

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 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	6	0.02	1.500000	3:35:16 PM	1.0500	1.0500	1.0592
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	13	0.04	-	-	-	-	1.0693
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	20	0.06	200.000000	10:18:13 AM	1.0750	1.0750	1.0632
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	27	0.07	0.500000	2:35:58 PM	1.1750	1.1750	1.2922
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	27	0.07	726.464000	3:32:32 PM	1.0550	1.0580	1.0601
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	34	0.09	221.324000	3:01:44 PM	1.0700	1.0979	1.1099
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	40	0.11	-	-	-	-	1.0707
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	48	0.13	-	-	-	-	1.0700
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	55	0.15	-	-	-	-	1.0809
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	62	0.17	-	-	-	-	1.1339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	69	0.19	415.600400	3:35:04 PM	1.1210	1.1216	1.1283
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	76	0.21	277.770000	3:52:21 PM	1.1100	1.1395	1.1333
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	83	0.23	40.200000	3:10:22 PM	1.2450	1.2442	1.2095
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	83	0.23	31.500000	2:47:15 PM	1.1500	1.1210	1.1331
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	90	0.25	731.100000	3:56:57 PM	1.4625	1.4642	1.4215
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	90	0.25	722.700000	3:44:44 PM	1.1250	1.1230	1.1259
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	97	0.27	0.100000	2:54:46 PM	1.2000	1.2000	1.2088
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	104	0.29	82.500000	3:13:31 PM	1.2000	1.2000	1.2853
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	111	0.30	764.500000	3:36:02 PM	1.2750	1.3050	1.3292
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	118	0.32	-	-	-	-	1.3142
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	125	0.34	102.000000	2:22:37 PM	1.3500	1.3990	1.4081
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	132	0.36	83.402000	3:16:35 PM	1.3800	1.4053	1.3984
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	137	0.38	-	-	-	-	0.5156
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	139	0.38	-	-	-	-	1.4053
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	146	0.40	186.571000	3:36:19 PM	1.4000	1.4078	1.4262
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	153	0.42	10.044000	11:53:03 AM	1.4050	1.4050	1.4085
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	160	0.44	14.660000	2:20:08 PM	1.3950	1.3950	1.3981
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	167	0.46	14.837000	2:46:28 PM	1.3980	1.3976	1.3920
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	174	0.48	73.860000	2:48:10 PM	1.4100	1.3973	1.4017
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	181	0.50	270.799000	3:22:37 PM	1.3850	1.3877	1.3887
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	188	0.52	13.091000	3:31:59 PM	1.4350	1.4350	1.5114
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	195	0.53	3.500000	11:07:35 AM	1.4850	1.4850	1.5089
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	202	0.55	283.680000	11:18:51 AM	1.5000	1.5000	1.5128
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	209	0.57	664.335000	3:36:44 PM	1.5050	1.5050	1.5111

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RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	216	0.59	0.500000	2:12:20 PM	1.5200	1.5200	1.4964
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	223	0.61	7.000000	2:52:04 PM	1.5100	1.5229	1.5289
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	230	0.63	6.000000	2:30:37 PM	1.4600	1.4950	1.5350
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	237	0.65	-	-	-	-	1.5644
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	244	0.67	227.340000	11:45:20 AM	1.5600	1.5598	1.5599
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	249	0.68	540.800000	2:01:59 PM	1.5600	1.5732	1.5814
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	251	0.69	0.503000	11:54:16 AM	1.5250	1.5250	1.5359
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	258	0.71	-	-	-	-	1.5466
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	265	0.73	-	-	-	-	1.5637
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	272	0.75	-	-	-	-	1.5645
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	278	0.76	-	-	-	-	1.6956
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	279	0.76	131.300000	10:23:13 AM	1.5250	1.5426	1.5475
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	286	0.78	1.000000	2:26:38 PM	1.5800	1.5800	1.5747
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	293	0.80	-	-	-	-	1.5951
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	300	0.82	-	-	-	-	1.5887
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	307	0.84	1.200000	3:40:39 PM	1.5800	1.5800	1.5912
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	314	0.86	-	-	-	-	1.6051
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	320	0.88	-	-	-	-	1.7608
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	321	0.88	-	-	-	-	1.5976
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	328	0.90	-	-	-	-	1.6070
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	335	0.92	7.000000	3:12:32 PM	1.5950	1.5951	1.6046
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	342	0.94	-	-	-	-	1.6100
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	349	0.96	-	-	-	-	1.5946
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	354	0.97	-	-	-	-	1.8203
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	356	0.98	111.702000	3:36:58 PM	1.4900	1.6033	1.6074
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	363	0.99	407.021000	3:20:13 PM	1.6000	1.6071	1.6091
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	402	1.10	1479.000400	3:49:02 PM	2.0250	2.0204	2.0194
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	404	1.11	-	-	-	-	1.8604
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	471	1.29	2851.795000	3:55:40 PM	2.1500	2.1263	2.1250
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	480	1.31	-	-	-	-	2.0111
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	496	1.36	-	-	-	-	2.1117
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	540	1.48	2.000000	9:53:31 AM	2.2000	2.2000	2.1151
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	578	1.58	-	-	-	-	2.1582
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	656	1.80	173.100000	2:57:27 PM	2.4000	2.2527	2.2893

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	682	1.87	60.000000	3:28:26 PM	2.2300	2.2371	2.2358
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	725	1.99	-	-	-	-	2.3789
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	863	2.36	151.875000	3:07:50 PM	2.4600	2.4525	2.4709
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	866	2.37	781.500000	3:59:53 PM	2.5325	2.5393	2.5447
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	905	2.48	1.000000	2:32:21 PM	2.5300	2.5300	2.6089
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	949	2.60	-	-	-	-	2.6896
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,012	2.77	-	-	-	-	2.7767
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,027	2.81	2.400000	11:55:56 AM	2.8000	2.8000	2.7635
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,085	2.97	-	-	-	-	2.7911
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,110	3.04	-	-	-	-	2.9111
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,262	3.46	-	-	-	-	3.2237
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,264	3.46	-	-	-	-	3.1108
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,384	3.79	211.695000	3:34:00 PM	3.2000	3.1098	3.1215
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,412	3.87	150.000000	2:52:01 PM	3.2700	3.2700	3.2727
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,453	3.98	-	-	-	-	3.3558
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,493	4.09	-	-	-	-	3.4035
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,544	4.23	-	-	-	-	3.4631
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,570	4.30	12.074000	3:30:05 PM	3.5400	3.5352	3.6569
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,623	4.44	2019.800000	3:55:57 PM	3.7150	3.7060	3.7100
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,788	4.90	1.000000	10:40:30 AM	3.7000	3.7000	3.7300
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,818	4.98	0.500000	10:52:08 AM	3.9000	3.9000	3.7829
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,866	5.11	-	-	-	-	3.8691
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,950	5.34	-	-	-	-	3.8978
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,014	5.51	600.000000	3:38:11 PM	4.0100	4.0033	4.0022
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,139	5.86	-	-	-	-	4.1062
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,337	6.40	464.000000	2:01:28 PM	4.3975	4.4522	4.4486
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,368	6.48	363.883000	3:25:16 PM	4.2550	4.2979	4.2550
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,480	6.79	152.500000	3:54:46 PM	4.3000	4.2344	4.2250
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,594	7.10	-	-	-	-	4.4569
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,631	7.20	5.000000	3:52:58 PM	4.5300	4.5300	4.5223
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,133	8.58	-	-	-	-	4.7224
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,176	8.70	15.000000	11:54:04 AM	4.7000	4.7000	4.7228
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,195	8.75	-	-	-	-	4.7486
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,377	9.25	-	-	-	-	4.8170

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,551	9.72	1.000000	10:20:21 AM	4.8500	4.8500	4.8871
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,554	9.73	684.150000	3:57:37 PM	4.6900	4.8024	4.8322
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,629	9.94	-	-	-	-	4.8981
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,749	10.26	-	-	-	-	4.9254
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,777	10.34	3.464000	11:17:29 AM	5.3000	5.2276	4.9405
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,987	10.92	-	-	-	-	4.9741
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,050	11.09	-	-	-	-	4.9854
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,162	11.40	-	-	-	-	4.9967
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,756	13.02	-	-	-	-	5.0835
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,085	13.92	-	-	-	-	5.1151
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,162	14.13	-	-	-	-	5.1541
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,450	14.92	-	-	-	-	5.1320
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,681	15.55	-	-	-	-	5.1342
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,771	15.80	-	-	-	-	5.1347
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,840	15.99	-	-	-	-	5.0775
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,961	16.32	-	-	-	-	5.1133
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,297	17.24	45.000000	2:50:23 PM	5.0255	5.0255	5.1529
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,891	18.87	3.000000	9:16:36 AM	5.0000	5.0000	5.0341
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,200	19.71	-	-	-	-	5.1555