

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 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	6	0.02	-	-	-	-	0.9981
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	13	0.04	-	-	-	-	0.9672
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	20	0.06	3.500000	9:54:24 AM	0.9500	0.9500	1.0031
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	27	0.07	-	-	-	-	0.9131
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	34	0.09	0.050000	2:17:51 PM	1.0250	1.0250	1.0144
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	41	0.11	352.971000	2:56:02 PM	1.0550	1.0561	1.0567
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	48	0.13	498.640000	10:41:12 AM	1.0700	1.0700	1.0692
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	55	0.15	26.150000	3:22:18 PM	1.3500	1.3500	1.3752
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	55	0.15	172.596000	3:26:12 PM	1.0600	1.0601	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	62	0.17	1186.178000	2:09:53 PM	1.0650	1.0941	1.0858
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	69	0.19	0.500000	11:06:14 AM	1.0500	1.0500	1.0726
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	76	0.21	82.131000	3:50:50 PM	0.9600	1.0440	1.0595
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	83	0.23	87.109000	11:47:21 AM	1.0900	1.0794	1.0712
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	90	0.25	13.000000	11:12:36 AM	1.3500	1.3500	1.2477
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	90	0.25	525.306000	3:50:15 PM	1.0660	1.0714	1.0718
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	97	0.27	-	-	-	-	1.1341
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	103	0.28	-	-	-	-	1.1150
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	111	0.30	-	-	-	-	1.2056
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	118	0.32	-	-	-	-	1.1783
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	125	0.34	-	-	-	-	1.1750
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	132	0.36	-	-	-	-	1.3300
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	139	0.38	39.367000	10:47:39 AM	1.3750	1.3579	1.4092
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	146	0.40	-	-	-	-	1.2594
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	146	0.40	244.537000	2:42:43 PM	1.3800	1.3795	1.4058
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	153	0.42	183.790000	3:22:33 PM	1.4450	1.4454	1.4389
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	153	0.42	300.654000	3:09:46 PM	1.3910	1.3920	1.3977
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	160	0.44	44.564000	2:42:44 PM	1.4010	1.4003	1.3902
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	167	0.46	150.000000	3:05:49 PM	1.4175	1.4175	1.5040
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	174	0.48	170.563000	3:02:35 PM	1.4150	1.4095	1.4052
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	181	0.50	555.671000	3:50:42 PM	1.2900	1.3962	1.3909
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	188	0.52	-	-	-	-	1.4357
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	195	0.53	1.124000	10:43:58 AM	1.4150	1.4150	1.4434
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	200	0.55	-	-	-	-	1.4263
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	202	0.55	-	-	-	-	1.4510

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RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	209	0.57	-	-	-	-	1.4050
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	216	0.59	-	-	-	-	1.4694
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	223	0.61	-	-	-	-	1.4721
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	230	0.63	-	-	-	-	1.4734
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	237	0.65	-	-	-	-	1.4206
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	244	0.67	-	-	-	-	1.4996
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	251	0.69	85.400000	10:42:50 AM	1.4750	1.4937	1.5047
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	258	0.71	-	-	-	-	1.5140
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	265	0.73	-	-	-	-	1.5200
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	272	0.75	-	-	-	-	1.5850
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	279	0.76	-	-	-	-	1.5406
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	286	0.78	-	-	-	-	1.5658
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	293	0.80	65.040000	11:26:00 AM	1.5700	1.5804	1.5670
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	300	0.82	-	-	-	-	1.5602
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	307	0.84	1.020000	10:37:03 AM	1.5500	1.5500	1.5738
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	312	0.85	5.000000	11:24:50 AM	1.5000	1.5000	1.5298
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	314	0.86	-	-	-	-	1.5700
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	321	0.88	-	-	-	-	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	328	0.90	-	-	-	-	1.5916
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	335	0.92	0.500000	2:16:09 PM	1.6150	1.6150	1.6000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	341	0.93	-	-	-	-	1.5735
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	342	0.94	2.022000	9:15:00 AM	1.5950	1.5950	1.5957
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	349	0.96	-	-	-	-	1.6018
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	356	0.98	6.000000	10:33:29 AM	1.5750	1.5750	1.5814
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	363	0.99	905.452000	3:58:31 PM	1.5950	1.5997	1.5983
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	383	1.05	-	-	-	-	1.6150
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	417	1.14	-	-	-	-	1.6484
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	465	1.27	3.500000	11:14:59 AM	1.7500	1.7500	1.7066
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	467	1.28	-	-	-	-	1.6188
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	534	1.46	51.000000	11:26:36 AM	1.7500	1.7485	1.8001
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	543	1.49	-	-	-	-	1.7720
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	559	1.53	-	-	-	-	1.6993
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	603	1.65	-	-	-	-	1.6940
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	641	1.76	-	-	-	-	1.8681

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	719	1.97	1.300000	10:41:21 AM	2.0900	2.0977	1.9854
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	745	2.04	1.000000	10:01:24 AM	2.0500	2.0500	2.0204
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	788	2.16	-	-	-	-	2.0080
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	926	2.54	177.785000	3:23:20 PM	2.2075	2.2005	2.2006
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	929	2.54	63.362000	11:53:07 AM	2.1300	2.1835	2.3040
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	968	2.65	1.000000	10:26:49 AM	2.1900	2.1900	2.1749
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,012	2.77	-	-	-	-	2.2154
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,075	2.94	-	-	-	-	2.2735
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,090	2.98	-	-	-	-	2.3001
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,148	3.14	233.140000	3:13:35 PM	2.3500	2.3886	2.3880
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,173	3.21	-	-	-	-	2.3649
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,325	3.63	-	-	-	-	2.5148
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,327	3.63	-	-	-	-	2.5090
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,447	3.96	3007.685000	2:50:05 PM	2.5400	2.5553	2.5484
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,475	4.04	1.600000	11:02:06 AM	2.5800	2.6222	2.5958
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,516	4.15	-	-	-	-	2.6877
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,556	4.26	-	-	-	-	2.7264
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,607	4.40	-	-	-	-	2.7759
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,633	4.47	55.000000	2:53:18 PM	2.6500	2.6500	2.6712
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,686	4.62	1524.100000	3:53:17 PM	2.7250	2.7253	2.7250
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,851	5.07	31.000000	2:55:09 PM	3.2200	3.2381	2.9820
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,881	5.15	-	-	-	-	3.0401
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,929	5.28	-	-	-	-	3.0842
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,013	5.51	-	-	-	-	3.1625
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,077	5.69	2249.700000	3:58:05 PM	3.1375	3.1379	3.1253
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,202	6.03	-	-	-	-	3.3372
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,400	6.57	-	-	-	-	3.6196
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,431	6.66	279.000000	3:04:23 PM	3.8050	3.8086	3.8079
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,543	6.96	395.580000	3:33:37 PM	3.7600	3.7681	3.7649
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,657	7.27	-	-	-	-	3.6596
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,694	7.38	3.000000	2:46:39 PM	3.7750	3.7750	3.7074
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,196	8.75	-	-	-	-	3.9498
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,239	8.87	-	-	-	-	3.8733
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,258	8.92	-	-	-	-	3.9772

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,440	9.42	-	-	-	-	4.0382
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,614	9.90	2.700000	11:03:21 AM	4.1500	4.1500	4.1054
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,617	9.90	1191.048000	2:55:02 PM	4.1800	4.1951	4.1861
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,692	10.11	-	-	-	-	4.1127
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,812	10.44	5.000000	3:14:57 PM	4.5000	4.5000	4.1349
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,840	10.51	8.000000	2:51:41 PM	4.3250	4.3406	4.1506
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,050	11.09	-	-	-	-	4.1800
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,113	11.26	-	-	-	-	4.1928
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,225	11.57	-	-	-	-	4.2312
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,819	13.19	-	-	-	-	4.3626
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,148	14.09	-	-	-	-	4.4669
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,225	14.31	-	-	-	-	4.4977
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,513	15.09	-	-	-	-	4.6143
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,744	15.73	3.000000	2:05:45 PM	4.9250	4.9250	4.7182
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,834	15.97	4.610000	3:22:07 PM	4.9250	4.9250	4.7586
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,903	16.16	2.000000	11:52:15 AM	4.9300	4.9300	4.8434
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,024	16.49	-	-	-	-	4.8356
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,360	17.41	50.000000	2:35:17 PM	4.9350	4.9350	4.9498
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,954	19.04	1362.610000	3:59:02 PM	4.9700	4.9736	4.9707
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,263	19.89	30.000000	3:05:30 PM	4.9500	4.9500	4.9620