

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 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	2	0.01	-	-	-	-	-
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	9	0.03	0.65	2:42:36 PM	0.8000	0.8000	0.9811
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	16	0.04	-	-	-	-	0.8396
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	23	0.06	-	-	-	-	0.9768
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	30	0.08	131.026	2:36:03 PM	0.8850	0.8533	1.2733
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	37	0.10	11.09	3:10:08 PM	0.8250	0.8250	1.0173
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	44	0.12	-	-	-	-	0.9187
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	51	0.14	-	-	-	-	1.0318
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	58	0.16	-	-	-	-	1.0723
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	65	0.18	9.372	2:47:51 PM	1.1000	1.1000	1.0721
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	72	0.20	15.603	3:13:32 PM	1.0400	1.0382	1.0609
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	79	0.22	57.3	3:21:46 PM	1.0550	1.0517	1.0579
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	86	0.24	643.889	3:11:02 PM	1.0560	1.0593	1.0519
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	93	0.26	54.696	2:18:45 PM	1.0600	1.1155	1.1200
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	100	0.27	-	-	-	-	1.3018
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	100	0.27	12.514	2:35:53 PM	1.2000	1.1122	1.2346
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	107	0.29	429.18	3:42:35 PM	1.2500	1.2063	1.2233
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	114	0.31	7.6	3:25:15 PM	1.3000	1.3079	1.3531
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	121	0.33	536.835	2:40:25 PM	1.3630	1.3618	1.3759
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	128	0.35	10	10:56:38 AM	1.3550	1.3550	1.3825
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	135	0.37	-	-	-	-	1.2489
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	135	0.37	539.012	2:41:20 PM	1.3600	1.3597	1.3701
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	142	0.39	116.729	2:58:08 PM	1.3600	1.3594	1.3621
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	148	0.41	10.248	10:52:50 AM	1.3600	1.3600	1.3660
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	156	0.43	101.8815	3:50:21 PM	1.3650	1.3663	1.3674
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	163	0.45	66.298	2:26:46 PM	1.3650	1.3554	1.3489
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	170	0.47	0.51	2:52:11 PM	1.3625	1.3625	1.3550
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	177	0.49	192.982	3:53:31 PM	1.3651	1.3652	1.3591
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	184	0.50	17.476	2:30:21 PM	1.3840	1.3627	1.3786
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	191	0.52	82	3:09:44 PM	1.3800	1.3806	1.3800
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	191	0.52	-	-	-	-	1.4013
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	198	0.54	112	2:29:01 PM	1.3750	1.3750	1.3497
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	198	0.54	-	-	-	-	1.4192
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	205	0.56	-	-	-	-	1.4188
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	212	0.58	150	3:00:31 PM	1.4800	1.4800	1.4800
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	219	0.60	303.02	3:06:49 PM	1.4800	1.4731	1.4680
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	226	0.62	-	-	-	-	1.4540
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	233	0.64	-	-	-	-	1.4717
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	240	0.66	-	-	-	-	1.4801
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	245	0.67	-	-	-	-	1.4127
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	247	0.68	-	-	-	-	1.4891
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	254	0.70	26	2:21:31 PM	1.4975	1.4975	1.5100

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RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	261	0.72	-	-	-	-	1.5100
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	268	0.73	-	-	-	-	1.5174
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	275	0.75	1.515	10:45:31 AM	1.5250	1.5250	1.5264
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	282	0.77	-	-	-	-	1.5326
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	289	0.79	-	-	-	-	1.5300
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	296	0.81	-	-	-	-	1.5655
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	303	0.83	-	-	-	-	1.5552
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	310	0.85	-	-	-	-	1.5500
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	317	0.87	-	-	-	-	1.5648
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	324	0.89	6.7	10:48:11 AM	1.5630	1.5608	1.5750
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	331	0.91	30	2:55:28 PM	1.5600	1.5600	1.5823
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	338	0.93	1.517	3:52:05 PM	1.5650	1.5650	1.5679
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	345	0.95	103	3:26:03 PM	1.5750	1.5831	1.5766
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	352	0.96	3.035	10:55:07 AM	1.5650	1.5650	1.5653
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	357	0.98	-	-	-	-	1.4983
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	359	0.98	60.417	3:44:45 PM	1.5750	1.5673	1.5604
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	386	1.06	-	-	-	-	1.5891
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	428	1.17	-	-	-	-	1.6377
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	462	1.27	-	-	-	-	1.6770
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	510	1.40	273.53	2:55:42 PM	1.7500	1.7777	1.7834
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	512	1.40	18	10:10:23 AM	1.8000	1.7844	1.6693
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	579	1.59	91	2:55:05 PM	1.8900	1.8912	1.8389
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	588	1.61	-	-	-	-	1.8228
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	604	1.65	-	-	-	-	1.6643
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	648	1.77	-	-	-	-	1.7606
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	686	1.88	-	-	-	-	1.9371
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	764	2.09	51.27	3:23:04 PM	2.0650	2.0646	2.0340
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	790	2.16	9.5	11:54:51 AM	2.0800	2.0758	2.1638
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	833	2.28	-	-	-	-	2.0105
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	971	2.66	3,171.57	3:59:50 PM	2.3450	2.3500	2.3564
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	974	2.67	115.05	2:55:55 PM	2.3750	2.3728	2.3858
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1013	2.77	-	-	-	-	2.2643
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1057	2.89	-	-	-	-	2.3049
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1120	3.07	-	-	-	-	2.3654
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1135	3.11	2	2:29:06 PM	2.5000	2.5000	2.3973
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1193	3.27	84	3:51:48 PM	2.4250	2.4220	2.4026
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1218	3.34	-	-	-	-	2.4514
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1370	3.75	1,364.00	3:27:24 PM	2.5875	2.5887	2.5836
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1372	3.76	-	-	-	-	2.5866
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1492	4.09	2,477.02	3:47:25 PM	2.6400	2.6566	2.6608
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1520	4.16	-	-	-	-	2.5946
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1561	4.27	-	-	-	-	2.7465

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1601	4.38	-	-	-	-	2.7792
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1652	4.52	-	-	-	-	2.8210
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1678	4.59	129.412656	3:48:16 PM	2.6950	2.7348	2.7247
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1731	4.74	126.798	3:52:33 PM	2.8450	2.8449	2.8838
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1896	5.19	0.8	3:25:53 PM	3.2800	3.2800	3.1484
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1926	5.27	-	-	-	-	3.0964
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1974	5.41	-	-	-	-	3.0770
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2058	5.64	7	11:02:54 AM	3.4250	3.4250	3.1352
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2122	5.81	46.05	3:42:27 PM	3.2175	3.2263	3.2061
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2247	6.15	8.47	2:01:34 PM	3.5500	3.5500	3.2674
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2445	6.69	15	2:02:33 PM	3.5750	3.5750	3.4349
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2476	6.78	558.6	3:56:36 PM	3.6065	3.6402	3.6472
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2702	7.40	-	-	-	-	3.5196
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2739	7.50	31.58	11:46:10 AM	3.7300	3.7253	3.5908
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3241	8.87	-	-	-	-	3.7334
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3284	8.99	50	-	-	-	3.6939
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3303	9.04	-	-	-	-	3.7550
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3485	9.54	-	-	-	-	3.8162
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3659	10.02	20	11:13:01 AM	3.8250	3.8250	3.7192
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3737	10.23	-	-	-	-	3.9248
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3857	10.56	-	-	-	-	3.9489
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3885	10.64	-	-	-	-	4.0575
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4095	11.21	-	-	-	-	4.0410
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4158	11.38	-	-	-	-	4.0671
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4270	11.69	20	10:50:58 AM	4.1850	4.1850	4.1860
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4864	13.32	-	-	-	-	4.3782
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5193	14.22	-	-	-	-	4.5199
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5270	14.43	-	-	-	-	4.5613
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5558	15.22	-	-	-	-	4.6677
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5789	15.85	-	-	-	-	4.7592
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5879	16.10	-	-	-	-	4.7883
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5948	16.29	7	11:44:21 AM	4.7800	4.7857	4.8265
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6069	16.62	-	-	-	-	4.8717
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6405	17.54	-	-	-	-	4.9493
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6999	19.16	17.6	3:25:49 PM	4.8100	4.8168	4.8130