

| 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 02/03/21    | RPTB 0 02/03/21 | PIBL1220B052 | -      | 2/5/2020   | 2/3/2021  | 6    | 0.02  | 7.000000    | 10:42:47 AM | 0.8750     | 0.8750      | 1.104     |
| RPTB 0 02/10/21    | RPTB 0 02/10/21 | PIBL1220B061 | -      | 2/12/2020  | 2/10/2021 | 13   | 0.04  | 1.130000    | 11:57:51 AM | 0.6000     | 0.6000      | 1.100     |
| RPTB 0 02/17/21    | RPTB 0 02/17/21 | PIBL1220B070 | -      | 2/19/2020  | 2/17/2021 | 20   | 0.06  | -           | -           | -          | -           | 1.100     |
| RPTB 0 02/24/21    | RPTB 0 02/24/21 | PIBL1220B089 | -      | 2/26/2020  | 2/24/2021 | 27   | 0.07  | 10.000000   | 2:48:43 PM  | 0.8375     | 0.8375      | 1.100     |
| RPG 7 3/8 03/03/21 | RTB 10-02       | PIID1021C027 | 7.3750 | 3/3/2011   | 3/3/2021  | 34   | 0.09  | -           | -           | -          | -           | 0.878     |
| RPTB 0 03/03/21    | RPTB 0 03/03/21 | PIBL1220C097 | -      | 3/4/2020   | 3/3/2021  | 34   | 0.09  | -           | -           | -          | -           | 1.091     |
| RPTB 0 03/10/21    | RPTB 0 03/10/21 | PIBL1220C104 | -      | 3/11/2020  | 3/10/2021 | 41   | 0.11  | 9.298000    | 11:58:23 AM | 0.8000     | 0.8043      | 1.100     |
| RPTB 0 03/17/21    | RPTB 0 03/17/21 | PIBL1220C113 | -      | 3/18/2020  | 3/17/2021 | 48   | 0.13  | -           | -           | -          | -           | 1.098     |
| RPG 3 1/2 03/20/21 | FXTN 07-57      | PIBD0721C574 | 3.5000 | 3/20/2014  | 3/20/2021 | 51   | 0.14  | 0.900000    | 2:56:47 PM  | 1.1500     | 1.1500      | 1.075     |
| RPTB 0 03/24/21    | RPTB 0 03/24/21 | PIBL0620I182 | -      | 9/23/2020  | 3/24/2021 | 55   | 0.15  | -           | -           | -          | -           | 1.094     |
| RPTB 0 03/31/21    | RPTB 0 03/31/21 | PIBL0620I191 | -      | 9/30/2020  | 3/31/2021 | 62   | 0.17  | -           | -           | -          | -           | 1.096     |
| RPTB 0 04/07/21    | RPTB 0 04/07/21 | PIBL1220D149 | -      | 4/8/2020   | 4/7/2021  | 69   | 0.19  | -           | -           | -          | -           | 1.159     |
| RPTB 0 04/14/21    | RPTB 0 04/14/21 | PIBL1220D158 | -      | 4/15/2020  | 4/14/2021 | 76   | 0.21  | 97.048100   | 2:08:42 PM  | 0.9150     | 0.9182      | 1.069     |
| RPTB 0 04/21/21    | RPTB 0 04/21/21 | PIBL1220D167 | -      | 4/22/2020  | 4/21/2021 | 83   | 0.23  | 11.100000   | 3:18:05 PM  | 0.9875     | 0.9338      | 1.057     |
| RPG 6 1/2 04/28/21 | FXTN 10-53      | PIBD1021D531 | 6.5000 | 4/28/2011  | 4/28/2021 | 90   | 0.25  | -           | -           | -          | -           | 0.873     |
| RPTB 0 04/28/21    | RPTB 0 04/28/21 | PIBL1220D176 | -      | 4/29/2020  | 4/28/2021 | 90   | 0.25  | 895.034000  | 3:11:17 PM  | 0.9250     | 0.9289      | 1.250     |
| RPTB 0 05/05/21    | RPTB 0 05/05/21 | PIBL1220E184 | -      | 5/6/2020   | 5/5/2021  | 97   | 0.27  | 358.399000  | 3:50:39 PM  | 0.9875     | 0.9959      | 1.030     |
| RPTB 0 05/12/21    | RPTB 0 05/12/21 | PIBL1220E193 | -      | 5/13/2020  | 5/12/2021 | 104  | 0.29  | 816.160400  | 3:38:49 PM  | 1.0290     | 1.0302      | 1.033     |
| RPTB 0 05/19/21    | RPTB 0 05/19/21 | PIBL1220E200 | -      | 5/20/2020  | 5/19/2021 | 111  | 0.30  | 336.852000  | 3:56:21 PM  | 1.0300     | 1.0300      | 1.055     |
| RPTB 0 05/26/21    | RPTB 0 05/26/21 | PIBL1220E219 | -      | 5/27/2020  | 5/26/2021 | 118  | 0.32  | 211.284000  | 3:47:54 PM  | 1.0550     | 1.0548      | 1.055     |
| RPTB 0 06/02/21    | RPTB 0 06/02/21 | PIBL1220F227 | -      | 6/3/2020   | 6/2/2021  | 125  | 0.34  | 3200.506000 | 3:43:28 PM  | 1.1250     | 1.1365      | 1.141     |
| RPTB 0 06/09/21    | RPTB 0 06/09/21 | PIBL1220F236 | -      | 6/10/2020  | 6/9/2021  | 132  | 0.36  | 21.132000   | 3:02:32 PM  | 1.2150     | 1.1562      | 1.252     |
| RPG 4 7/8 06/13/21 | RTB 03-09       | PIID0321F092 | 4.8750 | 6/13/2018  | 6/13/2021 | 136  | 0.37  | 139.200000  | 2:54:43 PM  | 1.6000     | 1.3892      | 1.341     |
| RPTB 0 06/16/21    | RPTB 0 06/16/21 | PIBL1220F245 | -      | 6/17/2020  | 6/16/2021 | 139  | 0.38  | 96.430000   | 3:20:36 PM  | 1.2750     | 1.1762      | 1.226     |
| RPTB 0 06/23/21    | RPTB 0 06/23/21 | PIBL1220F254 | -      | 6/24/2020  | 6/23/2021 | 146  | 0.40  | 87.500000   | 2:28:05 PM  | 1.2000     | 1.2146      | 1.215     |
| RPTB 0 06/30/21    | RPTB 0 06/30/21 | PIBL1220G262 | -      | 7/1/2020   | 6/30/2021 | 153  | 0.42  | 145.154000  | 2:23:43 PM  | 1.2250     | 1.1662      | 1.193     |
| RPTB 0 07/07/21    | RPTB 0 07/07/21 | PIBL1220G271 | -      | 7/8/2020   | 7/7/2021  | 160  | 0.44  | 6.273000    | 2:32:49 PM  | 1.1750     | 1.1865      | 1.255     |
| RPTB 0 07/14/21    | RPTB 0 07/14/21 | PIBL1220G280 | -      | 7/15/2020  | 7/14/2021 | 167  | 0.46  | 45.405000   | 3:44:15 PM  | 1.2350     | 1.2349      | 1.347     |
| RPTB 0 07/21/21    | RPTB 0 07/21/21 | PIBL1220G299 | -      | 7/22/2020  | 7/21/2021 | 174  | 0.48  | 53.817000   | 3:38:39 PM  | 1.2350     | 1.2481      | 1.323     |
| RPTB 0 07/28/21    | RPTB 0 07/28/21 | PIBL1220G306 | -      | 7/29/2020  | 7/28/2021 | 181  | 0.50  | 135.248000  | 3:27:16 PM  | 1.2350     | 1.2269      | 1.259     |
| RPTB 0 08/04/21    | RPTB 0 08/04/21 | PIBL1220H314 | -      | 8/5/2020   | 8/4/2021  | 188  | 0.52  | 4.643000    | 11:38:28 AM | 1.2650     | 1.2650      | 1.311     |
| RPTB 0 08/11/21    | RPTB 0 08/11/21 | PIBL1220H323 | -      | 8/12/2020  | 8/11/2021 | 195  | 0.53  | 2.000000    | 3:02:02 PM  | 1.2750     | 1.2750      | 1.289     |
| RPTB 0 08/18/21    | RPTB 0 08/18/21 | PIBL1220H332 | -      | 8/19/2020  | 8/18/2021 | 202  | 0.55  | 6.024000    | 10:46:23 AM | 1.2750     | 1.2750      | 1.306     |
| RPTB 0 08/25/21    | RPTB 0 08/25/21 | PIBL1220H341 | -      | 8/26/2020  | 8/25/2021 | 209  | 0.57  | 1.508000    | 2:32:48 PM  | 1.2850     | 1.2850      | 1.325     |

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|----------------------|-----------------|--------------|---------|------------|------------|------|-------|------------|-------------|------------|-------------|-----------|
| RPTB 0 09/01/21      | RPTB 0 09/01/21 | PIBL1220I359 | -       | 9/2/2020   | 9/1/2021   | 216  | 0.59  | 8.000000   | 11:58:47 AM | 1.3250     | 1.3250      | 1.326     |
| RPTB 0 09/08/21      | RPTB 0 09/08/21 | PIBL1220I368 | -       | 9/9/2020   | 9/8/2021   | 223  | 0.61  | 30.982000  | 3:05:18 PM  | 1.3150     | 1.3160      | 1.337     |
| RPTB 0 09/22/21      | RPTB 0 09/22/21 | PIBL1220I386 | -       | 9/23/2020  | 9/22/2021  | 237  | 0.65  | 20.888000  | 3:26:33 PM  | 1.3250     | 1.3238      | 1.366     |
| RPTB 0 09/29/21      | RPTB 0 09/29/21 | PIBL1220I395 | -       | 9/30/2020  | 9/29/2021  | 244  | 0.67  | -          | -           | -          | -           | 1.377     |
| RPTB 0 10/06/21      | RPTB 0 10/06/21 | PIBL1220J401 | -       | 10/7/2020  | 10/6/2021  | 251  | 0.69  | -          | -           | -          | -           | 1.357     |
| RPTB 0 10/13/21      | RPTB 0 10/13/21 | PIBL1220J410 | -       | 10/14/2020 | 10/13/2021 | 258  | 0.71  | -          | -           | -          | -           | 1.393     |
| RPGB 5 3/4 10/20/21  | RTB 10-03       | PIID1021J039 | 5.7500  | 10/20/2011 | 10/20/2021 | 265  | 0.73  | -          | -           | -          | -           | 1.403     |
| RPTB 0 10/20/21      | RPTB 0 10/20/21 | PIBL1220J429 | -       | 10/21/2020 | 10/20/2021 | 265  | 0.73  | -          | -           | -          | -           | 1.489     |
| RPTB 0 10/27/21      | RPTB 0 10/27/21 | PIBL1220J438 | -       | 10/28/2020 | 10/27/2021 | 272  | 0.75  | 39.800000  | 3:29:15 PM  | 1.3650     | 1.3650      | 1.382     |
| RPTB 0 11/03/21      | RPTB 0 11/03/21 | PIBL1220K445 | -       | 11/4/2020  | 11/3/2021  | 279  | 0.76  | 57.220000  | 11:22:19 AM | 1.3750     | 1.3750      | 1.417     |
| RPTB 0 11/10/21      | RPTB 0 11/10/21 | PIBL1220K454 | -       | 11/11/2020 | 11/10/2021 | 286  | 0.78  | 38.068000  | 3:00:07 PM  | 1.3900     | 1.3873      | 1.424     |
| RPTB 0 11/17/21      | RPTB 0 11/17/21 | PIBL1220K463 | -       | 11/18/2020 | 11/17/2021 | 293  | 0.80  | -          | -           | -          | -           | 1.417     |
| RPGB 5 3/4 11/24/21  | FXTN 10-55      | PIBD1021K551 | 5.7500  | 11/24/2011 | 11/24/2021 | 300  | 0.82  | 16.000000  | 11:09:20 AM | 1.5000     | 1.5000      | 1.615     |
| RPTB 0 11/24/21      | RPTB 0 11/24/21 | PIBL1220K472 | -       | 11/25/2020 | 11/24/2021 | 300  | 0.82  | 91.000000  | 3:00:51 PM  | 1.3900     | 1.3816      | 1.384     |
| RPTB 0 12/01/21      | RPTB 0 12/01/21 | PIBL1220L480 | -       | 12/2/2020  | 12/1/2021  | 307  | 0.84  | -          | -           | -          | -           | 1.422     |
| RPTB 0 12/07/21      | RPTB 0 12/07/21 | PIBL1220L499 | -       | 12/9/2020  | 12/7/2021  | 313  | 0.86  | 28.882000  | 9:45:31 AM  | 1.4500     | 1.4500      | 1.459     |
| RPTB 0 12/15/21      | RPTB 0 12/15/21 | PIBL1220L505 | -       | 12/16/2020 | 12/15/2021 | 321  | 0.88  | 47.680000  | 10:50:53 AM | 1.4000     | 1.4299      | 1.474     |
| RPTB 0 01/05/22      | RPTB 0 01/05/22 | PIBL1221A015 | -       | 1/6/2021   | 1/5/2022   | 342  | 0.94  | -          | -           | -          | -           | 1.565     |
| RPTB 0 01/12/22      | RPTB 0 01/12/22 | PIBL1221A024 | -       | 1/13/2021  | 1/12/2022  | 349  | 0.96  | -          | -           | -          | -           | 1.583     |
| RPGB 6 3/8 01/19/22  | FXTN 10-54      | PIBD1022G545 | 6.3750  | 7/19/2011  | 1/19/2022  | 356  | 0.98  | 100.000000 | 3:07:22 PM  | 1.5800     | 1.5800      | 1.563     |
| RPTB 0 01/19/22      | RPTB 0 01/19/22 | PIBL1221A033 | -       | 1/20/2021  | 1/19/2022  | 356  | 0.98  | 3.600000   | 11:22:22 AM | 1.4850     | 1.4835      | 1.567     |
| RPGB 4 01/26/22      | FXTN 05-74      | PIBD0522A747 | 4.0000  | 1/26/2017  | 1/26/2022  | 363  | 0.99  | 56.500000  | 11:25:20 AM | 1.5500     | 1.6385      | 1.613     |
| RPTB 0 01/26/22      | RPTB 0 01/26/22 | PIBL1221A042 | -       | 1/27/2021  | 1/26/2022  | 363  | 0.99  | 300.032000 | 3:50:01 PM  | 1.4850     | 1.4880      | 1.492     |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022  | 410  | 1.12  | -          | -           | -          | -           | 1.490     |
| RPGB 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 522  | 1.43  | 10.575000  | 2:44:20 PM  | 1.6250     | 1.6241      | 1.587     |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 551  | 1.51  | -          | -           | -          | -           | 1.655     |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 593  | 1.62  | -          | -           | -          | -           | 1.696     |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 627  | 1.72  | -          | -           | -          | -           | 1.725     |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 675  | 1.85  | 146.050000 | 11:51:17 AM | 1.7800     | 1.7910      | 1.778     |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 677  | 1.85  | -          | -           | -          | -           | 1.827     |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 744  | 2.04  | 751.890400 | 3:50:19 PM  | 1.8500     | 1.8429      | 1.838     |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 753  | 2.06  | -          | -           | -          | -           | 1.831     |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 769  | 2.11  | 140.000000 | 11:57:30 AM | 1.8300     | 1.8350      | 1.825     |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 813  | 2.23  | 25.000000  | 2:38:43 PM  | 1.8500     | 1.8650      | 1.853     |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 851   | 2.33  | -           | -           | -          | -           | 1.890     |
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 929   | 2.54  | 117.510000  | 3:07:01 PM  | 1.9500     | 1.9330      | 1.897     |
| RPGB 2 3/8 09/10/23  | FXTN 03-25 | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 955   | 2.62  | 2655.860000 | 3:02:19 PM  | 1.9400     | 1.9812      | 1.974     |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 998   | 2.73  | -           | -           | -          | -           | 2.017     |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 1,139 | 3.12  | 85.860000   | 3:27:37 PM  | 1.9850     | 1.9534      | 1.940     |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 1,178 | 3.23  | 0.300000    | 10:48:09 AM | 2.1500     | 2.1500      | 2.130     |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 1,222 | 3.35  | -           | -           | -          | -           | 2.183     |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 1,285 | 3.52  | -           | -           | -          | -           | 2.229     |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 1,300 | 3.56  | 0.703000    | 10:44:46 AM | 2.2000     | 2.2000      | 2.111     |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,358 | 3.72  | -           | -           | -          | -           | 2.225     |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,383 | 3.79  | -           | -           | -          | -           | 2.396     |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,535 | 4.20  | 25.000000   | 9:22:40 AM  | 2.4500     | 2.4500      | 2.447     |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,537 | 4.21  | -           | -           | -          | -           | 2.572     |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,657 | 4.54  | 8071.627000 | 3:51:56 PM  | 2.6250     | 2.6384      | 2.627     |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,685 | 4.61  | 2644.605000 | 3:58:39 PM  | 2.6300     | 2.6386      | 2.637     |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,726 | 4.73  | -           | -           | -          | -           | 2.520     |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,766 | 4.84  | -           | -           | -          | -           | 2.544     |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,817 | 4.98  | -           | -           | -          | -           | 2.616     |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,843 | 5.05  | 1605.500000 | 3:42:28 PM  | 2.6400     | 2.6639      | 2.660     |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 2,061 | 5.64  | 700.000000  | 3:22:35 PM  | 2.7500     | 2.7679      | 2.747     |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 2,091 | 5.73  | -           | -           | -          | -           | 2.690     |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 2,139 | 5.86  | -           | -           | -          | -           | 2.746     |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 2,223 | 6.09  | -           | -           | -          | -           | 2.950     |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 2,287 | 6.26  | 4070.000000 | 3:59:59 PM  | 2.8155     | 2.8397      | 2.832     |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,412 | 6.60  | -           | -           | -          | -           | 2.770     |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,610 | 7.15  | 28.000000   | 10:23:41 AM | 2.8000     | 2.8000      | 2.787     |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,867 | 7.85  | -           | -           | -          | -           | 2.847     |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,904 | 7.95  | 7417.000000 | 11:58:06 AM | 2.8500     | 2.8200      | 2.739     |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,406 | 9.33  | -           | -           | -          | -           | 2.878     |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,449 | 9.44  | 1650.000000 | 10:18:17 AM | 2.9000     | 2.9424      | 2.921     |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,468 | 9.50  | -           | -           | -          | -           | 2.926     |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,650 | 9.99  | -           | -           | -          | -           | 2.951     |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,824 | 10.47 | 971.000000  | 3:44:17 PM  | 3.0500     | 3.0346      | 3.025     |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,902 | 10.68 | -           | -           | -          | -           | 3.024     |

| 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 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 2/2/2012   | 2/2/2032   | 4,022 | 11.01 | -         | -           | -          | -           | 3.059     |
| RPGB 5 7/8 03/01/32 | RTB 20-01  | PIID2032C014 | 5.8750 | 3/1/2012   | 3/1/2032   | 4,050 | 11.09 | 1.000000  | 2:16:51 PM  | 3.3500     | 3.3500      | 3.115     |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012  | 9/27/2032  | 4,260 | 11.66 | -         | -           | -          | -           | 3.167     |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 4,323 | 11.84 | -         | -           | -          | -           | 3.196     |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013  | 3/21/2033  | 4,435 | 12.14 | 8.000000  | 3:57:44 PM  | 3.3500     | 3.4000      | 3.258     |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009  | 11/5/2034  | 5,029 | 13.77 | -         | -           | -          | -           | 3.519     |
| RPGB 8 09/30/35     | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010  | 9/30/2035  | 5,358 | 14.67 | -         | -           | -          | -           | 3.659     |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,435 | 14.88 | -         | -           | -          | -           | 3.704     |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011  | 9/29/2036  | 5,723 | 15.67 | -         | -           | -          | -           | 3.810     |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017  | 5/18/2037  | 5,954 | 16.30 | -         | -           | -          | -           | 3.893     |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012  | 8/16/2037  | 6,044 | 16.55 | -         | -           | -          | -           | 3.905     |
| RPGB 6 1/8 10/24/37 | RTB 25-01  | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 6,113 | 16.74 | 6.260000  | 3:36:35 PM  | 4.0250     | 4.0259      | 3.924     |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018  | 2/22/2038  | 6,234 | 17.07 | -         | -           | -          | -           | 3.942     |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019  | 1/24/2039  | 6,570 | 17.99 | 0.600000  | 2:01:06 PM  | 4.0000     | 4.0000      | 3.916     |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015   | 9/9/2040   | 7,164 | 19.61 | -         | -           | -          | -           | 3.937     |