

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	2	0.01	-	-	-	-	-
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	9	0.03	10.000000	10:45:22 AM	0.8000	0.8000	1.1501
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	16	0.04	-	-	-	-	1.1827
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	23	0.06	-	-	-	-	1.2094
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	27	0.07	1.000000	11:04:28 AM	1.3500	1.3500	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	30	0.08	20.010000	3:56:26 PM	1.2000	1.2000	1.2085
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	37	0.10	15.383000	3:55:50 PM	1.2500	1.1964	1.1655
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	44	0.12	0.500000	11:38:17 AM	1.2500	1.2500	1.1909
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	51	0.14	15.866000	2:24:39 PM	1.2250	1.2237	1.2363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	58	0.16	697.622000	3:48:41 PM	1.2300	1.2290	1.2298
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	65	0.18	27.624000	2:40:50 PM	1.2450	1.2450	1.2526
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	72	0.20	356.820000	3:54:40 PM	1.2600	1.2600	1.2710
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	79	0.22	325.870000	3:54:03 PM	1.2600	1.2596	1.2625
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	86	0.24	1083.247400	3:24:38 PM	1.2900	1.2651	1.3135
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	93	0.26	69.909000	2:21:00 PM	1.2600	1.2602	1.2600
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	100	0.27	260.622000	3:28:46 PM	1.2750	1.2873	1.2925
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	107	0.29	-	-	-	-	1.3416
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	114	0.31	7.000000	11:24:43 AM	1.3750	1.3686	1.3500
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	121	0.33	2.257000	11:37:35 AM	1.3250	1.3250	1.3741
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	128	0.35	-	-	-	-	1.3901
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	135	0.37	143.352000	3:56:20 PM	1.3500	1.3697	1.3871
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	142	0.39	20.110000	11:35:06 AM	1.4750	1.4750	1.4601
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	149	0.41	238.670000	3:57:05 PM	1.4800	1.4337	1.4436
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	156	0.43	-	-	-	-	1.3901
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	156	0.43	1.000000	10:11:40 AM	1.4500	1.4500	1.4862
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	163	0.45	500.000000	3:52:02 PM	1.5000	1.5000	1.5000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	170	0.47	10.880000	10:52:00 AM	1.5100	1.5054	1.5377
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	177	0.49	710.291000	3:52:57 PM	1.5450	1.5284	1.5277
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	184	0.50	-	-	-	-	1.5174
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	191	0.52	-	-	-	-	1.3795
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	191	0.52	810.702000	3:38:37 PM	1.5280	1.4646	1.4638
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	198	0.54	-	-	-	-	1.5638
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	204	0.56	-	-	-	-	1.5787
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	212	0.58	-	-	-	-	1.5981

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RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	233	0.64	2.000000	11:37:29 AM	1.6000	1.6000	1.6525
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	240	0.66	-	-	-	-	1.6841
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	247	0.68	21.786429	11:54:49 AM	1.6000	1.6000	1.4638
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	247	0.68	-	-	-	-	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	254	0.70	6135.650000	3:51:02 PM	1.7000	1.6996	1.6964
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	254	0.70	3.220000	2:26:31 PM	1.6500	1.6733	1.6601
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	261	0.72	0.100000	2:36:50 PM	1.6000	1.6000	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	268	0.73	6.000000	2:42:58 PM	1.6750	1.6817	1.8737
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	275	0.75	-	-	-	-	1.7576
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	282	0.77	-	-	-	-	1.7434
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	289	0.79	107.192000	3:26:03 PM	1.7250	1.7670	1.7700
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	296	0.81	-	-	-	-	1.7796
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	301	0.82	-	-	-	-	1.7273
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	303	0.83	-	-	-	-	1.8000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	310	0.85	-	-	-	-	1.7873
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	317	0.87	34.000000	11:09:58 AM	1.7550	1.7550	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	324	0.89	-	-	-	-	1.8092
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	331	0.91	-	-	-	-	1.8180
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	338	0.93	0.332000	9:57:36 AM	1.7900	1.7900	1.8384
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	345	0.95	-	-	-	-	1.8480
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	352	0.96	8.106000	2:56:14 PM	1.7750	1.8031	1.8320
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	359	0.98	156.892000	3:23:58 PM	1.8000	1.7968	1.8043
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	413	1.13	-	-	-	-	1.9290
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	442	1.21	-	-	-	-	1.9126
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	484	1.33	-	-	-	-	1.9636
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	518	1.42	-	-	-	-	2.0056
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	566	1.55	-	-	-	-	2.1995
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	568	1.56	-	-	-	-	2.1079
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	635	1.74	17.000000	2:41:34 PM	2.1200	2.1200	2.1492
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	644	1.76	-	-	-	-	2.1597
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	660	1.81	200.000000	10:26:09 AM	2.2300	2.2300	2.2094
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	704	1.93	-	-	-	-	2.2319
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	742	2.03	-	-	-	-	2.2759
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	820	2.25	5.000000	2:44:21 PM	2.4000	2.4000	2.4031

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	846	2.32	726.193000	3:53:23 PM	2.2850	2.2755	2.2781
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	889	2.43	-	-	-	-	2.4755
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,027	2.81	2078.000000	3:32:40 PM	2.4600	2.4550	2.4560
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,030	2.82	27.000000	2:35:04 PM	2.4800	2.4800	2.4978
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,069	2.93	-	-	-	-	2.5905
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,113	3.05	-	-	-	-	2.6437
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,176	3.22	-	-	-	-	2.6732
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,191	3.26	38.500000	10:36:27 AM	2.8400	2.8400	2.8034
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,249	3.42	628.100000	3:29:24 PM	2.7830	2.7965	2.7948
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,274	3.49	-	-	-	-	2.7499
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,426	3.90	-	-	-	-	2.8968
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,428	3.91	-	-	-	-	2.8748
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,548	4.24	86.710000	3:34:59 PM	2.8750	2.7722	2.7922
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,576	4.32	20.087000	11:12:12 AM	2.8250	2.8250	2.9035
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,617	4.43	-	-	-	-	3.0087
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,657	4.54	-	-	-	-	3.0372
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,708	4.68	-	-	-	-	3.0735
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,734	4.75	2.000000	2:33:58 PM	3.2000	3.2000	3.1643
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,787	4.89	996.470000	3:47:17 PM	3.2300	3.2310	3.2321
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,952	5.34	22.670000	3:52:43 PM	3.3300	3.3483	3.3085
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,982	5.43	-	-	-	-	3.2581
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,030	5.56	-	-	-	-	3.2900
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,114	5.79	2.500000	3:28:02 PM	3.5600	3.5600	3.3445
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,178	5.96	5.000000	10:34:45 AM	3.4750	3.4750	3.4385
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,303	6.31	-	-	-	-	3.4600
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,501	6.85	-	-	-	-	3.5876
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,532	6.93	85.345000	3:35:56 PM	3.6650	3.6331	3.6469
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,758	7.55	-	-	-	-	3.7319
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,795	7.65	13.000000	9:50:57 AM	3.7750	3.7750	3.6532
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,297	9.03	-	-	-	-	3.9884
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,340	9.14	307.910000	10:41:47 AM	3.7850	3.7763	3.8330
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,359	9.20	-	-	-	-	3.9875
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,541	9.70	-	-	-	-	4.0758
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,715	10.17	1.000000	3:41:29 PM	4.0000	4.0000	4.0011

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,793	10.39	-	-	-	-	4.1883
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,913	10.71	-	-	-	-	4.2577
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,941	10.79	-	-	-	-	4.4774
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,151	11.37	-	-	-	-	4.3557
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,214	11.54	-	-	-	-	4.3867
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,326	11.84	-	-	-	-	4.4737
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,920	13.47	-	-	-	-	4.6253
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,249	14.37	-	-	-	-	4.7197
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,326	14.58	80.000000	11:07:25 AM	4.7950	4.8025	4.7599
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,614	15.37	-	-	-	-	4.8076
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,845	16.00	-	-	-	-	4.8789
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,935	16.25	-	-	-	-	4.8626
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,004	16.44	0.170000	10:43:43 AM	4.8050	4.8050	4.8839
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,125	16.77	-	-	-	-	4.8638
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,461	17.69	-	-	-	-	4.7979
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,055	19.32	-	-	-	-	4.8079