

| 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 03/27/19    | RPTB 0 03/27/19 | PIBL1218C064 | -      | 3/28/2018  | 3/27/2019  | 2    | 0.005 | -            | -           | -          | -           | -         |
| RPTB 0 04/03/19    | RPTB 0 04/03/19 | PIBL0618J185 | -      | 10/3/2018  | 4/3/2019   | 9    | 0.025 | -            | -           | -          | -           | 5.547     |
| RPTB 0 04/10/19    | RPTB 0 04/10/19 | PIBL0618J194 | -      | 10/10/2018 | 4/10/2019  | 16   | 0.044 | 4.000000     | 10:01:10 AM | 5.4000     | 5.4000      | 5.369     |
| RPTB 0 04/17/19    | RPTB 0 04/17/19 | PIBL1218D090 | -      | 4/18/2018  | 4/17/2019  | 23   | 0.063 | 0.520000     | 2:58:23 PM  | 5.2500     | 5.2500      | 5.475     |
| RPTB 0 04/24/19    | RPTB 0 04/24/19 | PIBL1218D107 | -      | 4/25/2018  | 4/24/2019  | 30   | 0.082 | 2.010000     | 2:21:01 PM  | 5.4000     | 5.4000      | 5.372     |
| RPG 5 04/26/19     | FXTN 07-53      | PIBD0719D531 | 5.000  | 4/26/2012  | 4/26/2019  | 32   | 0.088 | -            | -           | -          | -           | 5.465     |
| RPTB 0 04/30/19    | RPTB 0 04/30/19 | PIBL0618J201 | -      | 10/31/2018 | 4/30/2019  | 36   | 0.099 | -            | -           | -          | -           | 5.780     |
| RPTB 0 05/08/19    | RPTB 0 05/08/19 | PIBL0618K218 | -      | 11/7/2018  | 5/8/2019   | 44   | 0.12  | 1.500000     | 11:48:57 AM | 5.4000     | 5.4000      | 5.805     |
| RPTB 0 05/15/19    | RPTB 0 05/15/19 | PIBL1218E132 | -      | 5/16/2018  | 5/15/2019  | 51   | 0.14  | 1.000000     | 2:41:51 PM  | 5.6500     | 5.6500      | 5.910     |
| RPTB 0 05/22/19    | RPTB 0 05/22/19 | PIBL1218E142 | -      | 5/23/2018  | 5/22/2019  | 58   | 0.159 | 36.028000    | 2:55:05 PM  | 5.6850     | 5.6856      | 5.805     |
| RPTB 0 05/29/19    | RPTB 0 05/29/19 | PIBL1218E151 | -      | 5/30/2018  | 5/29/2019  | 65   | 0.178 | 5.500000     | 3:51:46 PM  | 5.7000     | 5.6818      | 5.772     |
| RPTB 0 06/05/19    | RPTB 0 06/05/19 | PIBL1218F169 | -      | 6/6/2018   | 6/5/2019   | 72   | 0.197 | 1.000000     | 2:22:21 PM  | 5.6000     | 5.6000      | 5.729     |
| RPTB 0 06/11/19    | RPTB 0 06/11/19 | PIBL1218F178 | -      | 6/13/2018  | 6/11/2019  | 78   | 0.214 | 538.507000   | 3:37:20 PM  | 5.6500     | 5.7524      | 5.769     |
| RPTB 0 06/19/19    | RPTB 0 06/19/19 | PIBL1218F188 | -      | 6/20/2018  | 6/19/2019  | 86   | 0.235 | 62.810000    | 3:41:49 PM  | 5.7000     | 5.6984      | 5.823     |
| RPTB 0 06/26/19    | RPTB 0 06/26/19 | PIBL1218F196 | -      | 6/27/2018  | 6/26/2019  | 93   | 0.255 | 7.059000     | 3:40:45 PM  | 5.8000     | 5.7146      | 6.022     |
| RPTB 0 07/03/19    | RPTB 0 07/03/19 | PIBL1218G202 | -      | 7/4/2018   | 7/3/2019   | 100  | 0.274 | -            | -           | -          | -           | 6.206     |
| RPTB 0 07/10/19    | RPTB 0 07/10/19 | PIBL1218G211 | -      | 7/11/2018  | 7/10/2019  | 107  | 0.293 | 8.215000     | 3:41:59 PM  | 5.8500     | 5.7306      | 5.827     |
| RPTB 0 07/17/19    | RPTB 0 07/17/19 | PIBL1218G220 | -      | 7/18/2018  | 7/17/2019  | 114  | 0.312 | 122.530000   | 11:12:18 AM | 5.8000     | 5.8342      | 5.838     |
| RPG 4 3/4 07/19/19 | FXTN 07-54      | PIBD0719G547 | 4.750  | 7/19/2012  | 7/19/2019  | 116  | 0.318 | 23.000000    | 3:17:45 PM  | 6.0000     | 6.0000      | 6.131     |
| RPTB 0 07/24/19    | RPTB 0 07/24/19 | PIBL1218G239 | -      | 7/25/2018  | 7/24/2019  | 121  | 0.331 | 38.952000    | 3:32:25 PM  | 5.7250     | 5.7442      | 6.403     |
| RPTB 0 07/31/19    | RPTB 0 07/31/19 | PIBL1218H249 | -      | 8/1/2018   | 7/31/2019  | 128  | 0.35  | 44.076000    | 3:16:41 PM  | 5.7750     | 5.7425      | 5.853     |
| RPTB 0 08/07/19    | RPTB 0 08/07/19 | PIBL1218H256 | -      | 8/8/2018   | 8/7/2019   | 135  | 0.37  | -            | -           | -          | -           | 5.719     |
| RPTB 0 08/14/19    | RPTB 0 08/14/19 | PIBL1218H265 | -      | 8/15/2018  | 8/14/2019  | 142  | 0.389 | 0.906000     | 3:06:01 PM  | 5.7000     | 5.7000      | 5.862     |
| RPTB 0 08/20/19    | RPTB 0 08/20/19 | PIBL1218H274 | -      | 8/22/2018  | 8/20/2019  | 148  | 0.405 | -            | -           | -          | -           | 5.898     |
| RPTB 0 08/28/19    | RPTB 0 08/28/19 | PIBL1218H283 | -      | 8/29/2018  | 8/28/2019  | 156  | 0.427 | 19.000000    | 10:02:31 AM | 5.9000     | 5.9000      | 5.798     |
| RPG 4 3/4 08/30/19 | FXTN 07-55      | PIBD0719H555 | 4.750  | 8/30/2012  | 8/30/2019  | 158  | 0.433 | -            | -           | -          | -           | 6.117     |
| RPTB 0 09/04/19    | RPTB 0 09/04/19 | PIBL1218I291 | -      | 9/5/2018   | 9/4/2019   | 163  | 0.446 | 19.210000    | 10:35:09 AM | 5.7500     | 5.9426      | 5.923     |
| RPTB 0 09/11/19    | RPTB 0 09/11/19 | PIBL1218I308 | -      | 9/12/2018  | 9/11/2019  | 170  | 0.465 | 29.320000    | 3:50:36 PM  | 5.9100     | 5.8105      | 5.942     |
| RPTB 0 09/18/19    | RPTB 0 09/18/19 | PIBL1218I317 | -      | 9/19/2018  | 9/18/2019  | 177  | 0.485 | 114.095000   | 3:57:12 PM  | 5.8000     | 5.9312      | 5.936     |
| RPTB 0 10/02/19    | RPTB 0 10/02/19 | PIBL1218J334 | -      | 10/3/2018  | 10/2/2019  | 191  | 0.523 | 45.810000    | 2:56:43 PM  | 6.0000     | 5.9482      | 5.915     |
| RPTB 0 10/09/19    | RPTB 0 10/09/19 | PIBL1218J343 | -      | 10/10/2018 | 10/9/2019  | 198  | 0.542 | 6.690000     | 3:19:47 PM  | 5.8500     | 5.7430      | 6.062     |
| RPTB 0 10/16/19    | RPTB 0 10/16/19 | PIBL1218J352 | -      | 10/17/2018 | 10/16/2019 | 205  | 0.561 | 1.500000     | 11:39:28 AM | 6.0500     | 6.0500      | 6.555     |
| RPTB 0 10/23/19    | RPTB 0 10/23/19 | PIBL1218J361 | -      | 10/24/2018 | 10/23/2019 | 212  | 0.58  | -            | -           | -          | -           | 5.935     |
| RPTB 0 10/30/19    | RPTB 0 10/30/19 | PIBL1218J370 | -      | 10/31/2018 | 10/30/2019 | 219  | 0.6   | -            | -           | -          | -           | 5.984     |
| RPTB 0 11/06/19    | RPTB 0 11/06/19 | PIBL1218K387 | -      | 11/7/2018  | 11/6/2019  | 226  | 0.619 | -            | -           | -          | -           | 6.000     |
| RPTB 0 11/13/19    | RPTB 0 11/13/19 | PIBL1218K396 | -      | 11/14/2018 | 11/13/2019 | 233  | 0.638 | -            | -           | -          | -           | 5.977     |
| RPTB 0 11/20/19    | RPTB 0 11/20/19 | PIBL1218K403 | -      | 11/21/2018 | 11/20/2019 | 240  | 0.657 | -            | -           | -          | -           | 6.144     |
| RPG 3 7/8 11/22/19 | FXTN 07-56      | PIBD0719K560 | 3.875  | 11/22/2012 | 11/22/2019 | 242  | 0.663 | 5,039.900000 | 3:51:47 PM  | 6.1100     | 6.1099      | 6.109     |
| RPTB 0 11/27/19    | RPTB 0 11/27/19 | PIBL1218K412 | -      | 11/28/2018 | 11/27/2019 | 247  | 0.676 | -            | -           | -          | -           | 6.021     |
| RPTB 0 12/04/19    | RPTB 0 12/04/19 | PIBL1218L420 | -      | 12/5/2018  | 12/4/2019  | 254  | 0.695 | -            | -           | -          | -           | 6.150     |
| RPTB 0 12/11/19    | RPTB 0 12/11/19 | PIBL1218L439 | -      | 12/12/2018 | 12/11/2019 | 261  | 0.715 | -            | -           | -          | -           | 6.023     |
| RPTB 0 01/08/20    | RPTB 0 01/08/20 | PIBL1219A019 | -      | 1/9/2019   | 1/8/2020   | 289  | 0.791 | 15.440000    | 3:06:53 PM  | 5.9400     | 5.9447      | 6.005     |

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|----------------------|-----------------|--------------|--------|------------|------------|------|-------|--------------|-------------|------------|-------------|-----------|
| RPGB 3 3/8 01/12/20  | FXTN 03-22      | PIBD0320A229 | 3.375  | 1/12/2017  | 1/12/2020  | 293  | 0.802 | 31.000000    | 2:46:45 PM  | 6.1250     | 6.1250      | 6.148     |
| RPTB 0 01/15/20      | RPTB 0 01/15/20 | PIBL1219A028 | -      | 1/16/2019  | 1/15/2020  | 296  | 0.81  | -            | -           | -          | -           | 6.057     |
| RPTB 0 01/22/20      | RPTB 0 01/22/20 | PIBL1219A037 | -      | 1/23/2019  | 1/22/2020  | 303  | 0.83  | 126.943000   | 3:56:51 PM  | 5.9500     | 6.0045      | 6.023     |
| RPTB 0 01/29/20      | RPTB 0 01/29/20 | PIBL1219A046 | -      | 1/30/2019  | 1/29/2020  | 310  | 0.849 | -            | -           | -          | -           | 5.948     |
| RPTB 0 02/05/20      | RPTB 0 02/05/20 | PIBL1219B054 | -      | 2/6/2019   | 2/5/2020   | 317  | 0.868 | 100.000000   | 2:34:56 PM  | 6.0250     | 6.0250      | 6.018     |
| RPTB 0 02/12/20      | RPTB 0 02/12/20 | PIBL1219B063 | -      | 2/13/2019  | 2/12/2020  | 324  | 0.887 | 19.234000    | 3:20:22 PM  | 6.0250     | 6.0031      | 6.110     |
| RPGB 7 3/4 02/18/20  | FXTN 10-50      | PIBD1020B508 | 7.750  | 2/18/2010  | 2/18/2020  | 330  | 0.903 | -            | -           | -          | -           | 5.983     |
| RPTB 0 02/19/20      | RPTB 0 02/19/20 | PIBL1219B072 | -      | 2/20/2019  | 2/19/2020  | 331  | 0.906 | 10.420000    | 3:12:00 PM  | 5.9400     | 5.9400      | 6.105     |
| RPTB 0 03/11/20      | RPTB 0 03/11/20 | PIBL1219C106 | -      | 3/13/2019  | 3/11/2020  | 352  | 0.964 | 2.000000     | 3:48:59 PM  | 5.9300     | 5.9288      | 6.063     |
| RPTB 0 03/18/20      | RPTB 0 03/18/20 | PIBL1219C115 | -      | 3/20/2019  | 3/18/2020  | 359  | 0.983 | 64.506000    | 3:39:09 PM  | 6.0350     | 5.9941      | 6.041     |
| RPGB 4 1/4 04/11/20  | RTB 03-08       | PIID0320D087 | 4.250  | 4/11/2017  | 4/11/2020  | 383  | 1.049 | 969.212000   | 3:59:18 PM  | 6.0600     | 6.0580      | 6.066     |
| RPGB 7 1/4 08/19/20  | RTB 10-01       | PIID1020H015 | 7.250  | 8/19/2010  | 8/19/2020  | 513  | 1.405 | 20.000000    | 11:16:28 AM | 6.0000     | 6.0000      | 6.070     |
| RPGB 3 3/8 08/20/20  | FXTN 05-73      | PIBD0520H735 | 3.375  | 8/20/2015  | 8/20/2020  | 514  | 1.407 | 66.020000    | 2:16:29 PM  | 6.0000     | 6.0985      | 6.131     |
| RPGB 6 1/8 09/16/20  | FXTN 10-51      | PIBD1020I510 | 6.125  | 9/16/2010  | 9/16/2020  | 541  | 1.481 | -            | -           | -          | -           | 6.142     |
| RPGB 5 7/8 12/16/20  | FXTN 10-52      | PIBD1020L525 | 5.875  | 12/16/2010 | 12/16/2020 | 632  | 1.73  | 17.100000    | 3:59:18 PM  | 6.1000     | 6.1000      | 6.186     |
| RPGB 4 1/4 01/25/21  | FXTN 03-23      | PIBD0321A236 | 4.250  | 1/25/2018  | 1/25/2021  | 672  | 1.84  | 50.300000    | 11:16:35 AM | 6.0000     | 6.0000      | 6.033     |
| RPGB 7 3/8 03/03/21  | RTB 10-02       | PIID1021C027 | 7.375  | 3/3/2011   | 3/3/2021   | 709  | 1.941 | 20.000000    | 11:16:58 AM | 5.9500     | 5.9500      | 5.992     |
| RPGB 3 1/2 03/20/21  | FXTN 07-57      | PIBD0721C574 | 3.500  | 3/20/2014  | 3/20/2021  | 726  | 1.988 | 322.500000   | 3:26:58 PM  | 6.0900     | 6.0860      | 6.089     |
| RPGB 6 1/2 04/28/21  | FXTN 10-53      | PIBD1021D531 | 6.500  | 4/28/2011  | 4/28/2021  | 765  | 2.094 | 1.000000     | 3:43:40 PM  | 6.0500     | 6.0500      | 6.322     |
| RPGB 4 7/8 06/13/21  | RTB 03-09       | PIID0321F092 | 4.875  | 6/13/2018  | 6/13/2021  | 811  | 2.22  | 315.035000   | 3:49:32 PM  | 6.0500     | 6.0032      | 5.930     |
| RPGB 5 3/4 10/20/21  | RTB 10-03       | PIID1021J039 | 5.750  | 10/20/2011 | 10/20/2021 | 940  | 2.574 | -            | -           | -          | -           | 6.000     |
| RPGB 5 3/4 11/24/21  | FXTN 10-55      | PIBD1021K551 | 5.750  | 11/24/2011 | 11/24/2021 | 975  | 2.669 | -            | -           | -          | -           | 6.009     |
| RPGB 6 3/8 01/19/22  | FXTN 10-54      | PIBD1022G545 | 6.375  | 7/19/2011  | 1/19/2022  | 1031 | 2.823 | 106.200000   | 3:42:57 PM  | 6.0000     | 6.0469      | 6.029     |
| RPGB 4 01/26/22      | FXTN 05-74      | PIBD0522A747 | 4.000  | 1/26/2017  | 1/26/2022  | 1038 | 2.842 | 16.060000    | 2:03:52 PM  | 6.0500     | 6.0500      | 6.103     |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15.000 | 3/14/2002  | 3/14/2022  | 1085 | 2.971 | -            | -           | -          | -           | 5.902     |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.875  | 8/2/2012   | 8/2/2022   | 1226 | 3.357 | -            | -           | -          | -           | 6.219     |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.750  | 9/13/2012  | 9/13/2022  | 1268 | 3.472 | -            | -           | -          | -           | 6.135     |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.750 | 10/17/2002 | 10/17/2022 | 1302 | 3.565 | -            | -           | -          | -           | 6.048     |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.625  | 12/4/2017  | 12/4/2022  | 1350 | 3.696 | 394.470000   | 3:59:18 PM  | 5.9000     | 5.8704      | 5.870     |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.000  | 12/6/2012  | 12/6/2022  | 1352 | 3.702 | 1.800000     | 11:51:13 AM | 6.0000     | 6.0000      | 6.028     |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.000 | 2/20/2003  | 2/20/2023  | 1428 | 3.91  | -            | -           | -          | -           | 6.061     |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.500  | 3/8/2018   | 3/8/2023   | 1444 | 3.953 | 8,862.359000 | 3:48:42 PM  | 5.9000     | 5.7910      | 5.895     |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.500  | 4/21/2016  | 4/21/2023  | 1488 | 4.074 | 13.200000    | 2:07:43 PM  | 6.0500     | 6.0500      | 6.057     |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.875 | 5/29/2003  | 5/29/2023  | 1526 | 4.178 | -            | -           | -          | -           | 6.170     |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.250  | 8/15/2013  | 8/15/2023  | 1604 | 4.392 | 56.200000    | 3:34:12 PM  | 6.0600     | 6.0330      | 6.110     |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.375 | 10/23/2003 | 10/23/2023 | 1673 | 4.58  | -            | -           | -          | -           | 6.024     |
| RPGB 6 1/4 03/12/24  | RTB 05-12       | PIID0524C129 | 6.250  | 3/12/2019  | 3/12/2024  | 1814 | 4.966 | 6,105.200000 | 3:58:52 PM  | 5.9700     | 5.9431      | 5.965     |
| RPGB 4 1/2 04/20/24  | FXTN 07-59      | PIBD0724D595 | 4.500  | 4/20/2017  | 4/20/2024  | 1853 | 5.073 | -            | -           | -          | -           | 6.018     |
| RPGB 12 3/8 06/03/24 | FXTN 20-07      | PIBD2024F075 | 12.375 | 6/3/2004   | 6/3/2024   | 1897 | 5.194 | -            | -           | -          | -           | 5.930     |
| RPGB 12 7/8 08/05/24 | FXTN 20-08      | PIBD2024H086 | 12.875 | 8/5/2004   | 8/5/2024   | 1960 | 5.366 | -            | -           | -          | -           | 6.015     |
| RPGB 4 1/8 08/20/24  | FXTN 10-59      | PIBD1024H595 | 4.125  | 8/20/2014  | 8/20/2024  | 1975 | 5.407 | -            | -           | -          | -           | 6.045     |
| RPGB 13 3/4 11/11/24 | FXTN 20-09      | PIBD2024K091 | 13.750 | 11/11/2004 | 11/11/2024 | 2058 | 5.635 | -            | -           | -          | -           | 6.005     |

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|----------------------|------------|--------------|--------|------------|------------|------|--------|--------------|-------------|------------|-------------|-----------|
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.750  | 4/12/2018  | 4/12/2025  | 2210 | 6.051  | 2,616.500000 | 3:51:25 PM  | 5.9350     | 5.9213      | 5.945     |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.125 | 4/14/2005  | 4/14/2025  | 2212 | 6.056  | -            | -           | -          | -           | 5.966     |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.625  | 9/9/2015   | 9/9/2025   | 2360 | 6.461  | 206.310151   | 3:52:23 PM  | 5.9525     | 5.9504      | 5.953     |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.125 | 10/20/2005 | 10/20/2025 | 2401 | 6.574  | -            | -           | -          | -           | 5.963     |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.250 | 11/29/2000 | 11/29/2025 | 2441 | 6.683  | -            | -           | -          | -           | 5.968     |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.250 | 1/19/2006  | 1/19/2026  | 2492 | 6.823  | -            | -           | -          | -           | 5.968     |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.250  | 2/14/2019  | 2/14/2026  | 2518 | 6.894  | 74.391000    | 11:54:40 AM | 5.9100     | 5.9100      | 5.919     |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.500  | 9/20/2016  | 9/20/2026  | 2736 | 7.491  | 3.500000     | 10:10:41 AM | 6.0600     | 6.0600      | 5.999     |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.250  | 10/20/2011 | 10/20/2026 | 2766 | 7.573  | 3.800000     | 2:39:32 PM  | 6.0800     | 6.0800      | 5.976     |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.000  | 12/7/2006  | 12/7/2026  | 2814 | 7.704  | 21.100000    | 10:52:11 AM | 6.0250     | 6.0250      | 5.941     |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.375  | 3/1/2012   | 3/1/2027   | 2898 | 7.934  | 5.100000     | 3:36:45 PM  | 6.1000     | 6.0892      | 6.154     |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.750  | 5/4/2017   | 5/4/2027   | 2962 | 8.11   | -            | -           | -          | -           | 6.114     |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.625  | 9/6/2007   | 9/6/2027   | 3087 | 8.452  | -            | -           | -          | -           | 6.290     |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.250  | 3/22/2018  | 3/22/2028  | 3285 | 8.994  | 205.550000   | 3:38:11 PM  | 5.9575     | 5.9111      | 5.925     |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.500  | 12/4/2008  | 12/4/2028  | 3542 | 9.697  | -            | -           | -          | -           | 5.957     |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.875  | 1/10/2019  | 1/10/2029  | 3579 | 9.799  | 1,113.600000 | 3:36:50 PM  | 5.9600     | 5.9407      | 5.950     |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.750  | 5/27/2010  | 5/27/2030  | 4081 | 11.173 | 10.500000    | 10:53:35 AM | 6.0250     | 6.0250      | 5.960     |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.500 | 7/28/2005  | 7/28/2030  | 4143 | 11.343 | -            | -           | -          | -           | 6.017     |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.250 | 1/26/2006  | 1/26/2031  | 4325 | 11.841 | -            | -           | -          | -           | 5.949     |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.000  | 7/19/2011  | 7/19/2031  | 4499 | 12.318 | 365.060000   | 3:37:15 PM  | 5.9875     | 5.9571      | 5.953     |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.375  | 10/5/2006  | 10/5/2031  | 4577 | 12.531 | -            | -           | -          | -           | 5.926     |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.875  | 2/2/2012   | 2/2/2032   | 4697 | 12.86  | -            | -           | -          | -           | 5.953     |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.875  | 3/1/2012   | 3/1/2032   | 4725 | 12.936 | 1.000000     | 2:42:23 PM  | 6.1200     | 6.1200      | 6.322     |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.750  | 9/27/2012  | 9/27/2032  | 4935 | 13.511 | -            | -           | -          | -           | 5.988     |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.500  | 11/29/2007 | 11/29/2032 | 4998 | 13.684 | -            | -           | -          | -           | 5.991     |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.625  | 3/21/2013  | 3/21/2033  | 5110 | 13.99  | 17.025000    | 3:53:00 PM  | 6.0900     | 6.1032      | 6.228     |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.250  | 11/5/2009  | 11/5/2034  | 5704 | 15.617 | -            | -           | -          | -           | 6.022     |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.000  | 9/30/2010  | 9/30/2035  | 6033 | 16.517 | -            | -           | -          | -           | 6.010     |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.125  | 12/16/2010 | 12/16/2035 | 6110 | 16.728 | 3.000000     | 2:50:14 PM  | 6.1500     | 6.2000      | 6.167     |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.625  | 9/29/2011  | 9/29/2036  | 6398 | 17.517 | -            | -           | -          | -           | 6.001     |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.250  | 5/18/2017  | 5/18/2037  | 6629 | 18.149 | -            | -           | -          | -           | 5.997     |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.750  | 8/16/2012  | 8/16/2037  | 6719 | 18.396 | 1.500000     | 3:29:25 PM  | 6.2000     | 6.1867      | 5.999     |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.125  | 10/24/2012 | 10/24/2037 | 6788 | 18.585 | 71.246000    | 3:38:22 PM  | 6.1500     | 6.1647      | 6.207     |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.500  | 2/22/2018  | 2/22/2038  | 6909 | 18.916 | 6.500000     | 3:31:52 PM  | 6.1500     | 6.1654      | 6.001     |
| RPGB 6 3/4 01/24/39  | FXTN 20-23 | PIBD2039A232 | 6.750  | 1/24/2019  | 1/24/2039  | 7245 | 19.836 | 187.220600   | 3:59:06 PM  | 5.9250     | 5.9316      | 5.928     |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.625  | 9/9/2015   | 9/9/2040   | 7839 | 21.462 | 0.500000     | 3:52:51 PM  | 6.2000     | 6.2000      | 6.291     |