

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	6	0.02	10.700000	2:32:03 PM	0.9250	0.8829	0.8442
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	13	0.04	0.396000	10:01:19 AM	0.8000	0.8000	0.9754
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	20	0.06	1.700000	10:01:25 AM	0.8000	0.8000	0.9135
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	27	0.07	0.200000	10:01:42 AM	0.8150	0.8150	0.9853
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	34	0.09	-	-	-	-	0.9444
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	41	0.11	8.142000	3:19:13 PM	1.0450	1.0450	0.9941
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	48	0.13	124.270000	2:57:22 PM	0.9500	1.0502	1.0552
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	55	0.15	22.032000	10:41:04 AM	1.0500	1.0500	1.0685
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	62	0.17	-	-	-	-	1.3049
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	62	0.17	37.705000	11:47:28 AM	1.0550	1.0570	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	69	0.19	278.823000	2:37:13 PM	1.0600	1.0740	1.0723
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	76	0.21	41.245000	3:38:24 PM	1.1000	1.0735	1.0631
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	83	0.23	249.731000	3:21:07 PM	1.0650	1.0619	1.0594
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	90	0.25	661.578000	3:08:42 PM	1.1000	1.0772	1.0708
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	97	0.27	-	-	-	-	1.0901
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	97	0.27	-	-	-	-	1.1743
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	104	0.29	0.500000	3:38:12 PM	1.1250	1.1250	1.1244
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	110	0.30	7.200000	2:32:13 PM	1.1250	1.1250	1.1985
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	118	0.32	0.767000	10:54:59 AM	1.1350	1.1350	1.2201
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	125	0.34	-	-	-	-	1.1741
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	132	0.36	17.033000	11:23:57 AM	1.1500	1.1500	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	139	0.38	42.064000	10:39:19 AM	1.3300	1.3441	1.3235
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	146	0.40	0.505000	2:24:05 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	153	0.42	-	-	-	-	1.1169
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	153	0.42	78.872000	2:34:34 PM	1.3950	1.3951	1.3964
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	160	0.44	124.000000	11:47:58 AM	1.4750	1.4750	1.4467
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	160	0.44	21.010000	2:08:27 PM	1.3950	1.3926	1.4099
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	167	0.46	43.463000	2:50:54 PM	1.4000	1.4092	1.3942
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	174	0.48	326.855100	3:35:31 PM	1.4050	1.4024	1.4494
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	181	0.50	2318.232000	3:42:08 PM	1.4050	1.4044	1.4025
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	188	0.52	1.000000	10:37:42 AM	1.4010	1.4010	1.4250
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	195	0.53	-	-	-	-	1.4312
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	202	0.55	-	-	-	-	1.4373
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	207	0.57	25.000000	11:49:36 AM	1.5250	1.5250	1.2050

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RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	209	0.57	-	-	-	-	1.4433
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	216	0.59	-	-	-	-	1.4493
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	223	0.61	-	-	-	-	1.4614
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	230	0.63	-	-	-	-	1.4573
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	237	0.65	-	-	-	-	1.4507
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	244	0.67	-	-	-	-	1.4000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	251	0.69	-	-	-	-	1.4845
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	258	0.71	497.778000	3:09:48 PM	1.4925	1.4940	1.4941
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	265	0.73	1.830000	9:57:59 AM	1.5250	1.5250	1.4946
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	272	0.75	-	-	-	-	1.4972
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	279	0.76	0.200000	11:32:40 AM	1.5750	1.5750	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	286	0.78	-	-	-	-	1.5248
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	293	0.80	-	-	-	-	1.5333
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	300	0.82	-	-	-	-	1.5321
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	307	0.84	1.030000	11:03:06 AM	1.5900	1.5900	1.5455
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	314	0.86	-	-	-	-	1.5663
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	319	0.87	5.300000	10:58:34 AM	1.5500	1.5500	1.4807
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	321	0.88	-	-	-	-	1.5524
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	328	0.90	163.010000	11:16:13 AM	1.5950	1.5949	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	335	0.92	-	-	-	-	1.6000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	342	0.94	11.588000	3:24:09 PM	1.6000	1.6002	1.5900
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	348	0.95	-	-	-	-	1.5783
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	349	0.96	135.950000	3:30:55 PM	1.6000	1.5945	1.6010
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	356	0.98	0.657000	2:28:18 PM	1.6000	1.6000	1.6014
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	363	0.99	201.155000	3:16:57 PM	1.6000	1.5830	1.5815
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	390	1.07	-	-	-	-	1.6181
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	424	1.16	-	-	-	-	1.6500
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	472	1.29	30.000000	2:17:29 PM	1.6900	1.6933	1.8701
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	474	1.30	-	-	-	-	1.6536
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	541	1.48	50.000000	10:22:12 AM	1.7150	1.7150	1.7166
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	550	1.51	-	-	-	-	1.7682
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	566	1.55	95.000000	2:31:04 PM	1.7500	1.7500	1.7177
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	610	1.67	-	-	-	-	1.7118
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	648	1.77	-	-	-	-	1.8601

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	726	1.99	1016.500000	2:20:21 PM	2.0500	1.9847	1.9837
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	752	2.06	-	-	-	-	1.9978
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	795	2.18	-	-	-	-	1.9946
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	933	2.55	547.205000	3:35:24 PM	2.2150	2.2083	2.2271
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	936	2.56	-	-	-	-	2.1708
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	975	2.67	-	-	-	-	2.1609
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,019	2.79	-	-	-	-	2.2011
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,082	2.96	-	-	-	-	2.2587
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,097	3.00	-	-	-	-	2.2979
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,155	3.16	15.400000	2:44:33 PM	2.3500	2.3500	2.3451
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,180	3.23	-	-	-	-	2.3508
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,332	3.65	-	-	-	-	2.5098
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,334	3.65	-	-	-	-	2.4962
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,454	3.98	858.300000	3:25:35 PM	2.6000	2.5734	2.5944
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,482	4.06	-	-	-	-	2.5978
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,523	4.17	-	-	-	-	2.6765
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,563	4.28	-	-	-	-	2.7154
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,614	4.42	-	-	-	-	2.7650
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,640	4.49	15.000000	11:50:50 AM	2.7500	2.6500	2.5600
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,693	4.64	10.815000	11:00:40 AM	2.6835	2.6835	2.7244
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,858	5.09	1000.500000	11:19:24 AM	2.9825	2.9838	2.9838
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,888	5.17	-	-	-	-	3.0301
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,936	5.30	-	-	-	-	3.0733
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,020	5.53	-	-	-	-	3.1511
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,084	5.71	324.000000	2:48:52 PM	3.1200	3.1211	3.1266
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,209	6.05	-	-	-	-	3.3238
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,407	6.59	-	-	-	-	3.5717
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,438	6.68	271.500000	3:28:45 PM	3.7250	3.7254	3.7250
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,550	6.98	158.500000	3:50:52 PM	3.7000	3.7537	3.8085
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,664	7.29	-	-	-	-	3.6330
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,701	7.40	-	-	-	-	3.6956
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,203	8.77	-	-	-	-	3.9125
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,246	8.89	-	-	-	-	3.8911
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,265	8.94	-	-	-	-	3.9370

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,447	9.44	-	-	-	-	3.9907
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,621	9.91	0.020000	3:52:08 PM	4.0000	4.0000	3.8553
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,624	9.92	2861.020000	3:50:33 PM	4.1500	4.2160	4.1621
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,699	10.13	-	-	-	-	4.0593
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,819	10.46	-	-	-	-	4.0858
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,847	10.53	-	-	-	-	4.1129
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,057	11.11	-	-	-	-	4.1414
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,120	11.28	-	-	-	-	4.1590
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,232	11.59	301.500000	10:44:49 AM	4.2500	4.2498	4.2500
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,826	13.21	-	-	-	-	4.3920
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,155	14.11	-	-	-	-	4.5331
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,232	14.32	-	-	-	-	4.5710
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,520	15.11	-	-	-	-	4.7104
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,751	15.75	-	-	-	-	4.8175
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,841	15.99	-	-	-	-	4.8591
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,910	16.18	58.985000	11:09:34 AM	4.9500	4.9246	4.9791
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,031	16.51	-	-	-	-	4.9133
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,367	17.43	150.000000	10:20:41 AM	4.9980	4.9980	4.9809
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,961	19.06	608.798000	2:49:09 PM	4.8500	5.0562	5.0659
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,270	19.90	347.460000	11:22:50 AM	5.0200	4.9412	4.9254