

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	1	0.00	-	-	-	-	-
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	8	0.02	5.000000	10:39:44 AM	0.7500	0.7500	0.9337
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	15	0.04	-	-	-	-	1.0538
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	22	0.06	14.000000	11:54:59 AM	0.8000	0.8000	1.1300
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	29	0.08	-	-	-	-	1.4613
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	29	0.08	1.500000	11:53:40 AM	0.8500	0.8500	0.8500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	36	0.10	30.334000	2:20:29 PM	1.2000	1.1107	1.1372
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	43	0.12	22.412000	2:13:21 PM	1.1750	1.1575	1.4187
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	50	0.14	234.976000	3:17:59 PM	1.1500	1.1587	1.1686
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	57	0.16	314.411000	2:47:59 PM	1.2250	1.2375	1.2460
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	64	0.18	31.098000	11:32:56 AM	1.2300	1.2438	1.2556
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	71	0.19	192.118000	11:19:47 AM	1.2000	1.2011	1.2494
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	75	0.21	26.300000	2:23:31 PM	1.6000	1.6000	1.4946
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	78	0.21	25.812000	2:48:18 PM	1.2350	1.2596	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	85	0.23	314.872000	2:15:43 PM	1.2500	1.2245	1.2295
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	92	0.25	495.810000	3:05:55 PM	1.2350	1.2395	1.2444
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	99	0.27	41.820000	11:57:53 AM	1.2550	1.2550	1.2750
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	106	0.29	-	-	-	-	1.3182
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	113	0.31	102.010000	3:30:11 PM	1.3000	1.2755	1.2750
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	120	0.33	10.850000	11:45:58 AM	1.2500	1.2520	1.3549
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	127	0.35	0.610000	3:19:05 PM	1.3750	1.3750	1.3200
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	134	0.37	10.200000	11:28:16 AM	1.3200	1.3196	1.4475
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	141	0.39	530.850000	10:35:00 AM	1.3625	1.3625	1.3728
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	148	0.41	20.000000	10:11:10 AM	1.3000	1.3000	1.4489
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	155	0.42	-	-	-	-	1.3403
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	162	0.44	3.753000	2:48:49 PM	1.3000	1.3000	1.5402
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	169	0.46	10.009000	2:20:57 PM	1.4600	1.4600	1.5076
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	176	0.48	0.521000	9:28:06 AM	1.5000	1.5000	1.5341
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	183	0.50	3768.762000	3:17:22 PM	1.5100	1.5232	1.5205
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	190	0.52	-	-	-	-	1.5280
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	197	0.54	-	-	-	-	1.4886
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	204	0.56	-	-	-	-	1.6546
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	204	0.56	-	-	-	-	1.5149
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	211	0.58	33.000000	2:11:06 PM	1.5250	1.5250	1.4500

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RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	218	0.60	-	-	-	-	1.4779
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	225	0.62	-	-	-	-	1.6041
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	232	0.64	-	-	-	-	1.6179
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	239	0.65	0.200000	11:06:51 AM	1.6500	1.6500	1.4108
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	239	0.65	9.216000	9:09:56 AM	1.4000	1.4000	1.4000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	246	0.67	10.000000	11:09:59 AM	1.7500	1.7500	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	252	0.69	-	-	-	-	1.7728
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	260	0.71	-	-	-	-	1.6779
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	281	0.77	28.400000	3:04:58 PM	1.5500	1.5500	1.8138
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	288	0.79	-	-	-	-	1.7648
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	295	0.81	0.340000	11:43:42 AM	1.8000	1.8000	1.7211
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	295	0.81	17.920000	11:43:09 AM	1.6500	1.6500	1.7667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	302	0.83	19.000000	11:23:21 AM	1.6500	1.6500	1.7359
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	302	0.83	-	-	-	-	1.7384
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	309	0.85	-	-	-	-	1.7554
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	316	0.87	-	-	-	-	1.7943
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	323	0.88	-	-	-	-	1.7945
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	330	0.90	-	-	-	-	1.8562
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	337	0.92	2.909000	11:51:15 AM	1.6500	1.6500	1.8011
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	344	0.94	1.317000	10:20:35 AM	1.8500	1.8500	1.9624
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	349	0.96	16.920000	2:44:39 PM	1.9500	1.9500	1.9188
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	351	0.96	-	-	-	-	1.9082
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	358	0.98	9.010000	11:14:34 AM	1.8750	1.8611	1.8944
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	365	1.00	1921.911000	3:20:16 PM	1.8800	1.9041	1.9167
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	461	1.26	7.400000	3:01:14 PM	2.1500	2.1500	2.1027
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	490	1.34	-	-	-	-	2.1149
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	532	1.46	-	-	-	-	2.1239
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	566	1.55	-	-	-	-	2.2182
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	614	1.68	19.090000	2:29:36 PM	2.3000	2.2526	2.3342
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	616	1.69	-	-	-	-	2.1858
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	683	1.87	1056.940000	3:27:34 PM	2.2250	2.4814	2.3543
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	692	1.90	-	-	-	-	2.3895
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	708	1.94	-	-	-	-	2.6266
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	752	2.06	351.200000	11:45:35 AM	2.6800	2.5853	2.5079

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	790	2.16	-	-	-	-	2.4487
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	868	2.38	1988.970000	3:22:45 PM	2.7650	2.7851	2.7808
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	894	2.45	950.500000	2:40:45 PM	2.5250	2.5123	2.5250
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	937	2.57	-	-	-	-	2.7473
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,075	2.94	1437.440000	3:56:18 PM	2.8350	2.8335	2.8406
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,078	2.95	5.800000	11:18:50 AM	2.8700	2.8222	2.8111
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,117	3.06	-	-	-	-	3.1562
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,161	3.18	-	-	-	-	2.8446
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,224	3.35	-	-	-	-	2.8941
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,239	3.39	-	-	-	-	3.0670
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,297	3.55	-	-	-	-	3.0416
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,322	3.62	-	-	-	-	2.9712
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,474	4.04	3.000000	11:28:20 AM	3.0500	3.0500	2.9683
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,476	4.04	-	-	-	-	3.0822
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,596	4.37	1946.295000	3:50:18 PM	3.0400	3.0203	3.0147
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,624	4.45	283.700000	2:09:21 PM	3.2000	3.1424	3.1102
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,665	4.56	-	-	-	-	3.2500
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,705	4.67	-	-	-	-	3.2833
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,756	4.81	-	-	-	-	3.3227
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,782	4.88	3.473684	10:59:16 AM	3.3000	3.2568	3.0271
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,000	5.48	7.000000	10:23:33 AM	3.5000	3.5000	3.4518
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,030	5.56	0.600000	11:47:47 AM	3.9000	3.9000	3.4727
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,078	5.69	-	-	-	-	3.6085
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,162	5.92	-	-	-	-	3.6838
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,226	6.09	2053.000000	3:50:56 PM	3.8485	3.8321	3.8503
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,351	6.44	-	-	-	-	3.8434
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,549	6.98	107.420000	11:47:30 AM	4.2500	4.2015	4.2000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,806	7.68	-	-	-	-	4.4493
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,843	7.78	547.150000	3:07:36 PM	4.2500	4.1903	4.2155
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,345	9.16	-	-	-	-	4.3908
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,388	9.28	970.000000	2:59:55 PM	4.2800	4.2439	4.2710
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,407	9.33	-	-	-	-	4.4051
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,589	9.83	-	-	-	-	4.4409
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,763	10.30	53.610000	3:44:04 PM	4.3000	4.3500	4.2540

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,841	10.52	-	-	-	-	4.4858
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,961	10.85	10.000000	2:00:49 PM	4.5550	4.5550	4.5988
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,989	10.92	-	-	-	-	4.5978
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,199	11.50	-	-	-	-	4.5661
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,262	11.67	-	-	-	-	4.5500
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,374	11.98	10.000000	2:10:01 PM	4.5000	4.6200	4.5890
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,968	13.60	-	-	-	-	4.7935
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,297	14.50	-	-	-	-	4.8752
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,374	14.71	-	-	-	-	4.9064
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,662	15.50	-	-	-	-	4.9543
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,893	16.13	-	-	-	-	4.9939
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,983	16.38	-	-	-	-	4.9964
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,052	16.57	5.950000	2:36:11 PM	5.0000	5.0000	5.0205
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,173	16.90	-	-	-	-	5.0018
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,509	17.82	130.000000	10:29:25 AM	4.9250	4.9375	4.9375
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,103	19.45	-	-	-	-	5.0036