

| 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 04/06/22      | RPTB 0 04/06/22 | PIBL1221D147 | -       | 4/7/2021   | 4/6/2022   | 2    | 0.01  | -          | -           | -          | -           | -         |
| RPTB 0 04/13/22      | RPTB 0 04/13/22 | PIBL1221D156 | -       | 4/14/2021  | 4/13/2022  | 9    | 0.03  | -          | -           | -          | -           | 1.1529    |
| RPTB 0 04/20/22      | RPTB 0 04/20/22 | PIBL1221D165 | -       | 4/21/2021  | 4/20/2022  | 16   | 0.04  | 1.000000   | 2:37:56 PM  | 1.1500     | 1.1500      | 1.0749    |
| RPTB 0 04/27/22      | RPTB 0 04/27/22 | PIBL1221D174 | -       | 4/28/2021  | 4/27/2022  | 23   | 0.06  | -          | -           | -          | -           | 1.1139    |
| RPTB 0 05/04/22      | RPTB 0 05/04/22 | PIBL1221E182 | -       | 5/5/2021   | 5/4/2022   | 30   | 0.08  | 13.600000  | 11:43:24 AM | 1.1750     | 1.1787      | 1.1911    |
| RPTB 0 05/11/22      | RPTB 0 05/11/22 | PIBL1221E191 | -       | 5/12/2021  | 5/11/2022  | 37   | 0.10  | 58.468000  | 2:41:27 PM  | 1.1850     | 1.1811      | 1.1936    |
| RPTB 0 05/18/22      | RPTB 0 05/18/22 | PIBL1221E208 | -       | 5/19/2021  | 5/18/2022  | 44   | 0.12  | 425.544000 | 2:53:46 PM  | 1.2000     | 1.1884      | 1.1967    |
| RPTB 0 05/25/22      | RPTB 0 05/25/22 | PIBL1221E217 | -       | 5/26/2021  | 5/25/2022  | 51   | 0.14  | 466.212000 | 3:04:53 PM  | 1.2150     | 1.2145      | 1.2155    |
| RPTB 0 06/01/22      | RPTB 0 06/01/22 | PIBL1221F225 | -       | 6/2/2021   | 6/1/2022   | 58   | 0.16  | 20.000000  | 11:53:09 AM | 1.3000     | 1.3000      | 1.2037    |
| RPTB 0 06/08/22      | RPTB 0 06/08/22 | PIBL1221F234 | -       | 6/9/2021   | 6/8/2022   | 65   | 0.18  | 32.168500  | 2:36:18 PM  | 1.3750     | 1.3817      | 1.3439    |
| RPTB 0 06/15/22      | RPTB 0 06/15/22 | PIBL1221F243 | -       | 6/16/2021  | 6/15/2022  | 72   | 0.20  | 1.202000   | 2:24:31 PM  | 1.3750     | 1.3750      | 1.2677    |
| RPTB 0 06/22/22      | RPTB 0 06/22/22 | PIBL1221F252 | -       | 6/23/2021  | 6/22/2022  | 79   | 0.22  | 65.797000  | 3:33:46 PM  | 1.3850     | 1.3960      | 1.4353    |
| RPTB 0 06/29/22      | RPTB 0 06/29/22 | PIBL1221F261 | -       | 6/30/2021  | 6/29/2022  | 86   | 0.24  | 33.846000  | 3:52:06 PM  | 1.3500     | 1.3814      | 1.4307    |
| RPGB 4 3/4 07/04/22  | FXTN 03-24      | PIBD0322G247 | 4.7500  | 7/4/2019   | 7/4/2022   | 91   | 0.25  | 200.000000 | 3:07:13 PM  | 1.6000     | 1.6000      | 1.6115    |
| RPTB 0 07/06/22      | RPTB 0 07/06/22 | PIBL1221G279 | -       | 7/7/2021   | 7/6/2022   | 93   | 0.26  | 53.008000  | 2:55:25 PM  | 1.3250     | 1.3310      | 1.3250    |
| RPTB 0 07/13/22      | RPTB 0 07/13/22 | PIBL1221G288 | -       | 7/14/2021  | 7/13/2022  | 100  | 0.27  | 35.013000  | 11:06:38 AM | 1.3750     | 1.4178      | 1.3912    |
| RPTB 0 07/20/22      | RPTB 0 07/20/22 | PIBL1221G297 | -       | 7/21/2021  | 7/20/2022  | 107  | 0.29  | 13.010000  | 3:48:42 PM  | 1.3000     | 1.3000      | 1.3125    |
| RPTB 0 07/27/22      | RPTB 0 07/27/22 | PIBL1221G304 | -       | 7/28/2021  | 7/27/2022  | 114  | 0.31  | 26.371000  | 2:53:04 PM  | 1.4150     | 1.4082      | 1.4138    |
| RPGB 4 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 120  | 0.33  | -          | -           | -          | -           | 1.9910    |
| RPTB 0 08/03/22      | RPTB 0 08/03/22 | PIBL1221H312 | -       | 8/4/2021   | 8/3/2022   | 121  | 0.33  | 27.137000  | 2:12:02 PM  | 1.3850     | 1.4291      | 1.4408    |
| RPTB 0 08/10/22      | RPTB 0 08/10/22 | PIBL1221H321 | -       | 8/11/2021  | 8/10/2022  | 128  | 0.35  | 28.550000  | 3:18:58 PM  | 1.4350     | 1.4421      | 1.4235    |
| RPTB 0 08/17/22      | RPTB 0 08/17/22 | PIBL1221H330 | -       | 8/18/2021  | 8/17/2022  | 135  | 0.37  | 4.394000   | 9:56:37 AM  | 1.4200     | 1.4200      | 1.4305    |
| RPTB 0 08/24/22      | RPTB 0 08/24/22 | PIBL1221H349 | -       | 8/25/2021  | 8/24/2022  | 142  | 0.39  | 1.000000   | 2:54:10 PM  | 1.4250     | 1.4250      | 1.4316    |
| RPTB 0 08/31/22      | RPTB 0 08/31/22 | PIBL1221I357 | -       | 9/1/2021   | 8/31/2022  | 149  | 0.41  | -          | -           | -          | -           | 1.5012    |
| RPTB 0 09/07/22      | RPTB 0 09/07/22 | PIBL1221I366 | -       | 9/8/2021   | 9/7/2022   | 156  | 0.43  | -          | -           | -          | -           | 1.5417    |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 162  | 0.44  | 2.000000   | 11:25:08 AM | 2.4500     | 2.4500      | 2.1319    |
| RPTB 0 09/14/22      | RPTB 0 09/14/22 | PIBL1221I375 | -       | 9/15/2021  | 9/14/2022  | 163  | 0.45  | 62.940000  | 3:24:43 PM  | 1.5650     | 1.5553      | 1.5578    |
| RPTB 0 09/21/22      | RPTB 0 09/21/22 | PIBL1221I384 | -       | 9/22/2021  | 9/21/2022  | 170  | 0.47  | 220.678000 | 2:23:02 PM  | 1.5000     | 1.5485      | 1.5602    |
| RPTB 0 09/28/22      | RPTB 0 09/28/22 | PIBL1221I393 | -       | 9/29/2021  | 9/28/2022  | 177  | 0.49  | 11.060000  | 3:04:51 PM  | 1.5500     | 1.5500      | 1.5450    |
| RPTB 0 10/05/22      | RPTB 0 10/05/22 | PIBL1221J409 | -       | 10/6/2021  | 10/5/2022  | 184  | 0.50  | -          | -           | -          | -           | 1.7730    |
| RPTB 0 10/12/22      | RPTB 0 10/12/22 | PIBL1221J418 | -       | 10/13/2021 | 10/12/2022 | 191  | 0.52  | -          | -           | -          | -           | 1.5729    |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 196  | 0.54  | -          | -           | -          | -           | 2.2358    |
| RPTB 0 10/19/22      | RPTB 0 10/19/22 | PIBL1221J427 | -       | 10/20/2021 | 10/19/2022 | 198  | 0.54  | -          | -           | -          | -           | 1.5816    |
| RPTB 0 10/26/22      | RPTB 0 10/26/22 | PIBL1221J436 | -       | 10/27/2021 | 10/26/2022 | 205  | 0.56  | 62.892000  | 3:32:54 PM  | 1.5750     | 1.5766      | 1.5850    |

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|----------------------|-----------------|--------------|---------|------------|------------|------|-------|-------------|-------------|------------|-------------|-----------|
| RPTB 0 11/02/22      | RPTB 0 11/02/22 | PIBL1221K443 | -       | 11/3/2021  | 11/2/2022  | 212  | 0.58  | 2.720000    | 2:31:08 PM  | 1.5500     | 1.5500      | 1.5503    |
| RPTB 0 11/09/22      | RPTB 0 11/09/22 | PIBL1221K452 | -       | 11/10/2021 | 11/9/2022  | 219  | 0.60  | -           | -           | -          | -           | 1.5657    |
| RPTB 0 11/16/22      | RPTB 0 11/16/22 | PIBL1221K461 | -       | 11/17/2021 | 11/16/2022 | 226  | 0.62  | -           | -           | -          | -           | 1.5500    |
| RPTB 0 11/23/22      | RPTB 0 11/23/22 | PIBL1221K470 | -       | 11/24/2021 | 11/23/2022 | 233  | 0.64  | -           | -           | -          | -           | 1.5500    |
| RPTB 0 11/29/22      | RPTB 0 11/29/22 | PIBL1221L488 | -       | 12/1/2021  | 11/29/2022 | 239  | 0.65  | -           | -           | -          | -           | 1.5500    |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 244  | 0.67  | 524.876000  | 3:53:14 PM  | 2.4200     | 2.4195      | 2.4383    |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 246  | 0.67  | 227.500000  | 11:22:19 AM | 2.5000     | 2.5000      | 2.5122    |
| RPTB 0 12/07/22      | RPTB 0 12/07/22 | PIBL1221L497 | -       | 12/7/2021  | 12/7/2022  | 247  | 0.68  | -           | -           | -          | -           | 1.5850    |
| RPTB 0 12/14/22      | RPTB 0 12/14/22 | PIBL1221L503 | -       | 12/15/2021 | 12/14/2022 | 254  | 0.70  | 2.000000    | 2:57:52 PM  | 1.5850     | 1.5850      | 1.5800    |
| RPTB 0 01/04/23      | RPTB 0 01/04/23 | PIBL1222A013 | -       | 1/5/2022   | 1/4/2023   | 275  | 0.75  | -           | -           | -          | -           | 1.6396    |
| RPTB 0 01/11/23      | RPTB 0 01/11/23 | PIBL1222A022 | -       | 1/12/2022  | 1/11/2023  | 282  | 0.77  | -           | -           | -          | -           | 1.6250    |
| RPTB 0 01/18/23      | RPTB 0 01/18/23 | PIBL1222A031 | -       | 1/19/2022  | 1/18/2023  | 289  | 0.79  | 10.090000   | 10:37:50 AM | 1.6000     | 1.6000      | 1.6547    |
| RPTB 0 01/25/23      | RPTB 0 01/25/23 | PIBL1222A040 | -       | 1/26/2022  | 1/25/2023  | 296  | 0.81  | -           | -           | -          | -           | 1.6720    |
| RPTB 0 02/01/23      | RPTB 0 02/01/23 | PIBL1222B058 | -       | 2/2/2022   | 2/1/2023   | 303  | 0.83  | -           | -           | -          | -           | 1.6857    |
| RPTB 0 02/08/23      | RPTB 0 02/08/23 | PIBL1222B067 | -       | 2/9/2022   | 2/8/2023   | 310  | 0.85  | -           | -           | -          | -           | 1.6250    |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 313  | 0.86  | 247.210000  | 3:12:34 PM  | 2.5300     | 2.5295      | 2.5571    |
| RPTB 0 02/15/23      | RPTB 0 02/15/23 | PIBL1222B076 | -       | 2/16/2022  | 2/15/2023  | 317  | 0.87  | 4.100000    | 2:32:48 PM  | 1.6000     | 1.6000      | 1.7164    |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 322  | 0.88  | -           | -           | -          | -           | 2.5502    |
| RPTB 0 02/22/23      | RPTB 0 02/22/23 | PIBL1222B085 | -       | 2/23/2022  | 2/22/2023  | 324  | 0.89  | 24.860000   | 2:20:55 PM  | 1.6250     | 1.6994      | 1.6445    |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 338  | 0.93  | 7.000000    | 2:02:09 PM  | 2.5900     | 2.5900      | 2.6779    |
| RPTB 0 03/15/23      | RPTB 0 03/15/23 | PIBL1222C119 | -       | 3/16/2022  | 3/15/2023  | 345  | 0.95  | -           | -           | -          | -           | 1.7671    |
| RPTB 0 03/22/23      | RPTB 0 03/22/23 | PIBL1222C128 | -       | 3/23/2022  | 3/22/2023  | 352  | 0.96  | 44.474000   | 3:24:33 PM  | 1.7050     | 1.7022      | 1.7508    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 382  | 1.05  | 1851.090000 | 2:58:09 PM  | 2.6000     | 2.6007      | 2.6088    |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 420  | 1.15  | -           | -           | -          | -           | 2.7523    |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 498  | 1.36  | 0.500000    | 11:22:28 AM | 3.3000     | 3.3000      | 3.1601    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25      | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 524  | 1.44  | 200.000000  | 11:23:04 AM | 2.9500     | 2.9500      | 2.9504    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 567  | 1.55  | -           | -           | -          | -           | 3.0316    |
| RPGB 2 3/8 03/09/24  | RTB 03-11       | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 705  | 1.93  | 438.000000  | 3:21:51 PM  | 3.1850     | 3.1364      | 3.1709    |
| RPGB 6 1/4 03/12/24  | RTB 05-12       | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 708  | 1.94  | 150.500000  | 3:55:29 PM  | 3.1000     | 3.1275      | 3.1221    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59      | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 747  | 2.05  | 5.000000    | 2:30:46 PM  | 3.3000     | 3.3000      | 3.3744    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07      | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 791  | 2.17  | -           | -           | -          | -           | 3.4603    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08      | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 854  | 2.34  | -           | -           | -          | -           | 3.5833    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59      | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 869  | 2.38  | 6.550000    | 9:53:56 AM  | 3.6500     | 3.6500      | 3.6393    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76      | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 927  | 2.54  | 19.000000   | 2:24:52 PM  | 3.8500     | 3.8500      | 3.7341    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|-------------|-------------|------------|-------------|-----------|
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 952   | 2.61  | -           | -           | -          | -           | 3.7746    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61 | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 1,104 | 3.02  | 2.000000    | 10:50:08 AM | 3.8750     | 3.8750      | 4.0955    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 1,106 | 3.03  | -           | -           | -          | -           | 4.0735    |
| RPGB 2 5/8 08/12/25  | RTB 05-13  | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,226 | 3.36  | 91.600000   | 3:06:11 PM  | 4.2000     | 4.2046      | 4.2074    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,254 | 3.43  | -           | -           | -          | -           | 4.3397    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,295 | 3.55  | -           | -           | -          | -           | 4.4100    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,335 | 3.66  | -           | -           | -          | -           | 4.4812    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,386 | 3.80  | -           | -           | -          | -           | 4.5633    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,412 | 3.87  | 20.000000   | 2:40:16 PM  | 4.6225     | 4.6225      | 4.6538    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77 | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,465 | 4.01  | 565.000000  | 3:41:41 PM  | 4.8350     | 4.8427      | 4.8425    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,630 | 4.46  | 5.310000    | 3:19:05 PM  | 5.2000     | 5.1134      | 4.9196    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,660 | 4.55  | -           | -           | -          | -           | 4.9576    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,708 | 4.68  | -           | -           | -          | -           | 5.0184    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 1,792 | 4.91  | -           | -           | -          | -           | 5.1248    |
| RPGB 4 7/8 03/04/27  | RTB 05-15  | PIID0527C159 | 4.8750  | 3/4/2022   | 3/4/2027   | 1,795 | 4.91  | 561.900000  | 3:47:07 PM  | 5.1400     | 5.1272      | 5.1337    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 1,856 | 5.08  | -           | -           | -          | -           | 5.1860    |
| RPGB 4 5/8 06/02/27  | RTB 05-14  | PIID0527L140 | 4.6250  | 12/2/2021  | 6/2/2027   | 1,885 | 5.16  | 16.010000   | 3:43:35 PM  | 5.1100     | 5.1438      | 5.1718    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 1,981 | 5.42  | -           | -           | -          | -           | 5.2990    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,179 | 5.97  | -           | -           | -          | -           | 5.4646    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 2,210 | 6.05  | 295.000000  | 3:48:37 PM  | 5.5700     | 5.5544      | 5.5477    |
| RPGB 3 3/4 08/12/28  | FXTN 07-65 | PIBD0728H654 | 3.7500  | 8/12/2021  | 8/12/2028  | 2,322 | 6.36  | 1449.470000 | 3:52:30 PM  | 5.5250     | 5.4981      | 5.5227    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,436 | 6.67  | -           | -           | -          | -           | 5.5882    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,473 | 6.77  | 40.000000   | 2:41:23 PM  | 5.6125     | 5.6125      | 5.7496    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 2,975 | 8.15  | -           | -           | -          | -           | 5.7629    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 3,018 | 8.26  | -           | -           | -          | -           | 5.6039    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 3,037 | 8.32  | -           | -           | -          | -           | 5.7820    |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,219 | 8.81  | -           | -           | -          | -           | 5.8383    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,393 | 9.29  | 40.000000   | 2:42:26 PM  | 5.9024     | 5.9024      | 5.7874    |
| RPGB 4 07/22/31      | FXTN 10-66 | PIBD1031G662 | 4.0000  | 7/22/2021  | 7/22/2031  | 3,396 | 9.30  | -           | -           | -          | -           | 5.8652    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,471 | 9.50  | -           | -           | -          | -           | 5.9183    |
| RPGB 4 7/8 01/20/32  | FXTN 10-67 | PIBD1032A675 | 4.8750  | 1/20/2022  | 1/20/2032  | 3,578 | 9.80  | 978.078000  | 3:50:20 PM  | 6.0200     | 6.0620      | 6.0633    |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 2/2/2012   | 2/2/2032   | 3,591 | 9.83  | -           | -           | -          | -           | 5.9568    |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 3/1/2012   | 3/1/2032   | 3,619 | 9.91  | 7.000000    | 10:25:29 AM | 5.9520     | 5.9571      | 5.9680    |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 9/27/2012  | 9/27/2032  | 3,829 | 10.48 | -           | -           | -          | -           | 5.9640    |

| 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 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 3,892 | 10.66 | -         | -           | -          | -           | 5.9595    |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013  | 3/21/2033  | 4,004 | 10.96 | 1.000000  | 3:36:58 PM  | 6.2000     | 6.2000      | 5.9056    |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009  | 11/5/2034  | 4,598 | 12.59 | -         | -           | -          | -           | 5.9030    |
| RPGB 8 09/30/35     | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010  | 9/30/2035  | 4,927 | 13.49 | -         | -           | -          | -           | 5.8666    |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 5,004 | 13.70 | -         | -           | -          | -           | 5.8572    |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011  | 9/29/2036  | 5,292 | 14.49 | -         | -           | -          | -           | 5.8190    |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017  | 5/18/2037  | 5,523 | 15.12 | -         | -           | -          | -           | 5.7873    |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012  | 8/16/2037  | 5,613 | 15.37 | -         | -           | -          | -           | 5.7760    |
| RPGB 6 1/8 10/24/37 | RTB 25-01  | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,682 | 15.56 | 6.000000  | 3:13:35 PM  | 6.0300     | 6.0333      | 5.7481    |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018  | 2/22/2038  | 5,803 | 15.89 | -         | -           | -          | -           | 5.7517    |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019  | 1/24/2039  | 6,139 | 16.81 | -         | -           | -          | -           | 5.7174    |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015   | 9/9/2040   | 6,733 | 18.43 | -         | -           | -          | -           | 5.6761    |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 7/15/2021  | 7/15/2041  | 7,042 | 19.28 | -         | -           | -          | -           | 5.6720    |