

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 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	7	0.02	14.600000	3:49:31 PM	0.8500	0.7438	0.9180
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	14	0.04	-	-	-	-	0.8014
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	21	0.06	1.480000	2:09:41 PM	0.7500	0.7902	0.9145
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	28	0.08	40.688000	3:50:10 PM	0.8750	1.0109	1.3415
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	35	0.10	7.600000	3:50:49 PM	0.9000	0.9000	0.8150
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	42	0.12	27.023000	3:51:24 PM	0.9150	0.9113	0.8427
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	49	0.13	-	-	-	-	0.9818
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	56	0.15	8.952000	2:49:39 PM	1.0000	1.0000	1.0256
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	63	0.17	-	-	-	-	1.0358
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	70	0.19	147.728400	3:29:35 PM	1.0400	1.0437	1.0592
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	77	0.21	389.997000	3:07:50 PM	1.0575	1.0659	1.0631
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	84	0.23	353.249000	3:48:06 PM	1.0450	1.0616	1.0570
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	91	0.25	900.369300	3:22:00 PM	1.0800	1.0882	1.0926
RPG5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	98	0.27	-	-	-	-	1.2734
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	98	0.27	32.732000	2:41:34 PM	1.1000	1.0930	1.2346
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	105	0.29	43.849000	3:56:02 PM	1.1250	1.1108	1.2249
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	112	0.31	303.828800	3:09:49 PM	1.3550	1.3557	1.3552
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	119	0.33	49.792000	2:56:35 PM	1.3551	1.3551	1.3744
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	126	0.35	2.040000	10:59:57 AM	1.3550	1.3550	1.3825
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	133	0.36	-	-	-	-	1.2316
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	133	0.36	127.795000	3:07:59 PM	1.3550	1.3557	1.3625
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	140	0.38	143.806000	3:19:17 PM	1.3550	1.3675	1.3656
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	146	0.40	304.609400	3:11:14 PM	1.3700	1.3699	1.3695
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	154	0.42	32.966000	2:47:27 PM	1.3700	1.3700	1.3678
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	161	0.44	4.000000	9:34:54 AM	1.3650	1.3650	1.3512
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	168	0.46	12.164000	10:46:53 AM	1.3625	1.3625	1.3550
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	175	0.48	20.901000	3:19:55 PM	1.3000	1.3675	1.3591
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	182	0.50	1056.200000	3:34:13 PM	1.3775	1.3767	1.3765
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	189	0.52	-	-	-	-	1.3275
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	189	0.52	-	-	-	-	1.4075
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	196	0.54	244.000000	3:29:12 PM	1.3500	1.3375	1.3282
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	196	0.54	0.300000	11:07:54 AM	1.3770	1.3770	1.4233
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	203	0.56	-	-	-	-	1.4381
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	210	0.58	77.759000	3:36:12 PM	1.5000	1.4412	1.4874

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RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	217	0.59	7.532000	11:45:40 AM	1.4650	1.4650	1.4656
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	224	0.61	3.140000	2:41:40 PM	1.5500	1.5500	1.4573
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	231	0.63	-	-	-	-	1.4732
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	238	0.65	-	-	-	-	1.4814
RPGb 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	243	0.67	-	-	-	-	1.3857
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	245	0.67	-	-	-	-	1.4901
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	252	0.69	6.600000	3:12:58 PM	1.4500	1.4500	1.5104
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	259	0.71	-	-	-	-	1.4821
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	266	0.73	-	-	-	-	1.5173
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	273	0.75	4.000000	3:26:10 PM	1.5250	1.5250	1.5263
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	280	0.77	-	-	-	-	1.5334
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	287	0.79	-	-	-	-	1.5359
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	294	0.81	94.067000	2:28:44 PM	1.5750	1.5750	1.5750
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	301	0.82	-	-	-	-	1.5571
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	308	0.84	-	-	-	-	1.5500
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	315	0.86	-	-	-	-	1.5685
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	322	0.88	2.000000	10:36:01 AM	1.5600	1.5600	1.5750
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	329	0.90	-	-	-	-	1.5864
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	336	0.92	0.506000	11:03:15 AM	1.5650	1.5650	1.5762
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	343	0.94	-	-	-	-	1.5766
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	350	0.96	10.124000	2:35:53 PM	1.5675	1.5675	1.5662
RPGb 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	355	0.97	1.261000	3:23:47 PM	1.6000	1.5694	1.4582
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	357	0.98	24.854000	2:25:30 PM	1.5700	1.5700	1.5753
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	364	1.00	156.533000	3:14:56 PM	1.5900	1.5904	1.5989
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	384	1.05	-	-	-	-	1.5668
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	426	1.17	-	-	-	-	1.6164
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	460	1.26	-	-	-	-	1.6565
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	508	1.39	215.288000	3:04:44 PM	1.8000	1.7502	1.7539
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	510	1.40	-	-	-	-	1.6603
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	577	1.58	171.200000	3:36:05 PM	1.8250	1.8070	1.8221
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	586	1.60	-	-	-	-	1.8053
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	602	1.65	10.700000	3:05:24 PM	1.9750	1.9750	1.6505
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	646	1.77	0.300000	11:24:05 AM	2.1900	2.1900	1.7554
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	684	1.87	-	-	-	-	1.9217

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	762	2.09	216.200000	3:44:53 PM	2.1400	2.1178	2.0686
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	788	2.16	300.000000	10:27:55 AM	1.9500	1.9500	1.9864
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	831	2.28	-	-	-	-	2.0155
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	969	2.65	4280.470000	3:41:42 PM	2.3600	2.3632	2.3626
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	972	2.66	36.900000	3:45:57 PM	2.3750	2.3702	2.3919
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,011	2.77	1.000000	11:33:47 AM	2.4500	2.4500	2.2646
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,055	2.89	-	-	-	-	2.3080
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,118	3.06	-	-	-	-	2.3718
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,133	3.10	8.500000	11:59:33 AM	2.5000	2.5000	2.4013
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,191	3.26	176.000000	3:45:39 PM	2.3950	2.3978	2.4036
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,216	3.33	-	-	-	-	2.4639
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,368	3.75	4.100000	2:44:20 PM	2.6500	2.6500	2.5815
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,370	3.75	-	-	-	-	2.6087
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,490	4.08	1910.745000	3:55:03 PM	2.6350	2.6443	2.6433
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,518	4.16	72.578000	2:33:45 PM	2.7000	2.7000	2.6755
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,559	4.27	-	-	-	-	2.7799
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,599	4.38	-	-	-	-	2.8149
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,650	4.52	-	-	-	-	2.8595
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,676	4.59	1.010000	11:58:03 AM	2.7825	2.7832	2.7210
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,729	4.73	550.200000	3:54:18 PM	2.8800	2.8875	2.9299
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,894	5.19	88.900000	3:49:51 PM	3.3250	3.3085	3.2949
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,924	5.27	1.000000	3:50:09 PM	3.4000	3.4000	3.1378
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,972	5.40	-	-	-	-	3.1296
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,056	5.63	0.380000	2:15:46 PM	3.5250	3.5250	3.1911
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,120	5.80	636.220000	3:56:21 PM	3.2550	3.2634	3.2572
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,245	6.15	1.400000	2:57:04 PM	3.5500	3.5500	3.3286
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,443	6.69	1010.000000	10:34:55 AM	3.5100	3.5278	3.5271
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,474	6.77	643.310000	3:42:12 PM	3.6900	3.6756	3.6713
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,700	7.39	-	-	-	-	3.5846
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,737	7.49	4.700000	2:10:07 PM	3.7800	3.7885	3.6461
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,239	8.87	-	-	-	-	3.7933
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,282	8.99	189.700000	3:37:53 PM	3.7000	3.7549	3.7148
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,301	9.04	-	-	-	-	3.8137
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,483	9.54	-	-	-	-	3.8671

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,657	10.01	9.100000	2:17:28 PM	3.8750	3.8750	3.8496
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,735	10.23	-	-	-	-	3.9592
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,855	10.55	-	-	-	-	3.9787
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,883	10.63	0.160000	11:58:55 AM	4.0750	4.0750	4.0681
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,093	11.21	-	-	-	-	4.0532
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,156	11.38	-	-	-	-	4.0740
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,268	11.69	460.000000	9:39:00 AM	4.2700	4.2700	4.1949
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,862	13.31	-	-	-	-	4.3379
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,191	14.21	-	-	-	-	4.4682
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,268	14.42	-	-	-	-	4.5076
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,556	15.21	-	-	-	-	4.6181
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,787	15.84	-	-	-	-	4.7179
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,877	16.09	-	-	-	-	4.7513
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,946	16.28	9.200000	11:38:05 AM	4.9000	4.8859	4.7897
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,067	16.61	-	-	-	-	4.8391
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,403	17.53	12.600000	2:35:09 PM	4.9500	4.9500	4.9490
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,997	19.16	460.500000	3:51:08 PM	4.8500	4.8561	4.8704
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,306	20.00	731.000000	3:39:24 PM	4.9000	5.1247	4.9596