

Security Name	Issue Date	Benchmark	Date Due	Days to Maturity	Price	YTM
1017 (3 months)	15-Mar-18	7 Day	14-Jun-18	3.00	99.920	9.710
1011 (6 months)	21-Dec-17		21-Jun-18	10.00	99.734	9.746
1018 (3 months)	29-Mar-18		28-Jun-18	17.00	99.546	9.783
1012 (6 months)	04-Jan-18		05-Jul-18	24.00	99.359	9.819
1019 (3 months)	12-Apr-18		12-Jul-18	31.00	99.170	9.855
1013 (6 months)	18-Jan-18		19-Jul-18	38.00	98.981	9.891
1020 (3 months)	26-Apr-18		26-Jul-18	45.00	98.791	9.928
1001 (12 months)	03-Aug-17		02-Aug-18	52.00	98.600	9.964
1023 (3 months)	07-Jun-18	3 Month	06-Aug-18	56.00	98.489	10.000
1021 (3 months)	10-May-18		09-Aug-18	59.00	98.395	10.091
1015 (6 months)	15-Feb-18		16-Aug-18	66.00	98.192	10.182
1022 (3 months)	24-May-18		23-Aug-18	73.00	97.987	10.273
1016 (6 months)	01-Mar-18		30-Aug-18	80.00	97.779	10.364
1017 (6 months)	15-Mar-18		13-Sep-18	94.00	97.378	10.455
1018 (6 months)	29-Mar-18		27-Sep-18	108.00	96.974	10.545
1019 (6 months)	12-Apr-18		11-Oct-18	122.00	96.567	10.636
1020 (6 months)	26-Apr-18		25-Oct-18	136.00	96.157	10.727
1021 (6 months)	10-May-18		08-Nov-18	150.00	95.743	10.818
1022 (6 months)	24-May-18		22-Nov-18	164.00	95.327	10.909
1023 (6 months)	07-Jun-18	6 Month	06-Dec-18	178.00	94.909	11.000
1011 (12 months)	21-Dec-17		20-Dec-18	192.00	94.491	11.083
1012 (12 months)	04-Jan-18		03-Jan-19	206.00	94.071	11.167
1013 (12 months)	18-Jan-18		17-Jan-19	220.00	93.650	11.250

1014 (12 months)	01-Feb-18		31-Jan-19	234.00	93.226	11.333
1015 (12 months)	15-Feb-18		14-Feb-19	248.00	92.801	11.417
1016 (12 months)	01-Mar-18		28-Feb-19	262.00	92.375	11.500
1018 (12 months)	29-Mar-18		28-Mar-19	290.00	91.572	11.583
1019 (12 months)	12-Apr-18		11-Apr-19	304.00	91.144	11.667
1020 (12 months)	26-Apr-18		25-Apr-19	318.00	90.714	11.750
1021 (12 months)	10-May-18		09-May-19	332.00	90.282	11.833
1022 (12 months)	24-May-18		23-May-19	346.00	89.850	11.917
1023 (12 months)	07-Jun-18	1 Year	06-Jun-19	360.00	89.417	12.000