

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	5	0.01	-	-	-	-	1.0157
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	12	0.03	52.795000	10:10:53 AM	0.8500	0.8500	0.8934
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	19	0.05	-	-	-	-	1.0147
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	26	0.07	1.000000	10:58:37 AM	1.0675	1.0675	1.0610
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	33	0.09	110.000000	2:34:54 PM	1.0700	1.0682	1.0689
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	40	0.11	5.100000	11:46:42 AM	1.0750	1.0750	1.3200
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	40	0.11	50.802000	2:35:25 PM	1.0600	1.0693	1.0752
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	47	0.13	1186.064000	11:44:44 AM	1.0800	1.0849	1.0852
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	54	0.15	-	-	-	-	1.0676
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	61	0.17	4.000000	3:02:03 PM	1.0700	1.0675	1.0718
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	68	0.19	101.930000	2:44:51 PM	1.0775	1.0704	1.0643
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	75	0.21	4.300000	2:05:39 PM	1.2750	1.2750	1.3210
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	75	0.21	20.000000	11:52:02 AM	1.0750	1.0750	1.0696
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	82	0.23	14.240000	3:42:33 PM	1.0700	1.0744	1.0718
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	88	0.24	466.138660	3:50:29 PM	1.0800	1.0725	1.0735
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	96	0.26	0.500000	10:41:46 AM	1.0900	1.0900	1.1596
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	103	0.28	18.552000	2:48:21 PM	1.0800	1.0774	1.1087
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	110	0.30	1.100000	9:44:04 AM	1.1250	1.1250	1.1779
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	117	0.32	-	-	-	-	1.2499
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	124	0.34	-	-	-	-	1.3297
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	131	0.36	-	-	-	-	1.1841
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	131	0.36	0.610000	11:49:29 AM	1.2500	1.2500	1.3209
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	138	0.38	6.700000	11:45:59 AM	1.4500	1.4190	1.2692
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	138	0.38	1.039000	11:34:57 AM	1.3200	1.3200	1.3431
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	145	0.40	176.125000	11:58:45 AM	1.3500	1.3287	1.3399
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	152	0.42	223.450000	3:57:59 PM	1.3500	1.3700	1.4475
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	159	0.44	407.080000	11:48:52 AM	1.3650	1.3730	1.3744
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	166	0.45	-	-	-	-	1.3935
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	173	0.47	1.000000	2:10:45 PM	1.2800	1.2800	1.4015
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	180	0.49	151.063000	3:11:34 PM	1.3950	1.3906	1.3936
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	185	0.51	-	-	-	-	1.2343
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	187	0.51	0.510000	11:53:10 AM	1.4000	1.4000	1.4144
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	194	0.53	1.490000	10:07:39 AM	1.3900	1.3900	1.3956
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	201	0.55	0.510000	10:11:40 AM	1.4000	1.4000	1.4328

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RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	208	0.57	-	-	-	-	1.4406
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	215	0.59	118.122200	2:35:39 PM	1.4250	1.4217	1.4250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	222	0.61	-	-	-	-	1.4750
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	229	0.63	-	-	-	-	1.4682
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	236	0.65	813.520000	10:56:42 AM	1.4500	1.4598	1.4617
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	243	0.67	4.030000	10:56:39 AM	1.4600	1.4600	1.4900
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	250	0.68	-	-	-	-	1.4850
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	257	0.70	-	-	-	-	1.5193
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	264	0.72	-	-	-	-	1.5100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	271	0.74	0.020000	3:03:30 PM	1.5250	1.5250	1.5418
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	278	0.76	-	-	-	-	1.5271
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	285	0.78	-	-	-	-	1.5454
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	292	0.80	1492.992000	3:51:08 PM	1.5400	1.5402	1.5403
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	297	0.81	50.000000	11:18:49 AM	1.5825	1.5825	1.5765
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	299	0.82	-	-	-	-	1.5578
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	306	0.84	-	-	-	-	1.5879
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	313	0.86	4.300000	2:55:03 PM	1.6000	1.6000	1.5830
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	320	0.88	-	-	-	-	1.5892
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	326	0.89	0.150000	10:23:10 AM	1.6400	1.6400	1.5530
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	327	0.90	20.700000	11:09:51 AM	1.5750	1.5750	1.6063
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	334	0.91	95.400000	10:04:26 AM	1.6000	1.6000	1.5975
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	341	0.93	-	-	-	-	1.6041
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	348	0.95	-	-	-	-	1.5985
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	355	0.97	46.860000	3:01:05 PM	1.6080	1.6103	1.6079
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	362	0.99	248.897000	3:55:15 PM	1.4000	1.5998	1.6000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	368	1.01	-	-	-	-	1.5963
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	402	1.10	-	-	-	-	1.6297
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	450	1.23	17.866400	11:50:47 AM	1.7100	1.7138	1.6638
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	452	1.24	21.100000	11:47:59 AM	1.7350	1.7350	1.6380
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	519	1.42	648.750000	3:15:20 PM	1.7200	1.7212	1.7330
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	528	1.45	-	-	-	-	1.7536
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	544	1.49	-	-	-	-	1.7328
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	588	1.61	53.100000	2:40:59 PM	1.8500	1.8534	1.7383
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	626	1.71	-	-	-	-	1.8500

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	704	1.93	62.000000	2:24:37 PM	2.0500	2.0110	1.9901
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	730	2.00	0.739000	10:37:18 AM	2.0000	2.0000	2.0240
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	773	2.12	-	-	-	-	1.9890
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	911	2.49	1660.268000	3:09:50 PM	2.1100	2.1154	2.1222
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	914	2.50	-	-	-	-	2.1333
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	953	2.61	-	-	-	-	2.1526
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	997	2.73	-	-	-	-	2.1810
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,060	2.90	-	-	-	-	2.2350
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,075	2.94	-	-	-	-	2.2847
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,133	3.10	-	-	-	-	2.3689
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,158	3.17	-	-	-	-	2.3195
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,310	3.59	-	-	-	-	2.4527
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,312	3.59	-	-	-	-	2.4527
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,432	3.92	180.805000	3:55:42 PM	2.4850	2.4810	2.4787
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,460	4.00	350.000000	2:21:35 PM	2.4900	2.4907	2.4903
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,501	4.11	-	-	-	-	2.6190
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,541	4.22	-	-	-	-	2.6564
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,592	4.36	-	-	-	-	2.7041
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,618	4.43	121.644000	11:03:57 AM	2.5250	2.5250	2.5505
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,671	4.58	1169.271000	3:30:21 PM	2.7325	2.7309	2.7319
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,836	5.03	-	-	-	-	2.9358
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,866	5.11	-	-	-	-	2.9612
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,914	5.24	-	-	-	-	3.0065
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,998	5.47	-	-	-	-	3.0861
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,062	5.65	251.950000	11:10:44 AM	3.0650	3.0640	3.0633
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,187	5.99	-	-	-	-	3.2653
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,385	6.53	-	-	-	-	3.5353
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,416	6.62	1289.600000	3:59:31 PM	3.7000	3.6992	3.6996
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,528	6.92	469.000000	3:49:41 PM	3.7450	3.7437	3.7431
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,642	7.23	-	-	-	-	3.6363
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,679	7.34	-	-	-	-	3.6675
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,181	8.71	-	-	-	-	3.9993
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,224	8.83	75.000000	3:57:42 PM	3.9100	3.9133	3.9010
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,243	8.88	-	-	-	-	3.9951

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,425	9.38	-	-	-	-	4.0621
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,599	9.85	-	-	-	-	4.1477
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,602	9.86	100.000000	9:18:42 AM	4.1500	4.1500	4.1461
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,677	10.07	-	-	-	-	4.1405
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,797	10.40	-	-	-	-	4.1649
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,825	10.47	-	-	-	-	4.1730
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,035	11.05	-	-	-	-	4.2147
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,098	11.22	-	-	-	-	4.2313
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,210	11.53	-	-	-	-	4.1966
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,804	13.15	-	-	-	-	4.4450
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,133	14.05	-	-	-	-	4.5653
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,210	14.26	-	-	-	-	4.5948
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,498	15.05	-	-	-	-	4.7045
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,729	15.69	-	-	-	-	4.7892
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,819	15.93	-	-	-	-	4.8222
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,888	16.12	12.600000	2:18:44 PM	4.9500	4.9024	4.9330
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,009	16.45	-	-	-	-	4.8607
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,345	17.37	30.000000	2:59:18 PM	4.9375	4.9375	4.9167
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,939	19.00	563.720000	3:36:53 PM	4.9250	4.9283	4.9372
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,248	19.84	-	-	-	-	4.9852