

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 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	7	0.02	-	-	-	-	0.9147
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	14	0.04	-	-	-	-	0.9710
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	21	0.06	51.036000	3:44:48 PM	0.7750	0.8160	1.8097
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	28	0.08	24.095000	3:21:49 PM	0.8750	0.8467	0.8550
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	35	0.10	-	-	-	-	0.8500
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	42	0.12	1.500000	10:26:42 AM	1.0500	1.0500	1.0317
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	49	0.13	0.200000	3:17:04 PM	1.0500	1.0500	1.0750
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	56	0.15	61.100000	2:47:21 PM	1.0300	1.0300	1.0300
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	63	0.17	195.747900	3:30:43 PM	1.1000	1.0395	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	70	0.19	334.864000	2:59:41 PM	1.0700	1.0661	1.0708
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	77	0.21	50.074500	3:41:24 PM	1.0250	1.0810	1.0744
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	84	0.23	572.495000	3:46:10 PM	1.0900	1.0878	1.0892
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	91	0.25	1.300000	2:13:05 PM	1.3000	1.3000	1.1734
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	91	0.25	2092.535500	3:51:12 PM	1.0950	1.0929	1.0931
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	98	0.27	303.554700	2:51:33 PM	1.1000	1.1203	1.1133
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	105	0.29	317.543000	2:51:02 PM	1.2600	1.2128	1.3097
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	112	0.31	30.015000	3:16:54 PM	1.2900	1.2950	1.3516
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	119	0.33	-	-	-	-	1.3566
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	126	0.35	16.000000	11:11:45 AM	1.2000	1.2000	1.1742
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	126	0.35	98.963000	2:21:22 PM	1.3000	1.3293	1.3438
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	133	0.36	445.459000	3:41:35 PM	1.3000	1.3034	1.3189
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	139	0.38	54.160000	2:43:17 PM	1.3300	1.3389	1.3607
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	147	0.40	1.000000	10:19:24 AM	1.3450	1.3450	1.3654
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	154	0.42	146.285000	3:38:10 PM	1.3400	1.3412	1.3597
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	161	0.44	1.513000	2:25:44 PM	1.3750	1.3665	1.3629
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	168	0.46	227.301000	2:40:52 PM	1.3800	1.3659	1.3630
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	175	0.48	107.945000	3:34:34 PM	1.3780	1.3805	1.3839
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	182	0.50	-	-	-	-	1.1336
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	182	0.50	781.800300	3:54:46 PM	1.3850	1.3897	1.3939
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	189	0.52	-	-	-	-	1.2309
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	189	0.52	44.200000	2:36:30 PM	1.3950	1.3990	1.4221
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	196	0.54	45.280000	2:35:20 PM	1.4500	1.4265	1.4381
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	203	0.56	11.532000	2:24:18 PM	1.4300	1.4300	1.4947
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	210	0.58	0.512000	3:05:42 PM	1.4400	1.4400	1.4652

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RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	217	0.59	-	-	-	-	1.4557
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	224	0.61	-	-	-	-	1.4678
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	231	0.63	-	-	-	-	1.4761
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	236	0.65	1.000000	2:31:02 PM	1.5500	1.5500	1.3373
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	238	0.65	-	-	-	-	1.4846
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	245	0.67	161.000000	2:30:18 PM	1.4500	1.4848	1.4865
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	252	0.69	75.619000	10:44:54 AM	1.4550	1.4547	1.4616
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	259	0.71	4.000000	2:36:29 PM	1.5000	1.5000	1.5107
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	266	0.73	-	-	-	-	1.5193
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	273	0.75	-	-	-	-	1.5277
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	280	0.77	-	-	-	-	1.5345
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	287	0.79	40.400000	10:51:00 AM	1.4750	1.4750	1.5750
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	294	0.81	-	-	-	-	1.5563
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	301	0.82	-	-	-	-	1.5570
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	308	0.84	-	-	-	-	1.5732
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	315	0.86	52.594000	2:35:21 PM	1.5600	1.5601	1.5525
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	322	0.88	-	-	-	-	1.5934
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	329	0.90	-	-	-	-	1.5940
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	336	0.92	1.920000	3:10:10 PM	1.5650	1.5650	1.6230
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	343	0.94	10.220000	10:28:25 AM	1.5700	1.5700	1.5987
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	348	0.95	8.430000	3:52:35 PM	1.5800	1.5041	1.3971
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	350	0.96	1.516000	3:09:29 PM	1.5850	1.5850	1.6376
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	357	0.98	210.610000	2:39:58 PM	1.6000	1.5973	1.5956
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	364	1.00	659.485000	3:50:59 PM	1.6000	1.6048	1.6349
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	377	1.03	-	-	-	-	1.5532
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	419	1.15	-	-	-	-	1.6062
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	453	1.24	-	-	-	-	1.6491
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	501	1.37	105.000000	2:02:09 PM	1.7500	1.7500	1.8398
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	503	1.38	0.060000	11:58:23 AM	1.7500	1.7500	1.6280
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	570	1.56	24.030000	2:52:59 PM	1.9000	1.8347	1.8571
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	579	1.59	-	-	-	-	1.8081
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	595	1.63	-	-	-	-	1.6652
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	639	1.75	-	-	-	-	1.7366
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	677	1.85	-	-	-	-	1.9322

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	755	2.07	-	-	-	-	2.0380
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	781	2.14	27.600000	3:57:37 PM	2.0900	2.0549	2.0903
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	824	2.26	-	-	-	-	2.0624
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	962	2.63	3889.200000	3:48:24 PM	2.3450	2.3419	2.3383
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	965	2.64	104.795000	3:34:57 PM	2.3750	2.3589	2.3651
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,004	2.75	-	-	-	-	2.2767
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,048	2.87	-	-	-	-	2.3203
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,111	3.04	-	-	-	-	2.3832
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,126	3.08	20.000000	3:42:43 PM	2.4750	2.4750	2.4045
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,184	3.24	550.000000	11:52:58 AM	2.3750	2.3750	2.3776
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,209	3.31	-	-	-	-	2.4724
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,361	3.73	-	-	-	-	2.6611
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,363	3.73	-	-	-	-	2.6126
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,483	4.06	3036.343000	3:55:09 PM	2.6000	2.5990	2.6000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,511	4.14	66.000000	3:50:51 PM	2.6200	2.6544	2.6361
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,552	4.25	-	-	-	-	2.7785
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,592	4.36	-	-	-	-	2.8122
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,643	4.50	-	-	-	-	2.8552
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,669	4.57	-	-	-	-	2.7082
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,722	4.72	1677.140000	3:56:12 PM	2.8450	2.8394	2.8443
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,887	5.17	51.044000	3:20:14 PM	3.2000	3.2491	3.2628
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,917	5.25	1.000000	10:50:02 AM	3.3800	3.3800	3.1013
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,965	5.38	3.000000	2:03:35 PM	3.3000	3.3000	3.1143
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,049	5.61	-	-	-	-	3.1749
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,113	5.79	1503.000000	3:57:38 PM	3.2200	3.2134	3.2142
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,238	6.13	2.000000	2:30:00 PM	3.4450	3.4450	3.3084
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,436	6.67	-	-	-	-	3.5390
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,467	6.75	2234.500000	3:59:11 PM	3.6400	3.6424	3.6425
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,693	7.37	-	-	-	-	3.5620
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,730	7.47	14.000000	10:26:43 AM	3.7500	3.7500	3.6015
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,232	8.85	-	-	-	-	3.7826
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,275	8.97	7.000000	11:42:37 AM	3.7600	3.7600	3.7455
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,294	9.02	-	-	-	-	3.8050
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,476	9.52	-	-	-	-	3.8642

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,650	9.99	30.320000	3:36:34 PM	4.0000	3.9150	3.8441
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,728	10.21	-	-	-	-	3.9541
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,848	10.54	-	-	-	-	3.9836
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,876	10.61	0.500000	11:46:12 AM	4.2000	4.2000	4.0327
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,086	11.19	-	-	-	-	4.0593
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,149	11.36	-	-	-	-	4.0795
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,261	11.67	8.340000	2:54:19 PM	4.1500	4.1500	4.1711
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,855	13.29	-	-	-	-	4.3227
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,184	14.19	-	-	-	-	4.4431
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,261	14.40	2.000000	2:27:42 PM	4.8000	4.8000	4.4763
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,549	15.19	-	-	-	-	4.5811
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,780	15.83	1.000000	3:36:03 PM	4.7550	4.7550	4.6691
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,870	16.07	-	-	-	-	4.7001
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,939	16.26	0.050000	3:20:10 PM	4.8500	4.8500	4.7295
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,060	16.59	-	-	-	-	4.7721
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,396	17.51	30.800000	3:35:27 PM	4.8750	4.7386	4.8982
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,990	19.14	10.000000	10:27:38 AM	4.7300	4.7300	4.7663
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,299	19.98	11.960000	2:38:42 PM	4.7200	4.7280	4.9136