

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	5	0.01	-	-	-	-	1.1989
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	12	0.03	19.300000	11:47:52 AM	1.1250	0.8838	1.3070
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	19	0.05	80.000000	3:43:51 PM	1.1000	1.1000	1.1563
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	26	0.07	1.052000	10:17:21 AM	1.1000	1.1000	1.2049
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	33	0.09	1.200000	2:22:24 PM	1.1850	1.1850	1.2760
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	40	0.11	72.649000	2:19:07 PM	1.1750	1.1910	1.2125
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	44	0.12	4.500000	11:43:02 AM	1.6000	1.4833	1.2800
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	47	0.13	97.751000	3:26:56 PM	1.2000	1.1918	1.2513
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	54	0.15	-	-	-	-	1.2383
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	61	0.17	1864.977000	3:35:00 PM	1.2600	1.2623	1.2727
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	68	0.19	1311.246000	3:57:32 PM	1.2650	1.2728	1.2769
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	75	0.21	5.163000	2:35:49 PM	1.2350	1.2350	1.2929
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	82	0.23	74.720000	2:47:27 PM	1.2850	1.2977	1.3362
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	89	0.24	72.150000	3:27:26 PM	1.2800	1.2442	1.3086
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	96	0.26	63.518000	3:38:49 PM	1.2850	1.2970	1.3518
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	103	0.28	3.000000	10:41:14 AM	1.3300	1.3300	1.4628
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	110	0.30	240.000000	3:14:37 PM	1.3000	1.3352	1.3370
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	117	0.32	15.800000	2:09:29 PM	1.3350	1.3350	1.3483
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	124	0.34	-	-	-	-	1.4479
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	131	0.36	-	-	-	-	1.3970
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	138	0.38	-	-	-	-	1.4993
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	145	0.40	1.000000	11:52:40 AM	1.5000	1.5000	1.5175
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	152	0.42	27.430000	3:35:36 PM	1.4000	1.4000	1.6581
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	159	0.44	-	-	-	-	1.6483
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	166	0.45	19.319000	2:17:02 PM	1.5000	1.5505	1.6212
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	173	0.47	0.500000	10:43:57 AM	1.6000	1.6000	1.5288
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	173	0.47	600.000000	2:05:33 PM	1.7500	1.7292	1.6868
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	180	0.49	1737.195000	2:38:12 PM	1.6000	1.7344	1.6401
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	187	0.51	-	-	-	-	1.6317
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	194	0.53	-	-	-	-	1.6491
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	201	0.55	-	-	-	-	1.6325
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	208	0.57	400.000000	10:42:01 AM	1.8000	1.8000	1.6113
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	208	0.57	-	-	-	-	1.6604
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	215	0.59	-	-	-	-	1.7015

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RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	221	0.61	-	-	-	-	1.7080
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	229	0.63	-	-	-	-	1.7145
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	250	0.68	4.250000	11:32:49 AM	1.8000	1.8000	1.7504
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	257	0.70	-	-	-	-	1.8250
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	264	0.72	-	-	-	-	1.6241
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	264	0.72	-	-	-	-	1.7028
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	271	0.74	107.490000	2:22:53 PM	1.6700	1.5220	1.4867
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	271	0.74	25.000000	11:58:18 AM	1.7000	1.7000	1.7216
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	278	0.76	37.640000	9:37:01 AM	1.7500	1.7500	1.7638
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	285	0.78	155.550489	10:03:31 AM	1.7800	1.7800	1.9115
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	292	0.80	-	-	-	-	1.8000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	299	0.82	-	-	-	-	1.8106
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	306	0.84	-	-	-	-	1.8148
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	313	0.86	-	-	-	-	1.8292
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	318	0.87	-	-	-	-	1.8055
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	320	0.88	-	-	-	-	1.8349
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	327	0.90	31.857000	2:48:49 PM	1.8250	1.8250	1.8350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	334	0.91	6.000000	2:22:15 PM	1.7500	1.6950	1.8252
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	341	0.93	60.000000	3:03:23 PM	1.8450	1.8450	1.8518
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	348	0.95	24.260000	3:04:11 PM	1.8450	1.8450	1.8529
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	355	0.97	47.335000	3:25:49 PM	1.8350	1.8498	1.8570
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	362	0.99	30.048000	3:11:05 PM	1.8500	1.8593	1.8558
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	430	1.18	51.000000	10:50:50 AM	2.0250	2.0225	1.9993
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	459	1.26	-	-	-	-	2.0067
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	501	1.37	-	-	-	-	2.0600
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	535	1.47	-	-	-	-	2.1073
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	583	1.60	29.700000	3:01:31 PM	2.2500	2.1987	2.1830
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	585	1.60	-	-	-	-	2.2087
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	652	1.79	870.450000	11:58:18 AM	2.3500	2.3527	2.3592
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	661	1.81	-	-	-	-	2.2740
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	677	1.85	-	-	-	-	2.3598
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	721	1.97	8.330000	2:46:10 PM	2.3500	2.3547	2.3406
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	759	2.08	-	-	-	-	2.3914
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	837	2.29	103.450000	3:01:09 PM	2.6250	2.6516	2.6372

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	863	2.36	-	-	-	-	2.5902
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	906	2.48	-	-	-	-	2.6637
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,044	2.86	526.700000	2:42:11 PM	2.6075	2.5907	2.5991
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,047	2.87	5.800000	10:37:56 AM	2.6550	2.6522	2.6686
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,086	2.97	-	-	-	-	2.7026
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,130	3.09	-	-	-	-	2.7781
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,193	3.27	-	-	-	-	2.7911
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,208	3.31	-	-	-	-	2.8866
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,266	3.47	500.000000	3:18:05 PM	2.9000	2.9000	2.8963
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,291	3.54	-	-	-	-	2.8702
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,443	3.95	1005.200000	11:43:23 AM	3.0050	3.0052	3.0041
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,445	3.96	-	-	-	-	3.0157
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,565	4.29	651.105000	3:08:41 PM	2.9250	2.9159	2.9126
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,593	4.36	1703.900000	3:34:19 PM	3.0000	3.0021	3.0089
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,634	4.47	-	-	-	-	3.1085
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,674	4.58	-	-	-	-	3.1339
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,725	4.72	-	-	-	-	3.1661
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,751	4.79	0.600000	10:32:59 AM	3.3000	3.3000	3.2097
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,804	4.94	214.760000	3:36:44 PM	3.2700	3.2724	3.2725
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,969	5.39	8.100000	2:27:39 PM	3.3800	3.3800	3.3740
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,999	5.47	-	-	-	-	3.3246
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,047	5.60	-	-	-	-	3.3563
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,131	5.83	-	-	-	-	3.4042
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,195	6.01	-	-	-	-	3.4408
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,320	6.35	-	-	-	-	3.5139
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,518	6.89	10.000000	3:35:03 PM	3.7000	3.7000	3.6835
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,549	6.98	2326.830000	3:29:27 PM	3.6750	3.6811	3.6800
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,775	7.60	-	-	-	-	3.8840
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,812	7.70	71.710000	2:45:08 PM	3.6700	3.6955	3.6906
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,314	9.07	-	-	-	-	4.0252
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,357	9.19	651.080000	3:30:09 PM	3.8500	3.8976	3.8919
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,376	9.24	-	-	-	-	3.9908
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,558	9.74	-	-	-	-	4.0816
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,732	10.22	8.545000	3:31:03 PM	3.9000	3.9206	4.0012

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,810	10.43	-	-	-	-	4.1728
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,930	10.76	3.000000	2:08:19 PM	4.1800	4.1800	4.3078
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,958	10.84	10.000000	11:16:35 AM	4.7250	4.7250	4.4529
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,168	11.41	-	-	-	-	4.4248
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,231	11.58	-	-	-	-	4.4962
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,343	11.89	-	-	-	-	4.7010
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,937	13.52	-	-	-	-	4.7523
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,266	14.42	-	-	-	-	4.8607
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,343	14.63	3.000000	2:08:36 PM	4.8000	4.8000	4.9233
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,631	15.42	-	-	-	-	4.9053
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,862	16.05	-	-	-	-	5.0006
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,952	16.30	-	-	-	-	4.9039
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,021	16.49	127.300000	3:56:14 PM	4.8000	4.8638	4.8500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,142	16.82	-	-	-	-	4.8914
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,478	17.74	-	-	-	-	4.8279
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,072	19.36	5.450081	3:32:59 PM	4.7700	4.7851	4.8261