

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	6	0.02	-	-	-	-	1.0246
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	13	0.04	62.240000	11:58:17 AM	0.8500	0.9464	0.9500
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	20	0.06	6.869000	11:58:43 AM	0.9000	0.9000	1.0235
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	27	0.07	0.570000	10:09:21 AM	1.0650	1.0664	1.0610
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	34	0.09	4.529000	3:25:27 PM	1.0725	1.0531	1.0691
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	41	0.11	1.000000	2:05:04 PM	1.0750	1.0750	1.3200
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	41	0.11	344.698000	2:50:21 PM	1.0700	1.0744	1.0753
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	48	0.13	152.751000	2:41:28 PM	1.0700	1.0784	1.0850
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	55	0.15	5.000000	10:51:37 AM	1.0200	1.0200	1.0677
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	62	0.17	1.000000	10:19:21 AM	1.0750	1.0750	1.0718
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	69	0.19	50.015000	11:14:56 AM	1.0650	1.0770	1.0643
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	76	0.21	-	-	-	-	1.3750
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	76	0.21	188.000000	2:55:58 PM	1.0850	1.0722	1.0698
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	83	0.23	42.600000	3:49:50 PM	1.0750	1.0749	1.0715
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	89	0.24	1302.433000	3:34:29 PM	1.0750	1.0730	1.0759
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	97	0.27	-	-	-	-	1.1648
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	104	0.29	400.919000	3:15:22 PM	1.1050	1.1050	1.1080
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	111	0.30	-	-	-	-	1.1812
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	118	0.32	16.643700	3:06:08 PM	1.1000	1.0891	1.2499
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	125	0.34	17.605000	2:32:43 PM	1.1750	1.2112	1.3401
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	132	0.36	5.000000	11:37:43 AM	1.4600	1.4600	1.3015
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	132	0.36	-	-	-	-	1.3334
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	139	0.38	5.200000	11:40:33 AM	1.4100	1.4100	1.3285
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	139	0.38	207.958000	2:24:51 PM	1.3000	1.3494	1.3420
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	146	0.40	5.000000	3:28:36 PM	1.3900	1.3900	1.3831
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	153	0.42	1189.426000	3:27:23 PM	1.3700	1.3721	1.4259
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	160	0.44	101.907000	2:22:25 PM	1.3900	1.3751	1.3802
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	167	0.46	400.099000	9:49:24 AM	1.3900	1.3919	1.3935
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	174	0.48	108.320000	3:53:55 PM	1.3850	1.3887	1.4015
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	181	0.50	477.721000	3:42:13 PM	1.3900	1.3914	1.3939
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	186	0.51	-	-	-	-	1.3973
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	188	0.52	-	-	-	-	1.4202
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	195	0.53	38.864000	3:40:30 PM	1.3900	1.3968	1.3985
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	202	0.55	0.394000	11:29:12 AM	1.4000	1.4000	1.4384

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RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	209	0.57	-	-	-	-	1.4459
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	216	0.59	7.016000	3:05:35 PM	1.4150	1.4300	1.4530
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	223	0.61	-	-	-	-	1.4750
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	230	0.63	-	-	-	-	1.4732
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	237	0.65	30.000000	3:39:46 PM	1.4800	1.4800	1.4928
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	244	0.67	933.820000	2:56:41 PM	1.5150	1.4821	1.4900
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	251	0.69	668.300000	11:03:17 AM	1.4850	1.4850	1.4850
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	258	0.71	104.230000	3:49:32 PM	1.5350	1.5158	1.5193
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	265	0.73	60.000000	3:41:49 PM	1.5100	1.5100	1.5100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	272	0.75	3.000000	2:57:02 PM	1.5650	1.5650	1.5478
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	279	0.76	500.000000	3:03:57 PM	1.5250	1.5250	1.5271
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	286	0.78	768.529000	3:17:55 PM	1.5300	1.5327	1.5455
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	293	0.80	-	-	-	-	1.5600
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	298	0.82	723.000000	11:41:07 AM	1.6350	1.6201	1.5819
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	300	0.82	-	-	-	-	1.5600
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	307	0.84	-	-	-	-	1.5923
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	314	0.86	432.348000	9:34:07 AM	1.5800	1.5800	1.5830
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	321	0.88	-	-	-	-	1.5911
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	327	0.90	-	-	-	-	1.5810
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	328	0.90	3.900000	3:41:00 PM	1.5950	1.5899	1.6063
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	335	0.92	30.000000	2:14:44 PM	1.6000	1.6000	1.5958
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	342	0.94	-	-	-	-	1.6041
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	349	0.96	-	-	-	-	1.5985
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	356	0.98	41.773000	3:48:51 PM	1.6080	1.6089	1.6080
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	363	0.99	100.293000	3:40:18 PM	1.6010	1.5592	1.6000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	369	1.01	-	-	-	-	1.6212
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	403	1.10	-	-	-	-	1.6530
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	451	1.24	52.650000	3:22:13 PM	1.7150	1.7170	1.6830
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	453	1.24	5.400000	2:07:20 PM	1.8000	1.8000	1.6546
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	520	1.42	38.350000	2:50:45 PM	1.7700	1.7699	1.7504
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	529	1.45	-	-	-	-	1.7708
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	545	1.49	711.000000	11:06:14 AM	1.8150	1.7264	1.7529
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	589	1.61	2.500000	11:57:15 AM	1.8500	1.8500	1.7471
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	627	1.72	-	-	-	-	1.8624

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	705	1.93	140.945000	2:58:32 PM	2.0000	2.0031	1.9942
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	731	2.00	4.500000	11:58:38 AM	2.0000	1.9750	2.0198
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	774	2.12	-	-	-	-	1.9956
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	912	2.50	1584.345000	3:59:29 PM	2.1225	2.1247	2.1281
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	915	2.51	51.500000	2:27:46 PM	2.1500	2.1496	2.1330
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	954	2.61	-	-	-	-	2.1596
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	998	2.73	-	-	-	-	2.1849
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,061	2.91	-	-	-	-	2.2381
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,076	2.95	21.860000	2:18:24 PM	2.3200	2.2403	2.2896
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,134	3.11	-	-	-	-	2.3736
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,159	3.17	-	-	-	-	2.3221
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,311	3.59	-	-	-	-	2.4554
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,313	3.60	-	-	-	-	2.4552
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,433	3.92	5085.640000	2:28:39 PM	2.4800	2.4718	2.4773
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,461	4.00	351.500000	3:42:38 PM	2.4950	2.4949	2.4921
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,502	4.11	-	-	-	-	2.6215
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,542	4.22	-	-	-	-	2.6589
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,593	4.36	-	-	-	-	2.7067
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,619	4.43	-	-	-	-	2.6002
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,672	4.58	951.505000	2:45:37 PM	2.7375	2.7296	2.7303
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,837	5.03	1.000000	2:10:46 PM	3.1500	3.1500	2.9388
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,867	5.11	-	-	-	-	2.9638
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,915	5.24	-	-	-	-	3.0090
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,999	5.47	0.020000	2:45:32 PM	3.5000	3.5000	3.0885
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,063	5.65	710.858000	3:47:02 PM	3.0725	3.0676	3.0651
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,188	5.99	-	-	-	-	3.2672
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,386	6.53	-	-	-	-	3.5471
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,417	6.62	1724.850000	3:45:34 PM	3.6975	3.6979	3.6997
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,529	6.92	2018.900000	3:55:52 PM	3.7455	3.7417	3.7423
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,643	7.24	-	-	-	-	3.6369
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,680	7.34	20.000000	11:54:26 AM	3.8000	3.8000	3.6688
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,182	8.71	-	-	-	-	4.0025
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,225	8.83	-	-	-	-	3.8905
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,244	8.88	-	-	-	-	3.9974

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,426	9.38	-	-	-	-	4.0642
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,600	9.86	200.000000	2:55:48 PM	4.1500	4.1500	4.1500
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,603	9.86	550.000000	10:45:44 AM	4.1500	4.1277	4.1448
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,678	10.07	-	-	-	-	4.1419
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,798	10.40	5.000000	2:52:40 PM	4.3250	4.3250	4.1655
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,826	10.48	-	-	-	-	4.1736
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,036	11.05	-	-	-	-	4.2135
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,099	11.22	-	-	-	-	4.2296
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,211	11.53	-	-	-	-	4.1949
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,805	13.16	-	-	-	-	4.4378
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,134	14.06	-	-	-	-	4.5557
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,211	14.27	-	-	-	-	4.5845
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,499	15.06	-	-	-	-	4.6917
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,730	15.69	-	-	-	-	4.7745
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,820	15.93	-	-	-	-	4.8067
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,889	16.12	11.000000	11:44:18 AM	4.8500	4.8500	4.8738
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,010	16.45	-	-	-	-	4.8476
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,346	17.37	-	-	-	-	4.9094
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,940	19.00	66.000000	2:33:29 PM	4.9000	4.9350	4.9637
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,249	19.85	-	-	-	-	4.9839