

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 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	7	0.02	-	-	-	-	1.1068
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	14	0.04	-	-	-	-	0.9171
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	21	0.06	-	-	-	-	0.9696
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	28	0.08	76.017000	2:03:23 PM	1.1300	1.1039	1.0897
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	35	0.10	219.724000	2:03:48 PM	1.4805	1.4805	1.4613
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	35	0.10	50.000000	10:07:24 AM	0.8500	0.8500	0.8923
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	42	0.12	87.915900	2:32:24 PM	1.2000	1.1524	1.1413
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	49	0.13	10.500000	2:45:07 PM	1.2000	1.2686	1.4004
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	56	0.15	1042.171900	2:59:17 PM	1.1800	1.2014	1.2049
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	63	0.17	1486.836000	3:14:39 PM	1.2500	1.2693	1.2649
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	70	0.19	31.730000	2:51:29 PM	1.1900	1.2440	1.2558
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	77	0.21	594.990000	2:58:57 PM	1.3000	1.2961	1.2967
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	81	0.22	6.000000	3:16:33 PM	1.7000	1.7125	1.4956
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	84	0.23	35.660000	3:23:47 PM	1.2900	1.2900	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	91	0.25	304.907400	2:41:08 PM	1.2000	1.2485	1.2764
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	98	0.27	208.437000	2:28:13 PM	1.2800	1.2693	1.2559
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	105	0.29	-	-	-	-	1.3419
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	112	0.31	2.700000	10:17:55 AM	1.3250	1.3250	1.3332
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	119	0.33	1.059000	2:28:02 PM	1.3000	1.3000	1.6721
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	126	0.35	3.500000	10:18:14 AM	1.3250	1.3250	1.3653
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	133	0.36	7.020000	11:51:46 AM	1.4000	1.3601	1.2849
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	140	0.38	14.118000	10:18:34 AM	1.3000	1.3000	1.3852
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	147	0.40	1.000000	11:16:27 AM	1.3000	1.3000	1.5812
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	154	0.42	74.410000	3:38:47 PM	1.6000	1.6000	1.6000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	161	0.44	1.000000	10:30:28 AM	1.5300	1.5300	1.3512
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	168	0.46	50.130000	3:36:42 PM	1.5500	1.5450	1.4574
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	175	0.48	-	-	-	-	1.5076
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	182	0.50	1274.278000	3:51:11 PM	1.5050	1.5501	1.5414
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	189	0.52	-	-	-	-	1.4996
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	196	0.54	-	-	-	-	1.5168
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	203	0.56	-	-	-	-	1.4300
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	210	0.58	-	-	-	-	1.6494
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	210	0.58	-	-	-	-	1.4691
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	217	0.59	1.527000	11:52:00 AM	1.3750	1.3750	1.4500

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RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	224	0.61	22.330000	2:44:29 PM	1.7500	1.5455	1.4000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	231	0.63	-	-	-	-	1.6057
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	238	0.65	-	-	-	-	1.6208
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	245	0.67	150.010000	2:59:45 PM	1.5000	1.5000	1.4829
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	245	0.67	-	-	-	-	1.6339
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	252	0.69	-	-	-	-	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	258	0.71	-	-	-	-	1.7730
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	266	0.73	-	-	-	-	1.6905
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	287	0.79	0.500000	11:00:04 AM	1.6000	1.6000	1.8250
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	294	0.81	30.000000	10:59:25 AM	1.7750	1.7750	1.7742
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	301	0.82	2.200000	2:25:30 PM	1.7500	1.7500	1.6900
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	301	0.82	47.020000	2:39:05 PM	1.6500	1.7218	1.7184
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	308	0.84	17.310000	11:53:23 AM	1.6500	1.6522	1.7568
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	308	0.84	9.000000	10:49:14 AM	1.7500	1.7500	1.7333
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	315	0.86	151.720000	11:09:59 AM	1.7500	1.7253	1.7391
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	322	0.88	-	-	-	-	1.7609
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	329	0.90	-	-	-	-	1.7967
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	336	0.92	-	-	-	-	1.8918
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	343	0.94	1.213000	10:39:41 AM	1.6500	1.6500	1.7795
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	350	0.96	-	-	-	-	2.0590
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	355	0.97	-	-	-	-	1.9199
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	357	0.98	-	-	-	-	1.9063
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	364	1.00	720.700000	3:26:23 PM	1.9000	1.9428	1.9500
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	467	1.28	-	-	-	-	1.9305
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	496	1.36	-	-	-	-	2.1249
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	538	1.47	3.250000	3:23:34 PM	1.7500	1.7500	2.0979
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	572	1.57	-	-	-	-	2.2338
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	620	1.70	258.500000	3:58:51 PM	2.3150	2.2004	2.2231
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	622	1.70	-	-	-	-	2.2146
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	689	1.89	287.900000	2:05:01 PM	2.4000	2.3990	2.3817
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	698	1.91	-	-	-	-	2.4144
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	714	1.96	16.000000	10:52:25 AM	2.6750	2.6750	2.4987
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	758	2.08	400.000000	9:41:54 AM	2.4000	2.4000	2.4841
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	796	2.18	-	-	-	-	2.4396

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	874	2.39	713.230000	3:40:16 PM	2.7800	2.8152	2.7998
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	900	2.46	84.376000	3:38:40 PM	2.8700	2.8282	2.8409
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	943	2.58	-	-	-	-	2.7868
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,081	2.96	5657.650000	3:58:51 PM	2.8650	2.8626	2.8693
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,084	2.97	129.000000	2:53:44 PM	2.9000	2.9669	2.9719
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,123	3.08	40.750000	11:59:19 AM	3.0250	3.0264	3.1617
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,167	3.20	-	-	-	-	2.9127
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,230	3.37	-	-	-	-	2.9664
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,245	3.41	-	-	-	-	3.2711
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,303	3.57	-	-	-	-	3.0098
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,328	3.64	-	-	-	-	3.0504
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,480	4.05	500.000000	10:56:14 AM	3.1000	3.1000	3.1054
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,482	4.06	-	-	-	-	3.1624
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,602	4.39	2377.150000	3:37:07 PM	3.1600	3.1275	3.1251
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,630	4.46	176.300000	3:40:39 PM	3.2200	3.2293	3.2100
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,671	4.58	-	-	-	-	3.3421
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,711	4.68	-	-	-	-	3.3761
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,762	4.82	-	-	-	-	3.4139
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,788	4.90	539.000000	3:42:04 PM	3.1800	3.1756	3.1746
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,006	5.49	1.070000	10:33:40 AM	3.6000	3.6000	3.4738
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,036	5.57	9.504000	2:52:28 PM	4.0000	3.9676	3.4894
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,084	5.71	-	-	-	-	3.7002
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,168	5.94	-	-	-	-	3.7746
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,232	6.11	2923.600000	3:56:44 PM	3.8745	3.9119	3.8716
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,357	6.45	-	-	-	-	3.9291
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,555	7.00	180.550000	3:45:17 PM	4.3650	4.3004	4.3388
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,812	7.70	180.000000	10:14:15 AM	4.4625	4.4625	4.4557
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,849	7.80	1169.440000	2:50:52 PM	4.2000	4.2947	4.2125
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,351	9.18	101.000000	10:01:18 AM	4.4137	4.4137	4.3953
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,394	9.29	2595.000000	2:47:49 PM	4.5000	4.4673	4.5000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,413	9.34	-	-	-	-	4.4532
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,595	9.84	-	-	-	-	4.4831
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,769	10.32	60.000000	11:54:07 AM	4.2500	4.2925	4.1944
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,847	10.53	-	-	-	-	4.5294

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,967	10.86	-	-	-	-	4.5521
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,995	10.94	-	-	-	-	4.6763
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,205	11.51	-	-	-	-	4.6139
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,268	11.69	49.500000	2:02:07 PM	4.7500	4.7500	4.6315
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,380	11.99	4.000000	10:52:39 AM	4.7000	4.7000	4.6172
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,974	13.62	-	-	-	-	4.8395
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,303	14.52	-	-	-	-	4.9268
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,380	14.73	-	-	-	-	4.9408
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,668	15.52	-	-	-	-	4.9966
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,899	16.15	-	-	-	-	5.0238
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,989	16.40	-	-	-	-	5.0281
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,058	16.59	25.400000	2:09:50 PM	5.0750	5.0377	5.0601
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,179	16.92	-	-	-	-	5.0374
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,515	17.84	-	-	-	-	4.9995
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,109	19.46	2.800000	11:10:15 AM	5.0000	5.0143	5.1171