

| 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 09/08/21     | RPTB 0 09/08/21 | PIBL1220I368 | -       | 9/9/2020   | 9/8/2021   | 6    | 0.02  | -           | -           | -          | -           | 1.0093    |
| RPTB 0 09/15/21     | RPTB 0 09/15/21 | PIBL0621C015 | -       | 3/17/2021  | 9/15/2021  | 13   | 0.04  | -           | -           | -          | -           | 1.0272    |
| RPTB 0 09/22/21     | RPTB 0 09/22/21 | PIBL1220I386 | -       | 9/23/2020  | 9/22/2021  | 20   | 0.06  | 20.030000   | 2:18:51 PM  | 0.9500     | 0.9500      | 0.9765    |
| RPTB 0 09/29/21     | RPTB 0 09/29/21 | PIBL1220I395 | -       | 9/30/2020  | 9/29/2021  | 27   | 0.07  | 2.900000    | 11:56:03 AM | 0.9250     | 0.9250      | 1.0250    |
| RPTB 0 10/06/21     | RPTB 0 10/06/21 | PIBL1220J401 | -       | 10/7/2020  | 10/6/2021  | 34   | 0.09  | 496.602900  | 3:58:29 PM  | 1.0500     | 1.0652      | 1.0579    |
| RPTB 0 10/13/21     | RPTB 0 10/13/21 | PIBL1220J410 | -       | 10/14/2020 | 10/13/2021 | 41   | 0.11  | 402.288000  | 2:42:08 PM  | 1.0800     | 1.0743      | 1.0698    |
| RPGB 5 3/4 10/20/21 | RTB 10-03       | PIID1021J039 | 5.7500  | 10/20/2011 | 10/20/2021 | 48   | 0.13  | -           | -           | -          | -           | 1.4032    |
| RPTB 0 10/20/21     | RPTB 0 10/20/21 | PIBL1220J429 | -       | 10/21/2020 | 10/20/2021 | 48   | 0.13  | 3.310500    | 3:16:43 PM  | 1.0700     | 1.0700      | 1.0679    |
| RPTB 0 10/27/21     | RPTB 0 10/27/21 | PIBL1220J438 | -       | 10/28/2020 | 10/27/2021 | 55   | 0.15  | 0.600000    | 2:38:45 PM  | 1.0700     | 1.0700      | 1.0863    |
| RPTB 0 11/03/21     | RPTB 0 11/03/21 | PIBL1220K445 | -       | 11/4/2020  | 11/3/2021  | 62   | 0.17  | -           | -           | -          | -           | 1.0705    |
| RPTB 0 11/10/21     | RPTB 0 11/10/21 | PIBL1220K454 | -       | 11/11/2020 | 11/10/2021 | 69   | 0.19  | 63.501000   | 3:24:48 PM  | 1.0800     | 1.0797      | 1.0708    |
| RPTB 0 11/17/21     | RPTB 0 11/17/21 | PIBL1220K463 | -       | 11/18/2020 | 11/17/2021 | 76   | 0.21  | 10.300000   | 3:32:59 PM  | 1.0800     | 1.0676      | 1.0710    |
| RPGB 5 3/4 11/24/21 | FXTN 10-55      | PIBD1021K551 | 5.7500  | 11/24/2011 | 11/24/2021 | 83   | 0.23  | 9.800000    | 2:10:57 PM  | 1.4300     | 1.0878      | 1.3395    |
| RPTB 0 11/24/21     | RPTB 0 11/24/21 | PIBL1220K472 | -       | 11/25/2020 | 11/24/2021 | 83   | 0.23  | 37.604000   | 2:46:11 PM  | 1.0700     | 1.0700      | 1.0645    |
| RPTB 0 12/01/21     | RPTB 0 12/01/21 | PIBL1220L480 | -       | 12/2/2020  | 12/1/2021  | 90   | 0.25  | 1336.730000 | 3:54:51 PM  | 1.0000     | 1.0748      | 1.0717    |
| RPTB 0 12/07/21     | RPTB 0 12/07/21 | PIBL1220L499 | -       | 12/9/2020  | 12/7/2021  | 96   | 0.26  | -           | -           | -          | -           | 1.1031    |
| RPTB 0 12/15/21     | RPTB 0 12/15/21 | PIBL1220L505 | -       | 12/16/2020 | 12/15/2021 | 104  | 0.29  | -           | -           | -          | -           | 1.1854    |
| RPTB 0 12/22/21     | RPTB 0 12/22/21 | PIBL0621F021 | -       | 6/23/2021  | 12/22/2021 | 111  | 0.30  | -           | -           | -          | -           | 1.1400    |
| RPTB 0 12/29/21     | RPTB 0 12/29/21 | PIBL0621F030 | -       | 6/30/2021  | 12/29/2021 | 118  | 0.32  | 58.800000   | 3:51:26 PM  | 1.1800     | 1.1847      | 1.1777    |
| RPTB 0 01/05/22     | RPTB 0 01/05/22 | PIBL1221A015 | -       | 1/6/2021   | 1/5/2022   | 125  | 0.34  | 304.215000  | 2:57:27 PM  | 1.2450     | 1.2477      | 1.2499    |
| RPTB 0 01/12/22     | RPTB 0 01/12/22 | PIBL1221A024 | -       | 1/13/2021  | 1/12/2022  | 132  | 0.36  | 10.703000   | 3:43:53 PM  | 1.1500     | 1.2937      | 1.3605    |
| RPGB 6 3/8 01/19/22 | FXTN 10-54      | PIBD1022G545 | 6.3750  | 7/19/2011  | 1/19/2022  | 139  | 0.38  | 3.547918    | 2:18:12 PM  | 1.4500     | 1.4218      | 1.3607    |
| RPTB 0 01/19/22     | RPTB 0 01/19/22 | PIBL1221A033 | -       | 1/20/2021  | 1/19/2022  | 139  | 0.38  | 2.000000    | 2:58:13 PM  | 1.3250     | 1.3250      | 1.4058    |
| RPGB 4 01/26/22     | FXTN 05-74      | PIBD0522A747 | 4.0000  | 1/26/2017  | 1/26/2022  | 146  | 0.40  | 425.000000  | -           | -          | -           | 1.4347    |
| RPTB 0 01/26/22     | RPTB 0 01/26/22 | PIBL1221A042 | -       | 1/27/2021  | 1/26/2022  | 146  | 0.40  | 289.556000  | 2:58:01 PM  | 1.3700     | 1.3716      | 1.3839    |
| RPTB 0 02/02/22     | RPTB 0 02/02/22 | PIBL1221B050 | -       | 2/3/2021   | 2/2/2022   | 153  | 0.42  | 350.000000  | 3:06:03 PM  | 1.3950     | 1.3950      | 1.3976    |
| RPTB 0 02/09/22     | RPTB 0 02/09/22 | PIBL1221B069 | -       | 2/10/2021  | 2/9/2022   | 160  | 0.44  | 1503.417000 | 3:55:21 PM  | 1.4000     | 1.4000      | 1.4050    |
| RPTB 0 02/16/22     | RPTB 0 02/16/22 | PIBL1221B078 | -       | 2/17/2021  | 2/16/2022  | 167  | 0.46  | 784.399000  | 3:13:04 PM  | 1.4020     | 1.4000      | 1.4020    |
| RPTB 0 02/23/22     | RPTB 0 02/23/22 | PIBL1221B087 | -       | 2/24/2021  | 2/23/2022  | 174  | 0.48  | 1131.040000 | 3:28:30 PM  | 1.4050     | 1.4015      | 1.4011    |
| RPTB 0 03/02/22     | RPTB 0 03/02/22 | PIBL1221C095 | -       | 3/3/2021   | 3/2/2022   | 181  | 0.50  | 491.358000  | 3:42:43 PM  | 1.4000     | 1.4004      | 1.4001    |
| RPTB 0 03/09/22     | RPTB 0 03/09/22 | PIBL1221C102 | -       | 3/10/2021  | 3/9/2022   | 188  | 0.52  | -           | -           | -          | -           | 1.4222    |
| RPGB 15 03/14/22    | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022  | 193  | 0.53  | -           | -           | -          | -           | 1.4604    |
| RPTB 0 03/16/22     | RPTB 0 03/16/22 | PIBL1221C111 | -       | 3/17/2021  | 3/16/2022  | 195  | 0.53  | -           | -           | -          | -           | 1.4315    |
| RPTB 0 03/23/22     | RPTB 0 03/23/22 | PIBL1221C120 | -       | 3/24/2021  | 3/23/2022  | 202  | 0.55  | 31.250000   | 3:25:45 PM  | 1.4250     | 1.4490      | 1.3998    |

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|---------------------|-----------------|--------------|---------|------------|------------|------|-------|-------------|-------------|------------|-------------|-----------|
| RPTB 0 03/30/22     | RPTB 0 03/30/22 | PIBL1221C139 | -       | 3/31/2021  | 3/30/2022  | 209  | 0.57  | 3.110000    | 2:41:41 PM  | 1.4250     | 1.4250      | 1.4515    |
| RPTB 0 04/06/22     | RPTB 0 04/06/22 | PIBL1221D147 | -       | 4/7/2021   | 4/6/2022   | 216  | 0.59  | -           | -           | -          | -           | 1.4583    |
| RPTB 0 04/13/22     | RPTB 0 04/13/22 | PIBL1221D156 | -       | 4/14/2021  | 4/13/2022  | 223  | 0.61  | -           | -           | -          | -           | 1.4644    |
| RPTB 0 04/20/22     | RPTB 0 04/20/22 | PIBL1221D165 | -       | 4/21/2021  | 4/20/2022  | 230  | 0.63  | 25.481000   | 10:04:16 AM | 1.4500     | 1.4500      | 1.4433    |
| RPTB 0 04/27/22     | RPTB 0 04/27/22 | PIBL1221D174 | -       | 4/28/2021  | 4/27/2022  | 237  | 0.65  | 5.000000    | 2:31:14 PM  | 1.4350     | 1.4610      | 1.4883    |
| RPTB 0 05/04/22     | RPTB 0 05/04/22 | PIBL1221E182 | -       | 5/5/2021   | 5/4/2022   | 244  | 0.67  | 1.500000    | 2:28:35 PM  | 1.4500     | 1.4500      | 1.5020    |
| RPTB 0 05/11/22     | RPTB 0 05/11/22 | PIBL1221E191 | -       | 5/12/2021  | 5/11/2022  | 251  | 0.69  | 44.100000   | 9:59:00 AM  | 1.5200     | 1.5200      | 1.5064    |
| RPTB 0 05/18/22     | RPTB 0 05/18/22 | PIBL1221E208 | -       | 5/19/2021  | 5/18/2022  | 258  | 0.71  | -           | -           | -          | -           | 1.5148    |
| RPTB 0 05/25/22     | RPTB 0 05/25/22 | PIBL1221E217 | -       | 5/26/2021  | 5/25/2022  | 265  | 0.73  | 3.030000    | 2:02:54 PM  | 1.5500     | 1.5500      | 1.5850    |
| RPTB 0 06/01/22     | RPTB 0 06/01/22 | PIBL1221F225 | -       | 6/2/2021   | 6/1/2022   | 272  | 0.75  | -           | -           | -          | -           | 1.5359    |
| RPTB 0 06/08/22     | RPTB 0 06/08/22 | PIBL1221F234 | -       | 6/9/2021   | 6/8/2022   | 279  | 0.76  | -           | -           | -          | -           | 1.5658    |
| RPTB 0 06/15/22     | RPTB 0 06/15/22 | PIBL1221F243 | -       | 6/16/2021  | 6/15/2022  | 286  | 0.78  | -           | -           | -          | -           | 1.5533    |
| RPTB 0 06/22/22     | RPTB 0 06/22/22 | PIBL1221F252 | -       | 6/23/2021  | 6/22/2022  | 293  | 0.80  | 0.523000    | 10:28:17 AM | 1.5500     | 1.5500      | 1.5564    |
| RPTB 0 06/29/22     | RPTB 0 06/29/22 | PIBL1221F261 | -       | 6/30/2021  | 6/29/2022  | 300  | 0.82  | -           | -           | -          | -           | 1.5663    |
| RPG 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 305  | 0.84  | 1.000000    | 2:17:23 PM  | 1.6300     | 1.6300      | 1.5789    |
| RPTB 0 07/06/22     | RPTB 0 07/06/22 | PIBL1221G279 | -       | 7/7/2021   | 7/6/2022   | 307  | 0.84  | -           | -           | -          | -           | 1.5681    |
| RPTB 0 07/13/22     | RPTB 0 07/13/22 | PIBL1221G288 | -       | 7/14/2021  | 7/13/2022  | 314  | 0.86  | -           | -           | -          | -           | 1.5950    |
| RPTB 0 07/20/22     | RPTB 0 07/20/22 | PIBL1221G297 | -       | 7/21/2021  | 7/20/2022  | 321  | 0.88  | 66.980000   | 3:10:50 PM  | 1.5850     | 1.5850      | 1.5905    |
| RPTB 0 07/27/22     | RPTB 0 07/27/22 | PIBL1221G304 | -       | 7/28/2021  | 7/27/2022  | 328  | 0.90  | -           | -           | -          | -           | 1.5973    |
| RPG 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 334  | 0.91  | -           | -           | -          | -           | 1.6109    |
| RPTB 0 08/03/22     | RPTB 0 08/03/22 | PIBL1221H312 | -       | 8/4/2021   | 8/3/2022   | 335  | 0.92  | 12.700000   | 2:01:12 PM  | 1.5900     | 1.5980      | 1.5927    |
| RPTB 0 08/10/22     | RPTB 0 08/10/22 | PIBL1221H321 | -       | 8/11/2021  | 8/10/2022  | 342  | 0.94  | -           | -           | -          | -           | 1.6006    |
| RPTB 0 08/17/22     | RPTB 0 08/17/22 | PIBL1221H330 | -       | 8/18/2021  | 8/17/2022  | 349  | 0.96  | -           | -           | -          | -           | 1.5965    |
| RPTB 0 08/24/22     | RPTB 0 08/24/22 | PIBL1221H349 | -       | 8/25/2021  | 8/24/2022  | 356  | 0.98  | -           | -           | -          | -           | 1.5985    |
| RPTB 0 08/31/22     | RPTB 0 08/31/22 | PIBL1221I357 | -       | 9/1/2021   | 8/31/2022  | 363  | 0.99  | 586.093000  | 3:19:33 PM  | 1.6150     | 1.6080      | 1.6069    |
| RPG 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 376  | 1.03  | -           | -           | -          | -           | 1.6522    |
| RPG 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 410  | 1.12  | -           | -           | -          | -           | 1.6844    |
| RPG 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 458  | 1.25  | 243.900000  | 3:40:57 PM  | 1.7025     | 1.7465      | 1.7202    |
| RPG 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 460  | 1.26  | -           | -           | -          | -           | 1.6415    |
| RPG 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 527  | 1.44  | 1666.400000 | 2:51:23 PM  | 1.7550     | 1.7574      | 1.7624    |
| RPG 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 536  | 1.47  | 5.000000    | 11:16:29 AM | 1.8500     | 1.8500      | 1.8039    |
| RPG 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 552  | 1.51  | -           | -           | -          | -           | 1.7073    |
| RPG 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 596  | 1.63  | -           | -           | -          | -           | 1.7118    |
| RPG 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 634  | 1.74  | 18.300000   | 11:18:07 AM | 1.9000     | 1.9000      | 1.8969    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 712   | 1.95  | 133.015000  | 3:54:47 PM  | 2.1950     | 2.1008      | 2.0035    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25 | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 738   | 2.02  | 69.440000   | 2:25:09 PM  | 2.0705     | 2.0687      | 2.0645    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 781   | 2.14  | -           | -           | -          | -           | 2.0311    |
| RPGB 2 3/8 03/09/24  | RTB 03-11  | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 919   | 2.52  | 673.645000  | 3:41:54 PM  | 2.1500     | 2.1505      | 2.1511    |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 922   | 2.52  | 17.500000   | 2:00:27 PM  | 2.2000     | 2.2057      | 2.3583    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 961   | 2.63  | 80.000000   | 2:40:26 PM  | 2.2000     | 2.2000      | 2.2000    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 1,005 | 2.75  | -           | -           | -          | -           | 2.2229    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 1,068 | 2.92  | -           | -           | -          | -           | 2.2767    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 1,083 | 2.97  | 100.000000  | 2:50:38 PM  | 2.3500     | 2.3500      | 2.3500    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,141 | 3.12  | -           | -           | -          | -           | 2.3843    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,166 | 3.19  | -           | -           | -          | -           | 2.3613    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,318 | 3.61  | 5.000000    | 10:28:59 AM | 2.4200     | 2.4200      | 2.4969    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,320 | 3.61  | -           | -           | -          | -           | 2.4947    |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,440 | 3.94  | 1331.800000 | 3:42:29 PM  | 2.4850     | 2.4827      | 2.4862    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,468 | 4.02  | 50.000000   | 3:59:21 PM  | 2.4900     | 2.4900      | 2.4975    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,509 | 4.13  | -           | -           | -          | -           | 2.6617    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,549 | 4.24  | -           | -           | -          | -           | 2.6989    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,600 | 4.38  | -           | -           | -          | -           | 2.7464    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,626 | 4.45  | 21.430000   | 2:25:44 PM  | 2.6950     | 2.6950      | 2.6209    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77 | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,679 | 4.60  | 336.500000  | 3:54:50 PM  | 2.7300     | 2.7395      | 2.7550    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,844 | 5.05  | 8.200000    | 2:26:07 PM  | 3.2000     | 3.0820      | 2.9804    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,874 | 5.13  | -           | -           | -          | -           | 3.0020    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,922 | 5.26  | -           | -           | -          | -           | 3.0465    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 2,006 | 5.49  | -           | -           | -          | -           | 3.1248    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 2,070 | 5.67  | 52.500000   | 11:52:14 AM | 3.0750     | 3.0798      | 3.0758    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,195 | 6.01  | -           | -           | -          | -           | 3.3007    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,393 | 6.55  | -           | -           | -          | -           | 3.6142    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 2,424 | 6.64  | 2027.520000 | 3:38:58 PM  | 3.7375     | 3.7389      | 3.7389    |
| RPGB 3 3/4 08/12/28  | FXTN 07-65 | PIBD0728H654 | 3.7500  | 8/12/2021  | 8/12/2028  | 2,536 | 6.94  | 485.000000  | 3:36:15 PM  | 3.7625     | 3.7633      | 3.7657    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,650 | 7.26  | -           | -           | -          | -           | 3.6475    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,687 | 7.36  | 1.710000    | -           | -          | -           | 3.6841    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,189 | 8.73  | -           | -           | -          | -           | 3.9555    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,232 | 8.85  | 131.340000  | 3:28:54 PM  | 3.9000     | 3.8769      | 3.8700    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,251 | 8.90  | -           | -           | -          | -           | 3.9854    |

| 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 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,433 | 9.40  | -          | -           | -          | -           | 4.0517    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,607 | 9.88  | 74.030000  | 3:34:29 PM  | 4.1500     | 4.1707      | 4.1620    |
| RPGB 4 07/22/31      | FXTN 10-66 | PIBD1031G662 | 4.0000  | 7/22/2021  | 7/22/2031  | 3,610 | 9.88  | 21.410000  | 2:57:49 PM  | 4.1300     | 4.1292      | 4.1308    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,685 | 10.09 | -          | -           | -          | -           | 4.1322    |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 2/2/2012   | 2/2/2032   | 3,805 | 10.42 | -          | -           | -          | -           | 4.1573    |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 3/1/2012   | 3/1/2032   | 3,833 | 10.49 | -          | -           | -          | -           | 4.1684    |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 9/27/2012  | 9/27/2032  | 4,043 | 11.07 | -          | -           | -          | -           | 4.2080    |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5000  | 11/29/2007 | 11/29/2032 | 4,106 | 11.24 | -          | -           | -          | -           | 4.2228    |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.6250  | 3/21/2013  | 3/21/2033  | 4,218 | 11.55 | 3.410000   | 10:08:34 AM | 4.3000     | 4.3000      | 4.2159    |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.2500  | 11/5/2009  | 11/5/2034  | 4,812 | 13.18 | -          | -           | -          | -           | 4.4056    |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.0000  | 9/30/2010  | 9/30/2035  | 5,141 | 14.08 | -          | -           | -          | -           | 4.5133    |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.1250  | 12/16/2010 | 12/16/2035 | 5,218 | 14.29 | -          | -           | -          | -           | 4.5442    |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.6250  | 9/29/2011  | 9/29/2036  | 5,506 | 15.08 | -          | -           | -          | -           | 4.6603    |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.2500  | 5/18/2017  | 5/18/2037  | 5,737 | 15.71 | -          | -           | -          | -           | 4.7589    |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.7500  | 8/16/2012  | 8/16/2037  | 5,827 | 15.95 | -          | -           | -          | -           | 4.7973    |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.1250  | 10/24/2012 | 10/24/2037 | 5,896 | 16.14 | 3.500000   | 11:22:47 AM | 4.8700     | 4.8700      | 4.8747    |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.5000  | 2/22/2018  | 2/22/2038  | 6,017 | 16.47 | -          | -           | -          | -           | 4.8497    |
| RPGB 6 3/4 01/24/39  | FXTN 20-23 | PIBD2039A232 | 6.7500  | 1/24/2019  | 1/24/2039  | 6,353 | 17.39 | 1.840000   | -           | -          | -           | 4.9487    |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.6250  | 9/9/2015   | 9/9/2040   | 6,947 | 19.02 | 245.442000 | 3:12:26 PM  | 4.9300     | 4.9189      | 4.9170    |
| RPGB 5 1/8 07/15/41  | FXTN 20-24 | PIBD2041G241 | 5.1250  | 7/15/2021  | 7/15/2041  | 7,256 | 19.87 | -          | -           | -          | -           | 4.9619    |