

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	2	0.01	-	-	-	-	-
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	9	0.03	500.000000	10:56:37 AM	1.0850	1.0850	1.0836
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	16	0.04	54.900000	10:08:52 AM	1.0500	1.0500	1.0700
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	23	0.06	749.759000	3:17:51 PM	1.0600	1.0628	1.0625
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	30	0.08	-	-	-	-	1.2375
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	30	0.08	2.252000	10:46:28 AM	1.0500	1.0545	1.0796
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	37	0.10	300.000000	3:05:50 PM	1.0850	1.1175	1.1050
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	43	0.12	315.816000	10:25:50 AM	1.0700	1.0700	1.0711
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	51	0.14	300.000000	10:25:48 AM	1.0700	1.0700	1.0700
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	58	0.16	39.500000	2:23:54 PM	1.1600	1.0871	1.0809
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	65	0.18	-	-	-	-	1.1341
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	72	0.20	64.263000	3:38:14 PM	1.0900	1.1130	1.1342
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	79	0.22	64.774000	3:25:09 PM	1.1300	1.1238	1.1325
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	86	0.24	-	-	-	-	1.2000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	86	0.24	621.757000	3:51:35 PM	1.1200	1.1217	1.1258
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	93	0.26	290.400000	11:57:30 AM	1.5250	1.4852	1.3990
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	93	0.26	40.285600	3:15:08 PM	1.1250	1.1402	1.1066
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	100	0.27	564.260000	3:07:15 PM	1.2100	1.2307	1.2088
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	107	0.29	22.525000	2:58:24 PM	1.2560	1.2560	1.2870
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	114	0.31	454.782000	2:32:15 PM	1.3000	1.3459	1.3333
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	121	0.33	1.003000	9:32:40 AM	1.3750	1.3750	1.3290
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	128	0.35	520.028000	3:53:53 PM	1.3600	1.4272	1.4026
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	135	0.37	90.000000	3:54:49 PM	1.4000	1.4000	1.4181
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	140	0.38	-	-	-	-	0.4551
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	142	0.39	16.400000	3:01:45 PM	1.3900	1.3883	1.4482
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	149	0.41	39.776000	3:40:48 PM	1.3900	1.3922	1.4337
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	156	0.43	-	-	-	-	1.4160
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	163	0.45	105.092000	10:22:26 AM	1.4000	1.3950	1.3968
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	170	0.47	-	-	-	-	1.3919
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	177	0.49	65.885000	3:51:34 PM	1.3950	1.3948	1.3982
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	184	0.50	618.921000	3:56:02 PM	1.3850	1.3956	1.3985
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	191	0.52	401.000000	3:34:36 PM	1.4350	1.5497	1.5505
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	198	0.54	115.965000	10:26:25 AM	1.5400	1.5364	1.5222
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	205	0.56	2.012000	10:02:03 AM	1.5000	1.5000	1.5107

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RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	212	0.58	28.484000	2:56:05 PM	1.5010	1.5076	1.5400
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	219	0.60	-	-	-	-	1.5063
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	226	0.62	6.198000	2:22:27 PM	1.5250	1.5250	1.5350
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	233	0.64	-	-	-	-	1.5271
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	240	0.66	80.662000	10:39:36 AM	1.5625	1.5625	1.5700
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	247	0.68	40.000000	10:01:51 AM	1.5600	1.5600	1.5550
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	252	0.69	1.000000	2:16:24 PM	1.7000	1.7000	1.4064
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	254	0.70	-	-	-	-	1.5458
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	261	0.72	-	-	-	-	1.5575
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	268	0.73	-	-	-	-	1.5779
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	275	0.75	-	-	-	-	1.5750
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	281	0.77	-	-	-	-	1.6776
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	282	0.77	65.110000	11:41:01 AM	1.5500	1.5617	1.5784
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	289	0.79	0.534000	2:17:36 PM	1.5750	1.5750	1.5850
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	296	0.81	-	-	-	-	1.6057
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	303	0.83	-	-	-	-	1.5943
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	310	0.85	-	-	-	-	1.5950
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	317	0.87	1.700000	11:11:51 AM	1.5810	1.5810	1.6109
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	323	0.88	-	-	-	-	1.7442
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	324	0.89	-	-	-	-	1.5981
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	331	0.91	-	-	-	-	1.6080
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	338	0.93	-	-	-	-	1.6020
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	345	0.95	1.181000	2:03:41 PM	1.5950	1.5950	1.5932
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	352	0.96	5.056000	10:38:52 AM	1.5955	1.5955	1.5768
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	357	0.98	-	-	-	-	1.8071
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	359	0.98	276.439000	3:45:05 PM	1.5850	1.6069	1.6084
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	405	1.11	80.000000	11:41:00 AM	1.9000	1.9000	1.9024
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	407	1.11	-	-	-	-	1.8731
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	474	1.30	-	-	-	-	1.9627
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	483	1.32	-	-	-	-	2.0015
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	499	1.37	-	-	-	-	2.1361
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	543	1.49	198.800000	3:52:03 PM	2.2600	2.2600	2.1628
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	581	1.59	-	-	-	-	2.1515
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	659	1.80	102.776000	3:00:26 PM	2.4500	2.3455	2.3235

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	685	1.88	2.990000	10:50:15 AM	2.3750	2.3750	2.3441
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	728	1.99	-	-	-	-	2.3765
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	866	2.37	50.920000	3:40:27 PM	2.4900	2.4876	2.5512
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	869	2.38	100.150000	11:59:13 AM	2.5500	2.5500	2.5065
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	908	2.49	-	-	-	-	2.6150
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	952	2.61	-	-	-	-	2.6942
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,015	2.78	-	-	-	-	2.7835
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,030	2.82	4.408000	11:04:12 AM	2.6900	2.6900	2.7591
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,088	2.98	2.810000	10:47:26 AM	2.5000	2.5000	2.7950
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,113	3.05	-	-	-	-	2.9212
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,265	3.46	250.200000	9:52:03 AM	3.1500	3.1500	3.2298
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,267	3.47	-	-	-	-	3.1288
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,387	3.80	0.075000	3:35:00 PM	3.2250	3.2650	3.1383
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,415	3.87	2.000000	2:18:02 PM	3.3000	3.3000	3.2535
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,456	3.99	-	-	-	-	3.3835
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,496	4.10	-	-	-	-	3.4336
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,547	4.24	-	-	-	-	3.4968
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,573	4.31	-	-	-	-	3.7150
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,626	4.45	19.100000	11:32:22 AM	3.6700	3.7122	3.7569
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,791	4.90	31.250000	2:26:25 PM	3.6600	3.6600	3.7750
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,821	4.99	-	-	-	-	3.8363
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,869	5.12	1.100000	11:20:44 AM	4.2000	4.2000	3.9380
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,953	5.35	-	-	-	-	3.9532
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,017	5.52	425.000000	2:23:47 PM	3.9750	4.0362	4.0338
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,142	5.86	0.640000	11:25:26 AM	4.4000	4.4000	4.1812
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,340	6.41	406.500000	11:39:30 AM	4.5750	4.5455	4.5450
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,371	6.49	91.500000	3:31:48 PM	4.3500	4.3500	4.3513
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,483	6.80	10.000000	10:46:15 AM	4.4250	4.4250	4.5454
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,597	7.11	-	-	-	-	4.5408
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,634	7.21	-	-	-	-	4.4744
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,136	8.59	-	-	-	-	4.7956
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,179	8.70	-	-	-	-	4.7756
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,198	8.76	-	-	-	-	4.8199
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,380	9.25	-	-	-	-	4.8832

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,554	9.73	100.000000	11:02:08 AM	4.9000	4.9025	4.8947
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,557	9.74	30.600000	2:26:40 PM	4.8900	4.9293	4.9019
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,632	9.94	-	-	-	-	4.9590
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,752	10.27	-	-	-	-	4.9811
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,780	10.35	97.200000	11:45:04 AM	5.0000	5.0083	4.9981
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,990	10.92	-	-	-	-	5.0192
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,053	11.10	-	-	-	-	5.0270
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,165	11.40	1.000000	3:55:30 PM	4.8500	4.8500	4.9959
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,759	13.03	-	-	-	-	5.0903
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,088	13.93	-	-	-	-	5.1061
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,165	14.14	-	-	-	-	5.1793
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,453	14.93	-	-	-	-	5.1140
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,684	15.56	-	-	-	-	5.1167
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,774	15.81	-	-	-	-	5.1176
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,843	16.00	6.900000	2:58:43 PM	5.0500	5.1333	5.0777
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,964	16.33	-	-	-	-	5.0993
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,300	17.25	-	-	-	-	5.0625
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,894	18.88	784.600000	3:19:23 PM	5.0300	5.0998	5.0974
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,203	19.72	-	-	-	-	5.1197