

| 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 10/28/20     | RPTB 0 10/28/20 | PIBL0620D114 | -      | 4/29/2020  | 10/28/2020 | 1    | 0.00  | -           | -           | -          | -           | -         |
| RPTB 0 11/04/20     | RPTB 0 11/04/20 | PIBL1219K358 | -      | 11/6/2019  | 11/4/2020  | 8    | 0.02  | -           | -           | -          | -           | 1.044     |
| RPTB 0 11/11/20     | RPTB 0 11/11/20 | PIBL0320H046 | -      | 8/12/2020  | 11/11/2020 | 15   | 0.04  | -           | -           | -          | -           | 1.044     |
| RPTB 0 11/11/20     | RPTB 0 11/11/20 | PIBL0620E122 | -      | 5/13/2020  | 11/11/2020 | 15   | 0.04  | -           | -           | -          | -           | 1.102     |
| RPTB 0 11/18/20     | RPTB 0 11/18/20 | PIBL1219K367 | -      | 11/20/2019 | 11/18/2020 | 22   | 0.06  | 6.260000    | 9:47:02 AM  | 1.0850     | 1.0850      | 1.044     |
| RPTB 0 11/25/20     | RPTB 0 11/25/20 | PIBL0620E131 | -      | 5/27/2020  | 11/25/2020 | 29   | 0.08  | -           | -           | -          | -           | 1.044     |
| RPTB 0 12/02/20     | RPTB 0 12/02/20 | PIBL1219L375 | -      | 12/4/2019  | 12/2/2020  | 36   | 0.10  | 8.060000    | 11:36:29 AM | 1.1000     | 1.1000      | 1.053     |
| RPTB 0 12/09/20     | RPTB 0 12/09/20 | PIBL0620F149 | -      | 6/10/2020  | 12/9/2020  | 43   | 0.12  | -           | -           | -          | -           | 1.063     |
| RPGB 5 7/8 12/16/20 | FXTN 10-52      | PIBD1020L525 | 5.8750 | 12/16/2010 | 12/16/2020 | 50   | 0.14  | -           | -           | -          | -           | 1.218     |
| RPTB 0 12/16/20     | RPTB 0 12/16/20 | PIBL0620F158 | -      | 6/17/2020  | 12/16/2020 | 50   | 0.14  | 1.500000    | 10:33:01 AM | 1.1000     | 1.1000      | 1.072     |
| RPTB 0 12/23/20     | RPTB 0 12/23/20 | PIBL0620F167 | -      | 6/24/2020  | 12/23/2020 | 57   | 0.16  | 11.080000   | 11:35:36 AM | 1.0500     | 1.0500      | 1.082     |
| RPTB 0 12/29/20     | RPTB 0 12/29/20 | PIBL0620G175 | -      | 7/1/2020   | 12/29/2020 | 63   | 0.17  | 19.259000   | 1:42:12 PM  | 1.0450     | 1.0450      | 1.090     |
| RPTB 0 01/06/21     | RPTB 0 01/06/21 | PIBL1220A017 | -      | 1/8/2020   | 1/6/2021   | 71   | 0.19  | 25.774000   | 1:25:55 PM  | 1.0500     | 1.0500      | 1.093     |
| RPTB 0 01/13/21     | RPTB 0 01/13/21 | PIBL1220A026 | -      | 1/15/2020  | 1/13/2021  | 78   | 0.21  | 20.982000   | 1:32:35 PM  | 1.0850     | 1.0850      | 1.089     |
| RPTB 0 01/20/21     | RPTB 0 01/20/21 | PIBL1220A035 | -      | 1/22/2020  | 1/20/2021  | 85   | 0.23  | 206.220000  | 1:08:59 PM  | 1.1000     | 1.0796      | 1.084     |
| RPGB 4 1/4 01/25/21 | FXTN 03-23      | PIBD0321A236 | 4.2500 | 1/25/2018  | 1/25/2021  | 90   | 0.25  | 273.526000  | 1:31:11 PM  | 1.4600     | 1.4804      | 1.464     |
| RPTB 0 01/27/21     | RPTB 0 01/27/21 | PIBL1220A044 | -      | 1/29/2020  | 1/27/2021  | 92   | 0.25  | 2279.256000 | 1:50:13 PM  | 1.0800     | 1.0778      | 1.080     |
| RPTB 0 02/03/21     | RPTB 0 02/03/21 | PIBL1220B052 | -      | 2/5/2020   | 2/3/2021   | 99   | 0.27  | 23.897000   | 1:28:40 PM  | 1.1150     | 1.1150      | 1.190     |
| RPTB 0 02/10/21     | RPTB 0 02/10/21 | PIBL1220B061 | -      | 2/12/2020  | 2/10/2021  | 106  | 0.29  | -           | -           | -          | -           | 1.206     |
| RPTB 0 02/17/21     | RPTB 0 02/17/21 | PIBL1220B070 | -      | 2/19/2020  | 2/17/2021  | 113  | 0.31  | -           | -           | -          | -           | 1.115     |
| RPTB 0 02/24/21     | RPTB 0 02/24/21 | PIBL1220B089 | -      | 2/26/2020  | 2/24/2021  | 120  | 0.33  | -           | -           | -          | -           | 1.324     |
| RPGB 7 3/8 03/03/21 | RTB 10-02       | PIID1021C027 | 7.3750 | 3/3/2011   | 3/3/2021   | 127  | 0.35  | 34.500000   | 1:05:51 PM  | 1.6375     | 1.6262      | 1.589     |
| RPTB 0 03/03/21     | RPTB 0 03/03/21 | PIBL1220C097 | -      | 3/4/2020   | 3/3/2021   | 127  | 0.35  | -           | -           | -          | -           | 1.338     |
| RPTB 0 03/10/21     | RPTB 0 03/10/21 | PIBL1220C104 | -      | 3/11/2020  | 3/10/2021  | 134  | 0.37  | 0.500000    | 11:35:46 AM | 1.4000     | 1.4000      | 1.353     |
| RPTB 0 03/17/21     | RPTB 0 03/17/21 | PIBL1220C113 | -      | 3/18/2020  | 3/17/2021  | 141  | 0.39  | 18.313000   | 1:14:39 PM  | 1.4750     | 1.4703      | 1.400     |
| RPGB 3 1/2 03/20/21 | FXTN 07-57      | PIBD0721C574 | 3.5000 | 3/20/2014  | 3/20/2021  | 144  | 0.39  | 44.000000   | 11:49:09 AM | 1.6500     | 1.6293      | 1.524     |
| RPTB 0 03/24/21     | RPTB 0 03/24/21 | PIBL0620I182 | -      | 9/23/2020  | 3/24/2021  | 148  | 0.41  | -           | -           | -          | -           | 1.501     |
| RPTB 0 03/31/21     | RPTB 0 03/31/21 | PIBL0620I191 | -      | 9/30/2020  | 3/31/2021  | 155  | 0.42  | 11.313000   | 1:04:12 PM  | 1.5200     | 1.5200      | 1.581     |
| RPTB 0 04/07/21     | RPTB 0 04/07/21 | PIBL1220D149 | -      | 4/8/2020   | 4/7/2021   | 162  | 0.44  | 4.000000    | 11:03:23 AM | 1.5350     | 1.5550      | 1.579     |
| RPTB 0 04/14/21     | RPTB 0 04/14/21 | PIBL1220D158 | -      | 4/15/2020  | 4/14/2021  | 169  | 0.46  | 20.618206   | 1:17:40 PM  | 1.5400     | 1.5400      | 1.589     |
| RPTB 0 04/21/21     | RPTB 0 04/21/21 | PIBL1220D167 | -      | 4/22/2020  | 4/21/2021  | 176  | 0.48  | 28.939000   | 1:09:14 PM  | 1.5400     | 1.5400      | 1.580     |
| RPGB 6 1/2 04/28/21 | FXTN 10-53      | PIBD1021D531 | 6.5000 | 4/28/2011  | 4/28/2021  | 183  | 0.50  | -           | -           | -          | -           | 1.662     |
| RPTB 0 04/28/21     | RPTB 0 04/28/21 | PIBL1220D176 | -      | 4/29/2020  | 4/28/2021  | 183  | 0.50  | 2281.436000 | 1:55:50 PM  | 1.5400     | 1.5446      | 1.547     |
| RPTB 0 05/05/21     | RPTB 0 05/05/21 | PIBL1220E184 | -      | 5/6/2020   | 5/5/2021   | 190  | 0.52  | 1507.164000 | 11:40:51 AM | 1.6050     | 1.6084      | 1.620     |
| RPTB 0 05/12/21     | RPTB 0 05/12/21 | PIBL1220E193 | -      | 5/13/2020  | 5/12/2021  | 197  | 0.54  | 601.959000  | 1:13:15 PM  | 1.6000     | 1.6291      | 1.629     |

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|----------------------|-----------------|--------------|---------|------------|------------|------|-------|------------|-------------|------------|-------------|-----------|
| RPTB 0 05/19/21      | RPTB 0 05/19/21 | PIBL1220E200 | -       | 5/20/2020  | 5/19/2021  | 204  | 0.56  | 504.237000 | 11:43:10 AM | 1.6250     | 1.6248      | 1.625     |
| RPTB 0 05/26/21      | RPTB 0 05/26/21 | PIBL1220E219 | -       | 5/27/2020  | 5/26/2021  | 211  | 0.58  | -          | -           | -          | -           | 1.666     |
| RPTB 0 06/02/21      | RPTB 0 06/02/21 | PIBL1220F227 | -       | 6/3/2020   | 6/2/2021   | 218  | 0.60  | 2.000000   | 1:25:06 PM  | 1.6250     | 1.6250      | 1.653     |
| RPTB 0 06/09/21      | RPTB 0 06/09/21 | PIBL1220F236 | -       | 6/10/2020  | 6/9/2021   | 225  | 0.62  | 501.167000 | 1:05:37 PM  | 1.7000     | 1.6799      | 1.682     |
| RPGB 4 7/8 06/13/21  | RTB 03-09       | PIID0321F092 | 4.8750  | 6/13/2018  | 6/13/2021  | 229  | 0.63  | 7.420000   | 1:06:43 PM  | 1.8200     | 1.8156      | 1.908     |
| RPTB 0 06/16/21      | RPTB 0 06/16/21 | PIBL1220F245 | -       | 6/17/2020  | 6/16/2021  | 232  | 0.64  | 40.000000  | 10:14:27 AM | 1.7100     | 1.7100      | 1.670     |
| RPTB 0 06/23/21      | RPTB 0 06/23/21 | PIBL1220F254 | -       | 6/24/2020  | 6/23/2021  | 239  | 0.65  | -          | -           | -          | -           | 1.678     |
| RPTB 0 06/30/21      | RPTB 0 06/30/21 | PIBL1220G262 | -       | 7/1/2020   | 6/30/2021  | 246  | 0.67  | 120.000000 | 9:40:09 AM  | 1.7000     | 1.7000      | 1.703     |
| RPTB 0 07/07/21      | RPTB 0 07/07/21 | PIBL1220G271 | -       | 7/8/2020   | 7/7/2021   | 253  | 0.69  | -          | -           | -          | -           | 1.715     |
| RPTB 0 07/14/21      | RPTB 0 07/14/21 | PIBL1220G280 | -       | 7/15/2020  | 7/14/2021  | 260  | 0.71  | -          | -           | -          | -           | 1.710     |
| RPTB 0 07/21/21      | RPTB 0 07/21/21 | PIBL1220G299 | -       | 7/22/2020  | 7/21/2021  | 267  | 0.73  | 9.000000   | 11:21:03 AM | 1.7000     | 1.7000      | 1.720     |
| RPTB 0 07/28/21      | RPTB 0 07/28/21 | PIBL1220G306 | -       | 7/29/2020  | 7/28/2021  | 274  | 0.75  | -          | -           | -          | -           | 1.731     |
| RPTB 0 08/04/21      | RPTB 0 08/04/21 | PIBL1220H314 | -       | 8/5/2020   | 8/4/2021   | 281  | 0.77  | -          | -           | -          | -           | 1.737     |
| RPTB 0 08/11/21      | RPTB 0 08/11/21 | PIBL1220H323 | -       | 8/12/2020  | 8/11/2021  | 288  | 0.79  | -          | -           | -          | -           | 1.743     |
| RPTB 0 08/18/21      | RPTB 0 08/18/21 | PIBL1220H332 | -       | 8/19/2020  | 8/18/2021  | 295  | 0.81  | 2.021000   | 10:16:01 AM | 1.7250     | 1.7250      | 1.745     |
| RPTB 0 08/25/21      | RPTB 0 08/25/21 | PIBL1220H341 | -       | 8/26/2020  | 8/25/2021  | 302  | 0.83  | 5.135000   | 1:24:19 PM  | 1.7375     | 1.7422      | 1.757     |
| RPTB 0 09/01/21      | RPTB 0 09/01/21 | PIBL1220I359 | -       | 9/2/2020   | 9/1/2021   | 309  | 0.85  | -          | -           | -          | -           | 1.761     |
| RPTB 0 09/08/21      | RPTB 0 09/08/21 | PIBL1220I368 | -       | 9/9/2020   | 9/8/2021   | 316  | 0.87  | -          | -           | -          | -           | 1.765     |
| RPTB 0 09/22/21      | RPTB 0 09/22/21 | PIBL1220I386 | -       | 9/23/2020  | 9/22/2021  | 330  | 0.90  | -          | -           | -          | -           | 1.788     |
| RPTB 0 09/29/21      | RPTB 0 09/29/21 | PIBL1220I395 | -       | 9/30/2020  | 9/29/2021  | 337  | 0.92  | -          | -           | -          | -           | 1.785     |
| RPTB 0 10/06/21      | RPTB 0 10/06/21 | PIBL1220J401 | -       | 10/7/2020  | 10/6/2021  | 344  | 0.94  | -          | -           | -          | -           | 1.786     |
| RPTB 0 10/13/21      | RPTB 0 10/13/21 | PIBL1220J410 | -       | 10/14/2020 | 10/13/2021 | 351  | 0.96  | -          | -           | -          | -           | 1.779     |
| RPGB 5 3/4 10/20/21  | RTB 10-03       | PIID1021J039 | 5.7500  | 10/20/2011 | 10/20/2021 | 358  | 0.98  | -          | -           | -          | -           | 1.816     |
| RPTB 0 10/20/21      | RPTB 0 10/20/21 | PIBL1220J429 | -       | 10/21/2020 | 10/20/2021 | 358  | 0.98  | 84.428000  | 1:28:45 PM  | 1.7875     | 1.7879      | 1.786     |
| RPTB 0 10/27/21      | RPTB 0 10/27/21 | PIBL1220J438 | -       | 10/28/2020 | 10/27/2021 | 365  | 1.00  | 214.968000 | 1:54:04 PM  | 1.7850     | 1.7861      | 1.791     |
| RPGB 5 3/4 11/24/21  | FXTN 10-55      | PIBD1021K551 | 5.7500  | 11/24/2011 | 11/24/2021 | 393  | 1.08  | 2.250000   | 9:58:48 AM  | 1.9750     | 1.9707      | 1.903     |
| RPGB 6 3/8 01/19/22  | FXTN 10-54      | PIBD1022G545 | 6.3750  | 7/19/2011  | 1/19/2022  | 449  | 1.23  | 24.100000  | 1:06:17 PM  | 1.9348     | 1.9468      | 1.855     |
| RPGB 4 01/26/22      | FXTN 05-74      | PIBD0522A747 | 4.0000  | 1/26/2017  | 1/26/2022  | 456  | 1.25  | 24.480000  | 11:18:06 AM | 1.9700     | 1.9700      | 1.900     |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022  | 503  | 1.38  | -          | -           | -          | -           | 1.927     |
| RPGB 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 615  | 1.68  | 1.100000   | 11:23:30 AM | 1.9500     | 1.9500      | 1.931     |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 644  | 1.76  | -          | -           | -          | -           | 1.990     |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 686  | 1.88  | -          | -           | -          | -           | 2.067     |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 720  | 1.97  | -          | -           | -          | -           | 2.093     |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 768  | 2.10  | 13.800000  | 1:24:04 PM  | 2.1400     | 2.0770      | 2.137     |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 770  | 2.11  | -          | -           | -          | -           | 2.126     |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 4 3/8 02/11/23  | RTB 03-10  | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 837   | 2.29  | 180.010000  | 1:53:33 PM  | 2.1100     | 2.1167      | 2.121     |
| RPGB 13 02/20/23     | FXTN 20-04 | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 846   | 2.32  | -           | -           | -          | -           | 2.177     |
| RPGB 5 1/2 03/08/23  | FXTN 05-75 | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 862   | 2.36  | 15.600000   | 10:09:22 AM | 2.2100     | 2.2100      | 2.197     |
| RPGB 3 1/2 04/21/23  | FXTN 07-58 | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 906   | 2.48  | 52.164000   | 1:57:37 PM  | 2.1600     | 2.2221      | 2.217     |
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 944   | 2.59  | -           | -           | -          | -           | 2.242     |
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 1,022 | 2.80  | 5.200000    | 1:05:44 PM  | 2.3600     | 2.3570      | 2.425     |
| RPGB 2 3/8 09/10/23  | FXTN 03-25 | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 1,048 | 2.87  | 3.000000    | 1:54:27 PM  | 2.1975     | 2.1958      | 2.204     |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 1,091 | 2.99  | -           | -           | -          | -           | 2.339     |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 1,232 | 3.37  | 5.000000    | 1:46:37 PM  | 2.4000     | 2.3640      | 2.377     |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 1,271 | 3.48  | -           | -           | -          | -           | 2.412     |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 1,315 | 3.60  | -           | -           | -          | -           | 2.469     |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 1,378 | 3.77  | -           | -           | -          | -           | 2.505     |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 1,393 | 3.81  | 1.100000    | 11:32:51 AM | 2.6750     | 2.6750      | 2.633     |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,451 | 3.97  | -           | -           | -          | -           | 2.541     |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,476 | 4.04  | -           | -           | -          | -           | 2.559     |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,628 | 4.46  | 41.892000   | 1:56:17 PM  | 2.6900     | 2.6899      | 2.692     |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,630 | 4.46  | -           | -           | -          | -           | 2.626     |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,750 | 4.79  | 956.160000  | 1:53:58 PM  | 2.7150     | 2.7194      | 2.720     |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,778 | 4.87  | 2000.000000 | 1:46:06 PM  | 2.7900     | 2.7936      | 2.792     |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,819 | 4.98  | -           | -           | -          | -           | 2.731     |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,859 | 5.09  | -           | -           | -          | -           | 2.719     |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,910 | 5.23  | -           | -           | -          | -           | 2.733     |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,936 | 5.30  | 310.000000  | 1:45:55 PM  | 2.8000     | 2.8000      | 2.796     |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 2,154 | 5.90  | 2.000000    | 9:38:25 AM  | 2.9300     | 2.9300      | 2.811     |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 2,184 | 5.98  | -           | -           | -          | -           | 2.803     |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 2,232 | 6.11  | -           | -           | -          | -           | 2.856     |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 2,316 | 6.34  | -           | -           | -          | -           | 2.825     |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 2,380 | 6.52  | -           | -           | -          | -           | 2.837     |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,505 | 6.86  | -           | -           | -          | -           | 2.878     |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,703 | 7.40  | 23.000000   | 10:14:17 AM | 2.9750     | 2.9750      | 2.884     |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,960 | 8.10  | 78.500000   | 10:44:03 AM | 3.8000     | 3.8000      | 2.912     |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,997 | 8.21  | 500.000000  | 10:42:28 AM | 2.9500     | 2.9500      | 2.896     |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,499 | 9.58  | -           | -           | -          | -           | 2.983     |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,542 | 9.70  | -           | -           | -          | -           | 2.925     |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,561 | 9.75  | -           | -           | -          | -           | 2.958     |

| Global ID            | Local ID   | Domestic No. | Coupon  | Issue Date | Maturity   | Days  | Years | D.Vol(MM)   | Traded Time | Last Yield | W.Ave Yield | BVAL Rate |
|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,743 | 10.25 | -           | -           | -          | -           | 2.982     |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,917 | 10.72 | 101.000000  | 1:40:10 PM  | 3.0500     | 3.0500      | 3.012     |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,995 | 10.94 | -           | -           | -          | -           | 3.030     |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 2/2/2012   | 2/2/2032   | 4,115 | 11.27 | -           | -           | -          | -           | 3.095     |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 3/1/2012   | 3/1/2032   | 4,143 | 11.34 | 6.990000    | 1:40:13 PM  | 3.3750     | 3.4071      | 3.169     |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 9/27/2012  | 9/27/2032  | 4,353 | 11.92 | -           | -           | -          | -           | 3.148     |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5000  | 11/29/2007 | 11/29/2032 | 4,416 | 12.09 | -           | -           | -          | -           | 3.206     |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.6250  | 3/21/2013  | 3/21/2033  | 4,528 | 12.40 | 0.600000    | 10:34:52 AM | 3.6000     | 3.6000      | 3.229     |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.2500  | 11/5/2009  | 11/5/2034  | 5,122 | 14.02 | -           | -           | -          | -           | 3.442     |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.0000  | 9/30/2010  | 9/30/2035  | 5,451 | 14.92 | -           | -           | -          | -           | 3.580     |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.1250  | 12/16/2010 | 12/16/2035 | 5,528 | 15.14 | 45.000000   | 9:58:55 AM  | 3.9500     | 3.9500      | 3.656     |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.6250  | 9/29/2011  | 9/29/2036  | 5,816 | 15.92 | -           | -           | -          | -           | 3.739     |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.2500  | 5/18/2017  | 5/18/2037  | 6,047 | 16.56 | -           | -           | -          | -           | 3.829     |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.7500  | 8/16/2012  | 8/16/2037  | 6,137 | 16.80 | -           | -           | -          | -           | 3.854     |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.1250  | 10/24/2012 | 10/24/2037 | 6,206 | 16.99 | 31.488300   | 1:37:21 PM  | 3.9250     | 3.9504      | 3.886     |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.5000  | 2/22/2018  | 2/22/2038  | 6,327 | 17.32 | -           | -           | -          | -           | 3.891     |
| RPGB 6 3/4 01/24/39  | FXTN 20-23 | PIBD2039A232 | 6.7500  | 1/24/2019  | 1/24/2039  | 6,663 | 18.24 | 1.500000    | 1:20:09 PM  | 3.9850     | 3.9850      | 3.954     |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.6250  | 9/9/2015   | 9/9/2040   | 7,257 | 19.87 | 1001.000000 | 10:28:47 AM | 3.9000     | 3.9000      | 3.910     |