

| 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 07/14/21    | RPTB 0 07/14/21 | PIBL1220G280 | -      | 7/15/2020  | 7/14/2021  | 6    | 0.02  | -           | -           | -          | -           | 0.9198    |
| RPTB 0 07/21/21    | RPTB 0 07/21/21 | PIBL1220G299 | -      | 7/22/2020  | 7/21/2021  | 13   | 0.04  | 7.500000    | 2:39:21 PM  | 0.8500     | 0.8500      | 0.9707    |
| RPTB 0 07/28/21    | RPTB 0 07/28/21 | PIBL1220G306 | -      | 7/29/2020  | 7/28/2021  | 20   | 0.06  | -           | -           | -          | -           | 0.7604    |
| RPTB 0 08/04/21    | RPTB 0 08/04/21 | PIBL1220H314 | -      | 8/5/2020   | 8/4/2021   | 27   | 0.07  | -           | -           | -          | -           | 0.9643    |
| RPTB 0 08/11/21    | RPTB 0 08/11/21 | PIBL1220H323 | -      | 8/12/2020  | 8/11/2021  | 34   | 0.09  | 84.034000   | 2:42:46 PM  | 0.8000     | 0.8390      | 1.1643    |
| RPTB 0 08/18/21    | RPTB 0 08/18/21 | PIBL1220H332 | -      | 8/19/2020  | 8/18/2021  | 41   | 0.11  | 5.000000    | 3:30:18 PM  | 0.8150     | 0.9230      | 1.0281    |
| RPTB 0 08/25/21    | RPTB 0 08/25/21 | PIBL1220H341 | -      | 8/26/2020  | 8/25/2021  | 48   | 0.13  | 29.110000   | 2:55:46 PM  | 0.8250     | 0.8284      | 0.9186    |
| RPTB 0 09/01/21    | RPTB 0 09/01/21 | PIBL1220I359 | -      | 9/2/2020   | 9/1/2021   | 55   | 0.15  | -           | -           | -          | -           | 1.0286    |
| RPTB 0 09/08/21    | RPTB 0 09/08/21 | PIBL1220I368 | -      | 9/9/2020   | 9/8/2021   | 62   | 0.17  | 3.825000    | 2:43:08 PM  | 1.0500     | 1.0196      | 1.0784    |
| RPTB 0 09/15/21    | RPTB 0 09/15/21 | PIBL0621C015 | -      | 3/17/2021  | 9/15/2021  | 69   | 0.19  | 23.280000   | 11:53:45 AM | 1.0000     | 1.0000      | 1.0674    |
| RPTB 0 09/22/21    | RPTB 0 09/22/21 | PIBL1220I386 | -      | 9/23/2020  | 9/22/2021  | 76   | 0.21  | 848.494000  | 2:50:45 PM  | 1.0350     | 1.0468      | 1.0589    |
| RPTB 0 09/29/21    | RPTB 0 09/29/21 | PIBL1220I395 | -      | 9/30/2020  | 9/29/2021  | 83   | 0.23  | 694.115000  | 3:45:21 PM  | 1.0500     | 1.0541      | 1.0559    |
| RPTB 0 10/06/21    | RPTB 0 10/06/21 | PIBL1220J401 | -      | 10/7/2020  | 10/6/2021  | 90   | 0.25  | 490.991000  | 3:51:52 PM  | 1.0500     | 1.0496      | 1.0504    |
| RPTB 0 10/13/21    | RPTB 0 10/13/21 | PIBL1220J410 | -      | 10/14/2020 | 10/13/2021 | 97   | 0.27  | 870.679900  | 2:29:25 PM  | 1.1000     | 1.1296      | 1.1217    |
| RPG 5 3/4 10/20/21 | RTB 10-03       | PIID1021J039 | 5.7500 | 10/20/2011 | 10/20/2021 | 104  | 0.29  | 3.050000    | 2:19:11 PM  | 1.3000     | 1.3000      | 1.2534    |
| RPTB 0 10/20/21    | RPTB 0 10/20/21 | PIBL1220J429 | -      | 10/21/2020 | 10/20/2021 | 104  | 0.29  | 229.565000  | 2:40:50 PM  | 1.1250     | 1.2339      | 1.2345    |
| RPTB 0 10/27/21    | RPTB 0 10/27/21 | PIBL1220J438 | -      | 10/28/2020 | 10/27/2021 | 111  | 0.30  | 5.707000    | 2:26:28 PM  | 1.1350     | 1.1350      | 1.3471    |
| RPTB 0 11/03/21    | RPTB 0 11/03/21 | PIBL1220K445 | -      | 11/4/2020  | 11/3/2021  | 118  | 0.32  | 2000.450000 | 2:29:37 PM  | 1.3515     | 1.3531      | 1.3527    |
| RPTB 0 11/10/21    | RPTB 0 11/10/21 | PIBL1220K454 | -      | 11/11/2020 | 11/10/2021 | 125  | 0.34  | 6.700000    | 2:18:10 PM  | 1.3550     | 1.3550      | 1.3916    |
| RPTB 0 11/17/21    | RPTB 0 11/17/21 | PIBL1220K463 | -      | 11/18/2020 | 11/17/2021 | 132  | 0.36  | 1.004000    | 11:24:13 AM | 1.3550     | 1.3550      | 1.3825    |
| RPG 5 3/4 11/24/21 | FXTN 10-55      | PIBD1021K551 | 5.7500 | 11/24/2011 | 11/24/2021 | 139  | 0.38  | -           | -           | -          | -           | 1.1819    |
| RPTB 0 11/24/21    | RPTB 0 11/24/21 | PIBL1220K472 | -      | 11/25/2020 | 11/24/2021 | 139  | 0.38  | 1027.152000 | 11:46:29 AM | 1.3575     | 1.3587      | 1.3632    |
| RPTB 0 12/01/21    | RPTB 0 12/01/21 | PIBL1220L480 | -      | 12/2/2020  | 12/1/2021  | 146  | 0.40  | 541.150000  | 2:32:53 PM  | 1.3500     | 1.3669      | 1.3684    |
| RPTB 0 12/07/21    | RPTB 0 12/07/21 | PIBL1220L499 | -      | 12/9/2020  | 12/7/2021  | 152  | 0.42  | 51.692000   | 2:35:01 PM  | 1.3650     | 1.3650      | 1.3658    |
| RPTB 0 12/15/21    | RPTB 0 12/15/21 | PIBL1220L505 | -      | 12/16/2020 | 12/15/2021 | 160  | 0.44  | 1065.490000 | 3:16:26 PM  | 1.3625     | 1.3667      | 1.3676    |
| RPTB 0 12/22/21    | RPTB 0 12/22/21 | PIBL0621F021 | -      | 6/23/2021  | 12/22/2021 | 167  | 0.46  | 1.850000    | 2:39:13 PM  | 1.3625     | 1.3625      | 1.3489    |
| RPTB 0 12/29/21    | RPTB 0 12/29/21 | PIBL0621F030 | -      | 6/30/2021  | 12/29/2021 | 174  | 0.48  | 5.000000    | 9:25:13 AM  | 1.3600     | 1.3600      | 1.3679    |
| RPTB 0 01/05/22    | RPTB 0 01/05/22 | PIBL1221A015 | -      | 1/6/2021   | 1/5/2022   | 181  | 0.50  | 1123.254300 | 3:52:09 PM  | 1.3650     | 1.3621      | 1.3569    |
| RPTB 0 01/12/22    | RPTB 0 01/12/22 | PIBL1221A024 | -      | 1/13/2021  | 1/12/2022  | 188  | 0.52  | 36.625000   | 2:42:45 PM  | 1.3600     | 1.3634      | 1.3667    |
| RPG 6 3/8 01/19/22 | FXTN 10-54      | PIBD1022G545 | 6.3750 | 7/19/2011  | 1/19/2022  | 195  | 0.53  | -           | -           | -          | -           | 1.2613    |
| RPTB 0 01/19/22    | RPTB 0 01/19/22 | PIBL1221A033 | -      | 1/20/2021  | 1/19/2022  | 195  | 0.53  | -           | -           | -          | -           | 1.4002    |
| RPG 4 01/26/22     | FXTN 05-74      | PIBD0522A747 | 4.0000 | 1/26/2017  | 1/26/2022  | 202  | 0.55  | 182.000000  | 2:47:18 PM  | 1.3300     | 1.3753      | 1.3048    |
| RPTB 0 01/26/22    | RPTB 0 01/26/22 | PIBL1221A042 | -      | 1/27/2021  | 1/26/2022  | 202  | 0.55  | 25.000000   | 2:40:48 PM  | 1.3750     | 1.3750      | 1.4192    |
| RPTB 0 02/02/22    | RPTB 0 02/02/22 | PIBL1221B050 | -      | 2/3/2021   | 2/2/2022   | 209  | 0.57  | -           | -           | -          | -           | 1.4188    |

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|----------------------|-----------------|--------------|---------|------------|------------|------|-------|------------|-------------|------------|-------------|-----------|
| RPTB 0 02/09/22      | RPTB 0 02/09/22 | PIBL1221B069 | -       | 2/10/2021  | 2/9/2022   | 216  | 0.59  | 0.500000   | 2:12:07 PM  | 1.4250     | 1.4250      | 1.6289    |
| RPTB 0 02/16/22      | RPTB 0 02/16/22 | PIBL1221B078 | -       | 2/17/2021  | 2/16/2022  | 223  | 0.61  | 12.050000  | 2:29:29 PM  | 1.4500     | 1.4500      | 1.4500    |
| RPTB 0 02/23/22      | RPTB 0 02/23/22 | PIBL1221B087 | -       | 2/24/2021  | 2/23/2022  | 230  | 0.63  | -          | -           | -          | -           | 1.4577    |
| RPTB 0 03/02/22      | RPTB 0 03/02/22 | PIBL1221C095 | -       | 3/3/2021   | 3/2/2022   | 237  | 0.65  | -          | -           | -          | -           | 1.4798    |
| RPTB 0 03/09/22      | RPTB 0 03/09/22 | PIBL1221C102 | -       | 3/10/2021  | 3/9/2022   | 244  | 0.67  | -          | -           | -          | -           | 1.4882    |
| RPGB 15 03/14/22     | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022  | 249  | 0.68  | -          | -           | -          | -           | 1.3954    |
| RPTB 0 03/16/22      | RPTB 0 03/16/22 | PIBL1221C111 | -       | 3/17/2021  | 3/16/2022  | 251  | 0.69  | -          | -           | -          | -           | 1.4974    |
| RPTB 0 03/23/22      | RPTB 0 03/23/22 | PIBL1221C120 | -       | 3/24/2021  | 3/23/2022  | 258  | 0.71  | 1.080000   | 10:11:43 AM | 1.4750     | 1.4750      | 1.5100    |
| RPTB 0 03/30/22      | RPTB 0 03/30/22 | PIBL1221C139 | -       | 3/31/2021  | 3/30/2022  | 265  | 0.73  | 2.014000   | 10:10:53 AM | 1.4750     | 1.4750      | 1.5100    |
| RPTB 0 04/06/22      | RPTB 0 04/06/22 | PIBL1221D147 | -       | 4/7/2021   | 4/6/2022   | 272  | 0.75  | -          | -           | -          | -           | 1.5270    |
| RPTB 0 04/13/22      | RPTB 0 04/13/22 | PIBL1221D156 | -       | 4/14/2021  | 4/13/2022  | 279  | 0.76  | -          | -           | -          | -           | 1.5341    |
| RPTB 0 04/20/22      | RPTB 0 04/20/22 | PIBL1221D165 | -       | 4/21/2021  | 4/20/2022  | 286  | 0.78  | -          | -           | -          | -           | 1.5344    |
| RPTB 0 04/27/22      | RPTB 0 04/27/22 | PIBL1221D174 | -       | 4/28/2021  | 4/27/2022  | 293  | 0.80  | -          | -           | -          | -           | 1.5319    |
| RPTB 0 05/04/22      | RPTB 0 05/04/22 | PIBL1221E182 | -       | 5/5/2021   | 5/4/2022   | 300  | 0.82  | 8.600000   | 2:22:36 PM  | 1.5450     | 1.5450      | 1.5672    |
| RPTB 0 05/11/22      | RPTB 0 05/11/22 | PIBL1221E191 | -       | 5/12/2021  | 5/11/2022  | 307  | 0.84  | -          | -           | -          | -           | 1.5598    |
| RPTB 0 05/18/22      | RPTB 0 05/18/22 | PIBL1221E208 | -       | 5/19/2021  | 5/18/2022  | 314  | 0.86  | -          | -           | -          | -           | 1.5522    |
| RPTB 0 05/25/22      | RPTB 0 05/25/22 | PIBL1221E217 | -       | 5/26/2021  | 5/25/2022  | 321  | 0.88  | -          | -           | -          | -           | 1.5655    |
| RPTB 0 06/01/22      | RPTB 0 06/01/22 | PIBL1221F225 | -       | 6/2/2021   | 6/1/2022   | 328  | 0.90  | 4.850000   | 11:41:20 AM | 1.5550     | 1.5554      | 1.5750    |
| RPTB 0 06/08/22      | RPTB 0 06/08/22 | PIBL1221F234 | -       | 6/9/2021   | 6/8/2022   | 335  | 0.92  | -          | -           | -          | -           | 1.5829    |
| RPTB 0 06/15/22      | RPTB 0 06/15/22 | PIBL1221F243 | -       | 6/16/2021  | 6/15/2022  | 342  | 0.94  | 14.800000  | 10:55:57 AM | 1.5650     | 1.5650      | 1.5572    |
| RPTB 0 06/22/22      | RPTB 0 06/22/22 | PIBL1221F252 | -       | 6/23/2021  | 6/22/2022  | 349  | 0.96  | 3.600000   | 2:48:32 PM  | 1.5650     | 1.5650      | 1.5678    |
| RPTB 0 06/29/22      | RPTB 0 06/29/22 | PIBL1221F261 | -       | 6/30/2021  | 6/29/2022  | 356  | 0.98  | 15.494000  | 11:18:03 AM | 1.5625     | 1.5603      | 1.5713    |
| RPGB 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 361  | 0.99  | 441.000000 | 2:57:33 PM  | 1.5350     | 1.5486      | 1.5350    |
| RPTB 0 07/06/22      | RPTB 0 07/06/22 | PIBL1221G279 | -       | 7/7/2021   | 7/6/2022   | 363  | 0.99  | 308.710000 | 3:12:04 PM  | 1.5750     | 1.5638      | 1.5605    |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 390  | 1.07  | 3.600000   | -           | -          | -           | 1.5632    |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 432  | 1.18  | -          | -           | -          | -           | 1.6106    |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 466  | 1.28  | -          | -           | -          | -           | 1.6490    |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 514  | 1.41  | 208.000000 | 2:05:18 PM  | 1.7250     | 1.7156      | 1.7178    |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 516  | 1.41  | 3.200000   | 3:36:45 PM  | 1.6750     | 1.6750      | 1.6871    |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 583  | 1.60  | 125.400000 | 11:41:37 AM | 1.7650     | 1.7504      | 1.7669    |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 592  | 1.62  | -          | -           | -          | -           | 1.7912    |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 608  | 1.67  | 7.000000   | 11:38:19 AM | 1.7300     | 1.7300      | 1.6885    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 652  | 1.79  | 12.000000  | -           | -          | -           | 1.7711    |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 690  | 1.89  | -          | -           | -          | -           | 1.9031    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 768   | 2.10  | 24.550000   | 3:57:00 PM  | 2.0750     | 1.9963      | 1.9724    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25 | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 794   | 2.17  | -           | -           | -          | -           | 1.9491    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 837   | 2.29  | -           | -           | -          | -           | 1.9396    |
| RPGB 2 3/8 03/09/24  | RTB 03-11  | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 975   | 2.67  | 191.718000  | 3:39:00 PM  | 2.3550     | 2.3494      | 2.3533    |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 978   | 2.68  | -           | -           | -          | -           | 2.3686    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 1,017 | 2.78  | -           | -           | -          | -           | 2.2363    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 1,061 | 2.91  | -           | -           | -          | -           | 2.2771    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 1,124 | 3.08  | -           | -           | -          | -           | 2.3398    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 1,139 | 3.12  | -           | -           | -          | -           | 2.3812    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,197 | 3.28  | 327.100000  | 11:32:31 AM | 2.4150     | 2.4165      | 2.4088    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,222 | 3.35  | -           | -           | -          | -           | 2.4293    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,374 | 3.76  | -           | -           | -          | -           | 2.5880    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,376 | 3.77  | -           | -           | -          | -           | 2.5700    |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,496 | 4.10  | 306.026000  | 2:13:05 PM  | 2.6000     | 2.6220      | 2.6217    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,524 | 4.17  | 1.500000    | 9:57:03 AM  | 2.6250     | 2.6250      | 2.5971    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,565 | 4.29  | -           | -           | -          | -           | 2.7340    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,605 | 4.39  | -           | -           | -          | -           | 2.7672    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,656 | 4.53  | -           | -           | -          | -           | 2.8096    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,682 | 4.61  | -           | -           | -          | -           | 2.7477    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77 | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,735 | 4.75  | 33.590000   | 3:51:36 PM  | 2.8165     | 2.8208      | 2.8500    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,900 | 5.20  | -           | -           | -          | -           | 3.2030    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,930 | 5.28  | 0.150000    | 10:16:10 AM | 3.3500     | 3.3500      | 3.1146    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,978 | 5.42  | -           | -           | -          | -           | 3.0680    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 2,062 | 5.65  | -           | -           | -          | -           | 3.1235    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 2,126 | 5.82  | 1654.250000 | 3:59:30 PM  | 3.2075     | 3.2080      | 3.2032    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,251 | 6.16  | -           | -           | -          | -           | 3.2532    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,449 | 6.71  | 72.000000   | 10:17:28 AM | 3.4500     | 3.4729      | 3.4415    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 2,480 | 6.79  | 2442.840000 | 3:56:32 PM  | 3.6000     | 3.5966      | 3.5964    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,706 | 7.41  | -           | -           | -          | -           | 3.4998    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,743 | 7.51  | -           | -           | -          | -           | 3.5971    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,245 | 8.88  | -           | -           | -          | -           | 3.7127    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,288 | 9.00  | -           | -           | -          | -           | 3.6683    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,307 | 9.05  | -           | -           | -          | -           | 3.7344    |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,489 | 9.55  | -           | -           | -          | -           | 3.7961    |

| 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 8 07/19/31     | FXTN 20-17 | PIBD2031G171 | 8.0000 | 7/19/2011  | 7/19/2031  | 3,663 | 10.03 | -           | -           | -          | -           | 3.7224    |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 10/5/2006  | 10/5/2031  | 3,741 | 10.24 | -           | -           | -          | -           | 3.9152    |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 2/2/2012   | 2/2/2032   | 3,861 | 10.57 | 5.000000    | 3:34:02 PM  | 4.0000     | 4.0000      | 3.9290    |
| RPGB 5 7/8 03/01/32 | RTB 20-01  | PIID2032C014 | 5.8750 | 3/1/2012   | 3/1/2032   | 3,889 | 10.65 | 4.500000    | 9:47:54 AM  | 4.1500     | 4.1500      | 4.0852    |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012  | 9/27/2032  | 4,099 | 11.22 | -           | -           | -          | -           | 4.0206    |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 4,162 | 11.40 | -           | -           | -          | -           | 4.0465    |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013  | 3/21/2033  | 4,274 | 11.70 | 102.000000  | 3:39:31 PM  | 4.1750     | 4.1872      | 4.1873    |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009  | 11/5/2034  | 4,868 | 13.33 | -           | -           | -          | -           | 4.3586    |
| RPGB 8 09/30/35     | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010  | 9/30/2035  | 5,197 | 14.23 | -           | -           | -          | -           | 4.4984    |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,274 | 14.44 | 30.700000   | 2:13:21 PM  | 4.6500     | 4.6500      | 4.5442    |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011  | 9/29/2036  | 5,562 | 15.23 | -           | -           | -          | -           | 4.6455    |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017  | 5/18/2037  | 5,793 | 15.86 | -           | -           | -          | -           | 4.7395    |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012  | 8/16/2037  | 5,883 | 16.11 | -           | -           | -          | -           | 4.7668    |
| RPGB 6 1/8 10/24/37 | RTB 25-01  | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,952 | 16.30 | 11.350000   | 2:43:36 PM  | 4.8250     | 4.7999      | 4.8116    |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018  | 2/22/2038  | 6,073 | 16.63 | -           | -           | -          | -           | 4.8578    |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019  | 1/24/2039  | 6,409 | 17.55 | 41.000000   | 2:03:13 PM  | 4.8900     | 4.8900      | 4.9496    |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015   | 9/9/2040   | 7,003 | 19.17 | 2171.500000 | 3:47:30 PM  | 4.8100     | 4.8096      | 4.8071    |