

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 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	7	0.02	49.412000	11:36:11 AM	0.9000	0.8569	0.8724
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	14	0.04	165.670000	2:20:14 PM	0.9000	0.9000	0.9000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	21	0.06	-	-	-	-	0.9649
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	28	0.08	8.400000	11:36:23 AM	0.9750	0.9521	0.9986
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	35	0.10	1.500000	11:36:34 AM	0.9900	0.9900	0.9973
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	42	0.12	-	-	-	-	0.9932
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	49	0.13	2937.514000	2:20:21 PM	1.0350	1.0058	1.0140
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	56	0.15	157.323000	3:49:33 PM	1.0400	1.0434	1.0538
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	63	0.17	11.035000	11:36:16 AM	1.0350	1.0364	1.0499
RPG5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	70	0.19	0.100000	2:26:45 PM	1.3000	1.3000	1.0790
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	70	0.19	280.785000	3:34:03 PM	1.0500	1.0552	1.0608
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	77	0.21	39.834000	3:55:04 PM	1.0700	1.0535	1.0693
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	84	0.23	397.793600	2:19:09 PM	1.0750	1.0536	1.0487
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	91	0.25	2531.671200	3:42:44 PM	1.0620	1.0639	1.0623
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	98	0.27	-	-	-	-	1.0874
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	105	0.29	8.555933	2:30:05 PM	1.3500	1.3500	0.9561
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	105	0.29	4.200000	2:19:45 PM	1.1250	1.1250	1.0900
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	112	0.31	-	-	-	-	1.1231
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	118	0.32	13.762790	2:19:57 PM	1.1250	1.1036	1.2076
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	126	0.35	29.172000	3:57:38 PM	1.1500	1.1551	1.2305
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	133	0.36	-	-	-	-	1.1833
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	140	0.38	28.410000	2:19:29 PM	1.1850	1.1836	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	147	0.40	39.788000	11:33:52 AM	1.3150	1.3099	1.3379
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	154	0.42	1.003000	10:37:21 AM	1.3000	1.3000	1.3832
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	161	0.44	27.088700	2:28:39 PM	1.4500	1.4500	1.1693
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	161	0.44	205.048000	3:03:47 PM	1.3800	1.3808	1.3904
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	168	0.46	137.180000	2:27:25 PM	1.4700	1.4696	1.4373
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	168	0.46	36.496000	11:57:07 AM	1.3900	1.3893	1.4043
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	175	0.48	173.107000	2:26:49 PM	1.4000	1.4007	1.3937
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	182	0.50	575.188700	3:50:42 PM	1.4010	1.3984	1.4084
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	189	0.52	0.500000	2:07:20 PM	1.4000	1.4000	1.4066
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	196	0.54	-	-	-	-	1.4084
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	203	0.56	0.510000	10:39:45 AM	1.4500	1.4500	1.4166
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	210	0.58	-	-	-	-	1.4244

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RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	215	0.59	-	-	-	-	1.3270
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	217	0.59	-	-	-	-	1.4323
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	224	0.61	-	-	-	-	1.4400
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	231	0.63	-	-	-	-	1.4611
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	238	0.65	-	-	-	-	1.4467
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	245	0.67	-	-	-	-	1.4266
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	252	0.69	10.000000	2:18:22 PM	1.4750	1.4750	1.4714
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	259	0.71	-	-	-	-	1.4902
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	266	0.73	700.000000	10:50:58 AM	1.5000	1.5000	1.4915
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	273	0.75	-	-	-	-	1.5014
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	280	0.77	-	-	-	-	1.5045
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	287	0.79	-	-	-	-	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	294	0.81	116.100000	3:02:33 PM	1.5350	1.5350	1.5248
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	301	0.82	5.000000	10:44:15 AM	1.5250	1.5250	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	308	0.84	39.000000	11:51:43 AM	1.5500	1.5500	1.5433
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	315	0.86	31.000000	11:51:45 AM	1.5500	1.5500	1.5648
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	322	0.88	300.203000	2:30:14 PM	1.5650	1.5650	1.5631
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	327	0.90	63.850000	2:25:41 PM	1.5000	1.4648	1.4499
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	329	0.90	-	-	-	-	1.5639
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	336	0.92	1.010000	11:07:54 AM	1.5950	1.5950	1.5970
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	343	0.94	16.200000	3:03:40 PM	1.6000	1.6015	1.6189
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	350	0.96	1.000000	10:53:22 AM	1.6000	1.6000	1.6105
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	356	0.98	-	-	-	-	1.5050
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	357	0.98	501.299000	3:05:46 PM	1.6200	1.6066	1.6095
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	364	1.00	476.314000	3:30:52 PM	1.6110	1.6107	1.6110
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	398	1.09	-	-	-	-	1.5504
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	432	1.18	-	-	-	-	1.5863
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	480	1.31	140.140000	2:32:18 PM	1.6000	1.6399	1.6459
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	482	1.32	1130.750000	3:07:09 PM	1.6750	1.6797	1.7000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	549	1.50	1094.500000	3:10:53 PM	1.7000	1.6932	1.7177
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	558	1.53	-	-	-	-	1.7194
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	574	1.57	2.500000	11:51:41 AM	1.9500	1.9500	1.7050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	618	1.69	3.000000	11:13:17 AM	1.9500	1.9500	1.7059
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	656	1.80	-	-	-	-	1.8229

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	734	2.01	10.000000	10:20:23 AM	1.9700	1.9700	1.9964
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	760	2.08	1.000000	11:34:47 AM	1.9375	1.9375	1.9195
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	803	2.20	-	-	-	-	1.9651
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	941	2.58	62.605000	3:37:18 PM	2.2350	2.2103	2.2444
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	944	2.59	43.800000	3:19:37 PM	2.1850	2.1780	2.2082
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	983	2.69	-	-	-	-	2.1369
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,027	2.81	-	-	-	-	2.1778
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,090	2.98	-	-	-	-	2.2366
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,105	3.03	1.500000	2:27:35 PM	2.4000	2.4000	2.3070
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,163	3.18	3.000000	2:27:18 PM	2.3750	2.3750	2.3389
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,188	3.25	-	-	-	-	2.3282
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,340	3.67	10.000000	2:20:42 PM	2.5000	2.5000	2.5043
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,342	3.67	-	-	-	-	2.4721
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,462	4.00	134.105000	3:49:02 PM	2.5600	2.5491	2.5516
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,490	4.08	42.500000	3:50:29 PM	2.5750	2.5798	2.5004
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,531	4.19	-	-	-	-	2.6511
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,571	4.30	-	-	-	-	2.6899
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,622	4.44	-	-	-	-	2.7393
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,648	4.51	55.400000	10:59:48 AM	2.6700	2.6352	2.6094
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,701	4.66	160.578000	3:54:51 PM	2.6400	2.6612	2.6713
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,866	5.11	-	-	-	-	3.0489
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,896	5.19	-	-	-	-	3.0058
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,944	5.32	-	-	-	-	3.0481
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,028	5.55	-	-	-	-	3.1268
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,092	5.73	1321.040000	3:49:30 PM	3.0550	3.0603	3.0626
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,217	6.07	-	-	-	-	3.2999
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,415	6.61	-	-	-	-	3.6099
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,446	6.70	82.020000	3:32:15 PM	3.6350	3.6454	3.6402
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,558	7.00	1654.835000	3:58:42 PM	3.7350	3.7452	3.7474
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,672	7.32	-	-	-	-	3.6476
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,709	7.42	15.020000	3:34:45 PM	3.8050	3.8049	3.7031
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,211	8.79	-	-	-	-	3.8205
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,254	8.91	-	-	-	-	3.7425
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,273	8.96	-	-	-	-	3.8379

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,455	9.46	-	-	-	-	3.8694
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,629	9.94	438.500000	11:35:13 AM	4.0000	3.8927	3.8619
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,632	9.94	1001.900000	9:55:04 AM	3.9950	3.9949	3.9544
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,707	10.15	-	-	-	-	3.9084
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,827	10.48	-	-	-	-	3.9192
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,855	10.55	-	-	-	-	3.9679
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,065	11.13	-	-	-	-	3.9479
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,128	11.30	-	-	-	-	3.9609
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,240	11.61	15.160000	3:09:18 PM	3.9400	3.9307	3.9706
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,834	13.24	-	-	-	-	4.1674
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,163	14.14	-	-	-	-	4.3006
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,240	14.35	0.010000	2:04:25 PM	4.5000	4.5000	4.3378
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,528	15.14	0.010000	2:04:23 PM	4.5000	4.5000	4.4763
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,759	15.77	-	-	-	-	4.5953
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,849	16.01	-	-	-	-	4.6410
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,918	16.20	35.500000	2:56:33 PM	4.9000	4.9455	4.7514
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,039	16.53	-	-	-	-	4.7308
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,375	17.45	400.000000	11:58:12 AM	4.8650	4.9288	4.9074
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,969	19.08	1016.400000	3:34:18 PM	4.8800	4.7955	4.7763
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,278	19.93	50.000000	9:30:43 AM	4.8650	4.8650	4.8628