

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 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	6	0.02	-	-	-	-	1.0907
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	13	0.04	-	-	-	-	1.0851
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	20	0.06	1.705000	2:55:01 PM	1.1000	1.1000	1.0508
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	27	0.07	17.251300	3:45:55 PM	1.2000	1.3583	1.3998
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	27	0.07	-	-	-	-	1.0796
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	34	0.09	3210.065000	3:51:45 PM	1.4000	1.3985	1.3992
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	34	0.09	0.800000	10:06:44 AM	0.8750	0.8750	0.9682
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	41	0.11	35.300000	10:05:15 AM	1.0000	1.0000	1.2232
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	48	0.13	-	-	-	-	1.2454
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	55	0.15	119.120000	11:45:00 AM	0.9250	0.9238	0.9430
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	62	0.17	-	-	-	-	1.1019
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	69	0.19	-	-	-	-	1.0935
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	76	0.21	-	-	-	-	1.1641
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	81	0.22	-	-	-	-	1.5052
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	83	0.23	7.200000	9:33:27 AM	1.0000	1.0000	1.2656
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	90	0.25	0.110000	11:38:15 AM	1.0750	1.1659	1.1314
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	97	0.27	1.004000	3:15:51 PM	1.0300	1.0300	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	104	0.29	10.021000	9:52:52 AM	1.0750	1.0750	1.1477
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	111	0.30	26.153000	2:59:58 PM	1.0300	1.0321	1.1200
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	118	0.32	-	-	-	-	1.1046
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	125	0.34	977.795000	3:08:52 PM	1.1000	1.1074	1.1125
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	132	0.36	501.600000	3:42:42 PM	1.2000	1.1502	1.1549
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	139	0.38	31.020000	2:17:34 PM	1.1500	1.1500	1.2000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	146	0.40	1.702000	3:42:55 PM	1.2250	1.2103	1.2368
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	153	0.42	1000.000000	11:15:50 AM	1.2000	1.1985	1.2033
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	160	0.44	60.220000	3:05:16 PM	1.1850	1.1850	1.1940
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	167	0.46	51.120000	3:04:41 PM	1.2700	1.2129	1.2096
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	174	0.48	3.500000	3:39:18 PM	1.2500	1.2550	1.2541
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	181	0.50	3.600000	10:50:12 AM	1.2000	1.2000	1.2897
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	188	0.52	-	-	-	-	1.2965
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	193	0.53	2.200000	3:19:35 PM	1.7000	1.6227	1.4929
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	195	0.53	-	-	-	-	1.3598
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	202	0.55	-	-	-	-	1.3357
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	209	0.57	-	-	-	-	1.4287

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RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	216	0.59	1.000000	10:28:36 AM	1.3750	1.3750	1.4206
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	222	0.61	-	-	-	-	1.8378
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	223	0.61	8.125000	3:38:33 PM	1.4000	1.3394	1.3800
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	230	0.63	-	-	-	-	1.4006
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	237	0.65	-	-	-	-	1.3934
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	244	0.67	0.300000	11:07:08 AM	1.3000	1.3000	1.4353
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	251	0.69	-	-	-	-	1.4535
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	258	0.71	-	-	-	-	1.4719
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	264	0.72	-	-	-	-	1.9178
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	265	0.73	-	-	-	-	1.5505
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	272	0.75	-	-	-	-	1.5540
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	279	0.76	206.046000	11:05:47 AM	1.4000	1.4922	1.4958
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	286	0.78	590.000000	11:29:17 AM	1.5000	1.5102	1.5188
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	293	0.80	0.600000	2:28:19 PM	1.5000	1.5000	1.5342
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	298	0.82	-	-	-	-	1.9714
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	300	0.82	100.000000	11:34:26 AM	1.5400	1.5400	1.5408
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	307	0.84	502.023000	11:02:24 AM	1.5500	1.5500	1.5546
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	314	0.86	57.653400	2:07:02 PM	1.5600	1.5742	1.5691
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	321	0.88	2.970000	10:43:33 AM	1.5800	1.5800	1.5782
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	328	0.90	3.000000	2:18:22 PM	1.6100	1.6100	1.6144
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	335	0.92	-	-	-	-	1.6129
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	341	0.93	-	-	-	-	1.6172
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	346	0.95	591.950000	3:27:58 PM	2.0000	1.9521	1.9389
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	348	0.95	-	-	-	-	2.0883
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	349	0.96	37.259000	3:07:48 PM	1.6250	1.6250	1.6330
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	356	0.98	141.985000	3:05:37 PM	1.6300	1.6289	1.6300
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	415	1.14	2234.200000	3:45:47 PM	2.1250	2.2987	2.3159
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	424	1.16	-	-	-	-	2.2008
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	440	1.21	533.800000	11:34:04 AM	2.1500	2.1500	2.1324
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	484	1.33	-	-	-	-	2.4000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	522	1.43	-	-	-	-	2.3581
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	600	1.64	7.191000	3:46:15 PM	2.8750	2.7752	2.6640
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	626	1.71	1.000000	10:55:09 AM	2.6300	2.6300	2.6707
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	669	1.83	-	-	-	-	2.5940

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RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	807	2.21	565.000000	2:54:50 PM	2.5850	2.5488	2.5426
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	810	2.22	73.700000	2:58:31 PM	2.6000	2.6000	2.5980
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	849	2.32	219.435000	2:32:42 PM	2.7000	2.7156	2.6987
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	893	2.45	-	-	-	-	2.9263
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	956	2.62	-	-	-	-	3.0168
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	971	2.66	-	-	-	-	3.0440
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,029	2.82	-	-	-	-	3.1043
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,054	2.89	-	-	-	-	3.1576
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,206	3.30	-	-	-	-	3.6250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,208	3.31	-	-	-	-	3.3594
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,328	3.64	20.700000	3:56:22 PM	3.4500	3.4449	3.4273
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,356	3.71	10.000000	3:52:05 PM	3.7900	3.7900	3.6799
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,397	3.83	-	-	-	-	3.5981
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,437	3.93	-	-	-	-	3.6486
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,488	4.07	-	-	-	-	3.7061
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,514	4.15	1.650000	2:31:55 PM	3.7750	3.7750	3.8224
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,567	4.29	0.770000	10:46:33 AM	3.6250	3.6375	3.6912
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,732	4.74	0.250000	9:20:52 AM	3.8500	3.8500	3.9522
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,762	4.82	-	-	-	-	3.9825
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,810	4.96	-	-	-	-	4.0311
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,894	5.19	-	-	-	-	4.0959
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,958	5.36	-	-	-	-	4.3000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,987	5.44	2196.023000	3:47:36 PM	4.3000	4.2569	4.3000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,083	5.70	-	-	-	-	4.2316
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,281	6.25	-	-	-	-	4.3368
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,312	6.33	504.000000	11:27:04 AM	4.2000	4.2000	4.2002
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,424	6.64	104.500000	2:28:26 PM	4.5000	4.3776	4.3729
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,538	6.95	-	-	-	-	4.4696
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,575	7.05	308.000000	2:53:37 PM	4.5150	4.5256	4.5248
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,077	8.42	-	-	-	-	4.6837
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,120	8.54	-	-	-	-	4.7313
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,139	8.59	-	-	-	-	4.7047
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,321	9.09	-	-	-	-	4.7631
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,495	9.57	-	-	-	-	4.6930

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,498	9.58	1231.000000	2:52:36 PM	4.6700	4.6901	4.6942
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,573	9.78	-	-	-	-	4.8225
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,693	10.11	-	-	-	-	4.8471
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,721	10.19	-	-	-	-	4.8505
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,931	10.76	-	-	-	-	4.8729
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,994	10.94	-	-	-	-	4.8797
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,106	11.24	5.700000	11:07:41 AM	4.8500	4.8061	4.8725
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,700	12.87	-	-	-	-	4.9697
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,029	13.77	-	-	-	-	4.9952
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,106	13.98	4.200000	-	-	-	4.9989
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,394	14.77	-	-	-	-	4.9841
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,625	15.40	-	-	-	-	4.9797
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,715	15.65	-	-	-	-	4.9801
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,784	15.84	2.680000	9:25:11 AM	4.9800	4.9800	5.0527
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,905	16.17	-	-	-	-	4.9846
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,241	17.09	-	-	-	-	5.0104
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,835	18.71	10.000000	10:02:08 AM	4.9950	4.9950	5.0268
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,144	19.56	-	-	-	-	5.0368