

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 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	1	0.00	-	-	-	-	-
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	8	0.02	-	-	-	-	1.0148
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	15	0.04	15.200000	10:38:01 AM	0.7500	0.8503	1.0152
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	22	0.06	-	-	-	-	0.9508
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	29	0.08	8.320000	11:45:39 AM	0.7750	0.7764	0.9080
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	36	0.10	20.000000	2:34:59 PM	1.0000	1.0000	1.0288
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	43	0.12	-	-	-	-	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	50	0.14	208.630000	11:26:35 AM	1.0000	1.0494	1.0482
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	57	0.16	0.500000	2:33:38 PM	1.0250	1.0250	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	64	0.18	1221.848000	3:15:10 PM	1.0300	1.0766	1.0640
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	71	0.19	323.060000	3:51:07 PM	1.0500	1.0600	1.0600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	78	0.21	417.506000	3:14:32 PM	1.0650	1.0633	1.0773
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	85	0.23	-	-	-	-	1.1954
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	85	0.23	1317.401000	2:45:44 PM	1.0600	1.0711	1.0682
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	92	0.25	3722.223000	3:40:11 PM	1.0550	1.0512	1.0600
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	99	0.27	25.500000	2:13:11 PM	1.1000	1.1147	1.2033
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	106	0.29	26.526000	2:39:31 PM	1.1500	1.1462	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	113	0.31	3.600000	10:23:23 AM	1.2000	1.2000	1.2936
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	120	0.33	-	-	-	-	1.2101
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	120	0.33	12.100000	11:07:34 AM	1.2000	1.2046	1.3439
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	127	0.35	44.387000	3:41:16 PM	1.2250	1.2307	1.2893
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	133	0.36	6.032000	2:30:21 PM	1.2750	1.2750	1.3611
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	141	0.39	-	-	-	-	1.3652
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	148	0.41	6.023000	11:47:15 AM	1.3250	1.3250	1.3664
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	155	0.42	1.005000	9:53:22 AM	1.3250	1.3250	1.3470
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	162	0.44	200.000000	9:53:18 AM	1.3650	1.3650	1.3648
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	169	0.46	202.092000	3:38:44 PM	1.3800	1.3860	1.3895
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	176	0.48	-	-	-	-	1.2068
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	176	0.48	469.087000	3:56:26 PM	1.4000	1.3954	1.3966
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	183	0.50	19.400000	3:13:49 PM	1.3950	1.3950	1.1392
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	183	0.50	683.350000	3:42:02 PM	1.4050	1.3974	1.3913
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	190	0.52	1.600000	3:16:10 PM	1.4250	1.4250	1.4393
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	197	0.54	1.000000	10:21:21 AM	1.4500	1.4500	1.5405
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	204	0.56	1.500000	10:23:02 AM	1.4600	1.4600	1.4652

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RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	211	0.58	-	-	-	-	1.4406
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	218	0.60	-	-	-	-	1.4490
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	225	0.62	-	-	-	-	1.4552
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	230	0.63	-	-	-	-	1.3524
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	232	0.64	-	-	-	-	1.4616
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	239	0.65	-	-	-	-	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	246	0.67	0.500000	2:58:18 PM	1.4350	1.4350	1.4592
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	253	0.69	0.200000	11:45:25 AM	1.5250	1.5250	1.4650
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	260	0.71	-	-	-	-	1.4608
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	267	0.73	-	-	-	-	1.4850
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	274	0.75	-	-	-	-	1.4750
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	281	0.77	4.280000	10:55:16 AM	1.5000	1.4923	1.5094
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	288	0.79	-	-	-	-	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	295	0.81	-	-	-	-	1.5269
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	302	0.83	-	-	-	-	1.5410
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	309	0.85	6.000000	2:13:10 PM	1.5250	1.5325	1.5500
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	316	0.87	43.702000	3:19:51 PM	1.5600	1.5599	1.5600
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	323	0.88	200.000000	2:06:22 PM	1.5600	1.5600	1.5600
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	330	0.90	100.000000	3:45:07 PM	1.5700	1.5700	1.5670
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	337	0.92	0.800000	3:06:44 PM	1.5250	1.5250	1.5806
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	342	0.94	122.000000	2:52:13 PM	1.5100	1.5100	1.5011
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	344	0.94	-	-	-	-	1.5750
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	351	0.96	55.000000	2:24:40 PM	1.5900	1.5900	1.5931
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	358	0.98	61.743000	3:58:02 PM	1.6250	1.6062	1.6109
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	365	1.00	2562.284000	3:44:22 PM	1.6225	1.6260	1.6405
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	371	1.02	0.020000	3:22:16 PM	1.5000	1.5000	1.5674
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	413	1.13	-	-	-	-	1.6186
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	447	1.22	-	-	-	-	1.6600
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	495	1.36	156.800000	2:31:49 PM	1.6750	1.7230	1.7178
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	497	1.36	-	-	-	-	1.6821
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	564	1.54	63.000000	2:58:23 PM	1.7800	1.7797	1.7901
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	573	1.57	-	-	-	-	1.8135
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	589	1.61	57.000000	10:01:07 AM	1.7500	1.7500	1.7335
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	633	1.73	13.000000	11:40:23 AM	1.9650	1.9650	1.8876

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	671	1.84	-	-	-	-	1.9332
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	749	2.05	7.915000	3:07:44 PM	2.1500	2.1121	2.0415
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	775	2.12	3.000000	11:06:52 AM	2.0100	2.0100	2.0723
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	818	2.24	-	-	-	-	2.0739
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	956	2.62	1744.300000	3:41:42 PM	2.3200	2.3204	2.3217
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	959	2.63	1.000000	2:34:28 PM	2.3350	2.3350	2.3196
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	998	2.73	-	-	-	-	2.2683
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,042	2.85	-	-	-	-	2.3110
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,105	3.03	-	-	-	-	2.3724
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,120	3.07	-	-	-	-	2.5421
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,178	3.23	0.020000	3:24:51 PM	2.3600	2.3600	2.3699
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,203	3.29	-	-	-	-	2.4603
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,355	3.71	-	-	-	-	2.6250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,357	3.72	-	-	-	-	2.5984
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,477	4.04	579.252000	3:28:32 PM	2.5785	2.5777	2.5763
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,505	4.12	50.020000	3:56:17 PM	2.5900	2.5965	2.6023
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,546	4.23	-	-	-	-	2.7632
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,586	4.34	-	-	-	-	2.7969
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,637	4.48	-	-	-	-	2.8399
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,663	4.55	0.010000	3:54:39 PM	2.7700	2.7700	2.7440
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,716	4.70	1296.000000	3:56:23 PM	2.7950	2.7970	2.7960
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,881	5.15	0.150000	9:48:31 AM	3.2800	3.2800	3.2621
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,911	5.23	25.000000	2:40:05 PM	3.2000	3.2000	3.0754
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,959	5.36	-	-	-	-	3.0986
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,043	5.59	-	-	-	-	3.1599
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,107	5.77	50.000000	11:29:40 AM	3.2000	3.2000	3.1927
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,232	6.11	-	-	-	-	3.2938
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,430	6.65	1000.000000	10:02:15 AM	3.5950	3.5950	3.5626
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,461	6.74	170.000000	3:11:04 PM	3.6400	3.6312	3.6325
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,687	7.36	-	-	-	-	3.5425
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,724	7.46	-	-	-	-	3.5714
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,226	8.83	-	-	-	-	3.7535
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,269	8.95	275.000000	9:38:58 AM	3.6600	3.6600	3.6929
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,288	9.00	-	-	-	-	3.7750

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,470	9.50	-	-	-	-	3.8265
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,644	9.98	-	-	-	-	3.8402
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,647	9.99	4184.730000	3:59:05 PM	3.8300	3.8448	3.8472
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,722	10.19	-	-	-	-	3.8957
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,842	10.52	-	-	-	-	3.9134
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,870	10.60	51.100000	2:34:21 PM	4.0250	4.0303	4.0250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,080	11.17	-	-	-	-	3.9614
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,143	11.34	-	-	-	-	3.9770
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,255	11.65	1634.540000	3:04:00 PM	3.9300	3.9676	3.9475
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,849	13.28	-	-	-	-	4.2156
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,178	14.18	-	-	-	-	4.3602
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,255	14.39	-	-	-	-	4.4012
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,543	15.18	-	-	-	-	4.5435
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,774	15.81	2.000000	2:43:31 PM	4.7400	4.7400	4.6575
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,864	16.06	-	-	-	-	4.6988
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,933	16.24	3.500000	2:23:24 PM	4.9250	4.9071	4.7298
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,054	16.58	-	-	-	-	4.7790
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,390	17.50	50.000000	3:24:50 PM	4.7500	4.7500	4.9870
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,984	19.12	474.500000	3:25:48 PM	4.7350	4.7349	4.7350
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,293	19.97	1663.000000	3:29:10 PM	4.7550	4.7550	4.7536