

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 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	5	0.01	-	-	-	-	0.8934
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	12	0.03	-	-	-	-	1.0165
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	19	0.05	21.626000	10:44:49 AM	1.0000	1.0000	1.0676
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	26	0.07	30.785000	11:50:21 AM	1.0500	1.0500	1.0759
RPGb 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	33	0.09	-	-	-	-	1.1536
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	33	0.09	-	-	-	-	1.0744
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	40	0.11	44.461500	2:39:58 PM	1.0550	1.0583	1.0737
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	47	0.13	165.512000	11:31:30 AM	1.0620	1.0696	1.0704
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	54	0.15	-	-	-	-	1.0665
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	61	0.17	-	-	-	-	1.0630
RPGb 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	68	0.19	5.800000	11:30:42 AM	1.3500	1.2586	1.1629
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	68	0.19	116.000000	3:17:26 PM	0.9250	1.0025	0.9909
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	75	0.21	2.102000	2:57:45 PM	1.0675	1.0669	1.0684
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	81	0.22	76.936000	3:17:21 PM	0.9500	1.0612	1.0713
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	89	0.24	39.703000	2:58:05 PM	1.0650	1.0650	1.0747
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	96	0.26	-	-	-	-	1.0843
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	103	0.28	-	-	-	-	1.0800
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	110	0.30	9.315000	11:51:20 AM	1.0750	1.0750	1.1000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	117	0.32	-	-	-	-	1.1100
RPGb 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	124	0.34	71.221000	10:52:24 AM	1.3000	1.3000	1.0230
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	124	0.34	-	-	-	-	1.2401
RPGb 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	131	0.36	892.500000	11:50:53 AM	1.2100	1.2178	1.1457
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	131	0.36	52.941000	2:25:42 PM	1.1850	1.1872	1.2370
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	138	0.38	33.084000	11:48:57 AM	1.2000	1.2242	1.1728
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	145	0.40	8.000000	9:24:31 AM	1.3000	1.3000	1.4490
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	152	0.42	76.550000	3:58:57 PM	1.2750	1.2737	1.3088
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	159	0.44	-	-	-	-	1.3943
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	166	0.45	-	-	-	-	1.4015
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	173	0.47	0.590000	9:50:13 AM	1.3750	1.3750	1.3778
RPGb 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	178	0.49	-	-	-	-	1.2030
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	180	0.49	112.446000	2:59:06 PM	1.3800	1.3815	1.3890
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	187	0.51	2.800000	11:02:39 AM	1.3850	1.3850	1.3760
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	194	0.53	32.500000	2:14:31 PM	1.3850	1.3896	1.4050
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	201	0.55	-	-	-	-	1.4106

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RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	208	0.57	10.040000	11:53:34 AM	1.4150	1.4150	1.4250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	215	0.59	-	-	-	-	1.4402
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	222	0.61	-	-	-	-	1.4426
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	229	0.63	0.100000	10:44:52 AM	1.4000	1.4000	1.4464
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	236	0.65	33.100000	2:56:19 PM	1.4400	1.4400	1.4900
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	243	0.67	-	-	-	-	1.4711
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	250	0.68	100.000000	10:44:17 AM	1.4700	1.4750	1.4716
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	257	0.70	-	-	-	-	1.5054
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	264	0.72	176.510000	11:09:32 AM	1.5000	1.5055	1.5201
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	271	0.74	150.000000	10:30:54 AM	1.5200	1.5200	1.5249
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	278	0.76	151.120000	2:01:50 PM	1.5350	1.5201	1.5217
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	285	0.78	-	-	-	-	1.5452
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	290	0.79	1112.200000	2:17:11 PM	1.5685	1.5737	1.5690
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	292	0.80	200.620000	2:01:48 PM	1.5750	1.5401	1.5489
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	299	0.82	-	-	-	-	1.5626
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	306	0.84	-	-	-	-	1.5774
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	313	0.86	1.870000	2:30:18 PM	1.6000	1.5963	1.5717
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	319	0.87	-	-	-	-	1.4764
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	320	0.88	43.200000	3:02:11 PM	1.5600	1.5600	1.6049
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	327	0.90	-	-	-	-	1.5975
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	334	0.91	-	-	-	-	1.6050
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	341	0.93	-	-	-	-	1.5930
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	348	0.95	46.990000	2:57:55 PM	1.5950	1.6003	1.6067
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	355	0.97	-	-	-	-	1.6133
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	361	0.99	-	-	-	-	1.5281
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	362	0.99	295.085000	2:59:29 PM	1.6000	1.6000	1.5990
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	395	1.08	-	-	-	-	1.5659
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	443	1.21	730.750000	11:56:13 AM	1.6800	1.6912	1.6763
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	445	1.22	3.540000	3:12:32 PM	1.7250	1.7312	1.6003
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	512	1.40	567.451000	11:50:43 AM	1.7100	1.7106	1.7090
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	521	1.43	-	-	-	-	1.7042
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	537	1.47	95.000000	2:08:25 PM	1.6800	1.6800	1.6683
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	581	1.59	855.020000	3:31:55 PM	1.7200	1.7188	1.7196
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	619	1.70	0.280000	2:14:03 PM	1.8900	1.8900	1.8117

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	697	1.91	0.200000	10:16:50 AM	1.9500	1.9500	1.9851
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	723	1.98	-	-	-	-	1.9991
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	766	2.10	-	-	-	-	1.9671
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	904	2.48	785.155000	3:59:02 PM	2.1300	2.1268	2.1316
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	907	2.48	167.720000	3:48:49 PM	2.1450	2.1230	2.1062
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	946	2.59	2.000000	11:06:53 AM	2.1400	2.1400	2.1352
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	990	2.71	-	-	-	-	2.1769
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,053	2.88	-	-	-	-	2.2358
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,068	2.92	0.050000	2:07:55 PM	2.2000	2.2000	2.2731
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,126	3.08	0.020000	2:34:29 PM	2.3700	2.3700	2.3490
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,151	3.15	-	-	-	-	2.3269
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,303	3.57	-	-	-	-	2.4682
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,305	3.57	-	-	-	-	2.4692
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,425	3.90	1653.323000	3:35:45 PM	2.4900	2.4866	2.4883
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,453	3.98	0.070000	2:51:54 PM	2.4900	2.4900	2.4861
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,494	4.09	-	-	-	-	2.6449
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,534	4.20	-	-	-	-	2.6833
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,585	4.34	-	-	-	-	2.7321
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,611	4.41	5.500000	11:58:33 AM	2.5250	2.5250	2.5359
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,664	4.56	1808.542000	3:01:33 PM	2.7600	2.7600	2.7611
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,829	5.01	10.000000	10:42:40 AM	3.1500	3.1500	3.0444
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,859	5.09	-	-	-	-	2.9942
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,907	5.22	-	-	-	-	3.0394
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,991	5.45	-	-	-	-	3.1185
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,055	5.63	83.030000	2:45:35 PM	3.0900	3.0793	3.0689
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,180	5.97	-	-	-	-	3.2965
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,378	6.51	-	-	-	-	3.5127
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,409	6.60	34.420000	2:57:45 PM	3.7150	3.7133	3.7018
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,521	6.90	0.300000	11:42:05 AM	3.7650	3.7650	3.7658
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,635	7.21	-	-	-	-	3.6629
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,672	7.32	0.040000	-	-	-	3.6912
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,174	8.69	-	-	-	-	4.0128
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,217	8.81	-	-	-	-	3.9038
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,236	8.86	-	-	-	-	4.0321

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,418	9.36	-	-	-	-	4.1093
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,592	9.83	-	-	-	-	4.1757
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,595	9.84	148.500000	2:35:34 PM	4.2850	4.2724	4.2808
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,670	10.05	-	-	-	-	4.2006
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,790	10.38	-	-	-	-	4.2214
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,818	10.45	0.500000	10:55:32 AM	4.3000	4.3000	4.2275
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,028	11.03	-	-	-	-	4.2624
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,091	11.20	-	-	-	-	4.2713
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,203	11.51	-	-	-	-	4.2011
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,797	13.13	-	-	-	-	4.4267
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,126	14.03	-	-	-	-	4.5334
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,203	14.25	-	-	-	-	4.5601
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,491	15.03	-	-	-	-	4.6593
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,722	15.67	2.000000	2:12:14 PM	4.9000	4.9000	4.7298
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,812	15.91	-	-	-	-	4.7572
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,881	16.10	1.600000	11:59:21 AM	4.9500	4.9500	4.8219
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,002	16.43	-	-	-	-	4.8013
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,338	17.35	-	-	-	-	4.8746
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,932	18.98	27.190000	3:43:28 PM	4.9000	4.8910	4.9393
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,241	19.83	20.300000	11:10:27 AM	4.9200	4.9200	4.9999