

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 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	7	0.02	529.000000	11:01:25 AM	1.0600	1.0599	1.0580
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	14	0.04	-	-	-	-	1.3455
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	14	0.04	281.992000	2:59:54 PM	1.0500	1.0548	1.0605
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	21	0.06	22.580000	3:17:22 PM	1.0300	1.0576	1.1225
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	27	0.07	6.510000	2:30:35 PM	1.0650	1.0919	1.0915
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	35	0.10	18.535000	10:25:02 AM	1.0650	1.0650	1.0637
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	42	0.12	9.911000	11:43:15 AM	1.0600	1.0600	1.0838
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	49	0.13	133.499000	2:45:08 PM	1.0600	1.0664	1.0708
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	56	0.15	481.651000	3:32:10 PM	1.1150	1.1110	1.1088
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	63	0.17	560.232000	3:21:17 PM	1.0895	1.0973	1.0993
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	70	0.19	-	-	-	-	1.2100
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	70	0.19	202.701700	2:48:51 PM	1.1000	1.1009	1.1463
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	77	0.21	1373.500000	3:35:28 PM	1.4900	1.4972	1.4897
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	77	0.21	14.829000	2:53:35 PM	1.1250	1.1187	1.1281
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	84	0.23	242.856300	2:59:03 PM	1.1400	1.1371	1.1316
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	91	0.25	1584.878700	3:50:29 PM	1.1400	1.1400	1.1636
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	98	0.27	4.501000	2:34:26 PM	1.1600	1.1633	1.1868
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	105	0.29	0.500000	10:10:38 AM	1.1900	1.1900	1.2471
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	112	0.31	165.910000	11:09:50 AM	1.2500	1.2500	1.2857
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	119	0.33	1316.600000	3:28:48 PM	1.3000	1.3256	1.3300
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	124	0.34	-	-	-	-	1.1949
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	126	0.35	469.532000	2:25:43 PM	1.3700	1.3741	1.3631
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	133	0.36	51.185200	3:09:56 PM	1.3000	1.3040	1.3765
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	140	0.38	100.000000	2:56:55 PM	1.3500	1.3500	1.3631
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	147	0.40	-	-	-	-	1.4005
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	154	0.42	30.516000	2:57:52 PM	1.3700	1.3705	1.3736
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	161	0.44	138.195000	2:58:29 PM	1.3800	1.3993	1.4026
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	168	0.46	38.214000	3:55:44 PM	1.4000	1.3975	1.3936
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	175	0.48	406.886000	3:27:53 PM	1.4030	1.4014	1.4045
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	182	0.50	911.230300	3:50:04 PM	1.4100	1.4109	1.4119
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	189	0.52	-	-	-	-	1.4700
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	196	0.54	83.158000	11:32:14 AM	1.4650	1.4650	1.4849
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	203	0.56	-	-	-	-	1.4932
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	210	0.58	-	-	-	-	1.4825

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RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	217	0.59	-	-	-	-	1.5050
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	224	0.61	0.947000	11:44:47 AM	1.5450	1.5450	1.5348
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	231	0.63	0.500000	11:55:26 AM	1.5000	1.5000	1.5262
RPGb 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	236	0.65	17.600000	10:21:06 AM	1.4950	1.4970	1.4387
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	238	0.65	-	-	-	-	1.5501
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	245	0.67	25.580000	10:35:23 AM	1.5650	1.5650	1.5604
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	252	0.69	3.631000	3:12:52 PM	1.5250	1.5250	1.5519
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	259	0.71	29.108000	2:45:17 PM	1.5350	1.5072	1.5550
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	265	0.73	-	-	-	-	1.7149
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	266	0.73	21.245000	2:04:57 PM	1.5500	1.5521	1.5568
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	273	0.75	4.973000	3:11:04 PM	1.5500	1.5725	1.5667
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	280	0.77	-	-	-	-	1.5936
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	287	0.79	-	-	-	-	1.5812
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	294	0.81	163.000000	3:37:56 PM	1.5400	1.5487	1.5603
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	301	0.82	-	-	-	-	1.5946
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	307	0.84	-	-	-	-	1.9327
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	308	0.84	-	-	-	-	1.5970
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	315	0.86	-	-	-	-	1.5700
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	322	0.88	20.241000	10:08:45 AM	1.5950	1.5950	1.6077
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	329	0.90	47.730600	2:12:58 PM	1.5750	1.5766	1.6104
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	336	0.92	550.420000	3:10:39 PM	1.6150	1.6127	1.6126
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	341	0.93	50.000000	2:47:29 PM	2.0000	2.0000	2.0000
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	343	0.94	505.000000	3:17:51 PM	1.6250	1.6290	1.6218
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	350	0.96	65.598000	3:56:57 PM	1.6050	1.6048	1.6050
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	357	0.98	10.305000	3:46:57 PM	1.6050	1.6061	1.6614
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	364	1.00	775.001000	3:47:59 PM	1.6105	1.6102	1.6109
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	389	1.07	67.400000	3:15:13 PM	2.1500	2.0181	1.9682
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	391	1.07	-	-	-	-	1.9185
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	458	1.25	95.002000	3:48:17 PM	2.2250	2.1175	2.0790
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	467	1.28	-	-	-	-	2.0495
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	483	1.32	-	-	-	-	2.0681
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	527	1.44	107.770000	3:03:58 PM	2.4800	2.2758	2.1921
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	565	1.55	-	-	-	-	2.2055
RPGb 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	643	1.76	85.710000	3:14:06 PM	2.3500	2.3776	2.3648

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	669	1.83	-	-	-	-	2.1972
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	712	1.95	-	-	-	-	2.4394
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	850	2.33	190.815000	3:41:41 PM	2.7275	2.7027	2.7300
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	853	2.34	149.600000	3:13:06 PM	2.7500	2.7204	2.6779
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	892	2.44	1.000000	3:17:45 PM	2.7000	2.8400	2.7138
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	936	2.56	-	-	-	-	2.7857
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	999	2.74	-	-	-	-	2.8829
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,014	2.78	-	-	-	-	2.8966
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,072	2.94	0.200000	10:10:26 AM	2.7000	2.7000	2.7875
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,097	3.00	-	-	-	-	3.0338
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,249	3.42	3.000000	11:35:29 AM	3.3000	3.3000	3.2531
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,251	3.43	-	-	-	-	3.2526
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,371	3.75	84.110000	3:36:05 PM	3.5500	3.5001	3.4681
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,399	3.83	5.400000	2:22:20 PM	3.7500	3.7500	3.4228
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,440	3.94	-	-	-	-	3.5211
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,480	4.05	-	-	-	-	3.5735
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,531	4.19	-	-	-	-	3.6341
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,557	4.26	0.237000	2:41:57 PM	4.2500	4.2500	3.9357
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,610	4.41	1654.345000	3:59:12 PM	4.2485	4.2154	4.2426
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,775	4.86	-	-	-	-	3.9191
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,805	4.94	-	-	-	-	3.9596
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,853	5.07	-	-	-	-	4.0202
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,937	5.30	-	-	-	-	4.0839
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,001	5.48	10.840000	11:57:08 AM	4.3000	4.2723	4.2813
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,126	5.82	-	-	-	-	4.2669
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,324	6.36	-	-	-	-	4.3437
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,355	6.45	349.270000	2:42:58 PM	4.5500	4.4894	4.4916
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,467	6.75	-	-	-	-	4.3972
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,581	7.07	-	-	-	-	4.5030
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,618	7.17	97.500000	11:35:09 AM	4.6500	4.5965	4.5549
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,120	8.54	-	-	-	-	4.8510
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,163	8.66	-	-	-	-	4.8786
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,182	8.71	-	-	-	-	4.8825
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,364	9.21	-	-	-	-	4.9736

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,538	9.69	-	-	-	-	4.9609
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,541	9.70	1483.130000	3:54:03 PM	5.2000	5.1802	5.2010
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,616	9.90	-	-	-	-	5.0794
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,736	10.23	-	-	-	-	5.1166
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,764	10.31	6.851000	11:59:52 AM	5.1750	5.1750	5.1399
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,974	10.88	-	-	-	-	5.1219
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,037	11.05	9.500000	2:03:23 PM	5.2962	5.2962	5.1222
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,149	11.36	-	-	-	-	5.1170
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,743	12.99	-	-	-	-	5.1047
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,072	13.89	-	-	-	-	5.0989
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,149	14.10	32.000000	10:40:40 AM	5.1614	5.1614	5.1228
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,437	14.89	-	-	-	-	5.0874
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,668	15.52	-	-	-	-	5.0801
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,758	15.77	-	-	-	-	5.0773
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,827	15.95	1.000000	11:42:05 AM	5.3000	5.3000	5.0664
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,948	16.29	-	-	-	-	5.0680
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,284	17.21	-	-	-	-	5.0832
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,878	18.83	4.970000	3:29:45 PM	5.1000	5.1155	5.0951
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,187	19.68	2.000000	3:52:56 PM	5.1000	5.1000	5.0787