

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	6	0.02	-	-	-	-	0.9254
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	13	0.04	-	-	-	-	0.9764
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	20	0.06	13.670000	2:09:52 PM	1.0000	0.8809	1.9049
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	27	0.07	-	-	-	-	0.8714
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	34	0.09	24.917000	10:29:33 AM	0.9000	0.9000	0.8466
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	41	0.11	-	-	-	-	1.0317
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	48	0.13	405.700000	2:47:46 PM	1.0500	1.0500	1.0592
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	55	0.15	48.779000	2:54:56 PM	1.0300	1.0048	1.0300
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	62	0.17	15.971000	2:55:20 PM	1.0600	1.0462	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	69	0.19	152.901000	2:55:48 PM	1.0800	1.0602	1.0671
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	76	0.21	313.919000	3:39:44 PM	1.0900	1.0752	1.0790
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	83	0.23	251.341000	3:45:26 PM	1.0850	1.0879	1.0872
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	90	0.25	10.000000	3:42:16 PM	1.1500	1.1500	1.1672
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	90	0.25	882.550000	3:45:06 PM	1.0975	1.0978	1.0945
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	97	0.27	807.873000	3:22:32 PM	1.1100	1.1343	1.1286
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	104	0.29	1115.206000	3:27:03 PM	1.2000	1.2047	1.2052
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	111	0.30	163.261000	11:42:41 AM	1.3250	1.2665	1.3517
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	118	0.32	1.191000	11:09:14 AM	1.2500	1.2500	1.3566
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	125	0.34	-	-	-	-	1.1826
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	125	0.34	11.336154	11:35:23 AM	1.3000	1.2966	1.3438
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	132	0.36	144.130000	3:17:30 PM	1.2760	1.2926	1.3137
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	138	0.38	2.304000	2:32:18 PM	1.3000	1.3000	1.3607
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	146	0.40	-	-	-	-	1.3655
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	153	0.42	72.000000	2:22:40 PM	1.3300	1.3256	1.3596
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	160	0.44	46.864000	2:23:39 PM	1.3400	1.3304	1.3629
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	167	0.46	101.500000	10:45:42 AM	1.3600	1.3607	1.3643
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	174	0.48	439.159000	3:59:28 PM	1.4000	1.3982	1.3887
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	181	0.50	4.700000	2:14:24 PM	1.3750	1.3750	1.1698
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	181	0.50	272.998000	3:19:35 PM	1.3950	1.3955	1.3944
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	188	0.52	-	-	-	-	1.1550
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	188	0.52	113.039000	3:30:49 PM	1.3900	1.3998	1.4000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	195	0.53	1.000000	10:18:34 AM	1.4250	1.4250	1.4381
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	202	0.55	-	-	-	-	1.5021
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	209	0.57	6.537000	10:53:46 AM	1.4300	1.4300	1.4652

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RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	216	0.59	-	-	-	-	1.4482
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	223	0.61	-	-	-	-	1.4591
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	230	0.63	-	-	-	-	1.4666
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	235	0.64	-	-	-	-	1.3611
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	237	0.65	-	-	-	-	1.4742
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	244	0.67	160.000000	2:29:43 PM	1.4400	1.4500	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	251	0.69	25.830000	3:31:51 PM	1.4500	1.4483	1.4591
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	258	0.71	60.000000	10:29:48 AM	1.4700	1.4800	1.4977
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	265	0.73	-	-	-	-	1.5054
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	272	0.75	290.000000	2:34:27 PM	1.4850	1.4850	1.4850
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	279	0.76	100.000000	10:29:59 AM	1.4800	1.4850	1.5195
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	286	0.78	-	-	-	-	1.5680
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	293	0.80	274.179000	10:41:45 AM	1.5600	1.5600	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	300	0.82	-	-	-	-	1.5422
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	307	0.84	-	-	-	-	1.5576
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	314	0.86	4.200000	11:25:47 AM	1.5650	1.5650	1.5525
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	321	0.88	-	-	-	-	1.5773
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	328	0.90	0.300000	11:41:30 AM	1.6250	1.6250	1.5786
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	335	0.92	84.000000	3:01:02 PM	1.5650	1.5693	1.5846
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	342	0.94	-	-	-	-	1.5844
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	347	0.95	37.500000	2:02:36 PM	1.5000	1.5203	1.4331
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	349	0.96	257.400000	3:40:20 PM	1.5750	1.5751	1.6034
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	356	0.98	16.226000	2:12:48 PM	1.5900	1.5825	1.5956
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	363	0.99	818.304000	3:54:33 PM	1.6150	1.6110	1.6113
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	376	1.03	-	-	-	-	1.5792
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	418	1.14	-	-	-	-	1.6320
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	452	1.24	-	-	-	-	1.6748
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	500	1.37	19.600000	3:01:43 PM	1.8000	1.7598	1.8983
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	502	1.37	195.000000	10:40:29 AM	1.7250	1.7250	1.6976
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	569	1.56	49.000000	3:41:24 PM	1.9000	1.8108	1.8608
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	578	1.58	-	-	-	-	1.8333
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	594	1.63	110.200000	2:02:32 PM	1.8000	1.7902	1.7255
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	638	1.75	-	-	-	-	1.7339
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	676	1.85	-	-	-	-	1.9569

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	754	2.06	30.455000	3:47:17 PM	2.1500	2.1134	2.0408
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	780	2.14	35.503110	10:20:58 AM	2.0250	2.0070	2.1481
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	823	2.25	-	-	-	-	2.0869
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	961	2.63	1709.217000	3:58:13 PM	2.3325	2.3320	2.3335
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	964	2.64	424.200000	11:41:18 AM	2.3150	2.3299	2.3250
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,003	2.75	-	-	-	-	2.2918
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,047	2.87	-	-	-	-	2.3340
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,110	3.04	-	-	-	-	2.3948
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,125	3.08	71.000000	11:37:07 AM	2.4500	2.3881	2.5487
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,183	3.24	44.320000	11:48:01 AM	2.3450	2.3470	2.3766
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,208	3.31	-	-	-	-	2.4817
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,360	3.72	0.010000	3:00:49 PM	2.5000	2.5000	2.6750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,362	3.73	-	-	-	-	2.6182
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,482	4.06	519.353000	3:04:28 PM	2.6000	2.6000	2.5991
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,510	4.13	20.000000	3:57:23 PM	2.6500	2.6450	2.6365
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,551	4.25	-	-	-	-	2.7810
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,591	4.36	-	-	-	-	2.8144
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,642	4.50	-	-	-	-	2.8569
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,668	4.57	11.800000	2:50:22 PM	2.8350	2.8350	2.7063
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,721	4.71	1158.150000	3:59:51 PM	2.8350	2.8375	2.8368
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,886	5.16	5.600000	3:00:29 PM	3.3000	3.3000	3.2627
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,916	5.25	-	-	-	-	3.0995
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,964	5.38	-	-	-	-	3.1149
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,048	5.61	-	-	-	-	3.1761
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,112	5.78	309.100000	3:50:02 PM	3.2150	3.2149	3.2132
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,237	6.13	-	-	-	-	3.3105
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,435	6.67	225.000000	2:51:05 PM	3.5750	3.5528	3.5288
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,466	6.75	2698.500000	3:50:46 PM	3.6345	3.6325	3.6321
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,692	7.37	-	-	-	-	3.5657
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,729	7.47	25.020000	3:00:48 PM	3.6300	3.6300	3.6032
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,231	8.85	-	-	-	-	3.7906
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,274	8.96	50.000000	11:22:29 AM	3.7300	3.7300	3.7367
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,293	9.02	-	-	-	-	3.8137
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,475	9.51	-	-	-	-	3.8712

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,649	9.99	-	-	-	-	3.8433
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,652	10.00	2799.900000	3:47:48 PM	3.9400	3.9545	3.9538
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,727	10.20	-	-	-	-	3.9541
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,847	10.53	1.222500	10:29:14 AM	4.2000	4.2000	3.9771
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,875	10.61	-	-	-	-	4.0207
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,085	11.18	-	-	-	-	4.0394
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,148	11.36	-	-	-	-	4.0568
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,260	11.66	900.895000	3:14:27 PM	4.0700	4.1051	4.0962
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,854	13.29	-	-	-	-	4.2969
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,183	14.19	-	-	-	-	4.4270
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,260	14.40	-	-	-	-	4.4628
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,548	15.19	-	-	-	-	4.5789
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,779	15.82	-	-	-	-	4.6742
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,869	16.07	10.010000	3:29:48 PM	4.7000	4.9997	4.7080
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,938	16.26	-	-	-	-	4.7380
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,059	16.59	-	-	-	-	4.7825
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,395	17.51	-	-	-	-	4.9420
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,989	19.14	101.000000	2:25:18 PM	4.7300	4.7622	4.7645
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,298	19.98	-	-	-	-	4.8423