

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 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	6	0.02	-	-	-	-	1.0925
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	13	0.04	69.700000	3:33:08 PM	1.0400	1.0461	1.0701
RPGGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	20	0.06	-	-	-	-	1.3228
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	20	0.06	4.000000	11:06:08 AM	1.0585	1.0585	1.0598
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	27	0.07	171.000000	3:13:57 PM	1.1350	1.1066	1.1076
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	33	0.09	194.181000	3:14:36 PM	1.1000	1.0993	1.0890
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	41	0.11	88.303000	2:46:26 PM	1.0800	1.0601	1.0628
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	48	0.13	-	-	-	-	1.0960
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	55	0.15	70.000000	2:50:03 PM	1.0685	1.0685	1.1392
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	62	0.17	19.995180	2:27:06 PM	1.0800	1.0800	1.1289
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	69	0.19	943.070300	3:13:27 PM	1.0895	1.1324	1.1391
RPGGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	76	0.21	-	-	-	-	1.2092
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	76	0.21	327.754000	2:56:17 PM	1.1250	1.1864	1.1437
RPGGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	83	0.23	66.610000	3:14:57 PM	1.4650	1.4648	1.4657
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	83	0.23	151.781200	3:21:38 PM	1.1250	1.1226	1.1283
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	90	0.25	693.083600	3:14:00 PM	1.1300	1.1297	1.1316
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	97	0.27	50.180000	3:44:33 PM	1.1350	1.1367	1.2783
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	104	0.29	200.929000	3:01:28 PM	1.1800	1.2134	1.2077
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	111	0.30	0.577000	11:11:33 AM	1.1850	1.1850	1.2804
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	118	0.32	1.000000	11:24:17 AM	1.3500	1.3500	1.3831
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	125	0.34	31.335000	2:56:37 PM	1.3650	1.3553	1.3025
RPGGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	130	0.36	-	-	-	-	1.0147
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	132	0.36	2.252000	10:28:45 AM	1.3700	1.3700	1.3760
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	139	0.38	297.849000	3:47:24 PM	1.3700	1.3700	1.3803
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	146	0.40	1.700000	11:57:48 AM	1.3750	1.3750	1.4331
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	153	0.42	26.434000	2:58:10 PM	1.3750	1.3750	1.4107
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	160	0.44	63.067000	3:58:44 PM	1.3895	1.3867	1.3923
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	167	0.46	121.901000	2:55:36 PM	1.3980	1.3981	1.3997
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	174	0.48	29.384000	2:30:13 PM	1.3900	1.3868	1.4046
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	181	0.50	815.228400	3:40:50 PM	1.4000	1.3974	1.3973
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	188	0.52	8.147000	2:57:12 PM	1.4000	1.4240	1.4985
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	195	0.53	506.259000	3:58:32 PM	1.4500	1.4648	1.4844
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	202	0.55	6.247000	3:59:48 PM	1.4750	1.4750	1.5032
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	209	0.57	947.564000	3:24:09 PM	1.4850	1.4761	1.4934

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RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	216	0.59	407.182900	11:58:43 AM	1.4550	1.4558	1.4827
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	223	0.61	20.650000	11:46:27 AM	1.5100	1.5100	1.5306
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	230	0.63	46.049000	11:46:44 AM	1.5200	1.5200	1.5406
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	237	0.65	245.814000	11:32:28 AM	1.5200	1.5200	1.5235
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	242	0.66	-	-	-	-	1.5203
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	244	0.67	44.507000	2:13:44 PM	1.5250	1.5250	1.5249
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	251	0.69	-	-	-	-	1.5552
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	258	0.71	-	-	-	-	1.5490
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	265	0.73	39.630000	2:01:43 PM	1.5500	1.5590	1.5544
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	271	0.74	-	-	-	-	1.7253
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	272	0.75	4.600000	2:50:01 PM	1.5500	1.5500	1.5489
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	279	0.76	6.400000	3:44:09 PM	1.5750	1.5750	1.5780
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	286	0.78	8.073000	3:04:24 PM	1.5750	1.5750	1.5849
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	293	0.80	-	-	-	-	1.5851
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	300	0.82	-	-	-	-	1.6000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	307	0.84	8.079000	3:05:29 PM	1.5750	1.5750	1.6000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	313	0.86	55.000000	-	-	-	1.9863
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	314	0.86	-	-	-	-	1.5996
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	321	0.88	-	-	-	-	1.6077
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	328	0.90	-	-	-	-	1.6099
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	335	0.92	5.000000	9:44:59 AM	1.5750	1.5750	1.6100
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	342	0.94	4.442000	3:04:50 PM	1.6080	1.6066	1.6006
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	347	0.95	-	-	-	-	1.8447
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	349	0.96	21.666000	2:26:16 PM	1.6050	1.6041	1.6165
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	356	0.98	1.300000	11:44:56 AM	1.6000	1.6000	1.6535
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	363	0.99	268.876200	3:45:43 PM	1.6100	1.6061	1.6143
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	395	1.08	50.000000	11:55:07 AM	1.9250	1.9250	1.9580
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	397	1.09	-	-	-	-	1.9023
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	464	1.27	146.300000	3:32:58 PM	2.1000	2.1001	2.1092
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	473	1.30	-	-	-	-	2.0336
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	489	1.34	0.700000	2:02:05 PM	2.3000	2.3000	2.0957
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	533	1.46	1000.000000	3:17:36 PM	2.1000	2.1000	2.0985
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	571	1.56	-	-	-	-	2.1794
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	649	1.78	50.252000	3:12:40 PM	2.5000	2.3399	2.2806

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	675	1.85	-	-	-	-	2.2830
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	718	1.97	-	-	-	-	2.3981
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	856	2.34	297.000000	3:57:22 PM	2.6000	2.5614	2.5546
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	859	2.35	3.000000	11:03:47 AM	2.6000	2.6000	2.5239
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	898	2.46	-	-	-	-	2.6515
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	942	2.58	-	-	-	-	2.7226
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,005	2.75	-	-	-	-	2.8137
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,020	2.79	-	-	-	-	2.8184
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,078	2.95	-	-	-	-	2.7954
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,103	3.02	-	-	-	-	2.9547
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,255	3.44	-	-	-	-	3.2124
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,257	3.44	-	-	-	-	3.1620
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,377	3.77	465.330000	3:04:32 PM	3.3000	3.2078	3.2004
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,405	3.85	2.000000	2:04:46 PM	3.2000	3.2375	3.2687
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,446	3.96	-	-	-	-	3.4165
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,486	4.07	-	-	-	-	3.4653
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,537	4.21	-	-	-	-	3.5238
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,563	4.28	3.000000	2:04:16 PM	3.7500	3.7933	3.6474
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,616	4.42	12722.001000	3:56:39 PM	4.1245	3.9387	4.1015
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,781	4.88	-	-	-	-	3.7944
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,811	4.96	-	-	-	-	3.8378
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,859	5.09	-	-	-	-	3.9038
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,943	5.32	-	-	-	-	3.9537
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,007	5.50	680.000000	3:53:32 PM	4.1950	4.0401	4.1494
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,132	5.84	-	-	-	-	4.1377
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,330	6.38	98.000000	11:26:19 AM	4.2500	4.2500	4.2721
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,361	6.46	1875.000000	3:49:42 PM	4.3300	4.1983	4.2649
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,473	6.77	725.000000	3:56:51 PM	4.3750	4.3103	4.3468
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,587	7.08	-	-	-	-	4.4613
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,624	7.18	-	-	-	-	4.5181
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,126	8.56	-	-	-	-	4.7352
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,169	8.68	3.000000	2:18:59 PM	4.6000	4.6000	4.7138
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,188	8.73	-	-	-	-	4.7640
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,370	9.23	-	-	-	-	4.8391

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,544	9.70	-	-	-	-	4.8803
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,547	9.71	6219.940000	3:37:08 PM	4.9500	4.9031	4.9031
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,622	9.92	-	-	-	-	4.9001
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,742	10.25	-	-	-	-	4.9486
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,770	10.32	-	-	-	-	4.9570
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,980	10.90	-	-	-	-	4.9801
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,043	11.07	-	-	-	-	4.9880
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,155	11.38	-	-	-	-	4.9979
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,749	13.00	-	-	-	-	5.0687
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,078	13.90	-	-	-	-	5.1013
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,155	14.11	-	-	-	-	5.1522
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,443	14.90	-	-	-	-	5.1104
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,674	15.54	-	-	-	-	5.1003
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,764	15.78	-	-	-	-	5.0953
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,833	15.97	0.800000	11:03:53 AM	5.2000	5.2000	5.0664
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,954	16.30	-	-	-	-	5.0769
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,290	17.22	45.755000	2:43:53 PM	5.1000	5.0504	5.0986
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,884	18.85	290.000000	2:09:41 PM	5.0600	5.0537	5.0478
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,193	19.69	-	-	-	-	5.0747