

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 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	7	0.02	2.000000	2:04:42 PM	0.9250	0.9250	0.8442
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	14	0.04	3.000000	11:11:59 AM	0.9000	0.9000	0.9629
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	21	0.06	6.700000	2:05:06 PM	0.9500	0.9127	0.9000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	28	0.08	2.510000	3:09:02 PM	0.9450	0.9450	0.9739
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	35	0.10	14.500000	11:11:55 AM	0.9000	0.8855	0.9350
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	42	0.12	0.600000	2:05:10 PM	1.0450	1.0450	0.9941
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	49	0.13	97.798000	2:51:39 PM	1.0510	1.0497	1.0630
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	56	0.15	197.324000	2:53:38 PM	1.0510	1.0511	1.0683
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	63	0.17	-	-	-	-	1.0757
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	63	0.17	179.625000	2:52:47 PM	1.0520	1.0636	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	70	0.19	6.582000	10:48:43 AM	1.0650	1.0597	1.0689
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	77	0.21	51.140000	3:05:08 PM	1.0000	1.0217	1.0632
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	84	0.23	298.655000	3:18:36 PM	1.0600	1.0431	1.0543
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	91	0.25	1794.681000	3:50:00 PM	1.1000	1.0678	1.0680
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	98	0.27	5.000000	2:19:22 PM	1.2000	1.2000	0.8521
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	98	0.27	3.000000	10:38:16 AM	1.1250	1.1250	1.1504
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	105	0.29	11.084000	11:02:54 AM	1.1250	1.1250	1.1242
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	111	0.30	-	-	-	-	1.1979
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	119	0.33	-	-	-	-	1.2194
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	126	0.35	5.214000	2:28:31 PM	1.1250	1.1250	1.1741
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	133	0.36	18.662000	3:19:31 PM	1.1500	1.1795	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	140	0.38	1.100000	9:33:15 AM	1.3525	1.3525	1.3274
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	147	0.40	321.904000	2:22:58 PM	1.3950	1.3950	1.3950
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	154	0.42	2.652199	2:01:32 PM	1.5500	1.4721	0.9321
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	154	0.42	369.977700	11:46:18 AM	1.3950	1.3982	1.3945
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	161	0.44	74.109000	2:03:02 PM	1.4750	1.4794	1.3240
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	161	0.44	42.479000	2:32:43 PM	1.3950	1.3918	1.4099
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	168	0.46	23.139000	3:43:25 PM	1.4000	1.4000	1.3939
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	175	0.48	173.908000	2:55:56 PM	1.4050	1.4040	1.4525
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	182	0.50	1640.922100	3:44:24 PM	1.4025	1.4039	1.4018
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	189	0.52	2.500000	10:45:43 AM	1.3875	1.3875	1.4234
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	196	0.54	-	-	-	-	1.4292
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	203	0.56	-	-	-	-	1.4348
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	208	0.57	-	-	-	-	1.2672

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RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	210	0.58	-	-	-	-	1.4404
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	217	0.59	-	-	-	-	1.4460
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	224	0.61	-	-	-	-	1.4582
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	231	0.63	-	-	-	-	1.4527
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	238	0.65	-	-	-	-	1.4443
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	245	0.67	60.000000	11:48:25 AM	1.4000	1.4000	1.4000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	252	0.69	-	-	-	-	1.4795
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	259	0.71	10.865000	11:08:17 AM	1.5250	1.5250	1.4880
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	266	0.73	-	-	-	-	1.4885
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	273	0.75	-	-	-	-	1.4904
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	280	0.77	-	-	-	-	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	287	0.79	-	-	-	-	1.5248
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	294	0.81	-	-	-	-	1.5291
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	301	0.82	-	-	-	-	1.5272
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	308	0.84	-	-	-	-	1.5415
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	315	0.86	5.010000	2:13:01 PM	1.5900	1.5180	1.5631
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	320	0.88	139.350000	2:02:19 PM	1.5500	1.5562	1.4919
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	322	0.88	-	-	-	-	1.5481
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	329	0.90	5.052000	11:58:15 AM	1.5950	1.5950	1.5745
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	336	0.92	22.330000	11:35:36 AM	1.6000	1.6000	1.6000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	343	0.94	21.479000	2:59:46 PM	1.5900	1.5905	1.5879
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	349	0.96	13.700000	10:17:41 AM	1.7000	1.7000	1.4938
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	350	0.96	252.905000	2:47:23 PM	1.6000	1.6020	1.6011
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	357	0.98	161.150000	11:35:37 AM	1.6000	1.6015	1.6042
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	364	1.00	204.449000	3:39:13 PM	1.5850	1.5921	1.5850
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	391	1.07	-	-	-	-	1.5435
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	425	1.16	-	-	-	-	1.5808
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	473	1.30	68.075000	3:00:51 PM	1.7000	1.6960	1.6761
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	475	1.30	1005.900000	11:02:10 AM	1.6500	1.6504	1.6584
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	542	1.48	169.008000	3:29:29 PM	1.7150	1.7128	1.7195
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	551	1.51	-	-	-	-	1.7189
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	567	1.55	-	-	-	-	1.6737
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	611	1.67	6.600000	11:57:03 AM	1.7520	1.7459	1.7147
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	649	1.78	-	-	-	-	1.8264

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	727	1.99	10.290000	3:09:36 PM	2.0500	2.0238	1.9578
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	753	2.06	-	-	-	-	1.9952
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	796	2.18	-	-	-	-	1.9765
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	934	2.56	806.380000	3:56:01 PM	2.2000	2.1922	2.1910
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	937	2.57	52.407000	11:52:49 AM	2.2000	2.1955	2.2090
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	976	2.67	3.200000	2:24:17 PM	2.1800	2.1800	2.1510
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,020	2.79	-	-	-	-	2.1931
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,083	2.97	-	-	-	-	2.2535
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,098	3.01	-	-	-	-	2.2960
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,156	3.17	30.000000	11:45:59 AM	2.4500	2.4500	2.3436
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,181	3.23	-	-	-	-	2.3480
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,333	3.65	-	-	-	-	2.5118
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,335	3.66	-	-	-	-	2.4967
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,455	3.98	2575.505000	3:59:08 PM	2.5800	2.5889	2.5920
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,483	4.06	206.000000	3:26:28 PM	2.6000	2.5999	2.5985
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,524	4.17	-	-	-	-	2.6811
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,564	4.28	-	-	-	-	2.7209
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,615	4.42	-	-	-	-	2.7717
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,641	4.49	-	-	-	-	2.5618
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,694	4.64	168.500000	3:29:27 PM	2.7300	2.7111	2.7199
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,859	5.09	-	-	-	-	3.0506
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,889	5.17	-	-	-	-	3.0436
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,937	5.30	-	-	-	-	3.0879
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,021	5.53	-	-	-	-	3.1679
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,085	5.71	803.000000	3:52:15 PM	3.1750	3.1233	3.1458
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,210	6.05	-	-	-	-	3.3448
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,408	6.59	15.000000	11:48:29 AM	3.7750	3.7750	3.6024
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,439	6.68	2101.190000	3:28:25 PM	3.7400	3.7342	3.7470
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,551	6.98	1862.000000	3:59:16 PM	3.8200	3.8009	3.8003
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,665	7.30	-	-	-	-	3.6343
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,702	7.40	25.000000	3:55:32 PM	3.8500	3.8674	3.6965
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,204	8.77	-	-	-	-	3.8950
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,247	8.89	-	-	-	-	3.8527
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,266	8.94	-	-	-	-	3.9149

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,448	9.44	-	-	-	-	3.9514
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,622	9.92	-	-	-	-	3.8561
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,625	9.93	2973.100000	3:29:08 PM	4.1250	4.1163	4.1471
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,700	10.13	-	-	-	-	3.9952
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,820	10.46	-	-	-	-	4.0086
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,848	10.54	10.000000	3:22:04 PM	4.2500	4.2500	4.0349
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,058	11.11	-	-	-	-	4.0410
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,121	11.28	-	-	-	-	4.0557
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,233	11.59	135.000000	3:07:01 PM	4.1500	4.0370	4.0155
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,827	13.22	-	-	-	-	4.2856
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,156	14.12	-	-	-	-	4.4462
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,233	14.33	-	-	-	-	4.4904
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,521	15.12	-	-	-	-	4.6528
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,752	15.75	-	-	-	-	4.7755
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,842	16.00	-	-	-	-	4.8231
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,911	16.18	1.000000	2:18:55 PM	4.8800	4.8800	4.9792
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,032	16.52	-	-	-	-	4.8846
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,368	17.44	2.000000	2:18:51 PM	4.8500	4.8500	4.9480
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,962	19.06	3357.262000	3:11:08 PM	5.0000	5.0378	5.0551
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,271	19.91	-	-	-	-	4.8917