

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 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	5	0.01	9.000000	10:22:22 AM	1.0250	1.0250	1.0544
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	12	0.03	-	-	-	-	0.9426
RPGb 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	19	0.05	-	-	-	-	1.1000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	19	0.05	49.402000	11:39:38 AM	0.9500	0.9500	1.1129
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	26	0.07	217.908000	3:36:34 PM	1.1000	1.0552	1.0846
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	33	0.09	181.310000	2:28:01 PM	1.0600	1.0654	1.0777
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	40	0.11	347.070000	3:57:52 PM	1.0900	1.0880	1.0873
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	47	0.13	3.000000	11:47:34 AM	1.0600	1.0600	1.0589
RPGb 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	54	0.15	-	-	-	-	1.0020
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	54	0.15	164.520000	3:52:36 PM	1.1000	1.0974	1.1078
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	61	0.17	1.401000	10:18:49 AM	1.0650	1.0650	1.0779
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	67	0.18	218.477000	2:18:10 PM	1.0750	1.0719	1.0696
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	75	0.21	7.930000	2:11:56 PM	1.0600	1.0513	1.0565
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	82	0.23	73.144000	3:49:32 PM	1.0600	1.0788	1.0709
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	89	0.24	87.033000	3:20:08 PM	1.0751	1.0752	1.0674
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	96	0.26	12.703000	2:11:26 PM	1.0800	1.0800	1.0705
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	103	0.28	-	-	-	-	1.0837
RPGb 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	110	0.30	-	-	-	-	0.6081
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	110	0.30	200.000000	11:16:11 AM	1.1100	1.1100	1.1025
RPGb 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	117	0.32	-	-	-	-	1.0076
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	117	0.32	124.000000	11:26:16 AM	1.1250	1.1112	1.1603
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	124	0.34	-	-	-	-	1.2000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	131	0.36	200.000000	11:03:28 AM	1.3400	1.3400	1.3953
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	138	0.38	201.200000	11:03:25 AM	1.3500	1.3497	1.3123
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	145	0.40	-	-	-	-	1.2873
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	152	0.42	14.038000	2:55:07 PM	1.3000	1.3374	1.3668
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	159	0.44	-	-	-	-	1.3653
RPGb 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	164	0.45	-	-	-	-	1.1900
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	166	0.45	62.608000	2:46:29 PM	1.3900	1.3900	1.3869
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	173	0.47	1824.855600	3:40:15 PM	1.4050	1.3912	1.3883
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	180	0.49	64.691000	3:41:39 PM	1.3800	1.3835	1.3785
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	187	0.51	-	-	-	-	1.3997
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	194	0.53	-	-	-	-	1.4200
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	201	0.55	-	-	-	-	1.4492

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RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	208	0.57	-	-	-	-	1.4474
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	215	0.59	-	-	-	-	1.4383
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	222	0.61	500.000000	11:23:10 AM	1.4700	1.4700	1.4700
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	229	0.63	1500.000000	11:32:49 AM	1.5000	1.5000	1.4825
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	236	0.65	1302.013000	2:36:43 PM	1.5000	1.5000	1.4930
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	243	0.67	-	-	-	-	1.4874
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	250	0.68	11.000000	11:26:20 AM	1.4750	1.4750	1.4840
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	257	0.70	-	-	-	-	1.4972
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	264	0.72	-	-	-	-	1.4989
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	271	0.74	-	-	-	-	1.5539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	276	0.76	-	-	-	-	1.5635
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	278	0.76	-	-	-	-	1.5289
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	285	0.78	-	-	-	-	1.5592
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	292	0.80	-	-	-	-	1.5601
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	299	0.82	5.000000	11:47:57 AM	1.6250	1.6250	1.5737
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	305	0.84	-	-	-	-	1.4992
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	306	0.84	-	-	-	-	1.5551
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	313	0.86	-	-	-	-	1.6003
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	320	0.88	-	-	-	-	1.6907
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	327	0.90	1.000000	2:14:28 PM	1.6250	1.6250	1.6084
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	334	0.91	16.581000	3:08:35 PM	1.6000	1.5977	1.6126
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	341	0.93	-	-	-	-	1.7500
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	347	0.95	3.000000	-	-	-	1.5702
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	348	0.95	-	-	-	-	1.6000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	355	0.97	-	-	-	-	1.7500
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	362	0.99	52.620000	3:25:43 PM	1.5810	1.5799	1.5787
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	381	1.04	-	-	-	-	1.6233
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	429	1.18	8.500000	3:33:35 PM	1.8975	1.8649	1.7937
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	431	1.18	-	-	-	-	1.7118
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	498	1.36	919.700000	11:47:26 AM	1.8900	1.8712	1.8644
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	507	1.39	-	-	-	-	1.8010
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	523	1.43	-	-	-	-	1.7723
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	567	1.55	27.200000	11:25:32 AM	1.9100	1.9100	1.8528
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	605	1.66	-	-	-	-	1.9393

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	683	1.87	198.351000	2:58:40 PM	2.0600	2.0480	2.0385
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	709	1.94	455.000000	3:21:32 PM	2.0500	2.0499	2.0503
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	752	2.06	-	-	-	-	2.1408
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	890	2.44	51.805000	3:34:02 PM	2.2850	2.3191	2.3175
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	893	2.45	19.000000	11:04:59 AM	2.3250	2.3250	2.4806
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	932	2.55	-	-	-	-	2.3459
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	976	2.67	-	-	-	-	2.3962
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,039	2.85	-	-	-	-	2.4680
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,054	2.89	-	-	-	-	2.5944
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,112	3.04	3.900000	3:23:16 PM	2.5700	2.5572	2.5613
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,137	3.11	-	-	-	-	2.5765
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,289	3.53	-	-	-	-	2.7379
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,291	3.54	-	-	-	-	2.7398
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,411	3.86	1717.775000	3:35:12 PM	2.8050	2.7997	2.8016
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,439	3.94	-	-	-	-	2.7152
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,480	4.05	-	-	-	-	2.9393
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,520	4.16	-	-	-	-	2.9796
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,571	4.30	-	-	-	-	3.0311
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,597	4.37	-	-	-	-	2.8925
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,650	4.52	394.683500	10:43:35 AM	3.1200	3.1169	3.1575
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,815	4.97	51.000000	11:53:33 AM	3.3800	3.3996	3.3998
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,845	5.05	4.000000	11:04:49 AM	3.5000	3.5000	3.3057
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,893	5.18	-	-	-	-	3.3492
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,977	5.41	-	-	-	-	3.4255
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,041	5.59	372.000000	2:41:55 PM	3.4000	3.3184	3.3263
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,166	5.93	-	-	-	-	3.5972
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,364	6.47	-	-	-	-	3.7645
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,395	6.56	224.200000	3:34:43 PM	4.0000	4.0002	4.0003
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,507	6.86	5.000000	11:19:39 AM	4.0950	4.0950	4.1001
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,621	7.18	-	-	-	-	3.9391
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,658	7.28	-	-	-	-	3.8344
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,160	8.65	-	-	-	-	4.2647
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,203	8.77	19.020000	3:36:56 PM	4.2000	4.2000	3.8868
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,222	8.82	-	-	-	-	4.2954

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,404	9.32	-	-	-	-	4.3883
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,578	9.80	0.040000	3:38:11 PM	4.5000	4.5000	4.4406
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,581	9.80	249.950000	3:27:47 PM	4.6500	4.6678	4.7000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,656	10.01	-	-	-	-	4.5102
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,776	10.34	-	-	-	-	4.5438
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,804	10.42	8.830000	10:47:12 AM	4.7050	4.7050	4.5519
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,014	10.99	-	-	-	-	4.6104
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,077	11.16	-	-	-	-	4.6277
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,189	11.47	13.740000	11:24:01 AM	4.6800	4.6800	4.6069
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,783	13.10	-	-	-	-	4.8205
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,112	14.00	-	-	-	-	4.9058
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,189	14.21	-	-	-	-	4.9236
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,477	15.00	-	-	-	-	4.9900
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,708	15.63	-	-	-	-	5.0413
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,798	15.87	-	-	-	-	5.0613
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,867	16.06	10.500000	3:04:54 PM	4.9300	4.9329	5.0876
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,988	16.39	-	-	-	-	5.0989
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,324	17.31	50.000000	10:13:15 AM	5.1500	5.1500	5.1494
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,918	18.94	26.000000	2:00:43 PM	4.9500	4.9500	4.9921
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,227	19.79	103.740000	11:34:07 AM	4.9500	4.9923	5.0000