

| 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 02/24/21     | RPTB 0 02/24/21 | PIBL1220B089 | -      | 2/26/2020  | 2/24/2021 | 5    | 0.01  | -           | -           | -          | -           | 0.8059    |
| RPGB 7 3/8 03/03/21 | RTB 10-02       | PIID1021C027 | 7.3750 | 3/3/2011   | 3/3/2021  | 12   | 0.03  | 256.000642  | 2:47:36 PM  | 1.0000     | 0.9749      | 1.0417    |
| RPTB 0 03/03/21     | RPTB 0 03/03/21 | PIBL1220C097 | -      | 3/4/2020   | 3/3/2021  | 12   | 0.03  | -           | -           | -          | -           | 0.8048    |
| RPTB 0 03/10/21     | RPTB 0 03/10/21 | PIBL1220C104 | -      | 3/11/2020  | 3/10/2021 | 19   | 0.05  | -           | -           | -          | -           | 0.8058    |
| RPTB 0 03/17/21     | RPTB 0 03/17/21 | PIBL1220C113 | -      | 3/18/2020  | 3/17/2021 | 26   | 0.07  | -           | -           | -          | -           | 0.8713    |
| RPGB 3 1/2 03/20/21 | FXTN 07-57      | PIBD0721C574 | 3.5000 | 3/20/2014  | 3/20/2021 | 29   | 0.08  | 201.000000  | 2:09:46 PM  | 1.1000     | 0.9557      | 1.0166    |
| RPTB 0 03/24/21     | RPTB 0 03/24/21 | PIBL0620I182 | -      | 9/23/2020  | 3/24/2021 | 33   | 0.09  | 6.600000    | 9:36:58 AM  | 0.8150     | 0.8150      | 0.8068    |
| RPTB 0 03/31/21     | RPTB 0 03/31/21 | PIBL0620I191 | -      | 9/30/2020  | 3/31/2021 | 40   | 0.11  | -           | -           | -          | -           | 0.8119    |
| RPTB 0 04/07/21     | RPTB 0 04/07/21 | PIBL1220D149 | -      | 4/8/2020   | 4/7/2021  | 47   | 0.13  | 0.500000    | 10:58:41 AM | 0.8500     | 0.8500      | 0.8222    |
| RPTB 0 04/14/21     | RPTB 0 04/14/21 | PIBL1220D158 | -      | 4/15/2020  | 4/14/2021 | 54   | 0.15  | -           | -           | -          | -           | 0.8188    |
| RPTB 0 04/21/21     | RPTB 0 04/21/21 | PIBL1220D167 | -      | 4/22/2020  | 4/21/2021 | 61   | 0.17  | 7.500000    | 11:58:54 AM | 0.7350     | 0.7310      | 0.8224    |
| RPGB 6 1/2 04/28/21 | FXTN 10-53      | PIBD1021D531 | 6.5000 | 4/28/2011  | 4/28/2021 | 68   | 0.19  | 100.027000  | 2:51:57 PM  | 0.9500     | 0.9200      | 1.0404    |
| RPTB 0 04/28/21     | RPTB 0 04/28/21 | PIBL1220D176 | -      | 4/29/2020  | 4/28/2021 | 68   | 0.19  | 121.371000  | 2:56:52 PM  | 0.7500     | 0.7986      | 0.7973    |
| RPTB 0 05/05/21     | RPTB 0 05/05/21 | PIBL1220E184 | -      | 5/6/2020   | 5/5/2021  | 75   | 0.21  | 128.152200  | 3:30:41 PM  | 0.8750     | 0.8665      | 0.8530    |
| RPTB 0 05/12/21     | RPTB 0 05/12/21 | PIBL1220E193 | -      | 5/13/2020  | 5/12/2021 | 82   | 0.23  | 564.002000  | 2:02:20 PM  | 0.8150     | 0.8746      | 0.8966    |
| RPTB 0 05/19/21     | RPTB 0 05/19/21 | PIBL1220E200 | -      | 5/20/2020  | 5/19/2021 | 89   | 0.24  | 1796.868000 | 3:46:34 PM  | 0.8025     | 0.8521      | 0.8241    |
| RPTB 0 05/26/21     | RPTB 0 05/26/21 | PIBL1220E219 | -      | 5/27/2020  | 5/26/2021 | 96   | 0.26  | 4.340000    | 10:13:44 AM | 0.8100     | 0.8100      | 0.8331    |
| RPTB 0 06/02/21     | RPTB 0 06/02/21 | PIBL1220F227 | -      | 6/3/2020   | 6/2/2021  | 103  | 0.28  | 865.087000  | 2:54:08 PM  | 0.8250     | 0.9501      | 0.9158    |
| RPTB 0 06/09/21     | RPTB 0 06/09/21 | PIBL1220F236 | -      | 6/10/2020  | 6/9/2021  | 110  | 0.30  | 644.600000  | 11:21:03 AM | 0.9500     | 0.9500      | 0.9028    |
| RPGB 4 7/8 06/13/21 | RTB 03-09       | PIID0321F092 | 4.8750 | 6/13/2018  | 6/13/2021 | 114  | 0.31  | 325.977000  | 2:47:30 PM  | 1.4500     | 1.2709      | 1.1371    |
| RPTB 0 06/16/21     | RPTB 0 06/16/21 | PIBL1220F245 | -      | 6/17/2020  | 6/16/2021 | 117  | 0.32  | -           | -           | -          | -           | 0.8951    |
| RPTB 0 06/23/21     | RPTB 0 06/23/21 | PIBL1220F254 | -      | 6/24/2020  | 6/23/2021 | 124  | 0.34  | -           | -           | -          | -           | 0.9413    |
| RPTB 0 06/30/21     | RPTB 0 06/30/21 | PIBL1220G262 | -      | 7/1/2020   | 6/30/2021 | 131  | 0.36  | 50.000000   | 2:03:28 PM  | 0.8700     | 0.8700      | 0.8946    |
| RPTB 0 07/07/21     | RPTB 0 07/07/21 | PIBL1220G271 | -      | 7/8/2020   | 7/7/2021  | 138  | 0.38  | -           | -           | -          | -           | 0.9183    |
| RPTB 0 07/14/21     | RPTB 0 07/14/21 | PIBL1220G280 | -      | 7/15/2020  | 7/14/2021 | 145  | 0.40  | -           | -           | -          | -           | 0.9892    |
| RPTB 0 07/21/21     | RPTB 0 07/21/21 | PIBL1220G299 | -      | 7/22/2020  | 7/21/2021 | 152  | 0.42  | -           | -           | -          | -           | 0.9650    |
| RPTB 0 07/28/21     | RPTB 0 07/28/21 | PIBL1220G306 | -      | 7/29/2020  | 7/28/2021 | 159  | 0.44  | 1.700000    | 2:56:50 PM  | 1.0000     | 0.9706      | 1.0774    |
| RPTB 0 08/04/21     | RPTB 0 08/04/21 | PIBL1220H314 | -      | 8/5/2020   | 8/4/2021  | 166  | 0.45  | -           | -           | -          | -           | 1.0082    |
| RPTB 0 08/11/21     | RPTB 0 08/11/21 | PIBL1220H323 | -      | 8/12/2020  | 8/11/2021 | 173  | 0.47  | -           | -           | -          | -           | 1.1173    |
| RPTB 0 08/18/21     | RPTB 0 08/18/21 | PIBL1220H332 | -      | 8/19/2020  | 8/18/2021 | 180  | 0.49  | 1777.694000 | 3:55:35 PM  | 1.0185     | 1.0187      | 1.0235    |
| RPTB 0 08/25/21     | RPTB 0 08/25/21 | PIBL1220H341 | -      | 8/26/2020  | 8/25/2021 | 187  | 0.51  | -           | -           | -          | -           | 1.0808    |
| RPTB 0 09/01/21     | RPTB 0 09/01/21 | PIBL1220I359 | -      | 9/2/2020   | 9/1/2021  | 194  | 0.53  | -           | -           | -          | -           | 1.0938    |
| RPTB 0 09/08/21     | RPTB 0 09/08/21 | PIBL1220I368 | -      | 9/9/2020   | 9/8/2021  | 201  | 0.55  | -           | -           | -          | -           | 1.1143    |
| RPTB 0 09/22/21     | RPTB 0 09/22/21 | PIBL1220I386 | -      | 9/23/2020  | 9/22/2021 | 215  | 0.59  | 1.100000    | 11:32:37 AM | 1.1000     | 1.1000      | 1.1563    |

| 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 09/29/21      | RPTB 0 09/29/21 | PIBL1220I395 | -       | 9/30/2020  | 9/29/2021  | 222  | 0.61  | -           | -           | -          | -           | 1.1769    |
| RPTB 0 10/06/21      | RPTB 0 10/06/21 | PIBL1220J401 | -       | 10/7/2020  | 10/6/2021  | 229  | 0.63  | -           | -           | -          | -           | 1.1939    |
| RPTB 0 10/13/21      | RPTB 0 10/13/21 | PIBL1220J410 | -       | 10/14/2020 | 10/13/2021 | 236  | 0.65  | -           | -           | -          | -           | 1.2173    |
| RPGB 5 3/4 10/20/21  | RTB 10-03       | PIID1021J039 | 5.7500  | 10/20/2011 | 10/20/2021 | 243  | 0.67  | -           | -           | -          | -           | 1.3603    |
| RPTB 0 10/20/21      | RPTB 0 10/20/21 | PIBL1220J429 | -       | 10/21/2020 | 10/20/2021 | 243  | 0.67  | -           | -           | -          | -           | 1.3059    |
| RPTB 0 10/27/21      | RPTB 0 10/27/21 | PIBL1220J438 | -       | 10/28/2020 | 10/27/2021 | 250  | 0.68  | -           | -           | -          | -           | 1.2894    |
| RPTB 0 11/03/21      | RPTB 0 11/03/21 | PIBL1220K445 | -       | 11/4/2020  | 11/3/2021  | 257  | 0.70  | -           | -           | -          | -           | 1.4011    |
| RPTB 0 11/10/21      | RPTB 0 11/10/21 | PIBL1220K454 | -       | 11/11/2020 | 11/10/2021 | 264  | 0.72  | -           | -           | -          | -           | 1.3059    |
| RPTB 0 11/17/21      | RPTB 0 11/17/21 | PIBL1220K463 | -       | 11/18/2020 | 11/17/2021 | 271  | 0.74  | -           | -           | -          | -           | 1.3100    |
| RPGB 5 3/4 11/24/21  | FXTN 10-55      | PIBD1021K551 | 5.7500  | 11/24/2011 | 11/24/2021 | 278  | 0.76  | -           | -           | -          | -           | 1.2133    |
| RPTB 0 11/24/21      | RPTB 0 11/24/21 | PIBL1220K472 | -       | 11/25/2020 | 11/24/2021 | 278  | 0.76  | -           | -           | -          | -           | 1.3336    |
| RPTB 0 12/01/21      | RPTB 0 12/01/21 | PIBL1220L480 | -       | 12/2/2020  | 12/1/2021  | 285  | 0.78  | 15.000000   | 11:47:45 AM | 1.3500     | 1.3500      | 1.3573    |
| RPTB 0 12/07/21      | RPTB 0 12/07/21 | PIBL1220L499 | -       | 12/9/2020  | 12/7/2021  | 291  | 0.80  | -           | -           | -          | -           | 1.3589    |
| RPTB 0 12/15/21      | RPTB 0 12/15/21 | PIBL1220L505 | -       | 12/16/2020 | 12/15/2021 | 299  | 0.82  | -           | -           | -          | -           | 1.3742    |
| RPTB 0 01/05/22      | RPTB 0 01/05/22 | PIBL1221A015 | -       | 1/6/2021   | 1/5/2022   | 320  | 0.88  | -           | -           | -          | -           | 1.3550    |
| RPTB 0 01/12/22      | RPTB 0 01/12/22 | PIBL1221A024 | -       | 1/13/2021  | 1/12/2022  | 327  | 0.90  | -           | -           | -          | -           | 1.4385    |
| RPGB 6 3/8 01/19/22  | FXTN 10-54      | PIBD1022G545 | 6.3750  | 7/19/2011  | 1/19/2022  | 334  | 0.91  | 40.030000   | 2:33:42 PM  | 1.4400     | 1.4400      | 1.3269    |
| RPTB 0 01/19/22      | RPTB 0 01/19/22 | PIBL1221A033 | -       | 1/20/2021  | 1/19/2022  | 334  | 0.91  | -           | -           | -          | -           | 1.3933    |
| RPGB 4 01/26/22      | FXTN 05-74      | PIBD0522A747 | 4.0000  | 1/26/2017  | 1/26/2022  | 341  | 0.93  | 100.000000  | -           | -          | -           | 1.4492    |
| RPTB 0 01/26/22      | RPTB 0 01/26/22 | PIBL1221A042 | -       | 1/27/2021  | 1/26/2022  | 341  | 0.93  | 1.000000    | 11:02:15 AM | 1.3850     | 1.3850      | 1.4050    |
| RPTB 0 02/02/22      | RPTB 0 02/02/22 | PIBL1221B050 | -       | 2/3/2021   | 2/2/2022   | 348  | 0.95  | 1402.746000 | 3:45:35 PM  | 1.5500     | 1.5143      | 1.4727    |
| RPTB 0 02/09/22      | RPTB 0 02/09/22 | PIBL1221B069 | -       | 2/10/2021  | 2/9/2022   | 355  | 0.97  | 1820.885000 | 11:49:40 AM | 1.4300     | 1.4230      | 1.4466    |
| RPTB 0 02/16/22      | RPTB 0 02/16/22 | PIBL1221B078 | -       | 2/17/2021  | 2/16/2022  | 362  | 0.99  | 5610.226700 | 3:57:59 PM  | 1.5500     | 1.4590      | 1.5325    |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022  | 388  | 1.06  | -           | -           | -          | -           | 1.5708    |
| RPGB 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 500  | 1.37  | 2.500000    | 2:00:52 PM  | 1.7700     | 1.7780      | 1.7732    |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 529  | 1.45  | -           | -           | -          | -           | 1.7485    |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 571  | 1.56  | -           | -           | -          | -           | 1.7817    |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 605  | 1.66  | -           | -           | -          | -           | 1.8421    |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 653  | 1.79  | 1039.730000 | 2:49:00 PM  | 1.8700     | 1.8627      | 1.8568    |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 655  | 1.79  | 175.300000  | 3:30:14 PM  | 2.0000     | 1.9363      | 1.9310    |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 722  | 1.98  | 2347.600000 | 3:21:20 PM  | 1.9800     | 2.0008      | 1.9919    |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 731  | 2.00  | -           | -           | -          | -           | 1.9963    |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 747  | 2.05  | -           | -           | -          | -           | 1.9098    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 791  | 2.17  | 100.000000  | 3:19:27 PM  | 2.0250     | 2.0250      | 2.0055    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 829   | 2.27  | -           | -           | -          | -           | 2.0881    |
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 907   | 2.48  | 180.585000  | 3:42:36 PM  | 2.2100     | 2.3318      | 2.1869    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25 | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 933   | 2.55  | 1806.000000 | 3:34:04 PM  | 2.3500     | 2.2882      | 2.2871    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 976   | 2.67  | -           | -           | -          | -           | 2.2304    |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 1,117 | 3.06  | 1008.930000 | 2:47:12 PM  | 2.4800     | 2.4995      | 2.4529    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 1,156 | 3.17  | -           | -           | -          | -           | 2.3614    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 1,200 | 3.29  | -           | -           | -          | -           | 2.4285    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 1,263 | 3.46  | -           | -           | -          | -           | 2.4790    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 1,278 | 3.50  | -           | -           | -          | -           | 2.2853    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,336 | 3.66  | -           | -           | -          | -           | 2.4450    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,361 | 3.73  | -           | -           | -          | -           | 2.5685    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,513 | 4.14  | -           | -           | -          | -           | 2.6157    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,515 | 4.15  | -           | -           | -          | -           | 2.6915    |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,635 | 4.48  | 1094.360000 | 3:42:02 PM  | 2.8650     | 2.8036      | 2.8169    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,663 | 4.55  | 3024.010962 | 3:36:15 PM  | 2.8600     | 2.8166      | 2.8139    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,704 | 4.67  | -           | -           | -          | -           | 2.7931    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,744 | 4.78  | -           | -           | -          | -           | 2.8187    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,795 | 4.91  | -           | -           | -          | -           | 2.8558    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,821 | 4.99  | 776.465000  | 3:57:16 PM  | 2.9200     | 2.9322      | 2.9312    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 2,039 | 5.58  | -           | -           | -          | -           | 2.8613    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 2,069 | 5.67  | -           | -           | -          | -           | 2.8962    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 2,117 | 5.80  | -           | -           | -          | -           | 3.0033    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 2,201 | 6.03  | -           | -           | -          | -           | 3.0586    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 2,265 | 6.20  | 2513.830000 | 3:02:07 PM  | 3.2000     | 3.1482      | 3.1705    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,390 | 6.54  | -           | -           | -          | -           | 3.0882    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,588 | 7.09  | -           | -           | -          | -           | 3.0878    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,845 | 7.79  | -           | -           | -          | -           | 3.1932    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,882 | 7.89  | 1627.000000 | 11:44:55 AM | 3.1500     | 3.1757      | 3.1969    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,384 | 9.27  | -           | -           | -          | -           | 3.2487    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,427 | 9.38  | 2304.090000 | 3:51:17 PM  | 3.3300     | 3.2572      | 3.2943    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,446 | 9.44  | -           | -           | -          | -           | 3.2706    |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,628 | 9.93  | -           | -           | -          | -           | 3.2869    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,802 | 10.41 | 246.100000  | 2:43:13 PM  | 3.2700     | 3.2913      | 3.2867    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,880 | 10.62 | -           | -           | -          | -           | 3.3197    |

| 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   | 4,000 | 10.95 | -          | -           | -          | -           | 3.3359    |
| RPGB 5 7/8 03/01/32 | RTB 20-01  | PIID2032C014 | 5.8750 | 3/1/2012   | 3/1/2032   | 4,028 | 11.03 | 6.690000   | 11:16:09 AM | 3.3650     | 3.3590      | 3.2648    |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012  | 9/27/2032  | 4,238 | 11.60 | -          | -           | -          | -           | 3.4098    |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 4,301 | 11.78 | -          | -           | -          | -           | 3.4303    |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013  | 3/21/2033  | 4,413 | 12.08 | -          | -           | -          | -           | 3.6801    |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009  | 11/5/2034  | 5,007 | 13.71 | 4.100000   | -           | -          | -           | 3.7106    |
| RPGB 8 09/30/35     | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010  | 9/30/2035  | 5,336 | 14.61 | -          | -           | -          | -           | 3.8521    |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,413 | 14.82 | 51.760000  | 11:31:20 AM | 4.0500     | 4.0983      | 4.0930    |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011  | 9/29/2036  | 5,701 | 15.61 | 0.038500   | 2:12:14 PM  | 4.1500     | 4.1500      | 4.0024    |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017  | 5/18/2037  | 5,932 | 16.24 | -          | -           | -          | -           | 4.0818    |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012  | 8/16/2037  | 6,022 | 16.49 | -          | -           | -          | -           | 4.1026    |
| RPGB 6 1/8 10/24/37 | RTB 25-01  | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 6,091 | 16.68 | 103.650000 | 3:29:26 PM  | 4.2750     | 4.1993      | 4.1723    |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018  | 2/22/2038  | 6,212 | 17.01 | -          | -           | -          | -           | 4.1478    |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019  | 1/24/2039  | 6,548 | 17.93 | -          | -           | -          | -           | 4.1335    |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015   | 9/9/2040   | 7,142 | 19.55 | -          | -           | -          | -           | 4.0292    |