

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 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	7	0.02	-	-	-	-	1.0376
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	14	0.04	1.120000	2:23:25 PM	1.0000	1.0000	1.0096
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	21	0.06	12.000000	11:39:05 AM	1.0000	0.9167	1.0364
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	28	0.08	4.063000	10:43:31 AM	1.0600	1.0600	1.0610
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	35	0.10	116.302000	3:09:01 PM	1.0500	1.0539	1.0715
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	42	0.12	27.000000	2:21:00 PM	1.0750	1.0815	1.3200
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	42	0.12	88.846000	2:44:40 PM	1.0550	1.0665	1.0754
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	49	0.13	279.459000	3:30:09 PM	1.0765	1.0823	1.0850
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	56	0.15	166.477000	2:35:07 PM	1.0600	1.0705	1.0678
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	63	0.17	219.241000	11:50:49 AM	1.0750	1.0726	1.0718
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	70	0.19	312.695000	10:20:33 AM	1.0655	1.0647	1.0643
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	77	0.21	-	-	-	-	1.3750
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	77	0.21	83.399300	2:51:01 PM	0.9600	1.0560	1.0661
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	84	0.23	401.164000	2:43:16 PM	1.0750	1.0707	1.0711
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	90	0.25	1260.313000	3:47:14 PM	1.0755	1.0771	1.0781
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	98	0.27	-	-	-	-	1.1703
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	105	0.29	6.003000	3:40:56 PM	1.1000	1.0983	1.1222
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	112	0.31	-	-	-	-	1.1841
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	119	0.33	7.509100	2:42:26 PM	1.1000	1.1050	1.2499
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	126	0.35	7.485000	2:33:08 PM	1.3000	1.2329	1.3603
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	133	0.36	20.430736	11:48:51 AM	1.4600	1.4585	1.3394
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	133	0.36	2.732000	2:33:16 PM	1.3500	1.3500	1.3456
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	140	0.38	5.000000	11:47:59 AM	1.4100	1.4100	1.3667
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	140	0.38	11.129000	2:42:30 PM	1.3000	1.3546	1.3478
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	147	0.40	482.993000	3:58:59 PM	1.3750	1.3736	1.3831
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	154	0.42	645.552000	3:23:17 PM	1.3800	1.3830	1.4433
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	161	0.44	219.494700	3:23:16 PM	1.3800	1.3801	1.3931
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	168	0.46	154.341000	2:42:27 PM	1.3900	1.3859	1.3959
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	175	0.48	64.757500	11:38:19 AM	1.3900	1.3980	1.4016
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	182	0.50	1891.327600	3:47:24 PM	1.3850	1.3929	1.3943
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	187	0.51	-	-	-	-	1.4656
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	189	0.52	-	-	-	-	1.4234
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	196	0.54	1.510000	3:18:30 PM	1.4000	1.4000	1.3998
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	203	0.56	-	-	-	-	1.4416

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RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	210	0.58	-	-	-	-	1.4489
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	217	0.59	3.050000	3:46:04 PM	1.4500	1.4156	1.4559
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	224	0.61	-	-	-	-	1.4750
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	231	0.63	-	-	-	-	1.4763
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	238	0.65	38.829000	2:42:22 PM	1.4500	1.4500	1.4928
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	245	0.67	0.060000	3:52:21 PM	1.4800	1.4800	1.4934
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	252	0.69	-	-	-	-	1.5017
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	259	0.71	-	-	-	-	1.5440
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	266	0.73	32.542000	3:12:43 PM	1.5300	1.5300	1.5205
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	273	0.75	5.390000	10:13:15 AM	1.5250	1.5250	1.5532
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	280	0.77	111.560000	3:46:49 PM	1.5300	1.5298	1.5341
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	287	0.79	62.837000	10:36:10 AM	1.5510	1.5519	1.5510
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	294	0.81	-	-	-	-	1.5600
RPGb 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	299	0.82	11.600000	3:11:00 PM	1.5500	1.6137	1.5601
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	301	0.82	-	-	-	-	1.5600
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	308	0.84	53.930000	3:47:38 PM	1.5750	1.5826	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	315	0.86	-	-	-	-	1.5904
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	322	0.88	-	-	-	-	1.5910
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	328	0.90	5.000000	11:49:25 AM	1.6600	1.6600	1.5875
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	329	0.90	209.940000	2:58:59 PM	1.6000	1.6000	1.6063
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	336	0.92	259.680000	2:54:58 PM	1.6000	1.5915	1.5958
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	343	0.94	222.658000	2:59:31 PM	1.6000	1.6000	1.6041
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	350	0.96	6.240000	10:16:06 AM	1.6150	1.6124	1.5985
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	357	0.98	1122.828000	3:48:25 PM	1.6080	1.6069	1.6080
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	364	1.00	466.748000	3:17:36 PM	1.6000	1.6014	1.6000
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	370	1.01	-	-	-	-	1.6271
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	404	1.11	-	-	-	-	1.6585
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	452	1.24	253.280000	3:52:49 PM	1.8500	1.6893	1.6880
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	454	1.24	2.000000	10:19:38 AM	1.8000	1.8000	1.6548
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	521	1.43	38.550000	3:58:41 PM	1.8950	1.7606	1.7491
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	530	1.45	-	-	-	-	1.7749
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	546	1.50	-	-	-	-	1.7926
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	590	1.62	14.900000	11:13:57 AM	1.9000	1.9000	1.7499
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	628	1.72	-	-	-	-	1.8654

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	706	1.93	3.109000	3:51:42 PM	2.2500	2.2054	1.9881
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	732	2.00	706.010000	3:50:14 PM	1.9250	1.9999	2.0150
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	775	2.12	-	-	-	-	1.9974
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	913	2.50	679.300000	3:53:01 PM	2.1350	2.1282	2.1335
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	916	2.51	54.010000	10:23:41 AM	2.1250	2.1250	2.1435
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	955	2.62	-	-	-	-	2.1619
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	999	2.74	-	-	-	-	2.1870
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,062	2.91	-	-	-	-	2.2402
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,077	2.95	0.100000	11:53:51 AM	2.2400	2.2400	2.2911
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,135	3.11	60.830000	2:32:14 PM	2.3500	2.3281	2.3751
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,160	3.18	-	-	-	-	2.3243
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,312	3.59	-	-	-	-	2.4579
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,314	3.60	-	-	-	-	2.4575
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,434	3.93	4003.800000	3:59:35 PM	2.4750	2.4763	2.4756
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,462	4.00	539.510000	11:38:46 AM	2.4950	2.4914	2.4904
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,503	4.12	-	-	-	-	2.6239
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,543	4.23	-	-	-	-	2.6613
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,594	4.36	-	-	-	-	2.7089
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,620	4.44	500.000000	10:49:47 AM	2.6000	2.6000	2.6022
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,673	4.58	3667.600000	2:24:06 PM	2.7300	2.7320	2.7316
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,838	5.03	10.730000	10:09:37 AM	3.1250	3.1250	2.9409
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,868	5.11	-	-	-	-	2.9654
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,916	5.25	-	-	-	-	3.0104
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,000	5.48	-	-	-	-	3.0895
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,064	5.65	812.000000	11:53:10 AM	3.0600	3.0637	3.0659
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,189	5.99	-	-	-	-	3.2675
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,387	6.54	-	-	-	-	3.5576
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,418	6.62	880.000000	11:53:05 AM	3.7065	3.7057	3.7030
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,530	6.93	3877.732000	2:57:01 PM	3.7400	3.7479	3.7417
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,644	7.24	-	-	-	-	3.6336
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,681	7.34	-	-	-	-	3.6659
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,183	8.72	-	-	-	-	4.0035
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,226	8.83	-	-	-	-	3.8899
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,245	8.88	-	-	-	-	3.9873

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,427	9.38	-	-	-	-	4.0515
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,601	9.86	293.000000	3:51:45 PM	4.0825	4.0723	4.0686
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,604	9.87	678.949000	3:58:26 PM	4.1725	4.1495	4.1535
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,679	10.07	-	-	-	-	4.1264
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,799	10.40	-	-	-	-	4.1510
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,827	10.48	25.000000	10:09:35 AM	4.3000	4.3000	4.1596
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,037	11.05	-	-	-	-	4.2013
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,100	11.23	-	-	-	-	4.2188
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,212	11.53	-	-	-	-	4.2024
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,806	13.16	-	-	-	-	4.4426
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,135	14.06	-	-	-	-	4.5665
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,212	14.27	-	-	-	-	4.5967
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,500	15.06	-	-	-	-	4.7093
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,731	15.69	-	-	-	-	4.7962
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,821	15.94	-	-	-	-	4.8301
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,890	16.13	2.420000	3:58:49 PM	4.8750	4.8518	4.8739
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,011	16.46	-	-	-	-	4.8814
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,347	17.38	3.990000	3:20:53 PM	4.8750	4.8750	4.9548
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,941	19.00	30.000000	2:41:46 PM	4.9000	4.9000	4.9773
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,250	19.85	-	-	-	-	5.0000