

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 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	2	0.01	-	-	-	-	-
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	9	0.03	-	-	-	-	0.8598
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	16	0.04	2.000000	11:08:16 AM	0.6000	0.6000	0.9262
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	23	0.06	-	-	-	-	0.6634
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	30	0.08	3.640000	11:32:22 AM	0.9000	0.9945	0.9176
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	37	0.10	539.264000	2:43:10 PM	0.8250	0.8934	1.1194
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	44	0.12	14.260000	9:24:43 AM	1.0250	1.0250	0.9876
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	51	0.14	1209.743000	3:54:42 PM	0.9000	0.9271	0.9414
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	58	0.16	-	-	-	-	1.0121
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	65	0.18	-	-	-	-	1.0777
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	72	0.20	-	-	-	-	1.0538
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	79	0.22	280.597600	3:28:24 PM	1.0500	1.0537	1.0506
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	86	0.24	503.680000	3:53:48 PM	1.0500	1.0516	1.0496
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	93	0.26	153.000000	2:56:07 PM	1.0400	1.0498	1.0500
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	100	0.27	11.026000	3:22:59 PM	1.1500	1.2307	1.3015
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	107	0.29	-	-	-	-	1.1981
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	107	0.29	4.378000	3:16:59 PM	1.1000	1.1771	1.3231
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	114	0.31	213.520000	2:11:18 PM	1.1750	1.3640	1.3516
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	121	0.33	22.602000	3:40:49 PM	1.3500	1.3644	1.3723
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	128	0.35	0.500000	2:42:09 PM	1.3550	1.3550	1.3915
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	135	0.37	-	-	-	-	1.3913
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	142	0.39	-	-	-	-	1.1116
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	142	0.39	9.619000	2:32:52 PM	1.3575	1.3327	1.3805
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	149	0.41	-	-	-	-	1.4000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	155	0.42	11.859000	11:56:02 AM	1.3450	1.3559	1.3712
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	163	0.45	232.160000	3:52:34 PM	1.3630	1.3663	1.3849
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	170	0.47	5.323000	3:50:27 PM	1.3300	1.3451	1.3498
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	177	0.49	288.460000	2:56:33 PM	1.3600	1.3547	1.3526
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	184	0.50	-	-	-	-	1.3423
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	191	0.52	187.779000	2:51:16 PM	1.3650	1.3654	1.3662
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	198	0.54	5.000000	2:44:20 PM	1.3500	1.3500	1.2279
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	198	0.54	-	-	-	-	1.3950
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	205	0.56	-	-	-	-	1.2525
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	205	0.56	-	-	-	-	1.4192

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RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	212	0.58	214.070000	2:28:39 PM	1.4800	1.4258	1.4188
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	219	0.60	39.760000	2:34:14 PM	1.4250	1.4376	1.6066
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	226	0.62	-	-	-	-	1.4636
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	233	0.64	-	-	-	-	1.4541
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	240	0.66	-	-	-	-	1.4806
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	247	0.68	-	-	-	-	1.4885
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	252	0.69	-	-	-	-	1.3904
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	254	0.70	-	-	-	-	1.4976
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	261	0.72	-	-	-	-	1.5126
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	268	0.73	-	-	-	-	1.5173
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	275	0.75	-	-	-	-	1.5270
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	282	0.77	-	-	-	-	1.5337
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	289	0.79	308.044000	2:25:26 PM	1.5000	1.5009	1.5344
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	296	0.81	6.545000	2:42:32 PM	1.5500	1.5500	1.5511
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	303	0.83	171.090000	10:12:31 AM	1.5750	1.5750	1.5716
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	310	0.85	-	-	-	-	1.5570
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	317	0.87	-	-	-	-	1.5501
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	324	0.89	-	-	-	-	1.5663
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	331	0.91	-	-	-	-	1.5811
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	338	0.93	-	-	-	-	1.5867
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	345	0.95	41.520000	3:26:10 PM	1.5700	1.5700	1.5638
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	352	0.96	104.017000	11:41:26 AM	1.5700	1.5651	1.5655
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	359	0.98	164.061000	3:37:10 PM	1.5750	1.5655	1.5673
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	364	1.00	70.000000	11:16:15 AM	1.5800	1.5714	1.5359
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	393	1.08	-	-	-	-	1.5652
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	435	1.19	-	-	-	-	1.6132
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	469	1.28	-	-	-	-	1.6520
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	517	1.42	37.500000	3:32:14 PM	1.7250	1.7023	1.8243
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	519	1.42	385.000000	11:36:12 AM	1.7000	1.7000	1.6981
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	586	1.60	1.900000	2:01:06 PM	1.7100	1.7100	1.7965
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	595	1.63	-	-	-	-	1.7960
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	611	1.67	150.000000	11:20:15 AM	1.7000	1.7000	1.7074
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	655	1.79	511.000000	2:54:24 PM	1.7750	1.7500	1.7525
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	693	1.90	-	-	-	-	1.9097

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	771	2.11	6.200000	3:39:42 PM	2.0475	2.0480	1.9740
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	797	2.18	350.000000	10:18:44 AM	1.9500	1.9500	1.9542
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	840	2.30	-	-	-	-	1.9076
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	978	2.68	4207.615000	2:46:17 PM	2.3200	2.3211	2.3231
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	981	2.69	21.000000	3:32:05 PM	2.3000	2.3143	2.3774
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,020	2.79	-	-	-	-	2.2407
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,064	2.91	-	-	-	-	2.2800
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,127	3.09	-	-	-	-	2.3433
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,142	3.13	2.000000	11:12:14 AM	2.4500	2.4500	2.3945
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,200	3.29	2407.390000	3:41:15 PM	2.4165	2.4039	2.4053
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,225	3.35	-	-	-	-	2.4339
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,377	3.77	-	-	-	-	2.6418
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,379	3.78	-	-	-	-	2.5763
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,499	4.10	1084.350000	3:56:17 PM	2.5675	2.5716	2.5721
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,527	4.18	1494.000000	11:44:11 AM	2.6000	2.5987	2.5978
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,568	4.29	-	-	-	-	2.7440
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,608	4.40	-	-	-	-	2.7783
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,659	4.54	-	-	-	-	2.8221
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,685	4.61	100.000000	9:23:04 AM	2.7625	2.7625	2.7546
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,738	4.76	2317.047000	2:30:42 PM	2.8100	2.8135	2.8132
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,903	5.21	21.300000	3:38:23 PM	3.2600	3.2612	3.2897
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,933	5.29	-	-	-	-	3.1651
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,981	5.42	-	-	-	-	3.0918
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,065	5.65	-	-	-	-	3.1477
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,129	5.83	3113.880000	3:53:28 PM	3.1845	3.1850	3.1864
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,254	6.17	-	-	-	-	3.2825
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,452	6.71	-	-	-	-	3.4844
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,483	6.80	2239.190000	3:59:47 PM	3.5300	3.5292	3.5273
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,709	7.42	-	-	-	-	3.5374
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,746	7.52	6.500000	10:58:58 AM	3.5300	3.5300	3.6439
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,248	8.89	-	-	-	-	3.7554
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,291	9.01	123.680000	3:48:37 PM	3.6500	3.6500	3.6655
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,310	9.06	-	-	-	-	3.7779
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,492	9.56	-	-	-	-	3.8432

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,666	10.04	1.010000	3:06:03 PM	3.7000	3.7990	3.7229
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,744	10.25	-	-	-	-	3.9770
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,864	10.58	-	-	-	-	3.9812
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,892	10.66	-	-	-	-	4.1848
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,102	11.23	-	-	-	-	4.0726
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,165	11.40	-	-	-	-	4.0972
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,277	11.71	65.030000	3:31:51 PM	4.1350	4.1500	4.1532
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,871	13.34	-	-	-	-	4.3980
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,200	14.24	-	-	-	-	4.5362
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,277	14.45	-	-	-	-	4.5874
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,565	15.24	1.000000	2:33:34 PM	4.8500	4.8500	4.6831
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,796	15.87	-	-	-	-	4.7739
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,886	16.12	0.010000	3:10:50 PM	4.8000	4.8000	4.7960
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,955	16.30	-	-	-	-	4.8441
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,076	16.64	-	-	-	-	4.8850
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,412	17.56	1.000000	2:29:54 PM	4.7500	4.7500	4.9495
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,006	19.18	115.550000	3:31:11 PM	4.7300	4.7374	4.7481