

| 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   | 5    | 0.01  | 1.010000    | 11:42:04 AM | 0.9250     | 0.9250      | 1.0168    |
| RPTB 0 09/15/21     | RPTB 0 09/15/21 | PIBL0621C015 | -       | 3/17/2021  | 9/15/2021  | 12   | 0.03  | 1.000000    | 11:42:02 AM | 0.9300     | 0.9300      | 1.0330    |
| RPTB 0 09/22/21     | RPTB 0 09/22/21 | PIBL1220I386 | -       | 9/23/2020  | 9/22/2021  | 19   | 0.05  | 4.030000    | 11:42:00 AM | 0.9300     | 0.9449      | 0.9871    |
| RPTB 0 09/29/21     | RPTB 0 09/29/21 | PIBL1220I395 | -       | 9/30/2020  | 9/29/2021  | 26   | 0.07  | 10.892000   | 10:53:48 AM | 0.9250     | 0.9594      | 1.0310    |
| RPTB 0 10/06/21     | RPTB 0 10/06/21 | PIBL1220J401 | -       | 10/7/2020  | 10/6/2021  | 33   | 0.09  | 164.939100  | 2:30:57 PM  | 1.0650     | 1.0643      | 1.0603    |
| RPTB 0 10/13/21     | RPTB 0 10/13/21 | PIBL1220J410 | -       | 10/14/2020 | 10/13/2021 | 40   | 0.11  | 232.148000  | 2:31:46 PM  | 1.0800     | 1.0775      | 1.0715    |
| RPG5 5 3/4 10/20/21 | RTB 10-03       | PIID1021J039 | 5.7500  | 10/20/2011 | 10/20/2021 | 47   | 0.13  | 61.770000   | 2:09:10 PM  | 1.3200     | 1.3200      | 1.3200    |
| RPTB 0 10/20/21     | RPTB 0 10/20/21 | PIBL1220J429 | -       | 10/21/2020 | 10/20/2021 | 47   | 0.13  | 57.415000   | 2:43:07 PM  | 1.0700     | 1.0843      | 1.0736    |
| RPTB 0 10/27/21     | RPTB 0 10/27/21 | PIBL1220J438 | -       | 10/28/2020 | 10/27/2021 | 54   | 0.15  | 23.479000   | 2:34:29 PM  | 1.1000     | 1.0751      | 1.0863    |
| RPTB 0 11/03/21     | RPTB 0 11/03/21 | PIBL1220K445 | -       | 11/4/2020  | 11/3/2021  | 61   | 0.17  | 738.016400  | 2:56:08 PM  | 1.0500     | 1.0681      | 1.0663    |
| RPTB 0 11/10/21     | RPTB 0 11/10/21 | PIBL1220K454 | -       | 11/11/2020 | 11/10/2021 | 68   | 0.19  | 14.820000   | 2:56:05 PM  | 1.0620     | 1.0646      | 1.0708    |
| RPTB 0 11/17/21     | RPTB 0 11/17/21 | PIBL1220K463 | -       | 11/18/2020 | 11/17/2021 | 75   | 0.21  | 13.000000   | 10:54:53 AM | 1.0650     | 1.0650      | 1.0717    |
| RPG5 5 3/4 11/24/21 | FXTN 10-55      | PIBD1021K551 | 5.7500  | 11/24/2011 | 11/24/2021 | 82   | 0.23  | 388.850000  | 2:07:51 PM  | 1.3750     | 1.3750      | 1.3750    |
| RPTB 0 11/24/21     | RPTB 0 11/24/21 | PIBL1220K472 | -       | 11/25/2020 | 11/24/2021 | 82   | 0.23  | 16.726000   | 10:34:13 AM | 1.0710     | 1.0709      | 1.0615    |
| RPTB 0 12/01/21     | RPTB 0 12/01/21 | PIBL1220L480 | -       | 12/2/2020  | 12/1/2021  | 89   | 0.24  | 568.324000  | 3:44:05 PM  | 1.0680     | 1.0746      | 1.0735    |
| RPTB 0 12/07/21     | RPTB 0 12/07/21 | PIBL1220L499 | -       | 12/9/2020  | 12/7/2021  | 95   | 0.26  | -           | -           | -          | -           | 1.1031    |
| RPTB 0 12/15/21     | RPTB 0 12/15/21 | PIBL1220L505 | -       | 12/16/2020 | 12/15/2021 | 103  | 0.28  | -           | -           | -          | -           | 1.1842    |
| RPTB 0 12/22/21     | RPTB 0 12/22/21 | PIBL0621F021 | -       | 6/23/2021  | 12/22/2021 | 110  | 0.30  | -           | -           | -          | -           | 1.1400    |
| RPTB 0 12/29/21     | RPTB 0 12/29/21 | PIBL0621F030 | -       | 6/30/2021  | 12/29/2021 | 117  | 0.32  | -           | -           | -          | -           | 1.1814    |
| RPTB 0 01/05/22     | RPTB 0 01/05/22 | PIBL1221A015 | -       | 1/6/2021   | 1/5/2022   | 124  | 0.34  | 8.509000    | 10:44:09 AM | 1.2000     | 1.2000      | 1.2499    |
| RPTB 0 01/12/22     | RPTB 0 01/12/22 | PIBL1221A024 | -       | 1/13/2021  | 1/12/2022  | 131  | 0.36  | 30.685000   | 2:55:22 PM  | 1.3000     | 1.2709      | 1.3602    |
| RPG5 6 3/8 01/19/22 | FXTN 10-54      | PIBD1022G545 | 6.3750  | 7/19/2011  | 1/19/2022  | 138  | 0.38  | 1095.528000 | 11:57:25 AM | 1.4500     | 1.4500      | 1.4500    |
| RPTB 0 01/19/22     | RPTB 0 01/19/22 | PIBL1221A033 | -       | 1/20/2021  | 1/19/2022  | 138  | 0.38  | 21.000000   | 2:56:04 PM  | 1.3500     | 1.3488      | 1.4058    |
| RPG5 4 01/26/22     | FXTN 05-74      | PIBD0522A747 | 4.0000  | 1/26/2017  | 1/26/2022  | 145  | 0.40  | 0.500000    | 10:28:10 AM | 1.3500     | 1.3500      | 1.3871    |
| RPTB 0 01/26/22     | RPTB 0 01/26/22 | PIBL1221A042 | -       | 1/27/2021  | 1/26/2022  | 145  | 0.40  | 46.114500   | 3:35:37 PM  | 1.3600     | 1.3628      | 1.3839    |
| RPTB 0 02/02/22     | RPTB 0 02/02/22 | PIBL1221B050 | -       | 2/3/2021   | 2/2/2022   | 152  | 0.42  | 105.500000  | 2:50:54 PM  | 1.3975     | 1.3927      | 1.3976    |
| RPTB 0 02/09/22     | RPTB 0 02/09/22 | PIBL1221B069 | -       | 2/10/2021  | 2/9/2022   | 159  | 0.44  | 20.000000   | 2:51:28 PM  | 1.4025     | 1.4025      | 1.4320    |
| RPTB 0 02/16/22     | RPTB 0 02/16/22 | PIBL1221B078 | -       | 2/17/2021  | 2/16/2022  | 166  | 0.45  | 52.535000   | 3:48:45 PM  | 1.4150     | 1.4052      | 1.4026    |
| RPTB 0 02/23/22     | RPTB 0 02/23/22 | PIBL1221B087 | -       | 2/24/2021  | 2/23/2022  | 173  | 0.47  | 20.000000   | 2:07:49 PM  | 1.4000     | 1.4000      | 1.4011    |
| RPTB 0 03/02/22     | RPTB 0 03/02/22 | PIBL1221C095 | -       | 3/3/2021   | 3/2/2022   | 180  | 0.49  | 248.067000  | 3:44:04 PM  | 1.4000     | 1.3999      | 1.4001    |
| RPTB 0 03/09/22     | RPTB 0 03/09/22 | PIBL1221C102 | -       | 3/10/2021  | 3/9/2022   | 187  | 0.51  | -           | -           | -          | -           | 1.4239    |
| RPG5 15 03/14/22    | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022  | 192  | 0.53  | -           | -           | -          | -           | 1.4598    |
| RPTB 0 03/16/22     | RPTB 0 03/16/22 | PIBL1221C111 | -       | 3/17/2021  | 3/16/2022  | 194  | 0.53  | -           | -           | -          | -           | 1.4322    |
| RPTB 0 03/23/22     | RPTB 0 03/23/22 | PIBL1221C120 | -       | 3/24/2021  | 3/23/2022  | 201  | 0.55  | -           | -           | -          | -           | 1.3998    |

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|---------------------|-----------------|--------------|---------|------------|------------|------|-------|-------------|-------------|------------|-------------|-----------|
| RPTB 0 03/30/22     | RPTB 0 03/30/22 | PIBL1221C139 | -       | 3/31/2021  | 3/30/2022  | 208  | 0.57  | -           | -           | -          | -           | 1.4501    |
| RPTB 0 04/06/22     | RPTB 0 04/06/22 | PIBL1221D147 | -       | 4/7/2021   | 4/6/2022   | 215  | 0.59  | 1.000000    | 2:27:46 PM  | 1.4100     | 1.4100      | 1.4561    |
| RPTB 0 04/13/22     | RPTB 0 04/13/22 | PIBL1221D156 | -       | 4/14/2021  | 4/13/2022  | 222  | 0.61  | -           | -           | -          | -           | 1.4616    |
| RPTB 0 04/20/22     | RPTB 0 04/20/22 | PIBL1221D165 | -       | 4/21/2021  | 4/20/2022  | 229  | 0.63  | -           | -           | -          | -           | 1.4424    |
| RPTB 0 04/27/22     | RPTB 0 04/27/22 | PIBL1221D174 | -       | 4/28/2021  | 4/27/2022  | 236  | 0.65  | -           | -           | -          | -           | 1.4831    |
| RPTB 0 05/04/22     | RPTB 0 05/04/22 | PIBL1221E182 | -       | 5/5/2021   | 5/4/2022   | 243  | 0.67  | 800.000000  | 11:05:38 AM | 1.4900     | 1.4938      | 1.4928    |
| RPTB 0 05/11/22     | RPTB 0 05/11/22 | PIBL1221E191 | -       | 5/12/2021  | 5/11/2022  | 250  | 0.68  | -           | -           | -          | -           | 1.4992    |
| RPTB 0 05/18/22     | RPTB 0 05/18/22 | PIBL1221E208 | -       | 5/19/2021  | 5/18/2022  | 257  | 0.70  | -           | -           | -          | -           | 1.5068    |
| RPTB 0 05/25/22     | RPTB 0 05/25/22 | PIBL1221E217 | -       | 5/26/2021  | 5/25/2022  | 264  | 0.72  | -           | -           | -          | -           | 1.5703    |
| RPTB 0 06/01/22     | RPTB 0 06/01/22 | PIBL1221F225 | -       | 6/2/2021   | 6/1/2022   | 271  | 0.74  | -           | -           | -          | -           | 1.5257    |
| RPTB 0 06/08/22     | RPTB 0 06/08/22 | PIBL1221F234 | -       | 6/9/2021   | 6/8/2022   | 278  | 0.76  | 25.550000   | 2:51:51 PM  | 1.5475     | 1.5471      | 1.5658    |
| RPTB 0 06/15/22     | RPTB 0 06/15/22 | PIBL1221F243 | -       | 6/16/2021  | 6/15/2022  | 285  | 0.78  | -           | -           | -          | -           | 1.5533    |
| RPTB 0 06/22/22     | RPTB 0 06/22/22 | PIBL1221F252 | -       | 6/23/2021  | 6/22/2022  | 292  | 0.80  | 11.950000   | 2:52:14 PM  | 1.5725     | 1.5725      | 1.5483    |
| RPTB 0 06/29/22     | RPTB 0 06/29/22 | PIBL1221F261 | -       | 6/30/2021  | 6/29/2022  | 299  | 0.82  | 600.000000  | -           | -          | -           | 1.5600    |
| RPG 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 304  | 0.83  | 30.000000   | 3:37:36 PM  | 1.5625     | 1.5625      | 1.5460    |
| RPTB 0 07/06/22     | RPTB 0 07/06/22 | PIBL1221G279 | -       | 7/7/2021   | 7/6/2022   | 306  | 0.84  | 567.630000  | 11:04:29 AM | 1.5600     | 1.5600      | 1.5600    |
| RPTB 0 07/13/22     | RPTB 0 07/13/22 | PIBL1221G288 | -       | 7/14/2021  | 7/13/2022  | 313  | 0.86  | -           | -           | -          | -           | 1.5950    |
| RPTB 0 07/20/22     | RPTB 0 07/20/22 | PIBL1221G297 | -       | 7/21/2021  | 7/20/2022  | 320  | 0.88  | -           | -           | -          | -           | 1.5904    |
| RPTB 0 07/27/22     | RPTB 0 07/27/22 | PIBL1221G304 | -       | 7/28/2021  | 7/27/2022  | 327  | 0.90  | -           | -           | -          | -           | 1.5973    |
| RPG 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 333  | 0.91  | -           | -           | -          | -           | 1.6021    |
| RPTB 0 08/03/22     | RPTB 0 08/03/22 | PIBL1221H312 | -       | 8/4/2021   | 8/3/2022   | 334  | 0.91  | -           | -           | -          | -           | 1.5927    |
| RPTB 0 08/10/22     | RPTB 0 08/10/22 | PIBL1221H321 | -       | 8/11/2021  | 8/10/2022  | 341  | 0.93  | 50.000000   | 2:52:35 PM  | 1.5975     | 1.5975      | 1.5975    |
| RPTB 0 08/17/22     | RPTB 0 08/17/22 | PIBL1221H330 | -       | 8/18/2021  | 8/17/2022  | 348  | 0.95  | -           | -           | -          | -           | 1.5965    |
| RPTB 0 08/24/22     | RPTB 0 08/24/22 | PIBL1221H349 | -       | 8/25/2021  | 8/24/2022  | 355  | 0.97  | -           | -           | -          | -           | 1.5985    |
| RPTB 0 08/31/22     | RPTB 0 08/31/22 | PIBL1221I357 | -       | 9/1/2021   | 8/31/2022  | 362  | 0.99  | 207.014000  | 3:45:25 PM  | 1.6080     | 1.5913      | 1.6073    |
| RPG 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 375  | 1.03  | -           | -           | -          | -           | 1.6416    |
| RPG 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 409  | 1.12  | -           | -           | -          | -           | 1.6734    |
| RPG 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 457  | 1.25  | 7.790000    | 2:21:46 PM  | 1.6750     | 1.7202      | 1.7198    |
| RPG 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 459  | 1.26  | -           | -           | -          | -           | 1.6384    |
| RPG 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 526  | 1.44  | 1226.950000 | 3:53:59 PM  | 1.7500     | 1.7487      | 1.7463    |
| RPG 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 535  | 1.47  | -           | -           | -          | -           | 1.7912    |
| RPG 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 551  | 1.51  | 8.750000    | 2:07:16 PM  | 1.7850     | 1.7760      | 1.7049    |
| RPG 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 595  | 1.63  | -           | -           | -          | -           | 1.7030    |
| RPG 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 633  | 1.73  | -           | -           | -          | -           | 1.8829    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 3 1/4 08/15/23  | RTB 10-04  | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 711   | 1.95  | 6.375000    | 2:31:20 PM  | 2.0800     | 2.0839      | 1.9973    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25 | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 737   | 2.02  | -           | -           | -          | -           | 2.0528    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 780   | 2.14  | -           | -           | -          | -           | 2.0161    |
| RPGB 2 3/8 03/09/24  | RTB 03-11  | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 918   | 2.51  | 2517.280000 | 3:58:26 PM  | 2.1400     | 2.1402      | 2.1433    |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 921   | 2.52  | 32.000000   | 2:10:44 PM  | 2.1100     | 2.1100      | 2.3279    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 960   | 2.63  | -           | -           | -          | -           | 2.1932    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 1,004 | 2.75  | -           | -           | -          | -           | 2.2086    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 1,067 | 2.92  | -           | -           | -          | -           | 2.2626    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 1,082 | 2.96  | 269.427761  | 3:08:01 PM  | 2.3050     | 2.2916      | 2.2938    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,140 | 3.12  | 11.500000   | 10:19:47 AM | 2.3700     | 2.3700      | 2.3798    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,165 | 3.19  | -           | -           | -          | -           | 2.3477    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,317 | 3.61  | -           | -           | -          | -           | 2.4837    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,319 | 3.61  | -           | -           | -          | -           | 2.4820    |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,439 | 3.94  | 21.855000   | 3:33:24 PM  | 2.4850     | 2.4883      | 2.4865    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,467 | 4.02  | 50.060000   | 2:26:27 PM  | 2.5000     | 2.4950      | 2.4938    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,508 | 4.13  | -           | -           | -          | -           | 2.6500    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,548 | 4.24  | -           | -           | -          | -           | 2.6875    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,599 | 4.38  | -           | -           | -          | -           | 2.7354    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,625 | 4.45  | 2.030000    | 2:03:18 PM  | 2.6200     | 2.6182      | 2.6149    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77 | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,678 | 4.59  | 2637.158000 | 3:59:11 PM  | 2.7500     | 2.7455      | 2.7474    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,843 | 5.05  | 1.400000    | 2:50:26 PM  | 3.2500     | 3.2143      | 2.9709    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,873 | 5.13  | -           | -           | -          | -           | 2.9930    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,921 | 5.26  | -           | -           | -          | -           | 3.0379    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 2,005 | 5.49  | -           | -           | -          | -           | 3.1170    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 2,069 | 5.67  | 602.265000  | 3:21:57 PM  | 3.0850     | 3.0787      | 3.0753    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,194 | 6.01  | -           | -           | -          | -           | 3.2946    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,392 | 6.55  | -           | -           | -          | -           | 3.6116    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 2,423 | 6.63  | 4094.550000 | 3:17:25 PM  | 3.7150     | 3.7290      | 3.7170    |
| RPGB 3 3/4 08/12/28  | FXTN 07-65 | PIBD0728H654 | 3.7500  | 8/12/2021  | 8/12/2028  | 2,535 | 6.94  | 843.540000  | 3:56:42 PM  | 3.7450     | 3.7476      | 3.7474    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,649 | 7.25  | -           | -           | -          | -           | 3.6471    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,686 | 7.35  | 0.020000    | 11:39:15 AM | 3.7000     | 3.7000      | 3.6828    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,188 | 8.73  | -           | -           | -          | -           | 3.9581    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,231 | 8.85  | -           | -           | -          | -           | 3.8807    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,250 | 8.90  | -           | -           | -          | -           | 3.9882    |

| 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  | 3,432 | 9.40  | -          | -           | -          | -           | 4.0556    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,606 | 9.87  | 1.230000   | 3:08:41 PM  | 4.1000     | 4.1390      | 4.1597    |
| RPGB 4 07/22/31      | FXTN 10-66 | PIBD1031G662 | 4.0000  | 7/22/2021  | 7/22/2031  | 3,609 | 9.88  | 1.500000   | 10:57:53 AM | 4.1300     | 4.1300      | 4.1309    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,684 | 10.09 | -          | -           | -          | -           | 4.1377    |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 2/2/2012   | 2/2/2032   | 3,804 | 10.42 | -          | -           | -          | -           | 4.1639    |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 3/1/2012   | 3/1/2032   | 3,832 | 10.49 | -          | -           | -          | -           | 4.1748    |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 9/27/2012  | 9/27/2032  | 4,042 | 11.07 | -          | -           | -          | -           | 4.2166    |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5000  | 11/29/2007 | 11/29/2032 | 4,105 | 11.24 | -          | -           | -          | -           | 4.2315    |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.6250  | 3/21/2013  | 3/21/2033  | 4,217 | 11.55 | -          | -           | -          | -           | 4.2150    |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.2500  | 11/5/2009  | 11/5/2034  | 4,811 | 13.17 | -          | -           | -          | -           | 4.4100    |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.0000  | 9/30/2010  | 9/30/2035  | 5,140 | 14.07 | -          | -           | -          | -           | 4.5143    |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.1250  | 12/16/2010 | 12/16/2035 | 5,217 | 14.28 | -          | -           | -          | -           | 4.5446    |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.6250  | 9/29/2011  | 9/29/2036  | 5,505 | 15.07 | -          | -           | -          | -           | 4.6584    |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.2500  | 5/18/2017  | 5/18/2037  | 5,736 | 15.70 | 2.000000   | 2:18:06 PM  | 4.8300     | 4.8300      | 4.7560    |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.7500  | 8/16/2012  | 8/16/2037  | 5,826 | 15.95 | -          | -           | -          | -           | 4.7939    |
| RPGB 6 1/8 10/24/37  | RTB 25-01  | PIID2537J015 | 6.1250  | 10/24/2012 | 10/24/2037 | 5,895 | 16.14 | 14.100000  | 2:52:11 PM  | 4.9500     | 4.8591      | 4.8743    |
| RPGB 6 1/2 02/22/38  | FXTN 20-22 | PIBD2038B224 | 6.5000  | 2/22/2018  | 2/22/2038  | 6,016 | 16.47 | -          | -           | -          | -           | 4.8468    |
| RPGB 6 3/4 01/24/39  | FXTN 20-23 | PIBD2039A232 | 6.7500  | 1/24/2019  | 1/24/2039  | 6,352 | 17.39 | -          | -           | -          | -           | 4.9482    |
| RPGB 4 5/8 09/09/40  | FXTN 25-11 | PIBD2540I116 | 4.6250  | 9/9/2015   | 9/9/2040   | 6,946 | 19.02 | 137.000000 | 3:53:16 PM  | 4.9250     | 4.9245      | 4.9219    |
| RPGB 5 1/8 07/15/41  | FXTN 20-24 | PIBD2041G241 | 5.1250  | 7/15/2021  | 7/15/2041  | 7,255 | 19.86 | -          | -           | -          | -           | 4.9617    |