

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL	Rate
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	2	0.01	-	-	-	-	-	-
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	2	0.01	-	-	-	-	-	-
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	9	0.03	453.992800	11:05:46 AM	1.0650	1.0649	1.0622	
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	16	0.04	50.000000	11:04:51 AM	1.1050	1.1050	1.0817	
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	23	0.06	51.000000	2:31:37 PM	1.1000	1.0902	1.0900	
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	30	0.08	53.400000	11:43:21 AM	1.1050	1.0769	1.0723	
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	37	0.10	50.000000	9:56:46 AM	1.0000	1.0000	1.2375	
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	37	0.10	11.080000	3:15:10 PM	1.0950	1.0950	1.0773	
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	44	0.12	3.911000	3:02:42 PM	1.0900	1.0903	1.0916	
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	50	0.14	46.755000	3:51:50 PM	1.0750	1.0784	1.0920	
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	58	0.16	5.718000	10:43:09 AM	1.0900	1.0781	1.1158	
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	65	0.18	48.064000	2:32:33 PM	1.0500	1.0818	1.0765	
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	72	0.20	-	-	-	-	1.0878	
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	79	0.22	3.608000	11:59:35 AM	1.0850	1.0850	1.0913	
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	86	0.24	211.456000	2:41:37 PM	1.0950	1.0952	1.0956	
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	93	0.26	-	-	-	-	1.0678	
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	93	0.26	64.475000	3:38:55 PM	1.1000	1.0999	1.1029	
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	100	0.27	-	-	-	-	1.0897	
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	100	0.27	225.471000	2:51:32 PM	1.1500	1.1280	1.1336	
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	107	0.29	370.000000	11:54:48 AM	1.3900	1.3651	1.3530	
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	114	0.31	50.000000	11:20:45 AM	1.3800	1.3800	1.4604	
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	121	0.33	6.000000	3:42:44 PM	1.2550	1.2550	1.3656	
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	128	0.35	6.000000	2:24:34 PM	1.3900	1.3900	1.3748	
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	135	0.37	77.302000	2:58:52 PM	1.3550	1.3568	1.3880	
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	142	0.39	2.510000	2:32:05 PM	1.4500	1.4500	1.3852	
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	147	0.40	-	-	-	-	1.1109	
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	149	0.41	126.371000	3:33:41 PM	1.3950	1.3956	1.3985	
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	156	0.43	-	-	-	-	1.4105	
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	163	0.45	-	-	-	-	1.3912	
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	170	0.47	3.800000	3:24:58 PM	1.4000	1.4000	1.3856	
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	177	0.49	90.916000	3:14:04 PM	1.3920	1.3940	1.3924	
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	184	0.50	11.001000	2:46:59 PM	1.3900	1.4218	1.3835	
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	191	0.52	100.000000	11:31:08 AM	1.4500	1.4538	1.4538	

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RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	198	0.54	1.300000	3:22:15 PM	1.4350	1.4350	1.4862
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	205	0.56	25.000000	11:06:08 AM	1.5000	1.5000	1.4757
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	212	0.58	43.931000	3:44:42 PM	1.5000	1.5000	1.5061
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	219	0.60	144.000000	10:30:13 AM	1.5000	1.5000	1.5050
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	226	0.62	-	-	-	-	1.4839
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	233	0.64	-	-	-	-	1.4832
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	240	0.66	-	-	-	-	1.5046
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	247	0.68	-	-	-	-	1.5100
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	254	0.70	-	-	-	-	1.5289
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	259	0.71	290.000000	11:05:58 AM	1.5000	1.5000	1.4957
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	261	0.72	-	-	-	-	1.5107
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	268	0.73	-	-	-	-	1.5442
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	275	0.75	-	-	-	-	1.5531
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	282	0.77	8.000000	11:37:30 AM	1.6250	1.5875	1.5650
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	288	0.79	-	-	-	-	1.6410
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	289	0.79	17.300000	10:42:46 AM	1.5750	1.5750	1.5835
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	296	0.81	22.670000	11:03:11 AM	1.5900	1.5900	1.5728
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	303	0.83	1.100000	2:20:02 PM	1.5750	1.5750	1.5977
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	310	0.85	-	-	-	-	1.5756
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	317	0.87	-	-	-	-	1.5774
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	324	0.89	-	-	-	-	1.6099
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	330	0.90	-	-	-	-	1.7540
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	331	0.91	-	-	-	-	1.5848
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	338	0.93	-	-	-	-	1.6052
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	345	0.95	2.280000	10:59:05 AM	1.5870	1.5870	1.5950
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	352	0.96	1.000000	10:26:34 AM	1.5900	1.5900	1.5805
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	359	0.98	60.434000	3:46:32 PM	1.5925	1.5671	1.5871
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	364	1.00	-	-	-	-	1.7724
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	412	1.13	2.450000	10:24:56 AM	2.0500	2.0455	1.8874
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	414	1.13	-	-	-	-	1.8875
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	481	1.32	122.600000	3:06:46 PM	1.8000	2.0039	1.9614
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	490	1.34	-	-	-	-	1.9694
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	506	1.39	-	-	-	-	1.9118

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	550	1.51	10.000000	2:47:39 PM	2.2000	2.1768	1.9197
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	588	1.61	-	-	-	-	2.1224
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	666	1.82	51.120000	2:47:24 PM	2.4000	2.4000	2.3597
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	692	1.90	-	-	-	-	2.2906
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	735	2.01	-	-	-	-	2.3515
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	873	2.39	75.100000	3:47:28 PM	2.4500	2.4121	2.4414
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	876	2.40	-	-	-	-	2.5633
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	915	2.51	-	-	-	-	2.6123
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	959	2.63	-	-	-	-	2.6761
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,022	2.80	-	-	-	-	2.7674
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,037	2.84	23.950000	9:27:25 AM	3.0000	3.0000	2.6977
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,095	3.00	-	-	-	-	2.7933
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,120	3.07	-	-	-	-	2.9072
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,272	3.48	16.200000	2:41:57 PM	3.3000	3.2531	3.2426
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,274	3.49	-	-	-	-	3.1164
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,394	3.82	101.500000	3:28:51 PM	3.2700	3.1557	3.0813
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,422	3.89	81.000000	2:05:03 PM	3.5700	3.5700	3.4047
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,463	4.01	-	-	-	-	3.3729
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,503	4.12	-	-	-	-	3.4212
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,554	4.26	-	-	-	-	3.4826
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,580	4.33	0.900000	2:36:02 PM	3.6000	3.6000	3.6013
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,633	4.47	672.716000	3:59:14 PM	3.7850	3.8041	3.8017
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,798	4.92	4.000000	9:53:05 AM	4.0000	4.0000	3.7287
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,828	5.01	-	-	-	-	3.8126
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,876	5.14	8.000000	11:15:54 AM	4.0100	4.0100	3.9584
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,960	5.37	-	-	-	-	3.8912
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,024	5.54	500.000000	10:40:40 AM	4.1000	4.1000	4.0370
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,149	5.88	-	-	-	-	4.1272
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,347	6.43	-	-	-	-	4.3618
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,378	6.51	1,250.000000	10:25:30 AM	4.4800	4.4660	4.4333
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,490	6.82	110.000000	3:58:37 PM	4.5000	4.3691	4.3018
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,604	7.13	-	-	-	-	4.4705
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,641	7.23	-	-	-	-	4.4464

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RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,143	8.61	-	-	-	-	-	4.7604
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,186	8.72	-	-	-	-	-	4.7720
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,205	8.78	-	-	-	-	-	4.7891
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,387	9.27	-	-	-	-	-	4.8642
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,561	9.75	0.500000	3:35:29 PM	4.9100	4.9100	-	4.8746
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,564	9.76	700.000000	3:41:01 PM	4.9300	4.9250	-	4.9167
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,639	9.96	-	-	-	-	-	4.9553
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,759	10.29	-	-	-	-	-	4.9816
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,787	10.37	-	-	-	-	-	4.9993
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,997	10.94	-	-	-	-	-	5.0296
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,060	11.12	-	-	-	-	-	5.0393
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,172	11.42	3.000000	2:47:32 PM	4.9350	4.9417	-	4.9941
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,766	13.05	-	-	-	-	-	5.1212
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,095	13.95	-	-	-	-	-	5.1415
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,172	14.16	-	-	-	-	-	5.2484
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,460	14.95	-	-	-	-	-	5.1417
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,691	15.58	-	-	-	-	-	5.1278
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,781	15.83	-	-	-	-	-	5.1219
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,850	16.02	341.300000	3:52:42 PM	5.0900	5.0786	-	5.0800
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,971	16.35	-	-	-	-	-	5.1050
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,307	17.27	-	-	-	-	-	5.0378
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,901	18.89	-	-	-	-	-	5.0861
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,210	19.74	-	-	-	-	-	5.0249