

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	5	0.01	1451.292000	11:33:01 AM	1.0550	1.0629	-
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	12	0.03	-	-	-	-	1.0693
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	19	0.05	119.302000	2:17:47 PM	1.0500	1.0542	1.0623
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	26	0.07	-	-	-	-	1.3007
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	26	0.07	71.000000	3:50:47 PM	1.0500	1.0579	1.0601
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	33	0.09	183.919000	3:35:19 PM	1.0700	1.0702	1.0879
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	39	0.11	-	-	-	-	1.0707
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	47	0.13	1240.779000	11:41:32 AM	1.0675	1.0707	1.0707
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	54	0.15	-	-	-	-	1.0726
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	61	0.17	2.703000	2:36:35 PM	1.0750	1.0778	1.1339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	68	0.19	12.700000	10:19:46 AM	1.1200	1.1200	1.1284
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	75	0.21	240.803300	3:38:12 PM	1.1400	1.1257	1.1291
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	82	0.23	-	-	-	-	1.2095
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	82	0.23	30.656000	2:40:45 PM	1.1200	1.1216	1.1330
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	89	0.24	3251.150000	2:57:47 PM	1.4500	1.4632	1.4666
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	89	0.24	205.118000	3:02:15 PM	1.1210	1.1254	1.1262
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	96	0.26	225.000000	11:28:36 AM	1.1800	1.1800	1.1885
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	103	0.28	21.000000	2:54:35 PM	1.2000	1.1995	1.3372
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	110	0.30	145.000000	2:31:35 PM	1.3150	1.2995	1.3081
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	117	0.32	-	-	-	-	1.3067
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	124	0.34	901.000000	3:55:52 PM	1.3850	1.3850	1.3924
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	131	0.36	627.479800	3:54:42 PM	1.3900	1.3896	1.3964
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	136	0.37	-	-	-	-	0.6061
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	138	0.38	431.059000	3:43:20 PM	1.3900	1.3873	1.3971
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	145	0.40	592.950000	3:07:35 PM	1.4000	1.3934	1.4116
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	152	0.42	-	-	-	-	1.3995
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	159	0.44	-	-	-	-	1.3981
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	166	0.45	8.318000	11:49:21 AM	1.3950	1.3882	1.3921
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	173	0.47	373.080000	2:53:34 PM	1.3980	1.4005	1.4001
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	180	0.49	1684.972000	3:06:01 PM	1.3850	1.3999	1.3968
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	187	0.51	105.530000	3:05:59 PM	1.4350	1.4350	1.4709
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	194	0.53	500.000000	11:24:53 AM	1.4850	1.4850	1.5045
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	201	0.55	100.000000	10:22:22 AM	1.5100	1.5100	1.5125
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	208	0.57	477.280000	3:16:12 PM	1.4900	1.4989	1.5049

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RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	215	0.59	1.000000	10:24:01 AM	1.5200	1.5200	1.4896
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	222	0.61	12.043000	3:38:17 PM	1.5050	1.5118	1.5289
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	229	0.63	-	-	-	-	1.5350
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	236	0.65	-	-	-	-	1.5644
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	243	0.67	40.400000	2:56:20 PM	1.5510	1.5510	1.5598
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	248	0.68	9.500000	2:03:29 PM	1.5600	1.5600	1.5432
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	250	0.68	5.040000	10:22:31 AM	1.5250	1.5250	1.5287
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	257	0.70	-	-	-	-	1.5391
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	264	0.72	0.584000	9:30:47 AM	1.5650	1.5650	1.5553
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	271	0.74	3.500000	10:08:45 AM	1.5650	1.5650	1.5567
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	277	0.76	17.570000	3:20:32 PM	1.8500	1.8500	1.6962
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	278	0.76	1.050000	9:43:56 AM	1.5750	1.5750	1.5475
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	285	0.78	-	-	-	-	1.5685
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	292	0.80	-	-	-	-	1.5880
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	299	0.82	10.000000	11:18:23 AM	1.6500	1.6500	1.5832
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	306	0.84	-	-	-	-	1.5864
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	313	0.86	-	-	-	-	1.6000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	319	0.87	-	-	-	-	1.7607
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	320	0.88	-	-	-	-	1.5942
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	327	0.90	-	-	-	-	1.6037
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	334	0.91	5.000000	11:45:28 AM	1.5960	1.5960	1.6025
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	341	0.93	-	-	-	-	1.6100
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	348	0.95	1.000000	11:43:21 AM	1.5960	1.5960	1.5946
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	353	0.97	-	-	-	-	1.8191
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	355	0.97	102.180000	3:38:27 PM	1.5000	1.6132	1.6101
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	362	0.99	12.780000	3:32:07 PM	1.6000	1.6095	1.6096
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	401	1.10	69.490000	2:25:37 PM	2.0100	2.0003	1.9998
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	403	1.10	14.560000	3:20:44 PM	2.2500	2.2500	1.8613
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	470	1.29	6.100000	2:13:50 PM	2.1500	2.1428	2.1108
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	479	1.31	-	-	-	-	2.0061
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	495	1.36	4.000000	3:25:13 PM	2.4500	2.4500	2.0990
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	539	1.48	8.080000	3:25:51 PM	2.4000	2.4000	2.1094
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	577	1.58	-	-	-	-	2.1502
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	655	1.79	-	-	-	-	2.2850

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	681	1.86	-	-	-	-	2.2389
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	724	1.98	-	-	-	-	2.3663
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	862	2.36	16.990000	3:40:13 PM	2.4400	2.4626	2.4735
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	865	2.37	17.550000	3:54:29 PM	2.5150	2.4619	2.5328
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	904	2.48	-	-	-	-	2.6028
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	948	2.60	-	-	-	-	2.6769
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,011	2.77	-	-	-	-	2.7641
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,026	2.81	-	-	-	-	2.7541
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,084	2.97	100.000000	3:27:32 PM	2.7900	2.7900	2.7994
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,109	3.04	-	-	-	-	2.8987
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,261	3.45	-	-	-	-	3.2181
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,263	3.46	-	-	-	-	3.0985
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,383	3.79	335.290000	3:51:06 PM	3.1050	3.0995	3.1127
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,411	3.86	300.000000	10:16:22 AM	3.2700	3.2700	3.2716
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,452	3.98	-	-	-	-	3.3437
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,492	4.09	-	-	-	-	3.3912
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,543	4.23	-	-	-	-	3.4500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,569	4.30	11.176000	2:39:29 PM	3.5150	3.5235	3.6516
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,622	4.44	161.250000	3:33:26 PM	3.6900	3.6831	3.6931
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,787	4.89	8.250000	3:20:21 PM	3.9000	3.9000	3.7156
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,817	4.98	-	-	-	-	3.7664
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,865	5.11	-	-	-	-	3.8481
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,949	5.34	-	-	-	-	3.8797
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,013	5.51	288.385000	3:41:32 PM	3.9600	3.9784	3.9886
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,138	5.85	-	-	-	-	4.0810
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,336	6.40	20.330000	2:45:59 PM	4.3000	4.4107	4.4467
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,367	6.48	531.100000	3:44:59 PM	4.1000	4.1175	4.1107
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,479	6.79	143.240000	3:24:18 PM	4.2000	4.2102	4.2168
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,593	7.10	-	-	-	-	4.4166
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,630	7.20	-	-	-	-	4.5202
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,132	8.58	-	-	-	-	4.6726
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,175	8.69	82.000000	3:34:18 PM	4.6000	4.5610	4.6000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,194	8.75	-	-	-	-	4.6984
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,376	9.24	-	-	-	-	4.7651

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,550	9.72	25.750000	3:20:52 PM	4.9250	4.9250	4.8821
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,553	9.73	519.500000	3:43:16 PM	4.7000	4.7595	4.7000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,628	9.93	-	-	-	-	4.8436
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,748	10.26	-	-	-	-	4.8702
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,776	10.34	1.000000	11:47:29 AM	5.1000	5.1000	4.8843
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,986	10.91	-	-	-	-	4.9175
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,049	11.09	-	-	-	-	4.9298
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,161	11.39	0.500000	10:40:57 AM	4.9000	4.9000	4.9452
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,755	13.02	-	-	-	-	5.0563
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,084	13.92	-	-	-	-	5.1010
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,161	14.13	0.260000	9:45:25 AM	5.1750	5.1750	5.1531
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,449	14.92	-	-	-	-	5.1220
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,680	15.55	-	-	-	-	5.1243
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,770	15.80	16.000000	10:38:43 AM	5.0500	5.0500	5.1246
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,839	15.99	228.920000	3:20:07 PM	5.2500	5.0884	5.0660
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,960	16.32	-	-	-	-	5.1068
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,296	17.24	8.500000	2:40:40 PM	5.0510	5.0510	5.1579
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,890	18.86	182.420000	2:47:21 PM	5.0200	5.0252	5.0332
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,199	19.71	20.500000	2:47:42 PM	5.0500	5.0491	5.1537