

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	5	0.01	-	-	-	-	1.1380
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	12	0.03	1.070000	11:12:36 AM	0.9500	0.9500	0.9156
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	19	0.05	-	-	-	-	1.0017
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	26	0.07	19.000000	2:02:05 PM	1.1500	0.9921	1.0897
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	33	0.09	-	-	-	-	1.4613
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	33	0.09	59.820000	11:43:08 AM	0.9500	0.9500	0.9140
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	40	0.11	-	-	-	-	1.1382
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	47	0.13	8.017000	2:13:15 PM	1.1500	1.1500	1.5299
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	54	0.15	236.053000	3:27:09 PM	1.1800	1.1794	1.2005
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	61	0.17	272.400300	3:38:08 PM	1.2250	1.2265	1.2573
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	68	0.19	-	-	-	-	1.2556
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	75	0.21	1.000000	10:47:00 AM	1.2250	1.2250	1.2824
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	79	0.22	5.000000	3:14:38 PM	1.7250	1.7250	1.4946
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	82	0.23	6.200000	11:52:33 AM	1.3500	1.3500	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	89	0.24	214.081000	2:57:51 PM	1.2500	1.2516	1.2569
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	96	0.26	312.069000	2:46:49 PM	1.2750	1.2815	1.2782
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	103	0.28	-	-	-	-	1.3415
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	110	0.30	0.500000	10:23:04 AM	1.3500	1.3500	1.3347
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	117	0.32	35.000000	11:49:31 AM	1.3000	1.3000	1.6130
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	124	0.34	-	-	-	-	1.3616
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	131	0.36	-	-	-	-	1.2959
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	138	0.38	25.150000	11:45:13 AM	1.3000	1.3588	1.4255
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	145	0.40	-	-	-	-	1.5396
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	152	0.42	21.536000	2:19:43 PM	1.2250	1.3833	1.4489
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	159	0.44	-	-	-	-	1.3512
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	166	0.45	23.244000	2:13:18 PM	1.3000	1.3015	1.4175
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	173	0.47	5.000000	10:42:43 AM	1.4750	1.4750	1.5076
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	180	0.49	24.115000	2:25:40 PM	1.5000	1.5025	1.5316
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	187	0.51	-	-	-	-	1.4757
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	194	0.53	-	-	-	-	1.4932
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	201	0.55	-	-	-	-	1.4300
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	208	0.57	-	-	-	-	1.6592
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	208	0.57	-	-	-	-	1.4644
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	215	0.59	7.240000	2:24:33 PM	1.4500	1.4257	1.4500

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RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	222	0.61	-	-	-	-	1.4000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	229	0.63	-	-	-	-	1.5828
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	236	0.65	-	-	-	-	1.5986
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	243	0.67	104.000000	3:23:44 PM	1.4000	1.4398	1.4286
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	243	0.67	61.261000	2:28:23 PM	1.4000	1.4000	1.4000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	250	0.68	-	-	-	-	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	256	0.70	-	-	-	-	1.7728
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	264	0.72	-	-	-	-	1.6691
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	285	0.78	-	-	-	-	1.8250
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	292	0.80	-	-	-	-	1.7648
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	299	0.82	134.000000	3:40:01 PM	1.7800	1.7798	1.7366
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	299	0.82	11.500000	11:29:09 AM	1.7000	1.7000	1.7667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	306	0.84	19.000000	2:04:36 PM	1.6500	1.6546	1.7456
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	306	0.84	2.019000	3:38:18 PM	1.6000	1.6000	1.7383
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	313	0.86	62.720000	3:41:05 PM	1.7500	1.7662	1.7553
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	320	0.88	-	-	-	-	1.7798
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	327	0.90	1.500000	3:22:16 PM	1.7000	1.7000	1.7967
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	334	0.91	-	-	-	-	1.8805
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	341	0.93	0.500000	11:12:21 AM	1.6500	1.6500	1.7932
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	348	0.95	-	-	-	-	2.0273
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	353	0.97	-	-	-	-	1.9198
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	355	0.97	-	-	-	-	1.9082
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	362	0.99	108.627000	3:21:13 PM	1.8800	1.8811	1.9500
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	465	1.27	-	-	-	-	2.0810
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	494	1.35	-	-	-	-	2.1126
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	536	1.47	-	-	-	-	2.0975
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	570	1.56	-	-	-	-	2.2146
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	618	1.69	34.300000	2:45:31 PM	2.2800	2.2723	2.2538
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	620	1.70	16.282000	2:46:19 PM	2.3000	2.2970	2.1886
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	687	1.88	483.579000	3:41:08 PM	2.3500	2.3449	2.3438
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	696	1.91	-	-	-	-	2.3837
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	712	1.95	-	-	-	-	2.5455
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	756	2.07	50.512000	3:41:29 PM	2.5500	2.4025	2.3974
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	794	2.17	-	-	-	-	2.4142

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	872	2.39	254.015000	3:44:51 PM	2.7500	2.7608	2.7820
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	898	2.46	-	-	-	-	2.8223
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	941	2.58	-	-	-	-	2.7553
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,079	2.95	8863.140000	3:49:09 PM	2.7650	2.7577	2.7685
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,082	2.96	112.000000	2:21:39 PM	2.8500	2.8054	2.8000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,121	3.07	59.010000	3:51:01 PM	2.9000	2.9458	3.1573
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,165	3.19	-	-	-	-	2.8209
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,228	3.36	-	-	-	-	2.8666
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,243	3.40	0.054000	3:06:53 PM	3.0000	3.0000	3.1169
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,301	3.56	654.017000	9:57:03 AM	3.0450	3.0450	3.0424
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,326	3.63	-	-	-	-	2.9379
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,478	4.05	443.000000	3:15:20 PM	3.1000	2.9819	2.9700
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,480	4.05	-	-	-	-	3.0343
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,600	4.38	1801.650000	3:51:41 PM	3.0000	2.9536	2.9702
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,628	4.46	508.668000	11:49:18 AM	3.0000	2.9389	2.9340
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,669	4.57	-	-	-	-	3.1929
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,709	4.68	-	-	-	-	3.2232
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,760	4.82	-	-	-	-	3.2572
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,786	4.89	1171.500000	3:54:49 PM	3.0100	3.0155	3.0292
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,004	5.49	26.450000	2:39:51 PM	3.8500	3.3801	3.3284
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,034	5.57	23.184000	3:53:47 PM	3.8250	3.6053	3.3443
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,082	5.70	4.000000	11:53:10 AM	3.1000	3.1000	3.5221
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,166	5.93	-	-	-	-	3.5917
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,230	6.11	2975.500000	3:56:55 PM	3.6800	3.6931	3.6943
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,355	6.45	1.000000	2:53:39 PM	4.1250	4.1250	3.7422
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,553	6.99	103.100000	3:53:41 PM	4.0500	3.9792	4.0379
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,810	7.69	-	-	-	-	4.4505
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,847	7.80	368.000000	3:33:03 PM	4.0000	3.9895	4.0254
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,349	9.17	-	-	-	-	4.3917
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,392	9.29	3427.880000	3:58:21 PM	4.1000	4.0873	4.0934
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,411	9.34	-	-	-	-	4.3125
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,593	9.84	-	-	-	-	4.3584
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,767	10.31	146.485095	3:46:48 PM	4.2300	4.2105	4.1848
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,845	10.53	-	-	-	-	4.4242

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,965	10.86	6.500000	3:51:25 PM	4.6000	4.6615	4.5990
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,993	10.93	9.200000	11:52:47 AM	4.7950	4.7950	4.5918
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,203	11.51	2.000000	11:56:03 AM	4.7000	4.7000	4.5325
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,266	11.68	8.000000	11:14:18 AM	4.5000	4.5000	4.5538
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,378	11.99	0.500000	10:28:47 AM	4.6900	4.6900	4.5544
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,972	13.61	-	-	-	-	4.7986
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,301	14.51	-	-	-	-	4.8976
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,378	14.72	20.538000	3:54:17 PM	4.9500	5.1866	4.9394
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,666	15.51	-	-	-	-	4.9755
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,897	16.15	-	-	-	-	5.0058
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,987	16.39	-	-	-	-	5.0110
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,056	16.58	66.843000	2:49:24 PM	4.9500	4.9724	5.0206
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,177	16.91	-	-	-	-	5.0220
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,513	17.83	127.400000	2:08:35 PM	5.0000	4.8884	4.9973
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,107	19.46	-	-	-	-	5.0930