

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	1	0.00	-	-	-	-	-
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	8	0.02	1917.527900	2:45:01 PM	1.0500	1.0595	1.0595
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	15	0.04	708.595000	11:21:18 AM	1.0680	1.0681	1.0692
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	22	0.06	1728.077000	3:04:41 PM	1.0600	1.0618	1.0622
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	29	0.08	50.000000	2:24:22 PM	1.0000	1.0000	1.2885
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	29	0.08	62.379000	2:48:34 PM	1.0850	1.0526	1.0811
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	36	0.10	20.925000	3:14:29 PM	1.1000	1.0652	1.1049
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	42	0.12	-	-	-	-	1.0711
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	50	0.14	10.000000	10:00:58 AM	1.0700	1.0700	1.0700
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	57	0.16	14.800000	11:58:01 AM	1.0700	1.0700	1.0809
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	64	0.18	37.362000	3:12:40 PM	1.0750	1.0708	1.1339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	71	0.19	51.050000	3:21:21 PM	1.1500	1.1172	1.1342
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	78	0.21	209.540500	3:58:53 PM	1.0925	1.1295	1.1316
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	85	0.23	10.442000	3:52:47 PM	1.2000	1.2356	1.2000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	85	0.23	159.274500	2:46:46 PM	1.1250	1.1217	1.1236
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	92	0.25	7.500000	2:04:25 PM	1.4750	1.4750	1.3637
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	92	0.25	516.093600	3:49:55 PM	1.1255	1.1236	1.1222
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	99	0.27	48.754000	3:00:47 PM	1.2100	1.2096	1.2086
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	106	0.29	24.687000	2:48:56 PM	1.2500	1.2541	1.2993
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	113	0.31	150.000000	11:38:15 AM	1.3850	1.3850	1.3490
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	120	0.33	32.718000	3:55:13 PM	1.3850	1.3923	1.3220
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	127	0.35	64.747000	2:27:44 PM	1.3550	1.3582	1.4028
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	134	0.37	118.000000	3:38:17 PM	1.3900	1.3900	1.4002
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	139	0.38	-	-	-	-	0.3562
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	141	0.39	195.729100	2:40:26 PM	1.3800	1.3838	1.3850
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	148	0.41	200.680000	3:39:27 PM	1.4000	1.3955	1.4203
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	155	0.42	-	-	-	-	1.4160
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	162	0.44	100.018000	3:32:47 PM	1.3950	1.3994	1.3981
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	169	0.46	38.891600	3:00:09 PM	1.3980	1.3960	1.3919
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	176	0.48	57.265000	3:39:13 PM	1.3800	1.3966	1.3980
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	183	0.50	867.942000	3:55:38 PM	1.3850	1.3870	1.3910
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	190	0.52	394.472000	3:48:45 PM	1.4900	1.4955	1.5109
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	197	0.54	707.600000	3:30:13 PM	1.5050	1.5121	1.5135
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	204	0.56	751.006000	3:30:31 PM	1.5100	1.5226	1.5181

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RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	211	0.58	479.176000	3:28:23 PM	1.5000	1.5205	1.5226
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	218	0.60	-	-	-	-	1.5029
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	225	0.62	89.521000	3:20:25 PM	1.5250	1.5292	1.5310
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	232	0.64	-	-	-	-	1.5250
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	239	0.65	69.569000	11:13:34 AM	1.5630	1.5630	1.5670
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	246	0.67	3.030000	9:11:24 AM	1.5500	1.5500	1.5550
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	251	0.69	250.000000	3:07:42 PM	1.6500	1.6140	1.6057
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	253	0.69	-	-	-	-	1.5470
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	260	0.71	-	-	-	-	1.5594
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	267	0.73	-	-	-	-	1.5794
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	274	0.75	-	-	-	-	1.5795
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	280	0.77	-	-	-	-	1.6918
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	281	0.77	1.082000	9:19:21 AM	1.5500	1.5500	1.5786
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	288	0.79	20.000000	3:55:07 PM	1.5850	1.5850	1.5850
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	295	0.81	-	-	-	-	1.6068
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	302	0.83	-	-	-	-	1.5963
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	309	0.85	-	-	-	-	1.5968
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	316	0.87	-	-	-	-	1.6111
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	322	0.88	-	-	-	-	1.7580
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	323	0.88	-	-	-	-	1.5992
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	330	0.90	-	-	-	-	1.6081
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	337	0.92	-	-	-	-	1.6025
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	344	0.94	-	-	-	-	1.5943
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	351	0.96	14.851000	3:08:08 PM	1.5920	1.5958	1.5765
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	356	0.98	-	-	-	-	1.8197
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	358	0.98	183.782000	3:59:09 PM	1.6050	1.6076	1.6068
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	365	1.00	278.291000	3:55:44 PM	1.6000	1.5981	1.6053
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	404	1.11	55.100000	2:24:44 PM	2.0000	1.9064	1.8971
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	406	1.11	-	-	-	-	1.8530
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	473	1.30	8.000000	2:24:38 PM	2.0500	2.0500	1.9535
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	482	1.32	-	-	-	-	2.0136
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	498	1.36	6.400000	3:54:50 PM	2.0500	2.0500	2.1295
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	542	1.48	-	-	-	-	2.1735
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	580	1.59	0.300000	2:03:18 PM	2.4550	2.4550	2.1632

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	658	1.80	201.000000	2:18:43 PM	2.4950	2.3510	2.3309
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	684	1.87	-	-	-	-	2.3312
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	727	1.99	-	-	-	-	2.3877
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	865	2.37	217.295000	3:55:02 PM	2.4800	2.4858	2.4892
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	868	2.38	71.200000	2:03:43 PM	2.6200	2.6200	2.5894
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	907	2.48	-	-	-	-	2.6129
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	951	2.60	-	-	-	-	2.7005
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,014	2.78	-	-	-	-	2.7883
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,029	2.82	30.000000	10:17:56 AM	2.8000	2.8000	2.7679
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,087	2.98	-	-	-	-	2.7937
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,112	3.04	-	-	-	-	2.9238
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,264	3.46	-	-	-	-	3.2279
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,266	3.47	-	-	-	-	3.1272
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,386	3.80	3636.835000	3:53:33 PM	3.1650	3.1321	3.1561
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,414	3.87	100.300000	3:05:18 PM	3.3000	3.2751	3.2689
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,455	3.98	-	-	-	-	3.3768
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,495	4.09	-	-	-	-	3.4264
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,546	4.23	-	-	-	-	3.4888
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,572	4.30	22.700000	11:27:10 AM	3.7000	3.7000	3.7009
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,625	4.45	3828.692000	3:31:27 PM	3.7300	3.8017	3.7151
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,790	4.90	7.000000	3:34:03 PM	3.7000	3.7571	3.7654
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,820	4.98	-	-	-	-	3.8239
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,868	5.11	-	-	-	-	3.9212
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,952	5.34	-	-	-	-	3.9437
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,016	5.52	50.000000	3:55:07 PM	3.9700	3.9700	4.0082
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,141	5.86	-	-	-	-	4.1698
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,339	6.40	-	-	-	-	4.5444
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,370	6.49	151.900000	3:52:50 PM	4.3250	4.3090	4.3253
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,482	6.80	46.000000	3:39:08 PM	4.3600	4.4039	4.5239
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,596	7.11	-	-	-	-	4.5402
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,633	7.21	680.000000	10:03:10 AM	4.5244	4.5244	4.5237
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,135	8.58	-	-	-	-	4.7913
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,178	8.70	-	-	-	-	4.7835
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,197	8.75	-	-	-	-	4.8147

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,379	9.25	20.000000	11:15:14 AM	4.8750	4.8750	4.8739
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,553	9.73	-	-	-	-	4.8941
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,556	9.74	117.763000	3:25:59 PM	4.8500	4.8475	4.8702
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,631	9.94	-	-	-	-	4.9418
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,751	10.27	-	-	-	-	4.9630
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,779	10.35	1.000000	11:24:11 AM	4.9800	4.9800	4.9788
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,989	10.92	-	-	-	-	5.0001
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,052	11.09	-	-	-	-	5.0087
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,164	11.40	-	-	-	-	4.9962
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,758	13.03	-	-	-	-	5.0877
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,087	13.93	-	-	-	-	5.1143
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,164	14.14	82.000000	2:35:28 PM	5.1425	5.1425	5.1549
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,452	14.93	-	-	-	-	5.1259
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,683	15.56	-	-	-	-	5.1241
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,773	15.81	-	-	-	-	5.1230
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,842	16.00	11.800000	3:45:56 PM	5.0000	5.1250	5.0776
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,963	16.33	-	-	-	-	5.0991
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,299	17.25	32.000000	10:38:44 AM	5.0650	5.0650	5.1158
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,893	18.87	674.000000	3:57:02 PM	5.0650	5.0695	5.0739
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,202	19.72	-	-	-	-	5.1362