

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	1	0.00	-	-	-	-	-
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	8	0.02	224.250000	10:28:15 AM	1.1250	1.1235	1.2054
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	15	0.04	17.000000	10:27:14 AM	0.9100	0.9100	1.1557
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	22	0.06	89.490000	3:20:58 PM	1.1500	1.1520	1.1680
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	29	0.08	177.302000	2:25:14 PM	1.2000	1.1934	1.2040
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	36	0.10	75.827000	11:58:40 AM	1.1500	1.1690	1.2207
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	40	0.11	516.330000	2:10:53 PM	1.3750	1.3752	1.3520
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	43	0.12	81.385000	3:02:41 PM	1.1250	1.1680	1.2332
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	50	0.14	-	-	-	-	1.2263
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	57	0.16	624.529000	2:55:52 PM	1.2000	1.2161	1.2451
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	64	0.18	54.256000	3:18:04 PM	1.2250	1.2490	1.2782
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	71	0.19	277.415000	3:55:11 PM	1.2450	1.2466	1.2577
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	78	0.21	48.330000	2:39:25 PM	1.2500	1.2702	1.3172
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	85	0.23	20.951700	11:25:00 AM	1.2700	1.2553	1.3122
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	92	0.25	654.251000	3:36:02 PM	1.2800	1.2729	1.2682
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	99	0.27	32.060000	2:06:28 PM	1.3000	1.2991	1.4927
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	106	0.29	1250.626718	3:11:18 PM	1.2850	1.3133	1.3162
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	113	0.31	301.407500	2:10:18 PM	1.3000	1.3236	1.3383
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	120	0.33	97.731000	11:27:50 AM	1.4000	1.4008	1.4000
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	127	0.35	54.230000	2:31:34 PM	1.3350	1.3356	1.3970
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	134	0.37	18.301850	11:28:39 AM	1.4000	1.4036	1.4596
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	141	0.39	1.149000	11:21:04 AM	1.4500	1.4500	1.4767
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	148	0.41	29.796000	3:40:42 PM	1.4000	1.4695	1.6581
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	155	0.42	0.744000	10:34:54 AM	1.6200	1.6200	1.6483
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	162	0.44	30.730000	2:06:16 PM	1.5750	1.5754	1.4875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	169	0.46	-	-	-	-	1.5230
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	169	0.46	593.695000	3:04:37 PM	1.5500	1.5987	1.6013
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	176	0.48	1589.610000	3:44:12 PM	1.5750	1.6000	1.6107
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	183	0.50	3150.901000	3:47:28 PM	1.6000	1.5986	1.5983
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	190	0.52	-	-	-	-	1.6057
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	197	0.54	-	-	-	-	1.6013
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	204	0.56	400.000000	9:30:28 AM	1.6200	1.6200	1.5822
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	204	0.56	-	-	-	-	1.6268
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	211	0.58	-	-	-	-	1.6612

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RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	217	0.59	-	-	-	-	1.6713
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	225	0.62	7.760000	10:50:08 AM	1.6500	1.6500	1.6835
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	246	0.67	-	-	-	-	1.7279
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	253	0.69	37.053000	3:07:15 PM	1.7000	1.7000	1.7848
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	260	0.71	-	-	-	-	1.5881
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	260	0.71	-	-	-	-	1.7093
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	267	0.73	65.010000	9:59:38 AM	1.5500	1.5500	1.5030
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	267	0.73	0.580000	2:39:39 PM	1.7000	1.7000	1.7200
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	274	0.75	668.800000	3:44:25 PM	1.7250	1.7644	1.7633
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	281	0.77	-	-	-	-	1.9235
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	288	0.79	-	-	-	-	1.8000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	295	0.81	-	-	-	-	1.8020
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	302	0.83	20.215000	11:05:38 AM	1.7500	1.7500	1.8067
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	309	0.85	-	-	-	-	1.8182
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	314	0.86	-	-	-	-	1.7900
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	316	0.87	-	-	-	-	1.8239
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	323	0.88	71.093600	10:52:06 AM	1.7750	1.7797	1.7876
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	330	0.90	0.211000	9:41:58 AM	1.7500	1.7500	1.8252
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	337	0.92	-	-	-	-	1.8500
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	344	0.94	1.720000	2:09:14 PM	1.8100	1.8100	1.8535
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	351	0.96	16.590000	11:09:56 AM	1.8500	1.8500	1.8588
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	358	0.98	43.458000	3:48:17 PM	1.8550	1.8032	1.8557
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	365	1.00	3062.346000	3:26:33 PM	1.8450	1.8298	1.8391
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	426	1.17	-	-	-	-	1.9867
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	455	1.25	-	-	-	-	1.9914
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	497	1.36	-	-	-	-	2.0453
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	531	1.45	-	-	-	-	2.0916
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	579	1.59	44.000000	2:50:40 PM	2.2000	2.2000	2.1539
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	581	1.59	2500.000000	2:54:18 PM	2.1025	2.1510	2.1477
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	648	1.77	362.134996	3:47:48 PM	2.2300	2.2738	2.2425
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	657	1.80	-	-	-	-	2.2577
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	673	1.84	390.000000	3:47:27 PM	2.2500	2.3053	2.2994
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	717	1.96	13.000000	2:01:02 PM	2.3550	2.3550	2.3374
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	755	2.07	-	-	-	-	2.3772

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	833	2.28	89.500000	3:46:20 PM	2.6200	2.6443	2.6435
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	859	2.35	-	-	-	-	2.5985
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	902	2.47	-	-	-	-	2.6125
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,040	2.85	605.005000	3:51:09 PM	2.5865	2.5818	2.5885
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,043	2.86	0.600000	10:20:02 AM	2.6100	2.6100	2.6468
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,082	2.96	-	-	-	-	2.6994
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,126	3.08	-	-	-	-	2.7639
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,189	3.26	-	-	-	-	2.7772
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,204	3.30	-	-	-	-	2.8853
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,262	3.46	1003.400000	3:54:27 PM	2.9250	2.9249	2.9175
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,287	3.52	-	-	-	-	2.8662
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,439	3.94	100.000000	9:59:55 AM	3.0000	3.0000	3.0004
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,441	3.95	-	-	-	-	3.0006
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,561	4.27	312.415000	11:53:43 AM	3.0000	2.9180	2.9108
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,589	4.35	-	-	-	-	3.0174
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,630	4.46	-	-	-	-	3.1173
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,670	4.57	-	-	-	-	3.1441
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,721	4.71	-	-	-	-	3.1781
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,747	4.78	-	-	-	-	3.2061
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,800	4.93	687.000000	3:56:51 PM	3.2900	3.2905	3.2928
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,965	5.38	-	-	-	-	3.3773
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,995	5.46	45.630000	11:44:43 AM	3.8000	3.7959	3.3435
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,043	5.59	-	-	-	-	3.3743
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,127	5.82	30.000000	11:44:54 AM	3.9400	3.9400	3.4230
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,191	6.00	1750.000000	3:56:01 PM	3.4950	3.5083	3.5003
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,316	6.34	-	-	-	-	3.5311
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,514	6.88	0.160000	3:38:05 PM	3.7500	3.7500	3.6818
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,545	6.97	1592.000000	3:56:11 PM	3.6550	3.6504	3.6511
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,771	7.59	-	-	-	-	3.8596
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,808	7.69	27.000000	2:43:00 PM	3.7500	3.7500	3.6885
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,310	9.06	155.000000	11:31:17 AM	4.0516	4.0516	4.0516
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,353	9.18	-	-	-	-	3.8924
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,372	9.23	-	-	-	-	4.0414
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,554	9.73	-	-	-	-	4.1359

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,728	10.21	101.300000	3:05:55 PM	3.9500	4.0094	4.0053
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,806	10.42	-	-	-	-	4.2383
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,926	10.75	-	-	-	-	4.3473
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,954	10.83	135.000000	2:03:46 PM	4.5000	4.5000	4.5000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,164	11.40	-	-	-	-	4.4560
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,227	11.57	-	-	-	-	4.5109
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,339	11.88	1.250000	9:48:35 AM	4.5000	4.5000	4.7013
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,933	13.51	-	-	-	-	4.7623
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,262	14.41	-	-	-	-	4.8645
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,339	14.62	-	-	-	-	4.9227
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,627	15.41	-	-	-	-	4.9175
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,858	16.04	-	-	-	-	4.9910
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,948	16.29	-	-	-	-	4.9241
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,017	16.47	101.000000	2:03:59 PM	4.9000	4.8897	4.9000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,138	16.81	-	-	-	-	4.9118
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,474	17.73	1.400000	11:55:41 AM	4.8000	4.8000	4.8275
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,068	19.35	-	-	-	-	4.8364