

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	5	0.01	-	-	-	-	-
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	11	0.03	21.575000	11:52:29 AM	1.1000	1.0878	1.0768
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	19	0.05	15.000000	11:00:14 AM	1.1000	1.1000	1.0850
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	26	0.07	100.000000	10:05:29 AM	1.0950	1.0950	1.0919
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	33	0.09	640.037000	2:58:32 PM	1.0600	1.0787	1.0681
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	40	0.11	-	-	-	-	1.0781
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	47	0.13	136.503000	3:36:53 PM	1.1500	1.0797	1.0500
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	54	0.15	-	-	-	-	1.5255
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	54	0.15	17.638000	2:18:40 PM	1.1500	1.1103	1.1473
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	61	0.17	110.287000	3:15:07 PM	1.4750	1.4889	1.5091
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	61	0.17	36.514100	3:26:32 PM	1.0750	1.1663	1.1493
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	68	0.19	3.479000	2:12:29 PM	1.1000	1.1676	1.1401
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	75	0.21	15.593500	3:43:09 PM	1.1350	1.1474	1.3958
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	82	0.23	84.241500	2:15:43 PM	1.1500	1.1622	1.1538
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	89	0.24	1091.465200	3:07:18 PM	1.1650	1.1642	1.1631
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	96	0.26	-	-	-	-	1.2650
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	103	0.28	34.977000	3:04:38 PM	1.2750	1.2748	1.2797
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	108	0.30	-	-	-	-	1.5533
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	110	0.30	88.892000	2:57:09 PM	1.3250	1.3243	1.3183
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	117	0.32	-	-	-	-	1.2251
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	124	0.34	10.700000	9:47:00 AM	1.3000	1.3000	1.3216
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	131	0.36	4.021000	2:37:39 PM	1.4000	1.4000	1.3442
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	138	0.38	49.460000	2:52:49 PM	1.3700	1.3692	1.3713
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	145	0.40	-	-	-	-	1.4230
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	152	0.42	-	-	-	-	1.3833
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	159	0.44	1.470000	9:43:37 AM	1.4450	1.4450	1.4332
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	166	0.45	169.960000	2:32:34 PM	1.4400	1.4447	1.4451
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	173	0.47	1.003000	11:29:55 AM	1.4400	1.4400	1.4616
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	180	0.49	136.211000	3:10:59 PM	1.4250	1.4557	1.4472
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	187	0.51	-	-	-	-	1.4675
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	194	0.53	150.000000	2:19:50 PM	1.4700	1.4700	1.4744
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	201	0.55	55.000000	2:57:20 PM	1.5250	1.5250	1.5250
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	208	0.57	554.900000	3:19:53 PM	1.4650	1.4691	1.4717
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	215	0.59	1.600000	3:10:47 PM	1.5500	1.5500	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	220	0.60	7.500000	2:09:39 PM	1.8400	1.8400	1.5695
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	222	0.61	97.761000	11:37:19 AM	1.5075	1.5075	1.5147
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	229	0.63	18.543000	3:42:57 PM	1.5500	1.5594	1.5250
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	236	0.65	1.800000	3:14:02 PM	1.5000	1.5000	1.5448
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	243	0.67	7.045000	3:40:54 PM	1.7000	1.6468	1.5301
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	249	0.68	-	-	-	-	1.9277
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	250	0.68	-	-	-	-	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	257	0.70	-	-	-	-	1.5508
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	264	0.72	-	-	-	-	1.5554
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	271	0.74	-	-	-	-	1.5498
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	278	0.76	-	-	-	-	1.5633
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	285	0.78	-	-	-	-	1.5797
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	291	0.80	-	-	-	-	2.0266
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	292	0.80	16.010000	3:14:00 PM	1.5800	1.5753	1.5893
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	299	0.82	-	-	-	-	1.5587
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	306	0.84	-	-	-	-	1.6100
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	313	0.86	4.091000	2:45:41 PM	1.6000	1.6000	1.5848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	320	0.88	55.700000	11:16:02 AM	1.5500	1.5500	1.5815
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	325	0.89	-	-	-	-	1.9477
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	327	0.90	-	-	-	-	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	334	0.91	-	-	-	-	1.8043
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	341	0.93	-	-	-	-	1.6619
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	348	0.95	-	-	-	-	1.6015
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	355	0.97	12.700000	3:15:05 PM	1.6100	1.6081	1.6354
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	362	0.99	65.633000	3:16:08 PM	1.6350	1.6201	1.7081
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	373	1.02	970.010400	2:02:30 PM	2.1500	2.0803	2.1750
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	375	1.03	1.000000	10:25:02 AM	2.2500	2.2500	2.1197
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	442	1.21	914.020496	2:41:29 PM	2.2000	2.1265	2.0966
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	451	1.24	-	-	-	-	2.3067
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	467	1.28	307.000000	2:45:08 PM	2.3200	2.2118	2.2516
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	511	1.40	183.900000	2:29:24 PM	2.3000	2.3000	2.2337
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	549	1.50	-	-	-	-	2.4682
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	627	1.72	606.704000	3:58:24 PM	2.8000	2.7012	2.7156
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	653	1.79	177.000000	3:10:10 PM	2.8000	2.7162	2.7054

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	696	1.91	-	-	-	-	2.7104
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	834	2.28	63.000000	2:38:42 PM	2.9200	2.8961	2.9008
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	837	2.29	75.600000	2:39:34 PM	2.9500	2.9570	2.9555
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	876	2.40	60.000000	2:42:01 PM	3.0500	3.0500	3.0500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	920	2.52	-	-	-	-	3.0255
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	983	2.69	-	-	-	-	3.1114
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	998	2.73	-	-	-	-	3.2135
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,056	2.89	-	-	-	-	3.1868
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,081	2.96	-	-	-	-	3.2449
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,233	3.38	-	-	-	-	3.8405
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,235	3.38	-	-	-	-	3.4304
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,355	3.71	281.500000	2:47:41 PM	3.5000	3.4373	3.4343
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,383	3.79	-	-	-	-	3.6185
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,424	3.90	-	-	-	-	3.6548
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,464	4.01	-	-	-	-	3.7016
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,515	4.15	-	-	-	-	3.7514
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,541	4.22	50.300000	11:33:23 AM	3.9500	3.9504	4.0390
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,594	4.36	1476.092000	3:20:48 PM	4.0150	3.9947	3.9991
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,759	4.82	-	-	-	-	3.9885
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,789	4.90	-	-	-	-	4.0188
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,837	5.03	-	-	-	-	4.0651
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,921	5.26	-	-	-	-	4.1235
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,985	5.44	826.365000	3:47:10 PM	4.1500	4.1994	4.1992
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,110	5.78	-	-	-	-	4.2630
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,308	6.32	111.900000	3:29:02 PM	4.2750	4.3420	4.3495
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,339	6.40	3997.281053	3:51:52 PM	4.2750	4.2667	4.2675
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,451	6.71	17.859000	2:34:46 PM	4.2500	4.2668	4.3477
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,565	7.02	-	-	-	-	4.3892
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,602	7.12	36.500000	3:31:39 PM	4.5000	4.5000	4.6223
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,104	8.50	-	-	-	-	4.7949
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,147	8.62	-	-	-	-	4.9460
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,166	8.67	-	-	-	-	4.8229
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,348	9.17	-	-	-	-	4.8976
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,522	9.64	53.600000	3:39:41 PM	4.8750	4.8714	4.8553

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,525	9.65	157.810000	3:34:19 PM	4.8500	4.8939	4.8885
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,600	9.86	-	-	-	-	4.9639
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,720	10.19	-	-	-	-	5.0096
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,748	10.26	-	-	-	-	5.0191
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,958	10.84	-	-	-	-	5.0503
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,021	11.01	-	-	-	-	5.0608
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,133	11.32	-	-	-	-	5.0710
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,727	12.94	-	-	-	-	5.1251
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,056	13.84	5.800000	10:21:19 AM	5.0000	5.0000	5.1417
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,133	14.05	-	-	-	-	5.1218
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,421	14.84	-	-	-	-	5.1441
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,652	15.47	-	-	-	-	5.1373
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,742	15.72	-	-	-	-	5.1338
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,811	15.91	0.250000	2:18:59 PM	5.0200	5.0200	4.9996
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,932	16.24	-	-	-	-	5.1230
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,268	17.16	24.100000	3:45:22 PM	5.0500	5.0500	5.1244
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,862	18.79	23.009000	3:49:19 PM	5.0375	5.0255	5.0136
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,171	19.63	-	-	-	-	5.0230