

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	2	0.01	-	-	-	-	-
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	9	0.03	1.600000	11:50:28 AM	0.7500	0.7500	0.9570
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	16	0.04	9.400000	11:24:37 AM	0.7500	0.7500	0.7996
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	23	0.06	-	-	-	-	0.8979
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	30	0.08	4.300000	3:20:55 PM	0.8250	0.8250	0.9574
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	37	0.10	-	-	-	-	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	44	0.12	-	-	-	-	1.0482
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	51	0.14	-	-	-	-	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	58	0.16	14.900000	11:04:54 AM	0.9750	1.0055	1.0213
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	65	0.18	212.303000	3:09:40 PM	1.0400	1.0173	1.0300
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	72	0.20	86.558000	3:48:26 PM	1.0650	1.0601	1.0634
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	79	0.22	-	-	-	-	1.3168
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	79	0.22	508.124000	3:09:51 PM	1.0550	1.1189	1.0706
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	86	0.24	1661.080000	3:54:28 PM	1.0550	1.1439	1.0906
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	93	0.26	485.725000	3:53:57 PM	1.0500	1.0547	1.0564
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	100	0.27	0.774000	3:25:52 PM	1.1000	1.0884	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	107	0.29	1.000000	2:20:43 PM	1.1500	1.1500	1.1390
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	114	0.31	1.300000	2:12:49 PM	1.2100	1.2100	1.3766
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	114	0.31	1.304000	2:15:54 PM	1.1500	1.1500	1.1493
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	121	0.33	300.000000	3:55:58 PM	1.2200	1.2200	1.2510
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	127	0.35	300.000000	3:54:21 PM	1.2200	1.2200	1.2300
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	135	0.37	-	-	-	-	1.3016
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	142	0.39	1006.814750	3:45:29 PM	1.3100	1.3099	1.3100
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	149	0.41	1000.000000	3:45:28 PM	1.3200	1.3200	1.3200
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	156	0.43	-	-	-	-	1.3514
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	163	0.45	0.300000	2:32:55 PM	1.3000	1.3000	1.3898
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	170	0.47	-	-	-	-	1.4169
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	170	0.47	730.612000	3:22:23 PM	1.3900	1.3925	1.3965
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	177	0.49	0.200000	9:44:14 AM	1.4250	1.4250	1.3508
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	177	0.49	148.624000	3:31:12 PM	1.3950	1.3943	1.4021
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	184	0.50	1005.000000	3:14:12 PM	1.3950	1.3950	1.3950
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	191	0.52	-	-	-	-	1.5762
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	198	0.54	-	-	-	-	1.4416
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	205	0.56	2.000000	11:37:05 AM	1.4750	1.4750	1.4353

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RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	212	0.58	-	-	-	-	1.4448
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	219	0.60	-	-	-	-	1.4532
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	224	0.61	-	-	-	-	1.4779
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	226	0.62	-	-	-	-	1.4616
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	233	0.64	-	-	-	-	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	240	0.66	201.550000	2:48:57 PM	1.4300	1.4300	1.4596
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	247	0.68	-	-	-	-	1.4650
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	254	0.70	350.000000	2:47:05 PM	1.4500	1.4500	1.4753
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	261	0.72	-	-	-	-	1.5036
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	268	0.73	500.000000	2:48:19 PM	1.4500	1.4500	1.4845
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	275	0.75	2450.600000	11:12:42 AM	1.6000	1.5973	1.6000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	282	0.77	-	-	-	-	1.5464
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	289	0.79	-	-	-	-	1.5378
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	296	0.81	-	-	-	-	1.5495
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	303	0.83	-	-	-	-	1.5374
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	310	0.85	22.654000	10:55:38 AM	1.5600	1.5600	1.5602
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	317	0.87	-	-	-	-	1.5600
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	324	0.89	-	-	-	-	1.5639
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	331	0.91	16.432000	2:14:40 PM	1.5650	1.5669	1.5908
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	336	0.92	-	-	-	-	1.4623
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	338	0.93	-	-	-	-	1.5582
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	345	0.95	-	-	-	-	1.5934
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	352	0.96	138.440000	3:23:54 PM	1.6075	1.6119	1.6201
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	359	0.98	263.271000	3:59:18 PM	1.6150	1.6118	1.6115
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	365	1.00	20.890000	2:53:54 PM	1.6500	1.6500	1.5365
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	407	1.11	-	-	-	-	1.5834
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	441	1.21	-	-	-	-	1.6216
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	489	1.34	413.950000	3:50:40 PM	1.6500	1.6585	1.6556
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	491	1.34	-	-	-	-	1.6721
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	558	1.53	273.992000	3:15:42 PM	1.6650	1.6824	1.6950
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	567	1.55	-	-	-	-	1.7629
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	583	1.60	0.500000	11:55:07 AM	1.8850	1.8850	1.7046
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	627	1.72	62.035000	3:49:30 PM	1.9500	1.7751	1.7485
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	665	1.82	-	-	-	-	1.8729

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	743	2.03	33.000000	11:57:08 AM	2.0500	1.9632	1.9988
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	769	2.11	0.450000	2:59:00 PM	2.0500	2.0500	1.9592
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	812	2.22	-	-	-	-	2.0158
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	950	2.60	3119.825000	3:59:00 PM	2.2350	2.2593	2.2499
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	953	2.61	0.700000	3:19:51 PM	2.2900	2.2914	2.3000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	992	2.72	-	-	-	-	2.2004
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,036	2.84	-	-	-	-	2.2429
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,099	3.01	-	-	-	-	2.3041
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,114	3.05	-	-	-	-	2.4554
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,172	3.21	2.000000	11:54:59 AM	2.3950	2.3950	2.3538
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,197	3.28	-	-	-	-	2.3955
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,349	3.69	0.600000	3:36:38 PM	2.5500	2.5550	2.6166
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,351	3.70	-	-	-	-	2.5391
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,471	4.03	3759.690000	3:59:05 PM	2.5650	2.5726	2.5672
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,499	4.10	12.450000	3:43:21 PM	2.5675	2.5685	2.5817
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,540	4.22	-	-	-	-	2.7144
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,580	4.33	-	-	-	-	2.7512
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,631	4.47	-	-	-	-	2.7981
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,657	4.54	-	-	-	-	2.7579
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,710	4.68	933.100000	3:22:47 PM	2.7500	2.7573	2.7594
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,875	5.13	9.000000	11:47:33 AM	3.1600	3.1689	3.2003
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,905	5.22	-	-	-	-	3.0518
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,953	5.35	-	-	-	-	3.0856
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,037	5.58	-	-	-	-	3.1561
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,101	5.75	2236.500000	3:36:57 PM	3.1850	3.1853	3.1856
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,226	6.09	-	-	-	-	3.3099
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,424	6.64	-	-	-	-	3.6300
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,455	6.72	134.520000	3:39:26 PM	3.6525	3.6620	3.6680
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,681	7.34	600.000000	10:10:20 AM	3.6054	3.6054	3.6054
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,718	7.44	-	-	-	-	3.6134
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,220	8.82	-	-	-	-	3.7951
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,263	8.93	100.000000	2:39:02 PM	3.7500	3.7500	3.7289
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,282	8.99	-	-	-	-	3.8147
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,464	9.48	-	-	-	-	3.8571

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,638	9.96	1.000000	2:30:00 PM	3.9000	3.9000	3.8418
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,641	9.97	25.000000	3:52:08 PM	3.9000	3.9000	3.8692
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,716	10.17	-	-	-	-	3.9142
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,836	10.50	-	-	-	-	3.9326
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,864	10.58	2.100000	3:10:34 PM	4.1250	4.0571	4.0232
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,074	11.15	1.000000	2:02:21 PM	4.1000	4.1000	3.9798
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,137	11.33	-	-	-	-	3.9972
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,249	11.63	206.175000	2:56:21 PM	3.9475	3.9476	3.9359
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,843	13.26	-	-	-	-	4.2405
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,172	14.16	-	-	-	-	4.3809
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,249	14.37	-	-	-	-	4.4166
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,537	15.16	-	-	-	-	4.5420
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,768	15.79	-	-	-	-	4.6364
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,858	16.04	1.100000	2:02:17 PM	4.8000	4.8000	4.6701
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,927	16.23	9.500000	2:42:18 PM	4.7800	4.7618	4.7844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,048	16.56	-	-	-	-	4.7176
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,384	17.48	5.520000	-	-	-	4.7491
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,978	19.11	150.500000	2:47:51 PM	4.7100	4.7147	4.7150
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,287	19.95	120.000000	11:37:08 AM	4.7650	4.7625	4.7568