0012993103	FRTR 1 1/2 05/25/31	101.940000	1.5000	2031
FR0013101466	FRTR 0 02/25/19	100.860000	0.0000	2019
FR0013131877	FRTR 0 1/2 05/25/26	96.830000	0.5000	2026
FR0013154028	FRTR 1 3/4 05/25/66	86.470000	1.7500	2066
FR0013154044	FRTR 1 1/4 05/25/36	93.620000	1.2500	2036
FR0013157096	FRTR 0 05/25/21	100.600000	0.0000	2021
FR0013200813	FRTR 0 1/4 11/25/26	93.620000	0.2500	2026
FR0013219177	FRTR 0 05/25/22	99.710000	0.0000	2022
FR0013232485	FRTR 0 02/25/20	100.880000	0.0000	2020
FR0013234333	FRTR 1 3/4 06/25/39	100.370000	1.7500	2039
FR0013250560	FRTR 1 05/25/27	103.343260	1.0000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
FR0013257524	FRTR 2 05/25/48	105.535520	2.0000	2048
FR0013283686	FRTR 0 03/25/23	100.145000	0.0000	2023
FR0013286192	FRTR 0 3/4 05/25/28	99.318445	0.7500	2028
FR0123934673	BTF 0 11/08/17	99.987995	0.0000	2017
FR0123934715	BTF 0 12/06/17	100.039455	0.0000	2017
FR0124095375	BTF 0 01/31/18	100.158015	0.0000	2018
FR0124095417	BTF 0 02/28/18	100.194028	0.0000	2018
FR0124257264	BTF 0 03/28/18	100.237927	0.0000	2018
FR0124257306	BTF 0 04/25/18	100.290517	0.0000	2018
FR0124257322	BTF 0 10/25/17	99.964002	0.0000	2017
FR0124257348	BTF 0 05/24/18	100.339323	0.0000	2018
FR0124257355	BTF 0 11/22/17	100.012539	0.0000	2017
FR0124257371	BTF 0 06/20/18	100.379949	0.0000	2018
FR0124423163	BTF 0 11/01/17	99.975507	0.0000	2017
FR0124423171	BTF 0 11/15/17	99.999526	0.0000	2017
FR0124423189	BTF 0 11/29/17	100.024529	0.0000	2017
FR0124423197	BTF 0 12/13/17	100.048977	0.0000	2017
FR0124423205	BTF 0 12/20/17	100.059988	0.0000	2017
FR0124423213	BTF 0 12/28/17	100.076460	0.0000	2017
FR0124423221	BTF 0 01/17/18	100.130492	0.0000	2018
FR0124423239	BTF 0 02/14/18	100.170485	0.0000	2018
FR0124423247	BTF 0 07/18/18	100.422206	0.0000	2018
FR0124423254	BTF 0 08/15/18	100.467745	0.0000	2018
FR0124423262	BTF 0 09/12/18	100.513238	0.0000	2018
FR0124584634	BTF 0 01/10/18	100.114012	0.0000	2018
FR0124584683	BTF 0 03/14/18	100.208640	0.0000	2018

France Inflation Linked

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
FR0000186413	FRTR 3.4 07/25/29	185.530000	3.4000	2029
FR0000188799	FRTR 3.15 07/25/32	186.680000	3.1500	2032
FR0010050559	FRTR 2 1/4 07/25/20	138.140000	2.2500	2020
FR0010447367	FRTR 1.8 07/25/40	159.660000	1.8000	2040
FR0010585901	FRTR 2.1 07/25/23	132.570000	2.1000	2023
FR0010850032	FRTR 1.3 07/25/19	114.390000	1.3000	2019
FR0010899765	FRTR 1.1 07/25/22	122.350000	1.1000	2022
FR0011008705	FRTR 1.85 07/25/27	131.860000	1.8500	2027
FR0011237643	FRTR 0 1/4 07/25/18	107.540000	0.2500	2018
FR0011347046	FRTR 0.1 07/25/21	107.780000	0.1000	2021
FR0011427848	FRTR 0 1/4 07/25/24	109.710000	0.2500	2024
FR0011982776	FRTR 0.7 07/25/30	112.220000	0.7000	2030
FR0012558310	FRTR 0.1 03/01/25	106.940000	0.1000	2025
FR0013140035	FRTR 0.1 03/01/21	106.130000	0.1000	2021
FR0013238268	FRTR 0.1 03/01/28	104.520000	0.1000	2028

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Security Number	Collateral Description	Price	InterestRate	End Year
DE0001102309	DBR 1 1/2 02/15/23	111.180000	1.5000	2023
DE0001102317	DBR 1 1/2 05/15/23	111.480000	1.5000	2023
DE0001102325	DBR 2 08/15/23	114.950000	2.0000	2023
DE0001102333	DBR 1 3/4 02/15/24	113.870000	1.7500	2024
DE0001102341	DBR 2 1/2 08/15/46	138.380000	2.5000	2046
DE0001102358	DBR 1 1/2 05/15/24	112.190000	1.5000	2024
DE0001102366	DBR 1 08/15/24	108.650000	1.0000	2024
DE0001102374	DBR 0 1/2 02/15/25	104.620000	0.5000	2025
DE0001102382	DBR 1 08/15/25	108.520000	1.0000	2025
DE0001102390	DBR 0 1/2 02/15/26	103.870000	0.5000	2026
DE0001102408	DBR 0 08/15/26	98.560000	0.0000	2026
DE0001102416	DBR 0 1/4 02/15/27	100.210000	0.2500	2027
DE0001102424	DBR 0 1/2 08/15/27	100.876137	0.5000	2027
DE0001102432	DBR 1 1/4 08/15/48	99.447253	1.2500	2048
DE0001104628	BKO 0 12/15/17	100.500000	0.0000	2017
DE0001104636	BKO 0 03/16/18	100.740000	0.0000	2018
DE0001104644	BKO 0 06/15/18	100.950000	0.0000	2018
DE0001104651	BKO 0 09/14/18	101.160000	0.0000	2018
DE0001104669	BKO 0 12/14/18	101.380000	0.0000	2018
DE0001104677	BKO 0 03/15/19	101.600000	0.0000	2019
DE0001104685	BKO 0 06/14/19	101.254000	0.0000	2019
DE0001104693	BKO 0 09/13/19	101.354500	0.0000	2019
DE0001134922	DBR 6 1/4 01/04/24	144.260000	6.2500	2024

Security Number	Collateral Description	Price	InterestRate	End Year
DE0001135044	DBR 6 1/2 07/04/27	163.620000	6.5000	2027
DE0001135069	DBR 5 5/8 01/04/28	156.810000	5.6250	2028
DE0001135085	DBR 4 3/4 07/04/28	149.130000	4.7500	2028
DE0001135143	DBR 6 1/4 01/04/30	173.060000	6.2500	2030
DE0001135176	DBR 5 1/2 01/04/31	167.370000	5.5000	2031
DE0001135226	DBR 4 3/4 07/04/34	167.950000	4.7500	2034
DE0001135275	DBR 4 01/04/37	160.320000	4.0000	2037
DE0001135325	DBR 4 1/4 07/04/39	170.460000	4.2500	2039
DE0001135341	DBR 4 01/04/18	103.530000	4.0000	2018
DE0001135358	DBR 4 1/4 07/04/18	106.260000	4.2500	2018
DE0001135366	DBR 4 3/4 07/04/40	183.200000	4.7500	2040
DE0001135374	DBR 3 3/4 01/04/19	108.040000	3.7500	2019
DE0001135382	DBR 3 1/2 07/04/19	109.770000	3.5000	2019
DE0001135390	DBR 3 1/4 01/04/20	111.260000	3.2500	2020
DE0001135408	DBR 3 07/04/20	112.290000	3.0000	2020
DE0001135416	DBR 2 1/4 09/04/20	110.260000	2.2500	2020
DE0001135424	DBR 2 1/2 01/04/21	112.090000	2.5000	2021
DE0001135432	DBR 3 1/4 07/04/42	153.070000	3.2500	2042
DE0001135440	DBR 3 1/4 07/04/21	116.680000	3.2500	2021
DE0001135457	DBR 2 1/4 09/04/21	112.760000	2.2500	2021
DE0001135465	DBR 2 01/04/22	112.340000	2.0000	2022
DE0001135473	DBR 1 3/4 07/04/22	111.780000	1.7500	2022
DE0001135481	DBR 2 1/2 07/04/44	136.860000	2.5000	2044
DE0001135499	DBR 1 1/2 09/04/22	110.660000	1.5000	2022
DE0001137651	BUBILL 0 11/15/17	100.011503	0.0000	2017
DE0001137669	BUBILL 0 12/13/17	100.069451	0.0000	2017

Security Number	Collateral Description	Price	InterestRate	End Year
DE0001137677	BUBILL 0 01/10/18	100.148018	0.0000	2018
DE0001137685	BUBILL 0 02/14/18	100.222412	0.0000	2018
DE0001137693	BUBILL 0 03/14/18	100.261981	0.0000	2018
DE0001137701	BUBILL 0 04/11/18	100.315564	0.0000	2018
DE0001141653	OBL 0 1/2 02/23/18	101.140000	0.5000	2018
DE0001141661	OBL 0 1/4 04/13/18	101.060000	0.2500	2018
DE0001141679	OBL 1 10/12/18	102.790000	1.0000	2018
DE0001141687	OBL 1 02/22/19	103.470000	1.0000	2019
DE0001141695	OBL 0 1/2 04/12/19	102.700000	0.5000	2019
DE0001141703	OBL 0 1/4 10/11/19	102.700000	0.2500	2019
DE0001141711	OBL 0 04/17/20	102.330000	0.0000	2020
DE0001141729	OBL 0 1/4 10/16/20	103.390000	0.2500	2020
DE0001141737	OBL 0 04/09/21	102.630000	0.0000	2021
DE0001141745	OBL 0 10/08/21	102.690000	0.0000	2021
DE0001141752	OBL 0 04/08/22	102.530000	0.0000	2022
DE0001141760	OBL 0 10/07/22	101.503000	0.0000	2022
DE0002760980	KFW 3 1/2 07/04/21	116.520000	3.5000	2021
DE0002764198	KFW 5 1/2 01/22/18	104.810000	5.5000	2018
DE000A0L1CY5	KFW 3 7/8 01/21/19	108.110000	3.8750	2019
DE000A0PM5F0	KFW 4 5/8 01/04/23	127.790000	4.6250	2023
DE000A0SLD89	KFW 4 3/8 07/04/18	106.240000	4.3750	2018
DE000A11QBN9	FMSWER 0 3/4 03/14/19	102.340000	0.7500	2019
DE000A11QBQ2	FMSWER 0 04/15/19	99.880000	0.0000	2019
DE000A11QBV2	FMSWER 0 01/27/19	100.770000	0.0000	2019
DE000A11QTA8	KFW 0.05 11/30/17	100.420000	0.0500	2017
DE000A11QTD2	KFW 0 5/8 01/15/25	103.450000	0.6250	2025

Security Number	Collateral Description	Price	InterestRate	End Year
DE000A11QTF7	KFW 0 3/8 04/23/30	94.580000	0.3750	2030
DE000A11QTG5	KFW 0 5/8 07/04/22	104.410000	0.6250	2022
DE000A11QTK7	KFW 1 3/8 07/31/35	105.430000	1.3750	2035
DE000A12T523	FMSWER 0 02/26/19	100.860000	0.0000	2019
DE000A12T5N6	FMSWER 0 10/30/18	100.680000	0.0000	2018
DE000A12T5P1	FMSWER 0 10/26/17	99.880000	0.0000	2017
DE000A12T5X5	FMSWER 0 1/8 04/16/20	101.320000	0.1250	2020
DE000A14J2X2	FMSWER 0 07/30/20	99.880000	0.0000	2020
DE000A161K82	FMSWER 0.05 07/06/21	100.960000	0.0500	2021
DE000A161KW3	FMSWER 0 10/08/20	99.880000	0.0000	2020
DE000A168Y06	KFW 0 1/8 06/01/20	101.960000	0.1250	2020
DE000A168Y14	KFW 0 12/07/18	101.050000	0.0000	2018
DE000A1CR4S5	KFW 3 5/8 01/20/20	111.710000	3.6250	2020
DE000A1EWEJ5	KFW 3 3/8 01/18/21	114.550000	3.3750	2021
DE000A1H36X9	KFW 3 1/8 06/15/18	104.500000	3.1250	2018
DE000A1K0GG5	FMSWER 3 08/03/18	104.570000	3.0000	2018
DE000A1K0SM8	FMSWER 3 09/08/21	113.930000	3.0000	2021
DE000A1K0UA9	KFW 2 5/8 08/16/19	107.540000	2.6250	2019
DE000A1K0UG6	KFW 2 1/2 01/17/22	113.620000	2.5000	2022
DE000A1KQ961	FMSWER 3 3/8 06/17/21	114.980000	3.3750	2021
DE000A1MBB62	KFW 1 7/8 03/20/19	104.900000	1.8750	2019
DE000A1MLVD8	FMSWER 1 7/8 05/09/19	104.750000	1.8750	2019
DE000A1R0709	KFW 1 1/2 06/11/24	110.130000	1.5000	2024
DE000A1R07S9	KFW 2 1/8 08/15/23	113.860000	2.1250	2023
DE000A1R07T7	KFW 1 1/8 10/16/18	102.710000	1.1250	2018
DE000A1R07V3	KFW 1 5/8 01/15/21	107.850000	1.6250	2021

Security Number	Collateral Description	Price	InterestRate	End Year
DE000A1R07W1	KFW 0 5/8 02/12/18	101.080000	0.6250	2018
DE000A1R07X9	KFW 0 7/8 03/18/19	102.930000	0.8750	2019
DE000A1RET07	KFW 0 09/11/19	101.280000	0.0000	2019
DE000A1RET23	KFW 1 1/4 10/17/19	104.620000	1.2500	2019
DE000A1RET49	KFW 1 1/8 01/15/20	104.670000	1.1250	2020
DE000A1RET80	KFW 0 7/8 06/25/18	101.870000	0.8750	2018
DE000A1REUB8	FMSWER 1 3/8 01/15/20	104.790000	1.3750	2020
DE000A1REUS2	FMSWER 0 01/23/18	100.015500	0.0000	2018
DE000A1X3FL6	FMSWER 0 01/23/19	100.680000	0.0000	2019
DE000A1X3FM4	FMSWER 0 11/19/18	99.880000	0.0000	2018
DE000A1X3FN2	FMSWER 0 06/18/18	100.370000	0.0000	2018
DE000A1X3FW3	FMSWER 0 5/8 03/12/18	101.010000	0.6250	2018
DE000A2AAMP7	FMSWER 0 10/20/20	100.980000	0.0000	2020
DE000A2AARZ5	KFW 0 06/30/21	101.520000	0.0000	2021
DE000A2DAC39	FMSWER 0 09/18/20	100.857000	0.0000	2020
DE000A2DACY4	FMSWER 0 11/13/20	100.878000	0.0000	2020
DE000A2DAR65	KFW 0 5/8 02/22/27	101.430000	0.6250	2027
DE000A2GSE59	KFW 1 1/8 09/15/32	100.665630	1.1250	2032
XS1349011012	FMSWER 0 02/01/18	100.051000	0.0000	2018
XS1556044763	FMSWER 0 02/18/19	100.810000	0.0000	2019
XS1586942804	FMSWER 0 03/30/20	100.960000	0.0000	2020
XS1669346485	FMSWER 0 05/22/20	100.827500	0.0000	2020

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Security Number	Collateral Description	Price	InterestRate	End Year
DE0001030526	DBRI 1 3/4 04/15/20	121.650000	1.7500	2020
DE0001030534	OBLI 0 3/4 04/15/18	108.970000	0.7500	2018
DE0001030542	DBRI 0.1 04/15/23	113.720000	0.1000	2023
DE0001030559	DBRI 0 1/2 04/15/30	119.530000	0.5000	2030
DE0001030567	DBRI 0.1 04/15/26	112.640000	0.1000	2026
DE0001030575	DBRI 0.1 04/15/46	122.610000	0.1000	2046

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Security Number	Collateral Description	Price	InterestRate	End Year
XAUXXXXXXXXXX	GOLD	100.000000	0.0000	2300

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Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
IT0000366655	BTPS 9 11/01/23	146.950000	9.0000	2023
IT0000366721	BTPS 8 1/2 12/22/23	140.750000	8.5000	2023
IT0001086567	BTPS 7 1/4 11/01/26	144.430000	7.2500	2026
IT0001174611	BTPS 6 1/2 11/01/27	139.320000	6.5000	2027
IT0001278511	BTPS 5 1/4 11/01/29	129.730000	5.2500	2029
IT0001444378	BTPS 6 05/01/31	140.000000	6.0000	2031
IT0003256820	BTPS 5 3/4 02/01/33	138.910000	5.7500	2033
IT0003493258	BTPS 4 1/4 02/01/19	107.480000	4.2500	2019
IT0003535157	BTPS 5 08/01/34	129.600000	5.0000	2034
IT0003644769	BTPS 4 1/2 02/01/20	111.440000	4.5000	2020
IT0003934657	BTPS 4 02/01/37	115.850000	4.0000	2037
IT0004009673	BTPS 3 3/4 08/01/21	112.660000	3.7500	2021
IT0004273493	BTPS 4 1/2 02/01/18	103.780000	4.5000	2018
IT0004286966	BTPS 5 08/01/39	130.550000	5.0000	2039
IT0004356843	BTPS 4 3/4 08/01/23	120.270000	4.7500	2023
IT0004361041	BTPS 4 1/2 08/01/18	105.970000	4.5000	2018
IT0004423957	BTPS 4 1/2 03/01/19	108.260000	4.5000	2019
IT0004489610	BTPS 4 1/4 09/01/19	109.250000	4.2500	2019
IT0004513641	BTPS 5 03/01/25	123.030000	5.0000	2025
IT0004532559	BTPS 5 09/01/40	129.520000	5.0000	2040
IT0004536949	BTPS 4 1/4 03/01/20	110.960000	4.2500	2020
IT0004594930	BTPS 4 09/01/20	111.800000	4.0000	2020
IT0004634132	BTPS 3 3/4 03/01/21	112.330000	3.7500	2021

Security Number	Collateral Description	Price	InterestRate	End Year
IT0004644735	BTPS 4 1/2 03/01/26	119.740000	4.5000	2026
IT0004695075	BTPS 4 3/4 09/01/21	117.020000	4.7500	2021
IT0004716319	CCTS 0 04/15/18	100.690000	0.7580	2018
IT0004759673	BTPS 5 03/01/22	118.980000	5.0000	2022
IT0004801541	BTPS 5 1/2 09/01/22	122.610000	5.5000	2022
IT0004848831	BTPS 5 1/2 11/01/22	122.900000	5.5000	2022
IT0004867070	BTPS 3 1/2 11/01/17	102.050000	3.5000	2017
IT0004889033	BTPS 4 3/4 09/01/28	123.020000	4.7500	2028
IT0004898034	BTPS 4 1/2 05/01/23	118.170000	4.5000	2023
IT0004907843	BTPS 3 1/2 06/01/18	104.090000	3.5000	2018
IT0004922909	CCTS 0 11/01/18	102.280000	1.5520	2018
IT0004923998	BTPS 4 3/4 09/01/44	126.940000	4.7500	2044
IT0004953417	BTPS 4 1/2 03/01/24	118.600000	4.5000	2024
IT0004957574	BTPS 3 1/2 12/01/18	105.650000	3.5000	2018
IT0004966401	BTPS 3 3/4 05/01/21	112.400000	3.7500	2021
IT0004992308	BTPS 2 1/2 05/01/19	104.640000	2.5000	2019
IT0005001547	BTPS 3 3/4 09/01/24	113.760000	3.7500	2024
IT0005009839	CCTS 0 11/15/19	102.130000	0.9500	2019
IT0005024234	BTPS 3 1/2 03/01/30	110.790000	3.5000	2030
IT0005028003	BTPS 2.15 12/15/21	105.920000	2.1500	2021
IT0005030504	BTPS 1 1/2 08/01/19	102.710000	1.5000	2019
IT0005045270	BTPS 2 1/2 12/01/24	104.920000	2.5000	2024
IT0005056541	CCTS 0 12/15/20	101.350000	0.5300	2020
IT0005058463	BTPS 0 3/4 01/15/18	100.720000	0.7500	2018
IT0005069395	BTPS 1.05 12/01/19	101.780000	1.0500	2019
IT0005083057	BTPS 3 1/4 09/01/46	100.650000	3.2500	2046

Security Number	Collateral Description	Price	InterestRate	End Year
IT0005086886	BTPS 1.35 04/15/22	101.580000	1.3500	2022
IT0005090318	BTPS 1 1/2 06/01/25	97.250000	1.5000	2025
IT0005094088	BTPS 1.65 03/01/32	89.330000	1.6500	2032
IT0005104473	CCTS 0 06/15/22	99.880000	0.2800	2022
IT0005106049	BTPS 0 1/4 05/15/18	100.430000	0.2500	2018
IT0005107708	BTPS 0.7 05/01/20	100.810000	0.7000	2020
IT0005127086	BTPS 2 12/01/25	100.140000	2.0000	2025
IT0005135840	BTPS 1.45 09/15/22	101.700000	1.4500	2022
IT0005137614	CCTS 0 12/15/22	100.170000	0.4300	2022
IT0005139099	BTPS 0.3 10/15/18	100.500000	0.3000	2018
IT0005142143	BTPS 0.65 11/01/20	100.650000	0.6500	2020
IT0005162828	BTPS 2.7 03/01/47	89.990000	2.7000	2047
IT0005170839	BTPS 1.6 06/01/26	96.110000	1.6000	2026
IT0005172322	BTPS 0.95 03/15/23	98.200000	0.9500	2023
IT0005175598	BTPS 0.45 06/01/21	99.240000	0.4500	2021
IT0005177271	BTPS 0.1 04/15/19	99.860000	0.1000	2019
IT0005177909	BTPS 2 1/4 09/01/36	91.370000	2.2500	2036
IT0005185456	CCTS 0 07/15/23	99.650000	0.4270	2023
IT0005210650	BTPS 1 1/4 12/01/26	92.760000	1.2500	2026
IT0005215246	BTPS 0.65 10/15/23	95.150000	0.6500	2023
IT0005216491	BTPS 0.35 11/01/21	98.000000	0.3500	2021
IT0005217929	BTPS 0.05 10/15/19	99.190000	0.0500	2019
IT0005218968	CCTS 0 02/15/24	98.580000	0.4790	2024
IT0005219404	BOTS 0 11/14/17	99.983495	0.0000	2017
IT0005222135	BOTS 0 12/14/17	100.015535	0.0000	2017
IT0005239030	BOTS 0 01/12/18	100.060927	0.0000	2018

Security Number	Collateral Description	Price	InterestRate	End Year
IT0005240350	BTPS 2.45 09/01/33	96.450000	2.4500	2033
IT0005240830	BTPS 2.2 06/01/27	99.240000	2.2000	2027
IT0005241770	BOTS 0 02/14/18	100.078498	0.0000	2018
IT0005244782	BTPS 1.2 04/01/22	100.710000	1.2000	2022
IT0005245326	BOTS 0 03/14/18	100.106467	0.0000	2018
IT0005246340	BTPS 1.85 05/15/24	101.060000	1.8500	2024
IT0005248395	BOTS 0 04/13/18	100.136506	0.0000	2018
IT0005248403	BOTS 0 10/31/17	99.964508	0.0000	2017
IT0005250946	BTPS 0.35 06/15/20	100.570580	0.3500	2020
IT0005252520	CCTS 0 10/15/24	100.686090	0.8580	2024
IT0005253106	BOTS 0 05/14/18	100.169641	0.0000	2018
IT0005253114	BOTS 0 11/30/17	99.999525	0.0000	2017
IT0005260010	BOTS 0 06/14/18	100.193592	0.0000	2018
IT0005260028	BOTS 0 12/29/17	100.033005	0.0000	2017
IT0005273013	BTPS 3.45 03/01/48	102.909900	3.4500	2048
IT0005274805	BTPS 2.05 08/01/27	99.908940	2.0500	2027
IT0005274987	BOTS 0 07/13/18	100.209961	0.0000	2018
IT0005274995	BOTS 0 01/31/18	100.066441	0.0000	2018
IT0005277444	BTPS 0.9 08/01/22	100.393820	0.9000	2022
IT0005278327	BOTS 0 08/14/18	100.241396	0.0000	2018
IT0005278335	BOTS 0 02/28/18	100.094445	0.0000	2018
IT0005281933	BOTS 0 09/14/18	100.270111	0.0000	2018
IT0005281941	BOTS 0 03/29/18	100.121444	0.0000	2018
IT0005282527	BTPS 1.45 11/15/24	99.368590	1.4500	2024

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Security Number	Collateral Description	Price	InterestRate	End Year
IT0003745541	BTPS 2.35 09/15/35	138.370000	2.3500	2035
IT0004243512	BTPS 2.6 09/15/23	130.610000	2.6000	2023
IT0004380546	BTPS 2.35 09/15/19	119.090000	2.3500	2019
IT0004545890	BTPS 2.55 09/15/41	125.530000	2.5500	2041
IT0004604671	BTPS 2.1 09/15/21	119.380000	2.1000	2021
IT0004735152	BTPS 3.1 09/15/26	125.460000	3.1000	2026
IT0004890882	BTPS 1.7 09/15/18	105.660000	1.7000	2018
IT0004969207	BTPS 2.15 11/12/17	102.210000	2.1500	2017
IT0005004426	BTPS 2.35 09/15/24	112.200000	2.3500	2024
IT0005012783	BTPS 1.65 04/23/20	105.090000	1.6500	2020
IT0005058919	BTPS 1 1/4 10/27/20	104.700000	1.2500	2020
IT0005105843	BTPS 0 1/2 04/20/23	100.790000	0.5000	2023
IT0005138828	BTPS 1 1/4 09/15/32	98.530000	1.2500	2032
IT0005174906	BTPS 0.4 04/11/24	99.770000	0.4000	2024
IT0005188120	BTPS 0.1 05/15/22	100.580000	0.1000	2022
IT0005217770	BTPS 0.35 10/24/24	99.970000	0.3500	2024
IT0005246134	BTPS 1.3 05/15/28	100.080000	1.3000	2028
IT0005253676	BTPS 0.45 05/22/23	101.531692	0.4500	2023

Japan Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
JP1023581FB5	JGB 0.1 11/15/17	100.110000	0.1000	2017
JP1023591FC2	JGB 0.1 12/15/17	100.140000	0.1000	2017
JP1023601G11	JGB 0.1 01/15/18	100.160000	0.1000	2018
JP1023611G27	JGB 0.1 02/15/18	100.190000	0.1000	2018
JP1023621G33	JGB 0.1 03/15/18	100.220000	0.1000	2018
JP1023631G49	JGB 0.1 04/15/18	100.270000	0.1000	2018
JP1023641G54	JGB 0.1 05/15/18	100.300000	0.1000	2018
JP1023651G69	JGB 0.1 06/15/18	100.320000	0.1000	2018
JP1023661G75	JGB 0.1 07/15/18	100.350000	0.1000	2018
JP1023671G81	JGB 0.1 08/15/18	100.390000	0.1000	2018
JP1023681G97	JGB 0.1 09/15/18	100.410000	0.1000	2018
JP1023691GA2	JGB 0.1 10/15/18	100.440000	0.1000	2018
JP1023701GB7	JGB 0.1 11/15/18	100.470000	0.1000	2018
JP1023711GC4	JGB 0.1 12/15/18	100.500000	0.1000	2018
JP1023721H15	JGB 0.1 01/15/19	100.540000	0.1000	2019
JP1023731H21	JGB 0.1 02/15/19	100.550000	0.1000	2019
JP1023741H37	JGB 0.1 03/15/19	100.580000	0.1000	2019
JP1023751H42	JGB 0.1 04/15/19	100.315822	0.1000	2019
JP1023761H57	JGB 0.1 05/15/19	100.378240	0.1000	2019
JP1023771H63	JGB 0.1 06/15/19	100.391747	0.1000	2019
JP1023781H79	JGB 0.1 07/15/19	100.404527	0.1000	2019
JP1023791H85	JGB 0.1 08/15/19	100.414034	0.1000	2019
JP1023801H91	JGB 0.1 09/15/19	100.422541	0.1000	2019

Security Number	Collateral Description	Price	InterestRate	End Year
JP1051071CC7	JGB 0.2 12/20/17	100.210000	0.2000	2017
JP1051081D22	JGB 0.1 12/20/17	100.140000	0.1000	2017
JP1051091D38	JGB 0.1 03/20/18	100.220000	0.1000	2018
JP1051101D44	JGB 0.3 03/20/18	100.420000	0.3000	2018
JP1051111D59	JGB 0.4 03/20/18	100.510000	0.4000	2018
JP1051121D65	JGB 0.4 06/20/18	100.690000	0.4000	2018
JP1051131D71	JGB 0.3 06/20/18	100.570000	0.3000	2018
JP1051141D95	JGB 0.3 09/20/18	100.700000	0.3000	2018
JP1051151DA9	JGB 0.2 09/20/18	100.560000	0.2000	2018
JP1051161DC4	JGB 0.2 12/20/18	100.670000	0.2000	2018
JP1051171E30	JGB 0.2 03/20/19	100.770000	0.2000	2019
JP1051181E61	JGB 0.2 06/20/19	100.810000	0.2000	2019
JP1051191E77	JGB 0.1 06/20/19	100.580000	0.1000	2019
JP1051201E91	JGB 0.2 09/20/19	100.890000	0.2000	2019
JP1051211EA9	JGB 0.1 09/20/19	100.670000	0.1000	2019
JP1051221EC4	JGB 0.1 12/20/19	100.730000	0.1000	2019
JP1051231F37	JGB 0.1 03/20/20	100.770000	0.1000	2020
JP1051241F68	JGB 0.1 06/20/20	100.830000	0.1000	2020
JP1051251F99	JGB 0.1 09/20/20	100.870000	0.1000	2020
JP1051261FC7	JGB 0.1 12/20/20	100.950000	0.1000	2020
JP1051271G37	JGB 0.1 03/20/21	100.980000	0.1000	2021
JP1051281G68	JGB 0.1 06/20/21	100.990000	0.1000	2021
JP1051291G90	JGB 0.1 09/20/21	101.040000	0.1000	2021
JP1051301GC9	JGB 0.1 12/20/21	101.060000	0.1000	2021
JP1051311H38	JGB 0.1 03/20/22	101.140000	0.1000	2022
JP1051321H69	JGB 0.1 06/20/22	100.827377	0.1000	2022

Security Number	Collateral Description	Price	InterestRate	End Year
JP11028917C2	JGB 1 1/2 12/20/17	101.100000	1.5000	2017
JP1102901830	JGB 1.4 03/20/18	101.440000	1.4000	2018
JP1102911847	JGB 1.3 03/20/18	101.340000	1.3000	2018
JP1102921853	JGB 1.7 03/20/18	101.730000	1.7000	2018
JP1102931860	JGB 1.8 06/20/18	102.350000	1.8000	2018
JP1102941877	JGB 1.7 06/20/18	102.230000	1.7000	2018
JP1102951884	JGB 1 1/2 06/20/18	101.990000	1.5000	2018
JP1102961891	JGB 1 1/2 09/20/18	102.430000	1.5000	2018
JP11029718C3	JGB 1.4 12/20/18	102.690000	1.4000	2018
JP1102981915	JGB 1.3 12/20/18	102.520000	1.3000	2018
JP1102991930	JGB 1.3 03/20/19	102.910000	1.3000	2019
JP1103001952	JGB 1 1/2 03/20/19	103.300000	1.5000	2019
JP1103011969	JGB 1 1/2 06/20/19	103.650000	1.5000	2019
JP1103021976	JGB 1.4 06/20/19	103.430000	1.4000	2019
JP1103031991	JGB 1.4 09/20/19	103.830000	1.4000	2019
JP11030419A9	JGB 1.3 09/20/19	103.580000	1.3000	2019
JP11030519C2	JGB 1.3 12/20/19	103.950000	1.3000	2019
JP1103061A36	JGB 1.4 03/20/20	104.570000	1.4000	2020
JP1103071A59	JGB 1.3 03/20/20	104.290000	1.3000	2020
JP1103081A65	JGB 1.3 06/20/20	104.650000	1.3000	2020
JP1103091A71	JGB 1.1 06/20/20	104.010000	1.1000	2020
JP1103101A95	JGB 1 09/20/20	103.970000	1.0000	2020
JP1103111AA7	JGB 0.8 09/20/20	103.270000	0.8000	2020
JP1103121AC2	JGB 1.2 12/20/20	104.990000	1.2000	2020
JP1103131B31	JGB 1.3 03/20/21	105.720000	1.3000	2021
JP1103141B54	JGB 1.1 03/20/21	104.940000	1.1000	2021

Security Number	Collateral Description	Price	InterestRate	End Year
JP1103151B69	JGB 1.2 06/20/21	105.610000	1.2000	2021
JP1103161B83	JGB 1.1 06/20/21	105.180000	1.1000	2021
JP1103171B99	JGB 1.1 09/20/21	105.480000	1.1000	2021
JP1103181BA8	JGB 1 09/20/21	105.040000	1.0000	2021
JP1103191BC3	JGB 1.1 12/20/21	105.750000	1.1000	2021
JP1103201C19	JGB 1 12/20/21	105.280000	1.0000	2021
JP1103211C33	JGB 1 03/20/22	105.510000	1.0000	2022
JP1103221C56	JGB 0.9 03/20/22	105.020000	0.9000	2022
JP1103231C62	JGB 0.9 06/20/22	105.240000	0.9000	2022
JP1103241C78	JGB 0.8 06/20/22	104.700000	0.8000	2022
JP1103251C91	JGB 0.8 09/20/22	104.910000	0.8000	2022
JP1103261CC2	JGB 0.7 12/20/22	104.540000	0.7000	2022
JP1103271D13	JGB 0.8 12/20/22	105.110000	0.8000	2022
JP1103281D37	JGB 0.6 03/20/23	104.110000	0.6000	2023
JP1103291D68	JGB 0.8 06/20/23	105.520000	0.8000	2023
JP1103301D90	JGB 0.8 09/20/23	105.670000	0.8000	2023
JP1103321DC2	JGB 0.6 12/20/23	104.530000	0.6000	2023
JP1103331E36	JGB 0.6 03/20/24	104.650000	0.6000	2024
JP1103341E67	JGB 0.6 06/20/24	104.680000	0.6000	2024
JP1103351E98	JGB 0 1/2 09/20/24	103.990000	0.5000	2024
JP1103361EC6	JGB 0 1/2 12/20/24	104.030000	0.5000	2024
JP1103371F10	JGB 0.3 12/20/24	102.500000	0.3000	2024
JP1103381F34	JGB 0.4 03/20/25	103.290000	0.4000	2025
JP1103391F65	JGB 0.4 06/20/25	103.320000	0.4000	2025
JP1103401F97	JGB 0.4 09/20/25	103.340000	0.4000	2025
JP1103411FC6	JGB 0.3 12/20/25	102.480000	0.3000	2025

Security Number	Collateral Description	Price	InterestRate	End Year
JP1103421G35	JGB 0.1 03/20/26	100.710000	0.1000	2026
JP1103431G66	JGB 0.1 06/20/26	100.560000	0.1000	2026
JP1103441G98	JGB 0.1 09/20/26	100.570000	0.1000	2026
JP1103451GC0	JGB 0.1 12/20/26	100.430000	0.1000	2026
JP1103461H35	JGB 0.1 03/20/27	100.370000	0.1000	2027
JP1103471H66	JGB 0.1 06/20/27	100.335877	0.1000	2027
JP1103481H98	JGB 0.1 09/20/27	100.224171	0.1000	2027
JP1200381T08	JGB 2.7 03/20/18	102.680000	2.7000	2018
JP1200391V02	JGB 2.6 03/20/18	102.580000	2.6000	2018
JP1200401V00	JGB 2.3 09/20/18	103.570000	2.3000	2018
JP1200411V08	JGB 1 1/2 03/20/19	103.280000	1.5000	2019
JP1200421W05	JGB 2.6 03/20/19	105.420000	2.6000	2019
JP1200441W01	JGB 2 1/2 03/20/20	107.820000	2.5000	2020
JP1200451001	JGB 2.4 03/20/20	107.530000	2.4000	2020
JP1200461000	JGB 2.2 06/22/20	107.560000	2.2000	2020
JP1200481008	JGB 2 1/2 12/21/20	109.800000	2.5000	2020
JP1200501144	JGB 1.9 03/22/21	108.070000	1.9000	2021
JP1200511184	JGB 2 06/21/21	108.960000	2.0000	2021
JP12005211A9	JGB 2.1 09/21/21	109.900000	2.1000	2021
JP1200541223	JGB 2.2 12/20/21	110.193288	2.2000	2021
JP1200551248	JGB 2 03/21/22	110.410000	2.0000	2022
JP12005912C8	JGB 1.7 12/20/22	110.270000	1.7000	2022
JP1200621363	JGB 0.8 06/20/23	105.520000	0.8000	2023
JP1200631388	JGB 1.8 06/20/23	111.720000	1.8000	2023
JP12006413A0	JGB 1.9 09/20/23	112.780000	1.9000	2023
JP1200671434	JGB 1.9 03/20/24	113.740000	1.9000	2024

Security Number	Collateral Description	Price	InterestRate	End Year
JP1200681441	JGB 2.2 03/20/24	114.540267	2.2000	2024
JP1200691457	JGB 2.1 03/20/24	115.130000	2.1000	2024
JP1200711487	JGB 2.2 06/20/24	116.190000	2.2000	2024
JP1200721494	JGB 2.1 09/20/24	115.880000	2.1000	2024
JP12007314C5	JGB 2 12/20/24	115.610000	2.0000	2024
JP1200741526	JGB 2.1 12/20/24	116.370000	2.1000	2024
JP1200761540	JGB 1.9 03/20/25	115.220000	1.9000	2025
JP1200781563	JGB 1.9 06/20/25	115.620000	1.9000	2025
JP1200791570	JGB 2 06/20/25	116.440000	2.0000	2025
JP1200801585	JGB 2.1 06/20/25	117.260000	2.1000	2025
JP1200811592	JGB 2 09/20/25	116.860000	2.0000	2025
JP12008215A7	JGB 2.1 09/20/25	117.700000	2.1000	2025
JP12008315C1	JGB 2.1 12/20/25	118.100000	2.1000	2025
JP1200841615	JGB 2 12/20/25	117.230000	2.0000	2025
JP1200851630	JGB 2.1 03/20/26	118.580000	2.1000	2026
JP1200871653	JGB 2.2 03/20/26	118.550767	2.2000	2026
JP1200881660	JGB 2.3 06/20/26	120.770000	2.3000	2026
JP1200891685	JGB 2.2 06/20/26	119.860000	2.2000	2026
JP1200901690	JGB 2.2 09/20/26	120.310000	2.2000	2026
JP12009116A6	JGB 2.3 09/20/26	121.230000	2.3000	2026
JP12009216C0	JGB 2.1 12/20/26	119.740000	2.1000	2026
JP1200931739	JGB 2 03/20/27	119.170000	2.0000	2027
JP1200941746	JGB 2.1 03/20/27	120.170000	2.1000	2027
JP1200951760	JGB 2.3 06/20/27	122.500000	2.3000	2027
JP1200961785	JGB 2.1 06/20/27	120.480000	2.1000	2027
JP1200971792	JGB 2.2 09/20/27	121.780000	2.2000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
JP12009817B7	JGB 2.1 09/20/27	120.910000	2.1000	2027
JP12009917C3	JGB 2.1 12/20/27	121.230000	2.1000	2027
JP1201001839	JGB 2.2 03/20/28	122.770000	2.2000	2028
JP1201011853	JGB 2.4 03/20/28	124.940000	2.4000	2028
JP1201021860	JGB 2.4 06/20/28	125.100000	2.4000	2028
JP1201031877	JGB 2.3 06/20/28	124.000000	2.3000	2028
JP12010618A8	JGB 2.2 09/20/28	123.310000	2.2000	2028
JP12010718C2	JGB 2.1 12/20/28	122.410000	2.1000	2028
JP1201081914	JGB 1.9 12/20/28	120.130000	1.9000	2028
JP1201091939	JGB 1.9 03/20/29	119.884253	1.9000	2029
JP1201101944	JGB 2.1 03/20/29	122.670000	2.1000	2029
JP1201111968	JGB 2.2 06/20/29	124.208788	2.2000	2029
JP1201121975	JGB 2.1 06/20/29	122.990000	2.1000	2029
JP1201131990	JGB 2.1 09/20/29	123.270000	2.1000	2029
JP12011419C6	JGB 2.1 12/20/29	123.530000	2.1000	2029
JP1201151A21	JGB 2.2 12/20/29	124.780000	2.2000	2029
JP1201171A43	JGB 2.1 03/20/30	123.750000	2.1000	2030
JP1201181A66	JGB 2 06/20/30	122.770000	2.0000	2030
JP1201201A88	JGB 1.6 06/20/30	117.570000	1.6000	2030
JP1201211A94	JGB 1.9 09/20/30	121.660000	1.9000	2030
JP1201231AC0	JGB 2.1 12/20/30	124.550000	2.1000	2030
JP1201251B37	JGB 2.2 03/20/31	126.170000	2.2000	2031
JP1201261B43	JGB 2 03/20/31	123.470000	2.0000	2031
JP1201281B64	JGB 1.9 06/20/31	122.240000	1.9000	2031
JP1201311BB0	JGB 1.7 09/20/31	119.530000	1.7000	2031
JP1201331C14	JGB 1.8 12/20/31	121.100000	1.8000	2031

Security Number	Collateral Description	Price	InterestRate	End Year
JP1201361C58	JGB 1.6 03/20/32	118.300000	1.6000	2032
JP1201371C64	JGB 1.7 06/20/32	119.770000	1.7000	2032
JP1201391C86	JGB 1.6 06/20/32	118.230000	1.6000	2032
JP1201401C92	JGB 1.7 09/20/32	119.830000	1.7000	2032
JP1201411CC4	JGB 1.7 12/20/32	119.860000	1.7000	2032
JP1201421D22	JGB 1.8 12/20/32	121.440000	1.8000	2032
JP1201441D44	JGB 1 1/2 03/20/33	116.880000	1.5000	2033
JP1201451D66	JGB 1.7 06/20/33	120.020000	1.7000	2033
JP1201461D98	JGB 1.7 09/20/33	120.040000	1.7000	2033
JP1201471DC6	JGB 1.6 12/20/33	118.390000	1.6000	2033
JP1201481E36	JGB 1 1/2 03/20/34	116.780000	1.5000	2034
JP1201491E67	JGB 1 1/2 06/20/34	116.730000	1.5000	2034
JP1201501E99	JGB 1.4 09/20/34	114.970000	1.4000	2034
JP1201511EC7	JGB 1.2 12/20/34	111.550000	1.2000	2034
JP1201531F68	JGB 1.3 06/20/35	113.050000	1.3000	2035
JP1201541F90	JGB 1.2 09/20/35	111.150000	1.2000	2035
JP1201551FC0	JGB 1 12/20/35	107.520000	1.0000	2035
JP1201561G37	JGB 0.4 03/20/36	96.550000	0.4000	2036
JP1201571G68	JGB 0.2 06/20/36	92.650000	0.2000	2036
JP1201581G90	JGB 0 1/2 09/20/36	97.790000	0.5000	2036
JP1201591GC4	JGB 0.6 12/20/36	99.440000	0.6000	2036
JP1201611H69	JGB 0.6 06/20/37	100.264260	0.6000	2037
JP1300011W09	JGB 2.8 09/20/29	131.850000	2.8000	2029
JP1300021001	JGB 2.4 02/20/30	127.620000	2.4000	2030
JP1300031000	JGB 2.3 05/20/30	126.610000	2.3000	2030
JP1300041009	JGB 2.9 11/20/30	135.320000	2.9000	2030

Security Number	Collateral Description	Price	InterestRate	End Year
JP1300051156	JGB 2.2 05/20/31	126.390000	2.2000	2031
JP1300111372	JGB 1.7 06/20/33	119.920000	1.7000	2033
JP13001213B5	JGB 2.1 09/20/33	126.310000	2.1000	2033
JP1300131420	JGB 2 12/20/33	124.840000	2.0000	2033
JP1300141445	JGB 2.4 03/20/34	131.440000	2.4000	2034
JP1300151485	JGB 2 1/2 06/20/34	133.170000	2.5000	2034
JP13001614A6	JGB 2 1/2 09/20/34	133.410000	2.5000	2034
JP1300171525	JGB 2.4 12/20/34	131.880000	2.4000	2034
JP1300181540	JGB 2.3 03/20/35	130.300000	2.3000	2035
JP1300191572	JGB 2.3 06/20/35	130.370000	2.3000	2035
JP13002015A5	JGB 2 1/2 09/20/35	133.930000	2.5000	2035
JP1300211610	JGB 2.3 12/20/35	130.600000	2.3000	2035
JP1300221643	JGB 2 1/2 03/20/36	134.190000	2.5000	2036
JP1300231675	JGB 2 1/2 06/20/36	134.390000	2.5000	2036
JP13002416A5	JGB 2 1/2 09/20/36	134.460000	2.5000	2036
JP1300251715	JGB 2.3 12/20/36	130.930000	2.3000	2036
JP1300261748	JGB 2.4 03/20/37	132.960000	2.4000	2037
JP13002717A6	JGB 2 1/2 09/20/37	135.320000	2.5000	2037
JP1300281845	JGB 2 1/2 03/20/38	135.820000	2.5000	2038
JP13002918A0	JGB 2.4 09/20/38	134.310000	2.4000	2038
JP1300301940	JGB 2.3 03/20/39	132.690000	2.3000	2039
JP13003119A4	JGB 2.2 09/20/39	130.990000	2.2000	2039
JP1300321A34	JGB 2.3 03/20/40	133.480000	2.3000	2040
JP1300331A99	JGB 2 09/20/40	127.460000	2.0000	2040
JP1300341B39	JGB 2.2 03/20/41	132.140000	2.2000	2041
JP1300361C33	JGB 2 03/20/42	128.440000	2.0000	2042

Security Number	Collateral Description	Price	InterestRate	End Year
JP1300371C98	JGB 1.9 09/20/42	126.390000	1.9000	2042
JP1300381D38	JGB 1.8 03/20/43	124.210000	1.8000	2043
JP1300421E39	JGB 1.7 03/20/44	122.040000	1.7000	2044
JP1300431E60	JGB 1.7 06/20/44	122.070000	1.7000	2044
JP1300441E92	JGB 1.7 09/20/44	122.110000	1.7000	2044
JP1300451EC6	JGB 1 1/2 12/20/44	117.120000	1.5000	2044
JP1300461F39	JGB 1 1/2 03/20/45	117.110000	1.5000	2045
JP1300471F60	JGB 1.6 06/20/45	119.710000	1.6000	2045
JP1300481F92	JGB 1.4 09/20/45	114.600000	1.4000	2045
JP1300491FC9	JGB 1.4 12/20/45	114.600000	1.4000	2045
JP1300501G30	JGB 0.8 03/20/46	99.170000	0.8000	2046
JP1300511G61	JGB 0.3 06/20/46	86.050000	0.3000	2046
JP1300521G93	JGB 0 1/2 09/20/46	91.070000	0.5000	2046
JP1300531GC0	JGB 0.6 12/20/46	93.460000	0.6000	2046
JP1300541H31	JGB 0.8 03/20/47	98.277370	0.8000	2047
JP1300551H61	JGB 0.8 06/20/47	98.353014	0.8000	2047
JP1400031A58	JGB 2.2 03/20/50	137.290000	2.2000	2050
JP1400051C51	JGB 2 03/20/52	132.300000	2.0000	2052
JP1400081F45	JGB 1.4 03/20/55	114.130000	1.4000	2055
JP1400091G59	JGB 0.4 03/20/56	81.510000	0.4000	2056
JP1746461GB4	JTDB 0 11/20/17	99.884782	0.0000	2017
JP1746531GC2	JTDB 0 12/20/17	99.893853	0.0000	2017
JP1746701H31	JTDB 0 03/20/18	99.927347	0.0000	2018
JP1746811H53	JTDB 0 11/10/17	99.882760	0.0000	2017
JP1746871H68	JTDB 0 12/11/17	99.890599	0.0000	2017
JP1746901H62	JTDB 0 06/20/18	99.958647	0.0000	2018

Security Number	Collateral Description	Price	InterestRate	End Year
JP1746961H77	JTDB 0 07/20/18	99.982497	0.0000	2018
JP1746981H73	JTDB 0 10/30/17	99.878740	0.0000	2017
JP1746991H89	JTDB 0 11/06/17	99.881466	0.0000	2017
JP1747001H85	JTDB 0 02/13/18	99.915771	0.0000	2018
JP1747011H83	JTDB 0 11/13/17	99.882657	0.0000	2017
JP1747021H81	JTDB 0 08/20/18	99.994586	0.0000	2018
JP1747031H89	JTDB 0 11/20/17	99.884828	0.0000	2017
JP1747041H87	JTDB 0 11/27/17	99.886740	0.0000	2017
JP1747061H90	JTDB 0 03/12/18	99.928430	0.0000	2018
JP1747071H98	JTDB 0 12/11/17	99.890825	0.0000	2017
JP1747081H96	JTDB 0 12/18/17	99.893349	0.0000	2017
JP1747101H92	JTDB 0 12/25/17	99.900716	0.0000	2017
JP1747111HA4	JTDB 0 01/10/18	99.914139	0.0000	2018
JP1747121HA3	JTDB 0 04/10/18	99.958030	0.0000	2018

Luxembourg Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
LU0905090048	LGB 2 1/4 03/19/28	117.780000	2.2500	2028
LU0945626439	LGB 2 1/8 07/10/23	113.360000	2.1250	2023
LU1556942974	LGB 0 5/8 02/01/27	101.260000	0.6250	2027
XS0506445963	LGB 3 3/8 05/18/20	111.640000	3.3750	2020
XS0757376610	LGB 2 1/4 03/21/22	112.060000	2.2500	2022

Nederlands Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
NL0000102077	NETHER 7 1/2 01/15/23	145.310000	7.5000	2023
NL0000102234	NETHER 4 01/15/37	158.180000	4.0000	2037
NL0000102275	NETHER 3 3/4 01/15/23	123.560000	3.7500	2023
NL0000102317	NETHER 5 1/2 01/15/28	153.240000	5.5000	2028
NL0006227316	NETHER 4 07/15/18	106.010000	4.0000	2018
NL0009086115	NETHER 4 07/15/19	110.850000	4.0000	2019
NL0009348242	NETHER 3 1/2 07/15/20	113.770000	3.5000	2020
NL0009446418	NETHER 3 3/4 01/15/42	161.760000	3.7500	2042
NL0009712470	NETHER 3 1/4 07/15/21	116.410000	3.2500	2021
NL0010060257	NETHER 2 1/4 07/15/22	113.910000	2.2500	2022
NL0010071189	NETHER 2 1/2 01/15/33	126.710000	2.5000	2033
NL0010200606	NETHER 1 1/4 01/15/18	101.420000	1.2500	2018
NL0010418810	NETHER 1 3/4 07/15/23	112.210000	1.7500	2023
NL0010514246	NETHER 1 1/4 01/15/19	103.570000	1.2500	2019
NL0010721999	NETHER 2 3/4 01/15/47	142.790000	2.7500	2047
NL0010733424	NETHER 2 07/15/24	114.530000	2.0000	2024
NL0010881827	NETHER 0 1/4 01/15/20	102.730000	0.2500	2020
NL0011005137	NETHER 0 04/15/18	100.710000	0.0000	2018
NL0011220108	NETHER 0 1/4 07/15/25	100.510000	0.2500	2025
NL0011819040	NETHER 0 1/2 07/15/26	101.500000	0.5000	2026
NL0011896857	NETHER 0 01/15/22	101.446000	0.0000	2022
NL0012171458	NETHER 0 3/4 07/15/27	102.540000	0.7500	2027
NL0012333876	DTB 0 11/30/17	100.033486	0.0000	2017

Security Number	Collateral Description	Price	InterestRate	End Year
NL0012375364	DTB 0 01/31/18	100.184485	0.0000	2018
NL0012623987	DTB 0 02/28/18	100.233879	0.0000	2018
NL0012650303	DTB 0 03/29/18	100.253373	0.0000	2018
NL0012650469	NETHER 0 01/15/24	99.984500	0.0000	2024

Norway Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
NO0010429913	NGB 4 1/2 05/22/19	107.990000	4.5000	2019
NO0010572878	NGB 3 3/4 05/25/21	111.120000	3.7500	2021
NO0010646813	NGB 2 05/24/23	104.730000	2.0000	2023
NO0010705536	NGB 3 03/14/24	111.260000	3.0000	2024
NO0010732555	NGB 1 3/4 03/13/25	102.700000	1.7500	2025
NO0010757925	NGB 1 1/2 02/19/26	100.090000	1.5000	2026
NO0010780984	NGTB 0 12/20/17	99.880994	0.0000	2017
NO0010786288	NGB 1 3/4 02/17/27	102.133274	1.7500	2027
NO0010788458	NGTB 0 03/21/18	99.787400	0.0000	2018
NO0010798275	NGTB 0 06/20/18	99.689022	0.0000	2018

Spain Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
ES0000011868	SPGB 6 01/31/29	144.680000	6.0000	2029
ES00000120N0	SPGB 4.9 07/30/40	139.650000	4.9000	2040
ES00000121A5	SPGB 4.1 07/30/18	105.630000	4.1000	2018
ES00000121G2	SPGB 4.8 01/31/24	125.760000	4.8000	2024
ES00000121L2	SPGB 4.6 07/30/19	110.960000	4.6000	2019
ES00000121O6	SPGB 4.3 10/31/19	111.270000	4.3000	2019
ES00000121S7	SPGB 4.7 07/30/41	136.470000	4.7000	2041
ES00000122D7	SPGB 4 04/30/20	112.250000	4.0000	2020
ES00000122E5	SPGB 4.65 07/30/25	126.120000	4.6500	2025
ES00000122T3	SPGB 4.85 10/31/20	117.150000	4.8500	2020
ES00000123B9	SPGB 5 1/2 04/30/21	121.890000	5.5000	2021
ES00000123C7	SPGB 5.9 07/30/26	138.340000	5.9000	2026
ES00000123K0	SPGB 5.85 01/31/22	126.340000	5.8500	2022
ES00000123Q7	SPGB 4 1/2 01/31/18	103.840000	4.5000	2018
ES00000123U9	SPGB 5.4 01/31/23	127.320000	5.4000	2023
ES00000123X3	SPGB 4.4 10/31/23	122.770000	4.4000	2023
ES0000012411	SPGB 5 3/4 07/30/32	147.650000	5.7500	2032
ES00000124B7	SPGB 3 3/4 10/31/18	106.310000	3.7500	2018
ES00000124C5	SPGB 5.15 10/31/28	135.160000	5.1500	2028
ES00000124H4	SPGB 5.15 10/31/44	145.250000	5.1500	2044
ES00000124V5	SPGB 2 3/4 04/30/19	106.060000	2.7500	2019
ES00000126B2	SPGB 2 3/4 10/31/24	111.550000	2.7500	2024
ES00000126C0	SPGB 1.4 01/31/20	104.210000	1.4000	2020

Security Number	Collateral Description	Price	InterestRate	End Year
ES00000126D8	SPGB 4 10/31/64	119.250000	4.0000	2064
ES00000126V0	SPGB 0 1/2 10/31/17	100.420000	0.5000	2017
ES00000126Z1	SPGB 1.6 04/30/25	102.690000	1.6000	2025
ES00000127A2	SPGB 1.95 07/30/30	99.490000	1.9500	2030
ES00000127G9	SPGB 2.15 10/31/25	106.130000	2.1500	2025
ES00000127H7	SPGB 1.15 07/30/20	103.840000	1.1500	2020
ES00000127Z9	SPGB 1.95 04/30/26	104.180000	1.9500	2026
ES00000128A0	SPGB 0 1/4 01/31/19	100.730000	0.2500	2019
ES00000128B8	SPGB 0 3/4 07/30/21	102.460000	0.7500	2021
ES00000128C6	SPGB 2.9 10/31/46	101.070000	2.9000	2046
ES00000128E2	SPGB 3.45 07/30/66	106.980000	3.4500	2066
ES00000128H5	SPGB 1.3 10/31/26	98.180000	1.3000	2026
ES00000128O1	SPGB 0.4 04/30/22	99.850000	0.4000	2022
ES00000128P8	SPGB 1 1/2 04/30/27	98.910000	1.5000	2027
ES00000128Q6	SPGB 2.35 07/30/33	101.170000	2.3500	2033
ES00000128X2	SPGB 0.05 01/31/21	99.993219	0.0500	2021
ES0000012932	SPGB 4.2 01/31/37	127.420000	4.2000	2037
ES0000012A89	SPGB 1.45 10/31/27	98.784623	1.4500	2027
ES0000012A97	SPGB 0.45 10/31/22	99.853630	0.4500	2022
ESOL01711172	SGLT 0 11/17/17	99.984499	0.0000	2017
ESOL01712089	SGLT 0 12/08/17	100.006944	0.0000	2017
ESOL01801197	SGLT 0 01/19/18	100.054946	0.0000	2018
ESOL01802161	SGLT 0 02/16/18	100.075546	0.0000	2018
ESOL01803094	SGLT 0 03/09/18	100.094002	0.0000	2018
ESOL01804068	SGLT 0 04/06/18	100.111523	0.0000	2018
ESOL01805115	SGLT 0 05/11/18	100.144360	0.0000	2018

Security Number	Collateral Description	Price	InterestRate	End Year
ESOL01806154	SGLT 0 06/15/18	100.172078	0.0000	2018
ESOL01807137	SGLT 0 07/13/18	100.194565	0.0000	2018
ESOL01808176	SGLT 0 08/17/18	100.223078	0.0000	2018
ESOL01809141	SGLT 0 09/14/18	100.247841	0.0000	2018
ESOL01810123	SGLT 0 10/12/18	100.265493	0.0000	2018

Sweden Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
SE0001149311	SGB 5 12/01/20 #1047	119.470000	5.0000	2020
SE0002241083	SGB 4 1/4 03/12/19 #1052	109.350000	4.2500	2019
SE0002829192	SGB 3 1/2 03/30/39 #1053	136.770000	3.5000	2039
SE0003784461	SGB 3 1/2 06/01/22 #1054	118.330000	3.5000	2022
SE0004517290	SGB 2 1/4 06/01/32 #1056	114.350000	2.2500	2032
SE0004869071	SGB 1 1/2 11/13/23 #1057	108.730000	1.5000	2023
SE0005676608	SGB 2 1/2 05/12/25 #1058	117.070000	2.5000	2025
SE0007125927	SGB 1 11/12/26 #1059	103.940000	1.0000	2026
SE0009496367	SGB 0 3/4 05/12/28 #1060	99.140000	0.7500	2028
SE0010022764	SWTB 0 12/20/17	100.074600	0.0000	2017
SE0010133439	SWTB 0 11/15/17	100.004405	0.0000	2017
SE0010297697	SWTB 0 03/21/18	100.252305	0.0000	2018

Sweden Inflation Linked

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
SE0000317943	SGBI 4 12/01/20 #3102	159.990000	4.0000	2020
SE0000556599	SGBI 3 1/2 12/01/28 #3104	195.310000	3.5000	2028
SE0004211084	SGBI 0 1/4 06/01/22 #3108	114.010000	0.2500	2022
SE0005703550	SGBI 1 06/01/25 #3109	123.300000	1.0000	2025
SE0006758736	SGBI 0 1/8 06/01/19 #3110	106.590000	0.1250	2019
SE0007045745	SGBI 0 1/8 06/01/32 #3111	114.520000	0.1250	2032
SE0008014062	SGBI 0 1/8 06/01/26 #3112	116.010000	0.1250	2026
SE0009548704	SGBI 0 1/8 12/01/27 #3113	114.925057	0.1250	2027

Switzerland Conventional**Date : 18/10/2017**

Security Number	Collateral Description	Price	InterestRate	End Year
CH0008435569	SWISS 4 02/11/23	127.020000	4.0000	2023
CH0008680370	SWISS 4 04/08/28	145.600000	4.0000	2028
CH0009755197	SWISS 4 01/06/49	214.390000	4.0000	2049
CH0015221663	SWISS 3 01/08/18	102.870000	3.0000	2018
CH0015803239	SWISS 3 1/2 04/08/33	154.230000	3.5000	2033
CH0018454253	SWISS 3 05/12/19	108.220000	3.0000	2019
CH0021908907	SWISS 2 1/4 07/06/20	109.760000	2.2500	2020
CH0024524966	SWISS 2 1/2 03/08/36	144.030000	2.5000	2036
CH0031835561	SWISS 3 1/4 06/27/27	135.140000	3.2500	2027
CH0111999816	SWISS 2 04/28/21	111.170000	2.0000	2021
CH0127181011	SWISS 2 05/25/22	113.680000	2.0000	2022
CH0127181029	SWISS 2 1/4 06/22/31	131.630000	2.2500	2031
CH0127181169	SWISS 1 1/2 04/30/42	130.830000	1.5000	2042
CH0127181177	SWISS 1 1/4 06/11/24	112.070000	1.2500	2024
CH0127181193	SWISS 1 1/4 06/27/37	121.360000	1.2500	2037
CH0184249990	SWISS 1 1/2 07/24/25	114.980000	1.5000	2025
CH0224396983	SWISS 1 1/4 05/28/26	113.680000	1.2500	2026
CH0224397007	SWISS 2 06/25/64	169.940000	2.0000	2064
CH0224397171	SWISS 0 1/2 05/27/30	106.870000	0.5000	2030
CH0224397320	SWISS 1 1/4 05/28/26	115.800000	1.2500	2026
CH0224397338	SWISS 0 1/2 05/30/58	109.040000	0.5000	2058
CH0224397346	SWISS 0 06/22/29	100.750000	0.0000	2029

UK Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
GB0002404191	UKT 6 12/07/28	152.770000	6.0000	2028
GB0004893086	UKT 4 1/4 06/07/32	137.950000	4.2500	2032
GB0009997999	UKT 8 06/07/21	132.100000	8.0000	2021
GB0030880693	UKT 5 03/07/25	132.170000	5.0000	2025
GB0032452392	UKT 4 1/4 03/07/36	142.800000	4.2500	2036
GB00B00NY175	UKT 4 3/4 12/07/38	155.790000	4.7500	2038
GB00B058DQ55	UKT 4 3/4 03/07/20	113.440000	4.7500	2020
GB00B06YGN05	UKT 4 1/4 12/07/55	176.810000	4.2500	2055
GB00B128DP45	UKT 4 1/4 12/07/46	158.880000	4.2500	2046
GB00B16NNR78	UKT 4 1/4 12/07/27	131.630000	4.2500	2027
GB00B1VWPC84	UKT 5 03/07/18	104.400000	5.0000	2018
GB00B1VWPJ53	UKT 4 1/2 12/07/42	157.610000	4.5000	2042
GB00B24FF097	UKT 4 3/4 12/07/30	142.690000	4.7500	2030
GB00B39R3707	UKT 4 1/4 12/07/49	164.850000	4.2500	2049
GB00B39R3F84	UKT 4 1/2 03/07/19	108.380000	4.5000	2019
GB00B3KJDQ49	UKT 4 03/07/22	117.650000	4.0000	2022
GB00B3KJDS62	UKT 4 1/4 09/07/39	147.220000	4.2500	2039
GB00B4RMG977	UKT 3 3/4 09/07/21	115.030000	3.7500	2021
GB00B4YRFP41	UKT 3 3/4 09/07/19	108.800000	3.7500	2019
GB00B52WS153	UKT 4 1/2 09/07/34	144.690000	4.5000	2034
GB00B54QLM75	UKT 4 01/22/60	176.270000	4.0000	2060
GB00B582JV65	UKT 3 3/4 09/07/20	112.150000	3.7500	2020
GB00B6460505	UKT 4 1/4 12/07/40	149.160000	4.2500	2040

Security Number	Collateral Description	Price	InterestRate	End Year
GB00B6RNH572	UKT 3 3/4 07/22/52	156.920000	3.7500	2052
GB00B7L9SL19	UKT 1 3/4 09/07/22	106.640000	1.7500	2022
GB00B7Z53659	UKT 2 1/4 09/07/23	110.200000	2.2500	2023
GB00B84Z9V04	UKT 3 1/4 01/22/44	131.970000	3.2500	2044
GB00B8KP6M44	UKT 1 1/4 07/22/18	101.450000	1.2500	2018
GB00BBJNQY21	UKT 3 1/2 07/22/68	168.670000	3.5000	2068
GB00BD0PCK97	UKT 0 1/2 07/22/22	99.800000	0.5000	2022
GB00BD0XH204	UKT 1 3/4 07/22/57	105.040000	1.7500	2057
GB00BDCHBW80	UKT 1 1/2 07/22/47	95.340000	1.5000	2047
GB00BDRHNP05	UKT 1 1/4 07/22/27	100.570000	1.2500	2027
GB00BDV0F150	UKT 1 3/4 07/22/19	103.740000	1.7500	2019
GB00BDXBWL55	UKTB 0 01/15/18	99.877005	0.0000	2018
GB00BDXC3T37	UKTB 0 11/06/17	99.939012	0.0000	2017
GB00BDXC6X87	UKTB 0 11/13/17	99.934008	0.0000	2017
GB00BDXCCV80	UKTB 0 02/19/18	99.853958	0.0000	2018
GB00BDXCHB30	UKTB 0 11/27/17	99.922047	0.0000	2017
GB00BDXCCKL41	UKTB 0 12/04/17	99.912023	0.0000	2017
GB00BDXCMT66	UKTB 0 12/11/17	99.908977	0.0000	2017
GB00BDXCWN03	UKTB 0 03/19/18	99.802128	0.0000	2018
GB00BDXCWQ34	UKTB 0 12/27/17	99.895490	0.0000	2017
GB00BDXD0D93	UKTB 0 01/02/18	99.900020	0.0000	2018
GB00BDXD0T27	UKTB 0 01/22/18	99.873540	0.0000	2018
GB00BDXDC887	UKTB 0 04/16/18	99.789201	0.0000	2018
GB00BDXD0G979	UKTB 0 01/29/18	99.863487	0.0000	2018
GB00BDXDK179	UKTB 0 02/05/18	99.855122	0.0000	2018
GB00BDXDN637	UKTB 0 02/12/18	99.852453	0.0000	2018

Security Number	Collateral Description	Price	InterestRate	End Year
GB00BDXDXP25	UKTB 0 02/26/18	99.832627	0.0000	2018
GB00BDXDYC60	UKTB 0 05/21/18	99.702418	0.0000	2018
GB00BDXF0R92	UKTB 0 03/05/18	99.819952	0.0000	2018
GB00BDXFJS36	UKTB 0 04/09/18	99.764560	0.0000	2018
GB00BF0HZ991	UKT 0 3/4 07/22/23	98.996915	0.7500	2023
GB00BHBFH458	UKT 2 3/4 09/07/24	114.210000	2.7500	2024
GB00BN65R198	UKT 2 07/22/20	105.840000	2.0000	2020
GB00BN65R313	UKT 3 1/2 01/22/45	138.670000	3.5000	2045
GB00BTHH2R79	UKT 2 09/07/25	108.930000	2.0000	2025
GB00BXRGG476	UKTB 0 11/20/17	99.924979	0.0000	2017
GB00BXRH7X69	UKTB 0 12/18/17	99.902042	0.0000	2017
GB00BYY5F581	UKT 1 1/2 01/22/21	104.550000	1.5000	2021
GB00BYYMZX75	UKT 2 1/2 07/22/65	131.870000	2.5000	2065
GB00BYZW3G56	UKT 1 1/2 07/22/26	104.090000	1.5000	2026
GB00BZB26Y51	UKT 1 3/4 09/07/37	100.650000	1.7500	2037

UK Inflation Linked

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
GB0008932666	UKTI 4 1/8 07/22/30	377.840000	4.1250	2030
GB0008983024	UKTI 2 1/2 07/17/24	373.430000	2.5000	2024
GB0009081828	UKTI 2 1/2 04/16/20	374.390000	2.5000	2020
GB0031790826	UKTI 2 01/26/35	276.170000	2.0000	2035
GB00B0CNHZ09	UKTI 1 1/4 11/22/55	377.380000	1.2500	2055
GB00B0V3WQ75	UKTI 1 1/4 11/22/17	142.730000	1.2500	2017
GB00B128DH60	UKTI 1 1/4 11/22/27	192.920000	1.2500	2027
GB00B1L6W962	UKTI 1 1/8 11/22/37	232.930000	1.1250	2037
GB00B1Z5HQ14	UKTI 1 7/8 11/22/22	166.680000	1.8750	2022
GB00B24FFM16	UKTI 0 3/4 11/22/47	263.760000	0.7500	2047
GB00B3D4VD98	UKTI 1 1/4 11/22/32	195.470000	1.2500	2032
GB00B3LZBF68	UKTI 0 5/8 03/22/40	212.310000	0.6250	2040
GB00B3MYD345	UKTI 0 5/8 11/22/42	228.560000	0.6250	2042
GB00B3Y1JG82	UKTI 0 1/8 03/22/29	145.330000	0.1250	2029
GB00B421JZ66	UKTI 0 1/2 03/22/50	255.510000	0.5000	2050
GB00B46CGH68	UKTI 0 3/4 03/22/34	176.370000	0.7500	2034
GB00B4PTCY75	UKTI 0 3/8 03/22/62	287.870000	0.3750	2062
GB00B73ZYW09	UKTI 0 1/4 03/22/52	221.540000	0.2500	2052
GB00B7RN0G65	UKTI 0 1/8 03/22/44	184.480000	0.1250	2044
GB00B85SFQ54	UKTI 0 1/8 03/22/24	131.580000	0.1250	2024
GB00BBDR7T29	UKTI 0 1/8 11/22/19	117.470000	0.1250	2019
GB00BD9MZZ71	UKTI 0 1/8 11/22/65	261.300000	0.1250	2065
GB00BDX8CX86	UKTI 0 1/8 03/22/68	289.460000	0.1250	2068

Security Number	Collateral Description	Price	InterestRate	End Year
GB00BP9DLZ64	UKTI 0 1/8 03/22/58	227.620000	0.1250	2058
GB00BYMWG366	UKTI 0 1/8 03/22/46	179.600000	0.1250	2046
GB00BYVP4K94	UKTI 0 1/8 11/22/56	213.400000	0.1250	2056
GB00BYY5F144	UKTI 0 1/8 03/22/26	126.850000	0.1250	2026
GB00BYZW3J87	UKTI 0 1/8 11/22/36	151.700000	0.1250	2036

USA Conventional

Date : 18/10/2017

Security Number	Collateral Description	Price	InterestRate	End Year
US3130A6SW86	FHLB 1 12/19/17	99.840000	1.0000	2017
US313375K483	FHLB 2 09/14/18	100.930000	2.0000	2018
US313376BR50	FHLB 1 3/4 12/14/18	100.580000	1.7500	2018
US313378J778	FHLB 1 7/8 03/13/20	100.600000	1.8750	2020
US3133XXP508	FHLB 4 1/8 03/13/20	106.990000	4.1250	2020
US3134A3U467	FHLMC 6 3/4 09/15/29	139.690000	6.7500	2029
US3134A4AA29	FHLMC 6 3/4 03/15/31	145.169250	6.7500	2031
US3134A4KX12	FHLMC 6 1/4 07/15/32	139.220000	6.2500	2032
US31359MEU36	FNMA 6 1/4 05/15/29	133.780000	6.2500	2029
US31359MFJ71	FNMA 7 1/8 01/15/30	147.134542	7.1250	2030
US31359MFP32	FNMA 7 1/4 05/15/30	150.755972	7.2500	2030
US31359MGK36	FNMA 6 5/8 11/15/30	140.750000	6.6250	2030
US3135G0A781	FNMA 1 5/8 01/21/20	100.000000	1.6250	2020
US3135G0D751	FNMA 1 1/2 06/22/20	99.430000	1.5000	2020
US3135G0F731	FNMA 1 1/2 11/30/20	99.030000	1.5000	2020
US3135G0G721	FNMA 1 1/8 12/14/18	99.590000	1.1250	2018
US3135G0H554	FNMA 1 7/8 12/28/20	100.340000	1.8750	2020
US3135G0K368	FNMA 2 1/8 04/24/26	95.620000	2.1250	2026
US3135G0N339	FNMA 0 7/8 08/02/19	98.480000	0.8750	2019
US3135G0N826	FNMA 1 1/4 08/17/21	97.060000	1.2500	2021
US3135G0PQ06	FNMA 0 7/8 10/26/17	99.800000	0.8750	2017
US3135G0Q225	FNMA 1 7/8 09/24/26	95.505583	1.8750	2026
US3135G0TG87	FNMA 0 7/8 02/08/18	99.680000	0.8750	2018

Security Number	Collateral Description	Price	InterestRate	End Year
US3135G0WJ89	FNMA 0 7/8 05/21/18	99.570000	0.8750	2018
US3135G0YM90	FNMA 1 7/8 09/18/18	100.780000	1.8750	2018
US3135G0YT44	FNMA 1 5/8 11/27/18	100.410000	1.6250	2018
US3135G0ZA44	FNMA 1 7/8 02/19/19	100.840000	1.8750	2019
US3135G0ZR78	FNMA 2 5/8 09/06/24	101.670000	2.6250	2024
US3137EABP36	FHLMC 4 7/8 06/13/18	104.250000	4.8750	2018
US3137EACA57	FHLMC 3 3/4 03/27/19	104.460000	3.7500	2019
US3137EADB22	FHLMC 2 3/8 01/13/22	101.590000	2.3750	2022
US3137EADG19	FHLMC 1 3/4 05/30/19	100.520000	1.7500	2019
US3137EADK21	FHLMC 1 1/4 08/01/19	99.360000	1.2500	2019
US3137EADM86	FHLMC 1 1/4 10/02/19	99.250000	1.2500	2019
US912796KX60	B 11/09/17	99.886600	0.0000	2017
US912796LB32	B 12/07/17	99.811622	0.0000	2017
US912796LC15	B 01/04/18	99.717333	0.0000	2018
US912796LJ67	B 02/01/18	99.626600	0.0000	2018
US912796LN79	B 03/01/18	99.518200	0.0000	2018
US912796LS66	B 03/29/18	99.395361	0.0000	2018
US912796LX51	B 04/26/18	99.286533	0.0000	2018
US912796LZ00	B 10/26/17	99.924694	0.0000	2017
US912796MA40	B 11/02/17	99.903769	0.0000	2017
US912796MB23	B 05/24/18	99.179083	0.0000	2018
US912796MC06	B 11/16/17	99.868453	0.0000	2017
US912796MD88	B 11/24/17	99.845458	0.0000	2017
US912796ME61	B 11/30/17	99.827062	0.0000	2017
US912796MF37	B 06/21/18	99.074767	0.0000	2018
US912796MG10	B 12/14/17	99.795944	0.0000	2017

Security Number	Collateral Description	Price	InterestRate	End Year
US912796MH92	B 12/21/17	99.774275	0.0000	2017
US912796MJ58	B 12/28/17	99.743471	0.0000	2017
US912796MK22	B 07/19/18	98.956400	0.0000	2018
US912796ML05	B 01/11/18	99.691538	0.0000	2018
US912796NN51	B 01/18/18	99.675181	0.0000	2018
US912796NP00	B 01/25/18	99.650086	0.0000	2018
US912796NQ82	B 08/16/18	98.824778	0.0000	2018
US912796NR65	B 02/08/18	99.601326	0.0000	2018
US912796NS49	B 02/15/18	99.577053	0.0000	2018
US912796NT22	B 02/22/18	99.550817	0.0000	2018
US912796NU94	B 03/08/18	99.488825	0.0000	2018
US912796NX34	B 03/22/18	99.427321	0.0000	2018
US912796NZ81	B 10/11/18	98.558000	0.0000	2018
US912796PA13	B 04/12/18	99.334664	0.0000	2018
US912796RK76	CMB 01/02/18	99.722608	0.0000	2018
US912810EA26	T 9 1/8 05/15/18	108.620000	9.1250	2018
US912810EB09	T 9 11/15/18	116.000000	9.0000	2018
US912810EC81	T 8 7/8 02/15/19	114.040000	8.8750	2019
US912810ED64	T 8 1/8 08/15/19	115.460000	8.1250	2019
US912810EE48	T 8 1/2 02/15/20	119.560000	8.5000	2020
US912810EF13	T 8 3/4 05/15/20	121.610000	8.7500	2020
US912810EG95	T 8 3/4 08/15/20	123.100000	8.7500	2020
US912810EH78	T 7 7/8 02/15/21	122.710000	7.8750	2021
US912810EJ35	T 8 1/8 05/15/21	124.840000	8.1250	2021
US912810EK08	T 8 1/8 08/15/21	126.110000	8.1250	2021
US912810EL80	T 8 11/15/21	126.870000	8.0000	2021

Security Number	Collateral Description	Price	InterestRate	End Year
US912810EM63	T 7 1/4 08/15/22	126.570000	7.2500	2022
US912810EN47	T 7 5/8 11/15/22	129.580000	7.6250	2022
US912810EP94	T 7 1/8 02/15/23	127.960000	7.1250	2023
US912810EQ77	T 6 1/4 08/15/23	124.650000	6.2500	2023
US912810ES34	T 7 1/2 11/15/24	137.060000	7.5000	2024
US912810ET17	T 7 5/8 02/15/25	138.860000	7.6250	2025
US912810EV62	T 6 7/8 08/15/25	135.020000	6.8750	2025
US912810EW46	T 6 02/15/26	129.420000	6.0000	2026
US912810EX29	T 6 3/4 08/15/26	136.990000	6.7500	2026
US912810EY02	T 6 1/2 11/15/26	135.440000	6.5000	2026
US912810EZ76	T 6 5/8 02/15/27	137.360000	6.6250	2027
US912810FA17	T 6 3/8 08/15/27	136.270000	6.3750	2027
US912810FB99	T 6 1/8 11/15/27	134.620000	6.1250	2027
US912810FE39	T 5 1/2 08/15/28	130.040000	5.5000	2028
US912810FF04	T 5 1/4 11/15/28	127.930000	5.2500	2028
US912810FG86	T 5 1/4 02/15/29	128.410000	5.2500	2029
US912810FJ26	T 6 1/8 08/15/29	138.760000	6.1250	2029
US912810FM54	T 6 1/4 05/15/30	141.960000	6.2500	2030
US912810FP85	T 5 3/8 02/15/31	133.800000	5.3750	2031
US912810FT08	T 4 1/2 02/15/36	127.140000	4.5000	2036
US912810PT97	T 4 3/4 02/15/37	130.910000	4.7500	2037
US912810PU60	T 5 05/15/37	134.880000	5.0000	2037
US912810PW27	T 4 3/8 02/15/38	125.150000	4.3750	2038
US912810PX00	T 4 1/2 05/15/38	127.170000	4.5000	2038
US912810QA97	T 3 1/2 02/15/39	110.340000	3.5000	2039
US912810QB70	T 4 1/4 05/15/39	122.460000	4.2500	2039

Security Number	Collateral Description	Price	InterestRate	End Year
US912810QC53	T 4 1/2 08/15/39	126.630000	4.5000	2039
US912810QD37	T 4 3/8 11/15/39	124.480000	4.3750	2039
US912810QE10	T 4 5/8 02/15/40	128.790000	4.6250	2040
US912810QH41	T 4 3/8 05/15/40	124.490000	4.3750	2040
US912810QK79	T 3 7/8 08/15/40	115.870000	3.8750	2040
US912810QL52	T 4 1/4 11/15/40	122.400000	4.2500	2040
US912810QN19	T 4 3/4 02/15/41	131.320000	4.7500	2041
US912810QQ40	T 4 3/8 05/15/41	124.820000	4.3750	2041
US912810QS06	T 3 3/4 08/15/41	113.660000	3.7500	2041
US912810QT88	T 3 1/8 11/15/41	102.550000	3.1250	2041
US912810QU51	T 3 1/8 02/15/42	102.520000	3.1250	2042
US912810QW18	T 3 05/15/42	100.180000	3.0000	2042
US912810QX90	T 2 3/4 08/15/42	95.510000	2.7500	2042
US912810QY73	T 2 3/4 11/15/42	95.400000	2.7500	2042
US912810QZ49	T 3 1/8 02/15/43	102.200000	3.1250	2043
US912810RB61	T 2 7/8 05/15/43	97.550000	2.8750	2043
US912810RC45	T 3 5/8 08/15/43	111.560000	3.6250	2043
US912810RD28	T 3 3/4 11/15/43	114.020000	3.7500	2043
US912810RE01	T 3 5/8 02/15/44	111.650000	3.6250	2044
US912810RG58	T 3 3/8 05/15/44	106.930000	3.3750	2044
US912810RH32	T 3 1/8 08/15/44	102.170000	3.1250	2044
US912810RJ97	T 3 11/15/44	99.740000	3.0000	2044
US912810RK60	T 2 1/2 02/15/45	90.020000	2.5000	2045
US912810RM27	T 3 05/15/45	99.640000	3.0000	2045
US912810RN00	T 2 7/8 08/15/45	97.160000	2.8750	2045
US912810RP57	T 3 11/15/45	99.580000	3.0000	2045

Security Number	Collateral Description	Price	InterestRate	End Year
US912810RQ31	T 2 1/2 02/15/46	89.790000	2.5000	2046
US912810RS96	T 2 1/2 05/15/46	89.730000	2.5000	2046
US912810RT79	T 2 1/4 08/15/46	84.790000	2.2500	2046
US912810RU43	T 2 7/8 11/15/46	97.220000	2.8750	2046
US912810RV26	T 3 02/15/47	99.820000	3.0000	2047
US912810RX81	T 3 05/15/47	104.825747	3.0000	2047
US912810RY64	T 2 3/4 08/15/47	98.955503	2.7500	2047
US9128282A70	T 1 1/2 08/15/26	92.610000	1.5000	2026
US9128282B53	T 0 3/4 08/15/19	98.460000	0.7500	2019
US9128282C37	T 0 3/4 08/31/18	99.330000	0.7500	2018
US9128282D10	T 1 3/8 08/31/23	95.390000	1.3750	2023
US9128282F67	T 1 1/8 08/31/21	96.900000	1.1250	2021
US9128282G41	T 0 7/8 09/15/19	98.650000	0.8750	2019
US9128282J89	T 1 1/2 07/15/20	100.000170	1.5000	2020
US9128282K52	T 1 3/8 07/31/19	100.022079	1.3750	2019
US9128282N91	T 2 1/8 07/31/24	100.475883	2.1250	2024
US9128282P40	T 1 7/8 07/31/22	100.169667	1.8750	2022
US9128282Q23	T 1 1/2 08/15/20	99.850374	1.5000	2020
US9128282R06	T 2 1/4 08/15/27	99.980639	2.2500	2027
US9128282S88	T 1 5/8 08/31/22	98.819773	1.6250	2022
US9128282T61	T 1 1/4 08/31/19	99.633449	1.2500	2019
US9128282U35	T 1 7/8 08/31/24	98.644510	1.8750	2024
US9128282W90	T 1 7/8 09/30/22	99.844137	1.8750	2022
US9128282X73	T 1 3/8 09/30/19	99.767471	1.3750	2019
US9128282Y56	T 2 1/8 09/30/24	100.069969	2.1250	2024
US912828A347	T 1 1/4 11/30/18	99.950000	1.2500	2018

Security Number	Collateral Description	Price	InterestRate	End Year
US912828A420	T 2 11/30/20	100.980000	2.0000	2020
US912828A750	T 1 1/2 12/31/18	100.340000	1.5000	2018
US912828A834	T 2 3/8 12/31/20	102.310000	2.3750	2020
US912828B337	T 1 1/2 01/31/19	100.350000	1.5000	2019
US912828B584	T 2 1/8 01/31/21	101.360000	2.1250	2021
US912828B667	T 2 3/4 02/15/24	103.590000	2.7500	2024
US912828B907	T 2 02/28/21	100.880000	2.0000	2021
US912828C244	T 1 1/2 02/28/19	100.340000	1.5000	2019
US912828C574	T 2 1/4 03/31/21	101.770000	2.2500	2021
US912828C657	T 1 5/8 03/31/19	100.600000	1.6250	2019
US912828D234	T 1 5/8 04/30/19	100.540000	1.6250	2019
US912828D564	T 2 3/8 08/15/24	100.910000	2.3750	2024
US912828D721	T 2 08/31/21	100.540000	2.0000	2021
US912828D804	T 1 5/8 08/31/19	100.470000	1.6250	2019
US912828F213	T 2 1/8 09/30/21	101.020000	2.1250	2021
US912828F395	T 1 3/4 09/30/19	100.740000	1.7500	2019
US912828F627	T 1 1/2 10/31/19	100.090000	1.5000	2019
US912828F965	T 2 10/31/21	100.450000	2.0000	2021
US912828G203	T 0 7/8 11/15/17	99.880000	0.8750	2017
US912828G385	T 2 1/4 11/15/24	99.850000	2.2500	2024
US912828G534	T 1 7/8 11/30/21	99.880000	1.8750	2021
US912828G617	T 1 1/2 11/30/19	100.050000	1.5000	2019
US912828G799	T 1 12/15/17	99.920000	1.0000	2017
US912828G872	T 2 1/8 12/31/21	100.920000	2.1250	2021
US912828G955	T 1 5/8 12/31/19	100.350000	1.6250	2019
US912828H375	T 0 7/8 01/15/18	99.810000	0.8750	2018

Security Number	Collateral Description	Price	InterestRate	End Year
US912828H524	T 1 1/4 01/31/20	99.290000	1.2500	2020
US912828H862	T 1 1/2 01/31/22	98.010000	1.5000	2022
US912828H946	T 1 02/15/18	99.870000	1.0000	2018
US912828HH67	T 4 1/4 11/15/17	101.880000	4.2500	2017
US912828HR40	T 3 1/2 02/15/18	101.960000	3.5000	2018
US912828HZ65	T 3 7/8 05/15/18	102.900000	3.8750	2018
US912828J272	T 2 02/15/25	97.890000	2.0000	2025
US912828J439	T 1 3/4 02/28/22	99.130000	1.7500	2022
US912828J504	T 1 3/8 02/29/20	99.570000	1.3750	2020
US912828J686	T 1 03/15/18	99.840000	1.0000	2018
US912828J769	T 1 3/4 03/31/22	99.070000	1.7500	2022
US912828J843	T 1 3/8 03/31/20	99.500000	1.3750	2020
US912828JH40	T 4 08/15/18	103.730000	4.0000	2018
US912828JR22	T 3 3/4 11/15/18	103.880000	3.7500	2018
US912828K254	T 0 3/4 04/15/18	99.570000	0.7500	2018
US912828K585	T 1 3/8 04/30/20	99.410000	1.3750	2020
US912828K742	T 2 08/15/25	97.510000	2.0000	2025
US912828K825	T 1 08/15/18	99.700000	1.0000	2018
US912828KD17	T 2 3/4 02/15/19	102.640000	2.7500	2019
US912828KQ20	T 3 1/8 05/15/19	103.600000	3.1250	2019
US912828L245	T 1 7/8 08/31/22	99.310000	1.8750	2022
US912828L328	T 1 3/8 08/31/20	99.040000	1.3750	2020
US912828L401	T 1 09/15/18	99.660000	1.0000	2018
US912828L575	T 1 3/4 09/30/22	98.550000	1.7500	2022
US912828L658	T 1 3/8 09/30/20	98.980000	1.3750	2020
US912828L815	T 0 7/8 10/15/18	99.430000	0.8750	2018

Security Number	Collateral Description	Price	InterestRate	End Year
US912828L997	T 1 3/8 10/31/20	98.880000	1.3750	2020
US912828LJ77	T 3 5/8 08/15/19	105.090000	3.6250	2019
US912828LY45	T 3 3/8 11/15/19	104.850000	3.3750	2019
US912828M235	TF 0 10/31/17	100.050000	0.0000	2017
US912828M490	T 1 7/8 10/31/22	99.140000	1.8750	2022
US912828M565	T 2 1/4 11/15/25	99.260000	2.2500	2025
US912828M649	T 1 1/4 11/15/18	99.970000	1.2500	2018
US912828M722	T 0 7/8 11/30/17	99.860000	0.8750	2017
US912828M805	T 2 11/30/22	99.710000	2.0000	2022
US912828M987	T 1 5/8 11/30/20	99.660000	1.6250	2020
US912828MP29	T 3 5/8 02/15/20	105.900000	3.6250	2020
US912828N225	T 1 1/4 12/15/18	99.940000	1.2500	2018
US912828N308	T 2 1/8 12/31/22	100.300000	2.1250	2022
US912828N480	T 1 3/4 12/31/20	100.050000	1.7500	2020
US912828N555	T 1 12/31/17	99.910000	1.0000	2017
US912828N894	T 1 3/8 01/31/21	98.600000	1.3750	2021
US912828N977	TF 0 01/31/18	100.180000	0.0000	2018
US912828ND89	T 3 1/2 05/15/20	105.790000	3.5000	2020
US912828NT32	T 2 5/8 08/15/20	103.170000	2.6250	2020
US912828P204	T 0 3/4 01/31/18	99.690000	0.7500	2018
US912828P386	T 1 3/4 01/31/23	98.190000	1.7500	2023
US912828P469	T 1 5/8 02/15/26	94.150000	1.6250	2026
US912828P535	T 0 3/4 02/15/19	99.000000	0.7500	2019
US912828P790	T 1 1/2 02/28/23	96.720000	1.5000	2023
US912828P873	T 1 1/8 02/28/21	97.570000	1.1250	2021
US912828P956	T 1 03/15/19	99.410000	1.0000	2019

Security Number	Collateral Description	Price	InterestRate	End Year
US912828PC88	T 2 5/8 11/15/20	103.210000	2.6250	2020
US912828PF10	T 1 7/8 10/31/17	100.430000	1.8750	2017
US912828PK05	T 2 1/4 11/30/17	100.720000	2.2500	2017
US912828PN44	T 2 3/4 12/31/17	101.160000	2.7500	2017
US912828PT14	T 2 5/8 01/31/18	101.170000	2.6250	2018
US912828PX26	T 3 5/8 02/15/21	106.990000	3.6250	2021
US912828PY09	T 2 3/4 02/28/18	101.380000	2.7500	2018
US912828Q293	T 1 1/2 03/31/23	96.630000	1.5000	2023
US912828Q376	T 1 1/4 03/31/21	97.950000	1.2500	2021
US912828Q459	T 0 7/8 03/31/18	99.720000	0.8750	2018
US912828Q525	T 0 7/8 04/15/19	99.070000	0.8750	2019
US912828Q780	T 1 3/8 04/30/21	98.300000	1.3750	2021
US912828Q863	TF 0 04/30/18	100.140000	0.0000	2018
US912828Q947	T 0 3/4 04/30/18	99.550000	0.7500	2018
US912828QB96	T 2 7/8 03/31/18	101.640000	2.8750	2018
US912828QG83	T 2 5/8 04/30/18	101.490000	2.6250	2018
US912828QN35	T 3 1/8 05/15/21	105.140000	3.1250	2021
US912828QQ65	T 2 3/8 05/31/18	101.320000	2.3750	2018
US912828QT05	T 2 3/8 06/30/18	101.400000	2.3750	2018
US912828QY99	T 2 1/4 07/31/18	101.330000	2.2500	2018
US912828R283	T 1 5/8 04/30/23	97.240000	1.6250	2023
US912828R366	T 1 5/8 05/15/26	93.880000	1.6250	2026
US912828R440	T 0 7/8 05/15/19	98.980000	0.8750	2019
US912828R515	T 0 7/8 05/31/18	99.640000	0.8750	2018
US912828R697	T 1 5/8 05/31/23	97.140000	1.6250	2023
US912828R770	T 1 3/8 05/31/21	98.210000	1.3750	2021

Security Number	Collateral Description	Price	InterestRate	End Year
US912828R853	T 0 7/8 06/15/19	98.900000	0.8750	2019
US912828R937	T 0 5/8 06/30/18	99.310000	0.6250	2018
US912828RC60	T 2 1/8 08/15/21	101.140000	2.1250	2021
US912828RE27	T 1 1/2 08/31/18	100.350000	1.5000	2018
US912828RH57	T 1 3/8 09/30/18	100.170000	1.3750	2018
US912828RP73	T 1 3/4 10/31/18	100.750000	1.7500	2018
US912828RR30	T 2 11/15/21	100.450000	2.0000	2021
US912828RT95	T 1 3/8 11/30/18	100.160000	1.3750	2018
US912828RY80	T 1 3/8 12/31/18	100.130000	1.3750	2018
US912828S273	T 1 1/8 06/30/21	97.100000	1.1250	2021
US912828S356	T 1 3/8 06/30/23	95.610000	1.3750	2023
US912828S430	T 0 3/4 07/15/19	98.550000	0.7500	2019
US912828S687	T 0 3/4 07/31/18	99.390000	0.7500	2018
US912828S760	T 1 1/8 07/31/21	96.990000	1.1250	2021
US912828S844	TF 0 07/31/18	100.120000	0.0000	2018
US912828S927	T 1 1/4 07/31/23	94.760000	1.2500	2023
US912828SD35	T 1 1/4 01/31/19	99.900000	1.2500	2019
US912828SF82	T 2 02/15/22	100.420000	2.0000	2022
US912828SH49	T 1 3/8 02/28/19	100.130000	1.3750	2019
US912828SN17	T 1 1/2 03/31/19	100.350000	1.5000	2019
US912828ST86	T 1 1/4 04/30/19	99.790000	1.2500	2019
US912828SV33	T 1 3/4 05/15/22	98.990000	1.7500	2022
US912828SX98	T 1 1/8 05/31/19	99.500000	1.1250	2019
US912828T263	T 1 3/8 09/30/23	95.290000	1.3750	2023
US912828T347	T 1 1/8 09/30/21	96.760000	1.1250	2021
US912828T420	T 0 3/4 09/30/18	99.270000	0.7500	2018

Security Number	Collateral Description	Price	InterestRate	End Year
US912828T677	T 1 1/4 10/31/21	97.200000	1.2500	2021
US912828T750	TF 0 10/31/18	100.130000	0.0000	2018
US912828T834	T 0 3/4 10/31/18	99.200000	0.7500	2018
US912828T917	T 1 5/8 10/31/23	96.740000	1.6250	2023
US912828TC43	T 1 06/30/19	99.160000	1.0000	2019
US912828TH30	T 0 7/8 07/31/19	98.790000	0.8750	2019
US912828TJ95	T 1 5/8 08/15/22	98.050000	1.6250	2022
US912828TN08	T 1 08/31/19	99.000000	1.0000	2019
US912828TR12	T 1 09/30/19	98.920000	1.0000	2019
US912828TV24	T 1 1/4 10/31/19	99.480000	1.2500	2019
US912828TW07	T 0 3/4 10/31/17	99.810000	0.7500	2017
US912828TY62	T 1 5/8 11/15/22	97.780000	1.6250	2022
US912828U246	T 2 11/15/26	96.680000	2.0000	2026
US912828U329	T 1 11/15/19	98.810000	1.0000	2019
US912828U402	T 1 11/30/18	99.560000	1.0000	2018
US912828U576	T 2 1/8 11/30/23	99.760000	2.1250	2023
US912828U659	T 1 3/4 11/30/21	99.340000	1.7500	2021
US912828U733	T 1 3/8 12/15/19	99.710000	1.3750	2019
US912828U816	T 2 12/31/21	100.380000	2.0000	2021
US912828U998	T 1 1/4 12/31/18	99.940000	1.2500	2018
US912828UA67	T 0 5/8 11/30/17	99.700000	0.6250	2017
US912828UB41	T 1 11/30/19	98.770000	1.0000	2019
US912828UE89	T 0 3/4 12/31/17	99.730000	0.7500	2017
US912828UF54	T 1 1/8 12/31/19	99.040000	1.1250	2019
US912828UJ76	T 0 7/8 01/31/18	99.780000	0.8750	2018
US912828UL23	T 1 3/8 01/31/20	99.620000	1.3750	2020

Security Number	Collateral Description	Price	InterestRate	End Year
US912828UN88	T 2 02/15/23	99.530000	2.0000	2023
US912828UQ10	T 1 1/4 02/29/20	99.200000	1.2500	2020
US912828UR92	T 0 3/4 02/28/18	99.640000	0.7500	2018
US912828UU22	T 0 3/4 03/31/18	99.600000	0.7500	2018
US912828UV05	T 1 1/8 03/31/20	98.780000	1.1250	2020
US912828UZ19	T 0 5/8 04/30/18	99.420000	0.6250	2018
US912828V236	T 2 1/4 12/31/23	100.450000	2.2500	2023
US912828V319	T 1 3/8 01/15/20	99.660000	1.3750	2020
US912828V566	T 1 1/8 01/31/19	99.690000	1.1250	2019
US912828V640	TF 0 01/31/19	100.070000	0.0000	2019
US912828V723	T 1 7/8 01/31/22	99.770000	1.8750	2022
US912828V806	T 2 1/4 01/31/24	100.410000	2.2500	2024
US912828V988	T 2 1/4 02/15/27	98.800000	2.2500	2027
US912828VA58	T 1 1/8 04/30/20	98.660000	1.1250	2020
US912828VB32	T 1 3/4 05/15/23	97.920000	1.7500	2023
US912828VE70	T 1 05/31/18	99.780000	1.0000	2018
US912828VF46	T 1 3/8 05/31/20	99.310000	1.3750	2020
US912828VJ67	T 1 7/8 06/30/20	100.830000	1.8750	2020
US912828VK31	T 1 3/8 06/30/18	100.200000	1.3750	2018
US912828VP28	T 2 07/31/20	101.170000	2.0000	2020
US912828VQ01	T 1 3/8 07/31/18	100.190000	1.3750	2018
US912828VS66	T 2 1/2 08/15/23	102.150000	2.5000	2023
US912828VV95	T 2 1/8 08/31/20	101.520000	2.1250	2020
US912828VZ00	T 2 09/30/20	101.090000	2.0000	2020
US912828W226	T 1 3/8 02/15/20	99.600000	1.3750	2020
US912828W309	T 1 1/8 02/28/19	99.680000	1.1250	2019

Security Number	Collateral Description	Price	InterestRate	End Year
US912828W481	T 2 1/8 02/29/24	99.550000	2.1250	2024
US912828W556	T 1 7/8 02/28/22	99.770000	1.8750	2022
US912828W630	T 1 5/8 03/15/20	100.260000	1.6250	2020
US912828W713	T 2 1/8 03/31/24	99.510000	2.1250	2024
US912828W895	T 1 7/8 03/31/22	99.750000	1.8750	2022
US912828W978	T 1 1/4 03/31/19	99.880000	1.2500	2019
US912828WC06	T 1 3/4 10/31/20	100.190000	1.7500	2020
US912828WD88	T 1 1/4 10/31/18	99.960000	1.2500	2018
US912828WE61	T 2 3/4 11/15/23	103.630000	2.7500	2023
US912828WG10	T 2 1/4 04/30/21	101.730000	2.2500	2021
US912828WJ58	T 2 1/2 05/15/24	101.900000	2.5000	2024
US912828WL05	T 1 1/2 05/31/19	100.260000	1.5000	2019
US912828WN60	T 2 05/31/21	100.730000	2.0000	2021
US912828WR74	T 2 1/8 06/30/21	101.190000	2.1250	2021
US912828WS57	T 1 5/8 06/30/19	100.520000	1.6250	2019
US912828WW69	T 1 5/8 07/31/19	100.480000	1.6250	2019
US912828WY26	T 2 1/4 07/31/21	101.650000	2.2500	2021
US912828WZ90	T 1 3/4 04/30/22	99.030000	1.7500	2022
US912828X216	T 1 1/2 04/15/20	99.722871	1.5000	2020
US912828X471	T 1 7/8 04/30/22	100.751699	1.8750	2022
US912828X885	T 2 3/8 05/15/27	101.720448	2.3750	2027
US912828X968	T 1 1/2 05/15/20	100.319124	1.5000	2020
US912828XA31	T 1 05/15/18	99.790000	1.0000	2018
US912828XB14	T 2 1/8 05/15/25	98.620000	2.1250	2025
US912828XD79	T 1 7/8 05/31/22	99.590000	1.8750	2022
US912828XE52	T 1 1/2 05/31/20	99.700000	1.5000	2020

Security Number	Collateral Description	Price	InterestRate	End Year
US912828XF28	T 1 1/8 06/15/18	99.910000	1.1250	2018
US912828XG01	T 2 1/8 06/30/22	100.730000	2.1250	2022
US912828XH83	T 1 5/8 06/30/20	100.020000	1.6250	2020
US912828XK13	T 0 7/8 07/15/18	99.580000	0.8750	2018
US912828XM78	T 1 5/8 07/31/20	99.950000	1.6250	2020
US912828XQ82	T 2 07/31/22	100.020000	2.0000	2022
US912828XR65	T 1 3/4 05/31/22	99.987962	1.7500	2022
US912828XS49	T 1 1/4 05/31/19	100.061155	1.2500	2019
US912828XT22	T 2 05/31/24	100.090036	2.0000	2024
US912828XU94	T 1 1/2 06/15/20	100.168161	1.5000	2020
US912828XV77	T 1 1/4 06/30/19	99.919582	1.2500	2019
US912828XW50	T 1 3/4 06/30/22	99.771399	1.7500	2022
US912828XX34	T 2 06/30/24	99.860394	2.0000	2024

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Security Number	Collateral Description	Price	InterestRate	End Year
US912810FD55	TII 3 5/8 04/15/28	199.420000	3.6250	2028
US912810FH69	TII 3 7/8 04/15/29	204.160000	3.8750	2029
US912810FQ68	TII 3 3/8 04/15/32	191.970000	3.3750	2032
US912810FR42	TII 2 3/8 01/15/25	148.540000	2.3750	2025
US912810FS25	TII 2 01/15/26	138.760000	2.0000	2026
US912810PS15	TII 2 3/8 01/15/27	142.180000	2.3750	2027
US912810PV44	TII 1 3/4 01/15/28	130.800000	1.7500	2028
US912810PZ57	TII 2 1/2 01/15/29	138.130000	2.5000	2029
US912810QF84	TII 2 1/8 02/15/40	141.570000	2.1250	2040
US912810QP66	TII 2 1/8 02/15/41	140.530000	2.1250	2041
US912810QV35	TII 0 3/4 02/15/42	103.270000	0.7500	2042
US912810RA88	TII 0 5/8 02/15/43	98.080000	0.6250	2043
US912810RF75	TII 1 3/8 02/15/44	114.850000	1.3750	2044
US912810RL44	TII 0 3/4 02/15/45	98.050000	0.7500	2045
US912810RR14	TII 1 02/15/46	103.860000	1.0000	2046
US912810RW09	TII 0 7/8 02/15/47	98.780000	0.8750	2047
US9128282L36	TII 0 3/8 07/15/27	99.726097	0.3750	2027
US912828B253	TII 0 5/8 01/15/24	106.540000	0.6250	2024
US912828C996	TII 0 1/8 04/15/19	105.040000	0.1250	2019
US912828H458	TII 0 1/4 01/15/25	101.610000	0.2500	2025
US912828HN36	TII 1 5/8 01/15/18	118.370000	1.6250	2018
US912828JE19	TII 1 3/8 07/15/18	116.390000	1.3750	2018
US912828JX99	TII 2 1/8 01/15/19	118.890000	2.1250	2019

Security Number	Collateral Description	Price	InterestRate	End Year
US912828K338	TII 0 1/8 04/15/20	105.120000	0.1250	2020
US912828LA68	TII 1 7/8 07/15/19	120.680000	1.8750	2019
US912828MF47	TII 1 3/8 01/15/20	118.160000	1.3750	2020
US912828N712	TII 0 5/8 01/15/26	104.030000	0.6250	2026
US912828NM88	TII 1 1/4 07/15/20	117.690000	1.2500	2020
US912828PP91	TII 1 1/8 01/15/21	116.750000	1.1250	2021
US912828Q608	TII 0 1/8 04/15/21	103.400000	0.1250	2021
US912828QV50	TII 0 5/8 07/15/21	111.650000	0.6250	2021
US912828S505	TII 0 1/8 07/15/26	98.730000	0.1250	2026
US912828SA95	TII 0 1/8 01/15/22	108.030000	0.1250	2022
US912828TE09	TII 0 1/8 07/15/22	106.390000	0.1250	2022
US912828UH11	TII 0 1/8 01/15/23	105.110000	0.1250	2023
US912828UX60	TII 0 1/8 04/15/18	105.930000	0.1250	2018
US912828V491	TII 0 3/8 01/15/27	99.890000	0.3750	2027
US912828VM96	TII 0 3/8 07/15/23	105.970000	0.3750	2023
US912828WU04	TII 0 1/8 07/15/24	101.310000	0.1250	2024
US912828X398	TII 0 1/8 04/15/22	100.777721	0.1250	2022
US912828XL95	TII 0 3/8 07/15/25	102.630000	0.3750	2025

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Security Number	Collateral Description	Price	InterestRate	End Year
US36179M2P47	G2 MA0782	100.790000	3.0000	2043
US36179M2Q20	G2 MA0783	103.590000	3.5000	2043
US36179M5L06	G2 MA0851	100.790000	3.0000	2043
US36179M5M88	G2 MA0852	103.590000	3.5000	2043
US36179MSW19	G2 MA0533	100.790000	3.0000	2042
US36179MSX91	G2 MA0534	103.590000	3.5000	2042
US36179MVR86	G2 MA0624	100.790000	3.0000	2042
US36179MVS69	G2 MA0625	103.590000	3.5000	2042
US36179MX395	G2 MA0698	100.790000	3.0000	2043
US36179MX478	G2 MA0699	103.590000	3.5000	2043
US36179NBA54	G2 MA0933	100.790000	3.0000	2043
US36179NBB38	G2 MA0934	103.590000	3.5000	2043
US36179NM966	G2 MA1284	100.420000	3.0000	2043
US36179NX526	G2 MA1600	103.450000	3.5000	2044
US36179Q3H21	G2 MA2600	100.650000	3.0000	2045
US36179Q6N61	G2 MA2677	100.270000	3.0000	2045
US36179QDY44	G2 MA1919	103.380000	3.5000	2044
US36179QJS12	G2 MA2073	103.320000	3.5000	2044
US36179QL581	G2 MA2148	103.310000	3.5000	2044
US36179QWE78	G2 MA2445	103.300000	3.5000	2044
US36179RBX61	G2 MA2754	103.260000	3.5000	2045