

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 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	2	0.01	-	-	-	-	-
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	9	0.03	0.250000	2:32:58 PM	1.1000	1.1000	1.0894
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	16	0.04	-	-	-	-	1.0775
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	23	0.06	0.030000	2:28:58 PM	1.0950	1.0950	1.0651
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	30	0.08	0.100000	3:28:00 PM	1.0300	1.0300	1.0569
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	37	0.10	200.601300	11:12:45 AM	1.5500	1.5001	1.4729
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	37	0.10	-	-	-	-	1.0950
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	44	0.12	39.473000	3:32:01 PM	1.5500	1.4729	1.5157
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	44	0.12	216.497000	3:27:47 PM	1.0350	1.0428	1.0586
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	51	0.14	65.500000	3:08:47 PM	1.1050	1.0915	1.1119
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	58	0.16	106.988000	3:57:37 PM	1.1000	1.0979	1.2562
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	65	0.18	40.805000	2:53:43 PM	1.0950	1.1019	1.1478
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	72	0.20	5.750000	11:20:53 AM	1.1250	1.1528	1.1435
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	79	0.22	56.400000	3:15:29 PM	1.1300	1.1302	1.1375
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	86	0.24	66.001000	3:37:41 PM	1.0950	1.1212	1.1468
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	91	0.25	-	-	-	-	1.5388
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	93	0.26	113.849000	3:18:01 PM	1.1250	1.1305	1.1200
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	100	0.27	0.250000	3:42:31 PM	1.1750	1.1750	1.2014
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	107	0.29	-	-	-	-	1.2416
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	114	0.31	-	-	-	-	1.2565
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	121	0.33	-	-	-	-	1.2828
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	128	0.35	27.728000	11:45:01 AM	1.2000	1.2000	1.3642
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	135	0.37	-	-	-	-	1.3048
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	142	0.39	426.625000	3:12:46 PM	1.3650	1.3688	1.3751
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	149	0.41	461.882000	3:33:24 PM	1.3525	1.3551	1.3798
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	156	0.43	1784.036000	3:08:11 PM	1.3600	1.3630	1.3870
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	163	0.45	1522.337600	3:09:33 PM	1.3600	1.3588	1.3666
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	170	0.47	142.710000	3:15:57 PM	1.3600	1.3600	1.3637
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	177	0.49	257.953000	3:38:32 PM	1.4350	1.3843	1.3700
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	184	0.50	1197.812000	3:27:02 PM	1.3750	1.3999	1.3964
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	191	0.52	-	-	-	-	1.4595
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	198	0.54	-	-	-	-	1.4542
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	203	0.56	16.500000	3:33:31 PM	1.7000	1.6855	1.5531
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	205	0.56	147.125000	3:23:15 PM	1.4750	1.4750	1.4818

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RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	212	0.58	-	-	-	-	1.4823
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	219	0.60	1.650000	3:42:32 PM	1.4700	1.4821	1.4993
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	226	0.62	10.000000	10:49:39 AM	1.5500	1.5500	1.5084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	232	0.64	-	-	-	-	1.9151
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	233	0.64	5.273000	2:57:15 PM	1.5000	1.5000	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	240	0.66	22.130000	11:26:04 AM	1.5000	1.5000	1.5092
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	247	0.68	-	-	-	-	1.5193
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	254	0.70	-	-	-	-	1.5276
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	261	0.72	-	-	-	-	1.5391
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	268	0.73	-	-	-	-	1.5511
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	274	0.75	-	-	-	-	2.0053
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	275	0.75	-	-	-	-	1.5612
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	282	0.77	-	-	-	-	1.5573
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	289	0.79	-	-	-	-	1.5796
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	296	0.81	20.000000	11:26:17 AM	1.5750	1.5750	1.5717
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	303	0.83	0.660000	2:59:55 PM	1.5500	1.5508	1.5864
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	308	0.84	-	-	-	-	2.0432
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	310	0.85	-	-	-	-	1.5940
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	317	0.87	584.287000	2:48:12 PM	1.6000	1.6022	1.6125
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	324	0.89	-	-	-	-	1.6106
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	331	0.91	-	-	-	-	1.5980
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	338	0.93	1.250000	11:26:08 AM	1.6180	1.6180	1.6050
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	345	0.95	100.000000	11:47:13 AM	1.6150	1.6175	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	351	0.96	4.500000	3:35:16 PM	1.6200	1.6200	1.6025
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	356	0.98	156.100000	3:33:42 PM	2.2000	2.0274	2.0796
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	358	0.98	55.000000	10:31:00 AM	2.1800	2.1864	2.1726
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	359	0.98	1689.312900	3:07:35 PM	1.6300	1.6310	1.6325
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	425	1.16	4.300000	3:08:28 PM	2.2500	2.1797	2.3477
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	434	1.19	-	-	-	-	2.2873
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	450	1.23	-	-	-	-	2.2670
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	494	1.35	131.066000	3:57:20 PM	2.3850	2.4058	2.4945
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	532	1.46	-	-	-	-	2.4426
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	610	1.67	11.500000	11:44:06 AM	2.8500	2.8587	2.8960
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	636	1.74	20.000000	11:25:15 AM	2.7000	2.7000	2.8443

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	679	1.86	-	-	-	-	2.6756
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	817	2.24	126.700000	3:02:26 PM	2.6750	2.6840	2.6750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	820	2.25	353.200000	2:47:49 PM	2.7000	2.7054	2.6925
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	859	2.35	0.625000	2:38:25 PM	2.8500	2.8500	2.8928
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	903	2.47	-	-	-	-	2.9917
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	966	2.65	-	-	-	-	3.0773
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	981	2.69	-	-	-	-	3.1129
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,039	2.85	0.500000	11:36:51 AM	2.9000	2.9000	3.0947
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,064	2.91	-	-	-	-	3.2105
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,216	3.33	1.585000	11:36:32 AM	3.4000	3.4677	3.4735
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,218	3.34	-	-	-	-	3.3993
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,338	3.66	33.425000	3:42:18 PM	3.5600	3.5310	3.5947
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,366	3.74	8.190000	2:48:43 PM	3.6400	3.6280	3.6587
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,407	3.85	-	-	-	-	3.6245
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,447	3.96	-	-	-	-	3.6722
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,498	4.10	-	-	-	-	3.7249
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,524	4.17	150.000000	11:06:04 AM	3.8000	3.8333	3.8333
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,577	4.32	1173.195000	3:49:01 PM	3.7350	3.8032	3.7718
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,742	4.77	-	-	-	-	3.9627
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,772	4.85	0.600000	11:18:10 AM	4.1800	4.1800	3.9922
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,820	4.98	-	-	-	-	4.0394
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,904	5.21	-	-	-	-	4.1036
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,968	5.39	108.400000	2:19:05 PM	4.1750	4.1768	4.1750
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,997	5.47	5394.470000	3:40:58 PM	4.2250	4.2333	4.2005
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,093	5.73	-	-	-	-	4.2465
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,291	6.27	-	-	-	-	4.3366
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,322	6.36	1618.810000	3:57:27 PM	4.2725	4.2528	4.2516
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,434	6.66	2.360000	3:32:03 PM	4.2500	4.2932	4.4735
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,548	6.98	-	-	-	-	4.5103
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,585	7.08	200.000000	11:00:42 AM	4.5000	4.5000	4.4904
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,087	8.45	1.300000	2:17:45 PM	4.7750	4.7750	4.8105
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,130	8.57	74.500000	3:43:45 PM	4.7000	4.7339	4.9958
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,149	8.62	-	-	-	-	4.8386
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,331	9.12	-	-	-	-	4.9154

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,505	9.60	20.000000	10:54:31 AM	4.8550	4.8550	4.9202
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,508	9.60	404.000000	3:48:47 PM	4.7500	4.7544	4.7500
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,583	9.81	-	-	-	-	4.9935
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,703	10.14	-	-	-	-	5.0287
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,731	10.22	0.500000	10:27:46 AM	5.0000	5.0000	5.0350
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,941	10.79	-	-	-	-	5.0744
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,004	10.96	-	-	-	-	5.0865
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,116	11.27	-	-	-	-	5.0755
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,710	12.90	-	-	-	-	5.1140
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,039	13.80	-	-	-	-	5.1061
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,116	14.01	1.000000	10:23:22 AM	5.0800	5.0800	5.0997
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,404	14.80	-	-	-	-	5.0802
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,635	15.43	-	-	-	-	5.0595
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,725	15.67	-	-	-	-	5.0511
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,794	15.86	23.200000	2:26:14 PM	5.0450	4.9181	5.0796
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,915	16.19	-	-	-	-	5.0370
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,251	17.11	-	-	-	-	5.0343
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,845	18.74	80.000000	3:25:20 PM	5.0000	4.9934	5.0114
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,154	19.59	5.000000	2:47:11 PM	5.0500	5.0500	5.0132