

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 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	6	0.02	-	-	-	-	1.1071
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	13	0.04	-	-	-	-	1.1481
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	20	0.06	-	-	-	-	1.3509
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	20	0.06	-	-	-	-	0.8500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	27	0.07	10.100000	2:14:19 PM	1.1000	1.1000	0.9400
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	34	0.09	-	-	-	-	1.2569
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	41	0.11	221.500000	2:53:41 PM	1.2250	1.2250	1.2058
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	48	0.13	32.278000	2:42:15 PM	1.2250	1.2059	1.2392
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	55	0.15	-	-	-	-	1.2230
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	62	0.17	245.362000	3:44:52 PM	1.2350	1.2438	1.2830
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	66	0.18	-	-	-	-	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	69	0.19	7.008000	2:24:07 PM	1.2350	1.2321	1.4000
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	76	0.21	5.010000	10:47:35 AM	1.2650	1.2650	1.2316
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	83	0.23	32.271000	11:32:42 AM	1.2900	1.2846	1.2780
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	90	0.25	1225.267000	3:12:59 PM	1.2900	1.2847	1.2822
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	97	0.27	-	-	-	-	1.3726
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	104	0.29	6.000000	11:51:21 AM	1.2850	1.2850	1.3459
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	111	0.30	-	-	-	-	1.4149
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	118	0.32	-	-	-	-	1.4142
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	125	0.34	3.151000	2:53:56 PM	1.3000	1.3032	1.6782
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	132	0.36	-	-	-	-	1.3695
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	139	0.38	203.500000	2:09:33 PM	1.3250	1.3216	1.4422
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	146	0.40	0.024000	2:31:55 PM	1.5250	1.5250	1.4769
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	153	0.42	7.200000	9:26:26 AM	1.6000	1.6000	1.6000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	160	0.44	-	-	-	-	1.5677
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	167	0.46	0.024000	2:31:53 PM	1.5500	1.5500	1.5409
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	174	0.48	256.607000	3:26:57 PM	1.6500	1.6464	1.6588
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	181	0.50	1565.821000	3:44:09 PM	1.6250	1.6285	1.6170
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	188	0.52	-	-	-	-	1.6090
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	195	0.53	19.500000	2:15:01 PM	1.6000	1.6000	1.5622
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	195	0.53	-	-	-	-	1.6179
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	202	0.55	-	-	-	-	1.5146
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	209	0.57	-	-	-	-	1.5991
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	216	0.59	-	-	-	-	1.6490

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RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	223	0.61	-	-	-	-	1.5850
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	230	0.63	-	-	-	-	1.1840
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	230	0.63	-	-	-	-	1.4594
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	237	0.65	-	-	-	-	1.7337
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	243	0.67	50.000000	9:44:34 AM	1.6750	1.6750	1.7142
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	251	0.69	-	-	-	-	1.6700
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	272	0.75	-	-	-	-	1.7197
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	279	0.76	500.024000	2:31:52 PM	1.6750	1.6000	1.6109
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	286	0.78	-	-	-	-	1.5821
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	286	0.78	1.030000	2:24:09 PM	1.7100	1.7100	1.7000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	293	0.80	3.000000	3:43:54 PM	1.7750	1.7750	1.6683
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	293	0.80	0.012000	2:31:51 PM	1.7200	1.7200	1.7240
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	300	0.82	0.016000	2:31:50 PM	1.7600	1.7600	1.7499
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	307	0.84	-	-	-	-	1.8631
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	314	0.86	-	-	-	-	1.7500
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	321	0.88	0.016000	2:19:52 PM	1.8500	1.8500	1.8156
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	328	0.90	-	-	-	-	1.8048
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	335	0.92	-	-	-	-	1.8827
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	340	0.93	-	-	-	-	1.8539
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	342	0.94	1.014000	2:30:44 PM	1.8750	1.8750	1.8844
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	349	0.96	-	-	-	-	1.8846
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	356	0.98	55.375000	2:41:29 PM	1.9000	1.8984	1.8875
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	363	0.99	369.671000	3:37:47 PM	1.8985	1.8978	1.8988
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	452	1.24	8.468600	11:49:05 AM	2.1000	2.1000	2.0757
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	481	1.32	-	-	-	-	2.0619
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	523	1.43	-	-	-	-	2.1016
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	557	1.53	-	-	-	-	2.1695
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	605	1.66	6.225000	-	-	-	2.4094
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	607	1.66	-	-	-	-	2.4151
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	674	1.85	52.000000	3:22:52 PM	2.4500	2.3208	2.3088
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	683	1.87	-	-	-	-	2.3478
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	699	1.91	-	-	-	-	2.2830
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	743	2.03	15.000000	10:46:43 AM	2.5500	2.5500	2.3363
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	781	2.14	-	-	-	-	2.4425

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	859	2.35	13.350000	2:42:11 PM	2.7800	2.7755	2.7630
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	885	2.42	100.000000	9:58:02 AM	2.4000	2.4000	2.5109
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	928	2.54	-	-	-	-	2.6401
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,066	2.92	3570.300000	3:55:16 PM	2.7500	2.7491	2.7507
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,069	2.93	122.300000	3:50:37 PM	2.8250	2.7996	2.7965
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,108	3.03	-	-	-	-	3.0024
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,152	3.15	-	-	-	-	2.8039
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,215	3.33	-	-	-	-	2.8494
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,230	3.37	200.000000	2:07:37 PM	3.0000	3.0250	3.0310
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,288	3.53	2250.000000	3:52:27 PM	2.9650	2.9572	2.9545
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,313	3.60	-	-	-	-	2.9202
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,465	4.01	1350.000000	3:07:35 PM	2.9950	2.9950	2.9977
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,467	4.02	-	-	-	-	3.0266
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,587	4.35	412.220000	3:23:33 PM	2.9500	2.9494	2.9458
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,615	4.42	28.267000	11:43:11 AM	2.9782	2.9554	2.9807
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,656	4.53	-	-	-	-	3.1544
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,696	4.64	-	-	-	-	3.1805
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,747	4.78	-	-	-	-	3.2125
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,773	4.85	3.150000	11:37:52 AM	3.1600	3.2076	3.1630
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,826	5.00	6114.500000	3:41:07 PM	3.2000	3.2038	3.2077
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,991	5.45	17.500000	3:22:58 PM	3.4500	3.3740	3.3391
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,021	5.53	10.000000	9:44:13 AM	3.9000	3.9000	3.3566
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,069	5.67	-	-	-	-	3.4267
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,153	5.90	-	-	-	-	3.4826
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,217	6.07	2028.347000	3:52:30 PM	3.4500	3.4408	3.4460
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,342	6.41	-	-	-	-	3.6057
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,540	6.95	74.000000	11:50:04 AM	4.0500	4.0476	4.0954
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,797	7.66	-	-	-	-	4.0182
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,834	7.76	211.500000	2:55:13 PM	3.8750	3.9287	3.9255
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,336	9.13	-	-	-	-	4.1656
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,379	9.25	30.000000	2:02:07 PM	3.9200	3.9200	3.9711
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,398	9.30	-	-	-	-	4.1934
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,580	9.80	-	-	-	-	4.2765
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,754	10.28	9.530000	10:25:09 AM	4.2000	4.2000	4.2056

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,832	10.49	-	-	-	-	4.3886
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,952	10.82	1.000000	2:02:57 PM	4.4500	4.4500	4.6057
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,980	10.90	78.200000	3:02:52 PM	4.6000	4.6000	4.6000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,190	11.47	-	-	-	-	4.5466
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,253	11.64	-	-	-	-	4.6978
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,365	11.95	17.200000	3:13:18 PM	4.5500	4.6198	4.6138
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,959	13.58	-	-	-	-	4.8632
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,288	14.48	0.700000	9:29:21 AM	4.8250	4.8250	4.9698
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,365	14.69	106.000000	2:28:19 PM	4.9500	4.9500	4.9717
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,653	15.48	-	-	-	-	5.0373
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,884	16.11	-	-	-	-	5.0524
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,974	16.36	-	-	-	-	5.0520
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,043	16.55	12.250000	2:56:23 PM	4.8800	4.9853	5.0999
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,164	16.88	-	-	-	-	5.0513
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,500	17.80	-	-	-	-	4.9766
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,094	19.42	18.715000	3:22:07 PM	4.8600	4.8982	4.9501