

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 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	4	0.01	1.000000	10:09:33 AM	1.3000	1.3000	-
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	7	0.02	5.317000	2:52:38 PM	0.9000	0.9000	1.0780
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	14	0.04	-	-	-	-	1.0724
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	21	0.06	2.500000	2:12:48 PM	0.8000	0.8000	0.8872
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	28	0.08	248.873000	3:31:12 PM	1.1000	0.8601	0.8550
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	35	0.10	0.035000	3:12:33 PM	0.9500	0.9500	1.0951
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	42	0.12	2.500000	2:13:19 PM	1.0000	1.0000	1.1020
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	49	0.13	203.866000	3:33:55 PM	0.9500	0.9991	1.0000
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	56	0.15	24.342000	3:21:59 PM	1.1450	1.0454	1.1208
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	63	0.17	9.015000	11:07:32 AM	1.0500	1.0677	1.7477
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	70	0.19	55.051000	3:27:43 PM	1.1700	1.1046	1.1260
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	77	0.21	42.860000	3:27:41 PM	1.1800	1.1497	1.2313
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	84	0.23	150.367000	3:55:03 PM	1.1750	1.1750	1.1826
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	91	0.25	4356.453900	3:55:08 PM	1.1450	1.1596	1.1595
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	98	0.27	-	-	-	-	1.2877
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	105	0.29	0.308000	3:59:30 PM	1.1600	1.1600	1.3006
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	112	0.31	1.500000	2:43:31 PM	1.3000	1.3000	1.2686
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	119	0.33	252.944000	2:53:25 PM	1.3600	1.3597	1.3751
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	126	0.35	736.990000	3:21:30 PM	1.3900	1.3843	1.3891
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	133	0.36	-	-	-	-	1.3859
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	133	0.36	1200.500000	3:56:49 PM	1.3850	1.3850	1.3971
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	140	0.38	566.667000	2:52:00 PM	1.3950	1.3948	1.4061
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	147	0.40	23.839000	2:43:31 PM	1.3850	1.3846	1.4279
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	154	0.42	112.360000	2:22:31 PM	1.3870	1.3873	1.4069
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	161	0.44	8.374000	2:38:14 PM	1.3870	1.3870	1.4408
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	168	0.46	61.200000	11:51:14 AM	1.4100	1.4100	1.3835
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	168	0.46	172.648800	3:31:39 PM	1.3900	1.3924	1.3974
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	175	0.48	35.450000	3:13:49 PM	1.3750	1.3814	1.4406
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	181	0.50	1301.912000	3:53:45 PM	1.3350	1.3921	1.3911
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	189	0.52	-	-	-	-	1.4562
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	210	0.58	120.000000	3:04:30 PM	1.4150	1.4150	1.4150
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	217	0.59	39.520000	3:41:58 PM	1.4000	1.4000	1.5243
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	224	0.61	-	-	-	-	1.4356
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	224	0.61	80.000000	2:41:03 PM	1.4000	1.4000	1.4461

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 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	231	0.63	211.000000	2:35:04 PM	1.4600	1.4666	1.4630
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	231	0.63	4.000000	10:27:11 AM	1.4350	1.4350	1.5297
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	238	0.65	-	-	-	-	1.6394
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	245	0.67	184.315000	2:03:14 PM	1.5250	1.4840	1.5614
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	252	0.69	-	-	-	-	1.5860
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	259	0.71	31.555000	11:39:10 AM	1.5250	1.5250	1.5952
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	266	0.73	-	-	-	-	1.6050
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	273	0.75	-	-	-	-	1.6039
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	278	0.76	-	-	-	-	1.5620
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	280	0.77	-	-	-	-	1.6129
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	287	0.79	-	-	-	-	1.6254
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	294	0.81	-	-	-	-	1.6504
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	301	0.82	-	-	-	-	1.6732
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	308	0.84	115.640000	3:20:47 PM	1.6000	1.6019	1.6425
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	315	0.86	0.403000	9:47:30 AM	1.5650	1.5650	1.7332
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	322	0.88	-	-	-	-	1.6443
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	329	0.90	-	-	-	-	1.7469
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	336	0.92	-	-	-	-	1.6447
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	343	0.94	1.713000	3:45:04 PM	1.6000	1.6207	1.6496
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	350	0.96	0.030000	3:46:01 PM	1.6000	1.6000	1.6546
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	357	0.98	584.549000	3:53:00 PM	1.6250	1.6250	1.6444
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	364	1.00	1573.039000	3:56:25 PM	1.6150	1.6150	1.6161
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	390	1.07	67.445000	2:00:26 PM	1.6750	1.6750	1.6722
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	419	1.15	-	-	-	-	1.7362
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	461	1.26	-	-	-	-	1.7835
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	495	1.36	-	-	-	-	1.8219
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	543	1.49	158.000000	2:50:12 PM	1.9800	1.9419	1.9408
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	545	1.49	-	-	-	-	1.8342
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	612	1.68	167.600000	3:26:05 PM	1.9000	1.9727	1.9844
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	621	1.70	-	-	-	-	1.9639
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	637	1.74	150.000000	2:50:43 PM	2.0500	2.0500	2.0489
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	681	1.86	0.300000	11:28:06 AM	2.1000	2.1000	2.0079
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	719	1.97	-	-	-	-	2.0743
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	797	2.18	82.130000	3:54:26 PM	2.2500	2.2513	2.1825

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 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	823	2.25	160.000000	2:52:14 PM	2.1100	2.1106	2.1100
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	866	2.37	2.320000	11:14:55 AM	2.1500	2.1500	2.2315
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,004	2.75	2435.020000	3:41:45 PM	2.3750	2.3703	2.3751
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,007	2.76	12.163000	11:57:40 AM	2.3450	2.3415	2.3723
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,046	2.86	-	-	-	-	2.4321
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,090	2.98	-	-	-	-	2.4173
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,153	3.16	-	-	-	-	2.5149
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,168	3.20	0.450000	11:57:58 AM	2.5500	2.5500	2.5386
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,226	3.36	1030.950000	3:51:03 PM	2.5750	2.5767	2.5779
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,251	3.43	-	-	-	-	2.6100
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,403	3.84	0.280000	3:05:26 PM	2.7750	2.7750	2.8250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,405	3.85	-	-	-	-	2.7598
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,525	4.18	762.880000	3:57:50 PM	2.6995	2.6957	2.6995
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,553	4.25	23.530000	3:39:40 PM	2.7900	2.7900	2.8241
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,594	4.36	-	-	-	-	2.9316
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,634	4.47	-	-	-	-	2.9671
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,685	4.61	-	-	-	-	3.0123
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,711	4.68	-	-	-	-	3.1166
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,764	4.83	4495.360000	3:50:48 PM	3.0950	3.1061	3.0875
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,929	5.28	2.800000	3:47:40 PM	3.4300	3.4443	3.2220
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,959	5.36	98.650000	3:44:42 PM	3.4750	3.4750	3.4507
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,007	5.50	-	-	-	-	3.3801
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,091	5.73	-	-	-	-	3.3372
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,155	5.90	2639.520000	3:57:31 PM	3.3875	3.3967	3.3952
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,280	6.24	-	-	-	-	3.4628
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,478	6.78	600.000000	3:52:26 PM	3.6500	3.6550	3.6591
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,509	6.87	8372.680000	3:57:38 PM	3.6100	3.6420	3.6144
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,735	7.49	-	-	-	-	3.6857
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,772	7.59	708.595000	2:25:54 PM	3.7400	3.7107	3.7091
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,274	8.96	-	-	-	-	3.8417
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,317	9.08	50.000000	3:27:56 PM	3.7700	3.7700	3.7795
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,336	9.13	-	-	-	-	3.8522
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,518	9.63	-	-	-	-	3.8909
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,692	10.11	550.500000	3:24:25 PM	3.7600	3.8110	3.7815

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 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,770	10.32	-	-	-	-	4.0936
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,890	10.65	-	-	-	-	4.0110
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,918	10.73	5.810000	3:47:55 PM	4.3800	4.2750	4.0937
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,128	11.30	-	-	-	-	4.1133
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,191	11.47	-	-	-	-	4.1447
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,303	11.78	-	-	-	-	4.2056
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,897	13.41	0.500000	2:56:01 PM	5.3000	5.3000	4.5339
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,226	14.31	2.000000	-	-	-	4.6783
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,303	14.52	0.500000	2:56:31 PM	4.6000	4.6000	4.7824
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,591	15.31	-	-	-	-	4.8278
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,822	15.94	-	-	-	-	4.8807
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,912	16.19	2.030000	9:52:50 AM	4.9500	4.9500	4.8631
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,981	16.38	7.950000	2:46:51 PM	4.8500	4.8814	4.9453
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,102	16.71	-	-	-	-	4.9280
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,438	17.63	-	-	-	-	4.9656
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,032	19.25	969.225000	3:26:35 PM	4.9250	4.9684	4.9727