

| 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 06/15/22 | RPTB 0 06/15/22 | PIBL1221F243 | - | 6/16/2021 | 6/15/2022 | 7 | 0.02 | - | - | - | - | 1.2229 |
| RPTB 0 06/22/22 | RPTB 0 06/22/22 | PIBL1221F252 | - | 6/23/2021 | 6/22/2022 | 14 | 0.04 | - | - | - | - | 1.2866 |
| RPTB 0 06/29/22 | RPTB 0 06/29/22 | PIBL1221F261 | - | 6/30/2021 | 6/29/2022 | 21 | 0.06 | 25.556000 | 11:22:15 AM | 1.3250 | 1.3201 | 1.2013 |
| RPGB 4 3/4 07/04/22 | FXTN 03-24 | PIBD0322G247 | 4.7500 | 7/4/2019 | 7/4/2022 | 26 | 0.07 | 215.200000 | 3:33:47 PM | 1.4650 | 1.5424 | 1.5464 |
| RPTB 0 07/06/22 | RPTB 0 07/06/22 | PIBL1221G279 | - | 7/7/2021 | 7/6/2022 | 28 | 0.08 | 178.425200 | 3:22:22 PM | 1.1000 | 1.1006 | 1.1591 |
| RPTB 0 07/13/22 | RPTB 0 07/13/22 | PIBL1221G288 | - | 7/14/2021 | 7/13/2022 | 35 | 0.10 | 165.868800 | 3:52:04 PM | 1.1250 | 1.1129 | 1.1437 |
| RPTB 0 07/20/22 | RPTB 0 07/20/22 | PIBL1221G297 | - | 7/21/2021 | 7/20/2022 | 42 | 0.12 | 10.500000 | 11:39:23 AM | 1.3000 | 1.2190 | 1.2551 |
| RPTB 0 07/27/22 | RPTB 0 07/27/22 | PIBL1221G304 | - | 7/28/2021 | 7/27/2022 | 49 | 0.13 | 7.669000 | 10:39:56 AM | 1.2250 | 1.2217 | 1.2584 |
| RPGB 4 7/8 08/02/22 | FXTN 10-56 | PIBD1022H562 | 4.8750 | 8/2/2012 | 8/2/2022 | 55 | 0.15 | - | - | - | - | 1.8331 |
| RPTB 0 08/03/22 | RPTB 0 08/03/22 | PIBL1221H312 | - | 8/4/2021 | 8/3/2022 | 56 | 0.15 | 182.126000 | 2:43:26 PM | 1.3250 | 1.3255 | 1.3626 |
| RPTB 0 08/10/22 | RPTB 0 08/10/22 | PIBL1221H321 | - | 8/11/2021 | 8/10/2022 | 63 | 0.17 | 253.350000 | 2:50:22 PM | 1.3650 | 1.3648 | 1.3740 |
| RPTB 0 08/17/22 | RPTB 0 08/17/22 | PIBL1221H330 | - | 8/18/2021 | 8/17/2022 | 70 | 0.19 | 380.344800 | 2:49:36 PM | 1.4000 | 1.3938 | 1.4086 |
| RPTB 0 08/24/22 | RPTB 0 08/24/22 | PIBL1221H349 | - | 8/25/2021 | 8/24/2022 | 77 | 0.21 | 18.252000 | 11:22:22 AM | 1.5000 | 1.4386 | 1.4620 |
| RPTB 0 08/31/22 | RPTB 0 08/31/22 | PIBL1221I357 | - | 9/1/2021 | 8/31/2022 | 84 | 0.23 | 10.100000 | 3:21:11 PM | 1.5000 | 1.4010 | 1.4204 |
| RPTB 0 09/07/22 | RPTB 0 09/07/22 | PIBL1221I366 | - | 9/8/2021 | 9/7/2022 | 91 | 0.25 | 970.745000 | 3:35:40 PM | 1.4250 | 1.4354 | 1.4280 |
| RPGB 4 3/4 09/13/22 | FXTN 10-57 | PIBD1022I570 | 4.7500 | 9/13/2012 | 9/13/2022 | 97 | 0.27 | - | - | - | - | 2.2755 |
| RPTB 0 09/14/22 | RPTB 0 09/14/22 | PIBL1221I375 | - | 9/15/2021 | 9/14/2022 | 98 | 0.27 | 10.334200 | 11:30:03 AM | 1.5000 | 1.5000 | 1.4326 |
| RPTB 0 09/21/22 | RPTB 0 09/21/22 | PIBL1221I384 | - | 9/22/2021 | 9/21/2022 | 105 | 0.29 | 142.464000 | 2:16:21 PM | 1.4350 | 1.4346 | 1.4401 |
| RPTB 0 09/28/22 | RPTB 0 09/28/22 | PIBL1221I393 | - | 9/29/2021 | 9/28/2022 | 112 | 0.31 | 2.005000 | 11:47:07 AM | 1.5000 | 1.5751 | 1.4575 |
| RPTB 0 10/05/22 | RPTB 0 10/05/22 | PIBL1221J409 | - | 10/6/2021 | 10/5/2022 | 119 | 0.33 | - | - | - | - | 1.7000 |
| RPTB 0 10/12/22 | RPTB 0 10/12/22 | PIBL1221J418 | - | 10/13/2021 | 10/12/2022 | 126 | 0.35 | - | - | - | - | 1.7031 |
| RPGB 12 3/4 10/17/22 | FXTN 20-03 | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 131 | 0.36 | - | - | - | - | 2.5001 |
| RPTB 0 10/19/22 | RPTB 0 10/19/22 | PIBL1221J427 | - | 10/20/2021 | 10/19/2022 | 133 | 0.36 | 338.235000 | 11:17:34 AM | 1.7600 | 1.7551 | 1.7418 |
| RPTB 0 10/26/22 | RPTB 0 10/26/22 | PIBL1221J436 | - | 10/27/2021 | 10/26/2022 | 140 | 0.38 | 10.329000 | 11:57:53 AM | 1.7500 | 1.7375 | 1.7244 |
| RPTB 0 11/02/22 | RPTB 0 11/02/22 | PIBL1221K443 | - | 11/3/2021 | 11/2/2022 | 147 | 0.40 | 10.190000 | 2:44:19 PM | 1.7000 | 1.7891 | 1.7615 |
| RPTB 0 11/09/22 | RPTB 0 11/09/22 | PIBL1221K452 | - | 11/10/2021 | 11/9/2022 | 154 | 0.42 | - | - | - | - | 1.7546 |
| RPTB 0 11/16/22 | RPTB 0 11/16/22 | PIBL1221K461 | - | 11/17/2021 | 11/16/2022 | 161 | 0.44 | - | - | - | - | 1.7820 |
| RPTB 0 11/23/22 | RPTB 0 11/23/22 | PIBL1221K470 | - | 11/24/2021 | 11/23/2022 | 168 | 0.46 | - | - | - | - | 1.8824 |
| RPTB 0 11/29/22 | RPTB 0 11/29/22 | PIBL1221L488 | - | 12/1/2021 | 11/29/2022 | 174 | 0.48 | 244.828000 | 3:45:42 PM | 1.8500 | 1.8474 | 1.8692 |
| RPGB 4 5/8 12/04/22 | RTB 05-11 | PIID0522L114 | 4.6250 | 12/4/2017 | 12/4/2022 | 179 | 0.49 | 568.593000 | 3:33:30 PM | 2.6000 | 2.5431 | 2.5355 |
| RPGB 4 12/06/22 | FXTN 10-58 | PIBD1022L585 | 4.0000 | 12/6/2012 | 12/6/2022 | 181 | 0.50 | - | - | - | - | 2.8688 |
| RPTB 0 12/07/22 | RPTB 0 12/07/22 | PIBL1221L497 | - | 12/7/2021 | 12/7/2022 | 182 | 0.50 | 378.152000 | 3:46:42 PM | 1.8300 | 1.8323 | 1.8200 |
| RPTB 0 12/14/22 | RPTB 0 12/14/22 | PIBL1221L503 | - | 12/15/2021 | 12/14/2022 | 189 | 0.52 | - | - | - | - | 1.8774 |
| RPTB 0 01/04/23 | RPTB 0 01/04/23 | PIBL1222A013 | - | 1/5/2022 | 1/4/2023 | 210 | 0.58 | 15.140000 | 2:27:37 PM | 1.8550 | 1.8550 | 1.8416 |
| RPTB 0 01/11/23 | RPTB 0 01/11/23 | PIBL1222A022 | - | 1/12/2022 | 1/11/2023 | 217 | 0.59 | 41.434400 | 3:03:29 PM | 1.8850 | 1.8838 | 1.9013 |

| 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 01/18/23 | RPTB 0 01/18/23 | PIBL1222A031 | - | 1/19/2022 | 1/18/2023 | 224 | 0.61 | 3.127000 | 9:17:45 AM | 1.8300 | 1.8300 | 1.9061 |
| RPTB 0 01/25/23 | RPTB 0 01/25/23 | PIBL1222A040 | - | 1/26/2022 | 1/25/2023 | 231 | 0.63 | - | - | - | - | 1.9097 |
| RPTB 0 02/01/23 | RPTB 0 02/01/23 | PIBL1222B058 | - | 2/2/2022 | 2/1/2023 | 238 | 0.65 | 3.035000 | 10:49:22 AM | 1.9500 | 1.9428 | 1.8911 |
| RPTB 0 02/08/23 | RPTB 0 02/08/23 | PIBL1222B067 | - | 2/9/2022 | 2/8/2023 | 245 | 0.67 | 0.870000 | 9:45:00 AM | 1.9360 | 1.9360 | 1.8813 |
| RPGB 4 3/8 02/11/23 | RTB 03-10 | PIID0323B101 | 4.3750 | 2/11/2020 | 2/11/2023 | 248 | 0.68 | 718.795000 | 3:53:11 PM | 3.0600 | 3.1077 | 3.0871 |
| RPTB 0 02/15/23 | RPTB 0 02/15/23 | PIBL1222B076 | - | 2/16/2022 | 2/15/2023 | 252 | 0.69 | 16.120000 | 10:30:16 AM | 1.9400 | 1.9400 | 1.9317 |
| RPGB 13 02/20/23 | FXTN 20-04 | PIBD2023B048 | 13.0000 | 2/20/2003 | 2/20/2023 | 257 | 0.70 | - | - | - | - | 3.0257 |
| RPTB 0 02/22/23 | RPTB 0 02/22/23 | PIBL1222B085 | - | 2/23/2022 | 2/22/2023 | 259 | 0.71 | - | - | - | - | 1.9246 |
| RPGB 5 1/2 03/08/23 | FXTN 05-75 | PIBD0523C752 | 5.5000 | 3/8/2018 | 3/8/2023 | 273 | 0.75 | 572.700000 | 2:14:01 PM | 3.3050 | 3.1905 | 3.1539 |
| RPTB 0 03/15/23 | RPTB 0 03/15/23 | PIBL1222C119 | - | 3/16/2022 | 3/15/2023 | 280 | 0.77 | - | - | - | - | 1.9725 |
| RPTB 0 03/22/23 | RPTB 0 03/22/23 | PIBL1222C128 | - | 3/23/2022 | 3/22/2023 | 287 | 0.79 | - | - | - | - | 1.9974 |
| RPTB 0 04/05/23 | RPTB 0 04/05/23 | PIBL1222D145 | - | 4/6/2022 | 4/5/2023 | 301 | 0.82 | 81.000000 | 3:03:16 PM | 2.0380 | 2.0380 | 2.0380 |
| RPTB 0 04/12/23 | RPTB 0 04/12/23 | PIBL1222D154 | - | 4/13/2022 | 4/12/2023 | 308 | 0.84 | 20.000000 | 11:37:14 AM | 2.0250 | 2.0250 | 2.0000 |
| RPTB 0 04/19/23 | RPTB 0 04/19/23 | PIBL1222D163 | - | 4/20/2022 | 4/19/2023 | 315 | 0.86 | 26.130000 | 3:01:55 PM | 2.0250 | 2.0099 | 2.0028 |
| RPGB 3 1/2 04/21/23 | FXTN 07-58 | PIBD0723D588 | 3.5000 | 4/21/2016 | 4/21/2023 | 317 | 0.87 | 374.500000 | 2:36:28 PM | 3.3450 | 3.3229 | 3.3379 |
| RPTB 0 04/26/23 | RPTB 0 04/26/23 | PIBL1222D172 | - | 4/27/2022 | 4/26/2023 | 322 | 0.88 | 31.543000 | 3:16:30 PM | 2.0100 | 2.0139 | 2.0012 |
| RPTB 0 05/03/23 | RPTB 0 05/03/23 | PIBL1222E180 | - | 5/4/2022 | 5/3/2023 | 329 | 0.90 | - | - | - | - | 2.2709 |
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 5/29/2003 | 5/29/2023 | 355 | 0.97 | - | - | - | - | 3.3316 |
| RPTB 0 06/07/23 | RPTB 0 06/07/23 | PIBL1222F232 | - | 6/8/2022 | 6/7/2023 | 364 | 1.00 | 279.599000 | 3:37:13 PM | 2.0500 | 2.0274 | 2.3175 |
| RPGB 3 1/4 08/15/23 | RTB 10-04 | PIID1023H046 | 3.2500 | 8/15/2013 | 8/15/2023 | 433 | 1.19 | 102.251000 | 2:48:17 PM | 3.7200 | 3.5368 | 3.6380 |
| RPGB 2 3/8 09/10/23 | FXTN 03-25 | PIBD0323I252 | 2.3750 | 9/10/2020 | 9/10/2023 | 459 | 1.26 | 18.800000 | 3:04:52 PM | 3.7900 | 3.7517 | 3.6283 |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 502 | 1.37 | 0.240000 | 10:42:36 AM | 3.8000 | 3.8000 | 3.6792 |
| RPGB 2 3/8 03/09/24 | RTB 03-11 | PIID0324C115 | 2.3750 | 3/9/2021 | 3/9/2024 | 640 | 1.75 | 109.820000 | 2:41:14 PM | 3.7000 | 3.7534 | 3.7468 |
| RPGB 6 1/4 03/12/24 | RTB 05-12 | PIID0524C129 | 6.2500 | 3/12/2019 | 3/12/2024 | 643 | 1.76 | 88.260000 | 3:24:27 PM | 4.1600 | 4.0320 | 4.1533 |
| RPGB 4 1/2 04/20/24 | FXTN 07-59 | PIBD0724D595 | 4.5000 | 4/20/2017 | 4/20/2024 | 682 | 1.87 | 2.000000 | 2:58:25 PM | 4.5000 | 4.5000 | 4.0960 |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 6/3/2004 | 6/3/2024 | 726 | 1.99 | - | - | - | - | 4.1979 |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 8/5/2004 | 8/5/2024 | 789 | 2.16 | - | - | - | - | 4.3183 |
| RPGB 4 1/8 08/20/24 | FXTN 10-59 | PIBD1024H595 | 4.1250 | 8/20/2014 | 8/20/2024 | 804 | 2.20 | 1.000000 | 2:54:29 PM | 4.5000 | 4.5000 | 4.3465 |
| RPGB 4 1/4 10/17/24 | FXTN 05-76 | PIBD0524J762 | 4.2500 | 10/17/2019 | 10/17/2024 | 862 | 2.36 | 2.902000 | 10:34:11 AM | 4.5000 | 4.5000 | 4.6224 |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 887 | 2.43 | - | - | - | - | 4.5025 |
| RPGB 4 1/4 04/07/25 | FXTN 03-27 | PIBD0325D270 | 4.2500 | 4/7/2022 | 4/7/2025 | 1,034 | 2.83 | 375.100000 | 3:59:38 PM | 4.8050 | 4.7921 | 4.8007 |
| RPGB 5 3/4 04/12/25 | FXTN 07-61 | PIBD0725D618 | 5.7500 | 4/12/2018 | 4/12/2025 | 1,039 | 2.85 | - | - | - | - | 4.7832 |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 4/14/2005 | 4/14/2025 | 1,041 | 2.85 | - | - | - | - | 4.7919 |
| RPGB 2 5/8 08/12/25 | RTB 05-13 | PIID0525H130 | 2.6250 | 8/12/2020 | 8/12/2025 | 1,161 | 3.18 | 3,067.638000 | 3:36:37 PM | 5.2000 | 5.1958 | 5.1923 |
| RPGB 3 5/8 09/09/25 | FXTN 10-60 | PIBD1025I608 | 3.6250 | 9/9/2015 | 9/9/2025 | 1,189 | 3.26 | 6.060000 | 2:44:35 PM | 5.3000 | 5.1581 | 5.3352 |

| 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 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,230 | 3.37 | - | - | - | - | 5.0961 |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,270 | 3.48 | - | - | - | - | 5.1561 |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006 | 1/19/2026 | 1,321 | 3.62 | - | - | - | - | 5.2326 |
| RPGB 6 1/4 02/14/26 | FXTN 07-62 | PIBD0726B627 | 6.2500 | 2/14/2019 | 2/14/2026 | 1,347 | 3.69 | 2,057.156000 | 3:20:33 PM | 5.5175 | 5.5033 | 5.5058 |
| RPGB 3 3/8 04/08/26 | FXTN 05-77 | PIBD0526D772 | 3.3750 | 4/8/2021 | 4/8/2026 | 1,400 | 3.83 | 1,462.700000 | 2:24:58 PM | 5.3025 | 5.3085 | 5.3040 |
| RPGB 3 1/2 09/20/26 | RTB 10-05 | PIID1026I057 | 3.5000 | 9/20/2016 | 9/20/2026 | 1,565 | 4.29 | - | - | - | - | 5.7488 |
| RPGB 6 1/4 10/20/26 | RTB 15-01 | PIID1526J019 | 6.2500 | 10/20/2011 | 10/20/2026 | 1,595 | 4.37 | 0.500000 | 10:18:49 AM | 5.5000 | 5.5000 | 5.4495 |
| RPGB 8 12/07/26 | FXTN 20-13 | PIBD2026L139 | 8.0000 | 12/7/2006 | 12/7/2026 | 1,643 | 4.50 | - | - | - | - | 5.6390 |
| RPGB 5 3/8 03/01/27 | RTB 15-02 | PIID1527C023 | 5.3750 | 3/1/2012 | 3/1/2027 | 1,727 | 4.73 | 7.250000 | 10:11:48 AM | 5.4500 | 5.4543 | 5.7820 |
| RPGB 4 7/8 03/04/27 | RTB 05-15 | PIID0527C159 | 4.8750 | 3/4/2022 | 3/4/2027 | 1,730 | 4.74 | 214.389000 | 3:37:50 PM | 5.8500 | 5.3673 | 5.4347 |
| RPGB 4 3/4 05/04/27 | FXTN 10-61 | PIBD1027E617 | 4.7500 | 5/4/2017 | 5/4/2027 | 1,791 | 4.90 | - | - | - | - | 5.8749 |
| RPGB 4 5/8 06/02/27 | RTB 05-14 | PIID0527L140 | 4.6250 | 12/2/2021 | 6/2/2027 | 1,820 | 4.98 | 37.537000 | 3:35:47 PM | 5.9900 | 5.5078 | 5.5177 |
| RPGB 8 5/8 09/06/27 | FXTN 20-14 | PIBD2027I140 | 8.6250 | 9/6/2007 | 9/6/2027 | 1,916 | 5.25 | - | - | - | - | 5.9087 |
| RPGB 6 1/4 03/22/28 | FXTN 10-63 | PIBD1028C635 | 6.2500 | 3/22/2018 | 3/22/2028 | 2,114 | 5.79 | - | - | - | - | 6.0671 |
| RPGB 3 5/8 04/22/28 | FXTN 07-64 | PIBD0728D649 | 3.6250 | 4/22/2021 | 4/22/2028 | 2,145 | 5.87 | 0.500000 | 2:54:32 PM | 6.3750 | 6.3750 | 6.3737 |
| RPGB 3 3/4 08/12/28 | FXTN 07-65 | PIBD0728H654 | 3.7500 | 8/12/2021 | 8/12/2028 | 2,257 | 6.18 | 5.300000 | 2:58:02 PM | 6.2600 | 6.2594 | 6.2461 |
| RPGB 9 1/2 12/04/28 | FXTN 20-15 | PIBD2028L151 | 9.5000 | 12/4/2008 | 12/4/2028 | 2,371 | 6.49 | - | - | - | - | 6.2455 |
| RPGB 6 7/8 01/10/29 | FXTN 10-64 | PIBD1029A644 | 6.8750 | 1/10/2019 | 1/10/2029 | 2,408 | 6.59 | - | - | - | - | 6.2239 |
| RPGB 6 1/2 05/19/29 | FXTN 07-67 | PIBD0729E673 | 6.5000 | 5/19/2022 | 5/19/2029 | 2,537 | 6.95 | 419.500000 | 3:22:59 PM | 6.4250 | 6.3956 | 6.4001 |
| RPGB 8 3/4 05/27/30 | FXTN 20-16 | PIBD2030E166 | 8.7500 | 5/27/2010 | 5/27/2030 | 2,910 | 7.97 | - | - | - | - | 6.5690 |
| RPGB 2 7/8 07/09/30 | FXTN 10-65 | PIBD1030G655 | 2.8750 | 7/9/2020 | 7/9/2030 | 2,953 | 8.09 | - | - | - | - | 6.4996 |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005 | 7/28/2030 | 2,972 | 8.14 | - | - | - | - | 6.5806 |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006 | 1/26/2031 | 3,154 | 8.64 | - | - | - | - | 6.6561 |
| RPGB 8 07/19/31 | FXTN 20-17 | PIBD2031G171 | 8.0000 | 7/19/2011 | 7/19/2031 | 3,328 | 9.11 | - | - | - | - | 6.7311 |
| RPGB 4 07/22/31 | FXTN 10-66 | PIBD1031G662 | 4.0000 | 7/22/2021 | 7/22/2031 | 3,331 | 9.12 | 1.310000 | 2:12:17 PM | 6.7400 | 6.7400 | 6.6855 |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 10/5/2006 | 10/5/2031 | 3,406 | 9.33 | - | - | - | - | 6.7307 |
| RPGB 4 7/8 01/20/32 | FXTN 10-67 | PIBD1032A675 | 4.8750 | 1/20/2022 | 1/20/2032 | 3,513 | 9.62 | 6.524000 | 2:20:01 PM | 6.6200 | 6.6499 | 6.6989 |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 2/2/2012 | 2/2/2032 | 3,526 | 9.65 | - | - | - | - | 6.7501 |
| RPGB 5 7/8 03/01/32 | RTB 20-01 | PIID2032C014 | 5.8750 | 3/1/2012 | 3/1/2032 | 3,554 | 9.73 | 1.000000 | 11:41:00 AM | 6.7500 | 6.7500 | 6.7547 |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 9/27/2012 | 9/27/2032 | 3,764 | 10.31 | - | - | - | - | 6.7600 |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 11/29/2007 | 11/29/2032 | 3,827 | 10.48 | - | - | - | - | 6.7540 |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3/21/2013 | 3/21/2033 | 3,939 | 10.78 | - | - | - | - | 6.7357 |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 11/5/2009 | 11/5/2034 | 4,533 | 12.41 | - | - | - | - | 6.6732 |
| RPGB 8 09/30/35 | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010 | 9/30/2035 | 4,862 | 13.31 | 0.200000 | 10:50:32 AM | 6.8250 | 6.8250 | 6.6347 |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 4,939 | 13.52 | - | - | - | - | 6.6188 |

| 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 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011 | 9/29/2036 | 5,227 | 14.31 | - | - | - | - | 6.6413 |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017 | 5/18/2037 | 5,458 | 14.94 | - | - | - | - | 6.6068 |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012 | 8/16/2037 | 5,548 | 15.19 | - | - | - | - | 6.6059 |
| RPGB 6 1/8 10/24/37 | RTB 25-01 | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,617 | 15.38 | 3.300000 | 11:41:17 AM | 6.8000 | 6.4455 | 6.6068 |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018 | 2/22/2038 | 5,738 | 15.71 | - | - | - | - | 6.6073 |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019 | 1/24/2039 | 6,074 | 16.63 | - | - | - | - | 6.5997 |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015 | 9/9/2040 | 6,668 | 18.26 | 1.000000 | 3:13:23 PM | 6.7500 | 6.7500 | 6.7422 |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 7/15/2021 | 7/15/2041 | 6,977 | 19.10 | - | - | - | - | 6.8451 |