

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	5	0.01	18.900000	11:51:37 AM	0.7750	0.8385	0.8442
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	12	0.03	25.510000	2:03:34 PM	0.9500	0.9500	0.9791
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	19	0.05	-	-	-	-	0.9231
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	26	0.07	5.000000	10:51:22 AM	1.0000	0.9650	0.9881
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	33	0.09	-	-	-	-	0.9497
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	40	0.11	2.507000	10:35:21 AM	1.0450	1.0450	0.9941
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	47	0.13	47.015000	3:01:34 PM	1.0565	1.0587	1.0558
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	54	0.15	3.700000	11:28:17 AM	1.0575	1.0575	1.0685
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	61	0.17	-	-	-	-	1.2834
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	61	0.17	39.867000	3:08:05 PM	1.0900	1.0745	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	68	0.19	1.901000	11:40:17 AM	1.1000	1.0868	1.0723
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	75	0.21	97.561000	3:44:24 PM	1.0700	1.0815	1.0633
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	82	0.23	27.425500	2:16:12 PM	1.0600	1.0573	1.0594
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	89	0.24	414.720000	3:24:01 PM	1.0650	1.0674	1.0698
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	96	0.26	-	-	-	-	1.0706
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	96	0.26	-	-	-	-	1.1949
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	103	0.28	4.050000	2:01:10 PM	1.2250	1.2250	1.1329
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	109	0.30	9.000000	2:24:40 PM	1.1300	1.1256	1.2048
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	117	0.32	0.500000	2:10:02 PM	1.1350	1.1350	1.2267
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	124	0.34	-	-	-	-	1.1741
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	131	0.36	-	-	-	-	1.2600
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	138	0.38	300.000000	10:15:12 AM	1.3300	1.3296	1.3300
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	145	0.40	220.000000	10:57:35 AM	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	152	0.42	-	-	-	-	1.0921
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	152	0.42	17.750000	3:04:04 PM	1.3950	1.3942	1.3964
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	159	0.44	-	-	-	-	1.3972
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	159	0.44	31.430000	11:58:25 AM	1.3950	1.3950	1.4213
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	166	0.45	5.000000	2:24:48 PM	1.4000	1.4000	1.3942
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	173	0.47	-	-	-	-	1.4749
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	180	0.49	113.802000	3:03:17 PM	1.4010	1.4025	1.4024
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	187	0.51	-	-	-	-	1.4337
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	194	0.53	0.500000	10:37:24 AM	1.4300	1.4300	1.4403
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	201	0.55	-	-	-	-	1.4466
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	206	0.56	-	-	-	-	1.0150

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RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	208	0.57	-	-	-	-	1.4529
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	215	0.59	3.000000	3:45:59 PM	1.4500	1.4500	1.4592
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	222	0.61	-	-	-	-	1.4710
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	229	0.63	-	-	-	-	1.4683
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	236	0.65	-	-	-	-	1.4631
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	243	0.67	-	-	-	-	1.4000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	250	0.68	-	-	-	-	1.4955
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	257	0.70	-	-	-	-	1.4941
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	264	0.72	-	-	-	-	1.5064
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	271	0.74	-	-	-	-	1.5097
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	278	0.76	3.340000	2:10:34 PM	1.5500	1.5500	1.5359
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	285	0.78	-	-	-	-	1.5351
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	292	0.80	-	-	-	-	1.5426
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	299	0.82	-	-	-	-	1.5416
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	306	0.84	-	-	-	-	1.5539
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	313	0.86	-	-	-	-	1.5728
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	318	0.87	-	-	-	-	1.4500
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	320	0.88	-	-	-	-	1.5604
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	327	0.90	-	-	-	-	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	334	0.91	-	-	-	-	1.6000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	341	0.93	93.538000	11:14:44 AM	1.5950	1.5923	1.5947
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	347	0.95	-	-	-	-	1.5410
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	348	0.95	21.950000	11:07:21 AM	1.6000	1.6000	1.6011
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	355	0.97	-	-	-	-	1.6000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	362	0.99	64.332000	3:33:39 PM	1.5850	1.5938	1.5812
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	389	1.07	-	-	-	-	1.5842
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	423	1.16	-	-	-	-	1.6184
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	471	1.29	10.000000	11:23:35 AM	1.6900	1.6900	1.9633
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	473	1.30	-	-	-	-	1.6388
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	540	1.48	81.300000	2:51:33 PM	1.7450	1.7062	1.7084
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	549	1.50	-	-	-	-	1.7450
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	565	1.55	1.000000	11:14:05 AM	1.7500	1.7500	1.7152
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	609	1.67	50.020000	3:11:07 PM	1.7125	1.7125	1.7059
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	647	1.77	-	-	-	-	1.8435

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	725	1.99	8.065000	3:44:40 PM	2.1000	2.0762	1.9786
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	751	2.06	45.000000	11:26:14 AM	2.0500	1.9489	1.9980
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	794	2.17	-	-	-	-	1.9852
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	932	2.55	833.173000	3:38:24 PM	2.1925	2.1938	2.2026
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	935	2.56	20.500000	10:36:03 AM	2.2000	2.2005	2.1821
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	974	2.67	-	-	-	-	2.1551
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,018	2.79	-	-	-	-	2.1961
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,081	2.96	-	-	-	-	2.2551
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,096	3.00	-	-	-	-	2.2922
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,154	3.16	0.010000	11:49:47 AM	2.3500	2.3500	2.3398
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,179	3.23	-	-	-	-	2.3472
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,331	3.64	-	-	-	-	2.5041
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,333	3.65	-	-	-	-	2.4920
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,453	3.98	140.000000	3:34:26 PM	2.5875	2.5875	2.5846
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,481	4.06	4.060000	3:33:12 PM	2.5900	2.5900	2.5951
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,522	4.17	-	-	-	-	2.6708
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,562	4.28	-	-	-	-	2.7091
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,613	4.42	-	-	-	-	2.7579
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,639	4.49	-	-	-	-	2.5539
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,692	4.63	18.325000	11:45:41 AM	2.6750	2.6750	2.7000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,857	5.08	-	-	-	-	2.9830
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,887	5.17	-	-	-	-	3.0186
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,935	5.30	-	-	-	-	3.0612
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,019	5.53	-	-	-	-	3.1378
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,083	5.70	26.900000	3:07:43 PM	3.1200	3.0862	3.1249
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,208	6.05	-	-	-	-	3.3083
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,406	6.59	-	-	-	-	3.5490
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,437	6.67	753.170000	3:52:37 PM	3.7100	3.7116	3.7135
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,549	6.98	1066.950000	3:51:34 PM	3.7700	3.7700	3.7730
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,663	7.29	-	-	-	-	3.6242
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,700	7.39	19.000000	3:49:29 PM	3.8900	3.8789	3.6927
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,202	8.77	-	-	-	-	3.9334
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,245	8.88	50.050000	3:24:57 PM	3.8800	3.8801	3.8800
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,264	8.94	-	-	-	-	3.9615

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,446	9.44	-	-	-	-	4.0226
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,620	9.91	520.000000	10:21:08 AM	4.1000	4.0981	4.0616
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,623	9.92	1.253000	10:59:57 AM	4.1000	4.1399	4.1602
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,698	10.13	-	-	-	-	4.0988
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,818	10.45	-	-	-	-	4.1248
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,846	10.53	-	-	-	-	4.1498
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,056	11.11	-	-	-	-	4.1787
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,119	11.28	-	-	-	-	4.1948
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,231	11.58	17.030000	2:32:39 PM	4.3300	4.3285	4.2402
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,825	13.21	-	-	-	-	4.4115
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,154	14.11	-	-	-	-	4.5466
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,231	14.32	0.010000	2:58:27 PM	4.5000	4.5000	4.5834
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,519	15.11	-	-	-	-	4.7189
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,750	15.74	-	-	-	-	4.8230
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,840	15.99	-	-	-	-	4.8634
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,909	16.18	9.970000	11:40:32 AM	4.9500	4.9565	4.9788
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,030	16.51	-	-	-	-	4.9148
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,366	17.43	-	-	-	-	4.9804
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,960	19.06	24.010000	2:57:53 PM	5.0000	4.9384	5.0651
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,269	19.90	-	-	-	-	4.9252