

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 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	7	0.02	-	-	-	-	0.9572
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	14	0.04	7.500000	11:14:50 AM	0.9500	0.8850	0.9576
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	21	0.06	101.500000	11:15:59 AM	0.9500	0.8022	0.8000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	28	0.08	2.000000	10:38:30 AM	0.8850	0.8850	0.8605
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	35	0.10	7.500000	9:46:46 AM	0.8250	0.8250	0.9716
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	42	0.12	0.500000	10:42:31 AM	1.0000	1.0000	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	49	0.13	4.000000	11:19:50 AM	1.0000	1.0000	1.0482
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	56	0.15	2.000000	11:19:48 AM	1.0250	1.0250	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	63	0.17	64.346000	2:41:54 PM	1.0300	0.9907	1.0640
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	70	0.19	107.591000	11:58:49 AM	1.0500	1.0467	1.0604
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	77	0.21	330.318000	3:47:34 PM	1.0500	1.0696	1.0717
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	84	0.23	-	-	-	-	1.1947
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	84	0.23	238.223000	3:48:27 PM	1.0000	1.0528	1.0667
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	91	0.25	2688.321500	3:44:53 PM	1.0400	1.0543	1.0550
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	98	0.27	1760.762000	2:54:51 PM	1.1000	1.1129	1.1113
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	105	0.29	15.202000	10:07:12 AM	1.1000	1.1000	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	112	0.31	1079.748000	2:34:50 PM	1.2000	1.1143	1.1390
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	119	0.33	-	-	-	-	1.2140
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	119	0.33	83.445000	2:35:01 PM	1.2000	1.2000	1.2262
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	126	0.35	18.660000	2:41:59 PM	1.2250	1.2229	1.2893
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	132	0.36	4.417000	3:10:51 PM	1.2500	1.2551	1.3611
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	140	0.38	-	-	-	-	1.3526
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	147	0.40	1.800000	9:20:07 AM	1.3250	1.3250	1.3858
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	154	0.42	-	-	-	-	1.3470
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	161	0.44	4.786000	3:25:39 PM	1.3500	1.3592	1.3648
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	168	0.46	38.212000	2:27:00 PM	1.3850	1.3814	1.3895
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	175	0.48	17.000000	11:42:05 AM	1.4850	1.4850	1.2172
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	175	0.48	567.372000	2:41:55 PM	1.4100	1.4009	1.3975
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	182	0.50	42.490000	11:39:24 AM	1.4850	1.4850	1.1233
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	182	0.50	1426.992200	3:48:58 PM	1.4010	1.4053	1.4037
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	189	0.52	47.028000	2:59:56 PM	1.4250	1.4037	1.4416
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	196	0.54	2.000000	2:49:25 PM	1.4300	1.4300	1.5484
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	203	0.56	-	-	-	-	1.4652
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	210	0.58	-	-	-	-	1.4478

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RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	217	0.59	-	-	-	-	1.4571
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	224	0.61	-	-	-	-	1.4645
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	229	0.63	-	-	-	-	1.3544
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	231	0.63	-	-	-	-	1.4719
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	238	0.65	5.035000	11:11:42 AM	1.4350	1.4350	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	245	0.67	249.090000	2:44:52 PM	1.4300	1.5120	1.5151
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	252	0.69	-	-	-	-	1.4650
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	259	0.71	350.000000	11:09:57 AM	1.5500	1.5500	1.5045
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	266	0.73	508.000000	2:24:59 PM	1.5250	1.5102	1.5036
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	273	0.75	520.000000	2:34:09 PM	1.4750	1.5663	1.5411
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	280	0.77	1.000000	3:05:29 PM	1.5600	1.5600	1.5093
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	287	0.79	43.000000	3:05:42 PM	1.5600	1.5600	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	294	0.81	-	-	-	-	1.5411
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	301	0.82	-	-	-	-	1.5539
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	308	0.84	80.600000	11:58:33 AM	1.5350	1.5351	1.5375
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	315	0.86	12.460000	10:21:35 AM	1.5650	1.5650	1.5600
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	322	0.88	-	-	-	-	1.5600
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	329	0.90	844.250000	2:39:10 PM	1.5600	1.5608	1.5639
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	336	0.92	3.000000	10:44:25 AM	1.5600	1.5600	1.5902
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	341	0.93	23.450000	2:34:12 PM	1.5100	1.5317	1.5006
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	343	0.94	-	-	-	-	1.5750
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	350	0.96	-	-	-	-	1.5931
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	357	0.98	154.523900	3:50:22 PM	1.6151	1.6157	1.6129
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	364	1.00	344.612000	3:07:06 PM	1.6150	1.6189	1.6184
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	370	1.01	-	-	-	-	1.5649
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	412	1.13	-	-	-	-	1.6151
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	446	1.22	-	-	-	-	1.6558
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	494	1.35	300.600000	3:59:10 PM	1.7500	1.6926	1.7008
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	496	1.36	-	-	-	-	1.6774
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	563	1.54	1.300000	3:52:36 PM	1.9000	1.8923	1.7849
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	572	1.57	-	-	-	-	1.8065
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	588	1.61	4.000000	11:24:15 AM	1.8150	1.7825	1.7273
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	632	1.73	131.470000	11:58:43 AM	1.8750	1.8984	1.8950
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	670	1.83	-	-	-	-	1.9239

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	748	2.05	64.977000	2:28:01 PM	2.0950	2.0139	2.0244
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	774	2.12	637.680000	11:57:36 AM	2.0250	1.9761	1.9825
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	817	2.24	-	-	-	-	2.0649
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	955	2.62	3597.590000	3:59:22 PM	2.3200	2.3160	2.3165
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	958	2.62	113.900000	2:33:07 PM	2.3000	2.3005	2.3239
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	997	2.73	-	-	-	-	2.2571
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,041	2.85	-	-	-	-	2.2997
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,104	3.02	-	-	-	-	2.3610
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,119	3.06	3.900000	3:59:45 PM	2.5000	2.4679	2.5407
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,177	3.22	1.000000	2:39:37 PM	2.4250	2.4250	2.3684
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,202	3.29	-	-	-	-	2.4494
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,354	3.71	0.300000	3:52:36 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	1,356	3.71	-	-	-	-	2.5884
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,476	4.04	1409.664000	3:58:26 PM	2.5850	2.5759	2.5771
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,504	4.12	226.000000	3:34:00 PM	2.5900	2.5908	2.5957
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,545	4.23	-	-	-	-	2.7549
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,585	4.34	-	-	-	-	2.7890
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,636	4.48	-	-	-	-	2.8326
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,662	4.55	5.000000	11:24:54 AM	2.8000	2.8000	2.7481
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,715	4.70	1236.630000	3:59:32 PM	2.7850	2.7899	2.7919
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,880	5.15	0.200000	11:23:04 AM	3.2800	3.2800	3.2620
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,910	5.23	-	-	-	-	3.0705
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,958	5.36	-	-	-	-	3.0956
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,042	5.59	-	-	-	-	3.1584
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,106	5.77	707.250000	3:16:43 PM	3.1975	3.1922	3.1926
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,231	6.11	-	-	-	-	3.2950
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,429	6.65	-	-	-	-	3.5617
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,460	6.74	4919.750000	3:58:50 PM	3.6600	3.6416	3.6630
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,686	7.35	-	-	-	-	3.5445
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,723	7.46	-	-	-	-	3.5718
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,225	8.83	-	-	-	-	3.7496
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,268	8.95	5.000000	2:37:41 PM	3.6800	3.6800	3.6893
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,287	9.00	-	-	-	-	3.7705
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,469	9.50	-	-	-	-	3.8201

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,643	9.97	425.010000	3:58:24 PM	3.8500	3.8455	3.8567
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,646	9.98	958.963000	3:59:00 PM	3.8800	3.8511	3.8557
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,721	10.19	-	-	-	-	3.8890
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,841	10.52	-	-	-	-	3.9104
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,869	10.59	13.000000	3:20:20 PM	3.9750	3.9831	4.0246
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,079	11.17	-	-	-	-	3.9655
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,142	11.34	-	-	-	-	3.9834
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,254	11.65	852.120000	2:39:13 PM	3.9585	3.9265	3.9279
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,848	13.27	0.010000	11:47:35 AM	4.3000	4.3000	4.2278
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,177	14.17	-	-	-	-	4.3704
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,254	14.39	2.210000	2:39:46 PM	4.7500	4.8622	4.4085
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,542	15.17	-	-	-	-	4.5387
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,773	15.81	-	-	-	-	4.6375
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,863	16.05	0.010000	11:49:15 AM	4.7500	4.7500	4.6712
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,932	16.24	50.000000	11:47:23 AM	4.7850	4.7850	4.7850
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,053	16.57	-	-	-	-	4.7207
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,389	17.49	1.800000	2:34:12 PM	4.7900	4.7900	4.7498
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,983	19.12	12.520000	3:20:15 PM	4.7050	4.7050	4.7350
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,292	19.96	39.010000	3:45:20 PM	4.7450	4.7450	4.7543