

| 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 11/09/22      | RPTB 0 11/09/22 | PIBL1221K452 | -       | 11/10/2021 | 11/9/2022  | 7    | 0.02  | 98.003000    | 2:25:01 PM  | 3.0000     | 3.0000      | 3.0000    |
| RPTB 0 11/16/22      | RPTB 0 11/16/22 | PIBL1221K461 | -       | 11/17/2021 | 11/16/2022 | 14   | 0.04  | -            | -           | -          | -           | 3.0021    |
| RPTB 0 11/23/22      | RPTB 0 11/23/22 | PIBL1221K470 | -       | 11/24/2021 | 11/23/2022 | 21   | 0.06  | 291.720000   | 2:03:59 PM  | 3.3750     | 3.3750      | 3.3694    |
| RPTB 0 11/29/22      | RPTB 0 11/29/22 | PIBL1221L488 | -       | 12/1/2021  | 11/29/2022 | 27   | 0.07  | 1,204.211000 | 3:35:09 PM  | 2.6000     | 2.6247      | 2.6200    |
| RPGB 4 5/8 12/04/22  | RTB 05-11       | PIID0522L114 | 4.6250  | 12/4/2017  | 12/4/2022  | 32   | 0.09  | 317.668000   | 3:46:14 PM  | 4.3300     | 4.2681      | 4.3874    |
| RPGB 4 12/06/22      | FXTN 10-58      | PIBD1022L585 | 4.0000  | 12/6/2012  | 12/6/2022  | 34   | 0.09  | 9.947000     | 2:41:18 PM  | 4.3750     | 4.3979      | 4.4667    |
| RPTB 0 12/07/22      | RPTB 0 12/07/22 | PIBL1221L497 | -       | 12/7/2021  | 12/7/2022  | 35   | 0.10  | 29.266000    | 3:02:01 PM  | 3.1000     | 3.4102      | 3.1334    |
| RPTB 0 12/14/22      | RPTB 0 12/14/22 | PIBL1221L503 | -       | 12/15/2021 | 12/14/2022 | 42   | 0.12  | -            | -           | -          | -           | 3.3016    |
| RPTB 0 12/21/22      | RPTB 0 12/21/22 | PIBL0622F010 | -       | 6/22/2022  | 12/21/2022 | 49   | 0.13  | 1.800000     | 10:19:14 AM | 3.5000     | 3.5000      | 3.3750    |
| RPTB 0 12/28/22      | RPTB 0 12/28/22 | PIBL0622F029 | -       | 6/29/2022  | 12/28/2022 | 56   | 0.15  | 93.384000    | 3:21:49 PM  | 3.3750     | 3.4033      | 3.5000    |
| RPTB 0 01/04/23      | RPTB 0 01/04/23 | PIBL1222A013 | -       | 1/5/2022   | 1/4/2023   | 63   | 0.17  | 18.865000    | 3:34:27 PM  | 4.0000     | 3.9102      | 3.6424    |
| RPTB 0 01/11/23      | RPTB 0 01/11/23 | PIBL1222A022 | -       | 1/12/2022  | 1/11/2023  | 70   | 0.19  | 40.852000    | 11:41:37 AM | 4.0000     | 4.0000      | 3.6921    |
| RPTB 0 01/18/23      | RPTB 0 01/18/23 | PIBL1222A031 | -       | 1/19/2022  | 1/18/2023  | 77   | 0.21  | 126.732800   | 3:31:31 PM  | 3.7050     | 3.7195      | 3.7113    |
| RPTB 0 01/25/23      | RPTB 0 01/25/23 | PIBL1222A040 | -       | 1/26/2022  | 1/25/2023  | 84   | 0.23  | 1,437.828100 | 3:26:26 PM  | 4.1850     | 4.1910      | 4.1891    |
| RPTB 0 02/01/23      | RPTB 0 02/01/23 | PIBL1222B058 | -       | 2/2/2022   | 2/1/2023   | 91   | 0.25  | 236.843000   | 3:36:41 PM  | 3.7500     | 3.9421      | 4.1300    |
| RPTB 0 02/08/23      | RPTB 0 02/08/23 | PIBL1222B067 | -       | 2/9/2022   | 2/8/2023   | 98   | 0.27  | 4.768000     | 3:15:33 PM  | 3.8000     | 4.0437      | 3.7622    |
| RPGB 4 3/8 02/11/23  | RTB 03-10       | PIID0323B101 | 4.3750  | 2/11/2020  | 2/11/2023  | 101  | 0.28  | 1,800.241000 | 3:21:49 PM  | 4.4250     | 4.5264      | 4.5259    |
| RPTB 0 02/15/23      | RPTB 0 02/15/23 | PIBL1222B076 | -       | 2/16/2022  | 2/15/2023  | 105  | 0.29  | -            | -           | -          | -           | 3.7414    |
| RPGB 13 02/20/23     | FXTN 20-04      | PIBD2023B048 | 13.0000 | 2/20/2003  | 2/20/2023  | 110  | 0.30  | -            | -           | -          | -           | 4.7452    |
| RPTB 0 02/22/23      | RPTB 0 02/22/23 | PIBL1222B085 | -       | 2/23/2022  | 2/22/2023  | 112  | 0.31  | 2.520000     | 3:07:06 PM  | 4.0000     | 4.0000      | 3.9990    |
| RPGB 5 1/2 03/08/23  | FXTN 05-75      | PIBD0523C752 | 5.5000  | 3/8/2018   | 3/8/2023   | 126  | 0.35  | 480.700000   | 3:47:52 PM  | 5.0000     | 4.9626      | 4.9694    |
| RPTB 0 03/08/23      | RPTB 0 03/08/23 | PIBL0622I044 | -       | 9/7/2022   | 3/8/2023   | 126  | 0.35  | 56.380000    | 3:41:47 PM  | 4.2000     | 4.2239      | 4.0775    |
| RPTB 0 03/15/23      | RPTB 0 03/15/23 | PIBL1222C119 | -       | 3/16/2022  | 3/15/2023  | 133  | 0.36  | -            | -           | -          | -           | 4.1328    |
| RPTB 0 03/22/23      | RPTB 0 03/22/23 | PIBL1222C128 | -       | 3/23/2022  | 3/22/2023  | 140  | 0.38  | 20.800000    | 10:27:36 AM | 4.5000     | 4.5000      | 4.1800    |
| RPTB 0 03/29/23      | RPTB 0 03/29/23 | PIBL0622I053 | -       | 9/28/2022  | 3/29/2023  | 147  | 0.40  | -            | -           | -          | -           | 4.2209    |
| RPTB 0 04/05/23      | RPTB 0 04/05/23 | PIBL1222D145 | -       | 4/6/2022   | 4/5/2023   | 154  | 0.42  | 312.941000   | 3:51:26 PM  | 4.5000     | 4.4877      | 4.5000    |
| RPTB 0 04/12/23      | RPTB 0 04/12/23 | PIBL1222D154 | -       | 4/13/2022  | 4/12/2023  | 161  | 0.44  | 25.318800    | 3:50:23 PM  | 4.3750     | 4.3578      | 4.1300    |
| RPTB 0 04/19/23      | RPTB 0 04/19/23 | PIBL1222D163 | -       | 4/20/2022  | 4/19/2023  | 168  | 0.46  | 27.345100    | 3:17:42 PM  | 4.3500     | 4.5152      | 4.4154    |
| RPGB 3 1/2 04/21/23  | FXTN 07-58      | PIBD0723D588 | 3.5000  | 4/21/2016  | 4/21/2023  | 170  | 0.47  | 230.141000   | 3:53:03 PM  | 5.0150     | 5.0149      | 5.0323    |
| RPTB 0 04/26/23      | RPTB 0 04/26/23 | PIBL1222D172 | -       | 4/27/2022  | 4/26/2023  | 175  | 0.48  | 1,177.556000 | 3:49:56 PM  | 4.4650     | 4.4656      | 4.4666    |
| RPTB 0 05/03/23      | RPTB 0 05/03/23 | PIBL1222E180 | -       | 5/4/2022   | 5/3/2023   | 182  | 0.50  | 1.500000     | 3:00:06 PM  | 4.4000     | 4.4000      | 4.4565    |
| RPGB 11 7/8 05/29/23 | FXTN 20-05      | PIBD2023E054 | 11.8750 | 5/29/2003  | 5/29/2023  | 208  | 0.57  | -            | -           | -          | -           | 5.0285    |
| RPTB 0 06/07/23      | RPTB 0 06/07/23 | PIBL1222F232 | -       | 6/8/2022   | 6/7/2023   | 217  | 0.59  | 2.059200     | 11:36:27 AM | 4.4500     | 4.4750      | 4.4563    |
| RPTB 0 06/14/23      | RPTB 0 06/14/23 | PIBL1222F241 | -       | 6/15/2022  | 6/14/2023  | 224  | 0.61  | -            | -           | -          | -           | 4.4567    |
| RPTB 0 06/21/23      | RPTB 0 06/21/23 | PIBL1222F250 | -       | 6/22/2022  | 6/21/2023  | 231  | 0.63  | -            | -           | -          | -           | 4.4545    |

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|----------------------|-----------------|--------------|---------|------------|------------|-------|-------|--------------|-------------|------------|-------------|-----------|
| RPTB 0 06/28/23      | RPTB 0 06/28/23 | PIBL1222F269 | -       | 6/29/2022  | 6/28/2023  | 238   | 0.65  | -            | -           | -          | -           | 4.4536    |
| RPTB 0 07/05/23      | RPTB 0 07/05/23 | PIBL1222G277 | -       | 7/6/2022   | 7/5/2023   | 245   | 0.67  | -            | -           | -          | -           | 4.4452    |
| RPTB 0 07/12/23      | RPTB 0 07/12/23 | PIBL1222G286 | -       | 7/13/2022  | 7/12/2023  | 252   | 0.69  | -            | -           | -          | -           | 4.4537    |
| RPTB 0 07/19/23      | RPTB 0 07/19/23 | PIBL1222G295 | -       | 7/20/2022  | 7/19/2023  | 259   | 0.71  | -            | -           | -          | -           | 4.4529    |
| RPTB 0 07/26/23      | RPTB 0 07/26/23 | PIBL1222G302 | -       | 7/27/2022  | 7/26/2023  | 266   | 0.73  | -            | -           | -          | -           | 4.4500    |
| RPTB 0 08/02/23      | RPTB 0 08/02/23 | PIBL1222H310 | -       | 8/3/2022   | 8/2/2023   | 273   | 0.75  | -            | -           | -          | -           | 4.4454    |
| RPTB 0 08/09/23      | RPTB 0 08/09/23 | PIBL1222H329 | -       | 8/10/2022  | 8/9/2023   | 280   | 0.77  | 2.700000     | 2:48:03 PM  | 4.7500     | 4.7500      | 4.3343    |
| RPGB 3 1/4 08/15/23  | RTB 10-04       | PIID1023H046 | 3.2500  | 8/15/2013  | 8/15/2023  | 286   | 0.78  | 12.120000    | 3:15:50 PM  | 4.9000     | 5.3988      | 5.0255    |
| RPTB 0 08/16/23      | RPTB 0 08/16/23 | PIBL1222H338 | -       | 8/17/2022  | 8/16/2023  | 287   | 0.79  | -            | -           | -          | -           | 4.5075    |
| RPTB 0 08/23/23      | RPTB 0 08/23/23 | PIBL1222H347 | -       | 8/24/2022  | 8/23/2023  | 294   | 0.81  | -            | -           | -          | -           | 4.5398    |
| RPGB 2 3/8 09/10/23  | FXTN 03-25      | PIBD0323I252 | 2.3750  | 9/10/2020  | 9/10/2023  | 312   | 0.85  | 255.580000   | 2:54:21 PM  | 5.2500     | 5.2639      | 5.3322    |
| RPGB 11 3/8 10/23/23 | FXTN 20-06      | PIBD2023J068 | 11.3750 | 10/23/2003 | 10/23/2023 | 355   | 0.97  | -            | -           | -          | -           | 5.3469    |
| RPTB 0 10/25/23      | RPTB 0 10/25/23 | PIBL1222J434 | -       | 10/26/2022 | 10/25/2023 | 357   | 0.98  | 186.423000   | 3:54:38 PM  | 4.8750     | 4.8150      | 4.8264    |
| RPGB 2 3/8 03/09/24  | RTB 03-11       | PIID0324C115 | 2.3750  | 3/9/2021   | 3/9/2024   | 493   | 1.35  | 164.470000   | 3:40:37 PM  | 5.5000     | 5.5157      | 5.5103    |
| RPGB 6 1/4 03/12/24  | RTB 05-12       | PIID0524C129 | 6.2500  | 3/12/2019  | 3/12/2024  | 496   | 1.36  | 59.800000    | 3:13:10 PM  | 5.5600     | 5.6226      | 5.6092    |
| RPGB 4 1/2 04/20/24  | FXTN 07-59      | PIBD0724D595 | 4.5000  | 4/20/2017  | 4/20/2024  | 535   | 1.47  | 1.552000     | 10:06:42 AM | 5.6000     | 5.6000      | 5.8095    |
| RPGB 12 3/8 06/03/24 | FXTN 20-07      | PIBD2024F075 | 12.3750 | 6/3/2004   | 6/3/2024   | 579   | 1.59  | -            | -           | -          | -           | 5.7054    |
| RPGB 12 7/8 08/05/24 | FXTN 20-08      | PIBD2024H086 | 12.8750 | 8/5/2004   | 8/5/2024   | 642   | 1.76  | -            | -           | -          | -           | 5.8050    |
| RPGB 4 1/8 08/20/24  | FXTN 10-59      | PIBD1024H595 | 4.1250  | 8/20/2014  | 8/20/2024  | 657   | 1.80  | -            | -           | -          | -           | 6.2165    |
| RPGB 4 1/4 10/17/24  | FXTN 05-76      | PIBD0524J762 | 4.2500  | 10/17/2019 | 10/17/2024 | 715   | 1.96  | -            | -           | -          | -           | 5.4469    |
| RPGB 13 3/4 11/11/24 | FXTN 20-09      | PIBD2024K091 | 13.7500 | 11/11/2004 | 11/11/2024 | 740   | 2.03  | -            | -           | -          | -           | 5.9549    |
| RPGB 4 1/4 04/07/25  | FXTN 03-27      | PIBD0325D270 | 4.2500  | 4/7/2022   | 4/7/2025   | 887   | 2.43  | 1,416.000000 | 2:50:40 PM  | 6.0000     | 6.0021      | 6.0000    |
| RPGB 5 3/4 04/12/25  | FXTN 07-61      | PIBD0725D618 | 5.7500  | 4/12/2018  | 4/12/2025  | 892   | 2.44  | 158.700000   | 3:56:46 PM  | 6.1500     | 6.1646      | 6.1575    |
| RPGB 12 1/8 04/14/25 | FXTN 20-10      | PIBD2025D103 | 12.1250 | 4/14/2005  | 4/14/2025  | 894   | 2.45  | -            | -           | -          | -           | 6.1174    |
| RPGB 2 5/8 08/12/25  | RTB 05-13       | PIID0525H130 | 2.6250  | 8/12/2020  | 8/12/2025  | 1,014 | 2.78  | 72.977000    | 3:37:59 PM  | 6.6000     | 6.3330      | 6.4018    |
| RPGB 3 5/8 09/09/25  | FXTN 10-60      | PIBD1025I608 | 3.6250  | 9/9/2015   | 9/9/2025   | 1,042 | 2.85  | 1.000000     | 11:44:04 AM | 6.2750     | 6.2750      | 6.3037    |
| RPGB 12 1/8 10/20/25 | FXTN 20-11      | PIBD2025J116 | 12.1250 | 10/20/2005 | 10/20/2025 | 1,083 | 2.97  | -            | -           | -          | -           | 6.4343    |
| RPGB 18 1/4 11/29/25 | FXTN 25-01      | PIBD2525K015 | 18.2500 | 11/29/2000 | 11/29/2025 | 1,123 | 3.08  | -            | -           | -          | -           | 6.3500    |
| RPGB 10 1/4 01/19/26 | FXTN 20-12      | PIBD2026A122 | 10.2500 | 1/19/2006  | 1/19/2026  | 1,174 | 3.21  | -            | -           | -          | -           | 6.3868    |
| RPGB 5 1/4 02/04/26  | FXTN 03-01      | PIBD0326H014 | 5.2500  | 8/4/2022   | 2/4/2026   | 1,190 | 3.26  | 3.000000     | 3:26:59 PM  | 6.1750     | 6.1750      | 6.2947    |
| RPGB 6 1/4 02/14/26  | FXTN 07-62      | PIBD0726B627 | 6.2500  | 2/14/2019  | 2/14/2026  | 1,200 | 3.29  | 22.179000    | 3:59:30 PM  | 6.5500     | 6.4710      | 6.4518    |
| RPGB 3 3/8 04/08/26  | FXTN 05-77      | PIBD0526D772 | 3.3750  | 4/8/2021   | 4/8/2026   | 1,253 | 3.43  | 9.000000     | 2:51:10 PM  | 6.5200     | 6.4800      | 6.6271    |
| RPGB 3 1/2 09/20/26  | RTB 10-05       | PIID1026I057 | 3.5000  | 9/20/2016  | 9/20/2026  | 1,418 | 3.88  | -            | -           | -          | -           | 6.5626    |
| RPGB 6 1/4 10/20/26  | RTB 15-01       | PIID1526J019 | 6.2500  | 10/20/2011 | 10/20/2026 | 1,448 | 3.96  | -            | -           | -          | -           | 6.5883    |
| RPGB 8 12/07/26      | FXTN 20-13      | PIBD2026L139 | 8.0000  | 12/7/2006  | 12/7/2026  | 1,496 | 4.10  | -            | -           | -          | -           | 6.6149    |

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|----------------------|------------|--------------|---------|------------|------------|-------|-------|--------------|-------------|------------|-------------|-----------|
| RPGB 5 3/8 03/01/27  | RTB 15-02  | PIID1527C023 | 5.3750  | 3/1/2012   | 3/1/2027   | 1,580 | 4.33  | -            | -           | -          | -           | 6.6658    |
| RPGB 4 7/8 03/04/27  | RTB 05-15  | PIID0527C159 | 4.8750  | 3/4/2022   | 3/4/2027   | 1,583 | 4.33  | 40.380000    | 3:44:00 PM  | 6.6000     | 6.5242      | 6.6709    |
| RPGB 4 3/4 05/04/27  | FXTN 10-61 | PIBD1027E617 | 4.7500  | 5/4/2017   | 5/4/2027   | 1,644 | 4.50  | 16.000000    | 2:03:02 PM  | 6.7500     | 6.7500      | 6.6567    |
| RPGB 4 5/8 06/02/27  | RTB 05-14  | PIID0527L140 | 4.6250  | 12/2/2021  | 6/2/2027   | 1,673 | 4.58  | -            | -           | -          | -           | 6.6860    |
| RPGB 8 5/8 09/06/27  | FXTN 20-14 | PIBD2027I140 | 8.6250  | 9/6/2007   | 9/6/2027   | 1,769 | 4.84  | -            | -           | -          | -           | 6.7821    |
| RPGB 5 3/4 03/07/28  | RTB 05-16  | PIID0528I160 | 5.7500  | 9/7/2022   | 3/7/2028   | 1,952 | 5.34  | 97.986000    | 3:44:04 PM  | 6.7000     | 6.6259      | 6.8366    |
| RPGB 6 1/4 03/22/28  | FXTN 10-63 | PIBD1028C635 | 6.2500  | 3/22/2018  | 3/22/2028  | 1,967 | 5.39  | 1.317000     | 2:03:11 PM  | 6.7500     | 6.7500      | 6.8883    |
| RPGB 3 5/8 04/22/28  | FXTN 07-64 | PIBD0728D649 | 3.6250  | 4/22/2021  | 4/22/2028  | 1,998 | 5.47  | 150.000000   | 3:31:46 PM  | 6.8000     | 6.8000      | 6.8000    |
| RPGB 3 3/4 08/12/28  | FXTN 07-65 | PIBD0728H654 | 3.7500  | 8/12/2021  | 8/12/2028  | 2,110 | 5.78  | 11.700000    | 3:07:59 PM  | 7.0800     | 7.0829      | 6.8741    |
| RPGB 9 1/2 12/04/28  | FXTN 20-15 | PIBD2028L151 | 9.5000  | 12/4/2008  | 12/4/2028  | 2,224 | 6.09  | -            | -           | -          | -           | 7.0168    |
| RPGB 6 7/8 01/10/29  | FXTN 10-64 | PIBD1029A644 | 6.8750  | 1/10/2019  | 1/10/2029  | 2,261 | 6.19  | 25.240000    | 2:22:19 PM  | 7.1000     | 7.1000      | 6.9933    |
| RPGB 6 1/2 05/19/29  | FXTN 07-67 | PIBD0729E673 | 6.5000  | 5/19/2022  | 5/19/2029  | 2,390 | 6.54  | -            | -           | -          | -           | 7.3378    |
| RPGB 7 10/13/29      | FXTN 07-68 | PIBD0729J687 | 7.0000  | 10/13/2022 | 10/13/2029 | 2,537 | 6.95  | 39.000000    | 3:28:40 PM  | 6.9500     | 6.9178      | 7.1268    |
| RPGB 8 3/4 05/27/30  | FXTN 20-16 | PIBD2030E166 | 8.7500  | 5/27/2010  | 5/27/2030  | 2,763 | 7.57  | -            | -           | -          | -           | 7.2161    |
| RPGB 2 7/8 07/09/30  | FXTN 10-65 | PIBD1030G655 | 2.8750  | 7/9/2020   | 7/9/2030   | 2,806 | 7.68  | 12.280000    | 11:00:15 AM | 7.5000     | 7.5000      | 7.2091    |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 7/28/2005  | 7/28/2030  | 2,825 | 7.73  | -            | -           | -          | -           | 7.2145    |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 1/26/2006  | 1/26/2031  | 3,007 | 8.23  | -            | -           | -          | -           | 7.2625    |
| RPGB 8 07/19/31      | FXTN 20-17 | PIBD2031G171 | 8.0000  | 7/19/2011  | 7/19/2031  | 3,181 | 8.71  | 24.280000    | 2:01:02 PM  | 7.2250     | 7.4434      | 7.3058    |
| RPGB 4 07/22/31      | FXTN 10-66 | PIBD1031G662 | 4.0000  | 7/22/2021  | 7/22/2031  | 3,184 | 8.72  | 6.720000     | 11:50:12 AM | 7.5000     | 7.5000      | 7.2724    |
| RPGB 9 3/8 10/05/31  | FXTN 25-04 | PIBD2531J042 | 9.3750  | 10/5/2006  | 10/5/2031  | 3,259 | 8.92  | -            | -           | -          | -           | 7.3227    |
| RPGB 4 7/8 01/20/32  | FXTN 10-67 | PIBD1032A675 | 4.8750  | 1/20/2022  | 1/20/2032  | 3,366 | 9.22  | 7.000000     | 2:17:46 PM  | 7.4500     | 7.4500      | 7.2830    |
| RPGB 5 7/8 02/02/32  | FXTN 20-18 | PIBD2032B183 | 5.8750  | 2/2/2012   | 2/2/2032   | 3,379 | 9.25  | -            | -           | -          | -           | 7.3455    |
| RPGB 5 7/8 03/01/32  | RTB 20-01  | PIID2032C014 | 5.8750  | 3/1/2012   | 3/1/2032   | 3,407 | 9.33  | -            | -           | -          | -           | 7.3504    |
| RPGB 7 1/4 06/23/32  | FXTN 10-68 | PIBD1032F689 | 7.2500  | 6/23/2022  | 6/23/2032  | 3,521 | 9.64  | 11.600000    | 3:03:55 PM  | 7.2000     | 7.3081      | 7.3790    |
| RPGB 6 3/4 09/15/32  | FXTN 10-69 | PIBD1032I695 | 6.7500  | 9/15/2022  | 9/15/2032  | 3,605 | 9.87  | 26.500000    | 3:21:21 PM  | 7.3750     | 7.3750      | 7.3656    |
| RPGB 5 3/4 09/27/32  | FXTN 20-19 | PIBD2032I195 | 5.7500  | 9/27/2012  | 9/27/2032  | 3,617 | 9.90  | -            | -           | -          | -           | 7.4136    |
| RPGB 7 1/2 10/20/32  | FXTN 10-70 | PIBD1032J701 | 7.5000  | 10/20/2022 | 10/20/2032 | 3,640 | 9.97  | 2,283.265000 | 3:32:27 PM  | 7.3500     | 7.3681      | 7.3670    |
| RPGB 8 1/2 11/29/32  | FXTN 25-05 | PIBD2532K057 | 8.5000  | 11/29/2007 | 11/29/2032 | 3,680 | 10.08 | 10.000000    | 11:58:19 AM | 7.3500     | 7.3500      | 7.5573    |
| RPGB 3 5/8 03/21/33  | FXTN 20-20 | PIBD2033C206 | 3.6250  | 3/21/2013  | 3/21/2033  | 3,792 | 10.38 | 15.000000    | 11:27:18 AM | 7.8000     | 7.8000      | 7.4140    |
| RPGB 9 1/4 11/05/34  | FXTN 25-06 | PIBD2534K062 | 9.2500  | 11/5/2009  | 11/5/2034  | 4,386 | 12.01 | -            | -           | -          | -           | 7.5128    |
| RPGB 8 09/30/35      | FXTN 25-07 | PIBD2535I071 | 8.0000  | 9/30/2010  | 9/30/2035  | 4,715 | 12.91 | -            | -           | -          | -           | 7.5631    |
| RPGB 8 1/8 12/16/35  | FXTN 25-08 | PIBD2535L086 | 8.1250  | 12/16/2010 | 12/16/2035 | 4,792 | 13.12 | 4.970000     | 2:18:21 PM  | 7.8000     | 7.8000      | 7.6498    |
| RPGB 7 5/8 09/29/36  | FXTN 25-09 | PIBD2536I097 | 7.6250  | 9/29/2011  | 9/29/2036  | 5,080 | 13.91 | -            | -           | -          | -           | 7.5712    |
| RPGB 5 1/4 05/18/37  | FXTN 20-21 | PIBD2037E214 | 5.2500  | 5/18/2017  | 5/18/2037  | 5,311 | 14.54 | -            | -           | -          | -           | 7.5623    |
| RPGB 5 3/4 08/16/37  | FXTN 25-10 | PIBD2537H103 | 5.7500  | 8/16/2012  | 8/16/2037  | 5,401 | 14.79 | -            | -           | -          | -           | 7.5584    |

| <b>Global ID</b>    | <b>Local ID</b> | <b>Domestic No.</b> | <b>Coupon</b> | <b>Issue Date</b> | <b>Maturity</b> | <b>Days</b> | <b>Years</b> | <b>D.Vol(MM)</b> | <b>Traded Time</b> | <b>Last Yield</b> | <b>W.Ave Yield</b> | <b>BVAL Rate</b> |
|---------------------|-----------------|---------------------|---------------|-------------------|-----------------|-------------|--------------|------------------|--------------------|-------------------|--------------------|------------------|
| RPGB 6 1/8 10/24/37 | RTB 25-01       | PIID2537J015        | 6.1250        | 10/24/2012        | 10/24/2037      | 5,470       | 14.98        | 5.050000         | 11:43:18 AM        | 8.0000            | 7.9943             | 7.5485           |
| RPGB 6 1/2 02/22/38 | FXTN 20-22      | PIBD2038B224        | 6.5000        | 2/22/2018         | 2/22/2038       | 5,591       | 15.31        | -                | -                  | -                 | -                  | 7.5378           |
| RPGB 6 3/4 01/24/39 | FXTN 20-23      | PIBD2039A232        | 6.7500        | 1/24/2019         | 1/24/2039       | 5,927       | 16.23        | 57.480000        | 2:17:01 PM         | 7.4750            | 7.5375             | 7.5219           |
| RPGB 4 5/8 09/09/40 | FXTN 25-11      | PIBD2540I116        | 4.6250        | 9/9/2015          | 9/9/2040        | 6,521       | 17.85        | 4.500000         | 2:19:09 PM         | 7.7000            | 7.7000             | 7.4047           |
| RPGB 5 1/8 07/15/41 | FXTN 20-24      | PIBD2041G241        | 5.1250        | 7/15/2021         | 7/15/2041       | 6,830       | 18.70        | -                | -                  | -                 | -                  | 7.3448           |