

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	1	0.00	-	-	-	-	-
RPGGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	8	0.02	-	-	-	-	1.4661
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	8	0.02	-	-	-	-	1.0535
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	15	0.04	-	-	-	-	1.1225
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	21	0.06	123.000000	11:21:15 AM	1.1000	1.0602	1.0727
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	29	0.08	-	-	-	-	1.0632
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	36	0.10	-	-	-	-	1.0814
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	43	0.12	333.764000	2:42:54 PM	1.0650	1.0666	1.0703
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	50	0.14	25.500000	3:18:01 PM	1.1250	1.1250	1.0902
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	57	0.16	21.800000	2:19:20 PM	1.0750	1.1108	1.1048
RPGGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	64	0.18	3.250000	3:55:41 PM	1.6500	1.4146	1.3457
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	64	0.18	143.516000	3:03:10 PM	1.1000	1.1057	1.1090
RPGGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	71	0.19	1067.000000	2:52:55 PM	1.4800	1.4856	1.4990
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	71	0.19	51.760000	2:43:58 PM	1.1350	1.1338	1.1348
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	78	0.21	183.893000	2:45:39 PM	1.1000	1.1524	1.1568
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	85	0.23	476.527000	3:18:58 PM	1.1400	1.1426	1.2358
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	92	0.25	300.087000	3:33:28 PM	1.1650	1.1618	1.2000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	99	0.27	10.453000	3:52:05 PM	1.1650	1.1650	1.2419
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	106	0.29	-	-	-	-	1.2923
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	113	0.31	40.964000	3:02:23 PM	1.3000	1.2998	1.3107
RPGGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	118	0.32	-	-	-	-	1.3223
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	120	0.33	0.500000	3:51:15 PM	1.2900	1.2900	1.3131
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	127	0.35	-	-	-	-	1.2814
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	134	0.37	-	-	-	-	1.3361
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	141	0.39	0.400000	11:37:45 AM	1.3750	1.3750	1.3672
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	148	0.41	3.112300	11:21:26 AM	1.3500	1.3500	1.3736
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	155	0.42	10.523000	2:15:10 PM	1.4050	1.4050	1.4008
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	162	0.44	15.030000	3:51:53 PM	1.4050	1.4050	1.3867
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	169	0.46	47.010000	3:04:54 PM	1.4100	1.4098	1.4070
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	176	0.48	25.050000	3:18:53 PM	1.4200	1.4186	1.4123
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	183	0.50	765.233000	3:50:52 PM	1.4250	1.4264	1.4267
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	190	0.52	12.061000	2:42:54 PM	1.4250	1.4208	1.4531
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	197	0.54	-	-	-	-	1.4858
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	204	0.56	-	-	-	-	1.4731

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RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	211	0.58	1.000000	3:01:20 PM	1.5750	1.5750	1.4894
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	218	0.60	-	-	-	-	1.5154
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	225	0.62	24.200000	11:33:59 AM	1.5450	1.5450	1.5213
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	230	0.63	46.600000	3:36:59 PM	1.7000	1.7000	1.4140
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	232	0.64	-	-	-	-	1.5360
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	239	0.65	1.511000	11:00:28 AM	1.5650	1.5650	1.5604
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	246	0.67	76.810000	3:39:50 PM	1.5000	1.5169	1.5519
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	253	0.69	20.000000	11:29:48 AM	1.5300	1.5300	1.5524
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	259	0.71	-	-	-	-	1.7622
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	260	0.71	-	-	-	-	1.5578
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	267	0.73	-	-	-	-	1.5670
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	274	0.75	-	-	-	-	1.5936
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	281	0.77	-	-	-	-	1.5813
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	288	0.79	-	-	-	-	1.5603
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	295	0.81	-	-	-	-	1.5920
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	301	0.82	-	-	-	-	1.8775
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	302	0.83	-	-	-	-	1.5949
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	309	0.85	-	-	-	-	1.5704
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	316	0.87	-	-	-	-	1.6042
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	323	0.88	-	-	-	-	1.6073
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	330	0.90	7.704000	11:00:39 AM	1.5950	1.5755	1.6111
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	335	0.92	-	-	-	-	1.8719
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	337	0.92	1.070000	2:37:52 PM	1.6400	1.6316	1.6278
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	344	0.94	-	-	-	-	1.6050
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	351	0.96	-	-	-	-	1.6176
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	358	0.98	127.736200	3:35:21 PM	1.6110	1.6173	1.5775
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	365	1.00	723.354400	3:43:54 PM	1.6105	1.6131	1.6079
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	383	1.05	2.450000	2:46:22 PM	2.0900	2.0900	1.9791
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	385	1.05	-	-	-	-	2.1699
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	452	1.24	64.510300	3:43:49 PM	2.1800	2.1753	2.1446
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	461	1.26	-	-	-	-	2.1704
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	477	1.31	5.500000	11:56:49 AM	2.2750	2.2750	2.0193
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	521	1.43	75.000000	3:55:49 PM	2.2985	2.2985	2.2756
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	559	1.53	-	-	-	-	2.3574

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	637	1.74	158.600000	3:36:08 PM	2.6000	2.5654	2.5266
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	663	1.82	45.000000	2:04:54 PM	2.7500	2.7500	2.3828
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	706	1.93	-	-	-	-	2.6379
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	844	2.31	185.097000	3:35:51 PM	2.8500	2.8388	2.8427
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	847	2.32	128.500000	3:19:47 PM	2.9500	2.9500	2.8951
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	886	2.43	7.000000	11:27:05 AM	2.9600	2.9600	2.9588
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	930	2.55	-	-	-	-	3.0392
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	993	2.72	-	-	-	-	3.1511
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,008	2.76	-	-	-	-	3.2960
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,066	2.92	180.209000	10:56:18 AM	3.1000	3.2368	3.2383
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,091	2.99	-	-	-	-	3.3253
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,243	3.40	25.000000	2:05:23 PM	4.0000	4.0000	3.6154
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,245	3.41	-	-	-	-	3.5558
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,365	3.74	60.790000	3:54:47 PM	3.8600	3.6945	3.8807
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,393	3.81	5.530000	11:35:41 AM	4.0000	4.0000	3.4501
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,434	3.93	-	-	-	-	3.8370
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,474	4.04	-	-	-	-	3.8918
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,525	4.18	-	-	-	-	3.9490
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,551	4.25	0.120000	2:30:44 PM	4.2650	4.2650	4.2807
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,604	4.39	1831.966000	3:47:15 PM	4.3800	4.3838	4.3778
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,769	4.84	-	-	-	-	4.2202
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,799	4.93	-	-	-	-	4.2566
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,847	5.06	-	-	-	-	4.3102
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,931	5.29	-	-	-	-	4.3722
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,995	5.46	141.000000	3:50:36 PM	4.4500	4.4145	4.4534
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,120	5.80	-	-	-	-	4.5337
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,318	6.35	-	-	-	-	4.5362
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,349	6.43	70.000000	2:01:30 PM	4.8750	4.7679	4.7299
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,461	6.74	38.430000	3:21:25 PM	4.7900	4.4858	4.8177
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,575	7.05	-	-	-	-	4.4946
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,612	7.15	44.500000	3:23:59 PM	4.9000	5.0770	4.5460
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,114	8.53	-	-	-	-	5.0668
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,157	8.64	122.500000	3:12:35 PM	5.0000	5.3061	5.3486
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,176	8.70	-	-	-	-	5.0922

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,358	9.19	-	-	-	-	5.1583
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,532	9.67	217.170000	3:45:30 PM	5.0250	5.0560	5.0594
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,535	9.68	1396.500000	3:52:35 PM	5.1255	5.1909	5.1288
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,610	9.88	-	-	-	-	5.1856
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,730	10.21	-	-	-	-	5.2491
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,758	10.29	0.500000	3:22:53 PM	5.3000	5.3000	5.2637
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,968	10.86	-	-	-	-	5.2665
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,031	11.04	-	-	-	-	5.2709
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,143	11.34	0.297000	3:46:24 PM	5.1500	5.1500	5.2755
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,737	12.97	-	-	-	-	5.2961
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,066	13.87	-	-	-	-	5.2947
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,143	14.08	-	-	-	-	5.3096
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,431	14.87	-	-	-	-	5.3048
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,662	15.50	-	-	-	-	5.3190
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,752	15.75	-	-	-	-	5.3252
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,821	15.94	-	-	-	-	5.2809
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,942	16.27	-	-	-	-	5.3344
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,278	17.19	15.000000	2:04:11 PM	5.7500	5.7500	5.3505
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,872	18.82	1.500000	11:33:55 AM	5.1050	5.1050	5.0953
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,181	19.66	-	-	-	-	5.3656