

| 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 01/12/22     | RPTB 0 01/12/22 | PIBL1221A024 | -       | 1/13/2021  | 1/12/2022 | 1    | 0.00  | -           | -           | -          | -           | -         |
| RPGB 6 3/8 01/19/22 | FXTN 10-54      | PIBD1022G545 | 6.3750  | 7/19/2011  | 1/19/2022 | 8    | 0.02  | -           | -           | -          | -           | 1.0663    |
| RPTB 0 01/19/22     | RPTB 0 01/19/22 | PIBL1221A033 | -       | 1/20/2021  | 1/19/2022 | 8    | 0.02  | -           | -           | -          | -           | 0.9613    |
| RPGB 4 01/26/22     | FXTN 05-74      | PIBD0522A747 | 4.0000  | 1/26/2017  | 1/26/2022 | 15   | 0.04  | 0.405000    | 10:34:51 AM | 1.0500     | 1.0500      | 1.0436    |
| RPTB 0 01/26/22     | RPTB 0 01/26/22 | PIBL1221A042 | -       | 1/27/2021  | 1/26/2022 | 15   | 0.04  | 1.310000    | 2:57:07 PM  | 0.7500     | 0.7500      | 0.9450    |
| RPTB 0 02/02/22     | RPTB 0 02/02/22 | PIBL1221B050 | -       | 2/3/2021   | 2/2/2022  | 22   | 0.06  | 4.500000    | 10:32:26 AM | 0.9000     | 0.9000      | 1.0000    |
| RPTB 0 02/09/22     | RPTB 0 02/09/22 | PIBL1221B069 | -       | 2/10/2021  | 2/9/2022  | 29   | 0.08  | -           | -           | -          | -           | 1.0631    |
| RPTB 0 02/16/22     | RPTB 0 02/16/22 | PIBL1221B078 | -       | 2/17/2021  | 2/16/2022 | 36   | 0.10  | -           | -           | -          | -           | 0.9257    |
| RPTB 0 02/23/22     | RPTB 0 02/23/22 | PIBL1221B087 | -       | 2/24/2021  | 2/23/2022 | 43   | 0.12  | 5.000000    | 10:10:42 AM | 0.9750     | 0.9750      | 0.9655    |
| RPTB 0 03/02/22     | RPTB 0 03/02/22 | PIBL1221C095 | -       | 3/3/2021   | 3/2/2022  | 50   | 0.14  | -           | -           | -          | -           | 0.9665    |
| RPTB 0 03/09/22     | RPTB 0 03/09/22 | PIBL1221C102 | -       | 3/10/2021  | 3/9/2022  | 57   | 0.16  | -           | -           | -          | -           | 1.0000    |
| RPGB 15 03/14/22    | FXTN 20-02      | PIBD2022C021 | 15.0000 | 3/14/2002  | 3/14/2022 | 62   | 0.17  | -           | -           | -          | -           | 1.1066    |
| RPTB 0 03/16/22     | RPTB 0 03/16/22 | PIBL1221C111 | -       | 3/17/2021  | 3/16/2022 | 64   | 0.18  | 2.007000    | 3:19:27 PM  | 0.9000     | 0.9000      | 0.9479    |
| RPTB 0 03/23/22     | RPTB 0 03/23/22 | PIBL1221C120 | -       | 3/24/2021  | 3/23/2022 | 71   | 0.19  | 26.470000   | 2:57:22 PM  | 0.9000     | 0.9000      | 0.9785    |
| RPTB 0 03/30/22     | RPTB 0 03/30/22 | PIBL1221C139 | -       | 3/31/2021  | 3/30/2022 | 78   | 0.21  | 6.033000    | 2:03:07 PM  | 0.8500     | 0.8500      | 0.9395    |
| RPTB 0 04/06/22     | RPTB 0 04/06/22 | PIBL1221D147 | -       | 4/7/2021   | 4/6/2022  | 85   | 0.23  | 88.290000   | 2:05:50 PM  | 0.9500     | 0.9015      | 0.9301    |
| RPTB 0 04/13/22     | RPTB 0 04/13/22 | PIBL1221D156 | -       | 4/14/2021  | 4/13/2022 | 92   | 0.25  | 3775.891000 | 3:51:38 PM  | 0.9378     | 0.9457      | 0.9421    |
| RPTB 0 04/20/22     | RPTB 0 04/20/22 | PIBL1221D165 | -       | 4/21/2021  | 4/20/2022 | 99   | 0.27  | -           | -           | -          | -           | 1.0139    |
| RPTB 0 04/27/22     | RPTB 0 04/27/22 | PIBL1221D174 | -       | 4/28/2021  | 4/27/2022 | 106  | 0.29  | 100.913000  | 10:58:11 AM | 0.9500     | 0.9500      | 0.9856    |
| RPTB 0 05/04/22     | RPTB 0 05/04/22 | PIBL1221E182 | -       | 5/5/2021   | 5/4/2022  | 113  | 0.31  | 2.757000    | 11:18:42 AM | 0.9500     | 0.9500      | 1.0606    |
| RPTB 0 05/11/22     | RPTB 0 05/11/22 | PIBL1221E191 | -       | 5/12/2021  | 5/11/2022 | 120  | 0.33  | 24.621000   | 2:01:38 PM  | 0.9650     | 0.9737      | 1.0291    |
| RPTB 0 05/18/22     | RPTB 0 05/18/22 | PIBL1221E208 | -       | 5/19/2021  | 5/18/2022 | 127  | 0.35  | 74.667800   | 11:22:55 AM | 1.0000     | 0.9973      | 1.0162    |
| RPTB 0 05/25/22     | RPTB 0 05/25/22 | PIBL1221E217 | -       | 5/26/2021  | 5/25/2022 | 134  | 0.37  | 184.581000  | 3:43:56 PM  | 1.0100     | 1.0101      | 1.0140    |
| RPTB 0 06/01/22     | RPTB 0 06/01/22 | PIBL1221F225 | -       | 6/2/2021   | 6/1/2022  | 141  | 0.39  | 4.841300    | 10:40:20 AM | 1.0500     | 1.0500      | 1.0863    |
| RPTB 0 06/08/22     | RPTB 0 06/08/22 | PIBL1221F234 | -       | 6/9/2021   | 6/8/2022  | 148  | 0.41  | 13.268900   | 2:19:24 PM  | 1.0200     | 1.0558      | 1.0805    |
| RPTB 0 06/15/22     | RPTB 0 06/15/22 | PIBL1221F243 | -       | 6/16/2021  | 6/15/2022 | 155  | 0.42  | 51.147500   | 2:13:59 PM  | 1.0300     | 1.0524      | 1.0985    |
| RPTB 0 06/22/22     | RPTB 0 06/22/22 | PIBL1221F252 | -       | 6/23/2021  | 6/22/2022 | 162  | 0.44  | 190.000000  | 10:36:33 AM | 1.0400     | 1.0400      | 1.0868    |
| RPTB 0 06/29/22     | RPTB 0 06/29/22 | PIBL1221F261 | -       | 6/30/2021  | 6/29/2022 | 169  | 0.46  | 0.600000    | 10:42:31 AM | 1.0850     | 1.0850      | 1.1156    |
| RPGB 4 3/4 07/04/22 | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022  | 174  | 0.48  | -           | -           | -          | -           | 1.1499    |
| RPTB 0 07/06/22     | RPTB 0 07/06/22 | PIBL1221G279 | -       | 7/7/2021   | 7/6/2022  | 176  | 0.48  | 81.796000   | 3:35:42 PM  | 1.1000     | 1.0896      | 1.1136    |
| RPTB 0 07/13/22     | RPTB 0 07/13/22 | PIBL1221G288 | -       | 7/14/2021  | 7/13/2022 | 183  | 0.50  | 300.952200  | 3:10:14 PM  | 1.1050     | 1.1018      | 1.1007    |
| RPTB 0 07/20/22     | RPTB 0 07/20/22 | PIBL1221G297 | -       | 7/21/2021  | 7/20/2022 | 190  | 0.52  | 1.000000    | 2:58:18 PM  | 1.1500     | 1.1500      | 1.1730    |
| RPTB 0 07/27/22     | RPTB 0 07/27/22 | PIBL1221G304 | -       | 7/28/2021  | 7/27/2022 | 197  | 0.54  | -           | -           | -          | -           | 1.2184    |
| RPGB 4 7/8 08/02/22 | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022  | 203  | 0.56  | -           | -           | -          | -           | 1.4632    |

| 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 08/03/22      | RPTB 0 08/03/22 | PIBL1221H312 | -       | 8/4/2021   | 8/3/2022   | 204  | 0.56  | 280.000000  | 11:55:33 AM | 1.2000     | 1.2000      | 1.2124    |
| RPTB 0 08/10/22      | RPTB 0 08/10/22 | PIBL1221H321 | -       | 8/11/2021  | 8/10/2022  | 211  | 0.58  | -           | -           | -          | -           | 1.2248    |
| RPTB 0 08/17/22      | RPTB 0 08/17/22 | PIBL1221H330 | -       | 8/18/2021  | 8/17/2022  | 218  | 0.60  | -           | -           | -          | -           | 1.2425    |
| RPTB 0 08/24/22      | RPTB 0 08/24/22 | PIBL1221H349 | -       | 8/25/2021  | 8/24/2022  | 225  | 0.62  | 2.019000    | 11:31:02 AM | 1.1750     | 1.1800      | 1.2676    |
| RPTB 0 08/31/22      | RPTB 0 08/31/22 | PIBL1221I357 | -       | 9/1/2021   | 8/31/2022  | 232  | 0.64  | -           | -           | -          | -           | 1.2892    |
| RPTB 0 09/07/22      | RPTB 0 09/07/22 | PIBL1221I366 | -       | 9/8/2021   | 9/7/2022   | 239  | 0.65  | -           | -           | -          | -           | 1.3108    |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 245  | 0.67  | -           | -           | -          | -           | 1.5577    |
| RPTB 0 09/14/22      | RPTB 0 09/14/22 | PIBL1221I375 | -       | 9/15/2021  | 9/14/2022  | 246  | 0.67  | 10.590000   | 2:27:42 PM  | 1.1950     | 1.1966      | 1.2910    |
| RPTB 0 09/21/22      | RPTB 0 09/21/22 | PIBL1221I384 | -       | 9/22/2021  | 9/21/2022  | 253  | 0.69  | -           | -           | -          | -           | 1.3608    |
| RPTB 0 09/28/22      | RPTB 0 09/28/22 | PIBL1221I393 | -       | 9/29/2021  | 9/28/2022  | 260  | 0.71  | 9.214000    | 3:50:26 PM  | 1.2000     | 1.2890      | 1.2978    |
| RPTB 0 10/05/22      | RPTB 0 10/05/22 | PIBL1221J409 | -       | 10/6/2021  | 10/5/2022  | 267  | 0.73  | -           | -           | -          | -           | 1.4208    |
| RPTB 0 10/12/22      | RPTB 0 10/12/22 | PIBL1221J418 | -       | 10/13/2021 | 10/12/2022 | 274  | 0.75  | 3.100000    | 2:47:39 PM  | 1.3500     | 1.3500      | 1.5073    |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 279  | 0.76  | -           | -           | -          | -           | 1.6324    |
| RPTB 0 10/19/22      | RPTB 0 10/19/22 | PIBL1221J427 | -       | 10/20/2021 | 10/19/2022 | 281  | 0.77  | -           | -           | -          | -           | 1.4311    |
| RPTB 0 10/26/22      | RPTB 0 10/26/22 | PIBL1221J436 | -       | 10/27/2021 | 10/26/2022 | 288  | 0.79  | 42.744000   | 2:41:33 PM  | 1.4250     | 1.4250      | 1.4915    |
| RPTB 0 11/02/22      | RPTB 0 11/02/22 | PIBL1221K443 | -       | 11/3/2021  | 11/2/2022  | 295  | 0.81  | -           | -           | -          | -           | 1.4834    |
| RPTB 0 11/09/22      | RPTB 0 11/09/22 | PIBL1221K452 | -       | 11/10/2021 | 11/9/2022  | 302  | 0.83  | -           | -           | -          | -           | 1.4398    |
| RPTB 0 11/16/22      | RPTB 0 11/16/22 | PIBL1221K461 | -       | 11/17/2021 | 11/16/2022 | 309  | 0.85  | -           | -           | -          | -           | 1.4826    |
| RPTB 0 11/23/22      | RPTB 0 11/23/22 | PIBL1221K470 | -       | 11/24/2021 | 11/23/2022 | 316  | 0.87  | -           | -           | -          | -           | 1.4310    |
| RPTB 0 11/29/22      | RPTB 0 11/29/22 | PIBL1221L488 | -       | 12/1/2021  | 11/29/2022 | 322  | 0.88  | 2.276000    | 3:09:39 PM  | 1.4350     | 1.4350      | 1.5743    |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 327  | 0.90  | 1222.750000 | 3:27:07 PM  | 1.6500     | 1.7086      | 1.6904    |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 329  | 0.90  | 75.500000   | 11:55:44 AM | 1.6500     | 1.6504      | 1.6472    |
| RPTB 0 12/07/22      | RPTB 0 12/07/22 | PIBL1221L497 | -       | 12/7/2021  | 12/7/2022  | 330  | 0.90  | -           | -           | -          | -           | 1.5143    |
| RPTB 0 12/14/22      | RPTB 0 12/14/22 | PIBL1221L503 | -       | 12/15/2021 | 12/14/2022 | 337  | 0.92  | 48.000000   | 2:20:40 PM  | 1.4200     | 1.4200      | 1.5334    |
| RPTB 0 01/04/23      | RPTB 0 01/04/23 | PIBL1222A013 | -       | 1/5/2022   | 1/4/2023   | 358  | 0.98  | 0.530000    | 11:36:12 AM | 1.4300     | 1.4300      | 1.5148    |
| RPTB 0 01/11/23      | RPTB 0 01/11/23 | PIBL1222A022 | -       | 1/12/2022  | 1/11/2023  | 365  | 1.00  | 549.604900  | 3:55:51 PM  | 1.4450     | 1.4441      | 1.4731    |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 396  | 1.08  | 211.000000  | 11:55:49 AM | 2.0000     | 2.0019      | 1.9889    |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 405  | 1.11  | -           | -           | -          | -           | 1.9017    |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 421  | 1.15  | -           | -           | -          | -           | 1.9979    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 465  | 1.27  | 1120.000000 | 2:19:16 PM  | 1.9500     | 1.9538      | 1.9728    |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 503  | 1.38  | -           | -           | -          | -           | 2.0894    |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 581  | 1.59  | 9.090000    | 2:59:35 PM  | 2.6500     | 2.7563      | 2.5540    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25      | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 607  | 1.66  | 512.000000  | 11:55:55 AM | 2.2500     | 2.2807      | 2.2850    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 650  | 1.78  | -           | -           | -          | -           | 2.3709    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 2 3/8 03/09/24  | RTB 03-11  | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 788   | 2.16  | 3037.438000 | 3:32:50 PM  | 2.3800     | 2.4152      | 2.3926    |
| RPGB 6 1/4 03/12/24  | RTB 05-12  | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 791   | 2.17  | 4.020000    | 11:02:49 AM | 2.5600     | 2.5600      | 2.6092    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59 | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 830   | 2.27  | -           | -           | -          | -           | 2.6206    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 874   | 2.39  | -           | -           | -          | -           | 2.7802    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 937   | 2.57  | -           | -           | -          | -           | 2.8922    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59 | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 952   | 2.61  | -           | -           | -          | -           | 2.9197    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76 | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 1,010 | 2.77  | -           | -           | -          | -           | 3.0193    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 1,035 | 2.83  | -           | -           | -          | -           | 3.0664    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,187 | 3.25  | 8.000000    | 3:40:08 PM  | 3.4000     | 3.4000      | 3.3742    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,189 | 3.26  | -           | -           | -          | -           | 3.3244    |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,309 | 3.58  | 819.675500  | 3:08:36 PM  | 3.4800     | 3.5327      | 3.5437    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,337 | 3.66  | 0.300000    | 10:29:54 AM | 3.6450     | 3.6450      | 3.6833    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,378 | 3.77  | -           | -           | -          | -           | 3.6283    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,418 | 3.88  | -           | -           | -          | -           | 3.6926    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,469 | 4.02  | -           | -           | -          | -           | 3.7719    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,495 | 4.09  | 40.300000   | 11:34:08 AM | 3.8850     | 3.8849      | 3.9269    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77 | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,548 | 4.24  | 497.925000  | 3:13:50 PM  | 3.9000     | 3.9127      | 3.9092    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,713 | 4.69  | 1.000000    | 2:19:33 PM  | 4.1500     | 4.1500      | 4.0799    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,743 | 4.77  | -           | -           | -          | -           | 4.1177    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,791 | 4.90  | -           | -           | -          | -           | 4.1784    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 1,875 | 5.13  | -           | -           | -          | -           | 4.2634    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 1,939 | 5.31  | -           | -           | -          | -           | 4.4375    |
| RPGB 4 5/8 06/02/27  | RTB 05-14  | PIID0527L140 | 4.6250  | 12/2/2021  | 6/2/2027   | 1,968 | 5.39  | 5958.571000 | 3:56:32 PM  | 4.3600     | 4.3770      | 4.3683    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 2,064 | 5.65  | -           | -           | -          | -           | 4.4209    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,262 | 6.19  | -           | -           | -          | -           | 4.5559    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 2,293 | 6.28  | -           | -           | -          | -           | 4.5818    |
| RPGB 3 3/4 08/12/28  | FXTN 07-65 | PIBD0728H654 | 3.7500  | 8/12/2021  | 8/12/2028  | 2,405 | 6.59  | -           | -           | -          | -           | 4.6911    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,519 | 6.90  | -           | -           | -          | -           | 4.6707    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,556 | 7.00  | -           | -           | -          | -           | 4.5693    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 3,058 | 8.37  | -           | -           | -          | -           | 4.7946    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,101 | 8.49  | -           | -           | -          | -           | 4.7629    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,120 | 8.54  | -           | -           | -          | -           | 4.8037    |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,302 | 9.04  | -           | -           | -          | -           | 4.8299    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,476 | 9.52  | -           | -           | -          | -           | 4.8341    |

| 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 4 07/22/31     | FXTN 10-66 | PIBD1031G662 | 4.0000 | 7/22/2021  | 7/22/2031  | 3,479 | 9.53  | -         | -           | -          | -           | 4.6902    |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 10/5/2006  | 10/5/2031  | 3,554 | 9.73  | -         | -           | -          | -           | 4.8605    |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 2/2/2012   | 2/2/2032   | 3,674 | 10.06 | -         | -           | -          | -           | 4.8757    |
| RPGB 5 7/8 03/01/32 | RTB 20-01  | PIID2032C014 | 5.8750 | 3/1/2012   | 3/1/2032   | 3,702 | 10.14 | -         | -           | -          | -           | 4.8797    |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012  | 9/27/2032  | 3,912 | 10.71 | -         | -           | -          | -           | 4.9090    |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 3,975 | 10.88 | -         | -           | -          | -           | 4.9179    |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013  | 3/21/2033  | 4,087 | 11.19 | -         | -           | -          | -           | 4.9874    |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009  | 11/5/2034  | 4,681 | 12.82 | -         | -           | -          | -           | 4.9734    |
| RPGB 8 09/30/35     | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010  | 9/30/2035  | 5,010 | 13.72 | -         | -           | -          | -           | 4.9916    |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,087 | 13.93 | 4.000000  | 9:41:41 AM  | 4.9500     | 4.9500      | 4.9958    |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011  | 9/29/2036  | 5,375 | 14.72 | -         | -           | -          | -           | 5.0014    |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017  | 5/18/2037  | 5,606 | 15.35 | -         | -           | -          | -           | 5.0035    |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012  | 8/16/2037  | 5,696 | 15.60 | -         | -           | -          | -           | 5.0039    |
| RPGB 6 1/8 10/24/37 | RTB 25-01  | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,765 | 15.78 | -         | -           | -          | -           | 5.0152    |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018  | 2/22/2038  | 5,886 | 16.12 | -         | -           | -          | -           | 5.0051    |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019  | 1/24/2039  | 6,222 | 17.04 | 5.200000  | -           | -          | -           | 5.0104    |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015   | 9/9/2040   | 6,816 | 18.66 | 83.500000 | 3:03:51 PM  | 4.9500     | 4.9335      | 5.0086    |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 7/15/2021  | 7/15/2041  | 7,125 | 19.51 | 2.000000  | 11:40:15 AM | 4.9800     | 4.9800      | 5.0109    |