

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	5	0.01	-	-	-	-	0.9535
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	12	0.03	1.250000	2:32:52 PM	0.8500	0.8500	0.9538
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	19	0.05	9.490000	2:33:00 PM	0.8500	0.8500	0.8000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	26	0.07	-	-	-	-	0.8741
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	33	0.09	2.000000	11:17:59 AM	0.8250	0.8250	0.9617
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	40	0.11	4.000000	10:53:02 AM	0.8250	0.8250	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	47	0.13	-	-	-	-	1.0482
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	54	0.15	-	-	-	-	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	61	0.17	110.110000	10:40:24 AM	0.9800	0.9755	1.0213
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	68	0.19	375.020000	2:14:03 PM	1.0500	1.0624	1.0629
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	75	0.21	753.974000	3:44:26 PM	1.0650	1.0603	1.0631
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	82	0.23	-	-	-	-	1.3266
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	82	0.23	638.387500	3:45:16 PM	1.0650	1.0632	1.0628
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	89	0.24	230.637000	3:42:13 PM	1.0600	1.0600	1.0551
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	96	0.26	230.000000	11:26:11 AM	1.0500	1.0598	1.0951
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	103	0.28	-	-	-	-	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	110	0.30	-	-	-	-	1.1390
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	117	0.32	-	-	-	-	1.3781
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	117	0.32	120.703000	10:44:37 AM	1.1750	1.1314	1.1466
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	124	0.34	2.811000	10:14:14 AM	1.2250	1.2250	1.2892
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	130	0.36	-	-	-	-	1.3610
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	138	0.38	-	-	-	-	1.3357
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	145	0.40	-	-	-	-	1.4427
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	152	0.42	-	-	-	-	1.3470
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	159	0.44	1250.633000	3:47:42 PM	1.3500	1.3500	1.3512
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	166	0.45	2987.747000	3:47:30 PM	1.3700	1.3886	1.3898
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	173	0.47	0.025000	11:44:16 AM	1.4000	1.4000	1.4127
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	173	0.47	2511.082000	3:12:42 PM	1.4050	1.3970	1.3971
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	180	0.49	53.000000	2:53:42 PM	1.3500	1.4226	1.3212
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	180	0.49	89.840000	3:42:17 PM	1.3950	1.3947	1.4029
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	187	0.51	1.000000	11:31:34 AM	1.4100	1.4100	1.4449
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	194	0.53	-	-	-	-	1.5885
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	201	0.55	5.040000	3:15:30 PM	1.4500	1.4500	1.4650
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	208	0.57	-	-	-	-	1.4525

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RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	215	0.59	3.120000	10:27:28 AM	1.4500	1.4500	1.4608
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	222	0.61	-	-	-	-	1.4675
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	227	0.62	-	-	-	-	1.4854
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	229	0.63	-	-	-	-	1.4743
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	236	0.65	-	-	-	-	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	243	0.67	1.017000	2:04:54 PM	1.4300	1.4300	1.5151
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	250	0.68	-	-	-	-	1.4650
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	257	0.70	-	-	-	-	1.5045
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	264	0.72	-	-	-	-	1.5036
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	271	0.74	-	-	-	-	1.5411
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	278	0.76	17.114000	3:36:00 PM	1.5000	1.4718	1.5000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	285	0.78	-	-	-	-	1.5539
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	292	0.80	-	-	-	-	1.5386
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	299	0.82	-	-	-	-	1.5506
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	306	0.84	1.015000	3:36:23 PM	1.5500	1.5500	1.5374
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	313	0.86	1.009000	10:05:56 AM	1.5500	1.5500	1.5600
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	320	0.88	-	-	-	-	1.5600
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	327	0.90	-	-	-	-	1.5639
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	334	0.91	-	-	-	-	1.5874
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	339	0.93	29.000000	2:01:46 PM	1.7500	1.7500	1.4720
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	341	0.93	500.000000	3:57:28 PM	1.5550	1.5550	1.5582
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	348	0.95	0.500000	2:08:28 PM	1.5900	1.5900	1.5931
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	355	0.97	498.134000	3:49:23 PM	1.6275	1.6273	1.6243
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	362	0.99	269.124000	3:48:10 PM	1.6175	1.6142	1.6105
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	368	1.01	-	-	-	-	1.5482
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	410	1.12	-	-	-	-	1.5970
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	444	1.22	-	-	-	-	1.6365
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	492	1.35	212.010000	2:02:32 PM	1.6800	1.6729	1.6682
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	494	1.35	100.000000	10:36:31 AM	1.7000	1.7000	1.6768
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	561	1.54	1.500000	11:14:50 AM	1.7800	1.7800	1.7758
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	570	1.56	-	-	-	-	1.7829
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	586	1.60	-	-	-	-	1.6885
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	630	1.73	163.465000	3:38:32 PM	1.7700	1.7717	1.7816
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	668	1.83	-	-	-	-	1.8969

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	746	2.04	7.205000	2:56:47 PM	2.1000	2.0833	2.0004
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	772	2.11	155.000000	3:27:18 PM	1.9700	1.9668	1.9590
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	815	2.23	-	-	-	-	2.0403
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	953	2.61	569.100000	3:25:03 PM	2.2650	2.2765	2.2862
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	956	2.62	-	-	-	-	2.3486
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	995	2.72	-	-	-	-	2.2323
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,039	2.85	-	-	-	-	2.2756
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,102	3.02	-	-	-	-	2.3380
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,117	3.06	2.500000	2:15:38 PM	2.3000	2.3000	2.5367
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,175	3.22	0.300000	11:12:26 AM	2.3950	2.3950	2.3552
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,200	3.29	-	-	-	-	2.4287
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,352	3.70	12.000000	2:02:04 PM	2.5000	2.5000	2.6187
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,354	3.71	-	-	-	-	2.5713
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,474	4.04	853.000000	11:41:05 AM	2.5700	2.5661	2.5713
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,502	4.11	55.901000	3:09:34 PM	2.5750	2.5728	2.5821
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,543	4.23	-	-	-	-	2.7426
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,583	4.33	-	-	-	-	2.7779
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,634	4.47	-	-	-	-	2.8229
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,660	4.55	-	-	-	-	2.7598
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,713	4.69	539.650000	3:32:39 PM	2.7600	2.7685	2.7699
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,878	5.14	12.150000	2:53:36 PM	3.2500	3.2171	3.2617
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,908	5.22	-	-	-	-	3.0661
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,956	5.36	-	-	-	-	3.0942
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,040	5.59	-	-	-	-	3.1589
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,104	5.76	1302.970000	3:54:51 PM	3.1850	3.1832	3.1870
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,229	6.10	-	-	-	-	3.2996
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,427	6.65	-	-	-	-	3.6309
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,458	6.73	2800.515000	3:51:10 PM	3.6670	3.6607	3.6636
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,684	7.35	-	-	-	-	3.5554
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,721	7.45	-	-	-	-	3.5808
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,223	8.82	-	-	-	-	3.7617
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,266	8.94	-	-	-	-	3.6880
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,285	8.99	-	-	-	-	3.7826
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,467	9.49	-	-	-	-	3.8307

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,641	9.97	34.100000	2:28:39 PM	3.9200	3.9200	3.8426
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,644	9.98	324.600000	3:56:31 PM	3.8500	3.8596	3.8647
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,719	10.18	-	-	-	-	3.8949
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,839	10.51	-	-	-	-	3.9129
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,867	10.59	-	-	-	-	4.0236
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,077	11.16	-	-	-	-	3.9609
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,140	11.34	-	-	-	-	3.9778
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,252	11.64	300.000000	2:25:53 PM	3.9375	3.9375	3.9319
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,846	13.27	-	-	-	-	4.2169
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,175	14.17	-	-	-	-	4.3605
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,252	14.38	-	-	-	-	4.3987
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,540	15.17	-	-	-	-	4.5308
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,771	15.80	-	-	-	-	4.6301
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,861	16.05	-	-	-	-	4.6647
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,930	16.24	13.100000	11:40:31 AM	4.7250	4.7298	4.7846
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,051	16.57	-	-	-	-	4.7156
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,387	17.49	-	-	-	-	4.7492
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,981	19.11	98.000000	2:36:02 PM	4.7050	4.7188	4.7351
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,290	19.96	156.000000	3:39:34 PM	4.7500	4.7506	4.7532