

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 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	6	0.02	3.000000	11:07:20 AM	1.1000	1.1000	1.0698
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	12	0.03	6.029000	11:45:53 AM	1.1000	1.0728	1.0768
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	20	0.06	0.250000	11:10:42 AM	1.1000	1.1000	1.0850
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	27	0.07	-	-	-	-	1.0850
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	34	0.09	49.677000	10:35:14 AM	1.0600	1.0624	1.0666
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	41	0.11	26.250520	3:11:04 PM	1.1500	1.0791	1.0781
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	48	0.13	176.852600	2:28:26 PM	1.0500	1.0577	1.0815
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	55	0.15	125.000000	2:02:20 PM	1.5250	1.5050	1.5255
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	55	0.15	62.169000	3:38:57 PM	1.1600	1.1456	1.1473
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	62	0.17	47.364200	2:18:17 PM	1.4500	1.4945	1.5110
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	62	0.17	34.950000	2:36:22 PM	1.0750	1.1133	1.1589
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	69	0.19	2.000000	11:48:26 AM	1.2000	1.2000	1.1369
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	76	0.21	367.183100	3:45:45 PM	1.1600	1.1579	1.3399
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	83	0.23	127.459600	3:40:06 PM	1.1500	1.1605	1.1490
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	90	0.25	499.995600	3:52:50 PM	1.0500	1.1666	1.4246
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	97	0.27	103.900000	11:44:04 AM	1.2750	1.2750	1.2650
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	104	0.29	73.454000	3:00:58 PM	1.2850	1.2753	1.2795
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	109	0.30	-	-	-	-	1.5497
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	111	0.30	-	-	-	-	1.3062
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	118	0.32	-	-	-	-	1.2251
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	125	0.34	11.150000	3:36:06 PM	1.3200	1.3100	1.3216
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	132	0.36	0.300000	11:18:55 AM	1.4250	1.4250	1.3545
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	139	0.38	8.100000	2:27:07 PM	1.3700	1.3700	1.3713
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	146	0.40	71.476000	3:20:24 PM	1.4300	1.4279	1.4230
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	153	0.42	7.150000	2:31:03 PM	1.3800	1.3920	1.3893
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	160	0.44	117.788000	3:29:31 PM	1.4250	1.4565	1.4310
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	167	0.46	234.137000	3:09:04 PM	1.4750	1.4522	1.4459
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	174	0.48	215.598000	3:50:51 PM	1.4350	1.4326	1.4589
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	181	0.50	830.230000	3:49:33 PM	1.4250	1.4440	1.4470
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	188	0.52	-	-	-	-	1.4675
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	195	0.53	153.236000	3:33:40 PM	1.4800	1.4799	1.4874
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	202	0.55	0.203000	10:37:02 AM	1.5300	1.5300	1.4830
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	209	0.57	4.445000	11:53:46 AM	1.4750	1.4750	1.4799
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	216	0.59	205.500000	2:55:50 PM	1.5250	1.5251	1.5181

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RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	221	0.61	36.100000	2:00:13 PM	1.7500	1.7500	1.5459
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	223	0.61	-	-	-	-	1.5521
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	230	0.63	4.000000	2:14:22 PM	1.4750	1.5000	1.5249
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	237	0.65	914.000000	2:29:36 PM	1.5550	1.5613	1.5466
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	244	0.67	20.500000	2:35:46 PM	1.4750	1.5394	1.5317
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	250	0.68	-	-	-	-	1.9336
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	251	0.69	0.481000	9:47:58 AM	1.5500	1.5500	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	258	0.71	2.000000	2:47:58 PM	1.5650	1.5650	1.5531
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	265	0.73	-	-	-	-	1.5571
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	272	0.75	-	-	-	-	1.5500
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	279	0.76	-	-	-	-	1.5648
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	286	0.78	-	-	-	-	1.5817
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	292	0.80	38.000000	2:17:08 PM	1.5500	1.8954	2.0323
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	293	0.80	40.993000	3:15:30 PM	1.6000	1.6493	1.5912
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	300	0.82	103.371000	9:27:04 AM	1.5500	1.5500	1.5587
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	307	0.84	1.100000	2:21:04 PM	1.5500	1.5500	1.6100
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	314	0.86	-	-	-	-	1.5848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	321	0.88	9.040000	10:57:28 AM	1.6000	1.5723	1.6080
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	326	0.89	-	-	-	-	1.9382
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	328	0.90	6.000000	2:31:29 PM	1.5950	1.5950	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	335	0.92	-	-	-	-	1.7797
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	342	0.94	0.100000	11:56:38 AM	1.6060	1.6060	1.6613
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	349	0.96	10.500000	3:15:32 PM	1.6050	1.6050	1.6014
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	356	0.98	188.611000	3:41:10 PM	1.6350	1.6320	1.6353
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	363	0.99	76.444000	3:51:43 PM	1.6200	1.6170	1.7099
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	374	1.02	37.050000	3:22:57 PM	2.0850	2.1249	2.1177
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	376	1.03	20.200000	2:26:00 PM	2.2300	2.2300	2.1373
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	443	1.21	313.870000	3:59:10 PM	2.3000	2.2968	2.2355
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	452	1.24	-	-	-	-	2.3106
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	468	1.28	85.962000	3:44:25 PM	2.4000	2.4000	2.3181
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	512	1.40	260.190000	2:58:36 PM	2.3000	2.1751	2.2088
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	550	1.51	-	-	-	-	2.4715
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	628	1.72	99.250000	3:36:45 PM	2.8750	2.7860	2.7642
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	654	1.79	415.000000	2:00:29 PM	2.7150	2.7042	2.7053

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	697	1.91	-	-	-	-	2.7129
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	835	2.29	1016.286000	3:25:54 PM	2.9400	2.8934	2.8948
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	838	2.29	139.350000	3:00:44 PM	2.9900	2.9892	2.8824
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	877	2.40	26.360000	2:19:44 PM	3.0500	3.0015	2.9741
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	921	2.52	-	-	-	-	3.0372
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	984	2.69	-	-	-	-	3.1263
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	999	2.74	0.132000	2:57:10 PM	3.4000	3.4000	3.2377
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,057	2.89	1.000000	2:53:05 PM	3.2000	3.2000	3.2029
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,082	2.96	-	-	-	-	3.2648
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,234	3.38	-	-	-	-	3.9116
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,236	3.38	-	-	-	-	3.4586
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,356	3.71	160.620000	2:47:38 PM	3.5500	3.4225	3.4325
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,384	3.79	-	-	-	-	3.6854
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,425	3.90	-	-	-	-	3.6936
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,465	4.01	-	-	-	-	3.7423
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,516	4.15	-	-	-	-	3.7926
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,542	4.22	51.089000	3:36:13 PM	4.0200	4.0032	4.1504
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,595	4.37	2583.093000	3:22:32 PM	4.0100	4.0306	4.0551
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,760	4.82	10.020000	11:29:47 AM	4.2500	4.2500	4.0322
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,790	4.90	1.100000	3:49:02 PM	3.8000	3.8000	4.0629
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,838	5.03	-	-	-	-	4.1091
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,922	5.26	7.500000	3:49:32 PM	3.9000	3.9000	4.1641
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,986	5.44	265.000000	3:18:52 PM	4.2375	4.2174	4.1997
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,111	5.78	-	-	-	-	4.2966
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,309	6.32	0.030000	3:53:52 PM	4.3000	4.3000	4.4435
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,340	6.41	2244.058647	3:42:36 PM	4.3500	4.2943	4.2625
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,452	6.71	152.000000	2:57:03 PM	4.3000	4.3498	4.3470
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,566	7.03	-	-	-	-	4.3867
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,603	7.13	50.000000	10:47:39 AM	4.6250	4.6250	4.6243
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,105	8.50	-	-	-	-	4.7876
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,148	8.62	-	-	-	-	4.9378
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,167	8.67	-	-	-	-	4.8137
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,349	9.17	-	-	-	-	4.8840
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,523	9.65	130.000000	3:47:01 PM	4.6500	4.8269	4.8494

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,526	9.65	2007.500000	3:41:51 PM	4.8900	4.8481	4.8540
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,601	9.86	-	-	-	-	4.9451
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,721	10.19	5.000000	3:48:21 PM	4.4500	4.4500	4.9925
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,749	10.26	10.493000	3:49:57 PM	4.6500	4.7784	5.0027
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,959	10.84	-	-	-	-	5.0358
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,022	11.01	-	-	-	-	5.0470
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,134	11.32	4.000000	2:17:10 PM	5.0000	5.0000	5.0732
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,728	12.95	-	-	-	-	5.1222
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,057	13.85	-	-	-	-	5.1416
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,134	14.06	-	-	-	-	5.1227
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,422	14.85	-	-	-	-	5.1460
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,653	15.48	-	-	-	-	5.1400
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,743	15.72	-	-	-	-	5.1367
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,812	15.91	131.502000	3:53:28 PM	5.0000	5.0051	5.0000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,933	16.24	-	-	-	-	5.1264
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,269	17.16	45.000000	11:52:57 AM	5.0500	5.0100	5.1249
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,863	18.79	524.200000	3:55:03 PM	5.0500	5.0086	5.0129
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,172	19.64	-	-	-	-	5.0235