

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 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	5	0.01	-	-	-	-	1.0274
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	12	0.03	-	-	-	-	1.0537
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	19	0.05	12.100000	10:45:23 AM	0.9250	0.9250	1.0367
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	26	0.07	50.000000	9:51:17 AM	1.0500	1.0500	1.0386
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	26	0.07	369.625000	11:30:06 AM	1.0400	1.0391	1.0443
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	33	0.09	209.502000	3:07:23 PM	1.0500	1.0545	1.0536
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	40	0.11	99.470200	3:09:49 PM	1.0550	1.0547	1.0645
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	47	0.13	2.350000	11:11:17 AM	1.0550	1.0550	1.0663
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	54	0.15	28.190000	3:32:06 PM	1.0500	1.0567	1.0616
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	61	0.17	-	-	-	-	1.0628
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	61	0.17	3607.611600	3:32:09 PM	1.0575	1.0689	1.0675
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	68	0.19	37.086700	2:03:40 PM	1.1500	1.0830	1.0695
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	74	0.20	999.072640	2:53:02 PM	1.0700	1.0698	1.0749
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	82	0.23	8.020000	2:49:31 PM	1.0500	1.0500	1.0591
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	89	0.24	360.074900	3:43:47 PM	1.0610	1.0609	1.0668
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	96	0.26	-	-	-	-	1.0936
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	103	0.28	63.905000	2:46:15 PM	1.0750	1.0726	1.0756
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	110	0.30	2.000000	2:58:45 PM	1.0850	1.0850	1.0927
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	117	0.32	522.090000	2:00:46 PM	1.1500	1.1496	0.9571
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	117	0.32	-	-	-	-	1.2072
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	124	0.34	318.200000	2:13:39 PM	1.1500	1.1406	1.0666
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	124	0.34	59.678000	10:08:29 AM	1.1295	1.1678	1.1639
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	131	0.36	-	-	-	-	1.1728
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	138	0.38	11.000000	11:36:03 AM	1.1750	1.2023	1.4282
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	145	0.40	-	-	-	-	1.2487
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	152	0.42	500.000000	11:03:04 AM	1.2750	1.2750	1.2750
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	159	0.44	-	-	-	-	1.3250
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	166	0.45	-	-	-	-	1.3771
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	171	0.47	-	-	-	-	1.1879
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	173	0.47	0.450000	2:49:32 PM	1.4000	1.4000	1.3807
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	180	0.49	317.934000	3:50:15 PM	1.2000	1.3773	1.3773
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	187	0.51	-	-	-	-	1.4050
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	194	0.53	0.400000	2:41:35 PM	1.4200	1.4200	1.3914
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	201	0.55	0.500000	10:07:50 AM	1.4000	1.4000	1.4217

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RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	208	0.57	25.000000	11:20:57 AM	1.4100	1.4100	1.4272
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	215	0.59	-	-	-	-	1.4300
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	222	0.61	-	-	-	-	1.4200
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	229	0.63	14.430000	2:46:00 PM	1.4600	1.4506	1.4740
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	236	0.65	-	-	-	-	1.4633
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	243	0.67	11.368000	11:41:25 AM	1.4500	1.4721	1.4822
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	250	0.68	-	-	-	-	1.4944
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	257	0.70	-	-	-	-	1.5117
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	264	0.72	-	-	-	-	1.5271
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	271	0.74	-	-	-	-	1.5229
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	278	0.76	-	-	-	-	1.5539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	283	0.78	-	-	-	-	1.4885
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	285	0.78	-	-	-	-	1.5388
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	292	0.80	20.733000	2:41:18 PM	1.5650	1.5288	1.5350
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	299	0.82	10.000000	10:14:54 AM	1.5150	1.5150	1.5502
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	306	0.84	-	-	-	-	1.5779
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	312	0.85	-	-	-	-	1.4465
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	313	0.86	-	-	-	-	1.6001
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	320	0.88	-	-	-	-	1.6129
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	327	0.90	-	-	-	-	1.5857
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	334	0.91	31.400000	3:23:47 PM	1.6100	1.6095	1.6109
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	341	0.93	2.010000	11:11:35 AM	1.5850	1.5875	1.5914
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	348	0.95	1.750000	10:36:49 AM	1.5900	1.5900	1.6585
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	354	0.97	-	-	-	-	1.5036
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	355	0.97	193.468000	3:50:18 PM	1.5500	1.5906	1.6000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	362	0.99	57.146000	3:18:05 PM	1.5600	1.5700	1.6715
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	388	1.06	-	-	-	-	1.5453
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	436	1.19	1391.500000	2:50:13 PM	1.7150	1.6917	1.6712
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	438	1.20	-	-	-	-	1.6720
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	505	1.38	379.800000	3:44:17 PM	1.8500	1.7003	1.6779
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	514	1.41	-	-	-	-	1.6915
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	530	1.45	-	-	-	-	1.7093
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	574	1.57	11.600000	2:54:13 PM	1.7050	1.7050	1.7213
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	612	1.68	-	-	-	-	1.8052

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	690	1.89	6.921000	3:23:22 PM	2.1000	2.0954	1.9617
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	716	1.96	-	-	-	-	1.9678
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	759	2.08	-	-	-	-	1.9717
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	897	2.46	3048.572000	3:47:26 PM	2.2100	2.1970	2.2044
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	900	2.46	11.560000	2:20:55 PM	2.1000	2.1078	2.1148
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	939	2.57	6.000000	-	-	-	2.1552
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	983	2.69	-	-	-	-	2.2004
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,046	2.86	-	-	-	-	2.2647
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,061	2.91	-	-	-	-	2.2924
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,119	3.06	-	-	-	-	2.3619
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,144	3.13	-	-	-	-	2.3648
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,296	3.55	0.500000	11:55:16 AM	2.6000	2.6000	2.5207
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,298	3.55	-	-	-	-	2.5223
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,418	3.88	618.005000	3:50:54 PM	2.5900	2.6190	2.6186
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,446	3.96	5.000000	11:41:54 AM	2.5500	2.5500	2.5121
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,487	4.07	-	-	-	-	2.7158
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,527	4.18	-	-	-	-	2.7570
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,578	4.32	-	-	-	-	2.8095
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,604	4.39	7.950000	3:23:39 PM	3.0000	2.6673	2.6260
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,657	4.54	76.791000	2:44:45 PM	2.8500	2.8459	2.8080
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,822	4.99	12.500000	3:52:14 PM	3.2300	3.2468	3.1137
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,852	5.07	-	-	-	-	3.0901
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,900	5.20	-	-	-	-	3.1367
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,984	5.43	-	-	-	-	3.2181
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,048	5.61	1326.000000	3:25:21 PM	3.2000	3.1976	3.1625
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,173	5.95	-	-	-	-	3.4015
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,371	6.49	-	-	-	-	3.5925
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,402	6.58	1548.900000	3:00:10 PM	3.8600	3.8463	3.8611
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,514	6.88	1888.400000	2:45:57 PM	3.8900	3.9028	3.9078
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,628	7.20	-	-	-	-	3.7669
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,665	7.30	55.000000	2:00:40 PM	3.8500	3.8675	3.7439
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,167	8.67	-	-	-	-	4.1072
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,210	8.79	65.000000	2:32:02 PM	3.8600	3.8600	3.8638
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,229	8.84	-	-	-	-	4.1346

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,411	9.34	-	-	-	-	4.2259
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,585	9.82	719.500000	3:36:32 PM	4.2230	4.2437	4.2600
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,588	9.82	2831.300000	3:59:02 PM	4.5250	4.5031	4.5206
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,663	10.03	-	-	-	-	4.3433
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,783	10.36	-	-	-	-	4.3733
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,811	10.43	0.100000	9:37:47 AM	4.4500	4.4500	4.3809
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,021	11.01	-	-	-	-	4.4327
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,084	11.18	-	-	-	-	4.4469
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,196	11.49	0.800000	10:26:57 AM	4.4500	4.4500	4.3692
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,790	13.11	-	-	-	-	4.6111
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,119	14.02	-	-	-	-	4.7040
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,196	14.23	17.475000	11:31:59 AM	4.9250	4.9236	4.7271
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,484	15.01	-	-	-	-	4.8135
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,715	15.65	-	-	-	-	4.8742
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,805	15.89	-	-	-	-	4.8979
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,874	16.08	0.500000	3:53:23 PM	4.9050	4.9050	4.9383
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,995	16.41	-	-	-	-	4.9416
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,331	17.33	304.000000	3:47:21 PM	4.9900	4.9835	4.9975
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,925	18.96	332.040000	2:29:18 PM	4.9300	4.9851	4.9885
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,234	19.81	-	-	-	-	5.0525