

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	2	0.01	-	-	-	-	-
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	9	0.03	1.482000	2:36:28 PM	1.1500	0.8970	0.8859
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	16	0.04	9.368000	2:45:02 PM	0.9150	0.9782	0.9688
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	23	0.06	0.550000	2:37:31 PM	1.1500	1.1750	0.9986
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	30	0.08	-	-	-	-	1.0397
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	37	0.10	-	-	-	-	1.0372
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	44	0.12	4.400000	2:14:14 PM	0.9500	0.9500	1.0250
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	51	0.14	2.500000	10:46:41 AM	1.0350	1.0350	1.0302
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	58	0.16	1021.006000	11:43:19 AM	1.0400	1.0623	1.0616
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	65	0.18	1.500000	2:11:12 PM	1.0850	1.0850	1.0499
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	72	0.20	-	-	-	-	1.1216
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	72	0.20	22.845000	3:40:02 PM	1.0510	1.0526	1.0643
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	79	0.22	5.127000	2:45:11 PM	1.0450	1.0449	1.0708
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	86	0.24	112.136000	3:03:20 PM	1.0460	1.0417	1.0487
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	93	0.26	520.832000	2:35:12 PM	1.0555	1.0525	1.0526
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	100	0.27	-	-	-	-	1.1407
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	107	0.29	-	-	-	-	1.0456
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	107	0.29	10.518000	11:19:09 AM	1.1500	1.1500	1.1633
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	114	0.31	300.000000	11:46:06 AM	1.1000	1.1067	1.1231
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	120	0.33	1.002000	2:27:40 PM	1.1000	1.1000	1.2076
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	128	0.35	2.006000	10:44:49 AM	1.1500	1.1500	1.2391
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	135	0.37	300.000000	11:54:27 AM	1.1850	1.1833	1.1833
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	142	0.39	397.573000	2:29:03 PM	1.2000	1.2513	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	149	0.41	-	-	-	-	1.3388
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	156	0.43	2.000000	11:20:16 AM	1.4000	1.4000	1.3825
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	163	0.45	2.000000	9:24:39 AM	1.4250	1.4250	1.2323
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	163	0.45	858.565000	2:47:17 PM	1.3800	1.3853	1.3927
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	170	0.47	-	-	-	-	1.3891
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	170	0.47	1077.147000	3:20:12 PM	1.3900	1.4148	1.4042
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	177	0.49	198.820000	3:27:29 PM	1.3900	1.3878	1.3917
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	184	0.50	95.296000	2:30:41 PM	1.4060	1.4060	1.4060
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	191	0.52	-	-	-	-	1.4018
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	198	0.54	-	-	-	-	1.4025
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	205	0.56	-	-	-	-	1.4111

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RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	212	0.58	-	-	-	-	1.4191
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	217	0.59	-	-	-	-	1.3237
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	219	0.60	-	-	-	-	1.4272
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	226	0.62	-	-	-	-	1.4351
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	233	0.64	-	-	-	-	1.4592
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	240	0.66	-	-	-	-	1.4403
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	247	0.68	-	-	-	-	1.4173
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	254	0.70	-	-	-	-	1.4675
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	261	0.72	-	-	-	-	1.4888
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	268	0.73	1000.000000	2:51:58 PM	1.5000	1.5000	1.4823
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	275	0.75	-	-	-	-	1.5000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	282	0.77	-	-	-	-	1.5022
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	289	0.79	-	-	-	-	1.5145
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	296	0.81	150.000000	10:39:27 AM	1.5250	1.5250	1.5142
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	303	0.83	0.358000	3:14:46 PM	1.5600	1.5600	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	310	0.85	-	-	-	-	1.5433
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	317	0.87	20.000000	2:06:01 PM	1.5600	1.5600	1.5639
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	324	0.89	-	-	-	-	1.5550
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	329	0.90	25.000000	2:06:28 PM	1.4500	1.4500	1.4590
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	331	0.91	10.000000	10:04:44 AM	1.5650	1.5650	1.5639
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	338	0.93	-	-	-	-	1.5966
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	345	0.95	-	-	-	-	1.6190
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	352	0.96	-	-	-	-	1.6101
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	358	0.98	-	-	-	-	1.4912
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	359	0.98	825.796000	3:35:20 PM	1.6150	1.6178	1.6173
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	400	1.10	-	-	-	-	1.5355
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	434	1.19	-	-	-	-	1.5709
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	482	1.32	43.350000	3:37:45 PM	1.6900	1.6974	1.6167
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	484	1.33	-	-	-	-	1.6391
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	551	1.51	154.630000	2:41:30 PM	1.7400	1.7419	1.7010
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	560	1.53	-	-	-	-	1.7020
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	576	1.58	-	-	-	-	1.6806
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	620	1.70	-	-	-	-	1.7087
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	658	1.80	-	-	-	-	1.8041

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	736	2.02	33.000000	11:20:04 AM	1.9900	1.9909	1.9871
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	762	2.09	721.000000	10:52:16 AM	1.8900	1.8900	1.8908
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	805	2.20	-	-	-	-	1.9442
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	943	2.58	3154.330000	3:44:37 PM	2.1750	2.1761	2.1770
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	946	2.59	13.902000	11:20:29 AM	2.2000	2.1702	2.1175
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	985	2.70	12.000000	9:21:25 AM	2.1250	2.1250	2.1172
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,029	2.82	-	-	-	-	2.1582
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,092	2.99	-	-	-	-	2.2171
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,107	3.03	-	-	-	-	2.2998
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,165	3.19	-	-	-	-	2.3439
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,190	3.26	-	-	-	-	2.3086
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,342	3.67	35.000000	11:58:08 AM	2.5500	2.5500	2.4920
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,344	3.68	-	-	-	-	2.4523
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,464	4.01	2479.405000	3:47:43 PM	2.5100	2.5385	2.5264
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,492	4.09	170.000000	11:18:27 AM	2.5500	2.5279	2.5038
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,533	4.20	-	-	-	-	2.6305
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,573	4.31	-	-	-	-	2.6690
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,624	4.45	-	-	-	-	2.7179
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,650	4.52	35.000000	11:33:06 AM	2.6500	2.6500	2.6135
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,703	4.66	2662.364500	3:59:03 PM	2.6250	2.6519	2.6296
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,868	5.11	-	-	-	-	3.0413
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,898	5.20	-	-	-	-	2.9821
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,946	5.33	-	-	-	-	3.0231
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,030	5.56	7.000000	11:49:22 AM	3.2400	3.2400	3.1004
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,094	5.73	1064.000000	3:45:18 PM	3.0500	3.0776	3.0594
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,219	6.08	-	-	-	-	3.2707
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,417	6.62	60.000000	11:50:37 AM	3.6037	3.6037	3.6117
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,448	6.70	2814.000000	3:55:18 PM	3.6250	3.6466	3.6283
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,674	7.32	-	-	-	-	3.6667
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,711	7.42	152.300000	2:02:17 PM	3.7000	3.7034	3.7050
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,213	8.80	-	-	-	-	3.8025
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,256	8.91	-	-	-	-	3.7423
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,275	8.97	-	-	-	-	3.8214
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,457	9.47	-	-	-	-	3.8537

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,631	9.94	2.000000	2:42:50 PM	3.9250	3.9250	3.8426
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,634	9.95	202.900000	10:23:22 AM	3.9600	3.9442	3.9202
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,709	10.16	-	-	-	-	3.8929
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,829	10.48	-	-	-	-	3.9024
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,857	10.56	-	-	-	-	3.9610
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,067	11.14	-	-	-	-	3.9287
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,130	11.31	-	-	-	-	3.9405
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,242	11.61	80.700000	3:16:23 PM	3.9000	3.9496	3.9122
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,836	13.24	-	-	-	-	4.1363
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,165	14.14	-	-	-	-	4.2606
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,242	14.35	-	-	-	-	4.2936
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,530	15.14	-	-	-	-	4.4147
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,761	15.77	-	-	-	-	4.5149
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,851	16.02	-	-	-	-	4.5533
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,920	16.21	1.035000	10:55:05 AM	4.7100	4.7100	4.6763
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,041	16.54	-	-	-	-	4.6313
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,377	17.46	2.900000	2:50:44 PM	4.8000	4.8000	4.7559
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,971	19.09	10.465405	3:21:55 PM	4.7055	4.7219	4.7422
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,280	19.93	-	-	-	-	4.8145