

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	2	0.01	-	-	-	-	-
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	9	0.03	7.530000	3:38:23 PM	0.9000	0.9199	1.0529
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	16	0.04	-	-	-	-	1.0367
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	23	0.06	106.370000	11:01:27 AM	1.1000	1.1000	1.1000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	23	0.06	2.000000	3:05:27 PM	1.0250	1.0250	1.0443
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	30	0.08	400.914000	11:02:18 AM	1.0650	1.0649	1.0570
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	37	0.10	-	-	-	-	1.0640
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	44	0.12	103.580000	2:34:30 PM	1.0550	1.0558	1.0642
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	51	0.14	45.237000	11:56:03 AM	1.0550	1.0550	1.0617
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	58	0.16	-	-	-	-	1.0708
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	58	0.16	-	-	-	-	1.0672
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	65	0.18	13.500000	3:30:35 PM	1.0550	1.0600	1.0717
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	71	0.19	3.501000	11:29:17 AM	1.0750	1.0736	1.0739
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	79	0.22	-	-	-	-	1.0523
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	86	0.24	119.706000	3:08:05 PM	1.0600	1.0609	1.0665
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	93	0.26	200.000000	2:48:35 PM	1.0600	1.0600	1.0600
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	100	0.27	206.313000	3:59:13 PM	1.0800	1.0798	1.0788
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	107	0.29	35.000000	10:12:34 AM	1.1000	1.1000	1.0927
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	114	0.31	11.200000	3:38:31 PM	1.1050	1.1299	0.9115
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	114	0.31	-	-	-	-	1.1959
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	121	0.33	40.000000	11:08:32 AM	1.1250	1.1250	1.0392
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	121	0.33	64.703000	11:31:52 AM	1.1000	1.1342	1.1557
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	128	0.35	50.000000	2:22:21 PM	1.2000	1.2000	1.1930
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	135	0.37	1.516000	2:30:22 PM	1.2250	1.2250	1.4190
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	142	0.39	-	-	-	-	1.2487
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	149	0.41	14.610000	2:05:58 PM	1.2000	1.2033	1.2750
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	156	0.43	5.400000	3:04:42 PM	1.3850	1.3850	1.3250
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	163	0.45	-	-	-	-	1.3771
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	168	0.46	-	-	-	-	1.2135
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	170	0.47	85.215000	3:35:35 PM	1.3800	1.3800	1.3793
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	177	0.49	1526.136000	3:53:04 PM	1.3810	1.3833	1.3828
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	184	0.50	1418.225000	3:39:35 PM	1.3825	1.3825	1.3825
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	191	0.52	-	-	-	-	1.3893
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	198	0.54	-	-	-	-	1.4152

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RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	205	0.56	500.000000	2:50:25 PM	1.4400	1.4400	1.4346
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	212	0.58	517.113000	3:39:41 PM	1.4400	1.4399	1.4360
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	219	0.60	-	-	-	-	1.4200
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	226	0.62	-	-	-	-	1.4675
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	233	0.64	-	-	-	-	1.4630
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	240	0.66	202.029000	3:15:50 PM	1.4400	1.4746	1.4800
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	247	0.68	-	-	-	-	1.4928
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	254	0.70	-	-	-	-	1.5116
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	261	0.72	-	-	-	-	1.5239
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	268	0.73	1.030000	3:40:32 PM	1.4750	1.4750	1.5209
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	275	0.75	-	-	-	-	1.5539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	280	0.77	-	-	-	-	1.4770
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	282	0.77	-	-	-	-	1.5388
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	289	0.79	2.200000	2:37:39 PM	1.5600	1.5600	1.5350
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	296	0.81	-	-	-	-	1.5502
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	303	0.83	-	-	-	-	1.5838
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	309	0.85	-	-	-	-	1.4673
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	310	0.85	500.000000	3:55:32 PM	1.5700	1.5700	1.5700
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	317	0.87	-	-	-	-	1.6171
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	324	0.89	113.200000	3:02:51 PM	1.5700	1.7449	1.6907
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	331	0.91	-	-	-	-	1.6230
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	338	0.93	175.770000	3:36:17 PM	1.5800	1.6706	1.7014
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	345	0.95	92.040000	2:19:10 PM	1.5800	1.7429	1.7445
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	351	0.96	-	-	-	-	1.5231
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	352	0.96	11.659000	2:58:23 PM	1.5900	1.5900	1.6000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	359	0.98	84.740000	3:00:20 PM	1.5500	1.6772	1.7478
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	385	1.05	-	-	-	-	1.5650
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	433	1.19	213.103000	3:54:11 PM	1.7475	1.7449	1.7172
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	435	1.19	-	-	-	-	1.6667
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	502	1.37	1715.000000	3:54:05 PM	1.7725	1.7961	1.7791
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	511	1.40	-	-	-	-	1.7110
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	527	1.44	350.000000	11:55:07 AM	1.7250	1.7250	1.7176
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	571	1.56	600.000000	3:54:00 PM	1.7250	1.7375	1.7292
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	609	1.67	-	-	-	-	1.8246

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	687	1.88	2.000000	3:41:33 PM	2.0500	2.0500	1.9640
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	713	1.95	303.768000	3:05:44 PM	2.0250	2.0250	2.0154
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	756	2.07	-	-	-	-	1.9912
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	894	2.45	156.530000	3:36:58 PM	2.1800	2.1983	2.2092
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	897	2.46	7.075000	3:54:57 PM	2.1750	2.1896	2.1167
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	936	2.56	-	-	-	-	2.1739
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	980	2.68	-	-	-	-	2.2188
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,043	2.86	-	-	-	-	2.2828
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,058	2.90	21.070092	10:06:20 AM	2.3990	2.3990	2.3073
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,116	3.06	13.000000	9:33:35 AM	2.4500	2.4500	2.3738
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,141	3.12	-	-	-	-	2.3823
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,293	3.54	-	-	-	-	2.5369
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,295	3.55	-	-	-	-	2.5386
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,415	3.87	120.855000	3:58:51 PM	2.6250	2.5418	2.5444
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,443	3.95	2.000000	3:24:56 PM	2.5000	2.5000	2.5110
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,484	4.06	-	-	-	-	2.7308
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,524	4.17	-	-	-	-	2.7719
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,575	4.31	-	-	-	-	2.8243
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,601	4.38	-	-	-	-	2.6947
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,654	4.53	1521.318000	2:02:14 PM	2.8500	2.9192	2.9200
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,819	4.98	22.350000	11:27:25 AM	3.3000	3.1983	3.1299
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,849	5.06	-	-	-	-	3.1046
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,897	5.19	-	-	-	-	3.1514
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,981	5.42	-	-	-	-	3.2333
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,045	5.60	40.000000	3:11:16 PM	3.2000	3.2000	3.1618
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,170	5.94	-	-	-	-	3.4176
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,368	6.48	1.855000	11:11:31 AM	3.7500	3.7500	3.6033
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,399	6.57	1879.000000	3:30:44 PM	3.8550	3.8635	3.8544
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,511	6.88	608.100000	3:59:12 PM	3.8700	3.9466	3.9304
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,625	7.19	-	-	-	-	3.7858
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,662	7.29	5.000000	11:29:44 AM	3.9200	3.9200	3.7430
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,164	8.66	-	-	-	-	4.1254
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,207	8.78	-	-	-	-	3.8671
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,226	8.83	-	-	-	-	4.1548

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,408	9.33	-	-	-	-	4.2465
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,582	9.81	37.000000	10:51:50 AM	4.3500	4.3500	4.2587
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,585	9.82	270.000000	3:40:22 PM	4.5200	4.5444	4.5475
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,660	10.02	-	-	-	-	4.3649
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,780	10.35	-	-	-	-	4.4007
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,808	10.43	-	-	-	-	4.4095
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,018	11.00	-	-	-	-	4.4718
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,081	11.17	-	-	-	-	4.4900
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,193	11.48	5.000000	11:44:24 AM	4.6000	4.6000	4.4459
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,787	13.11	-	-	-	-	4.6895
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,116	14.01	-	-	-	-	4.7719
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,193	14.22	-	-	-	-	4.7886
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,481	15.01	-	-	-	-	4.8512
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,712	15.64	-	-	-	-	4.9040
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,802	15.89	-	-	-	-	4.9246
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,871	16.07	10.500000	3:40:25 PM	4.9050	4.9095	4.9577
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,992	16.41	-	-	-	-	4.9675
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,328	17.33	2.000000	3:05:55 PM	4.9800	4.9800	4.9973
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,922	18.95	197.500000	3:07:04 PM	4.9400	4.9505	4.9919
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,231	19.80	-	-	-	-	5.0649