

| 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 04/17/19      | RPTB 0 04/17/19 | PIBL1218D090 | -      | 4/18/2018  | 4/17/2019  | 5    | 0.01  | 13.298000   | 2:46:31 PM  | 5.1250     | 5.1250      | 5.600     |
| RPTB 0 04/24/19      | RPTB 0 04/24/19 | PIBL1218D107 | -      | 4/25/2018  | 4/24/2019  | 12   | 0.03  | 3.900000    | 3:02:43 PM  | 5.4000     | 5.2051      | 5.652     |
| RPG B 5 04/26/19     | FXTN 07-53      | PIBD0719D531 | 5.000  | 4/26/2012  | 4/26/2019  | 14   | 0.04  | -           | -           | -          | -           | 6.015     |
| RPTB 0 04/30/19      | RPTB 0 04/30/19 | PIBL0618J201 | -      | 10/31/2018 | 4/30/2019  | 18   | 0.05  | 17.440000   | 2:44:11 PM  | 5.2250     | 5.2250      | 5.594     |
| RPTB 0 05/08/19      | RPTB 0 05/08/19 | PIBL0618K218 | -      | 11/7/2018  | 5/8/2019   | 26   | 0.07  | -           | -           | -          | -           | 5.780     |
| RPTB 0 05/15/19      | RPTB 0 05/15/19 | PIBL1218E132 | -      | 5/16/2018  | 5/15/2019  | 33   | 0.09  | 7.300000    | 10:47:19 AM | 5.5000     | 5.5000      | 5.625     |
| RPTB 0 05/22/19      | RPTB 0 05/22/19 | PIBL1218E142 | -      | 5/23/2018  | 5/22/2019  | 40   | 0.11  | 34.725000   | 2:58:59 PM  | 5.5000     | 5.4584      | 5.567     |
| RPTB 0 05/29/19      | RPTB 0 05/29/19 | PIBL1218E151 | -      | 5/30/2018  | 5/29/2019  | 47   | 0.13  | -           | -           | -          | -           | 5.594     |
| RPTB 0 06/05/19      | RPTB 0 06/05/19 | PIBL1218F169 | -      | 6/6/2018   | 6/5/2019   | 54   | 0.15  | -           | -           | -          | -           | 5.590     |
| RPTB 0 06/11/19      | RPTB 0 06/11/19 | PIBL1218F178 | -      | 6/13/2018  | 6/11/2019  | 60   | 0.16  | 25.438000   | 3:48:53 PM  | 5.6000     | 5.6032      | 5.593     |
| RPTB 0 06/19/19      | RPTB 0 06/19/19 | PIBL1218F188 | -      | 6/20/2018  | 6/19/2019  | 68   | 0.19  | 2505.469000 | 3:58:12 PM  | 5.6250     | 5.6296      | 5.636     |
| RPTB 0 06/26/19      | RPTB 0 06/26/19 | PIBL1218F196 | -      | 6/27/2018  | 6/26/2019  | 75   | 0.21  | 1804.752000 | 3:59:19 PM  | 5.6300     | 5.6294      | 5.626     |
| RPTB 0 07/03/19      | RPTB 0 07/03/19 | PIBL1218G202 | -      | 7/4/2018   | 7/3/2019   | 82   | 0.23  | 90.600000   | 2:22:59 PM  | 5.6250     | 5.6292      | 5.689     |
| RPTB 0 07/10/19      | RPTB 0 07/10/19 | PIBL1218G211 | -      | 7/11/2018  | 7/10/2019  | 89   | 0.24  | 160.762000  | 3:45:00 PM  | 5.6250     | 5.6267      | 5.619     |
| RPTB 0 07/17/19      | RPTB 0 07/17/19 | PIBL1218G220 | -      | 7/18/2018  | 7/17/2019  | 96   | 0.26  | 68.337000   | 3:20:41 PM  | 5.6250     | 5.6508      | 5.674     |
| RPG B 4 3/4 07/19/19 | FXTN 07-54      | PIBD0719G547 | 4.750  | 7/19/2012  | 7/19/2019  | 98   | 0.27  | -           | -           | -          | -           | 6.127     |
| RPTB 0 07/24/19      | RPTB 0 07/24/19 | PIBL1218G239 | -      | 7/25/2018  | 7/24/2019  | 103  | 0.28  | 0.703000    | 3:36:30 PM  | 5.7000     | 5.7000      | 5.756     |
| RPTB 0 07/31/19      | RPTB 0 07/31/19 | PIBL1218H249 | -      | 8/1/2018   | 7/31/2019  | 110  | 0.30  | 5.000000    | 10:49:45 AM | 5.7750     | 5.7750      | 5.787     |
| RPTB 0 08/07/19      | RPTB 0 08/07/19 | PIBL1218H256 | -      | 8/8/2018   | 8/7/2019   | 117  | 0.32  | 12.186000   | 2:38:11 PM  | 5.8250     | 5.7840      | 5.711     |
| RPTB 0 08/14/19      | RPTB 0 08/14/19 | PIBL1218H265 | -      | 8/15/2018  | 8/14/2019  | 124  | 0.34  | -           | -           | -          | -           | 5.801     |
| RPTB 0 08/20/19      | RPTB 0 08/20/19 | PIBL1218H274 | -      | 8/22/2018  | 8/20/2019  | 130  | 0.36  | 49.900000   | 2:48:59 PM  | 5.7500     | 5.7596      | 5.900     |
| RPTB 0 08/28/19      | RPTB 0 08/28/19 | PIBL1218H283 | -      | 8/29/2018  | 8/28/2019  | 138  | 0.38  | 1.400000    | 2:49:53 PM  | 5.7500     | 5.7500      | 5.840     |
| RPG B 4 3/4 08/30/19 | FXTN 07-55      | PIBD0719H555 | 4.750  | 8/30/2012  | 8/30/2019  | 140  | 0.38  | -           | -           | -          | -           | 6.125     |
| RPTB 0 09/04/19      | RPTB 0 09/04/19 | PIBL1218I291 | -      | 9/5/2018   | 9/4/2019   | 145  | 0.40  | -           | -           | -          | -           | 5.860     |
| RPTB 0 09/11/19      | RPTB 0 09/11/19 | PIBL1218I308 | -      | 9/12/2018  | 9/11/2019  | 152  | 0.42  | 0.250000    | 2:29:39 PM  | 5.8750     | 5.8750      | 6.000     |
| RPTB 0 09/18/19      | RPTB 0 09/18/19 | PIBL1218I317 | -      | 9/19/2018  | 9/18/2019  | 159  | 0.44  | 18.041000   | 3:38:41 PM  | 5.8500     | 5.8832      | 5.994     |
| RPTB 0 09/25/19      | RPTB 0 09/25/19 | PIBL0619C019 | -      | 3/27/2019  | 9/25/2019  | 166  | 0.45  | 1.000000    | 11:36:00 AM | 5.9000     | 5.9000      | 5.871     |
| RPTB 0 10/02/19      | RPTB 0 10/02/19 | PIBL1218J334 | -      | 10/3/2018  | 10/2/2019  | 173  | 0.47  | 42.422000   | 3:53:04 PM  | 5.9125     | 5.9256      | 5.929     |
| RPTB 0 10/09/19      | RPTB 0 10/09/19 | PIBL1218J343 | -      | 10/10/2018 | 10/9/2019  | 180  | 0.49  | 87.898000   | 3:49:44 PM  | 5.9250     | 5.9355      | 5.937     |
| RPTB 0 10/16/19      | RPTB 0 10/16/19 | PIBL1218J352 | -      | 10/17/2018 | 10/16/2019 | 187  | 0.51  | 8.360000    | 3:40:24 PM  | 5.9150     | 5.9133      | 6.000     |
| RPTB 0 10/23/19      | RPTB 0 10/23/19 | PIBL1218J361 | -      | 10/24/2018 | 10/23/2019 | 194  | 0.53  | -           | -           | -          | -           | 5.998     |
| RPTB 0 10/30/19      | RPTB 0 10/30/19 | PIBL1218J370 | -      | 10/31/2018 | 10/30/2019 | 201  | 0.55  | 19.524000   | 3:32:46 PM  | 5.9500     | 5.9500      | 5.964     |
| RPTB 0 11/06/19      | RPTB 0 11/06/19 | PIBL1218K387 | -      | 11/7/2018  | 11/6/2019  | 208  | 0.57  | -           | -           | -          | -           | 5.932     |
| RPTB 0 11/13/19      | RPTB 0 11/13/19 | PIBL1218K396 | -      | 11/14/2018 | 11/13/2019 | 215  | 0.59  | -           | -           | -          | -           | 5.959     |
| RPTB 0 11/20/19      | RPTB 0 11/20/19 | PIBL1218K403 | -      | 11/21/2018 | 11/20/2019 | 222  | 0.61  | 251.028000  | 3:00:13 PM  | 5.9250     | 5.9997      | 6.000     |
| RPG B 3 7/8 11/22/19 | FXTN 07-56      | PIBD0719K560 | 3.875  | 11/22/2012 | 11/22/2019 | 224  | 0.61  | 412.500000  | 3:08:25 PM  | 6.1500     | 6.1154      | 6.143     |
| RPTB 0 11/27/19      | RPTB 0 11/27/19 | PIBL1218K412 | -      | 11/28/2018 | 11/27/2019 | 229  | 0.63  | -           | -           | -          | -           | 6.050     |
| RPTB 0 12/04/19      | RPTB 0 12/04/19 | PIBL1218L420 | -      | 12/5/2018  | 12/4/2019  | 236  | 0.65  | 1.000000    | 11:45:56 AM | 6.0250     | 6.0250      | 6.027     |
| RPTB 0 12/11/19      | RPTB 0 12/11/19 | PIBL1218L439 | -      | 12/12/2018 | 12/11/2019 | 243  | 0.67  | 0.061000    | 2:43:39 PM  | 5.9150     | 5.9150      | 6.024     |
| RPTB 0 01/08/20      | RPTB 0 01/08/20 | PIBL1219A019 | -      | 1/9/2019   | 1/8/2020   | 271  | 0.74  | -           | -           | -          | -           | 6.011     |
| RPG B 3 3/8 01/12/20 | FXTN 03-22      | PIBD0320A229 | 3.375  | 1/12/2017  | 1/12/2020  | 275  | 0.75  | 52.000000   | 11:37:53 AM | 6.0000     | 6.0769      | 6.081     |
| RPTB 0 01/15/20      | RPTB 0 01/15/20 | PIBL1219A028 | -      | 1/16/2019  | 1/15/2020  | 278  | 0.76  | -           | -           | -          | -           | 6.063     |

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|----------------------|-----------------|--------------|--------|------------|------------|------|-------|-------------|-------------|------------|-------------|-----------|
| RPTB 0 01/22/20      | RPTB 0 01/22/20 | PIBL1219A037 | -      | 1/23/2019  | 1/22/2020  | 285  | 0.78  | 0.150000    | 3:23:15 PM  | 5.9600     | 5.9600      | 6.045     |
| RPTB 0 01/29/20      | RPTB 0 01/29/20 | PIBL1219A046 | -      | 1/30/2019  | 1/29/2020  | 292  | 0.80  | -           | -           | -          | -           | 6.000     |
| RPTB 0 02/05/20      | RPTB 0 02/05/20 | PIBL1219B054 | -      | 2/6/2019   | 2/5/2020   | 299  | 0.82  | -           | -           | -          | -           | 6.075     |
| RPTB 0 02/12/20      | RPTB 0 02/12/20 | PIBL1219B063 | -      | 2/13/2019  | 2/12/2020  | 306  | 0.84  | -           | -           | -          | -           | 6.064     |
| RPGB 7 3/4 02/18/20  | FXTN 10-50      | PIBD1020B508 | 7.750  | 2/18/2010  | 2/18/2020  | 312  | 0.85  | 0.400000    | 3:45:36 PM  | 6.0750     | 6.0750      | 5.943     |
| RPTB 0 02/19/20      | RPTB 0 02/19/20 | PIBL1219B072 | -      | 2/20/2019  | 2/19/2020  | 313  | 0.86  | -           | -           | -          | -           | 6.084     |
| RPTB 0 03/11/20      | RPTB 0 03/11/20 | PIBL1219C106 | -      | 3/13/2019  | 3/11/2020  | 334  | 0.91  | -           | -           | -          | -           | 6.104     |
| RPTB 0 03/18/20      | RPTB 0 03/18/20 | PIBL1219C115 | -      | 3/20/2019  | 3/18/2020  | 341  | 0.93  | -           | -           | -          | -           | 6.102     |
| RPTB 0 03/25/20      | RPTB 0 03/25/20 | PIBL1219C124 | -      | 3/27/2019  | 3/25/2020  | 348  | 0.95  | 1.000000    | 10:42:45 AM | 6.0200     | 6.0200      | 6.097     |
| RPTB 0 04/01/20      | RPTB 0 04/01/20 | PIBL1219D132 | -      | 4/3/2019   | 4/1/2020   | 355  | 0.97  | 0.200000    | 2:12:55 PM  | 5.9500     | 5.9500      | 6.059     |
| RPTB 0 04/08/20      | RPTB 0 04/08/20 | PIBL1219D141 | -      | 4/10/2019  | 4/8/2020   | 362  | 0.99  | 159.756000  | 3:58:42 PM  | 6.0250     | 6.0226      | 6.025     |
| RPGB 4 1/4 04/11/20  | RTB 03-08       | PIID0320D087 | 4.250  | 4/11/2017  | 4/11/2020  | 365  | 1.00  | 125.620000  | 3:31:10 PM  | 6.0500     | 6.0028      | 5.973     |
| RPGB 7 1/4 08/19/20  | RTB 10-01       | PIID1020H015 | 7.250  | 8/19/2010  | 8/19/2020  | 495  | 1.36  | 3.150000    | 2:13:36 PM  | 6.0500     | 6.0500      | 5.998     |
| RPGB 3 3/8 08/20/20  | FXTN 05-73      | PIBD0520H735 | 3.375  | 8/20/2015  | 8/20/2020  | 496  | 1.36  | 485.000000  | 3:04:57 PM  | 6.0000     | 5.9458      | 5.950     |
| RPGB 6 1/8 09/16/20  | FXTN 10-51      | PIBD1020I510 | 6.125  | 9/16/2010  | 9/16/2020  | 523  | 1.43  | -           | -           | -          | -           | 6.064     |
| RPGB 5 7/8 12/16/20  | FXTN 10-52      | PIBD1020L525 | 5.875  | 12/16/2010 | 12/16/2020 | 614  | 1.68  | 2.016000    | 10:48:33 AM | 6.0000     | 6.0000      | 5.911     |
| RPGB 4 1/4 01/25/21  | FXTN 03-23      | PIBD0321A236 | 4.250  | 1/25/2018  | 1/25/2021  | 654  | 1.79  | 0.400000    | 10:46:18 AM | 6.0000     | 6.0000      | 6.018     |
| RPGB 7 3/8 03/03/21  | RTB 10-02       | PIID1021C027 | 7.375  | 3/3/2011   | 3/3/2021   | 691  | 1.89  | -           | -           | -          | -           | 6.013     |
| RPGB 3 1/2 03/20/21  | FXTN 07-57      | PIBD0721C574 | 3.500  | 3/20/2014  | 3/20/2021  | 708  | 1.94  | 177.509960  | 3:09:37 PM  | 6.0000     | 5.9141      | 5.952     |
| RPGB 6 1/2 04/28/21  | FXTN 10-53      | PIBD1021D531 | 6.500  | 4/28/2011  | 4/28/2021  | 747  | 2.05  | -           | -           | -          | -           | 6.034     |
| RPGB 4 7/8 06/13/21  | RTB 03-09       | PIID0321F092 | 4.875  | 6/13/2018  | 6/13/2021  | 793  | 2.17  | 0.450000    | 2:38:16 PM  | 6.0000     | 6.0000      | 5.917     |
| RPGB 5 3/4 10/20/21  | RTB 10-03       | PIID1021J039 | 5.750  | 10/20/2011 | 10/20/2021 | 922  | 2.52  | -           | -           | -          | -           | 6.079     |
| RPGB 5 3/4 11/24/21  | FXTN 10-55      | PIBD1021K551 | 5.750  | 11/24/2011 | 11/24/2021 | 957  | 2.62  | -           | -           | -          | -           | 6.090     |
| RPGB 6 3/8 01/19/22  | FXTN 10-54      | PIBD1022G545 | 6.375  | 7/19/2011  | 1/19/2022  | 1013 | 2.77  | -           | -           | -          | -           | 6.074     |
| RPGB 4 01/26/22      | FXTN 05-74      | PIBD0522A747 | 4.000  | 1/26/2017  | 1/26/2022  | 1020 | 2.79  | 75.500000   | 3:38:19 PM  | 5.9000     | 5.8447      | 5.837     |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15.000 | 3/14/2002  | 3/14/2022  | 1067 | 2.92  | -           | -           | -          | -           | 5.773     |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.875  | 8/2/2012   | 8/2/2022   | 1208 | 3.31  | -           | -           | -          | -           | 6.071     |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.750  | 9/13/2012  | 9/13/2022  | 1250 | 3.42  | -           | -           | -          | -           | 5.987     |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.750 | 10/17/2002 | 10/17/2022 | 1284 | 3.52  | -           | -           | -          | -           | 5.901     |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.625  | 12/4/2017  | 12/4/2022  | 1332 | 3.65  | 68.107000   | 2:59:40 PM  | 5.8425     | 5.8410      | 5.832     |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.000  | 12/6/2012  | 12/6/2022  | 1334 | 3.65  | -           | -           | -          | -           | 5.967     |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.000 | 2/20/2003  | 2/20/2023  | 1410 | 3.86  | -           | -           | -          | -           | 5.908     |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.500  | 3/8/2018   | 3/8/2023   | 1426 | 3.90  | 104.758000  | 2:57:11 PM  | 5.7500     | 5.8010      | 5.788     |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.500  | 4/21/2016  | 4/21/2023  | 1470 | 4.03  | 3.000000    | 3:10:36 PM  | 5.9000     | 5.9000      | 5.770     |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.875 | 5/29/2003  | 5/29/2023  | 1508 | 4.13  | -           | -           | -          | -           | 6.011     |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.250  | 8/15/2013  | 8/15/2023  | 1586 | 4.34  | 26.770000   | 2:21:07 PM  | 5.9250     | 5.9955      | 6.187     |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.375 | 10/23/2003 | 10/23/2023 | 1655 | 4.53  | -           | -           | -          | -           | 5.871     |
| RPGB 6 1/4 03/12/24  | RTB 05-12       | PIID0524C129 | 6.250  | 3/12/2019  | 3/12/2024  | 1796 | 4.92  | 2431.170000 | 3:56:20 PM  | 5.8750     | 5.8486      | 5.852     |
| RPGB 4 1/2 04/20/24  | FXTN 07-59      | PIBD0724D595 | 4.500  | 4/20/2017  | 4/20/2024  | 1835 | 5.02  | -           | -           | -          | -           | 5.644     |
| RPGB 12 3/8 06/03/24 | FXTN 20-07      | PIBD2024F075 | 12.375 | 6/3/2004   | 6/3/2024   | 1879 | 5.14  | -           | -           | -          | -           | 5.784     |
| RPGB 12 7/8 08/05/24 | FXTN 20-08      | PIBD2024H086 | 12.875 | 8/5/2004   | 8/5/2024   | 1942 | 5.32  | -           | -           | -          | -           | 5.870     |
| RPGB 4 1/8 08/20/24  | FXTN 10-59      | PIBD1024H595 | 4.125  | 8/20/2014  | 8/20/2024  | 1957 | 5.36  | 1.100000    | 3:04:44 PM  | 5.9250     | 5.9318      | 6.121     |

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|----------------------|------------|--------------|--------|------------|------------|------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.750 | 11/11/2004 | 11/11/2024 | 2040 | 5.59  | -           | -           | -          | -           | 5.866     |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.750  | 4/12/2018  | 4/12/2025  | 2192 | 6.00  | 6.000000    | -           | -          | -           | 5.850     |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.125 | 4/14/2005  | 4/14/2025  | 2194 | 6.01  | -           | -           | -          | -           | 5.838     |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.625  | 9/9/2015   | 9/9/2025   | 2342 | 6.41  | 100.000000  | 2:49:38 PM  | 5.9500     | 5.9500      | 5.970     |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.125 | 10/20/2005 | 10/20/2025 | 2383 | 6.52  | -           | -           | -          | -           | 5.851     |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.250 | 11/29/2000 | 11/29/2025 | 2423 | 6.63  | -           | -           | -          | -           | 5.860     |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.250 | 1/19/2006  | 1/19/2026  | 2474 | 6.77  | -           | -           | -          | -           | 5.864     |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.250  | 2/14/2019  | 2/14/2026  | 2500 | 6.85  | 61.800000   | 10:53:16 AM | 5.9150     | 5.9150      | 5.869     |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.500  | 9/20/2016  | 9/20/2026  | 2718 | 7.44  | 25.500000   | 3:43:25 PM  | 6.0000     | 6.0000      | 5.917     |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.250  | 10/20/2011 | 10/20/2026 | 2748 | 7.52  | -           | -           | -          | -           | 5.897     |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.000  | 12/7/2006  | 12/7/2026  | 2796 | 7.66  | -           | -           | -          | -           | 5.604     |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.375  | 3/1/2012   | 3/1/2027   | 2880 | 7.89  | -           | -           | -          | -           | 6.082     |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.750  | 5/4/2017   | 5/4/2027   | 2944 | 8.06  | -           | -           | -          | -           | 5.978     |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.625  | 9/6/2007   | 9/6/2027   | 3069 | 8.40  | -           | -           | -          | -           | 6.230     |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.250  | 3/22/2018  | 3/22/2028  | 3267 | 8.95  | 806.000000  | 3:22:16 PM  | 5.9500     | 5.9461      | 5.949     |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.500  | 12/4/2008  | 12/4/2028  | 3524 | 9.65  | -           | -           | -          | -           | 5.946     |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.875  | 1/10/2019  | 1/10/2029  | 3561 | 9.75  | 495.000000  | 3:45:06 PM  | 5.9500     | 5.9496      | 5.947     |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.750  | 5/27/2010  | 5/27/2030  | 4063 | 11.12 | -           | -           | -          | -           | 5.978     |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.500 | 7/28/2005  | 7/28/2030  | 4125 | 11.29 | -           | -           | -          | -           | 6.070     |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.250 | 1/26/2006  | 1/26/2031  | 4307 | 11.79 | -           | -           | -          | -           | 5.974     |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.000  | 7/19/2011  | 7/19/2031  | 4481 | 12.27 | 1203.954000 | 2:17:04 PM  | 6.0000     | 6.0090      | 6.013     |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.375  | 10/5/2006  | 10/5/2031  | 4559 | 12.48 | -           | -           | -          | -           | 5.948     |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.875  | 2/2/2012   | 2/2/2032   | 4679 | 12.81 | -           | -           | -          | -           | 5.970     |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.875  | 3/1/2012   | 3/1/2032   | 4707 | 12.89 | 2.300000    | 3:48:01 PM  | 6.0800     | 6.0800      | 6.326     |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.750  | 9/27/2012  | 9/27/2032  | 4917 | 13.46 | -           | -           | -          | -           | 5.988     |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.500  | 11/29/2007 | 11/29/2032 | 4980 | 13.64 | -           | -           | -          | -           | 5.986     |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.625  | 3/21/2013  | 3/21/2033  | 5092 | 13.94 | -           | -           | -          | -           | 5.982     |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.250  | 11/5/2009  | 11/5/2034  | 5686 | 15.57 | -           | -           | -          | -           | 5.950     |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.000  | 9/30/2010  | 9/30/2035  | 6015 | 16.47 | -           | -           | -          | -           | 5.933     |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.125  | 12/16/2010 | 12/16/2035 | 6092 | 16.68 | -           | -           | -          | -           | 6.069     |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.625  | 9/29/2011  | 9/29/2036  | 6380 | 17.47 | -           | -           | -          | -           | 5.939     |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.250  | 5/18/2017  | 5/18/2037  | 6611 | 18.10 | -           | -           | -          | -           | 5.951     |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.750  | 8/16/2012  | 8/16/2037  | 6701 | 18.35 | -           | -           | -          | -           | 5.957     |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.125  | 10/24/2012 | 10/24/2037 | 6770 | 18.54 | 14.535000   | 3:45:12 PM  | 6.2000     | 6.1300      | 5.975     |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.500  | 2/22/2018  | 2/22/2038  | 6891 | 18.87 | -           | -           | -          | -           | 5.911     |
| RPGB 6 3/4 01/24/39  | FXTN 20-23 | PIBD2039A232 | 6.750  | 1/24/2019  | 1/24/2039  | 7227 | 19.79 | 200.000000  | 3:20:37 PM  | 6.0300     | 6.0300      | 6.030     |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.625  | 9/9/2015   | 9/9/2040   | 7821 | 21.41 | 7.300000    | 3:11:49 PM  | 6.1500     | 6.1336      | 6.185     |