

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	5	0.01	-	-	-	-	0.9259
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	12	0.03	2.105000	9:19:35 AM	0.8750	0.8750	0.9721
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	19	0.05	24.595000	10:16:26 AM	0.7750	0.7750	1.8564
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	26	0.07	-	-	-	-	0.8769
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	33	0.09	22.371000	10:16:36 AM	0.8000	0.8000	0.8250
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	40	0.11	5.953000	10:24:36 AM	0.9000	0.9664	1.0317
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	47	0.13	8.200000	10:16:52 AM	0.9000	0.9000	1.0592
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	54	0.15	9.926000	3:35:49 PM	1.0000	1.0000	1.0300
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	61	0.17	2.002000	9:28:38 AM	1.0250	1.0250	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	68	0.19	11.613000	3:25:20 PM	1.0500	1.0500	1.0671
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	75	0.21	75.635500	11:30:21 AM	1.1000	1.0870	1.0797
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	82	0.23	86.658000	2:04:46 PM	1.0900	1.0859	1.0876
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	89	0.24	-	-	-	-	1.1591
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	89	0.24	284.037000	3:48:49 PM	1.0980	1.1017	1.0962
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	96	0.26	14.700000	2:34:38 PM	1.1000	1.1000	1.1284
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	103	0.28	151.061000	2:03:27 PM	1.2250	1.2007	1.2039
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	110	0.30	76.576000	3:07:01 PM	1.2150	1.2259	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	117	0.32	42.000000	11:16:13 AM	1.2250	1.2417	1.3425
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	124	0.34	2.500000	2:01:12 PM	1.2900	1.2900	1.1705
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	124	0.34	-	-	-	-	1.3438
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	131	0.36	245.100000	3:06:57 PM	1.2750	1.2729	1.2879
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	137	0.38	8.201000	3:29:23 PM	1.3000	1.3000	1.3607
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	145	0.40	-	-	-	-	1.3656
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	152	0.42	1.000000	9:55:36 AM	1.3300	1.3300	1.3597
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	159	0.44	118.000000	3:05:05 PM	1.3250	1.3288	1.3471
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	166	0.45	1021.500000	2:23:33 PM	1.3650	1.3649	1.3644
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	173	0.47	717.210000	3:27:41 PM	1.3850	1.3836	1.3880
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	180	0.49	-	-	-	-	1.1560
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	180	0.49	248.357000	3:26:44 PM	1.3950	1.3946	1.3945
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	187	0.51	-	-	-	-	1.1550
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	187	0.51	1.450000	11:01:56 AM	1.4000	1.4000	1.4000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	194	0.53	6.000000	10:18:50 AM	1.4000	1.4000	1.4381
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	201	0.55	9.246000	11:51:42 AM	1.4250	1.4250	1.5249
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	208	0.57	-	-	-	-	1.4652

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RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	215	0.59	-	-	-	-	1.4433
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	222	0.61	-	-	-	-	1.4531
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	229	0.63	-	-	-	-	1.4598
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	234	0.64	-	-	-	-	1.3386
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	236	0.65	-	-	-	-	1.4667
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	243	0.67	-	-	-	-	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	250	0.68	-	-	-	-	1.4592
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	257	0.70	-	-	-	-	1.4878
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	264	0.72	100.000000	10:40:31 AM	1.4550	1.4550	1.4550
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	271	0.74	2.000000	10:56:34 AM	1.5050	1.5050	1.4850
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	278	0.76	58.900000	2:25:41 PM	1.5000	1.4788	1.4750
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	285	0.78	87.100000	11:40:56 AM	1.5200	1.5131	1.5545
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	292	0.80	-	-	-	-	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	299	0.82	86.000000	11:41:00 AM	1.5200	1.5200	1.5351
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	306	0.84	36.000000	11:40:55 AM	1.5250	1.5250	1.5511
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	313	0.86	4.037000	2:30:50 PM	1.5650	1.5650	1.5500
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	320	0.88	-	-	-	-	1.5731
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	327	0.90	3.500000	10:36:17 AM	1.5660	1.5527	1.5762
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	334	0.91	-	-	-	-	1.5943
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	341	0.93	7.180000	2:32:09 PM	1.5700	1.5700	1.5855
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	346	0.95	21.500000	2:24:20 PM	1.5300	1.5300	1.4224
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	348	0.95	43.930000	2:31:11 PM	1.5650	1.6074	1.6155
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	355	0.97	17.400000	2:37:38 PM	1.5950	1.5950	1.5957
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	362	0.99	173.763000	3:48:45 PM	1.6005	1.5905	1.6110
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	375	1.03	-	-	-	-	1.5591
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	417	1.14	-	-	-	-	1.6124
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	451	1.24	-	-	-	-	1.6555
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	499	1.37	215.200000	3:22:07 PM	1.7500	1.7379	1.7425
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	501	1.37	200.000000	11:16:15 AM	1.6750	1.6750	1.6912
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	568	1.56	119.110000	2:02:27 PM	1.8400	1.7654	1.7886
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	577	1.58	-	-	-	-	1.8153
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	593	1.62	-	-	-	-	1.7072
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	637	1.74	82.000000	3:54:30 PM	1.9000	1.9250	1.8741
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	675	1.85	-	-	-	-	1.9399

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	753	2.06	8.140000	3:50:30 PM	2.2500	2.0985	2.0387
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	779	2.13	3.310000	3:21:07 PM	2.0500	2.0465	2.1036
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	822	2.25	-	-	-	-	2.0744
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	960	2.63	1561.468000	3:40:25 PM	2.3250	2.3274	2.3289
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	963	2.64	66.700000	11:51:01 AM	2.3400	2.3190	2.3122
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,002	2.74	0.700000	11:29:02 AM	2.3200	2.3200	2.2786
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,046	2.86	-	-	-	-	2.3213
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,109	3.04	-	-	-	-	2.3827
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,124	3.08	1.110000	11:38:03 AM	2.4400	2.4400	2.5447
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,182	3.24	0.700000	11:46:54 AM	2.3700	2.3700	2.3725
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,207	3.31	-	-	-	-	2.4698
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,359	3.72	-	-	-	-	2.6750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,361	3.73	-	-	-	-	2.6067
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,481	4.06	3155.029000	3:58:27 PM	2.5800	2.5864	2.5833
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,509	4.13	400.000000	3:48:27 PM	2.6000	2.6047	2.6063
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,550	4.24	-	-	-	-	2.7691
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,590	4.35	-	-	-	-	2.8021
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,641	4.49	-	-	-	-	2.8443
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,667	4.56	3.200000	11:41:30 AM	2.8300	2.8300	2.6956
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,720	4.71	850.000000	3:58:24 PM	2.8100	2.8135	2.8142
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,885	5.16	17.650000	2:38:44 PM	3.2600	3.2552	3.2624
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,915	5.24	-	-	-	-	3.0823
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,963	5.37	-	-	-	-	3.0990
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,047	5.60	-	-	-	-	3.1593
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,111	5.78	1315.000000	3:59:16 PM	3.1900	3.1971	3.1955
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,236	6.12	-	-	-	-	3.2917
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,434	6.66	150.000000	9:51:43 AM	3.4750	3.4750	3.5038
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,465	6.75	3993.146000	3:52:55 PM	3.6250	3.6265	3.6258
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,691	7.37	-	-	-	-	3.5441
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,728	7.47	-	-	-	-	3.5796
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,230	8.84	-	-	-	-	3.7657
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,273	8.96	246.500000	3:49:45 PM	3.6800	3.7031	3.7076
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,292	9.01	-	-	-	-	3.7884
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,474	9.51	-	-	-	-	3.8439

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,648	9.99	3.350000	2:21:52 PM	3.6800	3.6800	3.8408
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,651	10.00	4465.134000	3:58:03 PM	3.9000	3.9155	3.9140
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,726	10.20	-	-	-	-	3.9234
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,846	10.53	-	-	-	-	3.9458
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,874	10.61	5.000000	2:37:53 PM	4.2500	4.2500	3.9857
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,084	11.18	-	-	-	-	4.0063
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,147	11.35	-	-	-	-	4.0238
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,259	11.66	104.000000	3:55:58 PM	4.0000	4.0013	4.0312
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,853	13.29	-	-	-	-	4.2681
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,182	14.19	-	-	-	-	4.4101
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,259	14.40	0.400000	9:36:18 AM	4.7500	4.7500	4.4506
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,547	15.19	-	-	-	-	4.5849
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,778	15.82	-	-	-	-	4.6925
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,868	16.07	-	-	-	-	4.7305
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,937	16.26	-	-	-	-	4.7614
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,058	16.59	-	-	-	-	4.8083
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,394	17.51	-	-	-	-	4.9636
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,988	19.13	23.715000	3:35:57 PM	4.7100	4.7281	4.7645
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,297	19.98	36.160000	2:16:56 PM	4.7300	4.7262	4.8075