

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	6	0.02	20.000000	2:03:15 PM	1.1000	1.1000	1.0580
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	13	0.04	-	-	-	-	1.4511
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	13	0.04	22.000000	2:24:41 PM	1.0500	1.0500	1.0611
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	20	0.06	-	-	-	-	1.1225
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	26	0.07	501.000000	3:51:03 PM	1.1000	1.1000	1.0969
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	34	0.09	-	-	-	-	1.0638
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	41	0.11	-	-	-	-	1.0850
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	48	0.13	130.000000	11:48:56 AM	1.0685	1.0735	1.0718
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	55	0.15	60.000000	11:46:43 AM	1.1150	1.1150	1.1103
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	62	0.17	48.897100	3:31:00 PM	1.0895	1.0791	1.1000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	69	0.19	-	-	-	-	1.3032
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	69	0.19	102.541000	3:07:44 PM	1.1000	1.1063	1.1243
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	76	0.21	627.300000	2:15:27 PM	1.4950	1.5005	1.4931
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	76	0.21	15.000000	2:13:29 PM	1.1300	1.1300	1.1280
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	83	0.23	571.332000	3:58:09 PM	1.1800	1.1750	1.1600
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	90	0.25	403.256100	3:44:38 PM	1.1355	1.1394	1.1756
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	97	0.27	13.742700	3:03:46 PM	1.2000	1.1729	1.1889
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	104	0.29	23.000000	11:07:51 AM	1.2250	1.2250	1.2458
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	111	0.30	51.100000	11:02:44 AM	1.3050	1.3054	1.2923
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	118	0.32	1127.261000	11:45:47 AM	1.3000	1.3022	1.3135
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	123	0.34	-	-	-	-	1.2755
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	125	0.34	716.540000	2:54:42 PM	1.3500	1.3055	1.3224
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	132	0.36	-	-	-	-	1.3765
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	139	0.38	29.400000	2:15:36 PM	1.3250	1.3246	1.3631
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	146	0.40	0.500000	11:51:40 AM	1.3750	1.3750	1.3931
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	153	0.42	42.138000	2:55:54 PM	1.3850	1.3814	1.3736
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	160	0.44	98.374000	3:32:15 PM	1.4000	1.3973	1.4011
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	167	0.46	58.000000	3:56:33 PM	1.4100	1.4085	1.3960
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	174	0.48	81.465000	2:24:27 PM	1.4000	1.4131	1.4080
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	181	0.50	1326.670000	3:53:46 PM	1.3955	1.4138	1.4131
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	188	0.52	7.500000	9:40:44 AM	1.4200	1.4200	1.4703
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	195	0.53	221.000000	11:37:56 AM	1.4500	1.4500	1.4541
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	202	0.55	-	-	-	-	1.4932
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	209	0.57	-	-	-	-	1.4825

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RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	216	0.59	-	-	-	-	1.5013
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	223	0.61	-	-	-	-	1.5348
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	230	0.63	-	-	-	-	1.5262
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	235	0.64	50.000000	3:44:01 PM	1.5600	1.5600	1.4787
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	237	0.65	-	-	-	-	1.5501
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	244	0.67	-	-	-	-	1.5604
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	251	0.69	-	-	-	-	1.5519
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	258	0.71	-	-	-	-	1.5550
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	264	0.72	-	-	-	-	1.7688
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	265	0.73	22.100000	3:32:30 PM	1.5500	1.5500	1.5565
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	272	0.75	-	-	-	-	1.5667
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	279	0.76	-	-	-	-	1.5936
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	286	0.78	-	-	-	-	1.5812
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	293	0.80	10.000000	-	-	-	1.5603
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	300	0.82	1.505000	3:12:33 PM	1.5800	1.5800	1.5948
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	306	0.84	-	-	-	-	1.9773
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	307	0.84	0.210000	10:18:39 AM	1.5850	1.5850	1.5977
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	314	0.86	45.979000	2:11:31 PM	1.5900	1.5705	1.5700
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	321	0.88	-	-	-	-	1.6089
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	328	0.90	1.500000	10:13:06 AM	1.5700	1.5700	1.6120
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	335	0.92	23.122200	3:00:08 PM	1.6000	1.5980	1.6124
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	340	0.93	-	-	-	-	1.9704
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	342	0.94	141.769100	3:55:29 PM	1.6410	1.6294	1.6278
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	349	0.96	-	-	-	-	1.6050
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	356	0.98	12.000000	11:12:58 AM	1.6050	1.6175	1.6782
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	363	0.99	201.612000	3:11:17 PM	1.6100	1.6114	1.6107
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	388	1.06	109.900000	3:35:43 PM	2.1500	2.0375	2.0127
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	390	1.07	50.000000	10:21:17 AM	2.1975	2.1975	2.1929
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	457	1.25	75.600000	3:15:32 PM	2.1000	2.1317	2.1005
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	466	1.28	-	-	-	-	2.1241
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	482	1.32	-	-	-	-	2.0612
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	526	1.44	-	-	-	-	2.1906
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	564	1.54	-	-	-	-	2.2881
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	642	1.76	454.100000	3:53:30 PM	2.7600	2.3626	2.3535

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	668	1.83	50.000000	10:06:31 AM	2.3500	2.3500	2.2837
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	711	1.95	-	-	-	-	2.5341
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	849	2.32	66.010000	3:44:54 PM	2.6750	2.7168	2.7388
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	852	2.33	57.000000	3:58:36 PM	2.8000	2.7996	2.7591
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	891	2.44	4.000000	-	-	-	2.8260
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	935	2.56	-	-	-	-	2.9018
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	998	2.73	-	-	-	-	3.0051
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,013	2.77	-	-	-	-	3.0212
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,071	2.93	-	-	-	-	2.9336
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,096	3.00	-	-	-	-	3.1656
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,248	3.42	100.000000	11:48:00 AM	3.6250	3.6250	3.5920
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,250	3.42	-	-	-	-	3.3869
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,370	3.75	100.405000	3:36:49 PM	3.8000	3.6998	3.6039
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,398	3.83	7.030000	3:13:16 PM	3.7000	3.5208	3.4376
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,439	3.94	-	-	-	-	3.6585
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,479	4.05	-	-	-	-	3.7103
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,530	4.19	-	-	-	-	3.7675
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,556	4.26	0.520000	3:13:24 PM	4.1500	4.0298	4.0418
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,609	4.41	505.435000	3:55:37 PM	4.4750	4.3938	4.4505
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,774	4.86	1.010000	11:35:52 AM	4.5000	4.4988	4.0364
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,804	4.94	-	-	-	-	4.0745
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,852	5.07	-	-	-	-	4.1300
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,936	5.30	-	-	-	-	4.1858
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,000	5.48	27.030000	3:09:42 PM	4.4000	4.4000	4.2781
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,125	5.82	-	-	-	-	4.3474
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,323	6.36	173.000000	10:41:37 AM	4.3937	4.3937	4.3930
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,354	6.45	92.500000	2:44:20 PM	4.4000	4.4432	4.4828
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,466	6.75	1.500000	11:13:19 AM	4.3000	4.3000	4.5007
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,580	7.06	-	-	-	-	4.5016
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,617	7.17	15.000000	11:34:54 AM	4.7000	4.7000	4.5542
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,119	8.54	-	-	-	-	4.9046
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,162	8.66	-	-	-	-	4.9332
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,181	8.71	-	-	-	-	4.9383
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,363	9.21	-	-	-	-	5.0368

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,537	9.68	-	-	-	-	5.0413
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,540	9.69	1369.280000	3:48:12 PM	5.2500	5.2906	5.2731
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,615	9.90	-	-	-	-	5.0987
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,735	10.23	-	-	-	-	5.1933
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,763	10.30	-	-	-	-	5.2144
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,973	10.88	-	-	-	-	5.1978
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,036	11.05	-	-	-	-	5.1979
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,148	11.36	5.500000	2:48:12 PM	5.2000	5.1982	5.1921
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,742	12.98	-	-	-	-	5.1769
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,071	13.88	-	-	-	-	5.1646
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,148	14.09	0.030000	2:56:55 PM	5.1500	5.1500	5.1840
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,436	14.88	-	-	-	-	5.1411
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,667	15.52	-	-	-	-	5.1268
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,757	15.76	0.100000	3:20:02 PM	5.5500	5.5500	5.1213
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,826	15.95	-	-	-	-	5.0663
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,947	16.28	-	-	-	-	5.1094
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,283	17.20	0.020000	2:56:17 PM	5.1500	5.1500	5.1217
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,877	18.83	7.030000	3:07:18 PM	5.1000	5.3245	5.0951
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,186	19.67	-	-	-	-	5.1298