

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	5	0.01	-	-	-	-	-
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	12	0.03	-	-	-	-	0.9712
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	19	0.05	3.000000	11:48:28 AM	0.8000	0.8000	1.0037
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	26	0.07	-	-	-	-	0.9131
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	33	0.09	4.000000	10:05:13 AM	1.1000	1.1000	1.0169
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	40	0.11	237.808000	2:58:51 PM	1.0500	1.0521	1.0538
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	47	0.13	1082.831000	3:07:25 PM	1.0650	1.0630	1.0656
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	54	0.15	1.200000	2:01:23 PM	1.3500	1.3500	1.3696
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	54	0.15	30.495000	3:36:43 PM	1.0900	1.0731	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	61	0.17	11.917000	11:17:40 AM	1.0600	1.0600	1.0864
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	68	0.19	1.800000	10:17:15 AM	1.0900	1.0733	1.0726
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	75	0.21	56.000000	11:09:23 AM	1.0700	1.0521	1.0543
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	82	0.23	16.524000	2:25:10 PM	1.0600	1.0741	1.0712
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	89	0.24	9.800000	2:01:25 PM	1.3500	1.4336	1.2438
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	89	0.24	361.014000	3:15:25 PM	1.0750	1.0645	1.0687
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	96	0.26	1.000000	10:09:37 AM	1.0700	1.0700	1.1354
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	102	0.28	-	-	-	-	1.1150
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	110	0.30	-	-	-	-	1.2060
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	117	0.32	-	-	-	-	1.1842
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	124	0.34	2.000000	11:57:26 AM	1.1000	1.1000	1.1750
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	131	0.36	0.500000	10:31:41 AM	1.3750	1.3750	1.3276
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	138	0.38	11.980000	3:08:11 PM	1.3250	1.3250	1.4092
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	145	0.40	20.685929	11:57:32 AM	1.4700	1.4700	1.2541
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	145	0.40	-	-	-	-	1.4058
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	152	0.42	212.770000	3:15:24 PM	1.4750	1.4630	1.4272
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	152	0.42	13.900000	3:33:06 PM	1.3900	1.3919	1.3977
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	159	0.44	16.938000	2:54:08 PM	1.3900	1.4107	1.3935
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	166	0.45	39.080000	3:10:04 PM	1.4000	1.3966	1.5411
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	173	0.47	753.028000	2:34:12 PM	1.4020	1.4008	1.4043
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	180	0.49	180.579000	3:38:20 PM	1.4000	1.4010	1.3936
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	187	0.51	-	-	-	-	1.4464
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	194	0.53	-	-	-	-	1.4534
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	199	0.55	-	-	-	-	1.4067
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	201	0.55	-	-	-	-	1.4605

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RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	208	0.57	-	-	-	-	1.4050
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	215	0.59	-	-	-	-	1.4772
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	222	0.61	1.193000	10:15:49 AM	1.4100	1.4100	1.4797
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	229	0.63	-	-	-	-	1.4810
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	236	0.65	-	-	-	-	1.4333
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	243	0.67	-	-	-	-	1.5049
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	250	0.68	-	-	-	-	1.5047
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	257	0.70	-	-	-	-	1.5180
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	264	0.72	-	-	-	-	1.5235
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	271	0.74	-	-	-	-	1.5850
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	278	0.76	-	-	-	-	1.5425
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	285	0.78	21.000000	11:14:46 AM	1.4750	1.4750	1.5658
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	292	0.80	-	-	-	-	1.5670
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	299	0.82	31.544000	2:26:40 PM	1.5350	1.5354	1.5616
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	306	0.84	-	-	-	-	1.5743
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	311	0.85	23.700000	3:05:40 PM	1.5850	1.5850	1.4989
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	313	0.86	-	-	-	-	1.5713
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	320	0.88	-	-	-	-	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	327	0.90	30.000000	3:12:54 PM	1.5850	1.5850	1.5916
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	334	0.91	122.904000	3:31:04 PM	1.5950	1.5942	1.5973
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	340	0.93	-	-	-	-	1.5570
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	341	0.93	4.203000	10:45:27 AM	1.6000	1.5976	1.5957
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	348	0.95	-	-	-	-	1.6022
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	355	0.97	139.668000	3:49:41 PM	1.5850	1.5858	1.5838
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	362	0.99	54.703000	2:53:30 PM	1.6000	1.5999	1.5985
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	382	1.05	-	-	-	-	1.5989
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	416	1.14	-	-	-	-	1.6325
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	464	1.27	60.995000	3:35:07 PM	1.6600	1.6937	1.6880
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	466	1.28	1.000000	11:48:45 AM	1.7200	1.7200	1.6036
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	533	1.46	55.300000	2:37:35 PM	1.7200	1.7457	1.8192
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	542	1.48	-	-	-	-	1.7568
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	558	1.53	-	-	-	-	1.6575
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	602	1.65	14.770000	11:35:48 AM	1.8500	1.8246	1.6841
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	640	1.75	1.000000	2:01:28 PM	1.9500	1.9500	1.8535

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	718	1.97	202.000000	11:25:41 AM	2.0800	1.9760	1.9766
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	744	2.04	-	-	-	-	2.0215
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	787	2.16	-	-	-	-	1.9933
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	925	2.53	4148.085000	3:22:38 PM	2.1400	2.1523	2.1428
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	928	2.54	12.700000	2:38:54 PM	2.1000	2.1058	2.3195
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	967	2.65	-	-	-	-	2.1579
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,011	2.77	-	-	-	-	2.1979
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,074	2.94	-	-	-	-	2.2553
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,089	2.98	3.365000	11:01:18 AM	2.3500	2.3500	2.2805
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,147	3.14	300.000000	11:35:14 AM	2.4150	2.4150	2.3905
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,172	3.21	-	-	-	-	2.3455
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,324	3.63	-	-	-	-	2.4929
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,326	3.63	-	-	-	-	2.4877
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,446	3.96	5852.164000	3:58:28 PM	2.5050	2.5181	2.5088
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,474	4.04	2140.000000	3:38:26 PM	2.5250	2.5250	2.5265
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,515	4.15	-	-	-	-	2.6646
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,555	4.26	-	-	-	-	2.7032
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,606	4.40	-	-	-	-	2.7525
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,632	4.47	101.000000	3:59:05 PM	2.6200	2.6200	2.6216
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,685	4.61	244.665000	3:51:05 PM	2.7100	2.7178	2.7174
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,850	5.07	1.500000	10:07:58 AM	3.1000	3.1000	2.9812
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,880	5.15	-	-	-	-	3.0164
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,928	5.28	-	-	-	-	3.0609
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,012	5.51	-	-	-	-	3.1399
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,076	5.68	2567.800000	3:50:45 PM	3.0950	3.1051	3.0997
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,201	6.03	-	-	-	-	3.3163
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,399	6.57	-	-	-	-	3.6169
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,430	6.65	1813.530000	3:53:06 PM	3.7450	3.7604	3.7465
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,542	6.96	1060.120000	3:57:16 PM	3.7650	3.7768	3.7667
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,656	7.27	-	-	-	-	3.6464
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,693	7.37	12.000000	11:39:03 AM	3.8000	3.8208	3.6923
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,195	8.75	-	-	-	-	3.9416
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,238	8.87	-	-	-	-	3.8767
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,257	8.92	-	-	-	-	3.9696

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,439	9.42	-	-	-	-	4.0313
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,613	9.89	-	-	-	-	4.1031
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,616	9.90	1138.000000	2:59:46 PM	4.1500	4.1742	4.1687
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,691	10.11	-	-	-	-	4.1064
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,811	10.43	-	-	-	-	4.1285
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,839	10.51	27.000000	11:24:45 AM	4.2500	4.2500	4.1432
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,049	11.09	-	-	-	-	4.1733
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,112	11.26	-	-	-	-	4.1861
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,224	11.57	-	-	-	-	4.2272
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,818	13.19	-	-	-	-	4.3549
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,147	14.09	-	-	-	-	4.4582
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,224	14.30	-	-	-	-	4.4887
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,512	15.09	-	-	-	-	4.6042
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,743	15.72	-	-	-	-	4.7089
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,833	15.97	-	-	-	-	4.7496
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,902	16.16	2.000000	2:43:38 PM	5.0000	5.0000	4.8295
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,023	16.49	-	-	-	-	4.8280
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,359	17.41	-	-	-	-	4.9493
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,953	19.04	244.000000	2:48:22 PM	4.9400	4.9508	4.9525
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,262	19.88	-	-	-	-	4.9620