

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 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	5	0.01	-	-	-	-	1.0626
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	12	0.03	30.000000	9:49:11 AM	1.0500	1.0500	1.0736
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	19	0.05	146.841000	2:13:30 PM	1.0500	1.0698	1.0786
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	26	0.07	251.653000	3:38:57 PM	1.0630	1.0617	1.0633
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	33	0.09	18.770000	9:45:14 AM	1.2500	1.2500	1.2375
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	33	0.09	105.200000	11:59:15 AM	1.0500	1.0978	1.0770
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	40	0.11	100.000000	11:19:02 AM	1.1000	1.1000	1.1000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	46	0.13	0.736420	10:14:19 AM	1.1500	1.1500	1.0855
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	54	0.15	1.768100	10:14:18 AM	1.1500	1.1500	1.1158
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	61	0.17	3.558000	2:14:29 PM	1.0700	1.0938	1.0809
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	68	0.19	14.785000	11:15:05 AM	1.0850	1.0909	1.1339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	75	0.21	239.883350	3:45:14 PM	1.0850	1.1380	1.1342
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	82	0.23	100.431000	3:52:24 PM	1.1500	1.1309	1.1327
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	89	0.24	40.000000	2:39:39 PM	1.2750	1.2750	1.2000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	89	0.24	194.651000	3:47:23 PM	1.1110	1.1134	1.1306
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	96	0.26	109.570000	2:36:43 PM	1.5000	1.4508	1.3408
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	96	0.26	51.514000	3:28:18 PM	1.1500	1.1493	1.1461
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	103	0.28	0.505000	11:12:50 AM	1.3000	1.3000	1.3445
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	110	0.30	65.900600	3:16:57 PM	1.2750	1.2750	1.4746
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	117	0.32	-	-	-	-	1.3896
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	124	0.34	-	-	-	-	1.3661
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	131	0.36	30.615100	2:06:00 PM	1.4100	1.3736	1.3621
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	138	0.38	-	-	-	-	1.4300
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	143	0.39	-	-	-	-	0.5522
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	145	0.40	151.000000	11:14:36 AM	1.3950	1.4745	1.4482
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	152	0.42	4.020000	2:41:47 PM	1.3950	1.3950	1.4337
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	159	0.44	-	-	-	-	1.4160
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	166	0.45	13.634000	3:26:47 PM	1.4500	1.3994	1.3982
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	173	0.47	41.500000	3:30:23 PM	1.3920	1.3939	1.3919
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	180	0.49	358.181000	3:47:14 PM	1.3925	1.3823	1.4017
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	187	0.51	118.000000	2:20:19 PM	1.5000	1.4306	1.4517
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	194	0.53	-	-	-	-	1.5362
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	201	0.55	24.200000	2:11:54 PM	1.5100	1.5100	1.4940
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	208	0.57	7.400000	11:29:58 AM	1.5000	1.5016	1.5109

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RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	215	0.59	1069.000000	3:11:07 PM	1.5250	1.5492	1.5408
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	222	0.61	-	-	-	-	1.5071
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	229	0.63	2.930000	2:36:12 PM	1.5250	1.5250	1.5350
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	236	0.65	-	-	-	-	1.5270
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	243	0.67	350.000000	10:17:25 AM	1.5800	1.5800	1.5800
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	250	0.68	-	-	-	-	1.5550
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	255	0.70	1.500000	2:13:57 PM	1.6700	1.6700	1.4194
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	257	0.70	-	-	-	-	1.5402
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	264	0.72	-	-	-	-	1.5575
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	271	0.74	-	-	-	-	1.5752
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	278	0.76	3.600000	2:15:45 PM	1.5650	1.5650	1.5650
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	284	0.78	-	-	-	-	1.6666
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	285	0.78	-	-	-	-	1.5784
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	292	0.80	2.500000	9:54:21 AM	1.5750	1.5750	1.5850
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	299	0.82	-	-	-	-	1.6054
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	306	0.84	-	-	-	-	1.5899
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	313	0.86	40.000000	11:16:56 AM	1.5750	1.5750	1.5905
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	320	0.88	-	-	-	-	1.6117
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	326	0.89	-	-	-	-	1.7338
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	327	0.90	-	-	-	-	1.5941
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	334	0.91	-	-	-	-	1.6072
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	341	0.93	5.000000	10:38:54 AM	1.5900	1.5900	1.5989
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	348	0.95	2.000000	10:59:02 AM	1.6000	1.6000	1.5867
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	355	0.97	-	-	-	-	1.5765
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	360	0.99	920.000000	10:07:45 AM	1.8582	1.8582	1.8004
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	362	0.99	168.888800	2:49:25 PM	1.6025	1.6091	1.6100
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	408	1.12	-	-	-	-	1.8966
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	410	1.12	1.440000	3:11:01 PM	2.2500	2.2500	1.8888
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	477	1.31	28.400000	2:26:38 PM	2.0700	2.0996	1.9677
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	486	1.33	-	-	-	-	1.9980
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	502	1.37	70.400000	11:15:03 AM	2.0900	2.0900	2.1426
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	546	1.50	100.000000	10:36:38 AM	2.1000	2.1000	2.1224
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	584	1.60	-	-	-	-	2.1509
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	662	1.81	55.062000	3:42:38 PM	2.6500	2.4258	2.3438

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	688	1.88	93.000000	11:27:48 AM	2.3500	2.3500	2.3416
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	731	2.00	-	-	-	-	2.3801
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	869	2.38	71.328000	2:57:59 PM	2.5750	2.5154	2.5275
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	872	2.39	50.000000	11:06:14 AM	2.4750	2.4750	2.4950
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	911	2.49	9.000000	3:24:58 PM	2.5300	2.5300	2.6170
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	955	2.62	-	-	-	-	2.6982
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,018	2.79	-	-	-	-	2.7877
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,033	2.83	7.000000	11:25:49 AM	3.0000	3.0000	2.7475
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,091	2.99	3.620000	3:45:15 PM	2.9150	2.7919	2.7963
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,116	3.06	-	-	-	-	2.9247
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,268	3.47	0.300000	2:57:46 PM	3.1750	3.1750	3.2926
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,270	3.48	-	-	-	-	3.1270
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,390	3.81	201.020000	11:33:11 AM	3.1900	3.1499	3.1384
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,418	3.88	200.000000	10:18:07 AM	3.2650	3.2650	3.2646
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,459	4.00	-	-	-	-	3.3753
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,499	4.10	-	-	-	-	3.4228
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,550	4.24	-	-	-	-	3.4829
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,576	4.32	15.000000	10:32:30 AM	3.6000	3.6000	3.7453
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,629	4.46	309.110000	3:11:43 PM	3.7750	3.7522	3.7569
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,794	4.91	-	-	-	-	3.7383
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,824	4.99	-	-	-	-	3.8061
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,872	5.13	-	-	-	-	3.9222
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,956	5.36	-	-	-	-	3.9079
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,020	5.53	72.920000	11:17:52 AM	3.8000	3.8000	3.9224
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,145	5.87	-	-	-	-	4.1361
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,343	6.42	204.100000	11:26:27 AM	4.4500	4.4087	4.4128
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,374	6.50	125.500000	3:25:04 PM	4.3000	4.3463	4.3514
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,486	6.81	21.727000	3:48:15 PM	4.5000	4.2558	4.5604
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,600	7.12	-	-	-	-	4.4981
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,637	7.22	15.000000	11:24:06 AM	4.7800	4.7800	4.4752
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,139	8.59	-	-	-	-	4.7790
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,182	8.71	-	-	-	-	4.7887
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,201	8.76	-	-	-	-	4.8064
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,383	9.26	-	-	-	-	4.8776

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,557	9.74	18.622139	10:51:49 AM	4.8700	4.8499	4.8715
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,560	9.75	2.921000	3:46:35 PM	4.9500	4.9008	4.9034
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,635	9.95	-	-	-	-	4.9633
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,755	10.28	-	-	-	-	4.9869
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,783	10.36	6.160000	2:32:29 PM	5.1500	5.0769	4.9983
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,993	10.93	-	-	-	-	5.0279
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,056	11.11	-	-	-	-	5.0355
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,168	11.41	-	-	-	-	4.9957
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,762	13.04	-	-	-	-	5.0922
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,091	13.94	-	-	-	-	5.1063
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,168	14.15	-	-	-	-	5.2037
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,456	14.94	-	-	-	-	5.1132
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,687	15.57	1.440000	2:01:45 PM	5.0550	5.0550	5.1145
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,777	15.82	-	-	-	-	5.1149
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,846	16.01	11.000000	2:20:22 PM	5.1500	5.1091	5.0778
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,967	16.34	-	-	-	-	5.0994
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,303	17.26	-	-	-	-	5.0356
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,897	18.88	-	-	-	-	5.1202
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,206	19.73	1.000000	3:34:13 PM	5.0300	5.0300	5.1011