

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	2	0.01	-	-	-	-	-
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	9	0.03	-	-	-	-	0.9873
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	16	0.04	-	-	-	-	0.9456
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	23	0.06	1.500000	10:57:27 AM	0.8000	0.8000	0.9939
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	30	0.08	558.000000	2:54:53 PM	0.8000	0.9084	0.9132
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	37	0.10	51.205600	11:52:42 AM	0.9500	0.9975	0.9976
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	44	0.12	729.693500	11:53:11 AM	1.0575	1.0593	1.0570
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	51	0.14	402.586400	2:50:46 PM	1.1000	1.0977	1.0787
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	58	0.16	-	-	-	-	1.2758
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	58	0.16	36.153000	3:07:45 PM	1.0575	1.0572	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	65	0.18	67.757000	11:20:15 AM	1.1000	1.0993	1.0824
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	72	0.20	557.092000	2:54:09 PM	1.1250	1.1152	1.1201
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	79	0.22	4.200000	3:16:38 PM	1.0675	1.0639	1.0595
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	86	0.24	175.577000	3:07:22 PM	1.0625	1.0633	1.0699
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	93	0.26	-	-	-	-	1.1228
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	93	0.26	68.403000	3:50:28 PM	1.0600	1.0700	1.0677
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	100	0.27	-	-	-	-	1.1386
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	106	0.29	231.000000	11:21:15 AM	1.1150	1.1150	1.1150
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	114	0.31	-	-	-	-	1.2192
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	121	0.33	1.750000	2:46:15 PM	1.1350	1.1350	1.1741
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	128	0.35	-	-	-	-	1.2549
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	135	0.37	-	-	-	-	1.3300
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	142	0.39	5.021800	11:52:39 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	149	0.41	1.500000	10:05:49 AM	1.5000	1.5000	1.1472
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	149	0.41	158.275000	3:15:32 PM	1.4000	1.3998	1.3985
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	156	0.43	-	-	-	-	1.3800
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	156	0.43	38.309000	11:58:01 AM	1.3950	1.3941	1.4213
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	163	0.45	-	-	-	-	1.3942
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	170	0.47	-	-	-	-	1.4835
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	177	0.49	299.217000	3:32:05 PM	1.4020	1.4013	1.4025
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	184	0.50	1064.139000	3:03:14 PM	1.4000	1.4003	1.4004
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	191	0.52	-	-	-	-	1.4390
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	198	0.54	-	-	-	-	1.4458
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	203	0.56	-	-	-	-	0.9504

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RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	205	0.56	-	-	-	-	1.4526
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	212	0.58	5.000000	2:31:10 PM	1.4050	1.4050	1.4593
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	219	0.60	-	-	-	-	1.4702
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	226	0.62	-	-	-	-	1.4702
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	233	0.64	-	-	-	-	1.4684
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	240	0.66	5.000000	2:31:24 PM	1.4750	1.4750	1.4000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	247	0.68	-	-	-	-	1.4966
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	254	0.70	11.069000	2:43:12 PM	1.4500	1.4500	1.4941
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	261	0.72	-	-	-	-	1.5089
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	268	0.73	-	-	-	-	1.5134
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	275	0.75	-	-	-	-	1.5359
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	282	0.77	-	-	-	-	1.5357
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	289	0.79	1.200000	10:44:47 AM	1.5250	1.5250	1.5434
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	296	0.81	-	-	-	-	1.5448
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	303	0.83	-	-	-	-	1.5560
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	310	0.85	0.500000	11:56:37 AM	1.5000	1.5000	1.5721
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	315	0.86	-	-	-	-	1.4396
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	317	0.87	2.000000	11:02:21 AM	1.5500	1.5500	1.5649
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	324	0.89	-	-	-	-	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	331	0.91	2.630000	9:52:04 AM	1.6050	1.6050	1.5992
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	338	0.93	27.710000	2:36:46 PM	1.6000	1.6000	1.5967
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	344	0.94	-	-	-	-	1.5365
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	345	0.95	107.693000	2:12:17 PM	1.6000	1.5907	1.5986
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	352	0.96	-	-	-	-	1.6000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	359	0.98	77.313000	3:47:10 PM	1.5750	1.5845	1.5930
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	386	1.06	-	-	-	-	1.5810
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	420	1.15	-	-	-	-	1.6158
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	468	1.28	201.575000	2:27:12 PM	2.0000	1.7258	1.7250
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	470	1.29	1.500000	11:24:04 AM	1.7750	1.7750	1.6338
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	537	1.47	5.300000	3:58:44 PM	1.8000	1.7382	1.7048
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	546	1.50	-	-	-	-	1.7447
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	562	1.54	-	-	-	-	1.7066
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	606	1.66	-	-	-	-	1.7030
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	644	1.76	-	-	-	-	1.8450

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	722	1.98	30.500000	11:40:33 AM	2.1000	2.0146	1.9768
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	748	2.05	1.500000	11:54:15 AM	2.0000	2.0000	1.9986
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	791	2.17	-	-	-	-	1.9893
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	929	2.54	6.400000	2:12:37 PM	2.1850	2.1856	2.2373
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	932	2.55	51.000000	2:57:50 PM	2.2250	2.2248	2.2094
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	971	2.66	-	-	-	-	2.1605
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,015	2.78	-	-	-	-	2.2020
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,078	2.95	-	-	-	-	2.2615
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,093	2.99	1.250000	2:16:50 PM	2.2750	2.3650	2.2928
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,151	3.15	-	-	-	-	2.3425
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,176	3.22	-	-	-	-	2.3541
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,328	3.64	-	-	-	-	2.5082
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,330	3.64	-	-	-	-	2.4997
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,450	3.97	616.560000	3:18:54 PM	2.5650	2.5629	2.5690
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,478	4.05	2.500000	11:24:03 AM	2.6000	2.6000	2.5940
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,519	4.16	-	-	-	-	2.6790
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,559	4.27	-	-	-	-	2.7172
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,610	4.41	-	-	-	-	2.7660
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,636	4.48	100.000000	10:37:36 AM	2.7200	2.7200	2.6804
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,689	4.62	38.790000	9:58:34 AM	2.6800	2.6800	2.7198
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,854	5.08	1.500000	11:30:56 AM	3.2000	3.2000	2.9827
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,884	5.16	-	-	-	-	3.0260
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,932	5.29	-	-	-	-	3.0687
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,016	5.52	-	-	-	-	3.1448
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,080	5.70	94.415000	10:49:38 AM	3.0750	3.0751	3.1000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,205	6.04	-	-	-	-	3.3145
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,403	6.58	-	-	-	-	3.5325
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,434	6.66	921.790000	3:04:28 PM	3.7100	3.7401	3.7424
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,546	6.97	11.500000	2:58:30 PM	3.7500	3.7587	3.7708
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,660	7.28	-	-	-	-	3.6367
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,697	7.38	-	-	-	-	3.6949
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,199	8.76	-	-	-	-	3.9516
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,242	8.88	-	-	-	-	3.8740
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,261	8.93	-	-	-	-	3.9814

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,443	9.43	-	-	-	-	4.0487
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,617	9.90	15.000000	2:32:18 PM	4.1000	4.0833	4.0613
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,620	9.91	360.000000	11:51:49 AM	4.1700	4.1528	4.1573
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,695	10.12	-	-	-	-	4.1324
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,815	10.45	-	-	-	-	4.1601
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,843	10.52	1.500000	11:41:21 AM	4.4000	4.4000	4.1807
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,053	11.10	-	-	-	-	4.2165
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,116	11.27	-	-	-	-	4.2326
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,228	11.58	-	-	-	-	4.2388
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,822	13.20	-	-	-	-	4.4513
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,151	14.10	-	-	-	-	4.5795
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,228	14.31	-	-	-	-	4.6116
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,516	15.10	-	-	-	-	4.7297
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,747	15.73	-	-	-	-	4.8169
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,837	15.98	-	-	-	-	4.8507
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,906	16.17	12.800000	2:39:53 PM	4.9300	4.9699	4.9491
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,027	16.50	-	-	-	-	4.9113
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,363	17.42	-	-	-	-	4.9802
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,957	19.05	1855.890000	3:15:12 PM	5.0250	5.0275	5.0340
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,266	19.89	435.880000	11:34:29 AM	4.9800	4.9753	4.9621