

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	2	0.01	-	-	-	-	-
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	9	0.03	-	-	-	-	1.2734
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	16	0.04	45.000000	11:03:35 AM	1.1000	0.9818	1.1559
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	23	0.06	3.500000	2:50:00 PM	0.9000	0.9000	1.2049
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	30	0.08	16.934000	2:53:58 PM	1.2000	1.2000	1.2709
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	37	0.10	404.900000	2:49:53 PM	1.1750	1.2351	1.2214
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	41	0.11	6.000000	2:27:40 PM	1.4500	1.4500	1.2800
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	44	0.12	647.558000	11:49:32 AM	1.2000	1.1998	1.2332
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	51	0.14	-	-	-	-	1.2313
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	58	0.16	1496.142000	3:05:22 PM	1.2000	1.2674	1.2619
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	65	0.18	654.088700	2:37:32 PM	1.2750	1.2797	1.2782
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	72	0.20	247.696000	2:45:27 PM	1.2500	1.2711	1.2737
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	79	0.22	122.004000	2:11:53 PM	1.2750	1.2709	1.3164
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	86	0.24	54.992000	2:11:31 PM	1.2400	1.2559	1.3110
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	93	0.26	34.597000	3:32:09 PM	1.2650	1.2973	1.2890
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	100	0.27	-	-	-	-	1.4776
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	107	0.29	71.655000	2:30:47 PM	1.2350	1.3152	1.3375
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	114	0.31	10.030000	9:32:54 AM	1.3500	1.3500	1.3483
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	121	0.33	4.400000	2:05:28 PM	1.4000	1.4000	1.4312
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	128	0.35	3.412000	11:02:04 AM	1.3400	1.3400	1.3970
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	135	0.37	-	-	-	-	1.4786
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	142	0.39	-	-	-	-	1.4968
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	149	0.41	18.210000	11:55:46 AM	1.4000	1.3986	1.6581
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	156	0.43	-	-	-	-	1.6483
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	163	0.45	570.500000	3:51:27 PM	1.4750	1.4877	1.4875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	170	0.47	-	-	-	-	1.5130
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	170	0.47	41.436000	11:33:57 AM	1.6250	1.6188	1.6867
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	177	0.49	1050.884000	3:49:05 PM	1.6000	1.6136	1.6156
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	184	0.50	55.600000	9:58:00 AM	1.6000	1.6000	1.6015
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	191	0.52	24.295000	3:38:34 PM	1.6500	1.6500	1.6302
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	198	0.54	-	-	-	-	1.6221
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	205	0.56	-	-	-	-	1.5921
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	205	0.56	-	-	-	-	1.6470
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	212	0.58	-	-	-	-	1.6817

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RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	218	0.60	-	-	-	-	1.6901
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	226	0.62	-	-	-	-	1.6998
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	247	0.68	-	-	-	-	1.7391
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	254	0.70	58.546000	3:36:40 PM	1.7000	1.7000	1.7987
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	261	0.72	-	-	-	-	1.6062
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	261	0.72	-	-	-	-	1.7121
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	268	0.73	-	-	-	-	1.4773
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	268	0.73	16.200000	9:58:31 AM	1.7000	1.7000	1.7216
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	275	0.75	15.000000	10:00:04 AM	1.7250	1.7250	1.7671
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	282	0.77	-	-	-	-	1.9170
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	289	0.79	-	-	-	-	1.8000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	296	0.81	-	-	-	-	1.8081
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	303	0.83	-	-	-	-	1.8135
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	310	0.85	-	-	-	-	1.8265
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	315	0.86	-	-	-	-	1.7901
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	317	0.87	-	-	-	-	1.8330
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	324	0.89	4.392000	2:39:26 PM	1.8450	1.8450	1.8350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	331	0.91	-	-	-	-	1.8252
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	338	0.93	5.400000	11:01:01 AM	1.8350	1.8350	1.8500
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	345	0.95	5.000000	10:37:49 AM	1.8300	1.8300	1.8532
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	352	0.96	26.684000	2:39:37 PM	1.8500	1.8487	1.8588
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	359	0.98	37.929000	3:01:58 PM	1.8500	1.8451	1.8557
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	427	1.17	-	-	-	-	1.9930
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	456	1.25	-	-	-	-	1.9936
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	498	1.36	-	-	-	-	2.0480
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	532	1.46	-	-	-	-	2.0951
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	580	1.59	74.800000	2:45:48 PM	2.1000	2.0866	2.0987
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	582	1.59	-	-	-	-	2.1880
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	649	1.78	54.000000	11:36:14 AM	2.3500	2.3046	2.3578
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	658	1.80	-	-	-	-	2.2632
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	674	1.85	69.000000	2:52:40 PM	2.3250	2.3250	2.3532
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	718	1.97	10.150000	2:19:49 PM	2.4500	2.3564	2.3390
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	756	2.07	-	-	-	-	2.3836
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	834	2.28	28.338000	3:30:29 PM	2.7500	2.6245	2.6365

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	860	2.36	1.500000	11:15:50 AM	2.6000	2.5900	2.5957
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	903	2.47	-	-	-	-	2.6303
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,041	2.85	1594.825000	2:57:37 PM	2.5900	2.5952	2.5948
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,044	2.86	650.600000	3:54:58 PM	2.7800	2.7782	2.6740
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,083	2.97	-	-	-	-	2.7010
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,127	3.09	-	-	-	-	2.7710
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,190	3.26	-	-	-	-	2.7841
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,205	3.30	-	-	-	-	2.8859
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,263	3.46	836.390000	3:57:50 PM	2.9000	2.8992	2.8968
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,288	3.53	-	-	-	-	2.8760
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,440	3.94	517.940000	3:37:52 PM	3.0100	3.0023	3.0030
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,442	3.95	-	-	-	-	3.0106
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,562	4.28	78.190000	3:35:45 PM	2.8600	2.9147	2.9107
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,590	4.35	1024.000000	3:04:38 PM	3.0200	3.0698	3.0181
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,631	4.47	-	-	-	-	3.1253
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,671	4.58	-	-	-	-	3.1519
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,722	4.72	-	-	-	-	3.1858
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,748	4.79	49.790000	2:22:00 PM	3.2600	3.2659	3.2076
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,801	4.93	1435.000000	3:59:32 PM	3.2710	3.2712	3.2732
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,966	5.38	50.120000	3:20:24 PM	3.3750	3.3753	3.3773
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,996	5.47	-	-	-	-	3.3517
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,044	5.60	-	-	-	-	3.3831
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,128	5.83	-	-	-	-	3.4324
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,192	6.00	1500.000000	10:29:07 AM	3.5608	3.5275	3.5358
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,317	6.34	-	-	-	-	3.5399
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,515	6.89	-	-	-	-	3.6827
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,546	6.97	258.500000	2:15:08 PM	3.6650	3.6782	3.6794
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,772	7.59	-	-	-	-	3.8617
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,809	7.69	2.160000	3:45:12 PM	3.7550	3.7546	3.6894
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,311	9.07	-	-	-	-	4.0016
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,354	9.18	79.000000	3:16:05 PM	3.8750	3.8905	3.8920
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,373	9.24	-	-	-	-	3.9807
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,555	9.73	-	-	-	-	4.0618
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,729	10.21	82.300000	10:46:19 AM	4.1000	4.0048	4.0004

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,807	10.42	-	-	-	-	4.1562
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,927	10.75	-	-	-	-	4.2715
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,955	10.83	1.781000	11:36:33 AM	4.3500	4.5746	4.3828
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,165	11.40	-	-	-	-	4.3939
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,228	11.58	-	-	-	-	4.4572
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,340	11.88	-	-	-	-	4.7011
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,934	13.51	-	-	-	-	4.7535
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,263	14.41	-	-	-	-	4.8647
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,340	14.62	-	-	-	-	4.9230
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,628	15.41	-	-	-	-	4.9106
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,859	16.04	-	-	-	-	4.9802
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,949	16.29	-	-	-	-	4.9058
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,018	16.48	35.050000	2:26:02 PM	4.8050	4.8050	4.8499
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,139	16.81	-	-	-	-	4.8912
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,475	17.73	-	-	-	-	4.8277
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,069	19.35	-	-	-	-	4.8279