

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 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	1	0.00	-	-	-	-	-
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	8	0.02	-	-	-	-	0.8930
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	15	0.04	1.230000	10:19:36 AM	1.0000	1.0000	1.0180
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	22	0.06	0.600000	2:31:44 PM	1.0000	1.0500	1.0679
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	29	0.08	587.860000	2:30:09 PM	1.0500	1.0500	1.0636
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	36	0.10	-	-	-	-	1.2213
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	36	0.10	2.177000	2:46:16 PM	1.0750	1.0727	1.0752
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	43	0.12	98.990600	11:58:42 AM	1.0700	1.0688	1.0808
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	50	0.14	52.800000	11:16:06 AM	1.0000	1.0407	1.0676
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	57	0.16	14.703700	2:32:52 PM	1.0700	1.0636	1.0737
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	64	0.18	0.500000	2:27:43 PM	1.0600	1.0600	1.0643
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	71	0.19	16.890000	10:20:34 AM	1.3250	1.3250	1.2343
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	71	0.19	26.500000	9:48:33 AM	1.0750	1.0750	1.0695
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	78	0.21	208.470000	3:11:21 PM	1.0600	1.0670	1.0682
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	84	0.23	800.258000	2:53:23 PM	1.0700	1.0889	1.0783
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	92	0.25	1858.312000	3:14:42 PM	1.0755	1.0781	1.0771
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	99	0.27	-	-	-	-	1.0950
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	106	0.29	401.000000	3:44:54 PM	1.0800	1.0800	1.0800
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	113	0.31	3.500000	2:52:57 PM	1.0850	1.0850	1.2337
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	120	0.33	16.040000	9:23:36 AM	1.1000	1.1000	1.2784
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	127	0.35	13.610000	10:21:13 AM	1.4500	1.4500	1.1027
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	127	0.35	5.000000	11:16:13 AM	1.2750	1.2750	1.2797
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	134	0.37	1.000000	11:24:28 AM	1.3250	1.3250	1.2282
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	134	0.37	64.565000	11:13:50 AM	1.2000	1.2978	1.3172
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	141	0.39	17.859000	10:35:10 AM	1.3500	1.3036	1.3377
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	148	0.41	34.776000	3:53:17 PM	1.3700	1.3522	1.4526
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	155	0.42	-	-	-	-	1.3724
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	162	0.44	23.117000	2:34:28 PM	1.3700	1.3748	1.3940
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	169	0.46	-	-	-	-	1.4015
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	176	0.48	500.000000	2:26:29 PM	1.3800	1.3830	1.3883
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	181	0.50	-	-	-	-	1.2221
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	183	0.50	2744.116000	3:51:31 PM	1.4050	1.3900	1.3912
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	190	0.52	-	-	-	-	1.3951
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	197	0.54	-	-	-	-	1.4235

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RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	204	0.56	-	-	-	-	1.4321
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	211	0.58	0.890000	2:46:09 PM	1.4150	1.4150	1.4250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	218	0.60	-	-	-	-	1.4625
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	225	0.62	-	-	-	-	1.4609
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	232	0.64	0.150000	3:09:42 PM	1.4350	1.4350	1.4617
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	239	0.65	-	-	-	-	1.4900
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	246	0.67	-	-	-	-	1.4850
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	253	0.69	-	-	-	-	1.5193
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	260	0.71	-	-	-	-	1.5100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	267	0.73	16.589000	3:35:28 PM	1.5250	1.5250	1.5309
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	274	0.75	200.000000	2:44:05 PM	1.5300	1.5300	1.5293
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	281	0.77	4.179000	2:51:57 PM	1.5250	1.5458	1.5453
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	288	0.79	101.817000	3:24:32 PM	1.5700	1.5705	1.5466
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	293	0.80	66.840000	11:40:28 AM	1.5500	1.5500	1.5648
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	295	0.81	300.000000	3:53:06 PM	1.5600	1.5600	1.5600
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	302	0.83	-	-	-	-	1.5754
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	309	0.85	-	-	-	-	1.5830
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	316	0.87	1.878000	11:38:39 AM	1.5950	1.5950	1.5813
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	322	0.88	-	-	-	-	1.5112
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	323	0.88	9.070000	11:37:11 AM	1.6000	1.6000	1.6063
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	330	0.90	0.400000	11:02:01 AM	1.6000	1.6000	1.5975
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	337	0.92	0.930000	11:37:45 AM	1.6050	1.6050	1.6031
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	344	0.94	1.800000	2:40:42 PM	1.6000	1.6000	1.5972
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	351	0.96	69.876000	2:07:22 PM	1.6050	1.6050	1.6066
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	358	0.98	56.266000	2:16:46 PM	1.6000	1.6000	1.6013
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	364	1.00	-	-	-	-	1.5610
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	365	1.00	463.813600	3:15:10 PM	1.5850	1.5999	1.6000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	398	1.09	-	-	-	-	1.5968
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	446	1.22	16.568000	11:41:07 AM	1.7000	1.7030	1.6517
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	448	1.23	-	-	-	-	1.6216
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	515	1.41	509.600000	2:01:41 PM	1.7250	1.7253	1.7255
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	524	1.44	-	-	-	-	1.7287
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	540	1.48	10.000000	3:02:03 PM	1.7600	1.7600	1.7194
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	584	1.60	70.600000	3:18:32 PM	1.8250	1.8229	1.7323

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	622	1.70	-	-	-	-	1.8312
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	700	1.92	17.500000	2:42:46 PM	2.0500	2.0441	1.9896
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	726	1.99	1.000000	2:12:54 PM	2.0800	2.0800	2.0000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	769	2.11	-	-	-	-	1.9789
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	907	2.48	1433.953000	3:34:49 PM	2.1375	2.1338	2.1364
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	910	2.49	8.575000	2:54:46 PM	2.1500	2.1500	2.1202
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	949	2.60	-	-	-	-	2.1477
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	993	2.72	-	-	-	-	2.1784
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,056	2.89	-	-	-	-	2.2345
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,071	2.93	-	-	-	-	2.2814
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,129	3.09	-	-	-	-	2.3659
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,154	3.16	-	-	-	-	2.3213
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,306	3.58	-	-	-	-	2.4568
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,308	3.58	-	-	-	-	2.4574
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,428	3.91	241.410000	3:22:35 PM	2.5150	2.4981	2.4930
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,456	3.99	15.200000	3:04:51 PM	2.5300	2.5298	2.4899
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,497	4.10	-	-	-	-	2.6266
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,537	4.21	-	-	-	-	2.6643
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,588	4.35	-	-	-	-	2.7125
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,614	4.42	-	-	-	-	2.5464
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,667	4.56	304.692000	3:12:25 PM	2.7000	2.7427	2.7462
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,832	5.02	32.700000	2:01:22 PM	3.1500	3.1067	2.9451
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,862	5.10	-	-	-	-	2.9717
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,910	5.23	-	-	-	-	3.0174
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,994	5.46	-	-	-	-	3.0976
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,058	5.64	110.890000	11:16:39 AM	3.0625	3.0625	3.0626
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,183	5.98	-	-	-	-	3.2779
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,381	6.52	-	-	-	-	3.5146
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,412	6.60	100.000000	11:59:35 AM	3.7100	3.7100	3.7138
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,524	6.91	172.500000	2:44:40 PM	3.7650	3.7704	3.7781
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,638	7.22	-	-	-	-	3.6485
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,675	7.32	-	-	-	-	3.6774
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,177	8.70	-	-	-	-	3.9892
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,220	8.82	-	-	-	-	3.9051

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,239	8.87	-	-	-	-	4.0009
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,421	9.37	-	-	-	-	4.0711
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,595	9.84	-	-	-	-	4.1462
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,598	9.85	50.000000	11:02:12 AM	4.1800	4.1800	4.1643
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,673	10.06	-	-	-	-	4.1548
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,793	10.39	-	-	-	-	4.1795
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,821	10.46	10.000000	9:30:03 AM	4.3000	4.3000	4.1869
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,031	11.04	-	-	-	-	4.2292
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,094	11.21	-	-	-	-	4.2445
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,206	11.52	53.500000	11:35:43 AM	4.2000	4.1991	4.2002
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,800	13.14	-	-	-	-	4.4470
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,129	14.04	-	-	-	-	4.5658
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,206	14.25	-	-	-	-	4.5955
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,494	15.04	-	-	-	-	4.7067
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,725	15.67	-	-	-	-	4.7949
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,815	15.92	-	-	-	-	4.8292
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,884	16.11	6.700000	2:34:33 PM	4.8300	4.8541	4.9125
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,005	16.44	-	-	-	-	4.8772
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,341	17.36	1.000000	10:14:07 AM	4.9450	4.9450	4.9459
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,935	18.99	50.300000	3:51:37 PM	4.9450	4.9280	4.9375
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,244	19.83	-	-	-	-	5.0000