

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	1	0.00	-	-	-	-	-
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	8	0.02	6.000000	3:50:47 PM	1.0250	0.9417	0.9428
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	15	0.04	99.843000	11:39:50 AM	1.1000	1.1000	1.1000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	15	0.04	70.017000	9:57:22 AM	0.9500	0.9500	1.0162
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	22	0.06	138.323000	2:27:37 PM	1.0900	1.0613	1.0724
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	29	0.08	1027.161000	3:55:45 PM	1.0600	1.0765	1.0672
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	36	0.10	31.403000	3:18:39 PM	1.0710	1.0786	1.0868
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	43	0.12	68.300000	3:00:01 PM	1.0700	1.0690	1.0634
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	50	0.14	-	-	-	-	1.0552
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	50	0.14	50.106000	3:11:56 PM	1.0710	1.0710	1.1077
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	57	0.16	1.200000	9:58:40 AM	1.0650	1.0671	1.0829
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	63	0.17	1064.755000	3:34:57 PM	1.0750	1.0807	1.0760
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	71	0.19	15.940000	3:27:21 PM	1.0500	1.1112	1.0606
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	78	0.21	248.716600	3:37:43 PM	1.0800	1.0598	1.0829
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	85	0.23	33.603000	3:45:48 PM	1.0800	1.0800	1.0709
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	92	0.25	708.751000	3:51:30 PM	1.0855	1.0846	1.0875
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	99	0.27	61.220000	3:12:07 PM	1.0800	1.0800	1.0838
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	106	0.29	-	-	-	-	0.6316
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	106	0.29	0.710000	3:53:17 PM	1.2250	1.2250	1.1025
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	113	0.31	-	-	-	-	1.0989
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	113	0.31	163.547000	3:27:52 PM	1.1000	1.1153	1.1291
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	120	0.33	2.630000	3:38:22 PM	1.3000	1.2620	1.3490
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	127	0.35	199.254000	3:07:31 PM	1.2200	1.2372	1.3594
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	134	0.37	650.000000	2:31:50 PM	1.3750	1.3704	1.3666
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	141	0.39	-	-	-	-	1.2873
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	148	0.41	27.451000	11:35:26 AM	1.3050	1.3018	1.3668
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	155	0.42	300.000000	2:31:48 PM	1.4250	1.4250	1.4131
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	160	0.44	-	-	-	-	1.2687
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	162	0.44	106.791000	3:28:04 PM	1.3900	1.3898	1.3869
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	169	0.46	21.287000	2:34:15 PM	1.3900	1.3900	1.3881
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	176	0.48	28.217000	2:18:45 PM	1.3900	1.3868	1.3797
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	183	0.50	844.108200	3:24:53 PM	1.3855	1.3847	1.3837
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	190	0.52	2.600000	2:59:02 PM	1.4000	1.4000	1.4248
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	197	0.54	50.000000	10:05:11 AM	1.4300	1.4300	1.4433

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RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	204	0.56	36.280000	2:47:09 PM	1.4500	1.4500	1.4461
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	211	0.58	-	-	-	-	1.4380
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	218	0.60	-	-	-	-	1.4700
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	225	0.62	-	-	-	-	1.4825
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	232	0.64	45.000000	11:12:30 AM	1.5000	1.5000	1.4911
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	239	0.65	-	-	-	-	1.4874
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	246	0.67	0.510000	10:52:48 AM	1.4750	1.4750	1.4840
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	253	0.69	-	-	-	-	1.5134
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	260	0.71	-	-	-	-	1.5111
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	267	0.73	-	-	-	-	1.5573
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	272	0.75	100.500000	11:28:19 AM	1.6500	1.5604	1.5501
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	274	0.75	268.409000	3:05:30 PM	1.5500	1.5040	1.5064
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	281	0.77	-	-	-	-	1.5630
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	288	0.79	1.500000	10:38:58 AM	1.5650	1.5650	1.5601
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	295	0.81	-	-	-	-	1.5785
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	301	0.82	-	-	-	-	1.5507
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	302	0.83	1.010000	10:08:43 AM	1.5750	1.5750	1.5551
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	309	0.85	-	-	-	-	1.5966
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	316	0.87	1.009000	10:18:19 AM	1.5800	1.5800	1.6907
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	323	0.88	-	-	-	-	1.6022
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	330	0.90	36.744000	3:32:13 PM	1.6050	1.6035	1.6126
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	337	0.92	-	-	-	-	1.7068
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	343	0.94	-	-	-	-	1.8165
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	344	0.94	20.000000	11:33:52 AM	1.6250	1.6250	1.6058
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	351	0.96	1.000000	10:50:53 AM	1.6000	1.6000	1.6516
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	358	0.98	408.390000	3:26:11 PM	1.5850	1.5870	1.5832
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	365	1.00	285.875000	3:26:13 PM	1.5805	1.5817	1.5923
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	377	1.03	-	-	-	-	1.6715
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	425	1.16	269.570000	3:54:32 PM	1.8300	1.8416	1.8300
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	427	1.17	-	-	-	-	1.7018
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	494	1.35	210.150000	3:51:24 PM	1.9000	1.8891	1.8773
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	503	1.38	-	-	-	-	1.8402
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	519	1.42	700.511000	11:07:43 AM	1.8500	1.8501	1.8541
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	563	1.54	162.000000	3:24:34 PM	1.9200	1.9204	1.9020

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	601	1.65	-	-	-	-	1.9715
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	679	1.86	14.500000	3:47:02 PM	2.2000	2.1548	2.0360
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	705	1.93	821.845000	3:44:04 PM	2.1500	2.0494	2.0487
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	748	2.05	-	-	-	-	2.1644
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	886	2.43	223.500000	3:04:30 PM	2.2700	2.2872	2.2764
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	889	2.43	4.120000	2:43:46 PM	2.3500	2.3015	2.4822
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	928	2.54	-	-	-	-	2.3650
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	972	2.66	-	-	-	-	2.4141
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,035	2.83	-	-	-	-	2.4843
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,050	2.88	-	-	-	-	2.5930
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,108	3.03	13.000000	2:31:15 PM	2.5800	2.5800	2.5727
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,133	3.10	-	-	-	-	2.5917
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,285	3.52	-	-	-	-	2.7539
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,287	3.52	-	-	-	-	2.7558
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,407	3.85	799.785000	3:47:09 PM	2.8035	2.8873	2.8931
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,435	3.93	-	-	-	-	2.8379
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,476	4.04	-	-	-	-	2.9570
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,516	4.15	-	-	-	-	2.9988
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,567	4.29	-	-	-	-	3.0521
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,593	4.36	0.500000	11:31:39 AM	3.0500	3.0500	2.8906
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,646	4.51	100.369000	2:55:26 PM	3.3000	3.1483	3.1538
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,811	4.96	4.070000	3:10:10 PM	3.3800	3.3800	3.3999
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,841	5.04	17.150000	10:13:09 AM	3.2000	3.1908	3.3376
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,889	5.17	-	-	-	-	3.3838
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,973	5.40	-	-	-	-	3.4648
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,037	5.58	350.000000	10:00:41 AM	3.3000	3.2929	3.2744
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,162	5.92	-	-	-	-	3.6469
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,360	6.46	0.010000	3:27:43 PM	4.0500	4.0500	3.8152
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,391	6.55	266.600000	3:28:37 PM	4.1000	4.1253	4.1300
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,503	6.85	-	-	-	-	4.2478
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,617	7.17	-	-	-	-	3.9965
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,654	7.27	-	-	-	-	3.9333
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,156	8.64	-	-	-	-	4.3041
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,199	8.76	-	-	-	-	3.9829

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,218	8.81	-	-	-	-	4.3333
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,400	9.31	-	-	-	-	4.4200
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,574	9.79	-	-	-	-	4.4401
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,577	9.79	2092.755000	3:53:56 PM	4.7250	4.7066	4.7212
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,652	10.00	-	-	-	-	4.5348
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,772	10.33	-	-	-	-	4.5657
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,800	10.40	-	-	-	-	4.5731
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,010	10.98	-	-	-	-	4.6268
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,073	11.15	-	-	-	-	4.6416
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,185	11.46	-	-	-	-	4.6330
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,779	13.08	-	-	-	-	4.8086
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,108	13.99	-	-	-	-	4.8870
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,185	14.20	-	-	-	-	4.9054
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,473	14.98	-	-	-	-	4.9745
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,704	15.62	-	-	-	-	5.0273
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,794	15.86	1.000000	11:42:06 AM	5.1500	5.1500	5.0479
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,863	16.05	4.440000	11:47:36 AM	4.9310	4.9310	5.0704
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,984	16.38	-	-	-	-	5.0829
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,320	17.30	-	-	-	-	5.1492
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,914	18.93	342.640000	3:12:35 PM	4.9700	4.9660	4.9803
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,223	19.78	-	-	-	-	5.1104