

GS Board Summary  
June 10, 2019

| Global ID           | Local ID        | Domestic No. | CPN    | Days | YRS  | Maturity   | D. Vol (MM)  | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|---------------------|-----------------|--------------|--------|------|------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| RPTB 0 06/11/19     | RPTB 0 06/11/19 | PIBL1218F178 |        | 1    | 0.00 | 6/11/2019  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 06/19/19     | RPTB 0 06/19/19 | PIBL1218F188 |        | 9    | 0.03 | 6/19/2019  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 06/26/19     | RPTB 0 06/26/19 | PIBL1218F196 |        | 16   | 0.04 | 6/26/2019  | 0.112000     | 4.550000   | 3:10:47 PM  | 4.550000   |           |             | 4.550000   | 4.550000   | 4.550000  | 4.550000    |
| RPTB 0 07/03/19     | RPTB 0 07/03/19 | PIBL1218G202 |        | 23   | 0.06 | 7/3/2019   |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 07/10/19     | RPTB 0 07/10/19 | PIBL1218G211 |        | 30   | 0.08 | 7/10/2019  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 07/17/19     | RPTB 0 07/17/19 | PIBL1218G220 |        | 37   | 0.10 | 7/17/2019  | 0.830000     | 4.550000   | 3:00:42 PM  | 4.629500   |           |             | 4.750000   | 4.750000   | 4.550000  | 4.550000    |
| RPGB 4 3/4 07/19/19 | FXTN 07-54      | PIBD0719G547 | 4.7500 | 39   | 0.11 | 7/19/2019  | 35.000000    | 4.850000   | 3:02:07 PM  | 5.021400   |           |             | 5.050000   | 5.050000   | 4.850000  | 4.850000    |
| RPTB 0 07/24/19     | RPTB 0 07/24/19 | PIBL1218G239 |        | 44   | 0.12 | 7/24/2019  | 0.239000     | 4.500000   | 10:44:53 AM | 4.500000   |           |             | 4.500000   | 4.500000   | 4.500000  | 4.500000    |
| RPTB 0 07/31/19     | RPTB 0 07/31/19 | PIBL1218H249 |        | 51   | 0.14 | 7/31/2019  | 15.919000    | 4.550000   | 3:00:32 PM  | 4.676900   |           |             | 4.775000   | 4.775000   | 4.550000  | 4.550000    |
| RPTB 0 08/07/19     | RPTB 0 08/07/19 | PIBL1218H256 |        | 58   | 0.16 | 8/7/2019   | 83.413000    | 4.575000   | 3:51:13 PM  | 4.602000   |           |             | 4.650000   | 4.875000   | 4.400000  | 4.575000    |
| RPTB 0 08/14/19     | RPTB 0 08/14/19 | PIBL1218H265 |        | 65   | 0.18 | 8/14/2019  | 2.176800     | 4.450000   | 3:17:58 PM  | 4.754400   |           |             | 4.875000   | 4.875000   | 4.450000  | 4.450000    |
| RPTB 0 08/20/19     | RPTB 0 08/20/19 | PIBL1218H274 |        | 71   | 0.19 | 8/20/2019  | 75.492000    | 4.600000   | 3:44:33 PM  | 4.645900   |           |             | 4.600000   | 4.850000   | 4.500000  | 4.600000    |
| RPTB 0 08/28/19     | RPTB 0 08/28/19 | PIBL1218H283 |        | 79   | 0.22 | 8/28/2019  | 12.450000    | 4.500000   | 3:16:50 PM  | 4.499600   |           |             | 4.625000   | 4.625000   | 4.450000  | 4.500000    |
| RPGB 4 3/4 08/30/19 | FXTN 07-55      | PIBD0719H555 | 4.7500 | 81   | 0.22 | 8/30/2019  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 09/04/19     | RPTB 0 09/04/19 | PIBL1218I291 |        | 86   | 0.24 | 9/4/2019   | 291.035000   | 4.450000   | 3:59:06 PM  | 4.581300   |           | 4.450000    | 4.625000   | 4.825000   | 4.450000  | 4.450000    |
| RPTB 0 09/11/19     | RPTB 0 09/11/19 | PIBL1218I308 |        | 93   | 0.26 | 9/11/2019  | 556.426000   | 4.555000   | 3:49:58 PM  | 4.534000   | 4.625000  | 4.500000    | 4.515000   | 4.600000   | 4.500000  | 4.555000    |
| RPTB 0 09/18/19     | RPTB 0 09/18/19 | PIBL1218I317 |        | 100  | 0.27 | 9/18/2019  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 09/25/19     | RPTB 0 09/25/19 | PIBL0619C019 |        | 107  | 0.29 | 9/25/2019  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 10/02/19     | RPTB 0 10/02/19 | PIBL1218J334 |        | 114  | 0.31 | 10/2/2019  | 10.035000    | 4.625000   | 3:47:16 PM  | 4.736600   |           |             | 4.825000   | 4.825000   | 4.625000  | 4.625000    |
| RPTB 0 10/09/19     | RPTB 0 10/09/19 | PIBL1218J343 |        | 121  | 0.33 | 10/9/2019  | 9.940000     | 4.525000   | 2:23:39 PM  | 4.553900   |           |             | 4.700000   | 4.700000   | 4.525000  | 4.525000    |
| RPTB 0 10/16/19     | RPTB 0 10/16/19 | PIBL1218J352 |        | 128  | 0.35 | 10/16/2019 |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 10/23/19     | RPTB 0 10/23/19 | PIBL1218J361 |        | 135  | 0.37 | 10/23/2019 | 36.444000    | 4.900000   | 11:26:20 AM | 4.900000   |           |             | 4.900000   | 4.900000   | 4.900000  | 4.900000    |
| RPTB 0 10/30/19     | RPTB 0 10/30/19 | PIBL1218J370 |        | 142  | 0.39 | 10/30/2019 | 3.254000     | 4.700000   | 2:40:05 PM  | 4.891300   |           |             | 4.900000   | 4.900000   | 4.700000  | 4.700000    |
| RPTB 0 11/06/19     | RPTB 0 11/06/19 | PIBL1218K387 |        | 149  | 0.41 | 11/6/2019  | 570.200000   | 4.900000   | 10:47:54 AM | 5.020900   |           |             | 5.050000   | 5.100000   | 4.900000  | 4.900000    |
| RPTB 0 11/13/19     | RPTB 0 11/13/19 | PIBL1218K396 |        | 156  | 0.43 | 11/13/2019 |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 11/20/19     | RPTB 0 11/20/19 | PIBL1218K403 |        | 163  | 0.45 | 11/20/2019 | 245.866000   | 5.220000   | 3:52:33 PM  | 5.048800   |           |             | 5.050000   | 5.220000   | 4.600000  | 5.220000    |
| RPGB 3 7/8 11/22/19 | FXTN 07-56      | PIBD0719K560 | 3.8750 | 165  | 0.45 | 11/22/2019 | 4,405.000000 | 4.965000   | 3:58:08 PM  | 4.925500   |           |             | 5.050000   | 5.050000   | 4.825000  | 4.965000    |
| RPTB 0 11/27/19     | RPTB 0 11/27/19 | PIBL1218K412 |        | 170  | 0.47 | 11/27/2019 | 804.595000   | 4.725000   | 3:44:19 PM  | 4.933600   |           |             | 5.000000   | 5.050000   | 4.625000  | 4.725000    |
| RPTB 0 12/04/19     | RPTB 0 12/04/19 | PIBL1218L420 |        | 177  | 0.49 | 12/4/2019  | 184.003000   | 4.750000   | 3:45:47 PM  | 4.995400   |           |             | 5.000000   | 5.270000   | 4.750000  | 4.750000    |
| RPTB 0 12/11/19     | RPTB 0 12/11/19 | PIBL1218L439 |        | 184  | 0.50 | 12/11/2019 | 101.382000   | 4.770000   | 3:55:33 PM  | 4.853700   | 5.125000  | 4.750000    | 4.900000   | 5.000000   | 4.750000  | 4.770000    |
| RPTB 0 01/08/20     | RPTB 0 01/08/20 | PIBL1219A019 |        | 212  | 0.58 | 1/8/2020   |              |            |             |            |           |             |            |            |           |             |
| RPGB 3 3/8 01/12/20 | FXTN 03-22      | PIBD0320A229 | 3.3750 | 216  | 0.59 | 1/12/2020  | 30.352000    | 5.040000   | 3:09:32 PM  | 5.049800   |           |             | 5.065000   | 5.065000   | 5.040000  | 5.040000    |
| RPTB 0 01/15/20     | RPTB 0 01/15/20 | PIBL1219A028 |        | 219  | 0.60 | 1/15/2020  | 5.000000     | 5.100000   | 11:33:50 AM | 5.100000   |           |             | 5.100000   | 5.100000   | 5.100000  | 5.100000    |
| RPTB 0 01/22/20     | RPTB 0 01/22/20 | PIBL1219A037 |        | 226  | 0.62 | 1/22/2020  | 500.000000   | 4.975000   | 2:04:55 PM  | 4.987500   |           |             | 5.000000   | 5.000000   | 4.975000  | 4.975000    |
| RPTB 0 01/29/20     | RPTB 0 01/29/20 | PIBL1219A046 |        | 233  | 0.64 | 1/29/2020  | 600.000000   | 5.000000   | 11:42:39 AM | 5.012500   |           |             | 5.025000   | 5.025000   | 5.000000  | 5.000000    |
| RPTB 0 02/05/20     | RPTB 0 02/05/20 | PIBL1219B054 |        | 240  | 0.66 | 2/5/2020   | 2.080000     | 5.270000   | 2:43:45 PM  | 5.196800   |           |             | 5.125000   | 5.270000   | 5.125000  | 5.270000    |
| RPTB 0 02/12/20     | RPTB 0 02/12/20 | PIBL1219B063 |        | 247  | 0.68 | 2/12/2020  |              |            |             |            |           |             |            |            |           |             |
| RPGB 7 3/4 02/18/20 | FXTN 10-50      | PIBD1020B508 | 7.7500 | 253  | 0.69 | 2/18/2020  | 8.600000     | 5.050000   | 3:00:47 PM  | 5.065100   |           |             | 5.100000   | 5.100000   | 5.050000  | 5.050000    |
| RPTB 0 02/19/20     | RPTB 0 02/19/20 | PIBL1219B072 |        | 254  | 0.70 | 2/19/2020  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 03/11/20     | RPTB 0 03/11/20 | PIBL1219C106 |        | 275  | 0.75 | 3/11/2020  | 99.170000    | 4.950000   | 2:31:37 PM  | 4.950000   |           |             | 4.950000   | 4.950000   | 4.950000  | 4.950000    |
| RPTB 0 03/18/20     | RPTB 0 03/18/20 | PIBL1219C115 |        | 282  | 0.77 | 3/18/2020  | 60.564000    | 4.850000   | 2:17:09 PM  | 5.110600   |           |             | 5.225000   | 5.225000   | 4.850000  | 4.850000    |
| RPTB 0 03/25/20     | RPTB 0 03/25/20 | PIBL1219C124 |        | 289  | 0.79 | 3/25/2020  | 8.000000     | 5.320000   | 11:16:17 AM | 5.320000   |           |             | 5.320000   | 5.320000   | 5.320000  | 5.320000    |
| RPTB 0 04/01/20     | RPTB 0 04/01/20 | PIBL1219D132 |        | 296  | 0.81 | 4/1/2020   | 7.660000     | 5.090000   | 11:49:47 AM | 5.090000   |           |             | 5.090000   | 5.090000   | 5.090000  | 5.090000    |
| RPTB 0 04/08/20     | RPTB 0 04/08/20 | PIBL1219D141 |        | 303  | 0.83 | 4/8/2020   |              |            |             |            |           |             |            |            |           |             |
| RPGB 4 1/4 04/11/20 | RTB 03-08       | PIID0320D087 | 4.2500 | 306  | 0.84 | 4/11/2020  | 832.610000   | 5.000000   | 3:51:29 PM  | 4.984400   |           |             | 5.050000   | 5.100000   | 4.900000  | 5.000000    |
| RPTB 0 04/29/20     | RPTB 0 04/29/20 | PIBL1219D178 |        | 324  | 0.89 | 4/29/2020  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 05/06/20     | RPTB 0 05/06/20 | PIBL1219E186 |        | 331  | 0.91 | 5/6/2020   | 9.995000     | 5.110000   | 11:51:26 AM | 5.110000   |           |             | 5.110000   | 5.110000   | 5.110000  | 5.110000    |
| RPTB 0 05/13/20     | RPTB 0 05/13/20 | PIBL1219E195 |        | 338  | 0.93 | 5/13/2020  |              |            |             |            |           |             |            |            |           |             |
| RPTB 0 05/20/20     | RPTB 0 05/20/20 | PIBL1219E202 |        | 345  | 0.95 | 5/20/2020  | 28.225000    | 5.000000   | 3:56:02 PM  | 5.164800   |           |             | 5.200000   | 5.200000   | 5.000000  | 5.000000    |
| RPTB 0 05/27/20     | RPTB 0 05/27/20 | PIBL1219E211 |        | 352  | 0.96 | 5/27/2020  | 1.370000     | 4.990000   | 2:31:56 PM  | 4.990000   |           |             | 4.990000   | 4.990000   | 4.990000  | 4.990000    |
| RPTB 0 06/03/20     | RPTB 0 06/03/20 | PIBL1219F229 |        | 359  | 0.98 | 6/3/2020   | 81.071000    | 4.985000   | 3:54:31 PM  | 5.169200   |           |             | 5.200000   | 5.200000   | 4.950000  | 4.985000    |
| RPGB 7 1/4 08/19/20 | RTB 10-01       | PIID1020H015 | 7.2500 | 436  | 1.19 | 8/19/2020  | 2.100000     | 5.150000   | 2:20:35 PM  | 5.102400   |           |             | 5.100000   | 5.150000   | 5.100000  | 5.150000    |
| RPGB 3 3/8 08/20/20 | FXTN 05-73      | PIBD0520H735 | 3.3750 | 437  | 1.20 | 8/20/2020  | 298.300000   | 4.950000   | 3:02:20 PM  | 5.049800   |           |             | 5.080000   | 5.080000   | 4.950000  | 4.950000    |
| RPGB 6 1/8 09/16/20 | FXTN 10-51      | PIBD1020I510 | 6.1250 | 464  | 1.27 | 9/16/2020  |              |            |             |            |           |             |            |            |           |             |
| RPGB 5 7/8 12/16/20 | FXTN 10-52      | PIBD1020L525 | 5.8750 | 555  | 1.52 | 12/16/2020 | 50.000000    | 5.050000   | 2:03:12 PM  | 5.050000   |           |             | 5.050000   | 5.050000   | 5.050000  | 5.050000    |
| RPGB 4 1/4 01/25/21 | FXTN 03-23      | PIBD0321A236 | 4.2500 | 595  | 1.63 | 1/25/2021  | 323.446000   | 5.035000   | 3:49:07 PM  | 5.054800   |           |             | 5.100000   | 5.100000   | 4.900000  | 5.035000    |
| RPGB 7 3/8 03/03/21 | RTB 10-02       | PIID1021C027 | 7.3750 | 632  | 1.73 | 3/3/2021   | 7.100000     | 5.040000   | 2:21:32 PM  | 5.049300   |           |             | 5.150000   | 5.150000   | 5.000000  | 5.040000    |
| RPGB 3 1/2 03/20/21 | FXTN 07-57      | PIBD0721C574 | 3.5000 | 649  | 1.78 | 3/20/2021  | 116.100000   | 5.025000   | 3:09:54 PM  | 5.065800   |           |             | 5.030000   | 5.070000   | 5.025000  | 5.025000    |

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| Global ID            | Local ID   | Domestic No. | CPN     | Days | YRS   | Maturity   | D. Vol (MM)   | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|----------------------|------------|--------------|---------|------|-------|------------|---------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| RPGB 6 1/2 04/28/21  | FXTN 10-53 | PIBD1021D531 | 6.5000  | 688  | 1.88  | 4/28/2021  | 3.100000      | 5.100000   | 2:20:42 PM  | 5.100000   |           |             | 5.100000   | 5.100000   | 5.100000  | 5.100000    |
| RPGB 4 7/8 06/13/21  | RTB 03-09  | PIID0321F092 | 4.8750  | 734  | 2.01  | 6/13/2021  | 186.920000    | 5.050000   | 3:51:35 PM  | 5.046100   |           |             | 5.100000   | 5.150000   | 4.995000  | 5.050000    |
| RPGB 5 3/4 10/20/21  | RTB 10-03  | PIID1021J039 | 5.7500  | 863  | 2.36  | 10/20/2021 |               |            |             |            |           |             |            |            |           |             |
| RPGB 5 3/4 11/24/21  | FXTN 10-55 | PIBD1021K551 | 5.7500  | 898  | 2.46  | 11/24/2021 |               | 1.000000   | 11:42:59 AM | 5.100000   |           |             | 5.100000   | 5.100000   | 5.100000  | 5.100000    |
| RPGB 6 3/8 01/19/22  | FXTN 10-54 | PIBD1022G545 | 6.3750  | 954  | 2.61  | 1/19/2022  |               | 1.000000   | 3:03:21 PM  | 5.030000   |           | 4.950000    | 5.030000   | 5.030000   | 5.030000  | 5.030000    |
| RPGB 4 01/26/22      | FXTN 05-74 | PIBD0522A747 | 4.0000  | 961  | 2.63  | 1/26/2022  |               | 1.700000   | 11:43:10 AM | 5.081200   |           |             | 5.075000   | 5.090000   | 5.075000  | 5.090000    |
| RPGB 15 03/14/22     | FXTN 20-02 | PIBD2022C021 | 15.0000 | 1008 | 2.76  | 3/14/2022  |               | 4.000000   | 2:29:25 PM  | 5.075000   |           |             | 5.075000   | 5.075000   | 5.075000  | 5.075000    |
| RPGB 4 7/8 08/02/22  | FXTN 10-56 | PIBD1022H562 | 4.8750  | 1149 | 3.15  | 8/2/2022   |               |            |             |            |           |             |            |            |           |             |
| RPGB 4 3/4 09/13/22  | FXTN 10-57 | PIBD1022I570 | 4.7500  | 1191 | 3.26  | 9/13/2022  |               |            |             |            |           |             |            |            |           |             |
| RPGB 12 3/4 10/17/22 | FXTN 20-03 | PIBD2022J033 | 12.7500 | 1225 | 3.35  | 10/17/2022 |               |            |             |            |           |             |            |            |           |             |
| RPGB 4 5/8 12/04/22  | RTB 05-11  | PIID0522L114 | 4.6250  | 1273 | 3.49  | 12/4/2022  | 920.925000    | 4.995000   | 3:55:20 PM  | 5.014700   |           |             | 5.150000   | 5.150000   | 4.950000  | 4.995000    |
| RPGB 4 12/06/22      | FXTN 10-58 | PIBD1022L585 | 4.0000  | 1275 | 3.49  | 12/6/2022  |               |            |             |            |           | 4.975000    |            |            |           |             |
| RPGB 13 02/20/23     | FXTN 20-04 | PIBD2023B048 | 13.0000 | 1351 | 3.70  | 2/20/2023  |               |            |             |            |           |             |            |            |           |             |
| RPGB 5 1/2 03/08/23  | FXTN 05-75 | PIBD0523C752 | 5.5000  | 1367 | 3.74  | 3/8/2023   | 2,006.450000  | 4.995000   | 3:50:16 PM  | 5.013500   |           |             | 5.050000   | 5.050000   | 4.975000  | 4.995000    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58 | PIBD0723D588 | 3.5000  | 1411 | 3.86  | 4/21/2023  | 311.820000    | 5.060000   | 11:11:47 AM | 5.050200   |           |             | 5.050000   | 5.075000   | 5.050000  | 5.060000    |
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 1449 | 3.97  | 5/29/2023  |               |            |             |            |           |             |            |            |           |             |
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 1527 | 4.18  | 8/15/2023  | 13.220000     | 5.095000   | 3:41:40 PM  | 5.103500   |           |             | 5.100000   | 5.225000   | 5.075000  | 5.095000    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 1596 | 4.37  | 10/23/2023 |               |            |             |            |           |             |            |            |           |             |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 1737 | 4.76  | 3/12/2024  | 13,056.040000 | 4.990000   | 3:59:20 PM  | 5.006300   |           |             | 5.145000   | 5.145000   | 4.935000  | 4.990000    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 1776 | 4.86  | 4/20/2024  | 280.300000    | 5.050000   | 2:45:04 PM  | 5.076800   |           |             | 5.080000   | 5.080000   | 5.050000  | 5.050000    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 1820 | 4.98  | 6/3/2024   |               |            |             |            |           |             |            |            |           |             |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 1883 | 5.16  | 8/5/2024   |               |            |             |            |           |             |            |            |           |             |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 1898 | 5.20  | 8/20/2024  |               |            |             |            |           |             |            |            |           |             |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 1981 | 5.42  | 11/11/2024 |               |            |             |            |           |             |            |            |           |             |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 2133 | 5.84  | 4/12/2025  | 1,920.000000  | 5.000000   | 3:58:50 PM  | 5.016100   |           |             | 5.090000   | 5.090000   | 4.965000  | 5.000000    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 2135 | 5.85  | 4/14/2025  |               |            |             |            |           |             |            |            |           |             |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 2283 | 6.25  | 9/9/2025   |               |            |             |            |           |             |            |            |           |             |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 2324 | 6.36  | 10/20/2025 |               |            |             |            |           |             |            |            |           |             |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 2364 | 6.47  | 11/29/2025 |               |            |             |            |           |             |            |            |           |             |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 2415 | 6.61  | 1/19/2026  |               |            |             |            |           |             |            |            |           |             |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2441 | 6.68  | 2/14/2026  | 7,481.200100  | 5.000000   | 3:57:29 PM  | 5.011900   |           |             | 5.125000   | 5.150000   | 4.975000  | 5.000000    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 2659 | 7.28  | 9/20/2026  | 2.050000      | 5.100000   | 3:02:24 PM  | 5.100000   |           |             | 5.100000   | 5.100000   | 5.100000  | 5.100000    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 2689 | 7.36  | 10/20/2026 | 1.000000      | 5.095000   | 3:13:55 PM  | 5.095000   |           |             | 5.095000   | 5.095000   | 5.095000  | 5.095000    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 2737 | 7.49  | 12/7/2026  |               |            |             |            |           |             |            |            |           |             |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 2821 | 7.72  | 3/1/2027   |               | 5.000000   | 2:06:21 PM  | 5.130000   |           |             | 5.130000   | 5.130000   | 5.130000  | 5.130000    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 2885 | 7.90  | 5/4/2027   | 43.350000     | 5.100000   | 10:15:38 AM | 5.100000   |           |             | 5.100000   | 5.100000   | 5.100000  | 5.100000    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 3010 | 8.24  | 9/6/2027   |               |            |             |            |           |             |            |            |           |             |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3208 | 8.78  | 3/22/2028  | 1,130.000000  | 5.020000   | 3:56:45 PM  | 5.062200   |           |             | 5.100000   | 5.200000   | 4.975000  | 5.020000    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 3465 | 9.49  | 12/4/2028  |               |            |             |            |           |             |            |            |           |             |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 3502 | 9.59  | 1/10/2029  | 2,851.100000  | 4.997500   | 3:55:24 PM  | 5.012400   |           |             | 5.125000   | 5.125000   | 4.965000  | 4.997500    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 4004 | 10.96 | 5/27/2030  | 10.000000     | 5.062500   | 2:43:13 PM  | 5.062500   |           |             | 5.062500   | 5.062500   | 5.062500  | 5.062500    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 4066 | 11.13 | 7/28/2030  |               |            |             |            |           |             |            |            |           |             |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 4248 | 11.63 | 1/26/2031  |               |            |             |            |           |             |            |            |           |             |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 4422 | 12.11 | 7/19/2031  | 625.000000    | 4.995000   | 3:00:59 PM  | 5.040800   |           |             | 5.100000   | 5.100000   | 4.975000  | 4.995000    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 4500 | 12.32 | 10/5/2031  |               |            |             |            |           |             |            |            |           |             |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 4620 | 12.65 | 2/2/2032   | 98.300000     | 5.135000   | 10:49:31 AM | 5.135000   |           |             | 5.135000   | 5.135000   | 5.135000  | 5.135000    |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 4648 | 12.73 | 3/1/2032   | 89.150000     | 5.495000   | 3:16:43 PM  | 5.464900   |           |             | 5.140000   | 5.500000   | 5.140000  | 5.495000    |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 4858 | 13.30 | 9/27/2032  |               |            |             |            |           |             |            |            |           |             |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5000  | 4921 | 13.47 | 11/29/2032 |               |            |             |            |           |             |            |            |           |             |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.6250  | 5033 | 13.78 | 3/21/2033  | 21.500000     | 5.130000   | 3:46:47 PM  | 5.131400   |           | 5.000000    | 5.150000   | 5.150000   | 5.130000  | 5.130000    |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.2500  | 5627 | 15.41 | 11/5/2034  |               |            |             |            |           |             |            |            |           |             |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.0000  | 5956 | 16.31 | 9/30/2035  |               |            |             |            |           |             |            |            |           |             |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.1250  | 6033 | 16.52 | 12/16/2035 | 50.000000     | 5.150000   | 11:56:55 AM | 5.150000   |           |             | 5.150000   | 5.150000   | 5.150000  | 5.150000    |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.6250  | 6321 | 17.31 | 9/29/2036  |               |            |             |            |           |             |            |            |           |             |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.2500  | 6552 | 17.94 | 5/18/2037  | 2.000000      | 5.120000   | 2:42:56 PM  | 5.120000   |           |             | 5.120000   | 5.120000   | 5.120000  | 5.120000    |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.7500  | 6642 | 18.19 | 8/16/2037  | 8.000000      | 5.130000   | 2:38:57 PM  | 5.130000   |           |             | 5.130000   | 5.130000   | 5.130000  | 5.130000    |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.1250  | 6711 | 18.37 | 10/24/2037 | 280.963000    | 5.200000   | 3:56:58 PM  | 5.280800   | 5.300000  |             | 5.400000   | 5.425000   | 5.175000  | 5.200000    |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.5000  | 6832 | 18.71 | 2/22/2038  |               |            |             |            |           |             |            |            |           |             |
| RPGB 6 3/4 01/24/39  | FXTN 20-23 | PIBD2039A232 | 6.7500  | 7168 | 19.63 | 1/24/2039  | 1,005.480000  | 5.040000   | 3:32:48 PM  | 5.036500   |           |             | 5.050000   | 5.050000   | 5.000000  | 5.040000    |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.6250  | 7762 | 21.25 | 9/9/2040   | 3.700000      | 5.180000   | 3:10:53 PM  | 5.243200   |           |             | 5.600000   | 5.600000   | 5.180000  | 5.180000    |