

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	2	0.01	-	-	-	-	-
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	9	0.03	-	-	-	-	1.1114
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	16	0.04	-	-	-	-	1.0721
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	23	0.06	50.000000	10:02:02 AM	1.3000	1.3000	1.3455
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	23	0.06	131.550000	2:28:57 PM	1.0750	1.0502	1.0926
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	30	0.08	816.900000	3:48:09 PM	1.3000	1.3218	1.3574
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	30	0.08	15.210000	2:01:38 PM	0.8750	0.8767	0.9709
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	37	0.10	6.030000	3:25:08 PM	1.0000	1.0000	1.2225
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	44	0.12	-	-	-	-	1.3613
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	51	0.14	-	-	-	-	0.9446
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	58	0.16	-	-	-	-	1.1167
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	65	0.18	1.500000	11:02:01 AM	1.0500	1.0500	1.1111
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	72	0.20	-	-	-	-	1.1569
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	77	0.21	-	-	-	-	1.4463
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	79	0.22	1.031000	2:38:58 PM	1.0300	1.0300	1.2677
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	86	0.24	-	-	-	-	1.1331
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	93	0.26	-	-	-	-	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	100	0.27	10.000000	10:51:21 AM	1.1250	1.1250	1.1450
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	107	0.29	81.759000	2:57:45 PM	1.0300	1.0470	1.1200
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	114	0.31	-	-	-	-	1.1054
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	121	0.33	1770.649000	2:52:08 PM	1.1050	1.1022	1.1079
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	128	0.35	102.060000	2:08:50 PM	1.1400	1.1402	1.1492
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	135	0.37	10.050000	2:59:03 PM	1.1950	1.1950	1.1882
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	142	0.39	271.998000	3:37:35 PM	1.1250	1.1885	1.1994
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	149	0.41	-	-	-	-	1.2033
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	156	0.43	16.000000	2:53:54 PM	1.1850	1.1850	1.1941
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	163	0.45	31.520000	3:08:21 PM	1.1750	1.1647	1.2114
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	170	0.47	6.900000	9:46:27 AM	1.2000	1.1967	1.2559
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	177	0.49	-	-	-	-	1.2899
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	184	0.50	-	-	-	-	1.2776
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	189	0.52	1124.000000	2:37:57 PM	1.5750	1.5292	1.5248
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	191	0.52	-	-	-	-	1.3265
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	198	0.54	-	-	-	-	1.3166
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	205	0.56	-	-	-	-	1.3864

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RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	212	0.58	61.056000	2:27:46 PM	1.3850	1.3998	1.4000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	218	0.60	-	-	-	-	1.7912
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	219	0.60	602.076000	3:09:31 PM	1.3000	1.3000	1.2968
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	226	0.62	-	-	-	-	1.3855
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	233	0.64	-	-	-	-	1.3869
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	240	0.66	-	-	-	-	1.4214
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	247	0.68	-	-	-	-	1.4400
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	254	0.70	-	-	-	-	1.4586
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	260	0.71	-	-	-	-	1.8697
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	261	0.72	-	-	-	-	1.5178
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	268	0.73	-	-	-	-	1.5265
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	275	0.75	-	-	-	-	1.4958
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	282	0.77	9.367000	11:50:07 AM	1.5000	1.5000	1.5196
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	289	0.79	4.000000	3:08:40 PM	1.5000	1.5000	1.5300
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	294	0.81	-	-	-	-	1.9269
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	296	0.81	97.000000	11:32:30 AM	1.5475	1.5481	1.5408
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	303	0.83	-	-	-	-	1.5552
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	310	0.85	21.000000	3:25:49 PM	1.5400	1.5393	1.5725
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	317	0.87	20.000000	3:29:13 PM	1.5750	1.5750	1.5734
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	324	0.89	-	-	-	-	1.6111
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	331	0.91	1020.000000	3:22:45 PM	1.6000	1.6049	1.6063
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	337	0.92	20.000000	3:26:59 PM	1.5850	1.5850	1.6188
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	342	0.94	16.200000	2:42:55 PM	2.2000	1.9668	2.1363
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	344	0.94	1.800000	2:41:19 PM	2.2400	2.2400	2.0374
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	345	0.95	349.636000	10:54:55 AM	1.6400	1.6400	1.6318
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	352	0.96	584.388000	3:47:56 PM	1.6300	1.6330	1.6312
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	411	1.13	5.200000	2:55:34 PM	2.2500	2.1683	2.3213
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	420	1.15	-	-	-	-	2.1589
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	436	1.19	697.100000	3:50:01 PM	2.1900	2.1280	2.1310
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	480	1.31	145.960000	2:21:58 PM	2.3500	2.3149	2.3234
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	518	1.42	-	-	-	-	2.3212
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	596	1.63	0.630000	2:39:28 PM	2.7500	2.7310	2.6601
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	622	1.70	427.200000	11:08:04 AM	2.5000	2.5812	2.5625
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	665	1.82	-	-	-	-	2.5646

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RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	803	2.20	78.707700	3:46:35 PM	2.7000	2.5606	2.5460
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	806	2.21	12.300000	2:21:04 PM	2.6500	2.5858	2.5976
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	845	2.31	1.590000	2:40:04 PM	2.8000	2.7454	2.6905
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	889	2.43	-	-	-	-	2.9165
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	952	2.61	-	-	-	-	3.0133
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	967	2.65	1.500000	10:30:04 AM	3.0650	3.0650	3.0401
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,025	2.81	-	-	-	-	3.1137
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,050	2.88	-	-	-	-	3.1638
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,202	3.29	-	-	-	-	3.6156
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,204	3.30	-	-	-	-	3.3843
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,324	3.63	10.000000	2:37:36 PM	3.4500	3.4500	3.4664
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,352	3.70	2.900000	3:00:35 PM	3.6800	3.6828	3.7079
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,393	3.81	-	-	-	-	3.6464
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,433	3.92	-	-	-	-	3.7019
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,484	4.06	-	-	-	-	3.7665
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,510	4.13	-	-	-	-	3.8178
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,563	4.28	221.500000	3:54:32 PM	3.9500	4.2675	3.9502
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,728	4.73	-	-	-	-	4.0401
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,758	4.81	5.040000	3:34:15 PM	4.2500	4.0698	4.0738
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,806	4.95	-	-	-	-	4.1277
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,890	5.18	-	-	-	-	4.1992
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,954	5.35	-	-	-	-	4.4500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,983	5.43	293.701000	3:58:50 PM	4.3250	4.3165	4.3250
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,079	5.69	-	-	-	-	4.3445
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,277	6.23	-	-	-	-	4.4611
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,308	6.32	-	-	-	-	4.4688
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,420	6.63	15.800000	3:26:16 PM	4.4300	4.4300	4.4542
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,534	6.94	-	-	-	-	4.5900
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,571	7.04	100.000000	3:54:23 PM	4.5000	4.5000	4.5145
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,073	8.41	-	-	-	-	4.7851
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,116	8.53	-	-	-	-	4.7474
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,135	8.58	-	-	-	-	4.8044
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,317	9.08	-	-	-	-	4.8600
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,491	9.56	-	-	-	-	4.8340

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,494	9.57	291.540000	3:47:18 PM	4.8400	4.8344	4.8400
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,569	9.77	-	-	-	-	4.9307
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,689	10.10	-	-	-	-	4.9646
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,717	10.18	0.500000	2:16:33 PM	4.9000	4.9000	4.9721
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,927	10.75	-	-	-	-	5.0266
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,990	10.92	-	-	-	-	5.0430
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,102	11.23	-	-	-	-	5.0522
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,696	12.86	-	-	-	-	5.1198
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,025	13.76	-	-	-	-	5.1278
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,102	13.97	-	-	-	-	5.1283
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,390	14.76	-	-	-	-	5.1140
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,621	15.39	-	-	-	-	5.0946
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,711	15.64	-	-	-	-	5.0855
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,780	15.83	17.820000	3:37:30 PM	5.0000	5.0000	5.1272
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,901	16.16	-	-	-	-	5.0693
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,237	17.08	-	-	-	-	5.0565
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,831	18.70	-	-	-	-	5.0346
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,140	19.55	-	-	-	-	5.0407