

| 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 7/8 08/02/22  | FXTN 10-56      | PIBD1022H562 | 4.8750  | 8/2/2012   | 8/2/2022   | 5    | 0.01  | -            | -           | -          | -           | 3.8506    |
| RPTB 0 08/03/22      | RPTB 0 08/03/22 | PIBL1221H312 | -       | 8/4/2021   | 8/3/2022   | 6    | 0.02  | -            | -           | -          | -           | 2.0000    |
| RPTB 0 08/10/22      | RPTB 0 08/10/22 | PIBL1221H321 | -       | 8/11/2021  | 8/10/2022  | 13   | 0.04  | 14.000000    | 9:21:34 AM  | 1.8000     | 1.8000      | 1.8948    |
| RPTB 0 08/17/22      | RPTB 0 08/17/22 | PIBL1221H330 | -       | 8/18/2021  | 8/17/2022  | 20   | 0.06  | 14.013000    | 9:32:36 AM  | 1.8250     | 1.8250      | 2.1781    |
| RPTB 0 08/24/22      | RPTB 0 08/24/22 | PIBL1221H349 | -       | 8/25/2021  | 8/24/2022  | 27   | 0.07  | 66.000000    | 11:08:54 AM | 1.7500     | 1.7761      | 1.6497    |
| RPTB 0 08/31/22      | RPTB 0 08/31/22 | PIBL1221I357 | -       | 9/1/2021   | 8/31/2022  | 34   | 0.09  | 52.150000    | 3:13:34 PM  | 1.8500     | 1.7534      | 1.7917    |
| RPTB 0 09/07/22      | RPTB 0 09/07/22 | PIBL1221I366 | -       | 9/8/2021   | 9/7/2022   | 41   | 0.11  | -            | -           | -          | -           | 1.8781    |
| RPGB 4 3/4 09/13/22  | FXTN 10-57      | PIBD1022I570 | 4.7500  | 9/13/2012  | 9/13/2022  | 47   | 0.13  | 30.000000    | 9:12:04 AM  | 3.1000     | 3.1000      | 3.8159    |
| RPTB 0 09/14/22      | RPTB 0 09/14/22 | PIBL1221I375 | -       | 9/15/2021  | 9/14/2022  | 48   | 0.13  | -            | -           | -          | -           | 1.7994    |
| RPTB 0 09/21/22      | RPTB 0 09/21/22 | PIBL1221I384 | -       | 9/22/2021  | 9/21/2022  | 55   | 0.15  | -            | -           | -          | -           | 2.0328    |
| RPTB 0 09/28/22      | RPTB 0 09/28/22 | PIBL1221I393 | -       | 9/29/2021  | 9/28/2022  | 62   | 0.17  | 35.900400    | 3:00:02 PM  | 2.0000     | 1.8825      | 2.1118    |
| RPTB 0 10/05/22      | RPTB 0 10/05/22 | PIBL1221J409 | -       | 10/6/2021  | 10/5/2022  | 69   | 0.19  | 10.035000    | 2:57:00 PM  | 2.4000     | 2.4000      | 2.1573    |
| RPTB 0 10/12/22      | RPTB 0 10/12/22 | PIBL1221J418 | -       | 10/13/2021 | 10/12/2022 | 76   | 0.21  | 340.681000   | 3:22:37 PM  | 2.0000     | 2.0272      | 2.0373    |
| RPGB 12 3/4 10/17/22 | FXTN 20-03      | PIBD2022J033 | 12.7500 | 10/17/2002 | 10/17/2022 | 81   | 0.22  | -            | -           | -          | -           | 3.8444    |
| RPTB 0 10/19/22      | RPTB 0 10/19/22 | PIBL1221J427 | -       | 10/20/2021 | 10/19/2022 | 83   | 0.23  | -            | -           | -          | -           | 2.2803    |
| RPTB 0 10/26/22      | RPTB 0 10/26/22 | PIBL1221J436 | -       | 10/27/2021 | 10/26/2022 | 90   | 0.25  | 1,046.606500 | 3:48:52 PM  | 2.2700     | 2.2798      | 2.2756    |
| RPTB 0 11/02/22      | RPTB 0 11/02/22 | PIBL1221K443 | -       | 11/3/2021  | 11/2/2022  | 97   | 0.27  | -            | -           | -          | -           | 2.5724    |
| RPTB 0 11/09/22      | RPTB 0 11/09/22 | PIBL1221K452 | -       | 11/10/2021 | 11/9/2022  | 104  | 0.29  | -            | -           | -          | -           | 2.3553    |
| RPTB 0 11/16/22      | RPTB 0 11/16/22 | PIBL1221K461 | -       | 11/17/2021 | 11/16/2022 | 111  | 0.30  | -            | -           | -          | -           | 2.4024    |
| RPTB 0 11/23/22      | RPTB 0 11/23/22 | PIBL1221K470 | -       | 11/24/2021 | 11/23/2022 | 118  | 0.32  | -            | -           | -          | -           | 2.2868    |
| RPTB 0 11/29/22      | RPTB 0 11/29/22 | PIBL1221L488 | -       | 12/1/2021  | 11/29/2022 | 124  | 0.34  | 11.756000    | 3:51:56 PM  | 2.3000     | 2.3057      | 2.3721    |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 129  | 0.35  | 481.000000   | 3:57:18 PM  | 3.5050     | 3.6623      | 3.7250    |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 131  | 0.36  | 3.000000     | 2:34:17 PM  | 3.6500     | 3.8167      | 3.9300    |
| RPTB 0 12/07/22      | RPTB 0 12/07/22 | PIBL1221L497 | -       | 12/7/2021  | 12/7/2022  | 132  | 0.36  | 122.924000   | 3:20:01 PM  | 2.3200     | 2.3551      | 2.3200    |
| RPTB 0 12/14/22      | RPTB 0 12/14/22 | PIBL1221L503 | -       | 12/15/2021 | 12/14/2022 | 139  | 0.38  | -            | -           | -          | -           | 2.5601    |
| RPTB 0 12/21/22      | RPTB 0 12/21/22 | PIBL0622F010 | -       | 6/22/2022  | 12/21/2022 | 146  | 0.40  | 2.707000     | 2:55:20 PM  | 2.4750     | 2.4750      | 2.4520    |
| RPTB 0 12/28/22      | RPTB 0 12/28/22 | PIBL0622F029 | -       | 6/29/2022  | 12/28/2022 | 153  | 0.42  | 146.064000   | 2:41:36 PM  | 2.6500     | 2.6484      | 2.6283    |
| RPTB 0 01/04/23      | RPTB 0 01/04/23 | PIBL1222A013 | -       | 1/5/2022   | 1/4/2023   | 160  | 0.44  | 9.546000     | 2:36:10 PM  | 2.8000     | 2.8000      | 2.6994    |
| RPTB 0 01/11/23      | RPTB 0 01/11/23 | PIBL1222A022 | -       | 1/12/2022  | 1/11/2023  | 167  | 0.46  | -            | -           | -          | -           | 2.7852    |
| RPTB 0 01/18/23      | RPTB 0 01/18/23 | PIBL1222A031 | -       | 1/19/2022  | 1/18/2023  | 174  | 0.48  | -            | -           | -          | -           | 3.1478    |
| RPTB 0 01/25/23      | RPTB 0 01/25/23 | PIBL1222A040 | -       | 1/26/2022  | 1/25/2023  | 181  | 0.50  | 745.633400   | 3:55:09 PM  | 2.9900     | 3.0047      | 2.9959    |
| RPTB 0 02/01/23      | RPTB 0 02/01/23 | PIBL1222B058 | -       | 2/2/2022   | 2/1/2023   | 188  | 0.52  | 4.030000     | 9:33:32 AM  | 3.1000     | 3.1000      | 2.8929    |
| RPTB 0 02/08/23      | RPTB 0 02/08/23 | PIBL1222B067 | -       | 2/9/2022   | 2/8/2023   | 195  | 0.53  | -            | -           | -          | -           | 3.0712    |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 198  | 0.54  | 507.402000   | 3:33:37 PM  | 3.9750     | 3.9647      | 3.9906    |
| RPTB 0 02/15/23      | RPTB 0 02/15/23 | PIBL1222B076 | -       | 2/16/2022  | 2/15/2023  | 202  | 0.55  | 1.280000     | 11:29:09 AM | 2.7500     | 2.7500      | 2.9161    |

| 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 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 207   | 0.57  | -          | -           | -          | -           | 4.0668    |
| RPTB 0 02/22/23      | RPTB 0 02/22/23 | PIBL1222B085 | -       | 2/23/2022  | 2/22/2023  | 209   | 0.57  | -          | -           | -          | -           | 2.9284    |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 223   | 0.61  | 182.240000 | 3:28:31 PM  | 4.0500     | 3.9789      | 4.0150    |
| RPTB 0 03/15/23      | RPTB 0 03/15/23 | PIBL1222C119 | -       | 3/16/2022  | 3/15/2023  | 230   | 0.63  | -          | -           | -          | -           | 2.9638    |
| RPTB 0 03/22/23      | RPTB 0 03/22/23 | PIBL1222C128 | -       | 3/23/2022  | 3/22/2023  | 237   | 0.65  | -          | -           | -          | -           | 2.9756    |
| RPTB 0 04/05/23      | RPTB 0 04/05/23 | PIBL1222D145 | -       | 4/6/2022   | 4/5/2023   | 251   | 0.69  | -          | -           | -          | -           | 2.9985    |
| RPTB 0 04/12/23      | RPTB 0 04/12/23 | PIBL1222D154 | -       | 4/13/2022  | 4/12/2023  | 258   | 0.71  | -          | -           | -          | -           | 3.0103    |
| RPTB 0 04/19/23      | RPTB 0 04/19/23 | PIBL1222D163 | -       | 4/20/2022  | 4/19/2023  | 265   | 0.73  | -          | -           | -          | -           | 3.0218    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 267   | 0.73  | 475.085000 | 3:28:01 PM  | 4.0250     | 4.0109      | 4.0425    |
| RPTB 0 04/26/23      | RPTB 0 04/26/23 | PIBL1222D172 | -       | 4/27/2022  | 4/26/2023  | 272   | 0.75  | -          | -           | -          | -           | 3.0342    |
| RPTB 0 05/03/23      | RPTB 0 05/03/23 | PIBL1222E180 | -       | 5/4/2022   | 5/3/2023   | 279   | 0.76  | -          | -           | -          | -           | 3.0513    |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 305   | 0.84  | -          | -           | -          | -           | 4.2579    |
| RPTB 0 06/07/23      | RPTB 0 06/07/23 | PIBL1222F232 | -       | 6/8/2022   | 6/7/2023   | 314   | 0.86  | -          | -           | -          | -           | 3.1398    |
| RPTB 0 06/14/23      | RPTB 0 06/14/23 | PIBL1222F241 | -       | 6/15/2022  | 6/14/2023  | 321   | 0.88  | -          | -           | -          | -           | 3.1500    |
| RPTB 0 06/21/23      | RPTB 0 06/21/23 | PIBL1222F250 | -       | 6/22/2022  | 6/21/2023  | 328   | 0.90  | -          | -           | -          | -           | 3.1517    |
| RPTB 0 06/28/23      | RPTB 0 06/28/23 | PIBL1222F269 | -       | 6/29/2022  | 6/28/2023  | 335   | 0.92  | -          | -           | -          | -           | 3.1695    |
| RPTB 0 07/05/23      | RPTB 0 07/05/23 | PIBL1222G277 | -       | 7/6/2022   | 7/5/2023   | 342   | 0.94  | -          | -           | -          | -           | 3.0758    |
| RPTB 0 07/12/23      | RPTB 0 07/12/23 | PIBL1222G286 | -       | 7/13/2022  | 7/12/2023  | 349   | 0.96  | 5.000000   | 10:29:53 AM | 3.1350     | 3.1350      | 3.2196    |
| RPTB 0 07/19/23      | RPTB 0 07/19/23 | PIBL1222G295 | -       | 7/20/2022  | 7/19/2023  | 356   | 0.98  | 42.572000  | 2:31:37 PM  | 3.2000     | 3.2000      | 3.1990    |
| RPTB 0 07/26/23      | RPTB 0 07/26/23 | PIBL1222G302 | -       | 7/27/2022  | 7/26/2023  | 363   | 0.99  | 219.106000 | 3:46:01 PM  | 3.3550     | 3.2722      | 3.2713    |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 383   | 1.05  | 83.030000  | 3:04:24 PM  | 4.3000     | 4.2196      | 4.5033    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25      | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 409   | 1.12  | 187.100000 | 3:37:49 PM  | 4.3500     | 4.3483      | 4.3521    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 452   | 1.24  | -          | -           | -          | -           | 4.4815    |
| RPGB 2 3/8 03/09/24  | RTB 03-11       | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 590   | 1.62  | 54.008000  | 3:28:46 PM  | 4.7350     | 4.6728      | 4.7453    |
| RPGB 6 1/4 03/12/24  | RTB 05-12       | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 593   | 1.62  | 49.905000  | 3:51:30 PM  | 4.7000     | 4.7367      | 4.7743    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59      | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 632   | 1.73  | 4.000000   | 11:38:09 AM | 4.5500     | 4.5500      | 5.0008    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07      | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 676   | 1.85  | -          | -           | -          | -           | 4.7958    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08      | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 739   | 2.02  | -          | -           | -          | -           | 4.8820    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59      | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 754   | 2.06  | -          | -           | -          | -           | 5.0512    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76      | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 812   | 2.22  | -          | -           | -          | -           | 5.0362    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09      | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 837   | 2.29  | -          | -           | -          | -           | 4.9937    |
| RPGB 4 1/4 04/07/25  | FXTN 03-27      | PIBD0325D270 | 4.2500  | 4/7/2022   | 4/7/2025   | 984   | 2.69  | 55.360000  | 2:55:55 PM  | 4.8500     | 4.8020      | 4.8699    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61      | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 989   | 2.71  | 5.000000   | 2:21:52 PM  | 4.8500     | 4.8500      | 5.1600    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10      | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 991   | 2.71  | -          | -           | -          | -           | 5.1692    |
| RPGB 2 5/8 08/12/25  | RTB 05-13       | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,111 | 3.04  | 17.299000  | 3:46:38 PM  | 5.1750     | 5.0691      | 5.1450    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|---------------|-------------|------------|-------------|-----------|
| RPGB 3 5/8 09/09/25  | FXTN 10-60 | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,139 | 3.12  | 2.000000      | 9:41:34 AM  | 5.0500     | 5.0500      | 5.4892    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,180 | 3.23  | -             | -           | -          | -           | 5.3650    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,220 | 3.34  | -             | -           | -          | -           | 5.4013    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,271 | 3.48  | 121.060000    | 11:52:42 AM | 5.7500     | 5.7500      | 5.7500    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62 | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,297 | 3.55  | 2,478.198000  | 3:55:11 PM  | 5.4950     | 5.4995      | 5.4978    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77 | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,350 | 3.70  | 276.000000    | 3:11:04 PM  | 5.6000     | 5.5865      | 5.6014    |
| RPGB 3 1/2 09/20/26  | RTB 10-05  | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,515 | 4.15  | 2.000000      | 11:20:57 AM | 5.6300     | 5.6300      | 5.6631    |
| RPGB 6 1/4 10/20/26  | RTB 15-01  | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,545 | 4.23  | -             | -           | -          | -           | 5.6174    |
| RPGB 8 12/07/26      | FXTN 20-13 | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,593 | 4.36  | -             | -           | -          | -           | 5.7128    |
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 1,677 | 4.59  | -             | -           | -          | -           | 5.7722    |
| RPGB 4 7/8 03/04/27  | RTB 05-15  | PIID0527C159 | 4.8750  | 3/4/2022   | 3/4/2027   | 1,680 | 4.60  | 17.200000     | 3:49:48 PM  | 5.4000     | 5.4794      | 5.6504    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 1,741 | 4.77  | 215.500000    | 3:53:48 PM  | 5.9000     | 5.9000      | 5.9095    |
| RPGB 4 5/8 06/02/27  | RTB 05-14  | PIID0527L140 | 4.6250  | 12/2/2021  | 6/2/2027   | 1,770 | 4.85  | -             | -           | -          | -           | 5.5510    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 1,866 | 5.11  | -             | -           | -          | -           | 5.8983    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 2,064 | 5.65  | -             | -           | -          | -           | 6.0052    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 2,095 | 5.74  | -             | -           | -          | -           | 6.1761    |
| RPGB 3 3/4 08/12/28  | FXTN 07-65 | PIBD0728H654 | 3.7500  | 8/12/2021  | 8/12/2028  | 2,207 | 6.04  | 86.210000     | 3:45:17 PM  | 6.0600     | 6.1034      | 6.1769    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,321 | 6.36  | -             | -           | -          | -           | 6.1231    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,358 | 6.46  | 1,973.292000  | 3:59:31 PM  | 6.0500     | 6.0933      | 6.0600    |
| RPGB 6 1/2 05/19/29  | FXTN 07-67 | PIBD0729E673 | 6.5000  | 5/19/2022  | 5/19/2029  | 2,487 | 6.81  | 264.500000    | 3:13:16 PM  | 6.0150     | 6.1491      | 6.1500    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 2,860 | 7.83  | -             | -           | -          | -           | 6.2967    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 2,903 | 7.95  | -             | -           | -          | -           | 6.2818    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 2,922 | 8.00  | -             | -           | -          | -           | 6.3138    |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,104 | 8.50  | -             | -           | -          | -           | 6.3497    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,278 | 8.98  | 524.241000    | 11:51:04 AM | 6.3250     | 6.3575      | 6.3375    |
| RPGB 4 07/22/31      | FXTN 10-66 | PIBD1031G662 | 4.0000  | 7/22/2021  | 7/22/2031  | 3,281 | 8.98  | 200.000000    | 10:28:13 AM | 6.2000     | 6.2000      | 6.5115    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,356 | 9.19  | -             | -           | -          | -           | 6.3916    |
| RPGB 4 7/8 01/20/32  | FXTN 10-67 | PIBD1032A675 | 4.8750  | 1/20/2022  | 1/20/2032  | 3,463 | 9.48  | 301.000000    | 11:50:47 AM | 6.4250     | 6.3710      | 6.3750    |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 2/2/2012   | 2/2/2032   | 3,476 | 9.52  | -             | -           | -          | -           | 6.4014    |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 3/1/2012   | 3/1/2032   | 3,504 | 9.59  | -             | -           | -          | -           | 6.4037    |
| RPGB 7 1/4 06/23/32  | FXTN 10-68 | PIBD1032F689 | 7.2500  | 6/23/2022  | 6/23/2032  | 3,618 | 9.91  | 12,350.140000 | 3:40:31 PM  | 6.3400     | 6.3799      | 6.3348    |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 9/27/2012  | 9/27/2032  | 3,714 | 10.17 | -             | -           | -          | -           | 6.4188    |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5000  | 11/29/2007 | 11/29/2032 | 3,777 | 10.34 | -             | -           | -          | -           | 6.4217    |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.6250  | 3/21/2013  | 3/21/2033  | 3,889 | 10.65 | 5.750000      | 11:50:18 AM | 6.6000     | 6.6000      | 6.4270    |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.2500  | 11/5/2009  | 11/5/2034  | 4,483 | 12.27 | -             | -           | -          | -           | 6.4796    |

| 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 09/30/35     | FXTN 25-07 | PIBD2535I071 | 8.0000 | 9/30/2010  | 9/30/2035  | 4,812 | 13.18 | -            | -           | -          | -           | 6.5422    |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 12/16/2010 | 12/16/2035 | 4,889 | 13.39 | 4,081.878000 | 3:57:51 PM  | 6.4600     | 6.5158      | 6.4384    |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 9/29/2011  | 9/29/2036  | 5,177 | 14.17 | -            | -           | -          | -           | 6.6900    |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5/18/2017  | 5/18/2037  | 5,408 | 14.81 | -            | -           | -          | -           | 6.7515    |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 8/16/2012  | 8/16/2037  | 5,498 | 15.05 | -            | -           | -          | -           | 6.7857    |
| RPGB 6 1/8 10/24/37 | RTB 25-01  | PIID2537J015 | 6.1250 | 10/24/2012 | 10/24/2037 | 5,567 | 15.24 | 1.000000     | 9:18:25 AM  | 6.7550     | 6.7550      | 6.8088    |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 2/22/2018  | 2/22/2038  | 5,688 | 15.57 | -            | -           | -          | -           | 6.8493    |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 1/24/2019  | 1/24/2039  | 6,024 | 16.49 | 0.340000     | 2:24:52 PM  | 6.7000     | 6.7000      | 7.0276    |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 9/9/2015   | 9/9/2040   | 6,618 | 18.12 | -            | -           | -          | -           | 6.8817    |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 7/15/2021  | 7/15/2041  | 6,927 | 18.97 | -            | -           | -          | -           | 6.9288    |