

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	2	0.01	-	-	-	-	-
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	9	0.03	2.216000	2:09:15 PM	0.7500	0.7500	1.0150
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	16	0.04	3.000000	2:22:33 PM	0.8750	0.8750	1.6720
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	23	0.06	-	-	-	-	0.9443
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	30	0.08	8.200000	2:22:43 PM	0.8750	0.8939	0.8971
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	37	0.10	0.702000	10:38:33 AM	1.0750	1.0750	1.0318
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	44	0.12	60.000000	2:20:56 PM	1.0250	1.0250	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	51	0.14	11.483000	10:27:40 AM	1.0000	1.0000	1.0300
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	58	0.16	27.620000	2:24:08 PM	1.0000	1.0073	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	65	0.18	32.327000	2:41:19 PM	1.0300	1.0488	1.0671
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	72	0.20	-	-	-	-	1.0750
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	79	0.22	81.043000	3:09:05 PM	1.0850	1.0908	1.0896
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	86	0.24	0.275000	11:15:53 AM	1.3000	1.3000	1.1728
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	86	0.24	1625.938000	3:51:46 PM	1.0850	1.0848	1.0894
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	93	0.26	580.429000	3:58:31 PM	1.0500	1.0621	1.0600
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	100	0.27	8.000000	3:01:19 PM	1.1400	1.1400	1.2036
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	107	0.29	26.000000	10:50:48 AM	1.2250	1.2219	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	114	0.31	32.940000	11:19:54 AM	1.2500	1.2485	1.3068
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	121	0.33	2.000000	2:33:19 PM	1.3750	1.3750	1.1878
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	121	0.33	10.718000	11:13:04 AM	1.2500	1.2575	1.3438
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	128	0.35	2.500000	3:14:23 PM	1.2250	1.2250	1.2888
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	134	0.37	8.899000	2:17:06 PM	1.2750	1.2992	1.3607
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	142	0.39	1.750000	10:25:41 AM	1.3150	1.3150	1.3652
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	149	0.41	-	-	-	-	1.3596
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	156	0.43	-	-	-	-	1.3470
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	163	0.45	-	-	-	-	1.3643
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	170	0.47	10.254000	3:02:38 PM	1.3800	1.3851	1.3877
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	177	0.49	25.500000	2:34:11 PM	1.4150	1.4157	1.1904
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	177	0.49	646.545000	3:51:05 PM	1.3950	1.3994	1.3962
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	184	0.50	-	-	-	-	1.1550
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	184	0.50	1061.409000	3:55:08 PM	1.3950	1.3932	1.3925
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	191	0.52	35.300000	11:03:22 AM	1.4000	1.4000	1.4381
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	198	0.54	-	-	-	-	1.5326
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	205	0.56	-	-	-	-	1.4652

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RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	212	0.58	-	-	-	-	1.4391
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	219	0.60	-	-	-	-	1.4480
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	226	0.62	-	-	-	-	1.4546
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	231	0.63	-	-	-	-	1.3467
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	233	0.64	-	-	-	-	1.4614
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	240	0.66	-	-	-	-	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	247	0.68	-	-	-	-	1.4592
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	254	0.70	180.150000	3:17:07 PM	1.4650	1.4650	1.4650
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	261	0.72	100.000000	3:17:28 PM	1.4650	1.4650	1.4608
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	268	0.73	-	-	-	-	1.4850
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	275	0.75	-	-	-	-	1.4750
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	282	0.77	118.133000	2:37:38 PM	1.5000	1.5000	1.5094
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	289	0.79	-	-	-	-	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	296	0.81	-	-	-	-	1.5283
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	303	0.83	-	-	-	-	1.5426
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	310	0.85	-	-	-	-	1.5500
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	317	0.87	606.000000	2:46:08 PM	1.5500	1.5599	1.5600
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	324	0.89	-	-	-	-	1.5685
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	331	0.91	200.505000	3:14:43 PM	1.5500	1.5600	1.5618
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	338	0.93	7.180000	11:03:20 AM	1.5600	1.5600	1.5802
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	343	0.94	10.000000	11:44:58 AM	1.6000	1.6000	1.4534
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	345	0.95	45.500000	11:21:57 AM	1.5650	1.5650	1.5750
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	352	0.96	-	-	-	-	1.5959
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	359	0.98	151.652500	3:51:42 PM	1.6005	1.6304	1.6109
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	372	1.02	-	-	-	-	1.5658
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	414	1.13	-	-	-	-	1.6181
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	448	1.23	-	-	-	-	1.6604
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	496	1.36	145.050000	3:13:44 PM	1.9450	1.7046	1.7238
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	498	1.36	2.500000	2:50:51 PM	1.7750	1.7800	1.6867
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	565	1.55	195.220000	2:31:14 PM	1.8250	1.8017	1.8000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	574	1.57	-	-	-	-	1.8171
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	590	1.62	-	-	-	-	1.7195
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	634	1.74	1.000000	11:07:15 AM	1.9500	1.9500	1.8716
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	672	1.84	-	-	-	-	1.9393

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	750	2.05	7.525000	3:14:18 PM	2.1500	2.1499	2.0401
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	776	2.13	150.012000	11:11:51 AM	2.1000	2.0500	2.0609
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	819	2.24	-	-	-	-	2.0789
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	957	2.62	40.694000	2:55:34 PM	2.3150	2.3165	2.3290
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	960	2.63	8.300000	3:09:09 PM	2.3350	2.3354	2.3080
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	999	2.74	0.420000	3:10:18 PM	2.2500	2.3929	2.2740
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,043	2.86	-	-	-	-	2.3163
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,106	3.03	-	-	-	-	2.3772
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,121	3.07	0.327370	11:41:04 AM	2.5000	2.5000	2.5434
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,179	3.23	-	-	-	-	2.3710
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,204	3.30	-	-	-	-	2.4642
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,356	3.71	2.300000	2:39:27 PM	2.5750	2.5750	2.6250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,358	3.72	-	-	-	-	2.6009
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,478	4.05	2600.020000	3:58:22 PM	2.5725	2.5753	2.5761
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,506	4.12	206.850000	2:24:57 PM	2.6350	2.6350	2.6040
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,547	4.24	-	-	-	-	2.7645
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,587	4.35	-	-	-	-	2.7981
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,638	4.49	-	-	-	-	2.8409
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,664	4.56	1.600000	2:34:35 PM	2.8150	2.8150	2.7328
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,717	4.70	1959.500000	11:19:37 AM	2.8025	2.8067	2.8056
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,882	5.15	-	-	-	-	3.2622
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,912	5.24	0.300000	11:45:18 AM	3.3500	3.3500	3.0782
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,960	5.37	1.000000	11:45:22 AM	3.2000	3.2000	3.1005
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,044	5.60	-	-	-	-	3.1626
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,108	5.77	363.900000	11:13:20 AM	3.1900	3.1900	3.1938
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,233	6.11	0.274000	11:38:59 AM	3.3500	3.3500	3.2980
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,431	6.66	175.000000	11:05:04 AM	3.5250	3.5250	3.5049
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,462	6.74	2673.800000	3:54:59 PM	3.6200	3.6223	3.6215
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,688	7.36	-	-	-	-	3.5495
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,725	7.46	1.000000	11:28:31 AM	3.6350	3.6350	3.5797
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,227	8.84	-	-	-	-	3.7602
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,270	8.95	29.400000	3:36:15 PM	3.6800	3.6722	3.7079
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,289	9.01	-	-	-	-	3.7816
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,471	9.50	-	-	-	-	3.8307

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,645	9.98	1.500000	2:11:38 PM	3.8650	3.8650	3.8400
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,648	9.99	5358.600000	3:40:37 PM	3.8700	3.8874	3.8845
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,723	10.19	-	-	-	-	3.8987
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,843	10.52	-	-	-	-	3.9171
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,871	10.60	2.000000	2:39:53 PM	4.2000	4.2000	3.9472
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,081	11.17	-	-	-	-	3.9682
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,144	11.35	-	-	-	-	3.9848
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,256	11.65	660.000000	3:13:40 PM	3.9850	3.9956	3.9939
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,850	13.28	-	-	-	-	4.2397
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,179	14.18	-	-	-	-	4.3918
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,256	14.39	-	-	-	-	4.4332
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,544	15.18	-	-	-	-	4.5752
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,775	15.81	-	-	-	-	4.6881
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,865	16.06	-	-	-	-	4.7290
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,934	16.25	-	-	-	-	4.7610
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,055	16.58	-	-	-	-	4.8117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,391	17.50	-	-	-	-	4.9793
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,985	19.12	66.230000	2:54:17 PM	4.7300	4.7299	4.7645
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,294	19.97	150.000000	2:02:11 PM	4.8000	4.8000	4.8005