

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	2	0.01	-	-	-	-	-
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	9	0.03	-	-	-	-	0.9156
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	16	0.04	-	-	-	-	1.0245
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	23	0.06	7.002000	10:57:52 AM	1.1000	0.9285	1.0903
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	30	0.08	-	-	-	-	1.4613
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	30	0.08	309.100000	2:48:50 PM	1.0000	0.8563	0.8500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	37	0.10	108.958000	10:56:32 AM	1.1500	1.1487	1.1380
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	44	0.12	21.011000	11:12:38 AM	1.1500	1.1262	1.4345
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	51	0.14	418.772000	3:35:39 PM	1.1750	1.1782	1.1867
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	58	0.16	10.191000	3:58:49 PM	1.2200	1.2425	1.2567
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	65	0.18	7.000000	10:39:45 AM	1.2500	1.2571	1.2558
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	72	0.20	37.208000	2:55:47 PM	1.2000	1.2000	1.2824
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	76	0.21	4.020000	11:12:47 AM	1.7800	1.7784	1.4946
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	79	0.22	14.950000	10:03:33 AM	1.2600	1.2600	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	86	0.24	32.130000	2:07:36 PM	1.2500	1.2471	1.2588
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	93	0.26	1058.199000	3:50:34 PM	1.2550	1.2525	1.2538
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	100	0.27	66.675000	2:08:55 PM	1.2750	1.2750	1.2750
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	107	0.29	-	-	-	-	1.3349
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	114	0.31	0.700000	10:29:35 AM	1.3000	1.3000	1.5500
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	121	0.33	-	-	-	-	1.3716
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	128	0.35	-	-	-	-	1.3311
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	135	0.37	4.000000	10:08:24 AM	1.3000	1.3000	1.4362
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	142	0.39	0.772000	11:33:50 AM	1.4500	1.4175	1.5288
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	149	0.41	8.530000	2:00:51 PM	1.4500	1.3793	1.4479
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	156	0.43	-	-	-	-	1.3512
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	163	0.45	28.722000	3:03:07 PM	1.3000	1.3000	1.5028
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	170	0.47	-	-	-	-	1.5076
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	177	0.49	53.313000	2:47:15 PM	1.4500	1.4909	1.5337
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	184	0.50	-	-	-	-	1.7081
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	191	0.52	-	-	-	-	1.5422
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	198	0.54	-	-	-	-	1.4960
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	205	0.56	-	-	-	-	1.6522
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	205	0.56	-	-	-	-	1.5224
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	212	0.58	4.012000	2:15:33 PM	1.4500	1.4500	1.4500

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RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	219	0.60	-	-	-	-	1.4762
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	226	0.62	-	-	-	-	1.6129
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	233	0.64	-	-	-	-	1.6254
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	240	0.66	-	-	-	-	1.4108
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	240	0.66	-	-	-	-	1.4000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	247	0.68	-	-	-	-	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	253	0.69	-	-	-	-	1.7728
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	261	0.72	-	-	-	-	1.6811
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	282	0.77	-	-	-	-	1.8250
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	289	0.79	-	-	-	-	1.7648
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	296	0.81	-	-	-	-	1.7211
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	296	0.81	50.470000	11:33:55 AM	1.6500	1.6500	1.7667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	303	0.83	10.000000	2:00:18 PM	1.7000	1.6962	1.7360
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	303	0.83	-	-	-	-	1.7384
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	310	0.85	-	-	-	-	1.7554
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	317	0.87	-	-	-	-	1.7854
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	324	0.89	3.000000	11:39:45 AM	1.8500	1.8500	1.7963
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	331	0.91	-	-	-	-	1.8632
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	338	0.93	6.000000	11:12:52 AM	1.6500	1.6500	1.8012
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	345	0.95	-	-	-	-	1.9781
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	350	0.96	-	-	-	-	1.9172
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	352	0.96	2.026000	10:42:57 AM	1.8500	1.8500	1.9082
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	359	0.98	120.800000	3:28:42 PM	1.8950	1.8858	1.9004
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	462	1.27	-	-	-	-	2.1027
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	491	1.34	-	-	-	-	2.1149
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	533	1.46	-	-	-	-	2.1193
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	567	1.55	-	-	-	-	2.2191
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	615	1.68	13.000000	11:33:11 AM	2.3500	2.3169	2.2278
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	617	1.69	-	-	-	-	2.1858
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	684	1.87	0.700000	10:26:14 AM	2.1500	2.1500	2.3402
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	693	1.90	-	-	-	-	2.3918
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	709	1.94	5.000000	11:36:41 AM	2.3850	2.3680	2.6511
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	753	2.06	8.600000	3:04:36 PM	2.5850	2.4956	2.3958
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	791	2.17	-	-	-	-	2.4452

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	869	2.38	35.800000	3:51:35 PM	2.7500	2.7547	2.7837
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	895	2.45	1.100000	10:12:27 AM	2.7500	2.7500	2.8145
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	938	2.57	-	-	-	-	2.7473
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,076	2.95	1901.510000	3:59:50 PM	2.7800	2.7712	2.7888
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,079	2.95	48.800000	2:07:52 PM	2.9000	2.8624	2.7970
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,118	3.06	-	-	-	-	3.1562
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,162	3.18	-	-	-	-	2.8401
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,225	3.35	-	-	-	-	2.8861
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,240	3.40	21.420000	9:59:56 AM	3.0000	3.0000	3.0750
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,298	3.55	30.000000	10:57:50 AM	3.0250	3.0250	3.0416
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,323	3.62	-	-	-	-	2.9580
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,475	4.04	-	-	-	-	2.9683
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,477	4.04	-	-	-	-	3.0593
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,597	4.37	1205.300000	2:57:10 PM	3.0000	3.0026	3.0038
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,625	4.45	102.000000	11:43:53 AM	3.0750	3.0697	3.0197
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,666	4.56	-	-	-	-	3.2141
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,706	4.67	-	-	-	-	3.2444
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,757	4.81	-	-	-	-	3.2796
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,783	4.88	9.025000	11:59:05 AM	3.1500	3.1500	3.0274
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,001	5.48	16.000000	2:14:35 PM	3.4300	3.4438	3.3832
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,031	5.56	-	-	-	-	3.4014
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,079	5.69	-	-	-	-	3.5438
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,163	5.92	-	-	-	-	3.6134
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,227	6.10	735.000000	3:21:37 PM	3.7300	3.7244	3.7086
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,352	6.44	-	-	-	-	3.7651
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,550	6.98	10.000000	10:25:58 AM	4.1500	4.1500	4.0371
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,807	7.69	-	-	-	-	4.4493
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,844	7.79	207.830000	2:46:13 PM	4.1300	4.1770	4.1300
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,346	9.16	-	-	-	-	4.3908
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,389	9.28	2305.980000	3:59:19 PM	4.1750	4.1326	4.1283
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,408	9.33	-	-	-	-	4.3376
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,590	9.83	-	-	-	-	4.3802
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,764	10.31	16.500000	3:37:01 PM	4.2500	4.3169	4.1848
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,842	10.52	-	-	-	-	4.4352

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,962	10.85	-	-	-	-	4.5988
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,990	10.92	2.100000	2:52:44 PM	4.6250	4.6012	4.5623
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,200	11.50	10.000000	11:12:45 AM	4.6300	4.6300	4.5284
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,263	11.67	64.000000	9:48:30 AM	4.5500	4.5500	4.5500
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,375	11.98	-	-	-	-	4.5541
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,969	13.60	-	-	-	-	4.7712
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,298	14.51	-	-	-	-	4.8614
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,375	14.72	-	-	-	-	4.8965
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,663	15.50	-	-	-	-	4.9539
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,894	16.14	-	-	-	-	5.0035
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,984	16.38	-	-	-	-	5.0112
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,053	16.57	91.500000	2:14:37 PM	4.9300	4.9571	5.0205
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,174	16.90	-	-	-	-	5.0274
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,510	17.82	1.000000	10:19:44 AM	5.1300	5.1300	4.9972
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,104	19.45	-	-	-	-	5.0686