

| 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 08/25/21 | RPTB 0 08/25/21 | PIBL1220H341 | - | 8/26/2020 | 8/25/2021 | 1 | 0.00 | - | - | - | - | - |
| RPTB 0 09/01/21 | RPTB 0 09/01/21 | PIBL1220I359 | - | 9/2/2020 | 9/1/2021 | 8 | 0.02 | - | - | - | - | 0.9858 |
| RPTB 0 09/08/21 | RPTB 0 09/08/21 | PIBL1220I368 | - | 9/9/2020 | 9/8/2021 | 15 | 0.04 | 0.500000 | 10:35:40 AM | 1.0250 | 1.0250 | 0.9481 |
| RPTB 0 09/15/21 | RPTB 0 09/15/21 | PIBL0621C015 | - | 3/17/2021 | 9/15/2021 | 22 | 0.06 | 10.000000 | 9:46:00 AM | 0.9000 | 0.9000 | 0.9919 |
| RPTB 0 09/22/21 | RPTB 0 09/22/21 | PIBL1220I386 | - | 9/23/2020 | 9/22/2021 | 29 | 0.08 | 41.442000 | 10:28:57 AM | 1.0000 | 0.8338 | 0.9131 |
| RPTB 0 09/29/21 | RPTB 0 09/29/21 | PIBL1220I395 | - | 9/30/2020 | 9/29/2021 | 36 | 0.10 | - | - | - | - | 0.9976 |
| RPTB 0 10/06/21 | RPTB 0 10/06/21 | PIBL1220J401 | - | 10/7/2020 | 10/6/2021 | 43 | 0.12 | 219.769000 | 2:55:54 PM | 1.0575 | 1.0577 | 1.0573 |
| RPTB 0 10/13/21 | RPTB 0 10/13/21 | PIBL1220J410 | - | 10/14/2020 | 10/13/2021 | 50 | 0.14 | 283.137000 | 3:50:45 PM | 1.0610 | 1.0600 | 1.0666 |
| RPG5 5 3/4 10/20/21 | RTB 10-03 | PIID1021J039 | 5.7500 | 10/20/2011 | 10/20/2021 | 57 | 0.16 | - | - | - | - | 1.2989 |
| RPTB 0 10/20/21 | RPTB 0 10/20/21 | PIBL1220J429 | - | 10/21/2020 | 10/20/2021 | 57 | 0.16 | 28.130000 | 2:19:38 PM | 1.0600 | 1.0600 | 1.0600 |
| RPTB 0 10/27/21 | RPTB 0 10/27/21 | PIBL1220J438 | - | 10/28/2020 | 10/27/2021 | 64 | 0.18 | 44.672000 | 3:22:03 PM | 1.0600 | 1.0620 | 1.0825 |
| RPTB 0 11/03/21 | RPTB 0 11/03/21 | PIBL1220K445 | - | 11/4/2020 | 11/3/2021 | 71 | 0.19 | 358.094000 | 3:26:12 PM | 1.0650 | 1.0684 | 1.0726 |
| RPTB 0 11/10/21 | RPTB 0 11/10/21 | PIBL1220K454 | - | 11/11/2020 | 11/10/2021 | 78 | 0.21 | 38.725000 | 2:41:50 PM | 1.0680 | 1.0613 | 1.0595 |
| RPTB 0 11/17/21 | RPTB 0 11/17/21 | PIBL1220K463 | - | 11/18/2020 | 11/17/2021 | 85 | 0.23 | 19.101000 | 2:56:41 PM | 1.0650 | 1.0622 | 1.0697 |
| RPG5 5 3/4 11/24/21 | FXTN 10-55 | PIBD1021K551 | 5.7500 | 11/24/2011 | 11/24/2021 | 92 | 0.25 | - | - | - | - | 1.1764 |
| RPTB 0 11/24/21 | RPTB 0 11/24/21 | PIBL1220K472 | - | 11/25/2020 | 11/24/2021 | 92 | 0.25 | 325.142000 | 3:28:00 PM | 1.1000 | 1.0646 | 1.0650 |
| RPTB 0 12/01/21 | RPTB 0 12/01/21 | PIBL1220L480 | - | 12/2/2020 | 12/1/2021 | 99 | 0.27 | - | - | - | - | 1.1282 |
| RPTB 0 12/07/21 | RPTB 0 12/07/21 | PIBL1220L499 | - | 12/9/2020 | 12/7/2021 | 105 | 0.29 | 4.500000 | 2:43:34 PM | 1.1250 | 1.1194 | 1.1150 |
| RPTB 0 12/15/21 | RPTB 0 12/15/21 | PIBL1220L505 | - | 12/16/2020 | 12/15/2021 | 113 | 0.31 | - | - | - | - | 1.2057 |
| RPTB 0 12/22/21 | RPTB 0 12/22/21 | PIBL0621F021 | - | 6/23/2021 | 12/22/2021 | 120 | 0.33 | 38.000000 | 3:26:59 PM | 1.1400 | 1.1374 | 1.1700 |
| RPTB 0 12/29/21 | RPTB 0 12/29/21 | PIBL0621F030 | - | 6/30/2021 | 12/29/2021 | 127 | 0.35 | 56.000000 | 2:00:20 PM | 1.1750 | 1.1750 | 1.1750 |
| RPTB 0 01/05/22 | RPTB 0 01/05/22 | PIBL1221A015 | - | 1/6/2021 | 1/5/2022 | 134 | 0.37 | - | - | - | - | 1.3300 |
| RPTB 0 01/12/22 | RPTB 0 01/12/22 | PIBL1221A024 | - | 1/13/2021 | 1/12/2022 | 141 | 0.39 | 646.400000 | 3:45:51 PM | 1.4250 | 1.4224 | 1.4142 |
| RPG5 6 3/8 01/19/22 | FXTN 10-54 | PIBD1022G545 | 6.3750 | 7/19/2011 | 1/19/2022 | 148 | 0.41 | 2.000000 | 10:48:39 AM | 1.4800 | 1.4800 | 1.1997 |
| RPTB 0 01/19/22 | RPTB 0 01/19/22 | PIBL1221A033 | - | 1/20/2021 | 1/19/2022 | 148 | 0.41 | 1827.009000 | 3:45:38 PM | 1.4250 | 1.4235 | 1.4201 |
| RPG5 4 01/26/22 | FXTN 05-74 | PIBD0522A747 | 4.0000 | 1/26/2017 | 1/26/2022 | 155 | 0.42 | 2.210000 | 2:09:08 PM | 1.4900 | 1.4900 | 1.3632 |
| RPTB 0 01/26/22 | RPTB 0 01/26/22 | PIBL1221A042 | - | 1/27/2021 | 1/26/2022 | 155 | 0.42 | 23.667000 | 2:48:04 PM | 1.3900 | 1.3923 | 1.4050 |
| RPTB 0 02/02/22 | RPTB 0 02/02/22 | PIBL1221B050 | - | 2/3/2021 | 2/2/2022 | 162 | 0.44 | 5.000000 | 2:00:24 PM | 1.4000 | 1.4000 | 1.3942 |
| RPTB 0 02/09/22 | RPTB 0 02/09/22 | PIBL1221B069 | - | 2/10/2021 | 2/9/2022 | 169 | 0.46 | 0.500000 | 10:40:58 AM | 1.4050 | 1.4050 | 1.4923 |
| RPTB 0 02/16/22 | RPTB 0 02/16/22 | PIBL1221B078 | - | 2/17/2021 | 2/16/2022 | 176 | 0.48 | 74.620000 | 3:42:16 PM | 1.4020 | 1.4008 | 1.4026 |
| RPTB 0 02/23/22 | RPTB 0 02/23/22 | PIBL1221B087 | - | 2/24/2021 | 2/23/2022 | 183 | 0.50 | 640.928000 | 3:37:48 PM | 1.4025 | 1.3993 | 1.4005 |
| RPTB 0 03/02/22 | RPTB 0 03/02/22 | PIBL1221C095 | - | 3/3/2021 | 3/2/2022 | 190 | 0.52 | - | - | - | - | 1.4298 |
| RPTB 0 03/09/22 | RPTB 0 03/09/22 | PIBL1221C102 | - | 3/10/2021 | 3/9/2022 | 197 | 0.54 | 2.020000 | 11:12:57 AM | 1.4500 | 1.4500 | 1.4369 |
| RPG5 15 03/14/22 | FXTN 20-02 | PIBD2022C021 | 15.0000 | 3/14/2002 | 3/14/2022 | 202 | 0.55 | - | - | - | - | 1.4063 |

| 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 03/16/22 | RPTB 0 03/16/22 | PIBL1221C111 | - | 3/17/2021 | 3/16/2022 | 204 | 0.56 | - | - | - | - | 1.4441 |
| RPTB 0 03/23/22 | RPTB 0 03/23/22 | PIBL1221C120 | - | 3/24/2021 | 3/23/2022 | 211 | 0.58 | 64.143000 | 2:00:25 PM | 1.4050 | 1.4050 | 1.4050 |
| RPTB 0 03/30/22 | RPTB 0 03/30/22 | PIBL1221C139 | - | 3/31/2021 | 3/30/2022 | 218 | 0.60 | - | - | - | - | 1.4620 |
| RPTB 0 04/06/22 | RPTB 0 04/06/22 | PIBL1221D147 | - | 4/7/2021 | 4/6/2022 | 225 | 0.62 | - | - | - | - | 1.4630 |
| RPTB 0 04/13/22 | RPTB 0 04/13/22 | PIBL1221D156 | - | 4/14/2021 | 4/13/2022 | 232 | 0.64 | - | - | - | - | 1.4624 |
| RPTB 0 04/20/22 | RPTB 0 04/20/22 | PIBL1221D165 | - | 4/21/2021 | 4/20/2022 | 239 | 0.65 | - | - | - | - | 1.4000 |
| RPTB 0 04/27/22 | RPTB 0 04/27/22 | PIBL1221D174 | - | 4/28/2021 | 4/27/2022 | 246 | 0.67 | - | - | - | - | 1.4900 |
| RPTB 0 05/04/22 | RPTB 0 05/04/22 | PIBL1221E182 | - | 5/5/2021 | 5/4/2022 | 253 | 0.69 | 2.500000 | 11:12:54 AM | 1.5000 | 1.5000 | 1.4941 |
| RPTB 0 05/11/22 | RPTB 0 05/11/22 | PIBL1221E191 | - | 5/12/2021 | 5/11/2022 | 260 | 0.71 | - | - | - | - | 1.5030 |
| RPTB 0 05/18/22 | RPTB 0 05/18/22 | PIBL1221E208 | - | 5/19/2021 | 5/18/2022 | 267 | 0.73 | 0.700000 | 10:05:20 AM | 1.5500 | 1.5500 | 1.5081 |
| RPTB 0 05/25/22 | RPTB 0 05/25/22 | PIBL1221E217 | - | 5/26/2021 | 5/25/2022 | 274 | 0.75 | 2.126000 | 11:12:53 AM | 1.5000 | 1.5035 | 1.5293 |
| RPTB 0 06/01/22 | RPTB 0 06/01/22 | PIBL1221F225 | - | 6/2/2021 | 6/1/2022 | 281 | 0.77 | - | - | - | - | 1.5304 |
| RPTB 0 06/08/22 | RPTB 0 06/08/22 | PIBL1221F234 | - | 6/9/2021 | 6/8/2022 | 288 | 0.79 | 79.956000 | 11:12:49 AM | 1.5250 | 1.5648 | 1.5670 |
| RPTB 0 06/15/22 | RPTB 0 06/15/22 | PIBL1221F243 | - | 6/16/2021 | 6/15/2022 | 295 | 0.81 | 85.875000 | 11:12:51 AM | 1.5500 | 1.5650 | 1.5670 |
| RPTB 0 06/22/22 | RPTB 0 06/22/22 | PIBL1221F252 | - | 6/23/2021 | 6/22/2022 | 302 | 0.83 | - | - | - | - | 1.5527 |
| RPTB 0 06/29/22 | RPTB 0 06/29/22 | PIBL1221F261 | - | 6/30/2021 | 6/29/2022 | 309 | 0.85 | 3.560000 | 3:44:49 PM | 1.5600 | 1.5600 | 1.5686 |
| RPGB 4 3/4 07/04/22 | FXTN 03-24 | PIBD0322G247 | 4.7500 | 7/4/2019 | 7/4/2022 | 314 | 0.86 | 53.600000 | 2:42:11 PM | 1.5750 | 1.5750 | 1.5501 |
| RPTB 0 07/06/22 | RPTB 0 07/06/22 | PIBL1221G279 | - | 7/7/2021 | 7/6/2022 | 316 | 0.87 | 0.200000 | 11:48:57 AM | 1.5550 | 1.5550 | 1.5634 |
| RPTB 0 07/13/22 | RPTB 0 07/13/22 | PIBL1221G288 | - | 7/14/2021 | 7/13/2022 | 323 | 0.88 | - | - | - | - | 1.5950 |
| RPTB 0 07/20/22 | RPTB 0 07/20/22 | PIBL1221G297 | - | 7/21/2021 | 7/20/2022 | 330 | 0.90 | 50.000000 | 9:41:02 AM | 1.5900 | 1.5900 | 1.5916 |
| RPTB 0 07/27/22 | RPTB 0 07/27/22 | PIBL1221G304 | - | 7/28/2021 | 7/27/2022 | 337 | 0.92 | 105.154000 | 3:56:34 PM | 1.5900 | 1.5998 | 1.6000 |
| RPGB 4 7/8 08/02/22 | FXTN 10-56 | PIBD1022H562 | 4.8750 | 8/2/2012 | 8/2/2022 | 343 | 0.94 | - | - | - | - | 1.5538 |
| RPTB 0 08/03/22 | RPTB 0 08/03/22 | PIBL1221H312 | - | 8/4/2021 | 8/3/2022 | 344 | 0.94 | 11.717000 | 11:12:48 AM | 1.6300 | 1.5952 | 1.5987 |
| RPTB 0 08/10/22 | RPTB 0 08/10/22 | PIBL1221H321 | - | 8/11/2021 | 8/10/2022 | 351 | 0.96 | 2.400000 | 2:51:08 PM | 1.5850 | 1.5850 | 1.6000 |
| RPTB 0 08/17/22 | RPTB 0 08/17/22 | PIBL1221H330 | - | 8/18/2021 | 8/17/2022 | 358 | 0.98 | 24.581000 | 3:18:18 PM | 1.5950 | 1.5755 | 1.5808 |
| RPTB 0 08/24/22 | RPTB 0 08/24/22 | PIBL1221H349 | - | 8/25/2021 | 8/24/2022 | 365 | 1.00 | 2402.186300 | 3:48:56 PM | 1.6005 | 1.6020 | 1.6152 |
| RPGB 4 3/4 09/13/22 | FXTN 10-57 | PIBD1022I570 | 4.7500 | 9/13/2012 | 9/13/2022 | 385 | 1.05 | - | - | - | - | 1.5956 |
| RPGB 12 3/4 10/17/22 | FXTN 20-03 | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 419 | 1.15 | - | - | - | - | 1.6290 |
| RPGB 4 5/8 12/04/22 | RTB 05-11 | PIID0522L114 | 4.6250 | 12/4/2017 | 12/4/2022 | 467 | 1.28 | 47.500000 | 3:20:46 PM | 1.7150 | 1.7207 | 1.7189 |
| RPGB 4 12/06/22 | FXTN 10-58 | PIBD1022L585 | 4.0000 | 12/6/2012 | 12/6/2022 | 469 | 1.28 | 12.000000 | 2:38:49 PM | 1.7750 | 1.7958 | 1.6288 |
| RPGB 4 3/8 02/11/23 | RTB 03-10 | PIID0323B101 | 4.3750 | 2/11/2020 | 2/11/2023 | 536 | 1.47 | 10.350000 | 2:26:39 PM | 1.7500 | 1.7493 | 1.7266 |
| RPGB 13 02/20/23 | FXTN 20-04 | PIBD2023B048 | 13.0000 | 2/20/2003 | 2/20/2023 | 545 | 1.49 | - | - | - | - | 1.7529 |
| RPGB 5 1/2 03/08/23 | FXTN 05-75 | PIBD0523C752 | 5.5000 | 3/8/2018 | 3/8/2023 | 561 | 1.54 | 20.100000 | 11:53:20 AM | 1.7750 | 1.7749 | 1.7105 |
| RPGB 3 1/2 04/21/23 | FXTN 07-58 | PIBD0723D588 | 3.5000 | 4/21/2016 | 4/21/2023 | 605 | 1.66 | 300.000000 | 10:02:39 AM | 1.7000 | 1.7000 | 1.6998 |

| 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 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 5/29/2003 | 5/29/2023 | 643 | 1.76 | - | - | - | - | 1.8492 |
| RPGB 3 1/4 08/15/23 | RTB 10-04 | PIID1023H046 | 3.2500 | 8/15/2013 | 8/15/2023 | 721 | 1.97 | 17.073000 | 3:09:38 PM | 2.1000 | 2.0985 | 1.9751 |
| RPGB 2 3/8 09/10/23 | FXTN 03-25 | PIBD0323I252 | 2.3750 | 9/10/2020 | 9/10/2023 | 747 | 2.05 | 0.100000 | 10:54:36 AM | 2.0965 | 2.0965 | 1.9990 |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 790 | 2.16 | - | - | - | - | 1.9899 |
| RPGB 2 3/8 03/09/24 | RTB 03-11 | PIID0324C115 | 2.3750 | 3/9/2021 | 3/9/2024 | 928 | 2.54 | 302.400000 | 3:43:34 PM | 2.2000 | 2.2001 | 2.2000 |
| RPGB 6 1/4 03/12/24 | RTB 05-12 | PIID0524C129 | 6.2500 | 3/12/2019 | 3/12/2024 | 931 | 2.55 | 53.088000 | 3:37:29 PM | 2.2350 | 2.2134 | 2.2191 |
| RPGB 4 1/2 04/20/24 | FXTN 07-59 | PIBD0724D595 | 4.5000 | 4/20/2017 | 4/20/2024 | 970 | 2.66 | 10.000000 | 11:54:39 AM | 2.3200 | 2.3200 | 2.1598 |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004 | 6/3/2024 | 1,014 | 2.78 | - | - | - | - | 2.2010 |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004 | 8/5/2024 | 1,077 | 2.95 | - | - | - | - | 2.2601 |
| RPGB 4 1/8 08/20/24 | FXTN 10-59 | PIBD1024H595 | 4.1250 | 8/20/2014 | 8/20/2024 | 1,092 | 2.99 | - | - | - | - | 2.2897 |
| RPGB 4 1/4 10/17/24 | FXTN 05-76 | PIBD0524J762 | 4.2500 | 10/17/2019 | 10/17/2024 | 1,150 | 3.15 | 20.000000 | 11:54:10 AM | 2.4400 | 2.4400 | 2.3406 |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,175 | 3.22 | - | - | - | - | 2.3536 |
| RPGB 5 3/4 04/12/25 | FXTN 07-61 | PIBD0725D618 | 5.7500 | 4/12/2018 | 4/12/2025 | 1,327 | 3.63 | 10.000000 | 11:55:19 AM | 2.5750 | 2.5750 | 2.5088 |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005 | 4/14/2025 | 1,329 | 3.64 | - | - | - | - | 2.5013 |
| RPGB 2 5/8 08/12/25 | RTB 05-13 | PIID0525H130 | 2.6250 | 8/12/2020 | 8/12/2025 | 1,449 | 3.97 | 346.050000 | 2:52:13 PM | 2.5700 | 2.5698 | 2.5732 |
| RPGB 3 5/8 09/09/25 | FXTN 10-60 | PIBD1025I608 | 3.6250 | 9/9/2015 | 9/9/2025 | 1,477 | 4.04 | - | - | - | - | 2.5933 |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,518 | 4.16 | - | - | - | - | 2.6838 |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,558 | 4.27 | - | - | - | - | 2.7231 |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006 | 1/19/2026 | 1,609 | 4.41 | - | - | - | - | 2.7732 |
| RPGB 6 1/4 02/14/26 | FXTN 07-62 | PIBD0726B627 | 6.2500 | 2/14/2019 | 2/14/2026 | 1,635 | 4.48 | 15.000000 | 11:55:54 AM | 2.6500 | 2.6500 | 2.6789 |
| RPGB 3 3/8 04/08/26 | FXTN 05-77 | PIBD0526D772 | 3.3750 | 4/8/2021 | 4/8/2026 | 1,688 | 4.62 | - | - | - | - | 2.7312 |
| RPGB 3 1/2 09/20/26 | RTB 10-05 | PIID1026I057 | 3.5000 | 9/20/2016 | 9/20/2026 | 1,853 | 5.07 | 16.000000 | 3:09:49 PM | 3.4000 | 3.2766 | 2.9825 |
| RPGB 6 1/4 10/20/26 | RTB 15-01 | PIID1526J019 | 6.2500 | 10/20/2011 | 10/20/2026 | 1,883 | 5.16 | 1.000000 | 9:19:12 AM | 3.3500 | 3.3500 | 3.0401 |
| RPGB 8 12/07/26 | FXTN 20-13 | PIBD2026L139 | 8.0000 | 12/7/2006 | 12/7/2026 | 1,931 | 5.29 | - | - | - | - | 3.0840 |
| RPGB 5 3/8 03/01/27 | RTB 15-02 | PIID1527C023 | 5.3750 | 3/1/2012 | 3/1/2027 | 2,015 | 5.52 | - | - | - | - | 3.1621 |
| RPGB 4 3/4 05/04/27 | FXTN 10-61 | PIBD1027E617 | 4.7500 | 5/4/2017 | 5/4/2027 | 2,079 | 5.69 | 1555.000000 | 3:47:38 PM | 3.1400 | 3.1318 | 3.1438 |
| RPGB 8 5/8 09/06/27 | FXTN 20-14 | PIBD2027I140 | 8.6250 | 9/6/2007 | 9/6/2027 | 2,204 | 6.03 | - | - | - | - | 3.3360 |
| RPGB 6 1/4 03/22/28 | FXTN 10-63 | PIBD1028C635 | 6.2500 | 3/22/2018 | 3/22/2028 | 2,402 | 6.58 | 500.000000 | 10:03:04 AM | 3.5830 | 3.5830 | 3.5828 |
| RPGB 3 5/8 04/22/28 | FXTN 07-64 | PIBD0728D649 | 3.6250 | 4/22/2021 | 4/22/2028 | 2,433 | 6.66 | 1705.100000 | 3:52:38 PM | 3.7750 | 3.7731 | 3.7715 |
| RPGB 3 3/4 08/12/28 | FXTN 07-65 | PIBD0728H654 | 3.7500 | 8/12/2021 | 8/12/2028 | 2,545 | 6.97 | 870.000000 | 3:01:40 PM | 3.8050 | 3.7976 | 3.7866 |
| RPGB 9 1/2 12/04/28 | FXTN 20-15 | PIBD2028L151 | 9.5000 | 12/4/2008 | 12/4/2028 | 2,659 | 7.28 | - | - | - | - | 3.6539 |
| RPGB 6 7/8 01/10/29 | FXTN 10-64 | PIBD1029A644 | 6.8750 | 1/10/2019 | 1/10/2029 | 2,696 | 7.38 | - | - | - | - | 3.7075 |
| RPGB 8 3/4 05/27/30 | FXTN 20-16 | PIBD2030E166 | 8.7500 | 5/27/2010 | 5/27/2030 | 3,198 | 8.76 | - | - | - | - | 3.9472 |
| RPGB 2 7/8 07/09/30 | FXTN 10-65 | PIBD1030G655 | 2.8750 | 7/9/2020 | 7/9/2030 | 3,241 | 8.87 | - | - | - | - | 3.8704 |

| 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 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005 | 7/28/2030 | 3,260 | 8.93 | - | - | - | - | 3.9747 |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006 | 1/26/2031 | 3,442 | 9.42 | - | - | - | - | 4.0369 |
| RPGB 8 07/19/31 | FXTN 20-17 | PIBD2031G171 | 8.0000 | 7/19/2011 | 7/19/2031 | 3,616 | 9.90 | - | - | - | - | 4.0605 |
| RPGB 4 07/22/31 | FXTN 10-66 | PIBD1031G662 | 4.0000 | 7/22/2021 | 7/22/2031 | 3,619 | 9.91 | 638.676000 | 2:53:42 PM | 4.1750 | 4.2242 | 4.2124 |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 10/5/2006 | 10/5/2031 | 3,694 | 10.11 | - | - | - | - | 4.1145 |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 2/2/2012 | 2/2/2032 | 3,814 | 10.44 | - | - | - | - | 4.1407 |
| RPGB 5 7/8 03/01/32 | RTB 20-01 | PIID2032C014 | 5.8750 | 3/1/2012 | 3/1/2032 | 3,842 | 10.52 | 2.000000 | 3:02:16 PM | 4.2000 | 4.2000 | 4.1596 |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012 | 9/27/2032 | 4,052 | 11.09 | - | - | - | - | 4.1937 |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 4,115 | 11.27 | - | - | - | - | 4.2082 |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013 | 3/21/2033 | 4,227 | 11.57 | - | - | - | - | 4.2375 |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009 | 11/5/2034 | 4,821 | 13.20 | - | - | - | - | 4.4054 |
| RPGB 8 09/30/35 | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010 | 9/30/2035 | 5,150 | 14.10 | - | - | - | - | 4.5247 |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,227 | 14.31 | 1.000000 | 2:18:02 PM | 4.9000 | 4.9000 | 4.5572 |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011 | 9/29/2036 | 5,515 | 15.10 | - | - | - | - | 4.6778 |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017 | 5/18/2037 | 5,746 | 15.73 | - | - | - | - | 4.7736 |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012 | 8/16/2037 | 5,836 | 15.98 | - | - | - | - | 4.8108 |
| RPGB 6 1/8 10/24/37 | RTB 25-01 | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,905 | 16.17 | 6.500000 | 3:48:36 PM | 4.9500 | 4.9560 | 4.9043 |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018 | 2/22/2038 | 6,026 | 16.50 | - | - | - | - | 4.8777 |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019 | 1/24/2039 | 6,362 | 17.42 | - | - | - | - | 4.9800 |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015 | 9/9/2040 | 6,956 | 19.04 | 20.000000 | 3:25:57 PM | 4.9750 | 4.9775 | 5.0341 |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 7/15/2021 | 7/15/2041 | 7,265 | 19.89 | 21.000000 | 11:15:20 AM | 4.9500 | 4.9548 | 4.9620 |