

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 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	5	0.01	131.330000	11:52:56 AM	0.8250	0.8976	0.9000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	12	0.03	15.000000	11:16:27 AM	0.8500	0.8500	0.8000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	19	0.05	9.349000	3:14:47 PM	0.9500	0.8911	0.9074
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	26	0.07	42.202000	2:37:40 PM	0.8000	0.8000	0.9475
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	33	0.09	6.869385	3:44:29 PM	1.0000	0.8616	1.0098
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	40	0.11	30.000000	10:16:52 AM	0.9900	0.9900	1.0093
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	47	0.13	28.800000	11:09:04 AM	0.9500	0.9500	1.0250
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	54	0.15	638.116000	3:34:18 PM	0.9650	1.0581	1.0302
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	61	0.17	35.160000	2:56:57 PM	1.0400	1.0352	1.0373
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	68	0.19	15.809000	2:55:00 PM	1.0200	1.0200	1.0499
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	75	0.21	-	-	-	-	1.1643
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	75	0.21	91.381000	3:21:34 PM	1.0400	1.0539	1.0672
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	82	0.23	2104.692000	11:05:52 AM	1.0400	1.0749	1.0710
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	89	0.24	252.662000	3:28:11 PM	1.0450	1.0475	1.0523
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	96	0.26	83.100000	2:41:55 PM	1.0500	1.0498	1.0500
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	103	0.28	-	-	-	-	1.1391
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	110	0.30	60.700000	3:27:55 PM	1.2500	1.2728	1.0894
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	110	0.30	-	-	-	-	1.1605
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	117	0.32	80.000000	11:57:36 AM	1.1750	1.2031	1.1866
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	123	0.34	1.500000	11:40:31 AM	1.1500	1.1667	1.2076
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	131	0.36	-	-	-	-	1.2615
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	138	0.38	-	-	-	-	1.3100
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	145	0.40	90.000000	11:48:21 AM	1.3500	1.3500	1.2928
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	152	0.42	0.500000	2:38:03 PM	1.3000	1.3000	1.3388
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	159	0.44	1400.000000	3:33:59 PM	1.3800	1.3813	1.3823
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	166	0.45	131.800000	2:03:34 PM	1.3500	1.3593	1.2637
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	166	0.45	1447.430000	3:59:21 PM	1.4000	1.3944	1.3932
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	173	0.47	69.565000	3:04:37 PM	1.4450	1.3521	1.4046
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	173	0.47	31.627000	3:34:36 PM	1.3850	1.3850	1.3930
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	180	0.49	712.245000	3:23:03 PM	1.2700	1.3973	1.3923
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	187	0.51	-	-	-	-	1.4253
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	194	0.53	-	-	-	-	1.4152
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	201	0.55	-	-	-	-	1.4114
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	208	0.57	-	-	-	-	1.4183

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RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	215	0.59	-	-	-	-	1.4244
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	220	0.60	-	-	-	-	1.3514
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	222	0.61	-	-	-	-	1.4306
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	229	0.63	-	-	-	-	1.4365
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	236	0.65	-	-	-	-	1.4592
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	243	0.67	-	-	-	-	1.4342
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	250	0.68	-	-	-	-	1.4173
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	257	0.70	-	-	-	-	1.4614
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	264	0.72	-	-	-	-	1.4845
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	271	0.74	303.900000	2:34:32 PM	1.5000	1.4727	1.4720
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	278	0.76	-	-	-	-	1.4943
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	285	0.78	6.261000	11:53:13 AM	1.5000	1.5000	1.4949
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	292	0.80	-	-	-	-	1.5090
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	299	0.82	105.000000	11:13:24 AM	1.5250	1.5012	1.5045
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	306	0.84	30.000000	2:21:29 PM	1.5800	1.5800	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	313	0.86	10.110000	11:46:29 AM	1.5500	1.5500	1.5433
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	320	0.88	-	-	-	-	1.5640
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	327	0.90	-	-	-	-	1.5550
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	332	0.91	145.000000	2:04:14 PM	1.5450	1.5450	1.4731
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	334	0.91	-	-	-	-	1.5639
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	341	0.93	0.110000	9:08:56 AM	1.5500	1.5500	1.5967
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	348	0.95	-	-	-	-	1.6190
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	355	0.97	8.599000	3:36:06 PM	1.5000	1.5559	1.6101
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	361	0.99	-	-	-	-	1.5161
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	362	0.99	574.557000	3:17:09 PM	1.6175	1.6162	1.6171
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	403	1.10	-	-	-	-	1.5587
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	437	1.20	-	-	-	-	1.5928
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	485	1.33	3526.500000	3:15:51 PM	1.6100	1.6251	1.6147
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	487	1.33	-	-	-	-	1.6439
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	554	1.52	42.800000	2:04:22 PM	1.7300	1.7309	1.7043
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	563	1.54	-	-	-	-	1.7191
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	579	1.59	-	-	-	-	1.6838
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	623	1.71	28.000000	11:57:31 AM	1.8000	1.8000	1.7116
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	661	1.81	-	-	-	-	1.8174

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	739	2.02	-	-	-	-	1.9888
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	765	2.09	5.000000	9:37:11 AM	1.9500	1.9500	1.9328
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	808	2.21	-	-	-	-	1.9499
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	946	2.59	3372.550000	3:59:09 PM	2.1400	2.1316	2.1567
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	949	2.60	243.650000	3:44:11 PM	2.1450	2.1092	2.1273
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	988	2.71	10.330000	10:15:40 AM	2.1050	2.1050	2.1174
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,032	2.83	-	-	-	-	2.1565
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,095	3.00	-	-	-	-	2.2130
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,110	3.04	-	-	-	-	2.3185
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,168	3.20	8.540000	11:49:14 AM	2.3300	2.3319	2.3455
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,193	3.27	-	-	-	-	2.2985
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,345	3.68	-	-	-	-	2.4870
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,347	3.69	-	-	-	-	2.4328
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,467	4.02	3552.705000	3:52:39 PM	2.5000	2.4876	2.4958
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,495	4.09	2067.000000	3:57:40 PM	2.4985	2.4959	2.4931
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,536	4.21	-	-	-	-	2.5986
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,576	4.32	-	-	-	-	2.6339
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,627	4.45	-	-	-	-	2.6791
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,653	4.53	-	-	-	-	2.6154
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,706	4.67	850.500000	11:47:12 AM	2.6200	2.6094	2.6232
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,871	5.12	1.500000	11:17:21 AM	3.3000	3.3000	3.0154
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,901	5.21	-	-	-	-	2.9240
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,949	5.34	-	-	-	-	2.9603
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,033	5.57	-	-	-	-	3.0315
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,097	5.74	1118.000000	3:54:23 PM	3.0500	3.0420	3.0451
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,222	6.08	-	-	-	-	3.1892
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,420	6.63	-	-	-	-	3.5537
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,451	6.71	3634.580000	3:58:16 PM	3.6000	3.5924	3.6115
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,677	7.33	-	-	-	-	3.6683
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,714	7.43	-	-	-	-	3.5316
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,216	8.81	-	-	-	-	3.7673
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,259	8.92	350.000000	10:35:47 AM	3.7500	3.7414	3.7428
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,278	8.98	-	-	-	-	3.7927
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,460	9.47	-	-	-	-	3.8398

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,634	9.95	200.000000	11:25:27 AM	3.8500	3.8500	3.8434
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,637	9.96	1566.000000	2:33:41 PM	3.8945	3.8878	3.8934
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,712	10.16	-	-	-	-	3.8966
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,832	10.49	-	-	-	-	3.9087
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,860	10.57	-	-	-	-	3.9873
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,070	11.14	-	-	-	-	3.9401
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,133	11.32	-	-	-	-	3.9522
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,245	11.62	200.000000	9:26:23 AM	3.9000	3.9000	3.8997
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,839	13.25	-	-	-	-	4.1535
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,168	14.15	-	-	-	-	4.2844
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,245	14.36	-	-	-	-	4.3192
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,533	15.15	-	-	-	-	4.4443
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,764	15.78	-	-	-	-	4.5412
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,854	16.03	-	-	-	-	4.5779
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,923	16.22	21.000000	2:21:25 PM	4.7800	4.7843	4.7315
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,044	16.55	-	-	-	-	4.6495
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,380	17.47	75.000000	10:45:30 AM	4.7576	4.7576	4.7556
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,974	19.09	54.200000	2:32:32 PM	4.7500	4.7093	4.7294
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,283	19.94	120.500000	3:15:53 PM	4.7150	4.7567	4.7617