

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 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	5	0.01	-	-	-	-	1.4830
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	12	0.03	10.204000	11:09:32 AM	0.9000	0.9060	0.8956
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	19	0.05	5.000000	11:10:26 AM	0.9000	0.9000	1.1527
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	26	0.07	6.500000	2:54:45 PM	1.1750	1.1750	1.2000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	33	0.09	15.437000	11:05:21 AM	1.1350	1.1411	1.2102
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	37	0.10	15.500000	2:40:26 PM	1.4000	1.4145	1.3587
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	40	0.11	22.268000	2:18:56 PM	1.1850	1.1607	1.2323
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	47	0.13	-	-	-	-	1.2500
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	54	0.15	654.622000	2:16:11 PM	1.2000	1.1985	1.2033
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	61	0.17	686.169000	3:44:21 PM	1.2350	1.2231	1.2238
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	68	0.19	903.000000	3:09:24 PM	1.2400	1.2486	1.2498
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	75	0.21	931.990000	3:24:10 PM	1.2500	1.2622	1.2690
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	82	0.23	2.000000	2:26:45 PM	1.2500	1.2500	1.2916
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	89	0.24	264.899000	3:06:34 PM	1.2750	1.2739	1.2795
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	96	0.26	-	-	-	-	1.5729
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	103	0.28	53.988000	2:53:38 PM	1.2800	1.2847	1.3125
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	110	0.30	2.170000	9:59:40 AM	1.2950	1.2950	1.3112
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	117	0.32	-	-	-	-	1.4000
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	124	0.34	7.027000	11:41:34 AM	1.3850	1.3529	1.3728
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	131	0.36	-	-	-	-	1.4332
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	138	0.38	-	-	-	-	1.4493
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	145	0.40	440.000000	11:34:31 AM	1.4050	1.4055	1.4044
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	152	0.42	761.054000	3:48:22 PM	1.4000	1.4482	1.4499
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	159	0.44	15.000000	11:08:36 AM	1.4500	1.4500	1.4875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	166	0.45	-	-	-	-	1.5037
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	166	0.45	253.853000	10:58:11 AM	1.4750	1.4996	1.5325
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	173	0.47	5.000000	11:30:34 AM	1.5000	1.5000	1.6032
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	180	0.49	4943.135000	3:08:31 PM	1.5000	1.6235	1.5753
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	187	0.51	1.000000	10:21:00 AM	1.5800	1.5800	1.5708
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	194	0.53	-	-	-	-	1.5699
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	201	0.55	-	-	-	-	1.4858
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	201	0.55	5.050000	2:18:58 PM	1.5500	1.5500	1.6550
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	208	0.57	-	-	-	-	1.6192
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	214	0.59	0.500000	11:19:01 AM	1.7250	1.7250	1.6287

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RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	222	0.61	-	-	-	-	1.6404
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	243	0.67	20.000000	10:23:42 AM	1.6900	1.6900	1.6806
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	250	0.68	-	-	-	-	1.7111
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	257	0.70	-	-	-	-	1.5086
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	257	0.70	301.212000	2:44:11 PM	1.6500	1.6995	1.7085
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	264	0.72	1.300000	9:13:02 AM	1.6350	1.6350	1.4578
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	264	0.72	0.400000	10:40:05 AM	1.6000	1.6000	1.7040
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	271	0.74	5.000000	2:20:23 PM	1.7250	1.7250	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	278	0.76	29.200000	11:46:59 AM	1.7500	1.7490	1.8191
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	285	0.78	6.570000	2:34:21 PM	1.5500	1.7095	1.7600
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	292	0.80	-	-	-	-	1.7250
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	299	0.82	1.136000	9:52:23 AM	1.7250	1.7250	1.7742
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	306	0.84	-	-	-	-	1.7890
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	311	0.85	-	-	-	-	1.7443
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	313	0.86	50.000000	10:28:24 AM	1.8000	1.8000	1.8000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	320	0.88	201.000000	11:55:26 AM	1.7750	1.7899	1.7877
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	327	0.90	200.500000	11:33:12 AM	1.7750	1.7900	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	334	0.91	6.200000	9:47:44 AM	1.8350	1.8350	1.8377
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	341	0.93	-	-	-	-	1.8535
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	348	0.95	-	-	-	-	1.8588
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	355	0.97	13.042000	11:47:27 AM	1.8300	1.8323	1.8480
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	362	0.99	1458.502500	3:31:00 PM	1.8350	1.8277	1.8325
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	423	1.16	11.100000	2:52:31 PM	1.9000	1.9000	1.9507
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	452	1.24	-	-	-	-	1.9330
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	494	1.35	-	-	-	-	1.9843
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	528	1.45	-	-	-	-	2.0279
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	576	1.58	3.810000	11:21:41 AM	2.1000	2.1000	2.1666
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	578	1.58	11.000000	10:17:14 AM	2.2000	2.2000	2.1344
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	645	1.77	100.000000	11:41:38 AM	2.1500	2.1500	2.1547
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	654	1.79	-	-	-	-	2.1852
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	670	1.83	-	-	-	-	2.2506
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	714	1.96	54.893000	3:17:58 PM	2.2500	2.2045	2.2456
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	752	2.06	-	-	-	-	2.3009
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	830	2.27	54.850000	2:30:32 PM	2.4500	2.4062	2.4116

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	856	2.34	200.000000	2:23:54 PM	2.3650	2.3575	2.3621
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	899	2.46	-	-	-	-	2.6038
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,037	2.84	1683.000000	3:52:51 PM	2.5000	2.5016	2.5000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,040	2.85	2.800000	2:29:15 PM	2.5750	2.5750	2.5933
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,079	2.95	-	-	-	-	2.6265
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,123	3.08	-	-	-	-	2.7223
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,186	3.25	-	-	-	-	2.7204
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,201	3.29	7.500000	10:23:26 AM	2.9250	2.9250	2.8789
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,259	3.45	50.000000	10:49:42 AM	2.8650	2.8650	2.8836
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,284	3.52	-	-	-	-	2.8006
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,436	3.93	103.000000	2:27:27 PM	2.9750	2.9507	2.9702
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,438	3.94	-	-	-	-	2.9382
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,558	4.27	485.515000	3:40:23 PM	2.8600	2.8336	2.8449
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,586	4.34	500.020000	3:41:42 PM	2.9550	2.9690	2.9678
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,627	4.45	-	-	-	-	3.0650
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,667	4.56	-	-	-	-	3.0932
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,718	4.70	-	-	-	-	3.1289
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,744	4.78	-	-	-	-	3.1984
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,797	4.92	6885.740000	3:57:19 PM	3.2400	3.2336	3.2396
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,962	5.37	2.000000	2:01:09 PM	3.4000	3.4844	3.3746
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,992	5.45	1.989000	10:18:42 AM	3.6500	3.6500	3.3028
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,040	5.59	1.000000	10:17:36 AM	3.5500	3.5500	3.3339
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,124	5.82	0.150000	11:38:47 AM	3.9500	3.9500	3.3845
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,188	5.99	310.000000	3:56:47 PM	3.4500	3.4497	3.4561
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,313	6.33	-	-	-	-	3.4954
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,511	6.88	1.000000	9:16:21 AM	3.6800	3.6800	3.6419
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,542	6.96	550.000000	3:56:06 PM	3.6200	3.6200	3.6203
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,768	7.58	-	-	-	-	3.8069
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,805	7.68	-	-	-	-	3.6883
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,307	9.05	-	-	-	-	4.0468
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,350	9.17	76.000000	11:44:54 AM	3.8400	3.8658	3.8876
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,369	9.22	-	-	-	-	4.0158
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,551	9.72	-	-	-	-	4.1024
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,725	10.20	400.000000	2:08:38 PM	4.0250	4.0250	4.0203

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,803	10.41	-	-	-	-	4.1971
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,923	10.74	-	-	-	-	4.2856
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,951	10.82	-	-	-	-	4.4987
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,161	11.39	-	-	-	-	4.3874
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,224	11.57	-	-	-	-	4.4348
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,336	11.87	0.550000	11:56:09 AM	4.6200	4.4064	4.6048
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,930	13.50	-	-	-	-	4.7089
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,259	14.40	-	-	-	-	4.8235
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,336	14.61	0.020000	11:57:08 AM	4.8750	4.8750	4.8996
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,624	15.40	-	-	-	-	4.8883
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,855	16.03	-	-	-	-	4.9471
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,945	16.28	-	-	-	-	4.8959
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,014	16.47	0.550000	10:50:55 AM	4.8250	4.8932	4.8993
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,135	16.80	-	-	-	-	4.8836
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,471	17.72	-	-	-	-	4.7992
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,065	19.34	2.123051	2:01:14 PM	4.8250	4.8250	4.8066