



## Bahamas Registered Stock Secondary Market Prices\*

Price Date: 15-May-24

Released: 16-May-24

| ISIN         | Fixed Float | Issue Date | Maturity Date | Nominal Value  | APR %    | Annual Coupon | We Buy (Bid) | We Sell (Ask) | Yield % |
|--------------|-------------|------------|---------------|----------------|----------|---------------|--------------|---------------|---------|
| BSBGR1450240 | FX          | 17-May-21  | 17-May-24     | \$ 1,062,800   |          | \$ 3.550000   | \$ 99.95     | \$ 100.00     | 2.93    |
| BSBGRS730243 | FL          | 28-Jun-05  | 28-Jun-24     | \$ 10,000,000  | 0.250000 | \$ 4.500000   | \$ 100.14    | \$ 100.19     | 4.49    |
| BSBGR1540248 | FX          | 30-Jun-22  | 30-Jun-24     | \$ 79,833,900  |          | \$ 3.350000   | \$ 100.00    | \$ 100.05     | 2.93    |
| BSBGR1620248 | FX          | 30-Jun-23  | 30-Jun-24     | \$ 80,254,700  |          | \$ 3.200000   | \$ 99.98     | \$ 100.03     | 2.93    |
| BSBGR1170244 | FX          | 14-Jul-17  | 14-Jul-24     | \$ 5,000,000   |          | \$ 4.100000   | \$ 100.14    | \$ 100.19     | 2.93    |
| BSBGR1310246 | FX          | 15-Jul-19  | 15-Jul-24     | \$ 500,000     |          | \$ 3.370000   | \$ 100.02    | \$ 100.07     | 2.93    |
| BSBGRS980244 | FL          | 26-Jul-13  | 26-Jul-24     | \$ 10,000,000  | 0.027344 | \$ 4.277344   | \$ 100.21    | \$ 100.26     | 4.27    |
| BSBGRS700246 | FL          | 29-Jul-04  | 29-Jul-24     | \$ 20,000,000  | 0.312500 | \$ 4.562500   | \$ 100.28    | \$ 100.33     | 4.55    |
| BSBGR1460249 | FX          | 17-Aug-21  | 17-Aug-24     | \$ 3,316,300   |          | \$ 3.600000   | \$ 100.12    | \$ 100.17     | 2.93    |
| BSBGRS750241 | FL          | 07-Sep-05  | 07-Sep-24     | \$ 15,000,000  | 0.250000 | \$ 4.500000   | \$ 100.44    | \$ 100.49     | 4.48    |
| BSBGRS780248 | FL          | 22-Sep-06  | 22-Sep-24     | \$ 15,000,000  | 0.250000 | \$ 4.500000   | \$ 100.50    | \$ 100.55     | 4.48    |
| BSBGR1180243 | FX          | 13-Oct-17  | 13-Oct-24     | \$ 5,000,000   |          | \$ 4.120000   | \$ 100.44    | \$ 100.49     | 2.92    |
| BSBGR1320245 | FX          | 15-Oct-19  | 15-Oct-24     | \$ 1,500,000   |          | \$ 3.460000   | \$ 100.17    | \$ 100.22     | 2.92    |
| BSBGRS710245 | FL          | 22-Oct-04  | 22-Oct-24     | \$ 15,000,000  | 0.312500 | \$ 4.562500   | \$ 100.66    | \$ 100.71     | 4.53    |
| BSBGR1560246 | FX          | 31-Oct-22  | 31-Oct-24     | \$ 26,591,900  |          | \$ 3.330000   | \$ 100.14    | \$ 100.19     | 2.92    |
| BSBGR1650245 | FX          | 31-Oct-23  | 31-Oct-24     | \$ 112,969,000 |          | \$ 3.200000   | \$ 100.08    | \$ 100.13     | 2.92    |
| BSBGR1480247 | FX          | 16-Nov-21  | 16-Nov-24     | \$ 13,824,900  |          | \$ 3.600000   | \$ 100.29    | \$ 100.34     | 2.92    |
| BSBGR1660244 | FX          | 24-Nov-23  | 24-Nov-24     | \$ 20,000,000  |          | \$ 3.250000   | \$ 100.12    | \$ 100.17     | 2.92    |
| BSBGR1580244 | FX          | 14-Dec-22  | 14-Dec-24     | \$ 19,038,300  |          | \$ 3.330000   | \$ 100.18    | \$ 100.23     | 2.92    |
| BSBGR1670243 | FX          | 14-Dec-23  | 14-Dec-24     | \$ 88,528,900  |          | \$ 3.250000   | \$ 100.14    | \$ 100.19     | 2.92    |
| BSBGR1340250 | FX          | 17-Jan-20  | 17-Jan-25     | \$ 500,000     |          | \$ 3.500000   | \$ 100.33    | \$ 100.38     | 2.92    |
| BSBGRS760257 | FL          | 18-Jan-06  | 18-Jan-25     | \$ 20,000,000  | 0.281250 | \$ 4.531250   | \$ 100.23    | \$ 100.28     | 4.52    |
| BSBGR1210255 | FX          | 23-Feb-18  | 23-Feb-25     | \$ 2,000,000   |          | \$ 4.130000   | \$ 100.87    | \$ 100.92     | 2.92    |
| BSBGR1500259 | FX          | 15-Mar-22  | 15-Mar-25     | \$ 3,752,800   |          | \$ 3.600000   | \$ 100.50    | \$ 100.55     | 2.92    |
| BSBGR1710254 | FX          | 27-Mar-24  | 27-Mar-25     | \$ 86,374,600  |          | \$ 3.250000   | \$ 100.23    | \$ 100.28     | 2.92    |
| BSBGR1590250 | FX          | 30-Mar-23  | 30-Mar-25     | \$ 15,411,600  |          | \$ 3.350000   | \$ 100.04    | \$ 100.09     | 3.25    |
| BSBGR1360258 | FX          | 21-Apr-20  | 21-Apr-25     | \$ 250,000     |          | \$ 3.450000   | \$ 100.13    | \$ 100.18     | 3.25    |
| BSBGRS720251 | FL          | 27-Apr-04  | 27-Apr-25     | \$ 10,000,000  | 0.312500 | \$ 4.562500   | \$ 100.68    | \$ 100.73     | 4.53    |
| BSBGR1730252 | FX          | 03-May-24  | 03-May-25     | \$ 84,000,000  |          | \$ 3.250000   | \$ 99.95     | \$ 100.00     | 3.25    |
| BSBGRS770256 | FL          | 04-May-06  | 04-May-25     | \$ 15,000,000  | 0.281250 | \$ 4.531250   | \$ 100.70    | \$ 100.75     | 4.50    |
| BSBGR1610256 | FX          | 05-May-23  | 05-May-25     | \$ 28,307,400  |          | \$ 3.350000   | \$ 100.05    | \$ 100.10     | 3.25    |
| BSBGR1380256 | FX          | 15-Jun-20  | 15-Jun-25     | \$ 2,309,000   |          | \$ 3.600000   | \$ 100.32    | \$ 100.37     | 3.25    |
| BSBGR1530256 | FX          | 15-Jun-22  | 15-Jun-25     | \$ 9,256,500   |          | \$ 3.600000   | \$ 100.32    | \$ 100.37     | 3.25    |
| BSBGRS730250 | FL          | 28-Jun-05  | 28-Jun-25     | \$ 25,000,000  | 0.281250 | \$ 4.531250   | \$ 100.14    | \$ 100.19     | 4.52    |
| BSBGRS740259 | FL          | 30-Jun-05  | 30-Jun-25     | \$ 25,894,200  | 0.375000 | \$ 4.625000   | \$ 100.16    | \$ 100.21     | 4.62    |
| BSBGR1620255 | FX          | 30-Jun-23  | 30-Jun-25     | \$ 24,905,300  |          | \$ 3.350000   | \$ 100.06    | \$ 100.11     | 3.25    |
| BSBGR1240252 | FX          | 13-Jul-18  | 13-Jul-25     | \$ 7,000,000   |          | \$ 3.960000   | \$ 100.75    | \$ 100.81     | 3.25    |
| BSBGR1050255 | FX          | 25-Jul-16  | 25-Jul-25     | \$ 15,000,000  |          | \$ 4.400000   | \$ 101.29    | \$ 101.34     | 3.25    |
| BSBGRS750258 | FL          | 07-Sep-05  | 07-Sep-25     | \$ 15,000,000  | 0.281250 | \$ 4.531250   | \$ 100.45    | \$ 100.50     | 4.51    |
| BSBGR1550254 | FX          | 14-Sep-22  | 14-Sep-25     | \$ 40,395,900  |          | \$ 3.580000   | \$ 100.38    | \$ 100.43     | 3.25    |
| BSBGR1391253 | FX          | 15-Sep-20  | 15-Sep-25     | \$ 970,000     |          | \$ 3.600000   | \$ 100.41    | \$ 100.46     | 3.25    |
| BSBGRS780255 | FL          | 22-Sep-06  | 22-Sep-25     | \$ 20,000,000  | 0.281250 | \$ 4.531250   | \$ 100.52    | \$ 100.57     | 4.51    |
| BSBGR1253255 | FX          | 15-Oct-18  | 15-Oct-25     | \$ 11,432,200  |          | \$ 3.870000   | \$ 100.81    | \$ 100.86     | 3.25    |
| BSBGR1411259 | FX          | 17-Nov-20  | 17-Nov-25     | \$ 11,945,800  |          | \$ 3.950000   | \$ 100.83    | \$ 100.88     | 3.35    |
| BSBGR1570252 | FX          | 14-Dec-22  | 14-Dec-25     | \$ 14,244,300  |          | \$ 3.580000   | \$ 100.30    | \$ 100.35     | 3.35    |
| BSBGR1270267 | FX          | 15-Jan-19  | 15-Jan-26     | \$ 1,000,000   |          | \$ 3.810000   | \$ 100.69    | \$ 100.74     | 3.35    |
| BSBGRS760265 | FL          | 18-Jan-06  | 18-Jan-26     | \$ 25,000,000  | 0.312500 | \$ 4.562500   | \$ 100.23    | \$ 100.28     | 4.55    |

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|--------------|-------|------------|-----------|------|------------|----------|-------------|-----------|-----------|---------|
|              | Float | Issue Date | Date      | Date | Value      |          | Coupon      | (Bid)     | (Ask)     |         |
| BSBGR1420268 | FX    | 15-Feb-21  | 15-Feb-26 | \$   | 20,297,400 |          | \$ 4.000000 | \$ 101.05 | \$ 101.10 | 3.35    |
| BSBGRS790262 | FL    | 28-Mar-07  | 28-Mar-26 | \$   | 25,000,000 | 0.281250 | \$ 4.531250 | \$ 100.54 | \$ 100.59 | 4.50    |
| BSBGR1290265 | FX    | 15-Apr-19  | 15-Apr-26 | \$   | 3,000,000  |          | \$ 3.890000 | \$ 100.94 | \$ 101.00 | 3.35    |
| BSBGR1600265 | FX    | 21-Apr-23  | 21-Apr-26 | \$   | 21,169,500 |          | \$ 3.600000 | \$ 100.41 | \$ 100.46 | 3.35    |
| BSBGRS770264 | FL    | 04-May-06  | 04-May-26 | \$   | 25,000,000 | 0.312500 | \$ 4.562500 | \$ 100.72 | \$ 100.77 | 4.53    |
| BSBGR1450265 | FX    | 17-May-21  | 17-May-26 | \$   | 681,500    |          | \$ 4.050000 | \$ 101.30 | \$ 101.35 | 3.35    |
| BSBGR1310261 | FX    | 15-Jul-19  | 15-Jul-26 | \$   | 500,000    |          | \$ 3.970000 | \$ 101.24 | \$ 101.29 | 3.35    |
| BSBGR1630262 | FX    | 16-Jul-19  | 21-Jul-26 | \$   | 30,235,000 |          | \$ 3.630000 | \$ 100.53 | \$ 100.58 | 3.35    |
| BSBGR1050263 | FX    | 25-Jul-16  | 25-Jul-26 | \$   | 25,000,000 |          | \$ 4.550000 | \$ 102.47 | \$ 102.52 | 3.35    |
| BSBGRS910266 | FL    | 15-Aug-11  | 15-Aug-26 | \$   | 20,000,000 | 0.078125 | \$ 4.328125 | \$ 100.30 | \$ 100.35 | 4.31    |
| BSBGR1460264 | FX    | 17-Aug-21  | 17-Aug-26 | \$   | 2,358,300  |          | \$ 4.050000 | \$ 101.46 | \$ 101.51 | 3.35    |
| BSBGRS780263 | FL    | 22-Sep-06  | 22-Sep-26 | \$   | 25,000,000 | 0.312500 | \$ 4.562500 | \$ 100.53 | \$ 100.58 | 4.54    |
| BSBGR1320260 | FX    | 15-Oct-19  | 15-Oct-26 | \$   | 1,000,000  |          | \$ 4.080000 | \$ 101.63 | \$ 101.68 | 3.35    |
| BSBGR1640261 | FX    | 16-Oct-23  | 16-Oct-26 | \$   | 74,192,500 |          | \$ 3.630000 | \$ 100.60 | \$ 100.65 | 3.35    |
| BSBGRS920265 | FL    | 10-Nov-11  | 10-Nov-26 | \$   | 10,000,000 | 0.078125 | \$ 4.328125 | \$ 100.63 | \$ 100.68 | 4.30    |
| BSBGR1480262 | FX    | 16-Nov-21  | 16-Nov-26 | \$   | 3,787,500  |          | \$ 4.050000 | \$ 100.92 | \$ 100.97 | 3.64    |
| BSBGRS900267 | FL    | 10-Dec-10  | 10-Dec-26 | \$   | 9,993,200  | 0.114583 | \$ 4.364583 | \$ 100.05 | \$ 100.10 | 4.36    |
| BSBGR1340276 | FX    | 17-Jan-20  | 17-Jan-27 | \$   | 600,000    |          | \$ 4.150000 | \$ 101.24 | \$ 101.29 | 3.64    |
| BSBGR1680275 | FX    | 18-Jan-24  | 18-Jan-27 | \$   | 13,781,100 |          | \$ 3.640000 | \$ 99.95  | \$ 100.00 | 3.64    |
| BSBGR1700271 | FX    | 15-Feb-24  | 15-Feb-27 | \$   | 4,257,700  |          | \$ 3.640000 | \$ 99.95  | \$ 100.00 | 3.64    |
| BSBGR1500275 | FX    | 15-Mar-22  | 15-Mar-27 | \$   | 5,889,600  |          | \$ 4.050000 | \$ 101.04 | \$ 101.09 | 3.64    |
| BSBGRS790270 | FL    | 28-Mar-07  | 28-Mar-27 | \$   | 25,000,000 | 0.312500 | \$ 4.562500 | \$ 100.55 | \$ 100.60 | 4.54    |
| BSBGR1720279 | FX    | 16-Apr-24  | 16-Apr-27 | \$   | 7,000,000  |          | \$ 3.640000 | \$ 99.95  | \$ 100.00 | 3.64    |
| BSBGR1360274 | FX    | 21-Apr-20  | 21-Apr-27 | \$   | 250,000    |          | \$ 4.050000 | \$ 101.08 | \$ 101.13 | 3.64    |
| BSBGRS800277 | FL    | 09-May-07  | 09-May-27 | \$   | 45,284,000 | 0.312500 | \$ 4.562500 | \$ 100.74 | \$ 100.79 | 4.53    |
| BSBGR1380272 | FX    | 15-Jun-20  | 15-Jun-27 | \$   | 1,388,700  |          | \$ 4.250000 | \$ 101.71 | \$ 101.76 | 3.64    |
| BSBGR1530272 | FX    | 15-Jun-22  | 15-Jun-27 | \$   | 5,500,000  |          | \$ 4.050000 | \$ 101.14 | \$ 101.19 | 3.64    |
| BSBGR1170277 | FX    | 14-Jul-17  | 14-Jul-27 | \$   | 10,000,000 |          | \$ 4.800000 | \$ 103.39 | \$ 103.44 | 3.64    |
| BSBGRS940271 | FX    | 16-Jul-12  | 16-Jul-27 | \$   | 20,000,000 |          | \$ 4.250000 | \$ 101.76 | \$ 101.81 | 3.64    |
| BSBGRS810276 | FL    | 26-Jul-07  | 26-Jul-27 | \$   | 10,000,000 | 0.312500 | \$ 4.562500 | \$ 100.27 | \$ 100.32 | 4.55    |
| BSBGRS980277 | FL    | 26-Jul-13  | 26-Jul-27 | \$   | 5,000,000  | 0.039063 | \$ 4.289063 | \$ 100.22 | \$ 100.27 | 4.28    |
| BSBGR1550270 | FX    | 14-Sep-22  | 14-Sep-27 | \$   | 12,845,400 |          | \$ 4.030000 | \$ 101.16 | \$ 101.21 | 3.64    |
| BSBGR1391279 | FX    | 15-Sep-20  | 15-Sep-27 | \$   | 1,921,600  |          | \$ 4.250000 | \$ 101.85 | \$ 101.90 | 3.64    |
| BSBGRS950270 | FL    | 25-Sep-12  | 25-Sep-27 | \$   | 15,000,000 | 0.042969 | \$ 4.292969 | \$ 100.44 | \$ 100.49 | 4.27    |
| BSBGRS820275 | FL    | 08-Oct-07  | 08-Oct-27 | \$   | 10,000,000 | 0.312500 | \$ 4.562500 | \$ 100.60 | \$ 100.65 | 4.53    |
| BSBGR1180276 | FX    | 13-Oct-17  | 13-Oct-27 | \$   | 15,000,000 |          | \$ 4.820000 | \$ 103.70 | \$ 103.76 | 3.64    |
| BSBGR1411275 | FX    | 17-Nov-20  | 17-Nov-27 | \$   | 1,671,700  |          | \$ 4.600000 | \$ 102.32 | \$ 102.37 | 3.87    |
| BSBGRS830274 | FL    | 28-Nov-07  | 28-Nov-27 | \$   | 10,000,000 | 0.312500 | \$ 4.562500 | \$ 100.01 | \$ 100.06 | 4.56    |
| BSBGRS900275 | FL    | 10-Dec-10  | 10-Dec-27 | \$   | 5,000,000  | 0.125000 | \$ 4.375000 | \$ 100.05 | \$ 100.10 | 4.37    |
| BSBGR1570278 | FX    | 14-Dec-22  | 14-Dec-27 | \$   | 14,013,100 |          | \$ 4.030000 | \$ 100.48 | \$ 100.53 | 3.87    |
| BSBGR1200272 | FX    | 15-Dec-17  | 15-Dec-27 | \$   | 25,000,000 |          | \$ 4.820000 | \$ 103.10 | \$ 103.15 | 3.87    |
| BSBGRS850280 | FL    | 19-Jan-09  | 19-Jan-28 | \$   | 15,000,000 | 0.250000 | \$ 4.500000 | \$ 100.23 | \$ 100.28 | 4.49    |
| BSBGR1420284 | FX    | 15-Feb-21  | 15-Feb-28 | \$   | 965,000    |          | \$ 4.650000 | \$ 102.65 | \$ 102.70 | 3.87    |
| BSBGR1210289 | FX    | 23-Feb-18  | 23-Feb-28 | \$   | 5,000,000  |          | \$ 4.830000 | \$ 103.29 | \$ 103.34 | 3.87    |
| BSBGR1600281 | FX    | 21-Apr-23  | 21-Apr-28 | \$   | 1,456,100  |          | \$ 4.050000 | \$ 100.60 | \$ 100.65 | 3.87    |
| BSBGRS870288 | FL    | 26-Apr-10  | 26-Apr-28 | \$   | 15,000,000 | 0.083330 | \$ 4.333330 | \$ 100.57 | \$ 100.62 | 4.31    |
| BSBGR1450281 | FX    | 17-May-21  | 17-May-28 | \$   | 1,283,100  |          | \$ 4.700000 | \$ 103.00 | \$ 103.05 | 3.87    |
| BSBGR1242282 | FX    | 13-Jul-18  | 13-Jul-28 | \$   | 27,000,000 |          | \$ 4.660000 | \$ 102.96 | \$ 103.01 | 3.87    |
| BSBGR1630288 | FX    | 21-Jul-23  | 21-Jul-28 | \$   | 24,591,100 |          | \$ 4.090000 | \$ 100.79 | \$ 100.84 | 3.87    |
| BSBGRS880287 | FL    | 26-Jul-10  | 26-Jul-28 | \$   | 25,000,000 | 0.083333 | \$ 4.333333 | \$ 100.22 | \$ 100.27 | 4.32    |
| BSBGRS910282 | FL    | 15-Aug-11  | 15-Aug-28 | \$   | 30,000,000 | 0.093750 | \$ 4.343750 | \$ 100.30 | \$ 100.35 | 4.33    |
| BSBGR1460280 | FX    | 17-Aug-21  | 17-Aug-28 | \$   | 1,933,800  |          | \$ 4.700000 | \$ 103.18 | \$ 103.23 | 3.87    |

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|--------------|-------|------------|-----------|------|------------|----------|-------------|-----------|-----------|---------|
|              | Float | Issue Date | Date      | Date | Value      |          | Coupon      | (Bid)     | (Ask)     |         |
| BSBGRS860289 | FL    | 27-Aug-09  | 27-Aug-28 | \$   | 20,000,000 | 0.125000 | \$ 4.375000 | \$ 100.36 | \$ 100.41 | 4.36    |
| BSBGRS840281 | FL    | 22-Sep-08  | 22-Sep-28 | \$   | 10,000,000 | 0.281250 | \$ 4.531250 | \$ 100.52 | \$ 100.57 | 4.51    |
| BSBGRS820283 | FL    | 08-Oct-07  | 08-Oct-28 | \$   | 10,000,000 | 0.343750 | \$ 4.593750 | \$ 100.61 | \$ 100.66 | 4.56    |
| BSBGR1251283 | FX    | 15-Oct-18  | 15-Oct-28 | \$   | 5,995,300  |          | \$ 4.570000 | \$ 102.77 | \$ 102.82 | 3.87    |
| BSBGR1640287 | FX    | 16-Oct-23  | 16-Oct-28 | \$   | 39,889,900 |          | \$ 4.090000 | \$ 100.84 | \$ 100.89 | 3.87    |
| BSBGRS920281 | FL    | 10-Nov-11  | 10-Nov-28 | \$   | 20,000,000 | 0.093750 | \$ 4.343750 | \$ 100.64 | \$ 100.69 | 4.31    |
| BSBGR1480288 | FX    | 16-Nov-21  | 16-Nov-28 | \$   | 1,032,300  |          | \$ 4.700000 | \$ 102.40 | \$ 102.45 | 4.10    |
| BSBGRS900283 | FL    | 10-Dec-10  | 10-Dec-28 | \$   | 15,000,000 | 0.135417 | \$ 4.385417 | \$ 100.05 | \$ 100.10 | 4.38    |
| BSBGR1270291 | FX    | 15-Jan-19  | 15-Jan-29 | \$   | 2,000,000  |          | \$ 4.500000 | \$ 101.63 | \$ 101.69 | 4.10    |
| BSBGR1680291 | FX    | 18-Jan-24  | 18-Jan-29 | \$   | 10,548,800 |          | \$ 4.100000 | \$ 99.95  | \$ 100.00 | 4.10    |
| BSBGRS850298 | FL    | 19-Jan-09  | 19-Jan-29 | \$   | 15,000,000 | 0.281250 | \$ 4.531250 | \$ 100.23 | \$ 100.28 | 4.52    |
| BSBGR1700297 | FX    | 15-Feb-24  | 15-Feb-29 | \$   | 2,856,000  |          | \$ 4.100000 | \$ 99.95  | \$ 100.00 | 4.10    |
| BSBGR1500291 | FX    | 15-Mar-22  | 15-Mar-29 | \$   | 2,993,400  |          | \$ 4.700000 | \$ 102.56 | \$ 102.61 | 4.10    |
| BSBGR1290299 | FX    | 15-Apr-19  | 15-Apr-29 | \$   | 2,000,000  |          | \$ 4.590000 | \$ 102.11 | \$ 102.16 | 4.10    |
| BSBGR1720295 | FX    | 16-Apr-24  | 16-Apr-29 | \$   | 3,000,000  |          | \$ 4.100000 | \$ 99.95  | \$ 100.00 | 4.10    |
| BSBGRS870296 | FL    | 26-Apr-10  | 26-Apr-29 | \$   | 15,724,300 | 0.093750 | \$ 4.343750 | \$ 100.58 | \$ 100.63 | 4.32    |
| BSBGR1530298 | FX    | 15-Jun-22  | 15-Jun-29 | \$   | 2,500,000  |          | \$ 4.700000 | \$ 102.68 | \$ 102.73 | 4.10    |
| BSBGR1312291 | FX    | 17-Sep-19  | 15-Jul-29 | \$   | 4,500,000  |          | \$ 4.680000 | \$ 102.63 | \$ 102.68 | 4.10    |
| BSBGRS940297 | FX    | 16-Jul-12  | 16-Jul-29 | \$   | 20,000,000 |          | \$ 4.300000 | \$ 100.87 | \$ 100.92 | 4.10    |
| BSBGRS880295 | FL    | 26-Jul-10  | 26-Jul-29 | \$   | 20,000,000 | 0.093750 | \$ 4.343750 | \$ 100.23 | \$ 100.28 | 4.33    |
| BSBGRS980293 | FL    | 26-Jul-13  | 26-Jul-29 | \$   | 10,000,000 | 0.046875 | \$ 4.296875 | \$ 100.22 | \$ 100.27 | 4.29    |
| BSBGRS860297 | FL    | 27-Aug-09  | 27-Aug-29 | \$   | 20,000,000 | 0.140625 | \$ 4.390625 | \$ 100.36 | \$ 100.41 | 4.37    |
| BSBGR1550296 | FX    | 14-Sep-22  | 14-Sep-29 | \$   | 3,245,500  |          | \$ 4.680000 | \$ 102.70 | \$ 102.76 | 4.10    |
| BSBGRS840299 | FL    | 22-Sep-08  | 22-Sep-29 | \$   | 15,000,000 | 0.312500 | \$ 4.562500 | \$ 100.53 | \$ 100.58 | 4.54    |
| BSBGRS820291 | FL    | 08-Oct-07  | 08-Oct-29 | \$   | 15,000,000 | 0.375000 | \$ 4.625000 | \$ 100.62 | \$ 100.67 | 4.59    |
| BSBGR1320294 | FX    | 15-Oct-19  | 15-Oct-29 | \$   | 7,000,000  |          | \$ 4.810000 | \$ 103.37 | \$ 103.42 | 4.10    |
| BSBGRS900291 | FL    | 10-Dec-10  | 10-Dec-29 | \$   | 5,000,000  | 0.145833 | \$ 4.395833 | \$ 100.06 | \$ 100.11 | 4.39    |
| BSBGR1570294 | FX    | 14-Dec-22  | 14-Dec-29 | \$   | 2,369,100  |          | \$ 4.680000 | \$ 101.17 | \$ 101.23 | 4.43    |
| BSBGR1341308 | FX    | 17-Jan-20  | 17-Jan-30 | \$   | 3,500,000  |          | \$ 4.850000 | \$ 102.04 | \$ 102.09 | 4.43    |
| BSBGRS850306 | FL    | 19-Jan-09  | 19-Jan-30 | \$   | 17,226,000 | 0.312500 | \$ 4.562500 | \$ 100.24 | \$ 100.29 | 4.55    |
| BSBGR1360308 | FX    | 21-Apr-20  | 21-Apr-30 | \$   | 2,000,000  |          | \$ 4.760000 | \$ 101.66 | \$ 101.71 | 4.43    |
| BSBGR1600307 | FX    | 21-Apr-23  | 21-Apr-30 | \$   | 1,043,500  |          | \$ 4.700000 | \$ 101.35 | \$ 101.40 | 4.43    |
| BSBGRS870304 | FL    | 26-Apr-10  | 26-Apr-30 | \$   | 29,000,000 | 0.104167 | \$ 4.354167 | \$ 100.58 | \$ 100.63 | 4.33    |
| BSBGR1380306 | FX    | 15-Jun-20  | 15-Jun-30 | \$   | 10,972,500 |          | \$ 5.000000 | \$ 102.96 | \$ 103.01 | 4.43    |
| BSBGRS940305 | FX    | 16-Jul-12  | 16-Jul-30 | \$   | 20,000,000 |          | \$ 4.325000 | \$ 99.39  | \$ 99.44  | 4.43    |
| BSBGR1630304 | FX    | 21-Jul-23  | 21-Jul-30 | \$   | 2,157,000  |          | \$ 4.750000 | \$ 101.66 | \$ 101.72 | 4.43    |
| BSBGRS860305 | FL    | 27-Aug-09  | 27-Aug-30 | \$   | 15,000,000 | 0.156250 | \$ 4.406250 | \$ 100.37 | \$ 100.42 | 4.39    |
| BSBGR1391303 | FX    | 15-Sep-20  | 15-Sep-30 | \$   | 1,602,300  |          | \$ 5.000000 | \$ 103.07 | \$ 103.12 | 4.43    |
| BSBGRS840307 | FL    | 22-Sep-08  | 22-Sep-30 | \$   | 15,000,000 | 0.343750 | \$ 4.593750 | \$ 100.54 | \$ 100.59 | 4.57    |
| BSBGRS950304 | FL    | 25-Sep-12  | 25-Sep-30 | \$   | 15,000,000 | 0.054688 | \$ 4.304688 | \$ 100.45 | \$ 100.50 | 4.28    |
| BSBGR1640303 | FX    | 16-Oct-23  | 16-Oct-30 | \$   | 15,184,600 |          | \$ 4.750000 | \$ 101.72 | \$ 101.77 | 4.43    |
| BSBGRS890306 | FL    | 19-Oct-10  | 19-Oct-30 | \$   | 30,000,000 | 0.156250 | \$ 4.406250 | \$ 100.58 | \$ 100.63 | 4.38    |
| BSBGR1412307 | FX    | 17-Nov-20  | 17-Nov-30 | \$   | 7,554,600  |          | \$ 5.350000 | \$ 103.22 | \$ 103.27 | 4.76    |
| BSBGRS830308 | FL    | 28-Nov-07  | 28-Nov-30 | \$   | 5,000,000  | 0.406250 | \$ 4.656250 | \$ 100.01 | \$ 100.06 | 4.65    |
| BSBGR1680317 | FX    | 18-Jan-24  | 18-Jan-31 | \$   | 1,653,900  |          | \$ 4.760000 | \$ 99.95  | \$ 100.00 | 4.76    |
| BSBGRS850314 | FL    | 19-Jan-09  | 19-Jan-31 | \$   | 20,000,000 | 0.343750 | \$ 4.593750 | \$ 100.24 | \$ 100.29 | 4.58    |
| BSBGR1420318 | FX    | 15-Feb-21  | 15-Feb-31 | \$   | 11,364,100 |          | \$ 5.400000 | \$ 103.61 | \$ 103.66 | 4.76    |
| BSBGR1720311 | FX    | 16-Apr-24  | 16-Apr-31 | \$   | 1,700,000  |          | \$ 4.760000 | \$ 99.95  | \$ 100.00 | 4.76    |
| BSBGRS970310 | FL    | 17-Apr-13  | 17-Apr-31 | \$   | 10,000,000 | 0.054688 | \$ 4.304688 | \$ 100.53 | \$ 100.58 | 4.28    |
| BSBGR1450315 | FX    | 17-May-21  | 17-May-31 | \$   | 4,712,500  |          | \$ 5.450000 | \$ 104.02 | \$ 104.07 | 4.76    |
| BSBGRS940313 | FX    | 16-Jul-12  | 16-Jul-31 | \$   | 40,000,000 |          | \$ 4.350000 | \$ 97.48  | \$ 97.53  | 4.76    |
| BSBGRS880311 | FL    | 26-Jul-10  | 26-Jul-31 | \$   | 15,000,000 | 0.114583 | \$ 4.364583 | \$ 100.23 | \$ 100.28 | 4.35    |

| ISIN         | Fixed |            | Maturity  |      | Nominal    | APR %    | Annual      | We Buy    | We Sell   | Yield % |
|--------------|-------|------------|-----------|------|------------|----------|-------------|-----------|-----------|---------|
|              | Float | Issue Date | Date      | Date | Value      |          | Coupon      | (Bid)     | (Ask)     |         |
| BSBGRS980319 | FL    | 26-Jul-13  | 26-Jul-31 | \$   | 10,000,000 | 0.054688 | \$ 4.304688 | \$ 100.22 | \$ 100.27 | 4.29    |
| BSBGR1460314 | FX    | 17-Aug-21  | 17-Aug-31 | \$   | 5,688,900  |          | \$ 5.450000 | \$ 104.14 | \$ 104.19 | 4.76    |
| BSBGRS860313 | FL    | 27-Aug-09  | 27-Aug-31 | \$   | 15,000,000 | 0.171875 | \$ 4.421875 | \$ 100.37 | \$ 100.42 | 4.40    |
| BSBGRS840315 | FL    | 22-Sep-08  | 22-Sep-31 | \$   | 20,000,000 | 0.375000 | \$ 4.625000 | \$ 100.55 | \$ 100.60 | 4.60    |
| BSBGRS990318 | FL    | 23-Sep-13  | 23-Sep-31 | \$   | 5,000,000  | 0.054688 | \$ 4.304688 | \$ 100.44 | \$ 100.49 | 4.28    |
| BSBGRS960311 | FL    | 29-Oct-12  | 29-Oct-31 | \$   | 15,000,000 | 0.058594 | \$ 4.308594 | \$ 100.57 | \$ 100.62 | 4.28    |
| BSBGR1480312 | FX    | 16-Nov-21  | 16-Nov-31 | \$   | 3,783,400  |          | \$ 5.450000 | \$ 102.67 | \$ 102.73 | 5.01    |
| BSBGRS850322 | FL    | 19-Jan-09  | 19-Jan-32 | \$   | 20,000,000 | 0.375000 | \$ 4.625000 | \$ 100.25 | \$ 100.30 | 4.61    |
| BSBGR1500325 | FX    | 14-Apr-22  | 15-Mar-32 | \$   | 2,173,500  |          | \$ 5.450000 | \$ 102.77 | \$ 102.82 | 5.01    |
| BSBGR1530322 | FX    | 17-Jun-22  | 15-Jun-32 | \$   | 4,281,900  |          | \$ 5.450000 | \$ 102.85 | \$ 102.90 | 5.01    |
| BSBGRS970328 | FL    | 17-Apr-13  | 17-Apr-32 | \$   | 10,000,000 | 0.058594 | \$ 4.308594 | \$ 100.53 | \$ 100.58 | 4.28    |
| BSBGRS910324 | FL    | 15-Aug-11  | 15-Aug-32 | \$   | 25,000,000 | 0.125000 | \$ 4.375000 | \$ 100.31 | \$ 100.36 | 4.36    |
| BSBGRS860321 | FL    | 27-Aug-09  | 27-Aug-32 | \$   | 20,000,000 | 0.187500 | \$ 4.437500 | \$ 100.38 | \$ 100.43 | 4.42    |
| BSBGR1550320 | FX    | 14-Sep-22  | 14-Sep-32 | \$   | 2,632,900  |          | \$ 5.430000 | \$ 102.78 | \$ 102.83 | 5.01    |
| BSBGRS840323 | FL    | 22-Sep-08  | 22-Sep-32 | \$   | 20,000,000 | 0.406250 | \$ 4.656250 | \$ 100.56 | \$ 100.61 | 4.63    |
| BSBGRS990326 | FL    | 23-Sep-13  | 23-Sep-32 | \$   | 15,000,000 | 0.058594 | \$ 4.308594 | \$ 100.44 | \$ 100.49 | 4.29    |
| BSBGRS950320 | FL    | 25-Sep-12  | 25-Sep-32 | \$   | 30,000,000 | 0.062500 | \$ 4.312500 | \$ 100.45 | \$ 100.50 | 4.29    |
| BSBGRS960329 | FL    | 29-Oct-12  | 29-Oct-32 | \$   | 10,000,000 | 0.062500 | \$ 4.312500 | \$ 100.58 | \$ 100.63 | 4.29    |
| BSBGR1570328 | FX    | 14-Dec-22  | 14-Dec-32 | \$   | 3,135,100  |          | \$ 5.430000 | \$ 101.11 | \$ 101.16 | 5.26    |
| BSBGRS850330 | FL    | 19-Jan-09  | 19-Jan-33 | \$   | 20,000,000 | 0.406250 | \$ 4.656250 | \$ 100.25 | \$ 100.30 | 4.64    |
| BSBGRS970336 | FL    | 17-Apr-13  | 17-Apr-33 | \$   | 30,000,000 | 0.062500 | \$ 4.312500 | \$ 100.53 | \$ 100.58 | 4.29    |
| BSBGR1600331 | FX    | 21-Apr-23  | 21-Apr-33 | \$   | 2,488,800  |          | \$ 5.450000 | \$ 101.29 | \$ 101.34 | 5.26    |
| BSBGR1630338 | FX    | 21-Jul-23  | 21-Jul-33 | \$   | 10,908,700 |          | \$ 5.510000 | \$ 101.75 | \$ 101.80 | 5.26    |
| BSBGRS980335 | FL    | 26-Jul-13  | 26-Jul-33 | \$   | 20,000,000 | 0.062500 | \$ 4.312500 | \$ 100.22 | \$ 100.27 | 4.30    |
| BSBGRS860339 | FL    | 27-Aug-09  | 27-Aug-33 | \$   | 20,000,000 | 0.203125 | \$ 4.453125 | \$ 100.38 | \$ 100.43 | 4.43    |
| BSBGRS840331 | FL    | 22-Sep-08  | 22-Sep-33 | \$   | 20,000,000 | 0.437500 | \$ 4.687500 | \$ 100.57 | \$ 100.62 | 4.66    |
| BSBGRS990334 | FL    | 23-Sep-13  | 23-Sep-33 | \$   | 25,000,000 | 0.062500 | \$ 4.312500 | \$ 100.44 | \$ 100.49 | 4.29    |
| BSBGR1640337 | FX    | 16-Oct-23  | 16-Oct-33 | \$   | 41,429,300 |          | \$ 5.510000 | \$ 101.79 | \$ 101.84 | 5.26    |
| BSBGR1680341 | FX    | 18-Jan-24  | 18-Jan-34 | \$   | 5,527,400  |          | \$ 5.510000 | \$ 99.95  | \$ 100.00 | 5.51    |
| BSBGR1700347 | FX    | 15-Feb-24  | 15-Feb-34 | \$   | 5,244,700  |          | \$ 5.510000 | \$ 99.95  | \$ 100.00 | 5.51    |
| BSBGR1720345 | FX    | 16-Apr-24  | 16-Apr-34 | \$   | 3,000,000  |          | \$ 5.510000 | \$ 99.95  | \$ 100.00 | 5.51    |
| BSBGRS880345 | FL    | 26-Jul-10  | 26-Jul-34 | \$   | 20,000,000 | 0.145833 | \$ 4.395833 | \$ 100.24 | \$ 100.29 | 4.38    |
| BSBGRS980343 | FL    | 26-Jul-13  | 26-Jul-34 | \$   | 10,000,000 | 0.070313 | \$ 4.320313 | \$ 100.22 | \$ 100.27 | 4.31    |
| BSBGRS860347 | FL    | 27-Aug-09  | 27-Aug-34 | \$   | 20,000,000 | 0.218750 | \$ 4.468750 | \$ 100.38 | \$ 100.43 | 4.45    |
| BSBGRS810359 | FL    | 26-Jul-07  | 26-Jul-35 | \$   | 30,000,000 | 0.562500 | \$ 4.812500 | \$ 100.32 | \$ 100.37 | 4.79    |
| BSBGRS860354 | FL    | 27-Aug-09  | 27-Aug-35 | \$   | 10,000,000 | 0.234375 | \$ 4.484375 | \$ 100.39 | \$ 100.44 | 4.46    |
| BSBGRS810367 | FL    | 26-Jul-07  | 26-Jul-36 | \$   | 30,000,000 | 0.593750 | \$ 4.843750 | \$ 100.32 | \$ 100.37 | 4.83    |
| BSBGR1060361 | FX    | 04-Aug-16  | 04-Aug-36 | \$   | 30,000,000 |          | \$ 5.400000 | \$ 97.97  | \$ 98.02  | 5.63    |
| BSBGR1070360 | FX    | 26-Aug-16  | 26-Aug-36 | \$   | 30,000,000 |          | \$ 5.400000 | \$ 97.97  | \$ 98.01  | 5.63    |
| BSBGRS860362 | FL    | 27-Aug-09  | 27-Aug-36 | \$   | 10,000,000 | 0.250000 | \$ 4.500000 | \$ 100.39 | \$ 100.44 | 4.48    |
| BSBGR1080369 | FX    | 23-Sep-16  | 23-Sep-36 | \$   | 25,000,000 |          | \$ 5.400000 | \$ 97.96  | \$ 98.01  | 5.63    |
| BSBGR1090368 | FX    | 03-Oct-16  | 03-Oct-36 | \$   | 50,000,000 |          | \$ 5.400000 | \$ 97.95  | \$ 98.00  | 5.63    |
| BSBGR1120363 | FX    | 13-Oct-16  | 13-Oct-36 | \$   | 25,000,000 |          | \$ 5.400000 | \$ 97.95  | \$ 98.00  | 5.63    |
| BSBGR1170376 | FX    | 14-Jul-17  | 14-Jul-37 | \$   | 50,000,000 |          | \$ 5.200000 | \$ 95.51  | \$ 95.55  | 5.68    |
| BSBGRS810375 | FL    | 26-Jul-07  | 26-Jul-37 | \$   | 30,000,000 | 0.625000 | \$ 4.875000 | \$ 100.33 | \$ 100.38 | 4.86    |
| BSBGRS880378 | FL    | 26-Jul-10  | 26-Jul-37 | \$   | 20,000,000 | 0.177083 | \$ 4.427083 | \$ 100.24 | \$ 100.29 | 4.41    |
| BSBGR1180375 | FX    | 13-Oct-17  | 13-Oct-37 | \$   | 32,000,000 |          | \$ 5.220000 | \$ 95.64  | \$ 95.68  | 5.68    |
| BSBGR1200371 | FX    | 15-Dec-17  | 15-Dec-37 | \$   | 25,000,000 |          | \$ 5.220000 | \$ 95.07  | \$ 95.12  | 5.74    |
| BSBGR1211386 | FX    | 23-Feb-18  | 23-Feb-38 | \$   | 25,000,000 |          | \$ 5.240000 | \$ 95.22  | \$ 95.26  | 5.74    |
| BSBGR1242381 | FX    | 13-Jul-18  | 13-Jul-38 | \$   | 63,000,000 |          | \$ 5.060000 | \$ 93.40  | \$ 93.45  | 5.74    |
| BSBGR1252380 | FX    | 15-Oct-18  | 15-Oct-38 | \$   | 89,206,000 |          | \$ 5.000000 | \$ 92.74  | \$ 92.79  | 5.74    |
| BSBGR1271398 | FX    | 15-Jan-19  | 15-Jan-39 | \$   | 35,000,000 |          | \$ 5.000000 | \$ 92.12  | \$ 92.17  | 5.80    |

| ISIN         | Fixed |            |           | Maturity Date | Nominal Value | APR % | Annual Coupon | We Buy (Bid) | We Sell (Ask) | Yield % |
|--------------|-------|------------|-----------|---------------|---------------|-------|---------------|--------------|---------------|---------|
|              | Float | Issue Date | Date      |               |               |       |               |              |               |         |
| BSBGR1292394 | FX    | 15-Apr-19  | 15-Apr-39 | \$            | 27,700,000    |       | \$ 5.040000   | \$ 92.43     | \$ 92.48      | 5.80    |
| BSBGR1312390 | FX    | 17-Sep-19  | 15-Jul-39 | \$            | 39,000,000    |       | \$ 5.140000   | \$ 93.35     | \$ 93.40      | 5.80    |
| BSBGR1321391 | FX    | 15-Oct-19  | 15-Oct-39 | \$            | 51,500,000    |       | \$ 5.290000   | \$ 94.80     | \$ 94.85      | 5.80    |
| BSBGR1341407 | FX    | 17-Jan-20  | 17-Jan-40 | \$            | 28,500,000    |       | \$ 5.350000   | \$ 94.79     | \$ 94.83      | 5.86    |
| BSBGR1361405 | FX    | 21-Apr-20  | 21-Apr-40 | \$            | 14,500,000    |       | \$ 5.300000   | \$ 94.22     | \$ 94.27      | 5.86    |
| BSBGR1380405 | FX    | 15-Jun-20  | 15-Jun-40 | \$            | 20,564,900    |       | \$ 5.600000   | \$ 97.29     | \$ 97.33      | 5.86    |
| BSBGR1391402 | FX    | 15-Sep-20  | 15-Sep-40 | \$            | 2,677,800     |       | \$ 5.600000   | \$ 97.26     | \$ 97.31      | 5.86    |
| BSBGR1411408 | FX    | 17-Nov-20  | 17-Nov-40 | \$            | 8,245,300     |       | \$ 5.900000   | \$ 99.78     | \$ 99.83      | 5.92    |
| BSBGR1420417 | FX    | 15-Feb-21  | 15-Feb-41 | \$            | 8,683,000     |       | \$ 5.950000   | \$ 100.31    | \$ 100.36     | 5.92    |
| BSBGR1450414 | FX    | 17-May-21  | 17-May-41 | \$            | 2,147,300     |       | \$ 6.000000   | \$ 100.84    | \$ 100.89     | 5.92    |
| BSBGR1460413 | FX    | 17-Aug-21  | 17-Aug-41 | \$            | 4,410,300     |       | \$ 6.000000   | \$ 100.85    | \$ 100.90     | 5.92    |
| BSBGR1480411 | FX    | 16-Nov-21  | 16-Nov-41 | \$            | 4,566,000     |       | \$ 6.000000   | \$ 100.23    | \$ 100.28     | 5.97    |
| BSBGR1500424 | FX    | 15-Mar-22  | 15-Mar-42 | \$            | 1,685,900     |       | \$ 6.000000   | \$ 100.23    | \$ 100.28     | 5.97    |
| BSBGR1530421 | FX    | 15-Jun-22  | 15-Jun-42 | \$            | 5,950,100     |       | \$ 6.000000   | \$ 100.24    | \$ 100.29     | 5.97    |
| BSBGR1550429 | FX    | 14-Sep-22  | 14-Sep-42 | \$            | 8,204,900     |       | \$ 6.000000   | \$ 100.24    | \$ 100.29     | 5.97    |
| BSBGR1570427 | FX    | 14-Dec-22  | 14-Dec-42 | \$            | 1,104,000     |       | \$ 6.010000   | \$ 99.71     | \$ 99.76      | 6.03    |
| BSBGR1600430 | FX    | 21-Apr-23  | 21-Apr-43 | \$            | 801,000       |       | \$ 6.020000   | \$ 99.82     | \$ 99.87      | 6.03    |
| BSBGR1630437 | FX    | 21-Jul-23  | 21-Jul-43 | \$            | 1,056,200     |       | \$ 6.090000   | \$ 100.60    | \$ 100.65     | 6.03    |
| BSBGR1640436 | FX    | 16-Oct-23  | 16-Oct-43 | \$            | 1,094,100     |       | \$ 6.090000   | \$ 100.61    | \$ 100.66     | 6.03    |
| BSBGR1680440 | FX    | 18-Jan-24  | 18-Jan-44 | \$            | 1,902,000     |       | \$ 6.090000   | \$ 99.95     | \$ 100.00     | 6.09    |
| BSBGR1700446 | FX    | 15-Feb-24  | 15-Feb-44 | \$            | 1,229,500     |       | \$ 6.090000   | \$ 99.95     | \$ 100.00     | 6.09    |
| BSBGR1720444 | FX    | 16-Apr-24  | 16-Apr-44 | \$            | 3,097,800     |       | \$ 6.090000   | \$ 99.95     | \$ 100.00     | 6.09    |
| BSBGR1251481 | FX    | 15-Oct-18  | 15-Oct-48 | \$            | 12,263,200    |       | \$ 5.500000   | \$ 90.16     | \$ 90.21      | 6.29    |
| BSBGR1271497 | FX    | 15-Jan-19  | 15-Jan-49 | \$            | 25,000,000    |       | \$ 5.500000   | \$ 89.54     | \$ 89.59      | 6.34    |
| BSBGR1292493 | FX    | 15-Apr-19  | 15-Apr-49 | \$            | 56,000,000    |       | \$ 5.550000   | \$ 90.12     | \$ 90.17      | 6.34    |
| BSBGR1312499 | FX    | 15-Jul-19  | 15-Jul-49 | \$            | 58,000,000    |       | \$ 5.600000   | \$ 90.71     | \$ 90.75      | 6.34    |
| BSBGR1322498 | FX    | 15-Oct-19  | 15-Oct-49 | \$            | 55,400,000    |       | \$ 5.650000   | \$ 91.30     | \$ 91.34      | 6.34    |
| BSBGR1341506 | FX    | 17-Jan-20  | 17-Jan-50 | \$            | 27,000,000    |       | \$ 5.690000   | \$ 91.18     | \$ 91.22      | 6.39    |
| BSBGR1361504 | FX    | 21-Apr-20  | 21-Apr-50 | \$            | 20,560,900    |       | \$ 5.690000   | \$ 91.14     | \$ 91.19      | 6.39    |
| BSBGR1381502 | FX    | 15-Jun-20  | 15-Jun-50 | \$            | 61,691,100    |       | \$ 6.050000   | \$ 95.66     | \$ 95.71      | 6.39    |
| BSBGR1391501 | FX    | 15-Sep-20  | 15-Sep-50 | \$            | 29,489,000    |       | \$ 6.100000   | \$ 96.28     | \$ 96.33      | 6.39    |
| BSBGR1412505 | FX    | 17-Nov-20  | 17-Nov-50 | \$            | 39,988,700    |       | \$ 6.350000   | \$ 98.81     | \$ 98.86      | 6.44    |
| BSBGR1420516 | FX    | 15-Feb-21  | 15-Feb-51 | \$            | 29,281,500    |       | \$ 6.400000   | \$ 99.44     | \$ 99.49      | 6.44    |
| BSBGR1450513 | FX    | 17-May-21  | 17-May-51 | \$            | 28,169,500    |       | \$ 6.450000   | \$ 100.08    | \$ 100.13     | 6.44    |
| BSBGR1460512 | FX    | 17-Aug-21  | 17-Aug-51 | \$            | 25,646,600    |       | \$ 6.500000   | \$ 100.72    | \$ 100.77     | 6.44    |
| BSBGR1480510 | FX    | 16-Nov-21  | 16-Nov-51 | \$            | 23,852,300    |       | \$ 6.500000   | \$ 100.08    | \$ 100.13     | 6.49    |
| BSBGR1500523 | FX    | 15-Mar-22  | 15-Mar-52 | \$            | 19,504,800    |       | \$ 6.500000   | \$ 100.08    | \$ 100.13     | 6.49    |
| BSBGR1530520 | FX    | 15-Jun-22  | 15-Jun-52 | \$            | 57,748,400    |       | \$ 6.500000   | \$ 100.08    | \$ 100.13     | 6.49    |
| BSBGR1550528 | FX    | 14-Sep-22  | 14-Sep-52 | \$            | 29,262,600    |       | \$ 6.500000   | \$ 100.08    | \$ 100.13     | 6.49    |
| BSBGR1570526 | FX    | 14-Dec-22  | 14-Dec-52 | \$            | 11,216,800    |       | \$ 6.510000   | \$ 99.56     | \$ 99.61      | 6.54    |
| BSBGR1600539 | FX    | 21-Apr-23  | 21-Apr-53 | \$            | 7,384,600     |       | \$ 6.520000   | \$ 99.69     | \$ 99.74      | 6.54    |
| BSBGR1630536 | FX    | 21-Jul-23  | 21-Jul-53 | \$            | 28,972,000    |       | \$ 6.590000   | \$ 100.60    | \$ 100.65     | 6.54    |
| BSBGR1640535 | FX    | 16-Oct-23  | 16-Oct-53 | \$            | 4,433,300     |       | \$ 6.590000   | \$ 100.60    | \$ 100.65     | 6.54    |
| BSBGR1680549 | FX    | 18-Jan-24  | 18-Jan-54 | \$            | 2,661,100     |       | \$ 6.590000   | \$ 99.95     | \$ 100.00     | 6.59    |
| BSBGR1700545 | FX    | 15-Feb-24  | 15-Feb-54 | \$            | 7,847,500     |       | \$ 6.590000   | \$ 99.95     | \$ 100.00     | 6.59    |
| BSBGR1720543 | FX    | 16-Apr-24  | 16-Apr-54 | \$            | 5,902,200     |       | \$ 6.590000   | \$ 99.95     | \$ 100.00     | 6.59    |

\* The prices provided here are for Bahamas Registered Stock holdings in the Central Bank's portfolio. The Central Bank will buy Bahamas Registered Stock at the bid price and sell at the ask price. Floating rate securities have 6-month resets on the coupon date at the prevailing 6-month market rate. The prices do not include accrued interest.