

| 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 06/23/21 | RPTB 0 06/23/21 | PIBL1220F254 | - | 6/24/2020 | 6/23/2021 | 5 | 0.01 | - | - | - | - | 0.9767 |
| RPTB 0 06/30/21 | RPTB 0 06/30/21 | PIBL1220G262 | - | 7/1/2020 | 6/30/2021 | 12 | 0.03 | 9.820000 | 2:26:22 PM | 0.6500 | 0.6856 | 0.6727 |
| RPTB 0 07/07/21 | RPTB 0 07/07/21 | PIBL1220G271 | - | 7/8/2020 | 7/7/2021 | 19 | 0.05 | 67.000000 | 3:24:23 PM | 0.6000 | 0.6313 | 0.8310 |
| RPTB 0 07/14/21 | RPTB 0 07/14/21 | PIBL1220G280 | - | 7/15/2020 | 7/14/2021 | 26 | 0.07 | - | - | - | - | 0.9545 |
| RPTB 0 07/21/21 | RPTB 0 07/21/21 | PIBL1220G299 | - | 7/22/2020 | 7/21/2021 | 33 | 0.09 | 20.200000 | 2:35:19 PM | 0.6800 | 0.6983 | 0.8627 |
| RPTB 0 07/28/21 | RPTB 0 07/28/21 | PIBL1220G306 | - | 7/29/2020 | 7/28/2021 | 40 | 0.11 | 12.860000 | 2:27:39 PM | 0.7250 | 0.7104 | 0.9825 |
| RPTB 0 08/04/21 | RPTB 0 08/04/21 | PIBL1220H314 | - | 8/5/2020 | 8/4/2021 | 47 | 0.13 | 5.084000 | 2:31:01 PM | 0.8500 | 0.9425 | 0.9996 |
| RPTB 0 08/11/21 | RPTB 0 08/11/21 | PIBL1220H323 | - | 8/12/2020 | 8/11/2021 | 54 | 0.15 | 18.868000 | 2:31:56 PM | 0.9000 | 0.9037 | 1.5163 |
| RPTB 0 08/18/21 | RPTB 0 08/18/21 | PIBL1220H332 | - | 8/19/2020 | 8/18/2021 | 61 | 0.17 | 6.400000 | 2:57:04 PM | 1.0500 | 1.0500 | 1.0998 |
| RPTB 0 08/25/21 | RPTB 0 08/25/21 | PIBL1220H341 | - | 8/26/2020 | 8/25/2021 | 68 | 0.19 | 7.526000 | 2:32:53 PM | 0.9250 | 0.9250 | 1.1639 |
| RPTB 0 09/01/21 | RPTB 0 09/01/21 | PIBL1220I359 | - | 9/2/2020 | 9/1/2021 | 75 | 0.21 | - | - | - | - | 1.1793 |
| RPTB 0 09/08/21 | RPTB 0 09/08/21 | PIBL1220I368 | - | 9/9/2020 | 9/8/2021 | 82 | 0.23 | 75.456000 | 3:38:40 PM | 1.0300 | 1.0552 | 1.1426 |
| RPTB 0 09/15/21 | RPTB 0 09/15/21 | PIBL0621C015 | - | 3/17/2021 | 9/15/2021 | 89 | 0.24 | 242.222000 | 3:11:27 PM | 1.0900 | 1.0866 | 1.0968 |
| RPTB 0 09/22/21 | RPTB 0 09/22/21 | PIBL1220I386 | - | 9/23/2020 | 9/22/2021 | 96 | 0.26 | - | - | - | - | 1.1839 |
| RPTB 0 09/29/21 | RPTB 0 09/29/21 | PIBL1220I395 | - | 9/30/2020 | 9/29/2021 | 103 | 0.28 | 4.550000 | 3:05:03 PM | 1.1500 | 1.1500 | 1.1500 |
| RPTB 0 10/06/21 | RPTB 0 10/06/21 | PIBL1220J401 | - | 10/7/2020 | 10/6/2021 | 110 | 0.30 | 27.061000 | 2:42:54 PM | 1.4250 | 1.3843 | 1.3266 |
| RPTB 0 10/13/21 | RPTB 0 10/13/21 | PIBL1220J410 | - | 10/14/2020 | 10/13/2021 | 117 | 0.32 | 43.775000 | 3:31:03 PM | 1.3700 | 1.3715 | 1.3745 |
| RPGB 5 3/4 10/20/21 | RTB 10-03 | PIID1021J039 | 5.7500 | 10/20/2011 | 10/20/2021 | 124 | 0.34 | - | - | - | - | 1.2532 |
| RPTB 0 10/20/21 | RPTB 0 10/20/21 | PIBL1220J429 | - | 10/21/2020 | 10/20/2021 | 124 | 0.34 | 629.843000 | 3:25:41 PM | 1.3730 | 1.3790 | 1.3800 |
| RPTB 0 10/27/21 | RPTB 0 10/27/21 | PIBL1220J438 | - | 10/28/2020 | 10/27/2021 | 131 | 0.36 | 2206.530000 | 3:49:07 PM | 1.4000 | 1.3940 | 1.3927 |
| RPTB 0 11/03/21 | RPTB 0 11/03/21 | PIBL1220K445 | - | 11/4/2020 | 11/3/2021 | 138 | 0.38 | - | - | - | - | 1.3850 |
| RPTB 0 11/10/21 | RPTB 0 11/10/21 | PIBL1220K454 | - | 11/11/2020 | 11/10/2021 | 145 | 0.40 | 4.975000 | 3:19:31 PM | 1.3500 | 1.3758 | 1.3848 |
| RPTB 0 11/17/21 | RPTB 0 11/17/21 | PIBL1220K463 | - | 11/18/2020 | 11/17/2021 | 152 | 0.42 | 5.000000 | 11:13:57 AM | 1.3850 | 1.3850 | 1.3777 |
| RPGB 5 3/4 11/24/21 | FXTN 10-55 | PIBD1021K551 | 5.7500 | 11/24/2011 | 11/24/2021 | 159 | 0.44 | - | - | - | - | 1.2378 |
| RPTB 0 11/24/21 | RPTB 0 11/24/21 | PIBL1220K472 | - | 11/25/2020 | 11/24/2021 | 159 | 0.44 | 4.000000 | 2:30:18 PM | 1.3750 | 1.3750 | 1.3927 |
| RPTB 0 12/01/21 | RPTB 0 12/01/21 | PIBL1220L480 | - | 12/2/2020 | 12/1/2021 | 166 | 0.45 | 60.501000 | 2:38:26 PM | 1.3755 | 1.3755 | 1.3847 |
| RPTB 0 12/07/21 | RPTB 0 12/07/21 | PIBL1220L499 | - | 12/9/2020 | 12/7/2021 | 172 | 0.47 | 18.231000 | 3:59:51 PM | 1.3850 | 1.3780 | 1.3782 |
| RPTB 0 12/15/21 | RPTB 0 12/15/21 | PIBL1220L505 | - | 12/16/2020 | 12/15/2021 | 180 | 0.49 | 1093.877000 | 3:54:53 PM | 1.3751 | 1.3823 | 1.3747 |
| RPTB 0 01/05/22 | RPTB 0 01/05/22 | PIBL1221A015 | - | 1/6/2021 | 1/5/2022 | 201 | 0.55 | - | - | - | - | 1.4216 |
| RPTB 0 01/12/22 | RPTB 0 01/12/22 | PIBL1221A024 | - | 1/13/2021 | 1/12/2022 | 208 | 0.57 | - | - | - | - | 1.4000 |
| RPGB 6 3/8 01/19/22 | FXTN 10-54 | PIBD1022G545 | 6.3750 | 7/19/2011 | 1/19/2022 | 215 | 0.59 | - | - | - | - | 1.2865 |
| RPTB 0 01/19/22 | RPTB 0 01/19/22 | PIBL1221A033 | - | 1/20/2021 | 1/19/2022 | 215 | 0.59 | - | - | - | - | 1.4417 |
| RPGB 4 01/26/22 | FXTN 05-74 | PIBD0522A747 | 4.0000 | 1/26/2017 | 1/26/2022 | 222 | 0.61 | 52.900000 | 2:37:01 PM | 1.3500 | 1.3682 | 1.3327 |
| RPTB 0 01/26/22 | RPTB 0 01/26/22 | PIBL1221A042 | - | 1/27/2021 | 1/26/2022 | 222 | 0.61 | - | - | - | - | 1.5281 |

| 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 02/02/22 | RPTB 0 02/02/22 | PIBL1221B050 | - | 2/3/2021 | 2/2/2022 | 229 | 0.63 | 24.000000 | 10:05:38 AM | 1.4650 | 1.4650 | 1.5158 |
| RPTB 0 02/09/22 | RPTB 0 02/09/22 | PIBL1221B069 | - | 2/10/2021 | 2/9/2022 | 236 | 0.65 | 49.600000 | 3:44:50 PM | 1.4750 | 1.4750 | 1.5947 |
| RPTB 0 02/16/22 | RPTB 0 02/16/22 | PIBL1221B078 | - | 2/17/2021 | 2/16/2022 | 243 | 0.67 | 5.000000 | 2:27:23 PM | 1.4500 | 1.4640 | 1.4788 |
| RPTB 0 02/23/22 | RPTB 0 02/23/22 | PIBL1221B087 | - | 2/24/2021 | 2/23/2022 | 250 | 0.68 | 4.000000 | 11:36:06 AM | 1.4500 | 1.4500 | 1.5482 |
| RPTB 0 03/02/22 | RPTB 0 03/02/22 | PIBL1221C095 | - | 3/3/2021 | 3/2/2022 | 257 | 0.70 | - | - | - | - | 1.5469 |
| RPTB 0 03/09/22 | RPTB 0 03/09/22 | PIBL1221C102 | - | 3/10/2021 | 3/9/2022 | 264 | 0.72 | - | - | - | - | 1.5522 |
| RPGB 15 03/14/22 | FXTN 20-02 | PIBD2022C021 | 15.0000 | 3/14/2002 | 3/14/2022 | 269 | 0.74 | - | - | - | - | 1.4179 |
| RPTB 0 03/16/22 | RPTB 0 03/16/22 | PIBL1221C111 | - | 3/17/2021 | 3/16/2022 | 271 | 0.74 | - | - | - | - | 1.5639 |
| RPTB 0 03/23/22 | RPTB 0 03/23/22 | PIBL1221C120 | - | 3/24/2021 | 3/23/2022 | 278 | 0.76 | - | - | - | - | 1.6048 |
| RPTB 0 03/30/22 | RPTB 0 03/30/22 | PIBL1221C139 | - | 3/31/2021 | 3/30/2022 | 285 | 0.78 | - | - | - | - | 1.5875 |
| RPTB 0 04/06/22 | RPTB 0 04/06/22 | PIBL1221D147 | - | 4/7/2021 | 4/6/2022 | 292 | 0.80 | - | - | - | - | 1.5997 |
| RPTB 0 04/13/22 | RPTB 0 04/13/22 | PIBL1221D156 | - | 4/14/2021 | 4/13/2022 | 299 | 0.82 | 14.036000 | 2:04:46 PM | 1.5250 | 1.5464 | 1.5936 |
| RPTB 0 04/20/22 | RPTB 0 04/20/22 | PIBL1221D165 | - | 4/21/2021 | 4/20/2022 | 306 | 0.84 | - | - | - | - | 1.6500 |
| RPTB 0 04/27/22 | RPTB 0 04/27/22 | PIBL1221D174 | - | 4/28/2021 | 4/27/2022 | 313 | 0.86 | - | - | - | - | 1.5911 |
| RPTB 0 05/04/22 | RPTB 0 05/04/22 | PIBL1221E182 | - | 5/5/2021 | 5/4/2022 | 320 | 0.88 | 11.680000 | 2:10:20 PM | 1.5350 | 1.6078 | 1.6013 |
| RPTB 0 05/11/22 | RPTB 0 05/11/22 | PIBL1221E191 | - | 5/12/2021 | 5/11/2022 | 327 | 0.90 | 350.850000 | 3:53:28 PM | 1.5600 | 1.5599 | 1.5870 |
| RPTB 0 05/18/22 | RPTB 0 05/18/22 | PIBL1221E208 | - | 5/19/2021 | 5/18/2022 | 334 | 0.91 | - | - | - | - | 1.6262 |
| RPTB 0 05/25/22 | RPTB 0 05/25/22 | PIBL1221E217 | - | 5/26/2021 | 5/25/2022 | 341 | 0.93 | - | - | - | - | 1.6300 |
| RPTB 0 06/01/22 | RPTB 0 06/01/22 | PIBL1221F225 | - | 6/2/2021 | 6/1/2022 | 348 | 0.95 | - | - | - | - | 1.5976 |
| RPTB 0 06/08/22 | RPTB 0 06/08/22 | PIBL1221F234 | - | 6/9/2021 | 6/8/2022 | 355 | 0.97 | 406.546000 | 3:20:27 PM | 1.6000 | 1.5983 | 1.5942 |
| RPTB 0 06/15/22 | RPTB 0 06/15/22 | PIBL1221F243 | - | 6/16/2021 | 6/15/2022 | 362 | 0.99 | 97.859000 | 3:18:39 PM | 1.5500 | 1.5574 | 1.5675 |
| RPGB 4 3/4 07/04/22 | FXTN 03-24 | PIBD0322G247 | 4.7500 | 7/4/2019 | 7/4/2022 | 381 | 1.04 | 63.900000 | 2:02:17 PM | 1.6150 | 1.5915 | 1.5828 |
| RPGB 4 7/8 08/02/22 | FXTN 10-56 | PIBD1022H562 | 4.8750 | 8/2/2012 | 8/2/2022 | 410 | 1.12 | - | - | - | - | 1.5991 |
| RPGB 4 3/4 09/13/22 | FXTN 10-57 | PIBD1022I570 | 4.7500 | 9/13/2012 | 9/13/2022 | 452 | 1.24 | - | - | - | - | 1.6492 |
| RPGB 12 3/4 10/17/22 | FXTN 20-03 | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 486 | 1.33 | - | - | - | - | 1.6898 |
| RPGB 4 5/8 12/04/22 | RTB 05-11 | PIID0522L114 | 4.6250 | 12/4/2017 | 12/4/2022 | 534 | 1.46 | 409.000000 | 2:54:05 PM | 1.7050 | 1.7251 | 1.7174 |
| RPGB 4 12/06/22 | FXTN 10-58 | PIBD1022L585 | 4.0000 | 12/6/2012 | 12/6/2022 | 536 | 1.47 | 100.000000 | 2:42:32 PM | 1.8000 | 1.8000 | 1.7986 |
| RPGB 4 3/8 02/11/23 | RTB 03-10 | PIID0323B101 | 4.3750 | 2/11/2020 | 2/11/2023 | 603 | 1.65 | 468.223000 | 11:12:53 AM | 1.8400 | 1.8018 | 1.8044 |
| RPGB 13 02/20/23 | FXTN 20-04 | PIBD2023B048 | 13.0000 | 2/20/2003 | 2/20/2023 | 612 | 1.68 | - | - | - | - | 1.8402 |
| RPGB 5 1/2 03/08/23 | FXTN 05-75 | PIBD0523C752 | 5.5000 | 3/8/2018 | 3/8/2023 | 628 | 1.72 | - | - | - | - | 1.9083 |
| RPGB 3 1/2 04/21/23 | FXTN 07-58 | PIBD0723D588 | 3.5000 | 4/21/2016 | 4/21/2023 | 672 | 1.84 | - | - | - | - | 1.9021 |
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 5/29/2003 | 5/29/2023 | 710 | 1.94 | - | - | - | - | 1.9669 |
| RPGB 3 1/4 08/15/23 | RTB 10-04 | PIID1023H046 | 3.2500 | 8/15/2013 | 8/15/2023 | 788 | 2.16 | 18.000000 | 2:56:08 PM | 2.0000 | 2.0517 | 1.9833 |
| RPGB 2 3/8 09/10/23 | FXTN 03-25 | PIBD0323I252 | 2.3750 | 9/10/2020 | 9/10/2023 | 814 | 2.23 | 2.851000 | 10:30:40 AM | 1.9985 | 1.9985 | 1.9907 |

| 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 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 857 | 2.35 | - | - | - | - | 2.0165 |
| RPGB 2 3/8 03/09/24 | RTB 03-11 | PIID0324C115 | 2.3750 | 3/9/2021 | 3/9/2024 | 995 | 2.72 | 1164.318000 | 3:39:12 PM | 2.3600 | 2.3646 | 2.3663 |
| RPGB 6 1/4 03/12/24 | RTB 05-12 | PIID0524C129 | 6.2500 | 3/12/2019 | 3/12/2024 | 998 | 2.73 | - | - | - | - | 2.3358 |
| RPGB 4 1/2 04/20/24 | FXTN 07-59 | PIBD0724D595 | 4.5000 | 4/20/2017 | 4/20/2024 | 1,037 | 2.84 | - | - | - | - | 2.3233 |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004 | 6/3/2024 | 1,081 | 2.96 | - | - | - | - | 2.3465 |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004 | 8/5/2024 | 1,144 | 3.13 | - | - | - | - | 2.4260 |
| RPGB 4 1/8 08/20/24 | FXTN 10-59 | PIBD1024H595 | 4.1250 | 8/20/2014 | 8/20/2024 | 1,159 | 3.17 | - | - | - | - | 2.4448 |
| RPGB 4 1/4 10/17/24 | FXTN 05-76 | PIBD0524J762 | 4.2500 | 10/17/2019 | 10/17/2024 | 1,217 | 3.33 | 2627.200000 | 3:58:38 PM | 2.4850 | 2.4955 | 2.5001 |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,242 | 3.40 | - | - | - | - | 2.5247 |
| RPGB 5 3/4 04/12/25 | FXTN 07-61 | PIBD0725D618 | 5.7500 | 4/12/2018 | 4/12/2025 | 1,394 | 3.82 | - | - | - | - | 2.6900 |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005 | 4/14/2025 | 1,396 | 3.82 | - | - | - | - | 2.6800 |
| RPGB 2 5/8 08/12/25 | RTB 05-13 | PIID0525H130 | 2.6250 | 8/12/2020 | 8/12/2025 | 1,516 | 4.15 | 848.459000 | 3:58:54 PM | 2.6250 | 2.6682 | 2.6859 |
| RPGB 3 5/8 09/09/25 | FXTN 10-60 | PIBD1025I608 | 3.6250 | 9/9/2015 | 9/9/2025 | 1,544 | 4.23 | 451.000000 | 9:49:05 AM | 2.7250 | 2.7250 | 2.7290 |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,585 | 4.34 | - | - | - | - | 2.8545 |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,625 | 4.45 | - | - | - | - | 2.8897 |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006 | 1/19/2026 | 1,676 | 4.59 | - | - | - | - | 2.9346 |
| RPGB 6 1/4 02/14/26 | FXTN 07-62 | PIBD0726B627 | 6.2500 | 2/14/2019 | 2/14/2026 | 1,702 | 4.66 | 2.335000 | 11:01:33 AM | 2.9750 | 2.9750 | 3.0990 |
| RPGB 3 3/8 04/08/26 | FXTN 05-77 | PIBD0526D772 | 3.3750 | 4/8/2021 | 4/8/2026 | 1,755 | 4.81 | 3912.300000 | 3:59:59 PM | 2.9025 | 2.9192 | 2.9037 |
| RPGB 3 1/2 09/20/26 | RTB 10-05 | PIID1026I057 | 3.5000 | 9/20/2016 | 9/20/2026 | 1,920 | 5.26 | 3.500000 | 10:23:17 AM | 3.3300 | 3.3300 | 3.3297 |
| RPGB 6 1/4 10/20/26 | RTB 15-01 | PIID1526J019 | 6.2500 | 10/20/2011 | 10/20/2026 | 1,950 | 5.34 | 5.000000 | 2:30:06 PM | 3.3500 | 3.3500 | 3.4339 |
| RPGB 8 12/07/26 | FXTN 20-13 | PIBD2026L139 | 8.0000 | 12/7/2006 | 12/7/2026 | 1,998 | 5.47 | - | - | - | - | 3.2323 |
| RPGB 5 3/8 03/01/27 | RTB 15-02 | PIID1527C023 | 5.3750 | 3/1/2012 | 3/1/2027 | 2,082 | 5.70 | - | - | - | - | 3.2481 |
| RPGB 4 3/4 05/04/27 | FXTN 10-61 | PIBD1027E617 | 4.7500 | 5/4/2017 | 5/4/2027 | 2,146 | 5.88 | 1050.000000 | 3:47:49 PM | 3.1950 | 3.2112 | 3.2104 |
| RPGB 8 5/8 09/06/27 | FXTN 20-14 | PIBD2027I140 | 8.6250 | 9/6/2007 | 9/6/2027 | 2,271 | 6.22 | - | - | - | - | 3.3676 |
| RPGB 6 1/4 03/22/28 | FXTN 10-63 | PIBD1028C635 | 6.2500 | 3/22/2018 | 3/22/2028 | 2,469 | 6.76 | 7.500000 | 10:03:50 AM | 3.5250 | 3.5250 | 3.5456 |
| RPGB 3 5/8 04/22/28 | FXTN 07-64 | PIBD0728D649 | 3.6250 | 4/22/2021 | 4/22/2028 | 2,500 | 6.85 | 5928.090000 | 3:58:39 PM | 3.4825 | 3.5069 | 3.4850 |
| RPGB 9 1/2 12/04/28 | FXTN 20-15 | PIBD2028L151 | 9.5000 | 12/4/2008 | 12/4/2028 | 2,726 | 7.46 | - | - | - | - | 3.5848 |
| RPGB 6 7/8 01/10/29 | FXTN 10-64 | PIBD1029A644 | 6.8750 | 1/10/2019 | 1/10/2029 | 2,763 | 7.57 | 10.221000 | 3:08:38 PM | 3.6400 | 3.6028 | 3.6559 |
| RPGB 8 3/4 05/27/30 | FXTN 20-16 | PIBD2030E166 | 8.7500 | 5/27/2010 | 5/27/2030 | 3,265 | 8.94 | - | - | - | - | 3.7703 |
| RPGB 2 7/8 07/09/30 | FXTN 10-65 | PIBD1030G655 | 2.8750 | 7/9/2020 | 7/9/2030 | 3,308 | 9.06 | 2919.330000 | 3:54:53 PM | 3.6850 | 3.6885 | 3.6895 |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005 | 7/28/2030 | 3,327 | 9.11 | - | - | - | - | 3.7883 |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006 | 1/26/2031 | 3,509 | 9.61 | - | - | - | - | 3.8441 |
| RPGB 8 07/19/31 | FXTN 20-17 | PIBD2031G171 | 8.0000 | 7/19/2011 | 7/19/2031 | 3,683 | 10.08 | 200.110000 | 3:46:34 PM | 3.7000 | 3.7075 | 3.7080 |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 10/5/2006 | 10/5/2031 | 3,761 | 10.30 | - | - | - | - | 4.0366 |

| 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 | 3,881 | 10.63 | - | - | - | - | 3.9719 |
| RPGB 5 7/8 03/01/32 | RTB 20-01 | PIID2032C014 | 5.8750 | 3/1/2012 | 3/1/2032 | 3,909 | 10.70 | 0.800000 | 9:40:19 AM | 4.3500 | 4.3500 | 4.1487 |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012 | 9/27/2032 | 4,119 | 11.28 | - | - | - | - | 4.0698 |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 4,182 | 11.45 | - | - | - | - | 4.0998 |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013 | 3/21/2033 | 4,294 | 11.76 | - | - | - | - | 4.1554 |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009 | 11/5/2034 | 4,888 | 13.38 | - | - | - | - | 4.4512 |
| RPGB 8 09/30/35 | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010 | 9/30/2035 | 5,217 | 14.28 | - | - | - | - | 4.5944 |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,294 | 14.49 | 80.000000 | 3:44:15 PM | 4.6450 | 4.6675 | 4.7371 |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011 | 9/29/2036 | 5,582 | 15.28 | - | - | - | - | 4.7565 |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017 | 5/18/2037 | 5,813 | 15.92 | - | - | - | - | 4.8522 |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012 | 8/16/2037 | 5,903 | 16.16 | - | - | - | - | 4.8626 |
| RPGB 6 1/8 10/24/37 | RTB 25-01 | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,972 | 16.35 | 2.000000 | 10:30:41 AM | 4.8150 | 4.8325 | 4.8837 |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018 | 2/22/2038 | 6,093 | 16.68 | - | - | - | - | 4.9125 |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019 | 1/24/2039 | 6,429 | 17.60 | - | - | - | - | 4.9449 |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015 | 9/9/2040 | 7,023 | 19.23 | 49.800000 | 3:21:00 PM | 4.8100 | 4.8063 | 4.8482 |