

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	2	0.01	-	-	-	-	-
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	9	0.03	22.100000	11:39:12 AM	1.0250	0.9255	0.9426
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	16	0.04	-	-	-	-	1.0379
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	16	0.04	23.270000	11:10:52 AM	1.0750	1.0750	1.1128
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	23	0.06	53.747000	2:03:33 PM	1.0551	1.0550	1.0892
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	30	0.08	98.511000	3:16:23 PM	1.0600	1.0586	1.0762
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	37	0.10	20.000000	2:03:46 PM	1.0900	1.0900	1.0871
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	44	0.12	88.711000	3:57:26 PM	1.0650	1.0688	1.0634
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	51	0.14	-	-	-	-	1.0020
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	51	0.14	6.988000	3:38:29 PM	1.0700	1.0709	1.1078
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	58	0.16	2.000000	2:27:35 PM	1.0660	1.0660	1.0925
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	64	0.18	157.246000	3:21:14 PM	1.0750	1.0740	1.0713
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	72	0.20	6.000000	3:01:51 PM	1.0500	1.0500	1.0637
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	79	0.22	812.468000	3:50:10 PM	1.0800	1.0974	1.0860
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	86	0.24	168.720000	3:47:16 PM	1.0800	1.0764	1.0713
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	93	0.26	336.260000	3:09:37 PM	1.0850	1.0872	1.0875
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	100	0.27	12.140000	10:59:01 AM	1.1400	1.1202	1.0838
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	107	0.29	45.000000	2:32:27 PM	1.1500	1.1322	0.5551
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	107	0.29	1.000000	3:20:52 PM	1.1250	1.1250	1.1025
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	114	0.31	334.800000	2:57:56 PM	1.1600	1.2980	1.1209
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	114	0.31	20.000000	2:29:28 PM	1.0000	1.0650	1.1603
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	121	0.33	216.573000	11:35:58 AM	1.3550	1.3503	1.3506
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	128	0.35	0.818000	11:06:01 AM	1.2200	1.2200	1.4114
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	135	0.37	222.840000	11:41:18 AM	1.4000	1.3684	1.3606
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	142	0.39	-	-	-	-	1.2873
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	149	0.41	1.765000	2:47:41 PM	1.3800	1.3453	1.3670
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	156	0.43	98.600000	11:33:26 AM	1.4050	1.4050	1.4050
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	161	0.44	-	-	-	-	1.2437
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	163	0.45	23.669000	3:34:12 PM	1.3900	1.3900	1.3869
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	170	0.47	2.493000	3:10:10 PM	1.4250	1.3957	1.3885
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	177	0.49	132.620000	3:47:27 PM	1.3850	1.3850	1.3799
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	184	0.50	345.000000	3:07:07 PM	1.3910	1.3759	1.3750
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	191	0.52	-	-	-	-	1.4251
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	198	0.54	16.091000	11:39:18 AM	1.4550	1.4550	1.4491

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RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	205	0.56	4.090000	-	-	-	1.4466
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	212	0.58	1.010000	9:48:09 AM	1.5000	1.5000	1.4380
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	219	0.60	5.272000	10:48:54 AM	1.4350	1.4350	1.4700
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	226	0.62	-	-	-	-	1.4825
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	233	0.64	-	-	-	-	1.4930
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	240	0.66	-	-	-	-	1.4874
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	247	0.68	-	-	-	-	1.4840
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	254	0.70	-	-	-	-	1.5063
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	261	0.72	-	-	-	-	1.5016
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	268	0.73	-	-	-	-	1.5539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	273	0.75	177.620000	2:16:40 PM	1.6000	1.5910	1.5571
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	275	0.75	-	-	-	-	1.5289
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	282	0.77	-	-	-	-	1.5592
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	289	0.79	-	-	-	-	1.5601
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	296	0.81	-	-	-	-	1.5739
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	302	0.83	-	-	-	-	1.5363
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	303	0.83	15.200000	10:42:14 AM	1.5750	1.5283	1.5551
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	310	0.85	-	-	-	-	1.5945
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	317	0.87	3.000000	3:06:53 PM	1.5800	1.5800	1.6907
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	324	0.89	-	-	-	-	1.6014
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	331	0.91	16.929000	3:21:14 PM	1.6000	1.6000	1.6126
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	338	0.93	0.245000	2:40:29 PM	1.6250	1.6250	1.7120
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	344	0.94	70.000000	2:47:22 PM	1.8250	1.8250	1.8250
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	345	0.95	3.740000	2:37:32 PM	1.6250	1.6250	1.6022
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	352	0.96	0.620000	2:37:54 PM	1.6250	1.6250	1.7123
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	359	0.98	153.399000	2:28:18 PM	1.5835	1.5808	1.5784
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	378	1.04	-	-	-	-	1.6601
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	426	1.17	8.075000	3:43:38 PM	1.9000	1.8986	1.7866
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	428	1.17	1.000000	11:39:26 AM	1.8900	1.8900	1.7047
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	495	1.36	404.500000	2:45:26 PM	1.9000	1.8753	1.8715
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	504	1.38	-	-	-	-	1.8315
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	520	1.42	52.000000	11:21:55 AM	1.8750	1.8750	1.8225
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	564	1.54	172.000000	3:59:13 PM	1.8900	1.8944	1.8787
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	602	1.65	-	-	-	-	1.9649

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	680	1.86	9.500000	2:15:49 PM	2.1200	2.1358	2.0367
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	706	1.93	-	-	-	-	2.0490
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	749	2.05	-	-	-	-	2.1604
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	887	2.43	1158.250000	3:50:13 PM	2.2800	2.2816	2.2853
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	890	2.44	4.200000	3:51:21 PM	2.3250	2.3006	2.4834
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	929	2.54	-	-	-	-	2.3615
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	973	2.66	-	-	-	-	2.4108
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,036	2.84	-	-	-	-	2.4812
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,051	2.88	-	-	-	-	2.5930
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,109	3.04	-	-	-	-	2.5703
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,134	3.11	-	-	-	-	2.5883
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,286	3.52	-	-	-	-	2.7487
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,288	3.53	-	-	-	-	2.7506
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,408	3.86	314.685000	3:23:18 PM	2.7975	2.7989	2.8008
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,436	3.93	515.650000	3:32:38 PM	2.8300	2.8512	2.8385
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,477	4.04	-	-	-	-	2.9490
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,517	4.15	-	-	-	-	2.9891
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,568	4.29	-	-	-	-	3.0401
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,594	4.36	-	-	-	-	2.8906
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,647	4.51	300.000000	3:58:23 PM	3.1700	3.1567	3.1550
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,812	4.96	15.990000	11:40:40 AM	3.3800	3.3401	3.3998
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,842	5.04	-	-	-	-	3.3130
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,890	5.18	-	-	-	-	3.3563
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,974	5.41	-	-	-	-	3.4319
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,038	5.58	11.000000	2:53:40 PM	3.4000	3.4000	3.3261
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,163	5.92	-	-	-	-	3.6022
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,361	6.46	-	-	-	-	3.7676
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,392	6.55	38.500000	2:39:54 PM	4.0450	4.0268	4.0105
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,504	6.86	-	-	-	-	4.1561
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,618	7.17	-	-	-	-	3.9480
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,655	7.27	11.550000	9:51:44 AM	4.1750	4.1750	3.8766
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,157	8.64	-	-	-	-	4.2790
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,200	8.76	2.400000	-	-	-	3.9745
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,219	8.81	-	-	-	-	4.3113

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,401	9.31	-	-	-	-	4.4050
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,575	9.79	16.200000	9:52:26 AM	4.5200	4.5200	4.4401
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,578	9.80	333.500000	3:37:18 PM	4.7000	4.6998	4.7000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,653	10.00	-	-	-	-	4.5272
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,773	10.33	-	-	-	-	4.5589
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,801	10.41	20.180000	3:43:36 PM	4.7500	5.1464	4.5665
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,011	10.98	-	-	-	-	4.6217
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,074	11.15	-	-	-	-	4.6379
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,186	11.46	2.180000	2:21:46 PM	4.7300	4.7300	4.6284
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,780	13.09	-	-	-	-	4.8169
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,109	13.99	7.000000	3:27:22 PM	5.3750	5.3750	4.8974
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,186	14.20	-	-	-	-	4.9155
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,474	14.99	-	-	-	-	4.9834
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,705	15.62	-	-	-	-	5.0354
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,795	15.87	-	-	-	-	5.0557
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,864	16.06	47.993500	3:25:17 PM	4.9300	5.0439	5.0793
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,985	16.39	-	-	-	-	5.0938
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,321	17.31	0.260000	9:53:10 AM	5.0750	5.0750	5.1493
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,915	18.93	18.990000	2:42:41 PM	4.9500	4.9456	4.9920
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,224	19.78	3.000000	2:19:56 PM	4.9500	4.9500	5.0000