

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 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	2	0.01	-	-	-	-	-
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	9	0.03	-	-	-	-	1.1000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	9	0.03	20.000000	3:15:52 PM	1.0200	1.0200	1.0160
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	16	0.04	80.020000	11:59:37 AM	1.0625	1.0547	1.0559
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	23	0.06	849.831800	11:00:14 AM	1.0750	1.0754	1.0768
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	30	0.08	12.047600	11:12:36 AM	1.0900	1.0885	1.0853
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	37	0.10	358.497000	3:13:51 PM	1.0700	1.0763	1.0730
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	44	0.12	-	-	-	-	1.0367
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	44	0.12	89.202000	2:27:02 PM	1.0750	1.0740	1.0746
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	51	0.14	-	-	-	-	1.0895
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	57	0.16	101.551000	2:51:53 PM	1.0760	1.0760	1.0756
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	65	0.18	-	-	-	-	1.0929
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	72	0.20	1.010000	2:54:33 PM	1.0500	1.0500	1.0766
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	79	0.22	73.533000	3:04:43 PM	1.0860	1.0860	1.0702
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	86	0.24	288.286100	3:58:37 PM	1.0875	1.0915	1.0761
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	93	0.26	351.697000	3:03:06 PM	1.0955	1.0955	1.0955
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	100	0.27	-	-	-	-	0.8330
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	100	0.27	773.572000	2:48:31 PM	1.0975	1.1248	1.1183
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	107	0.29	4.350000	11:24:02 AM	1.2000	1.2000	1.0798
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	107	0.29	28.523000	3:58:43 PM	1.2500	1.1387	1.1251
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	114	0.31	299.260000	3:54:58 PM	1.3050	1.2792	1.3195
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	121	0.33	448.500000	3:09:40 PM	1.2550	1.3570	1.4121
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	128	0.35	401.001000	3:26:24 PM	1.3200	1.3848	1.3729
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	135	0.37	23.512000	2:55:31 PM	1.3950	1.3950	1.4070
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	142	0.39	6.047000	2:54:14 PM	1.3500	1.3500	1.4076
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	149	0.41	-	-	-	-	1.4132
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	154	0.42	-	-	-	-	1.2675
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	156	0.43	7.502000	3:26:26 PM	1.3900	1.3720	1.3996
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	163	0.45	59.227000	3:43:05 PM	1.4250	1.3965	1.4141
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	170	0.47	9.073000	3:01:19 PM	1.3910	1.3910	1.3845
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	177	0.49	160.693000	3:57:02 PM	1.3875	1.3862	1.3854
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	184	0.50	-	-	-	-	1.3828
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	191	0.52	-	-	-	-	1.4432
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	198	0.54	0.503000	2:10:40 PM	1.4500	1.4500	1.4492

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RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	205	0.56	1.500000	2:20:35 PM	1.4800	1.4800	1.4821
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	212	0.58	4.430000	10:52:08 AM	1.4500	1.4500	1.4893
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	219	0.60	20.883000	3:26:25 PM	1.5000	1.5000	1.5105
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	226	0.62	2.000000	11:34:02 AM	1.5000	1.5000	1.5056
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	233	0.64	-	-	-	-	1.4912
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	240	0.66	5.037000	3:28:48 PM	1.5000	1.5000	1.4840
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	247	0.68	-	-	-	-	1.5152
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	254	0.70	-	-	-	-	1.5175
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	261	0.72	1.127000	3:31:55 PM	1.5250	1.5250	1.5466
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	266	0.73	5.400000	11:23:05 AM	1.6000	1.5815	1.4787
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	268	0.73	1.300000	9:56:34 AM	1.5000	1.5000	1.5065
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	275	0.75	-	-	-	-	1.5589
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	282	0.77	3.020000	11:25:37 AM	1.6000	1.6000	1.5650
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	289	0.79	-	-	-	-	1.5702
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	295	0.81	-	-	-	-	1.5537
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	296	0.81	200.100000	11:34:19 AM	1.5850	1.5876	1.5875
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	303	0.83	-	-	-	-	1.5950
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	310	0.85	-	-	-	-	1.6370
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	317	0.87	-	-	-	-	1.5886
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	324	0.89	3.940000	2:15:04 PM	1.5900	1.5826	1.6000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	331	0.91	-	-	-	-	1.6490
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	337	0.92	70.000000	10:20:10 AM	1.8332	1.8332	1.8156
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	338	0.93	-	-	-	-	1.5946
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	345	0.95	-	-	-	-	1.6313
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	352	0.96	18.619000	3:06:56 PM	1.5860	1.5860	1.5826
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	359	0.98	67.877000	3:57:26 PM	1.5800	1.5809	1.5895
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	371	1.02	-	-	-	-	1.6755
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	419	1.15	213.600000	3:29:39 PM	1.8000	1.8031	1.7590
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	421	1.15	-	-	-	-	1.6802
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	488	1.34	684.430000	11:24:11 AM	1.9000	1.8520	1.8564
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	497	1.36	-	-	-	-	1.8534
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	513	1.41	-	-	-	-	1.8404
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	557	1.53	530.000000	3:58:20 PM	1.9250	1.9377	1.9110
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	595	1.63	-	-	-	-	1.9917

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	673	1.84	50.000000	3:30:58 PM	2.2500	2.2500	2.1760
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	699	1.91	26.870000	3:27:54 PM	2.2500	2.2463	2.1842
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	742	2.03	-	-	-	-	2.1975
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	880	2.41	235.685000	3:56:03 PM	2.3550	2.3498	2.3544
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	883	2.42	19.300000	2:19:12 PM	2.3900	2.2842	2.4993
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	922	2.52	5.600000	9:16:17 AM	2.5500	2.5500	2.4234
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	966	2.65	-	-	-	-	2.4787
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,029	2.82	-	-	-	-	2.5578
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,044	2.86	-	-	-	-	2.5845
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,102	3.02	0.190000	3:15:58 PM	2.7000	2.7000	2.6218
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,127	3.09	-	-	-	-	2.6797
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,279	3.50	2.400000	10:45:34 AM	2.8500	2.8500	2.8653
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,281	3.51	-	-	-	-	2.8676
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,401	3.84	385.555000	3:58:48 PM	2.8350	2.8326	2.8376
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,429	3.91	342.510000	3:58:12 PM	2.9600	2.9988	3.0548
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,470	4.03	-	-	-	-	3.0980
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,510	4.13	-	-	-	-	3.1454
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,561	4.27	-	-	-	-	3.2058
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,587	4.35	2.200000	2:57:23 PM	3.3500	3.3389	3.0061
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,640	4.49	35.307000	11:45:59 AM	3.3475	3.2823	3.4500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,805	4.94	19.195000	10:54:34 AM	3.3800	3.3718	3.3995
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,835	5.02	-	-	-	-	3.5296
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,883	5.16	-	-	-	-	3.5808
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,967	5.39	7.380000	10:29:23 AM	3.4650	3.4650	3.7464
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,031	5.56	0.260000	3:20:30 PM	3.8250	3.8250	3.5486
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,156	5.90	-	-	-	-	3.8719
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,354	6.45	21.700000	2:55:07 PM	4.3500	4.3500	4.1992
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,385	6.53	1583.250000	3:24:34 PM	4.3485	4.3158	4.3344
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,497	6.84	441.000000	3:10:05 PM	4.3500	4.2555	4.2325
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,611	7.15	-	-	-	-	4.2569
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,648	7.25	1.200000	11:46:39 AM	4.3500	4.3500	4.2343
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,150	8.62	5.660000	3:26:38 PM	4.9000	4.9000	4.5893
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,193	8.74	152.100000	3:36:24 PM	4.6350	4.6230	4.6175
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,212	8.79	-	-	-	-	4.6215

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,394	9.29	-	-	-	-	4.7002
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,568	9.77	35.800000	3:05:46 PM	4.9000	4.7840	4.4735
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,571	9.78	1336.750000	3:40:06 PM	4.9300	4.9092	4.9375
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,646	9.98	-	-	-	-	4.7900
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,766	10.31	-	-	-	-	4.8043
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,794	10.39	0.300000	11:44:17 AM	5.0500	5.0500	4.8074
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,004	10.96	-	-	-	-	4.8295
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,067	11.14	-	-	-	-	4.8327
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,179	11.44	2.550000	2:42:44 PM	4.8300	4.9241	4.8176
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,773	13.07	-	-	-	-	4.8578
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,102	13.97	-	-	-	-	4.8921
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,179	14.18	8.000000	10:18:05 AM	5.1000	5.1000	4.9036
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,467	14.97	-	-	-	-	4.9485
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,698	15.60	-	-	-	-	4.9826
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,788	15.85	-	-	-	-	4.9958
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,857	16.04	66.840000	3:40:10 PM	5.1000	5.0439	5.0450
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,978	16.37	-	-	-	-	5.0084
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,314	17.29	21.000000	11:31:45 AM	5.0245	5.0243	4.9982
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,908	18.91	2129.000000	3:55:37 PM	5.0750	5.0213	5.0735
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,217	19.76	66.000000	2:08:57 PM	5.0000	5.0121	5.0250