

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 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	7	0.02	1.600000	3:49:01 PM	0.9750	0.9750	0.8930
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	14	0.04	18.000000	11:54:12 AM	0.8500	0.9167	1.0203
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	21	0.06	34.362000	2:41:19 PM	1.0650	1.0654	1.0676
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	28	0.08	165.110000	3:33:10 PM	1.0750	1.0783	1.0755
RPG5 3 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	35	0.10	-	-	-	-	1.2074
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	35	0.10	676.906000	3:25:25 PM	1.0750	1.0742	1.0743
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	42	0.12	3062.890900	3:32:41 PM	1.0600	1.0737	1.0749
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	49	0.13	8.040000	2:46:28 PM	1.0000	1.0000	1.0682
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	56	0.15	29.763000	2:52:02 PM	1.0600	1.0634	1.0737
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	63	0.17	-	-	-	-	1.0643
RPG5 3 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	70	0.19	3.000000	11:45:54 AM	1.2500	1.2500	1.1962
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	70	0.19	14.525000	2:33:18 PM	1.0725	1.0742	1.0697
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	77	0.21	1.010000	9:41:17 AM	1.0700	1.0700	1.0684
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	83	0.23	1590.417000	3:15:06 PM	1.0700	1.0927	1.0831
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	91	0.25	2215.226550	3:55:12 PM	1.0750	1.0762	1.0774
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	98	0.27	202.762000	3:41:46 PM	1.0750	1.0751	1.0843
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	105	0.29	1.000000	3:24:54 PM	1.0800	1.0800	1.0800
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	112	0.31	314.947600	3:38:32 PM	1.1000	1.0995	1.1210
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	119	0.33	403.415000	3:39:11 PM	1.1100	1.1099	1.1209
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	126	0.35	658.848000	2:38:56 PM	1.1000	1.1013	1.0795
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	126	0.35	0.600000	2:41:47 PM	1.2400	1.2400	1.2559
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	133	0.36	249.540000	2:38:47 PM	1.1000	1.1499	1.1250
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	133	0.36	10.031000	2:12:51 PM	1.2000	1.2000	1.3178
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	140	0.38	1053.133000	2:53:26 PM	1.3000	1.1320	1.1225
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	147	0.40	506.642000	2:42:43 PM	1.3650	1.3648	1.4093
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	154	0.42	698.800000	3:01:25 PM	1.3725	1.3725	1.3720
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	161	0.44	15.097000	11:04:51 AM	1.3750	1.3746	1.3942
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	168	0.46	3.000000	3:10:35 PM	1.2800	1.2800	1.4015
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	175	0.48	102.010000	2:52:17 PM	1.3700	1.3651	1.3789
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	180	0.49	-	-	-	-	1.2005
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	182	0.50	1200.586000	3:42:53 PM	1.4050	1.3918	1.3910
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	189	0.52	-	-	-	-	1.3746
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	196	0.54	400.000000	11:36:26 AM	1.4050	1.4050	1.4050
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	203	0.56	-	-	-	-	1.4121

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RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	210	0.58	100.900000	10:51:23 AM	1.4250	1.4249	1.4250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	217	0.59	3.019000	11:13:08 AM	1.4100	1.4100	1.4436
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	224	0.61	-	-	-	-	1.4442
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	231	0.63	501.200000	3:51:49 PM	1.4350	1.4400	1.4456
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	238	0.65	5.000000	2:41:10 PM	1.4500	1.4500	1.4900
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	245	0.67	-	-	-	-	1.4720
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	252	0.69	85.660000	2:24:42 PM	1.4800	1.4683	1.4736
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	259	0.71	-	-	-	-	1.5100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	266	0.73	0.506000	2:14:36 PM	1.5255	1.5255	1.5195
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	273	0.75	1.510000	2:10:25 PM	1.6000	1.6000	1.5292
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	280	0.77	422.000000	2:56:07 PM	1.5150	1.5257	1.5248
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	287	0.79	94.588000	2:58:49 PM	1.5400	1.5410	1.5452
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	292	0.80	20.000000	10:44:47 AM	1.6150	1.6150	1.5538
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	294	0.81	101.816000	3:05:52 PM	1.5600	1.5551	1.5572
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	301	0.82	-	-	-	-	1.5665
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	308	0.84	-	-	-	-	1.5830
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	315	0.86	-	-	-	-	1.5742
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	321	0.88	-	-	-	-	1.4904
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	322	0.88	68.200000	2:44:42 PM	1.6000	1.5777	1.6063
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	329	0.90	-	-	-	-	1.5975
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	336	0.92	-	-	-	-	1.6031
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	343	0.94	0.505000	2:31:16 PM	1.6000	1.6000	1.5931
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	350	0.96	23.572400	2:04:23 PM	1.6050	1.6076	1.6067
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	357	0.98	143.303000	3:58:10 PM	1.6000	1.5999	1.6033
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	363	0.99	-	-	-	-	1.5426
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	364	1.00	524.373500	3:48:39 PM	1.6000	1.5984	1.5979
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	397	1.09	-	-	-	-	1.5802
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	445	1.22	1761.375000	3:56:45 PM	1.7100	1.7045	1.7033
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	447	1.22	1.400000	10:43:37 AM	1.7000	1.7000	1.6100
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	514	1.41	68.000000	2:46:53 PM	1.7450	1.7388	1.7192
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	523	1.43	-	-	-	-	1.7183
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	539	1.48	1.000000	2:18:53 PM	1.7500	1.7500	1.7123
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	583	1.60	2.050000	2:39:09 PM	1.8000	1.8000	1.7294
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	621	1.70	-	-	-	-	1.8257

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	699	1.91	27.410000	3:02:33 PM	2.0300	2.0487	1.9900
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	725	1.99	-	-	-	-	1.9998
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	768	2.10	-	-	-	-	1.9801
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	906	2.48	325.918000	3:16:38 PM	2.1400	2.1284	2.1363
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	909	2.49	74.500000	3:59:09 PM	2.1350	2.1277	2.1135
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	948	2.60	-	-	-	-	2.1540
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	992	2.72	-	-	-	-	2.1869
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,055	2.89	-	-	-	-	2.2451
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,070	2.93	2.500761	10:54:51 AM	2.2150	2.2150	2.2797
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,128	3.09	3.390000	10:57:20 AM	2.3300	2.3300	2.3643
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,153	3.16	-	-	-	-	2.3343
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,305	3.57	-	-	-	-	2.4726
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,307	3.58	-	-	-	-	2.4733
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,427	3.91	2055.030000	3:43:19 PM	2.4815	2.4874	2.4882
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,455	3.98	31.000000	11:01:34 AM	2.5000	2.5000	2.4891
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,496	4.10	-	-	-	-	2.6452
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,536	4.21	-	-	-	-	2.6828
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,587	4.35	-	-	-	-	2.7308
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,613	4.42	-	-	-	-	2.5443
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,666	4.56	1557.243000	3:20:34 PM	2.7550	2.7531	2.7549
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,831	5.01	-	-	-	-	3.0417
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,861	5.10	-	-	-	-	2.9882
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,909	5.23	-	-	-	-	3.0328
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,993	5.46	-	-	-	-	3.1111
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,057	5.63	967.170000	3:47:41 PM	3.0775	3.0716	3.0712
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,182	5.97	-	-	-	-	3.2872
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,380	6.52	-	-	-	-	3.5131
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,411	6.60	2237.050000	2:44:35 PM	3.7125	3.7092	3.7090
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,523	6.91	1767.300000	3:38:56 PM	3.7600	3.7629	3.7626
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,637	7.22	-	-	-	-	3.6498
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,674	7.32	-	-	-	-	3.6782
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,176	8.70	-	-	-	-	3.9928
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,219	8.81	-	-	-	-	3.9050
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,238	8.87	-	-	-	-	4.0074

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,420	9.36	-	-	-	-	4.0806
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,594	9.84	1.000000	2:38:55 PM	4.1250	4.1250	4.1455
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,597	9.85	910.000000	3:49:45 PM	4.2500	4.2221	4.2757
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,672	10.05	-	-	-	-	4.1677
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,792	10.38	-	-	-	-	4.1918
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,820	10.46	1.500000	3:26:25 PM	4.3500	4.3500	4.1989
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,030	11.03	-	-	-	-	4.2402
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,093	11.21	-	-	-	-	4.2548
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,205	11.51	-	-	-	-	4.2003
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,799	13.14	-	-	-	-	4.4485
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,128	14.04	-	-	-	-	4.5623
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,205	14.25	-	-	-	-	4.5907
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,493	15.04	-	-	-	-	4.6967
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,724	15.67	-	-	-	-	4.7795
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,814	15.92	1.284000	11:41:41 AM	4.9000	4.9000	4.8117
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,883	16.11	22.050000	3:20:51 PM	4.8500	4.8730	4.8873
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,004	16.44	-	-	-	-	4.8542
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,340	17.36	-	-	-	-	4.9149
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,934	18.98	2.500000	11:43:29 AM	4.9750	4.9750	4.9374
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,243	19.83	-	-	-	-	5.0000