

| Global ID           | Local ID        | Domestic No. | Coupon | Issue Date | Maturity  | Days | Years | D.Vol(MM) | Traded Time | Last Yield | W.Ave Yield | BVAL | Rate  |
|---------------------|-----------------|--------------|--------|------------|-----------|------|-------|-----------|-------------|------------|-------------|------|-------|
| RPTB 0 01/16/19     | RPTB 0 01/16/19 | PIBL1218A011 | -      | 1/17/2018  | 1/16/2019 | 2    | 0.005 | -         | -           | -          | -           | -    | -     |
| RPTB 0 01/23/19     | RPTB 0 01/23/19 | PIBL0618G124 | -      | 7/25/2018  | 1/23/2019 | 9    | 0.025 | -         | -           | -          | -           | -    | 5.495 |
| RPTB 0 01/30/19     | RPTB 0 01/30/19 | PIBL1218A020 | -      | 1/31/2018  | 1/30/2019 | 16   | 0.044 | -         | -           | -          | -           | -    | 5.443 |
| RPTB 0 02/06/19     | RPTB 0 02/06/19 | PIBL0618H132 | -      | 8/8/2018   | 2/6/2019  | 23   | 0.063 | 48.60     | 10:55:45 AM | 4.9000     | 4.9534      | -    | 5.807 |
| RPTB 0 02/13/19     | RPTB 0 02/13/19 | PIBL1218B038 | -      | 2/14/2018  | 2/13/2019 | 30   | 0.082 | 4.20      | 11:21:19 AM | 4.9500     | 4.9500      | -    | 5.580 |
| RPGB 7 7/8 02/19/19 | FXTN 10-48      | PIBD1019B485 | 7.875  | 2/19/2009  | 2/19/2019 | 36   | 0.099 | 5.47      | 2:26:00 PM  | 5.5550     | 5.6218      | -    | 5.269 |
| RPTB 0 02/20/19     | RPTB 0 02/20/19 | PIBL0618H141 | -      | 8/22/2018  | 2/20/2019 | 37   | 0.101 | -         | -           | -          | -           | -    | 5.521 |
| RPTB 0 02/27/19     | RPTB 0 02/27/19 | PIBL0618H150 | -      | 8/29/2018  | 2/27/2019 | 44   | 0.12  | 1.53      | 10:14:32 AM | 5.0500     | 5.0500      | -    | 5.484 |
| RPTB 0 03/06/19     | RPTB 0 03/06/19 | PIBL0618I168 | -      | 9/5/2018   | 3/6/2019  | 51   | 0.14  | 0.78      | 2:39:07 PM  | 4.8000     | 4.9020      | -    | 5.210 |
| RPTB 0 03/13/19     | RPTB 0 03/13/19 | PIBL1218C056 | -      | 3/14/2018  | 3/13/2019 | 58   | 0.159 | 7.82      | 11:58:52 AM | 5.0250     | 5.0250      | -    | 5.534 |
| RPTB 0 03/20/19     | RPTB 0 03/20/19 | PIBL0618I177 | -      | 9/19/2018  | 3/20/2019 | 65   | 0.178 | 3.06      | 9:33:28 AM  | 5.3500     | 5.3500      | -    | 5.513 |
| RPTB 0 03/27/19     | RPTB 0 03/27/19 | PIBL1218C064 | -      | 3/28/2018  | 3/27/2019 | 72   | 0.197 | -         | -           | -          | -           | -    | 5.506 |
| RPTB 0 04/03/19     | RPTB 0 04/03/19 | PIBL0618J185 | -      | 10/3/2018  | 4/3/2019  | 79   | 0.216 | 4.00      | 3:41:17 PM  | 5.1250     | 5.1250      | -    | 5.609 |
| RPTB 0 04/10/19     | RPTB 0 04/10/19 | PIBL0618J194 | -      | 10/10/2018 | 4/10/2019 | 86   | 0.235 | 123.01    | 3:36:21 PM  | 5.2500     | 5.1357      | -    | 5.399 |
| RPTB 0 04/17/19     | RPTB 0 04/17/19 | PIBL1218D090 | -      | 4/18/2018  | 4/17/2019 | 93   | 0.255 | 26.72     | 3:10:04 PM  | 5.3500     | 5.1556      | -    | 5.538 |
| RPTB 0 04/24/19     | RPTB 0 04/24/19 | PIBL1218D107 | -      | 4/25/2018  | 4/24/2019 | 100  | 0.274 | 28.82     | 3:40:21 PM  | 5.3750     | 5.2085      | -    | 5.921 |
| RPGB 5 04/26/19     | FXTN 07-53      | PIBD0719D531 | 5      | 4/26/2012  | 4/26/2019 | 102  | 0.279 | -         | -           | -          | -           | -    | 6.775 |
| RPTB 0 04/30/19     | RPTB 0 04/30/19 | PIBL0618J201 | -      | 10/31/2018 | 4/30/2019 | 106  | 0.29  | 2.51      | 10:07:49 AM | 5.5000     | 5.5000      | -    | 6.168 |
| RPTB 0 05/08/19     | RPTB 0 05/08/19 | PIBL0618K218 | -      | 11/7/2018  | 5/8/2019  | 114  | 0.312 | 22.29     | 3:16:48 PM  | 5.5500     | 5.5500      | -    | 6.250 |
| RPTB 0 05/15/19     | RPTB 0 05/15/19 | PIBL1218E132 | -      | 5/16/2018  | 5/15/2019 | 121  | 0.331 | 8.60      | 2:18:19 PM  | 5.2500     | 5.2573      | -    | 6.281 |
| RPTB 0 05/22/19     | RPTB 0 05/22/19 | PIBL1218E142 | -      | 5/23/2018  | 5/22/2019 | 128  | 0.35  | 24.50     | 3:41:52 PM  | 5.2750     | 5.6628      | -    | 6.032 |
| RPTB 0 05/29/19     | RPTB 0 05/29/19 | PIBL1218E151 | -      | 5/30/2018  | 5/29/2019 | 135  | 0.37  | 1354.96   | 3:16:52 PM  | 6.0000     | 6.0676      | -    | 6.071 |
| RPTB 0 06/05/19     | RPTB 0 06/05/19 | PIBL1218F169 | -      | 6/6/2018   | 6/5/2019  | 142  | 0.389 | 4.00      | 9:16:38 AM  | 6.0000     | 6.0000      | -    | 6.511 |
| RPTB 0 06/11/19     | RPTB 0 06/11/19 | PIBL1218F178 | -      | 6/13/2018  | 6/11/2019 | 148  | 0.405 | 210.16    | 3:47:57 PM  | 6.3750     | 6.1149      | -    | 6.218 |
| RPTB 0 06/19/19     | RPTB 0 06/19/19 | PIBL1218F188 | -      | 6/20/2018  | 6/19/2019 | 156  | 0.427 | 0.35      | 2:03:38 PM  | 6.0500     | 6.0500      | -    | 6.532 |
| RPTB 0 06/26/19     | RPTB 0 06/26/19 | PIBL1218F196 | -      | 6/27/2018  | 6/26/2019 | 163  | 0.446 | 84.36     | 3:41:15 PM  | 6.0650     | 6.0739      | -    | 6.369 |
| RPTB 0 07/03/19     | RPTB 0 07/03/19 | PIBL1218G202 | -      | 7/4/2018   | 7/3/2019  | 170  | 0.465 | 51.07     | 2:28:43 PM  | 6.1650     | 6.1740      | -    | 6.672 |
| RPTB 0 07/10/19     | RPTB 0 07/10/19 | PIBL1218G211 | -      | 7/11/2018  | 7/10/2019 | 177  | 0.485 | 276.80    | 3:13:56 PM  | 6.0000     | 5.9805      | -    | 6.104 |
| RPTB 0 07/17/19     | RPTB 0 07/17/19 | PIBL1218G220 | -      | 7/18/2018  | 7/17/2019 | 184  | 0.504 | 80.94     | 3:53:02 PM  | 6.1540     | 6.1677      | -    | 6.455 |
| RPGB 4 3/4 07/19/19 | FXTN 07-54      | PIBD0719G547 | 4.75   | 7/19/2012  | 7/19/2019 | 186  | 0.509 | -         | -           | -          | -           | -    | 6.565 |
| RPTB 0 07/24/19     | RPTB 0 07/24/19 | PIBL1218G239 | -      | 7/25/2018  | 7/24/2019 | 191  | 0.523 | -         | -           | -          | -           | -    | 6.500 |
| RPTB 0 07/31/19     | RPTB 0 07/31/19 | PIBL1218H249 | -      | 8/1/2018   | 7/31/2019 | 198  | 0.542 | 39.52     | 3:12:18 PM  | 6.0950     | 6.1603      | -    | 6.459 |
| RPTB 0 08/07/19     | RPTB 0 08/07/19 | PIBL1218H256 | -      | 8/8/2018   | 8/7/2019  | 205  | 0.561 | 125.65    | 3:10:54 PM  | 6.1000     | 6.1655      | -    | 6.304 |
| RPTB 0 08/14/19     | RPTB 0 08/14/19 | PIBL1218H265 | -      | 8/15/2018  | 8/14/2019 | 212  | 0.58  | 17.56     | 3:39:18 PM  | 6.1200     | 6.2735      | -    | 6.496 |
| RPTB 0 08/20/19     | RPTB 0 08/20/19 | PIBL1218H274 | -      | 8/22/2018  | 8/20/2019 | 218  | 0.597 | 114.65    | 2:10:39 PM  | 6.1100     | 6.2547      | -    | 6.292 |
| RPTB 0 08/28/19     | RPTB 0 08/28/19 | PIBL1218H283 | -      | 8/29/2018  | 8/28/2019 | 226  | 0.619 | 5.33      | 11:19:15 AM | 6.1150     | 6.1150      | -    | 6.308 |
| RPGB 4 3/4 08/30/19 | FXTN 07-55      | PIBD0719H555 | 4.75   | 8/30/2012  | 8/30/2019 | 228  | 0.624 | -         | -           | -          | -           | -    | 6.559 |
| RPTB 0 09/04/19     | RPTB 0 09/04/19 | PIBL1218I291 | -      | 9/5/2018   | 9/4/2019  | 233  | 0.638 | 36.64     | 2:03:36 PM  | 6.2000     | 6.2411      | -    | 6.483 |
| RPTB 0 09/11/19     | RPTB 0 09/11/19 | PIBL1218I308 | -      | 9/12/2018  | 9/11/2019 | 240  | 0.657 | 25.83     | 2:30:33 PM  | 5.9000     | 5.9000      | -    | 6.670 |
| RPTB 0 09/18/19     | RPTB 0 09/18/19 | PIBL1218I317 | -      | 9/19/2018  | 9/18/2019 | 247  | 0.676 | 8.11      | 2:30:05 PM  | 6.0000     | 6.0000      | -    | 6.690 |
| RPTB 0 10/02/19     | RPTB 0 10/02/19 | PIBL1218J334 | -      | 10/3/2018  | 10/2/2019 | 261  | 0.715 | 2.00      | -           | -          | -           | -    | 6.840 |
| RPTB 0 10/09/19     | RPTB 0 10/09/19 | PIBL1218J343 | -      | 10/10/2018 | 10/9/2019 | 268  | 0.734 | 588.76    | 2:07:41 PM  | 6.3000     | 6.3039      | -    | 6.303 |

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|----------------------|-----------------|--------------|--------|------------|------------|------|-------|-----------|-------------|------------|-------------|-------|------|
| RPTB 0 10/16/19      | RPTB 0 10/16/19 | PIBL1218J352 | -      | 10/17/2018 | 10/16/2019 | 275  | 0.753 | 0.79      | 3:11:23 PM  | 6.2000     | 6.2032      | 6.886 |      |
| RPTB 0 10/23/19      | RPTB 0 10/23/19 | PIBL1218J361 | -      | 10/24/2018 | 10/23/2019 | 282  | 0.772 | -         | -           | -          | -           | 6.300 |      |
| RPTB 0 10/30/19      | RPTB 0 10/30/19 | PIBL1218J370 | -      | 10/31/2018 | 10/30/2019 | 289  | 0.791 | 96.42     | 3:13:01 PM  | 6.2500     | 6.3152      | 6.406 |      |
| RPTB 0 11/06/19      | RPTB 0 11/06/19 | PIBL1218K387 | -      | 11/7/2018  | 11/6/2019  | 296  | 0.81  | 2.25      | 3:00:13 PM  | 6.2000     | 6.1931      | 6.558 |      |
| RPTB 0 11/13/19      | RPTB 0 11/13/19 | PIBL1218K396 | -      | 11/14/2018 | 11/13/2019 | 303  | 0.83  | 5.21      | 11:26:34 AM | 6.4900     | 6.4900      | 6.539 |      |
| RPTB 0 11/20/19      | RPTB 0 11/20/19 | PIBL1218K403 | -      | 11/21/2018 | 11/20/2019 | 310  | 0.849 | 2.00      | 3:29:34 PM  | 6.2000     | 6.2000      | 6.685 |      |
| RPGB 3 7/8 11/22/19  | FXTN 07-56      | PIBD0719K560 | 3.875  | 11/22/2012 | 11/22/2019 | 312  | 0.854 | 72.14     | 3:46:30 PM  | 6.2500     | 6.2519      | 6.285 |      |
| RPTB 0 11/27/19      | RPTB 0 11/27/19 | PIBL1218K412 | -      | 11/28/2018 | 11/27/2019 | 317  | 0.868 | -         | -           | -          | -           | 6.606 |      |
| RPTB 0 12/04/19      | RPTB 0 12/04/19 | PIBL1218L420 | -      | 12/5/2018  | 12/4/2019  | 324  | 0.887 | -         | -           | -          | -           | 6.503 |      |
| RPTB 0 12/11/19      | RPTB 0 12/11/19 | PIBL1218L439 | -      | 12/12/2018 | 12/11/2019 | 331  | 0.906 | 31.14     | 3:11:31 PM  | 6.3000     | 6.2414      | 6.613 |      |
| RPTB 0 01/08/20      | RPTB 0 01/08/20 | PIBL1219A019 | -      | 1/9/2019   | 1/8/2020   | 359  | 0.983 | 121.63    | 3:53:17 PM  | 6.2000     | 6.3183      | 6.550 |      |
| RPGB 3 3/8 01/12/20  | FXTN 03-22      | PIBD0320A229 | 3.375  | 1/12/2017  | 1/12/2020  | 363  | 0.994 | 6.00      | 3:37:41 PM  | 6.2750     | 6.2750      | 6.605 |      |
| RPGB 7 3/4 02/18/20  | FXTN 10-50      | PIBD1020B508 | 7.75   | 2/18/2010  | 2/18/2020  | 400  | 1.095 | -         | -           | -          | -           | 6.590 |      |
| RPGB 4 1/4 04/11/20  | RTB 03-08       | PIID0320D087 | 4.25   | 4/11/2017  | 4/11/2020  | 453  | 1.24  | 302.37    | 3:39:36 PM  | 6.3000     | 6.3471      | 6.388 |      |
| RPGB 7 1/4 08/19/20  | RTB 10-01       | PIID1020H015 | 7.25   | 8/19/2010  | 8/19/2020  | 583  | 1.596 | 3.00      | 3:43:40 PM  | 6.2450     | 6.2533      | 6.521 |      |
| RPGB 3 3/8 08/20/20  | FXTN 05-73      | PIBD0520H735 | 3.375  | 8/20/2015  | 8/20/2020  | 584  | 1.599 | 2.40      | 2:25:19 PM  | 6.2750     | 6.2750      | 6.393 |      |
| RPGB 6 1/8 09/16/20  | FXTN 10-51      | PIBD1020I510 | 6.125  | 9/16/2010  | 9/16/2020  | 611  | 1.673 | -         | -           | -          | -           | 6.608 |      |
| RPGB 5 7/8 12/16/20  | FXTN 10-52      | PIBD1020L525 | 5.875  | 12/16/2010 | 12/16/2020 | 702  | 1.922 | -         | -           | -          | -           | 6.754 |      |
| RPGB 4 1/4 01/25/21  | FXTN 03-23      | PIBD0321A236 | 4.25   | 1/25/2018  | 1/25/2021  | 742  | 2.031 | 23.30     | 3:43:38 PM  | 6.3000     | 6.3227      | 6.311 |      |
| RPGB 7 3/8 03/03/21  | RTB 10-02       | PIID1021C027 | 7.375  | 3/3/2011   | 3/3/2021   | 779  | 2.133 | -         | -           | -          | -           | 6.365 |      |
| RPGB 3 1/2 03/20/21  | FXTN 07-57      | PIBD0721C574 | 3.5    | 3/20/2014  | 3/20/2021  | 796  | 2.179 | 52.62     | 11:49:10 AM | 6.2800     | 6.2800      | 6.321 |      |
| RPGB 6 1/2 04/28/21  | FXTN 10-53      | PIBD1021D531 | 6.5    | 4/28/2011  | 4/28/2021  | 835  | 2.286 | -         | -           | -          | -           | 6.737 |      |
| RPGB 4 7/8 06/13/21  | RTB 03-09       | PIID0321F092 | 4.875  | 6/13/2018  | 6/13/2021  | 881  | 2.412 | 7.10      | 2:58:51 PM  | 6.2800     | 6.2800      | 6.350 |      |
| RPGB 5 3/4 10/20/21  | RTB 10-03       | PIID1021J039 | 5.75   | 10/20/2011 | 10/20/2021 | 1010 | 2.765 | -         | -           | -          | -           | 6.404 |      |
| RPGB 5 3/4 11/24/21  | FXTN 10-55      | PIBD1021K551 | 5.75   | 11/24/2011 | 11/24/2021 | 1045 | 2.861 | -         | -           | -          | -           | 6.497 |      |
| RPGB 6 3/8 01/19/22  | FXTN 10-54      | PIBD1022G545 | 6.375  | 7/19/2011  | 1/19/2022  | 1101 | 3.014 | -         | -           | -          | -           | 6.674 |      |
| RPGB 4 01/26/22      | FXTN 05-74      | PIBD0522A747 | 4      | 1/26/2017  | 1/26/2022  | 1108 | 3.034 | 9.00      | 3:44:01 PM  | 6.3000     | 6.3000      | 6.727 |      |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15     | 3/14/2002  | 3/14/2022  | 1155 | 3.162 | -         | -           | -          | -           | 5.943 |      |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.875  | 8/2/2012   | 8/2/2022   | 1296 | 3.548 | -         | -           | -          | -           | 6.727 |      |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.75   | 9/13/2012  | 9/13/2022  | 1338 | 3.663 | -         | -           | -          | -           | 6.631 |      |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.75  | 10/17/2002 | 10/17/2022 | 1372 | 3.756 | -         | -           | -          | -           | 6.531 |      |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.625  | 12/4/2017  | 12/4/2022  | 1420 | 3.888 | 936.00    | 3:59:29 PM  | 6.2850     | 6.2776      | 6.285 |      |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4      | 12/6/2012  | 12/6/2022  | 1422 | 3.893 | -         | -           | -          | -           | 6.510 |      |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13     | 2/20/2003  | 2/20/2023  | 1498 | 4.101 | -         | -           | -          | -           | 6.470 |      |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5    | 3/8/2018   | 3/8/2023   | 1514 | 4.145 | 4311.95   | 3:57:47 PM  | 6.2850     | 6.3068      | 6.296 |      |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5    | 4/21/2016  | 4/21/2023  | 1558 | 4.266 | 50.00     | 2:31:50 PM  | 6.3500     | 6.3500      | 6.375 |      |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.875 | 5/29/2003  | 5/29/2023  | 1596 | 4.37  | -         | -           | -          | -           | 6.514 |      |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.25   | 8/15/2013  | 8/15/2023  | 1674 | 4.583 | 65.41     | 3:41:06 PM  | 6.3250     | 6.4837      | 6.476 |      |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.375 | 10/23/2003 | 10/23/2023 | 1743 | 4.772 | -         | -           | -          | -           | 6.515 |      |
| RPGB 4 1/2 04/20/24  | FXTN 07-59      | PIBD0724D595 | 4.5    | 4/20/2017  | 4/20/2024  | 1923 | 5.265 | -         | -           | -          | -           | 6.479 |      |
| RPGB 12 3/8 06/03/24 | FXTN 20-07      | PIBD2024F075 | 12.375 | 6/3/2004   | 6/3/2024   | 1967 | 5.385 | -         | -           | -          | -           | 6.418 |      |
| RPGB 12 7/8 08/05/24 | FXTN 20-08      | PIBD2024H086 | 12.875 | 8/5/2004   | 8/5/2024   | 2030 | 5.558 | -         | -           | -          | -           | 6.519 |      |

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|----------------------|------------|--------------|--------|------------|------------|------|--------|-----------|-------------|------------|-------------|-------|------|
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.125  | 8/20/2014  | 8/20/2024  | 2045 | 5.599  | 13.10     | 10:57:03 AM | 6.4750     | 6.4750      | 6.528 |      |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.75  | 11/11/2004 | 11/11/2024 | 2128 | 5.826  | -         | -           | -          | -           | 6.513 |      |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.75   | 4/12/2018  | 4/12/2025  | 2280 | 6.242  | 2002.00   | 3:38:18 PM  | 6.3250     | 6.3638      | 6.344 |      |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.125 | 4/14/2005  | 4/14/2025  | 2282 | 6.248  | -         | -           | -          | -           | 6.481 |      |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.625  | 9/9/2015   | 9/9/2025   | 2430 | 6.653  | 100.00    | 11:56:51 AM | 6.4000     | 6.3750      | 6.375 |      |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.125 | 10/20/2005 | 10/20/2025 | 2471 | 6.765  | -         | -           | -          | -           | 6.492 |      |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.25  | 11/29/2000 | 11/29/2025 | 2511 | 6.875  | 60.00     | 10:43:06 AM | 6.5000     | 6.5000      | 6.501 |      |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.25  | 1/19/2006  | 1/19/2026  | 2562 | 7.014  | -         | -           | -          | -           | 6.505 |      |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5    | 9/20/2016  | 9/20/2026  | 2806 | 7.682  | -         | -           | -          | -           | 6.601 |      |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.25   | 10/20/2011 | 10/20/2026 | 2836 | 7.765  | -         | -           | -          | -           | 6.539 |      |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8      | 12/7/2006  | 12/7/2026  | 2884 | 7.896  | -         | -           | -          | -           | 6.504 |      |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.375  | 3/1/2012   | 3/1/2027   | 2968 | 8.126  | -         | -           | -          | -           | 6.533 |      |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.75   | 5/4/2017   | 5/4/2027   | 3032 | 8.301  | -         | -           | -          | -           | 6.540 |      |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.625  | 9/6/2007   | 9/6/2027   | 3157 | 8.643  | -         | -           | -          | -           | 6.714 |      |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.25   | 3/22/2018  | 3/22/2028  | 3355 | 9.185  | 3697.19   | 3:53:17 PM  | 6.4000     | 6.4729      | 6.400 |      |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5    | 12/4/2008  | 12/4/2028  | 3612 | 9.889  | -         | -           | -          | -           | 6.580 |      |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.875  | 1/10/2019  | 1/10/2029  | 3649 | 9.99   | 6440.00   | 3:59:46 PM  | 6.4500     | 6.4903      | 6.450 |      |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.75   | 5/27/2010  | 5/27/2030  | 4151 | 11.365 | -         | -           | -          | -           | 6.615 |      |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5   | 7/28/2005  | 7/28/2030  | 4213 | 11.535 | -         | -           | -          | -           | 6.683 |      |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.25  | 1/26/2006  | 1/26/2031  | 4395 | 12.033 | -         | -           | -          | -           | 6.614 |      |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8      | 7/19/2011  | 7/19/2031  | 4569 | 12.509 | 215.10    | 3:22:05 PM  | 6.4500     | 6.4953      | 6.500 |      |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.375  | 10/5/2006  | 10/5/2031  | 4647 | 12.723 | -         | -           | -          | -           | 6.605 |      |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.875  | 2/2/2012   | 2/2/2032   | 4767 | 13.051 | -         | -           | -          | -           | 6.648 |      |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.875  | 3/1/2012   | 3/1/2032   | 4795 | 13.128 | -         | -           | -          | -           | 6.788 |      |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.75   | 9/27/2012  | 9/27/2032  | 5005 | 13.703 | -         | -           | -          | -           | 6.752 |      |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5    | 11/29/2007 | 11/29/2032 | 5068 | 13.875 | -         | -           | -          | -           | 6.772 |      |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.625  | 3/21/2013  | 3/21/2033  | 5180 | 14.182 | -         | -           | -          | -           | 6.984 |      |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.25   | 11/5/2009  | 11/5/2034  | 5774 | 15.808 | -         | -           | -          | -           | 7.003 |      |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8      | 9/30/2010  | 9/30/2035  | 6103 | 16.709 | -         | -           | -          | -           | 7.069 |      |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.125  | 12/16/2010 | 12/16/2035 | 6180 | 16.92  | -         | -           | -          | -           | 7.057 |      |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.625  | 9/29/2011  | 9/29/2036  | 6468 | 17.708 | -         | -           | -          | -           | 7.134 |      |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.25   | 5/18/2017  | 5/18/2037  | 6699 | 18.341 | -         | -           | -          | -           | 7.169 |      |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.75   | 8/16/2012  | 8/16/2037  | 6789 | 18.587 | 1.00      | 11:04:42 AM | 7.0000     | 7.0000      | 7.182 |      |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.125  | 10/24/2012 | 10/24/2037 | 6858 | 18.776 | 3.20      | 3:41:43 PM  | 6.7500     | 6.7656      | 7.644 |      |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.5    | 2/22/2018  | 2/22/2038  | 6979 | 19.107 | -         | -           | -          | -           | 7.209 |      |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.625  | 9/9/2015   | 9/9/2040   | 7909 | 21.654 | -         | -           | -          | -           | 7.295 |      |