

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 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	7	0.02	2.099400	11:47:47 AM	0.8000	0.8000	1.2139
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	14	0.04	1000.000000	11:36:27 AM	1.1250	1.1250	1.2398
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	21	0.06	14.000000	2:50:33 PM	1.1000	1.1250	1.2032
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	28	0.08	70.157000	2:26:30 PM	1.1000	1.1470	1.2049
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	35	0.10	0.703000	3:18:28 PM	1.1500	1.1500	1.2760
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	42	0.12	337.200000	2:51:09 PM	1.2250	1.2250	1.2306
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	46	0.13	19.100000	3:08:12 PM	1.4500	1.3154	1.2800
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	49	0.13	210.037000	3:23:45 PM	1.2250	1.2350	1.2490
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	56	0.15	3.230000	3:18:48 PM	1.2500	1.2500	1.2569
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	63	0.17	71.280000	3:25:17 PM	1.3250	1.3082	1.3158
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	70	0.19	905.185000	3:46:10 PM	1.3000	1.3118	1.3069
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	77	0.21	96.073000	11:59:34 AM	1.3100	1.3246	1.3327
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	84	0.23	304.669000	3:49:51 PM	1.5000	1.3487	1.3421
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	91	0.25	3271.011900	3:56:54 PM	1.3100	1.3272	1.3281
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	98	0.27	157.611000	3:20:47 PM	1.3600	1.3489	1.4050
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	105	0.29	1.072000	11:47:42 AM	1.3500	1.3500	1.4066
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	112	0.31	114.266700	2:28:26 PM	1.3600	1.3506	1.4086
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	119	0.33	19.784000	11:54:15 AM	1.3500	1.3534	1.4323
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	126	0.35	-	-	-	-	1.4775
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	133	0.36	5.990000	2:59:38 PM	1.3750	1.4188	1.5328
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	140	0.38	6.481000	11:29:15 AM	1.5750	1.5750	1.5306
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	147	0.40	1.500000	11:31:52 AM	1.6500	1.6633	1.5481
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	154	0.42	72.300000	2:15:42 PM	1.5250	1.5588	1.6581
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	161	0.44	367.046000	3:59:40 PM	1.6200	1.6421	1.6584
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	168	0.46	205.198000	3:29:03 PM	1.6500	1.6497	1.6845
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	175	0.48	-	-	-	-	1.5678
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	175	0.48	1.985000	2:49:31 PM	1.6250	1.6351	1.6872
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	182	0.50	2062.301000	3:48:41 PM	1.6200	1.6415	1.6382
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	189	0.52	-	-	-	-	1.6562
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	196	0.54	7.300000	2:25:15 PM	1.7250	1.7250	1.6745
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	203	0.56	-	-	-	-	1.6514
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	210	0.58	-	-	-	-	1.5726
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	210	0.58	-	-	-	-	1.6824
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	217	0.59	-	-	-	-	1.7296

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RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	223	0.61	50.970000	2:41:17 PM	1.6500	1.6780	1.7350
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	231	0.63	-	-	-	-	1.7396
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	252	0.69	66.200000	11:42:05 AM	1.7000	1.7000	1.7747
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	259	0.71	15.738000	3:36:54 PM	1.7000	1.7212	1.8250
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	266	0.73	62.400000	11:42:46 AM	1.7250	1.7221	1.6954
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	266	0.73	34.300000	3:05:17 PM	1.7000	1.7000	1.7108
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	273	0.75	1.500000	3:19:50 PM	1.7000	1.7000	1.6339
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	273	0.75	35.731000	3:01:15 PM	1.7000	1.6760	1.7549
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	280	0.77	11.725000	3:00:08 PM	1.7500	1.7776	1.8150
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	287	0.79	5.680000	2:29:54 PM	1.7750	1.7714	1.9006
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	294	0.81	502.440000	3:38:59 PM	1.8000	1.7998	1.8000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	301	0.82	4.523000	10:43:19 AM	1.8000	1.8000	1.8281
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	308	0.84	6.894000	3:13:06 PM	1.7500	1.7740	1.8308
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	315	0.86	0.614000	11:41:37 AM	1.8500	1.8500	1.8458
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	320	0.88	-	-	-	-	1.8341
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	322	0.88	-	-	-	-	1.8502
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	329	0.90	-	-	-	-	1.8350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	336	0.92	-	-	-	-	1.8367
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	343	0.94	2.000000	11:23:12 AM	1.8650	1.8650	1.8632
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	350	0.96	-	-	-	-	1.8731
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	357	0.98	47.373000	2:52:54 PM	1.8500	1.8581	1.8746
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	364	1.00	1089.701000	3:45:52 PM	1.8600	1.8616	1.8627
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	432	1.18	88.324000	3:58:30 PM	1.8250	1.8852	1.9901
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	461	1.26	-	-	-	-	2.0293
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	503	1.38	-	-	-	-	2.0811
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	537	1.47	-	-	-	-	2.1280
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	585	1.60	224.270000	3:17:32 PM	2.1550	2.1550	2.1729
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	587	1.61	-	-	-	-	2.2358
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	654	1.79	1044.726000	3:10:22 PM	2.3875	2.3777	2.3796
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	663	1.82	-	-	-	-	2.2915
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	679	1.86	166.000000	2:30:42 PM	2.4000	2.3699	2.3571
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	723	1.98	552.305000	3:40:48 PM	2.3750	2.3248	2.3455
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	761	2.08	-	-	-	-	2.4053
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	839	2.30	256.512000	3:18:28 PM	2.6300	2.6402	2.6400

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	865	2.37	160.000000	2:39:09 PM	2.5850	2.5875	2.5861
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	908	2.49	-	-	-	-	2.6974
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,046	2.86	3274.825000	3:57:14 PM	2.6050	2.6121	2.6055
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,049	2.87	12.000000	11:51:14 AM	2.6150	2.6150	2.6436
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,088	2.98	-	-	-	-	2.7090
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,132	3.10	-	-	-	-	2.8155
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,195	3.27	-	-	-	-	2.8187
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,210	3.31	149.700000	3:21:10 PM	2.9250	2.9016	2.8901
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,268	3.47	660.000000	11:42:54 AM	2.9000	2.9000	2.8947
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,293	3.54	-	-	-	-	2.8735
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,445	3.96	126.700000	11:15:13 AM	2.9800	2.9800	2.9891
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,447	3.96	-	-	-	-	3.0360
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,567	4.29	111.305000	3:09:13 PM	2.8750	2.8808	2.8793
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,595	4.37	2480.300000	11:59:32 AM	3.0500	3.0376	3.0451
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,636	4.48	-	-	-	-	3.1121
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,676	4.59	-	-	-	-	3.1379
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,727	4.73	-	-	-	-	3.1707
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,753	4.80	1.900000	11:38:14 AM	3.2950	3.2950	3.2166
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,806	4.95	1429.300000	3:59:07 PM	3.3100	3.3075	3.3109
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,971	5.40	15.000000	3:09:05 PM	3.3750	3.3833	3.3939
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,001	5.48	-	-	-	-	3.3301
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,049	5.61	-	-	-	-	3.3630
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,133	5.84	-	-	-	-	3.4113
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,197	6.02	-	-	-	-	3.4478
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,322	6.36	-	-	-	-	3.5230
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,520	6.90	0.100000	2:00:28 PM	3.7250	3.7250	3.6869
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,551	6.98	2663.250000	3:59:30 PM	3.6800	3.6755	3.6759
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,777	7.60	-	-	-	-	3.9275
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,814	7.70	-	-	-	-	3.6938
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,316	9.08	-	-	-	-	4.0593
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,359	9.20	-	-	-	-	3.8150
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,378	9.25	-	-	-	-	4.0123
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,560	9.75	-	-	-	-	4.1082
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,734	10.22	100.000000	10:03:24 AM	4.0000	4.0000	4.0041

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,812	10.44	-	-	-	-	4.1930
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,932	10.77	-	-	-	-	4.3432
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,960	10.84	-	-	-	-	4.5167
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,170	11.42	-	-	-	-	4.4545
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,233	11.59	-	-	-	-	4.5328
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,345	11.90	0.400000	11:08:58 AM	4.7450	4.7450	4.7002
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,939	13.52	-	-	-	-	4.7992
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,268	14.42	-	-	-	-	4.9436
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,345	14.63	44.120000	3:16:08 PM	4.8000	4.8529	4.9247
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,633	15.42	-	-	-	-	5.0202
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,864	16.06	-	-	-	-	5.1452
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,954	16.30	-	-	-	-	5.0226
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,023	16.49	3.000000	2:27:05 PM	4.8600	4.8350	5.0375
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,144	16.82	-	-	-	-	4.9975
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,480	17.74	-	-	-	-	4.8285
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,074	19.37	-	-	-	-	4.8432