

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	1	0.00	-	-	-	-	-
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	8	0.02	11.000000	2:20:19 PM	0.8250	0.7909	0.9497
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	15	0.04	-	-	-	-	0.7996
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	22	0.06	-	-	-	-	0.8961
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	29	0.08	4.000000	2:23:26 PM	0.8250	0.8250	0.9501
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	36	0.10	-	-	-	-	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	43	0.12	-	-	-	-	1.0349
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	50	0.14	650.000000	11:52:54 AM	1.0250	1.0250	1.0321
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	57	0.16	14.052000	2:32:21 PM	0.9650	0.9650	1.0213
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	64	0.18	77.386000	3:39:03 PM	1.0400	1.0418	1.0332
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	71	0.19	220.101000	3:41:11 PM	1.0550	1.0523	1.0604
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	78	0.21	-	-	-	-	1.3425
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	78	0.21	226.269000	3:38:40 PM	1.0500	1.0501	1.0657
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	85	0.23	86.240000	3:11:27 PM	1.0450	1.0514	1.0904
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	92	0.25	1141.832000	3:52:44 PM	1.0750	1.0478	1.0504
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	99	0.27	-	-	-	-	1.2774
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	106	0.29	43.700000	11:28:31 AM	1.0500	1.0557	1.1390
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	113	0.31	-	-	-	-	1.4058
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	113	0.31	12.850000	11:28:23 AM	1.0500	1.0500	1.1519
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	120	0.33	-	-	-	-	1.2509
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	126	0.35	10.070000	2:02:04 PM	1.2000	1.2000	1.2299
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	134	0.37	-	-	-	-	1.2906
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	141	0.39	-	-	-	-	1.3100
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	148	0.41	-	-	-	-	1.3200
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	155	0.42	151.274600	3:33:22 PM	1.3500	1.3319	1.3383
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	162	0.44	3.476000	11:13:53 AM	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	169	0.46	-	-	-	-	1.4547
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	169	0.46	676.216300	3:16:04 PM	1.3900	1.3882	1.3961
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	176	0.48	-	-	-	-	1.3963
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	176	0.48	34.477000	3:46:01 PM	1.3950	1.3877	1.4021
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	183	0.50	1435.693000	3:47:21 PM	1.3900	1.3924	1.3921
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	190	0.52	-	-	-	-	1.5524
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	197	0.54	-	-	-	-	1.4311
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	204	0.56	-	-	-	-	1.4259

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RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	211	0.58	-	-	-	-	1.4350
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	218	0.60	-	-	-	-	1.4431
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	223	0.61	-	-	-	-	1.5136
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	225	0.62	-	-	-	-	1.4513
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	232	0.64	9.500000	11:05:25 AM	1.4400	1.4400	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	239	0.65	-	-	-	-	1.4596
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	246	0.67	-	-	-	-	1.4559
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	253	0.69	54.054000	3:15:09 PM	1.4100	1.4149	1.4467
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	260	0.71	-	-	-	-	1.4922
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	267	0.73	-	-	-	-	1.4845
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	274	0.75	26.796000	11:22:23 AM	1.4750	1.4532	1.6000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	281	0.77	-	-	-	-	1.5334
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	288	0.79	-	-	-	-	1.5275
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	295	0.81	-	-	-	-	1.5399
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	302	0.83	-	-	-	-	1.5374
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	309	0.85	5.913000	11:44:35 AM	1.5600	1.5539	1.5532
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	316	0.87	1.126000	11:34:39 AM	1.5500	1.5500	1.5600
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	323	0.88	-	-	-	-	1.5639
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	330	0.90	25.300000	3:06:00 PM	1.5650	1.5650	1.5864
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	335	0.92	501.000000	2:06:33 PM	1.4000	1.4649	1.4572
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	337	0.92	-	-	-	-	1.5582
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	344	0.94	1002.871000	3:30:07 PM	1.5900	1.5969	1.5969
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	351	0.96	12.419000	2:50:15 PM	1.6000	1.6059	1.6193
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	358	0.98	263.623000	3:13:02 PM	1.6150	1.6124	1.6119
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	364	1.00	-	-	-	-	1.5652
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	365	1.00	878.177000	3:52:07 PM	1.6200	1.6172	1.6338
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	406	1.11	-	-	-	-	1.6081
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	440	1.21	-	-	-	-	1.6436
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	488	1.34	793.900000	3:21:35 PM	1.6000	1.6194	1.6183
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	490	1.34	0.500000	11:19:57 AM	1.6900	1.6900	1.6676
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	557	1.53	431.000000	3:21:09 PM	1.6300	1.6616	2.1069
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	566	1.55	-	-	-	-	1.7748
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	582	1.59	-	-	-	-	1.7224
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	626	1.71	-	-	-	-	1.7457

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	664	1.82	-	-	-	-	1.8770
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	742	2.03	7.855000	2:27:45 PM	2.0500	2.0264	1.9971
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	768	2.10	59.000000	3:39:22 PM	1.8750	1.8801	1.9088
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	811	2.22	-	-	-	-	2.0098
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	949	2.60	6552.985000	3:53:31 PM	2.1550	2.1711	2.1644
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	952	2.61	5.500000	11:16:31 AM	2.2500	2.2591	2.3050
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	991	2.71	-	-	-	-	2.1805
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,035	2.83	-	-	-	-	2.2197
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,098	3.01	-	-	-	-	2.2765
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,113	3.05	-	-	-	-	2.4140
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,171	3.21	-	-	-	-	2.3523
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,196	3.27	-	-	-	-	2.3625
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,348	3.69	65.000000	11:36:44 AM	2.5400	2.4915	2.5629
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,350	3.70	-	-	-	-	2.4976
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,470	4.03	6354.798000	3:57:09 PM	2.5150	2.5377	2.5167
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,498	4.10	403.100000	3:25:22 PM	2.5700	2.5588	2.5614
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,539	4.21	-	-	-	-	2.6651
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,579	4.32	-	-	-	-	2.7010
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,630	4.46	-	-	-	-	2.7468
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,656	4.53	1067.000000	3:14:15 PM	2.5950	2.6356	2.6250
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,709	4.68	1781.263000	3:53:40 PM	2.6750	2.7088	2.6815
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,874	5.13	2.020000	2:52:33 PM	3.1800	3.1809	3.1281
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,904	5.21	-	-	-	-	2.9963
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,952	5.34	-	-	-	-	3.0312
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,036	5.57	-	-	-	-	3.1027
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,100	5.75	3624.000000	3:57:26 PM	3.1250	3.1469	3.1309
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,225	6.09	-	-	-	-	3.2595
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,423	6.63	-	-	-	-	3.6291
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,454	6.72	6881.530000	3:55:02 PM	3.6450	3.6472	3.6475
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,680	7.34	-	-	-	-	3.6038
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,717	7.44	-	-	-	-	3.5810
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,219	8.81	-	-	-	-	3.7837
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,262	8.93	3.460000	-	-	-	3.7396
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,281	8.98	-	-	-	-	3.8057

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,463	9.48	-	-	-	-	3.8521
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,637	9.96	-	-	-	-	3.8409
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,640	9.97	142.400000	2:49:18 PM	3.9250	3.9070	3.8774
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,715	10.17	-	-	-	-	3.9129
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,835	10.50	-	-	-	-	3.9312
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,863	10.58	10.000000	2:28:08 PM	4.1250	4.1250	4.0229
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,073	11.15	1.500000	2:37:59 PM	4.1500	4.1333	3.9767
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,136	11.32	-	-	-	-	3.9929
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,248	11.63	208.000000	3:00:35 PM	3.9350	3.9352	3.9359
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,842	13.26	-	-	-	-	4.2247
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,171	14.16	-	-	-	-	4.3634
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,248	14.37	7.960000	10:47:10 AM	4.4000	4.4000	4.3995
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,536	15.16	-	-	-	-	4.5269
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,767	15.79	-	-	-	-	4.6232
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,857	16.04	-	-	-	-	4.6580
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,926	16.23	10.000000	2:30:02 PM	4.7800	4.7800	4.7843
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,047	16.56	-	-	-	-	4.7094
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,383	17.48	-	-	-	-	4.7489
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,977	19.10	55.500000	2:08:24 PM	4.7050	4.7217	4.7150
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,286	19.95	20.000000	2:46:04 PM	4.7250	4.7250	4.7571