

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	2	0.01	-	-	-	-	-
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	9	0.03	0.730000	9:12:42 AM	1.1500	1.1500	1.4691
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	9	0.03	500.000000	11:05:05 AM	1.0450	1.0450	1.0535
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	16	0.04	-	-	-	-	1.1225
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	22	0.06	-	-	-	-	1.0969
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	30	0.08	1.596000	3:19:44 PM	1.0600	1.0600	1.0643
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	37	0.10	-	-	-	-	1.0844
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	44	0.12	63.045000	3:07:33 PM	1.0650	1.0657	1.0718
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	51	0.14	1,214.477000	11:36:53 AM	1.0725	1.0727	1.0885
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	58	0.16	19.660000	3:14:26 PM	1.1000	1.1429	1.1030
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	65	0.18	30.000000	11:47:13 AM	1.3800	1.3800	1.3459
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	65	0.18	166.123000	3:40:48 PM	1.1000	1.1143	1.1134
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	72	0.20	112.500000	10:33:23 AM	1.4950	1.4956	1.5001
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	72	0.20	5.000000	11:22:35 AM	1.1350	1.1350	1.1298
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	79	0.22	66.742000	3:19:53 PM	1.1450	1.1411	1.1606
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	86	0.24	582.541900	3:27:25 PM	1.1400	1.1580	1.2197
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	93	0.26	36.339000	2:34:23 PM	1.1400	1.1499	1.1373
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	100	0.27	-	-	-	-	1.2371
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	107	0.29	-	-	-	-	1.2923
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	114	0.31	146.033000	3:40:44 PM	1.1850	1.2962	1.3108
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	119	0.33	-	-	-	-	1.3202
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	121	0.33	125.226000	2:20:02 PM	1.2900	1.2940	1.3104
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	128	0.35	100.000000	2:32:14 PM	1.2000	1.2000	1.2814
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	135	0.37	57.500000	3:31:43 PM	1.3300	1.3287	1.3361
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	142	0.39	-	-	-	-	1.3709
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	149	0.41	1.503000	2:21:09 PM	1.3900	1.3900	1.3736
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	156	0.43	57.517700	2:21:08 PM	1.4050	1.4002	1.4008
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	163	0.45	17.424000	2:54:16 PM	1.4000	1.4155	1.3902
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	170	0.47	33.205000	3:19:33 PM	1.3900	1.4008	1.4075
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	177	0.49	236.998000	3:45:34 PM	1.4100	1.4100	1.4126
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	184	0.50	62.870000	3:23:05 PM	1.4200	1.4240	1.4277
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	191	0.52	0.302000	2:44:06 PM	1.4300	1.4300	1.4531
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	198	0.54	-	-	-	-	1.4932
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	205	0.56	-	-	-	-	1.4774
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	212	0.58	-	-	-	-	1.4938
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	219	0.60	-	-	-	-	1.5209
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	226	0.62	-	-	-	-	1.5239
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	231	0.63	7.400000	-	-	-	1.4229
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	233	0.64	-	-	-	-	1.5405
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	240	0.66	-	-	-	-	1.5604
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	247	0.68	-	-	-	-	1.5519
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	254	0.70	-	-	-	-	1.5550

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RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	260	0.71	-	-	-	-	1.7505
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	261	0.72	10.100000	11:49:04 AM	1.5000	1.5000	1.5578
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	268	0.73	-	-	-	-	1.5670
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	275	0.75	-	-	-	-	1.5936
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	282	0.77	-	-	-	-	1.5800
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	289	0.79	-	-	-	-	1.5603
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	296	0.81	-	-	-	-	1.5917
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	302	0.83	-	-	-	-	1.8637
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	303	0.83	0.500000	11:56:36 AM	1.5800	1.5800	1.5949
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	310	0.85	-	-	-	-	1.5700
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	317	0.87	-	-	-	-	1.6050
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	324	0.89	-	-	-	-	1.6084
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	331	0.91	15.750000	2:28:51 PM	1.6100	1.6100	1.6117
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022I033	12.7500	10/17/2002	10/17/2022	336	0.92	50.000000	10:16:47 AM	1.9305	1.9305	1.9022
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	338	0.93	-	-	-	-	1.6279
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	345	0.95	-	-	-	-	1.6050
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	352	0.96	6.500000	2:59:07 PM	1.6100	1.6100	1.6650
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	359	0.98	252.626000	3:51:02 PM	1.6100	1.5854	1.5788
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	384	1.05	0.500000	3:48:59 PM	2.1250	2.1250	1.9858
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	386	1.06	-	-	-	-	2.1746
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	453	1.24	106.900000	3:44:51 PM	2.1050	2.1869	2.1376
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	462	1.27	17.500000	11:47:57 AM	2.2350	2.2350	2.1436
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	478	1.31	5.500000	3:41:09 PM	2.3000	2.2768	2.0263
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	522	1.43	8.080000	3:40:35 PM	2.3000	2.3000	2.1805
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	560	1.53	-	-	-	-	2.3265
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	638	1.75	65.400000	3:41:57 PM	2.5750	2.5071	2.3968
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	664	1.82	-	-	-	-	2.3577
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	707	1.94	-	-	-	-	2.6008
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	845	2.31	9.940000	3:39:55 PM	2.8050	2.8163	2.8276
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	848	2.32	4.050000	3:29:55 PM	2.8500	2.8519	2.7616
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	887	2.43	-	-	-	-	2.9201
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	931	2.55	-	-	-	-	3.0007
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	994	2.72	-	-	-	-	3.1126
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,009	2.76	-	-	-	-	3.2968
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,067	2.92	-	-	-	-	3.1869
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,092	2.99	-	-	-	-	3.2866
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,244	3.41	-	-	-	-	3.5840
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,246	3.41	-	-	-	-	3.5130
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,366	3.74	47.000000	2:13:52 PM	3.9000	3.9000	3.8857
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,394	3.82	2.250000	2:26:02 PM	3.9000	3.9000	3.4405
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,435	3.93	-	-	-	-	3.7893
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,475	4.04	-	-	-	-	3.8422

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,526	4.18	-	-	-	-	3.8961
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,552	4.25	-	-	-	-	4.0710
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,605	4.39	506.393000	2:39:18 PM	4.4250	4.4628	4.4753
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,770	4.85	2.220000	11:55:16 AM	4.5750	4.5635	4.1510
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,800	4.93	-	-	-	-	4.1857
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,848	5.06	-	-	-	-	4.2356
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,932	5.29	-	-	-	-	4.2881
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,996	5.47	15.000000	2:16:44 PM	4.3000	4.3000	4.2979
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,121	5.81	-	-	-	-	4.4304
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,319	6.35	-	-	-	-	4.3903
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,350	6.43	15.000000	10:44:03 AM	4.6000	4.6000	4.7341
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,462	6.74	-	-	-	-	4.4743
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,576	7.05	-	-	-	-	4.4960
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,613	7.15	130.000000	10:08:13 AM	4.5250	4.5442	4.5467
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,115	8.53	-	-	-	-	4.9280
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,158	8.65	-	-	-	-	4.9534
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,177	8.70	-	-	-	-	4.9595
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,359	9.20	-	-	-	-	5.0539
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,533	9.67	-	-	-	-	5.0091
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,536	9.68	3.200000	10:09:27 AM	5.2300	5.2300	5.2767
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,611	9.89	-	-	-	-	5.1376
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,731	10.22	-	-	-	-	5.2191
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,759	10.29	-	-	-	-	5.2362
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,969	10.87	-	-	-	-	5.2467
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,032	11.04	-	-	-	-	5.2535
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,144	11.35	2.650000	3:36:25 PM	5.3000	5.2094	5.2612
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,738	12.97	-	-	-	-	5.3131
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,067	13.87	-	-	-	-	5.3367
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,144	14.08	1.000000	11:24:48 AM	5.5000	5.5000	5.3567
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,432	14.87	-	-	-	-	5.3495
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,663	15.50	-	-	-	-	5.3533
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,753	15.75	-	-	-	-	5.3545
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,822	15.94	-	-	-	-	5.3011
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,943	16.27	-	-	-	-	5.3528
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,279	17.19	-	-	-	-	5.3038
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,873	18.82	-	-	-	-	5.0953
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,182	19.66	2.500000	2:09:45 PM	5.1300	5.1300	5.3696