

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 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	2	0.01	-	-	-	-	-
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	2	0.01	-	-	-	-	-
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	9	0.03	-	-	-	-	1.0698
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	15	0.04	1137.889000	11:38:38 AM	1.0850	1.0850	1.0799
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	23	0.06	5.000000	2:33:28 PM	1.1000	1.1000	1.0783
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	30	0.08	-	-	-	-	1.0795
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	37	0.10	107.373000	2:23:41 PM	1.0700	1.0673	1.0708
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	44	0.12	-	-	-	-	1.0917
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	51	0.14	410.644000	3:54:46 PM	1.1250	1.1249	1.1188
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	58	0.16	100.000000	11:47:12 AM	1.5500	1.5500	1.5500
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	58	0.16	-	-	-	-	1.1118
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	65	0.18	12.000000	11:12:13 AM	1.5000	1.5000	1.5124
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	65	0.18	3.140000	2:58:05 PM	1.1250	1.1245	1.1424
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	72	0.20	64.506000	11:41:23 AM	1.1000	1.1024	1.1363
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	79	0.22	9.200000	10:44:49 AM	1.1650	1.1650	1.3141
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	86	0.24	661.177300	3:10:04 PM	1.1600	1.1566	1.1568
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	93	0.26	25.277000	3:44:20 PM	1.1600	1.1600	1.1665
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	100	0.27	5.101000	2:20:50 PM	1.2000	1.2000	1.2476
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	107	0.29	33.811000	3:26:13 PM	1.2750	1.2832	1.2838
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	112	0.31	-	-	-	-	1.4406
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	114	0.31	6.200000	2:33:26 PM	1.3000	1.3000	1.3062
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	121	0.33	-	-	-	-	1.2822
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	128	0.35	-	-	-	-	1.3360
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	135	0.37	2.500000	10:29:30 AM	1.3750	1.3750	1.3491
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	142	0.39	-	-	-	-	1.3659
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	149	0.41	1.480000	2:21:26 PM	1.4150	1.4150	1.3884
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	156	0.43	25.220000	2:41:27 PM	1.4050	1.4016	1.3852
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	163	0.45	106.575000	2:27:40 PM	1.4500	1.3732	1.3810
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	170	0.47	50.923000	3:43:08 PM	1.4300	1.4314	1.4681
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	177	0.49	129.837000	3:16:27 PM	1.3100	1.4382	1.4391
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	184	0.50	351.203000	3:02:59 PM	1.4500	1.4651	1.4700
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	191	0.52	-	-	-	-	1.4780
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	198	0.54	-	-	-	-	1.4992
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	205	0.56	-	-	-	-	1.4852
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	212	0.58	125.000000	2:39:19 PM	1.5250	1.4850	1.5169
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	219	0.60	4.000000	11:54:18 AM	1.5350	1.5350	1.4800
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	224	0.61	-	-	-	-	1.3497
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	226	0.62	-	-	-	-	1.5623
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	233	0.64	505.122000	2:39:18 PM	1.5600	1.5501	1.5448
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	240	0.66	96.740000	2:33:18 PM	1.5600	1.5600	1.5587

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RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	247	0.68	-	-	-	-	1.5355
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	253	0.69	-	-	-	-	1.8214
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	254	0.70	-	-	-	-	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	261	0.72	56.810000	3:26:29 PM	1.5000	1.5000	1.5592
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	268	0.73	-	-	-	-	1.5571
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	275	0.75	-	-	-	-	1.5500
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	282	0.77	-	-	-	-	1.5627
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	289	0.79	-	-	-	-	1.5779
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	295	0.81	-	-	-	-	1.9241
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	296	0.81	-	-	-	-	1.5831
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	303	0.83	-	-	-	-	1.5731
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	310	0.85	4.039000	2:40:18 PM	1.5750	1.5750	1.5953
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	317	0.87	50.000000	2:29:22 PM	1.5700	1.5724	1.5675
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	324	0.89	700.000000	2:21:25 PM	1.5950	1.5950	1.5987
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	329	0.90	-	-	-	-	1.7763
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	331	0.91	4.042000	2:30:10 PM	1.5950	1.5950	1.6184
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	338	0.93	-	-	-	-	1.6109
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	345	0.95	-	-	-	-	1.6601
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	352	0.96	4.000000	2:07:31 PM	1.6050	1.6050	1.5967
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	359	0.98	98.770000	3:18:54 PM	1.6151	1.6144	1.6125
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	377	1.03	60.000000	3:02:45 PM	2.0500	2.0531	2.0679
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	379	1.04	-	-	-	-	2.0535
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	446	1.22	1.500000	3:30:18 PM	2.1900	2.2200	2.1587
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	455	1.25	-	-	-	-	2.2191
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	471	1.29	-	-	-	-	2.1254
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	515	1.41	0.400000	2:49:33 PM	2.3000	2.3000	2.2117
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	553	1.51	-	-	-	-	2.3981
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	631	1.73	139.125000	3:06:03 PM	2.7000	2.7259	2.6609
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	657	1.80	0.400000	2:48:32 PM	2.6750	2.6750	2.5324
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	700	1.92	-	-	-	-	2.6666
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	838	2.29	221.396350	3:38:14 PM	2.7800	2.8430	2.8180
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	841	2.30	8.228000	11:37:01 AM	2.9000	2.8895	2.8137
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	880	2.41	-	-	-	-	2.9633
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	924	2.53	-	-	-	-	3.0358
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	987	2.70	-	-	-	-	3.1379
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,002	2.74	-	-	-	-	3.2836
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,060	2.90	-	-	-	-	3.2328
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,085	2.97	-	-	-	-	3.2966
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,237	3.39	0.500000	2:42:40 PM	3.3000	3.3000	4.0236
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,239	3.39	-	-	-	-	3.5024

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,359	3.72	37.703000	11:42:24 AM	3.3700	3.3445	3.2890
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,387	3.80	38.000000	2:05:33 PM	3.5000	3.7547	3.6732
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,428	3.91	-	-	-	-	3.7508
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,468	4.02	-	-	-	-	3.8012
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,519	4.16	-	-	-	-	3.8522
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,545	4.23	51.000000	2:04:27 PM	4.0000	4.0000	4.0679
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,598	4.38	95.000000	3:38:52 PM	4.1250	4.1418	4.1237
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,763	4.83	0.500000	3:55:58 PM	4.2300	4.2300	4.0945
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,793	4.91	-	-	-	-	4.1260
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,841	5.04	-	-	-	-	4.1730
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,925	5.27	-	-	-	-	4.2291
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,989	5.45	-	-	-	-	4.1908
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,114	5.79	-	-	-	-	4.3676
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,312	6.33	-	-	-	-	4.4146
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,343	6.42	35.000000	11:43:40 AM	4.3800	4.3800	4.4127
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,455	6.72	-	-	-	-	4.5379
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,569	7.03	-	-	-	-	4.4125
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,606	7.14	85.000000	2:51:39 PM	4.7500	4.7500	4.4805
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,108	8.51	-	-	-	-	4.8645
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,151	8.63	100.000000	2:51:37 PM	4.9250	4.9250	4.9255
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,170	8.68	-	-	-	-	4.8895
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,352	9.18	-	-	-	-	4.9547
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,526	9.65	3.200000	11:42:42 AM	4.9250	4.9388	4.9378
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,529	9.66	100.000000	2:28:26 PM	4.9000	4.9000	4.9084
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,604	9.87	-	-	-	-	4.9991
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,724	10.20	-	-	-	-	5.0405
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,752	10.27	-	-	-	-	5.0485
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,962	10.85	-	-	-	-	5.0497
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,025	11.02	-	-	-	-	5.0520
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,137	11.33	20.500000	11:33:01 AM	5.0300	5.0305	5.0535
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,731	12.95	-	-	-	-	5.0720
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,060	13.85	-	-	-	-	5.0986
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,137	14.06	-	-	-	-	5.1237
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,425	14.85	-	-	-	-	5.1140
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,656	15.49	-	-	-	-	5.1124
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,746	15.73	-	-	-	-	5.1106
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,815	15.92	10.000000	3:32:34 PM	5.1000	5.1050	5.0821
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,936	16.25	-	-	-	-	5.1048
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,272	17.17	-	-	-	-	5.1336
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,866	18.80	-	-	-	-	5.0621

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 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,175	19.64	-	-	-	-	5.0785