

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 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	7	0.02	-	-	-	-	0.9700
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	14	0.04	16.400000	3:59:04 PM	0.8500	0.9110	1.1500
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	21	0.06	13.560000	2:24:31 PM	1.1500	1.1616	1.1911
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	28	0.08	13.000000	10:50:39 AM	1.1500	1.1500	1.2094
RPGb 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	32	0.09	701.000000	3:32:19 PM	1.3500	1.3450	1.3494
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	35	0.10	0.020000	11:34:36 AM	1.1250	1.1250	1.2253
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	42	0.12	200.000000	2:55:59 PM	1.2150	1.2150	1.2218
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	49	0.13	574.630286	3:03:45 PM	1.1800	1.1839	1.1899
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	56	0.15	23.691000	3:42:31 PM	1.2000	1.2081	1.2363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	63	0.17	463.972000	3:29:11 PM	1.2250	1.2425	1.2414
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	70	0.19	353.468200	3:56:32 PM	1.2400	1.2479	1.2548
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	77	0.21	21.042000	11:00:28 AM	1.2450	1.2450	1.2950
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	84	0.23	253.049000	3:49:05 PM	1.2500	1.2572	1.2713
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	91	0.25	2336.397300	3:37:25 PM	1.2500	1.2698	1.2770
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	98	0.27	74.088000	3:30:05 PM	1.2800	1.2806	1.2923
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	105	0.29	1038.714000	3:26:23 PM	1.3000	1.2946	1.2955
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	112	0.31	82.700000	3:44:27 PM	1.3150	1.3169	1.3575
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	119	0.33	281.661000	3:19:12 PM	1.3500	1.3481	1.3515
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	126	0.35	35.000000	3:10:18 PM	1.3850	1.3850	1.3927
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	133	0.36	1.354000	3:11:14 PM	1.4000	1.4000	1.4100
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	140	0.38	185.473000	3:40:41 PM	1.4000	1.3822	1.3904
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	147	0.40	2414.813000	3:48:53 PM	1.4700	1.4594	1.4599
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	154	0.42	3.856000	11:29:04 AM	1.4250	1.4250	1.4644
RPGb 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	161	0.44	50.000000	11:58:42 AM	1.5000	1.5000	1.5000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	161	0.44	280.729200	3:27:08 PM	1.4750	1.4723	1.5004
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	168	0.46	-	-	-	-	1.5618
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	175	0.48	3018.800000	3:35:04 PM	1.5300	1.5355	1.5385
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	182	0.50	2747.719000	3:44:03 PM	1.5250	1.5261	1.5262
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	189	0.52	14.410000	10:37:54 AM	1.5150	1.5150	1.5468
RPGb 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	196	0.54	155.900000	3:52:33 PM	1.5850	1.5255	1.4700
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	196	0.54	-	-	-	-	1.6550
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	203	0.56	-	-	-	-	1.5936
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	209	0.57	-	-	-	-	1.6065
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	217	0.59	-	-	-	-	1.6232

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RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	238	0.65	-	-	-	-	1.6727
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	245	0.67	-	-	-	-	1.7111
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	252	0.69	-	-	-	-	1.4295
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	252	0.69	0.500000	2:39:24 PM	1.6250	1.6250	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	259	0.71	4.800000	2:20:40 PM	1.5875	1.5875	1.4187
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	259	0.71	9.102000	3:36:32 PM	1.6500	1.6529	1.7040
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	266	0.73	6.601100	11:12:40 AM	1.7000	1.7000	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	273	0.75	-	-	-	-	1.8461
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	280	0.77	6.000000	10:53:24 AM	1.6750	1.6750	1.7601
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	287	0.79	-	-	-	-	1.7329
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	294	0.81	8.052000	10:13:44 AM	1.7250	1.7250	1.7742
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	301	0.82	-	-	-	-	1.7836
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	306	0.84	-	-	-	-	1.7189
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	308	0.84	-	-	-	-	1.7988
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	315	0.86	-	-	-	-	1.7873
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	322	0.88	10.000000	11:47:05 AM	1.7250	1.7250	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	329	0.90	10.100000	10:40:27 AM	1.7700	1.7700	1.8148
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	336	0.92	-	-	-	-	1.8249
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	343	0.94	1.092000	2:59:07 PM	1.7750	1.7750	1.8458
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	350	0.96	5.500000	2:43:12 PM	1.8000	1.8000	1.8480
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	357	0.98	8.000000	10:37:07 AM	1.8000	1.8000	1.8323
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	364	1.00	2033.049000	3:53:04 PM	1.8000	1.8009	1.8006
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	418	1.14	0.950000	2:39:32 PM	1.9150	1.9150	1.9303
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	447	1.22	-	-	-	-	1.9025
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	489	1.34	-	-	-	-	1.9525
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	523	1.43	-	-	-	-	1.9943
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	571	1.56	8.400000	2:00:52 PM	2.0880	2.0880	2.1870
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	573	1.57	-	-	-	-	2.1220
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	640	1.75	180.100000	3:06:24 PM	2.0000	2.1196	2.1029
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	649	1.78	-	-	-	-	2.1465
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	665	1.82	3.400000	3:53:02 PM	2.1800	2.2050	2.2294
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	709	1.94	-	-	-	-	2.2385
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	747	2.05	-	-	-	-	2.2602
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	825	2.26	-	-	-	-	2.4043

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	851	2.33	26.494000	10:21:18 AM	2.2765	2.2765	2.2782
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	894	2.45	-	-	-	-	2.5029
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,032	2.83	4465.705000	3:44:03 PM	2.4600	2.4500	2.4600
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,035	2.83	804.500000	3:13:29 PM	2.4700	2.4753	2.4750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,074	2.94	-	-	-	-	2.5991
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,118	3.06	-	-	-	-	2.6506
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,181	3.23	-	-	-	-	2.6685
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,196	3.27	2.300000	11:22:19 AM	2.7500	2.7500	2.8731
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,254	3.43	4158.540000	3:52:44 PM	2.8010	2.7921	2.7978
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,279	3.50	-	-	-	-	2.7469
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,431	3.92	-	-	-	-	2.8463
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,433	3.92	-	-	-	-	2.8773
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,553	4.25	676.870000	3:42:19 PM	2.8000	2.7782	2.7908
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,581	4.33	611.251243	3:43:47 PM	2.9000	2.8922	2.9063
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,622	4.44	-	-	-	-	3.0090
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,662	4.55	-	-	-	-	3.0375
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,713	4.69	-	-	-	-	3.0737
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,739	4.76	4.300000	11:26:20 AM	3.2000	3.2000	3.1954
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,792	4.91	7864.019000	3:58:27 PM	3.2200	3.2225	3.2223
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,957	5.36	13.105000	2:24:13 PM	3.3400	3.3393	3.3508
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,987	5.44	-	-	-	-	3.2553
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,035	5.57	-	-	-	-	3.2871
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,119	5.80	-	-	-	-	3.3406
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,183	5.98	12.200000	11:10:21 AM	3.4425	3.4425	3.4407
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,308	6.32	-	-	-	-	3.4549
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,506	6.86	-	-	-	-	3.5903
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,537	6.95	1243.000000	3:52:53 PM	3.6075	3.6024	3.6056
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,763	7.57	-	-	-	-	3.7414
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,800	7.67	20.000000	3:00:12 PM	3.6975	3.6938	3.6581
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,302	9.04	-	-	-	-	3.9951
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,345	9.16	35.810000	2:54:05 PM	3.8575	3.8575	3.8488
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,364	9.21	-	-	-	-	3.9736
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,546	9.71	-	-	-	-	4.0598
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,720	10.19	173.036724	3:28:21 PM	3.9650	3.9768	4.0023

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,798	10.40	-	-	-	-	4.1632
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,918	10.73	-	-	-	-	4.2387
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,946	10.80	6.000000	3:21:32 PM	4.4200	4.4800	4.4977
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,156	11.38	-	-	-	-	4.3354
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,219	11.55	-	-	-	-	4.3720
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,331	11.86	10.000000	3:10:33 PM	4.4500	4.4500	4.4892
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,925	13.48	-	-	-	-	4.6117
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,254	14.39	-	-	-	-	4.7111
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,331	14.60	0.010000	-	-	-	4.7661
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,619	15.38	-	-	-	-	4.8053
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,850	16.02	-	-	-	-	4.8917
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,940	16.26	-	-	-	-	4.8642
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,009	16.45	10.000000	2:48:24 PM	4.8250	4.8150	4.8844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,130	16.78	5.000000	2:50:10 PM	4.8500	4.8500	4.8646
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,466	17.70	-	-	-	-	4.7986
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,060	19.33	-	-	-	-	4.8062