

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 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	2	0.01	-	-	-	-	-
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	9	0.03	-	-	-	-	0.8442
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	16	0.04	-	-	-	-	0.9570
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	23	0.06	35.130000	11:29:41 AM	0.8000	0.8046	0.9000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	30	0.08	-	-	-	-	0.9704
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	37	0.10	8.000000	11:26:00 AM	0.8250	0.8250	0.9463
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	44	0.12	126.300000	2:27:01 PM	0.9500	1.0307	1.0166
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	51	0.14	633.475000	3:28:00 PM	1.0800	1.0634	1.0578
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	58	0.16	1020.620000	2:44:27 PM	1.1000	1.0995	1.0743
RPG5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	65	0.18	-	-	-	-	0.8799
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	65	0.18	39.005000	11:20:29 AM	1.0510	1.0598	1.0633
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	72	0.20	66.919000	3:20:08 PM	1.0550	1.0550	1.0689
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	79	0.22	1.461000	10:54:32 AM	1.0990	1.0870	1.0438
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	86	0.24	1808.380000	3:49:03 PM	1.0850	1.0920	1.0863
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	93	0.26	316.000000	3:01:56 PM	1.0660	1.0660	1.0660
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	100	0.27	24.314000	11:11:04 AM	1.3500	1.3525	0.7158
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	100	0.27	-	-	-	-	1.0900
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	107	0.29	-	-	-	-	1.1328
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	113	0.31	10.013000	2:26:44 PM	1.1250	1.1375	1.2027
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	121	0.33	-	-	-	-	1.2234
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	128	0.35	-	-	-	-	1.1719
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	135	0.37	15.374000	3:32:57 PM	1.1750	1.1745	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	142	0.39	-	-	-	-	1.3378
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	149	0.41	11.000000	11:46:02 AM	1.3500	1.3500	1.3813
RPG5 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	156	0.43	-	-	-	-	1.0018
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	156	0.43	52.263000	2:20:34 PM	1.3750	1.3886	1.3905
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	163	0.45	93.000000	11:44:12 AM	1.3500	1.3901	1.3576
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	163	0.45	43.200000	3:12:50 PM	1.3900	1.3939	1.4099
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	170	0.47	396.221000	3:16:10 PM	1.4000	1.3962	1.3939
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	177	0.49	173.239000	3:53:37 PM	1.4000	1.4073	1.4441
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	184	0.50	750.000000	2:20:01 PM	1.4000	1.4000	1.4000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	191	0.52	1.000000	2:39:56 PM	1.4010	1.4010	1.4227
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	198	0.54	-	-	-	-	1.4295
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	205	0.56	-	-	-	-	1.4360

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RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	210	0.58	-	-	-	-	1.3896
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	212	0.58	-	-	-	-	1.4425
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	219	0.60	-	-	-	-	1.4489
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	226	0.62	-	-	-	-	1.4636
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	233	0.64	-	-	-	-	1.4566
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	240	0.66	-	-	-	-	1.4460
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	247	0.68	-	-	-	-	1.4751
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	254	0.70	-	-	-	-	1.4883
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	261	0.72	3.000000	10:56:48 AM	1.4750	1.4750	1.4893
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	268	0.73	-	-	-	-	1.4987
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	275	0.75	-	-	-	-	1.5014
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	282	0.77	-	-	-	-	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	289	0.79	-	-	-	-	1.5248
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	296	0.81	10.000000	3:42:23 PM	1.5250	1.5250	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	303	0.83	-	-	-	-	1.5433
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	310	0.85	-	-	-	-	1.5594
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	317	0.87	-	-	-	-	1.5631
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	322	0.88	11.500000	11:55:18 AM	1.4500	1.5565	1.3953
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	324	0.89	-	-	-	-	1.5654
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	331	0.91	-	-	-	-	1.5966
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	338	0.93	50.900000	11:10:13 AM	1.6000	1.6000	1.6028
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	345	0.95	1.000000	11:27:12 AM	1.6100	1.6100	1.6090
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	351	0.96	-	-	-	-	1.4632
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	352	0.96	229.483000	3:07:21 PM	1.6150	1.5976	1.6065
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	359	0.98	39.380000	3:14:21 PM	1.6100	1.6048	1.6179
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	393	1.08	-	-	-	-	1.5147
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	427	1.17	-	-	-	-	1.5535
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	475	1.30	50.800000	3:04:09 PM	1.8000	1.6886	1.6366
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	477	1.31	0.500000	9:48:35 AM	1.7000	1.7000	1.6762
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	544	1.49	1701.600000	2:15:44 PM	1.7075	1.6736	1.6850
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	553	1.51	-	-	-	-	1.6974
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	569	1.56	40.000000	11:49:11 AM	1.6600	1.6600	1.8250
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	613	1.68	98.965000	10:52:30 AM	1.7300	1.7300	1.7322
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	651	1.78	-	-	-	-	1.8093

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	729	2.00	6.180000	2:21:23 PM	2.0500	2.0475	1.9542
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	755	2.07	-	-	-	-	1.9618
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	798	2.19	-	-	-	-	1.9605
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	936	2.56	3676.177000	3:59:45 PM	2.1875	2.1873	2.1886
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	939	2.57	56.350000	11:23:06 AM	2.1500	2.1500	2.1859
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	978	2.68	10.000000	2:35:02 PM	2.2000	2.2000	2.1303
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,022	2.80	-	-	-	-	2.1712
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,085	2.97	-	-	-	-	2.2298
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,100	3.01	-	-	-	-	2.2781
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,158	3.17	-	-	-	-	2.3212
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,183	3.24	-	-	-	-	2.3203
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,335	3.66	19.000000	2:36:21 PM	2.5250	2.5132	2.4812
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,337	3.66	-	-	-	-	2.4622
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,457	3.99	1265.055000	3:35:06 PM	2.5325	2.5328	2.5313
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,485	4.07	2.000000	2:37:22 PM	2.5315	2.5315	2.4961
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,526	4.18	-	-	-	-	2.6389
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,566	4.29	-	-	-	-	2.6772
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,617	4.43	-	-	-	-	2.7261
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,643	4.50	13.000000	10:36:51 AM	2.6000	2.6000	2.5658
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,696	4.64	30.000000	11:22:54 AM	2.6300	2.6300	2.6635
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,861	5.10	6.000000	3:17:59 PM	3.0500	3.0250	3.0047
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,891	5.18	-	-	-	-	2.9894
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,939	5.31	-	-	-	-	3.0327
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,023	5.54	-	-	-	-	3.1115
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,087	5.71	1265.645000	3:57:56 PM	3.0400	3.0386	3.0392
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,212	6.06	-	-	-	-	3.2858
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,410	6.60	-	-	-	-	3.5686
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,441	6.68	5475.660000	3:53:15 PM	3.6535	3.6560	3.6543
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,553	6.99	1815.560000	3:55:58 PM	3.7350	3.7317	3.7351
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,667	7.30	-	-	-	-	3.6375
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,704	7.40	-	-	-	-	3.6984
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,206	8.78	-	-	-	-	3.8610
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,249	8.90	-	-	-	-	3.7560
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,268	8.95	-	-	-	-	3.8834

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,450	9.45	-	-	-	-	3.9290
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,624	9.92	48.000000	11:22:33 AM	3.9000	3.9000	3.8579
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,627	9.93	618.340000	3:25:17 PM	4.0150	4.0139	4.0450
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,702	10.14	-	-	-	-	3.9876
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,822	10.46	-	-	-	-	4.0106
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,850	10.54	-	-	-	-	4.0441
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,060	11.12	-	-	-	-	4.0629
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,123	11.29	-	-	-	-	4.0834
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,235	11.60	-	-	-	-	4.0015
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,829	13.22	-	-	-	-	4.3629
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,158	14.12	-	-	-	-	4.5252
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,235	14.33	-	-	-	-	4.5646
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,523	15.12	-	-	-	-	4.7084
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,754	15.75	-	-	-	-	4.8148
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,844	16.00	-	-	-	-	4.8561
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,913	16.19	0.500000	2:47:16 PM	5.0000	5.0000	4.9641
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,034	16.52	-	-	-	-	4.9064
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,370	17.44	105.000000	3:45:20 PM	4.9250	4.9369	4.9484
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,964	19.07	115.744879	2:37:39 PM	4.7275	4.7524	4.7975
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,273	19.91	2.200000	3:07:13 PM	4.8300	4.8300	4.8678