

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	1	0.00	-	-	-	-	-
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	8	0.02	3.000000	2:43:08 PM	0.8500	0.8500	0.9169
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	15	0.04	-	-	-	-	0.7887
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	22	0.06	2.411000	10:17:26 AM	0.7500	0.7500	0.9130
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	29	0.08	111.545000	3:42:47 PM	0.8250	0.8015	1.2937
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	36	0.10	78.613000	11:13:07 AM	0.8250	0.8167	0.8260
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	43	0.12	295.780000	2:17:10 PM	0.9000	0.8250	0.8390
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	50	0.14	-	-	-	-	0.9827
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	57	0.16	1.217000	2:03:30 PM	1.0000	1.0000	1.0277
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	64	0.18	-	-	-	-	1.0356
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	71	0.19	87.856600	2:28:21 PM	1.0450	1.0391	1.0631
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	78	0.21	75.726000	3:56:58 PM	1.0571	1.0567	1.0579
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	85	0.23	46.449000	3:03:29 PM	1.0250	1.0524	1.0518
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	92	0.25	436.329000	3:57:20 PM	1.0725	1.0706	1.0873
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	99	0.27	1.100000	2:08:50 PM	1.4000	1.4000	1.2876
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	99	0.27	63.490000	3:17:19 PM	1.1000	1.1000	1.2346
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	106	0.29	8.300000	2:44:04 PM	1.2000	1.1970	1.2236
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	113	0.31	47.324000	2:54:56 PM	1.3800	1.3560	1.3532
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	120	0.33	46.254200	2:10:53 PM	1.3550	1.3516	1.3759
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	127	0.35	-	-	-	-	1.3825
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	134	0.37	-	-	-	-	1.2401
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	134	0.37	126.750000	2:04:14 PM	1.3550	1.3596	1.3636
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	141	0.39	460.070000	2:23:58 PM	1.3675	1.3670	1.3643
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	147	0.40	51.488000	11:18:18 AM	1.3670	1.3664	1.3658
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	155	0.42	21.710000	3:34:10 PM	1.3700	1.3700	1.3676
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	162	0.44	27.426000	2:41:17 PM	1.3650	1.3650	1.3489
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	169	0.46	-	-	-	-	1.3550
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	176	0.48	98.395000	3:54:52 PM	1.3500	1.3640	1.3591
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	183	0.50	541.524000	3:57:16 PM	1.3770	1.3798	1.3750
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	190	0.52	27.000000	10:01:42 AM	1.3750	1.3750	1.3539
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	190	0.52	-	-	-	-	1.4060
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	197	0.54	38.700000	3:57:37 PM	1.4000	1.3855	1.3364
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	197	0.54	-	-	-	-	1.4224
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	204	0.56	518.610000	11:54:36 AM	1.4500	1.4409	1.4381

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RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	211	0.58	305.614000	11:15:22 AM	1.4500	1.4596	1.4779
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	218	0.60	790.358700	3:35:20 PM	1.4650	1.4642	1.4656
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	225	0.62	-	-	-	-	1.4560
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	232	0.64	-	-	-	-	1.4725
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	239	0.65	-	-	-	-	1.4806
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	244	0.67	-	-	-	-	1.4005
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	246	0.67	-	-	-	-	1.4892
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	253	0.69	1.000000	10:42:40 AM	1.4750	1.4750	1.5100
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	260	0.71	150.000000	2:53:24 PM	1.4750	1.4750	1.4821
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	267	0.73	-	-	-	-	1.5163
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	274	0.75	-	-	-	-	1.5252
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	281	0.77	-	-	-	-	1.5317
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	288	0.79	21.680000	3:30:32 PM	1.5850	1.5712	1.5333
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	295	0.81	3.034000	11:24:59 AM	1.5750	1.5750	1.5608
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	302	0.83	-	-	-	-	1.5550
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	309	0.85	-	-	-	-	1.5500
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	316	0.87	-	-	-	-	1.5655
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	323	0.88	0.400000	10:43:21 AM	1.5500	1.5500	1.5750
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	330	0.90	-	-	-	-	1.5832
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	337	0.92	-	-	-	-	1.5711
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	344	0.94	21.010000	3:15:44 PM	1.5650	1.5698	1.5766
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	351	0.96	6.065000	2:40:51 PM	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	356	0.98	57.135000	11:23:59 AM	1.6000	1.5737	1.4870
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	358	0.98	14.000000	2:13:59 PM	1.5700	1.5696	1.5612
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	365	1.00	849.686000	3:58:51 PM	1.6250	1.5988	1.6008
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	385	1.05	-	-	-	-	1.5776
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	427	1.17	-	-	-	-	1.6266
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	461	1.26	-	-	-	-	1.6662
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	509	1.39	14.900000	2:45:54 PM	1.7650	1.7760	1.7779
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	511	1.40	-	-	-	-	1.6648
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	578	1.58	61.000000	3:33:27 PM	1.8400	1.8056	1.8351
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	587	1.61	-	-	-	-	1.8132
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	603	1.65	0.100000	10:30:21 AM	2.2000	2.2000	1.6573
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	647	1.77	-	-	-	-	1.7580

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	685	1.88	-	-	-	-	1.9284
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	763	2.09	17.500000	2:47:26 PM	2.1300	2.0603	2.0327
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	789	2.16	3.000000	10:45:33 AM	2.0000	2.0000	2.1726
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	832	2.28	-	-	-	-	2.0120
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	970	2.66	2446.935000	3:56:43 PM	2.3600	2.3904	2.3645
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	973	2.66	3.500000	2:46:43 PM	2.3900	2.3950	2.4019
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,012	2.77	-	-	-	-	2.2623
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,056	2.89	-	-	-	-	2.3041
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,119	3.06	-	-	-	-	2.3662
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,134	3.11	-	-	-	-	2.3968
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,192	3.26	650.000000	3:49:19 PM	2.4050	2.4058	2.4049
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,217	3.33	-	-	-	-	2.4554
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,369	3.75	-	-	-	-	2.5828
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,371	3.75	-	-	-	-	2.5957
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,491	4.08	3329.705000	3:49:55 PM	2.6200	2.6726	2.6405
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,519	4.16	500.000000	10:27:48 AM	2.6446	2.6446	2.6115
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,560	4.27	-	-	-	-	2.7620
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,600	4.38	-	-	-	-	2.7962
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,651	4.52	-	-	-	-	2.8396
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,677	4.59	-	-	-	-	2.7228
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,730	4.74	1848.050000	2:03:08 PM	2.9500	2.9333	2.9498
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,895	5.19	0.400000	10:15:41 AM	3.3000	3.3000	3.1615
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,925	5.27	-	-	-	-	3.1168
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,973	5.40	-	-	-	-	3.1031
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,057	5.63	-	-	-	-	3.1626
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,121	5.81	4944.610000	3:59:50 PM	3.2800	3.2906	3.2561
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,246	6.15	-	-	-	-	3.2961
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,444	6.69	-	-	-	-	3.4575
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,475	6.78	4894.500000	3:55:25 PM	3.6400	3.7010	3.6422
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,701	7.40	-	-	-	-	3.5463
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,738	7.50	-	-	-	-	3.6123
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,240	8.87	-	-	-	-	3.7595
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,283	8.99	100.000000	9:24:09 AM	3.7200	3.7200	3.7147
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,302	9.04	-	-	-	-	3.7807

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,484	9.54	-	-	-	-	3.8374
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,658	10.02	258.670000	3:57:45 PM	3.9750	3.9750	3.8493
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,736	10.23	-	-	-	-	3.9371
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,856	10.56	-	-	-	-	3.9593
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,884	10.63	1.500000	3:24:28 PM	4.2500	4.2500	4.0577
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,094	11.21	-	-	-	-	4.0437
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,157	11.38	-	-	-	-	4.0679
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,269	11.69	90.396000	11:55:16 AM	4.2205	4.2229	4.1914
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,863	13.31	-	-	-	-	4.3540
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,192	14.22	-	-	-	-	4.4833
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,269	14.43	-	-	-	-	4.5218
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,557	15.21	-	-	-	-	4.6248
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,788	15.85	-	-	-	-	4.7195
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,878	16.09	-	-	-	-	4.7512
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,947	16.28	10.200000	3:24:16 PM	4.9000	4.8376	4.7908
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,068	16.61	-	-	-	-	4.8403
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,404	17.53	-	-	-	-	4.9491
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,998	19.16	206.510000	3:10:03 PM	4.9000	4.9014	4.8713