

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 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	2	0.01	-	-	-	-	-
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	9	0.03	-	-	-	-	1.1478
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	16	0.04	-	-	-	-	1.0154
RPGb 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	20	0.06	3.100000	10:47:49 AM	1.3500	1.3500	1.3410
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	23	0.06	-	-	-	-	1.1607
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	30	0.08	-	-	-	-	1.1316
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	37	0.10	71.626000	11:03:05 AM	1.1250	1.1198	1.1429
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	44	0.12	4.299000	3:19:17 PM	1.1250	1.1279	1.2307
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	51	0.14	2.080000	2:17:18 PM	1.2000	1.1639	1.2155
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	58	0.16	30.831000	2:53:51 PM	1.1500	1.2272	1.2188
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	65	0.18	0.700000	3:32:56 PM	1.1850	1.1850	1.2327
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	72	0.20	0.500000	10:36:40 AM	1.2000	1.2000	1.2515
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	79	0.22	89.726000	3:22:58 PM	1.2500	1.2500	1.4061
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	86	0.24	656.583100	2:56:10 PM	1.2710	1.2644	1.2602
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	93	0.26	-	-	-	-	1.2557
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	100	0.27	2.059000	10:46:27 AM	1.3700	1.3700	1.3354
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	107	0.29	39.545000	2:48:45 PM	1.3250	1.3257	1.3463
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	114	0.31	20.066000	10:21:52 AM	1.3350	1.3350	1.3714
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	121	0.33	-	-	-	-	1.3893
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	128	0.35	8.900000	3:31:24 PM	1.3500	1.3500	1.3665
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	135	0.37	171.063000	3:41:44 PM	1.4800	1.4636	1.4518
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	142	0.39	3.500000	11:01:33 AM	1.4700	1.4700	1.4634
RPGb 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	149	0.41	-	-	-	-	1.3617
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	149	0.41	85.852000	3:19:14 PM	1.5000	1.4751	1.4853
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	156	0.43	-	-	-	-	1.4980
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	163	0.45	370.521000	2:35:45 PM	1.5400	1.5399	1.5342
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	170	0.47	205.341000	11:17:46 AM	1.5350	1.5341	1.5301
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	177	0.49	463.199000	3:08:40 PM	1.5350	1.5344	1.5297
RPGb 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	184	0.50	47.000000	3:35:16 PM	1.5000	1.5096	1.2115
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	184	0.50	53.220000	3:27:22 PM	1.5250	1.5281	1.5263
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	191	0.52	-	-	-	-	1.5693
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	197	0.54	-	-	-	-	1.5817
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	205	0.56	-	-	-	-	1.5980
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	226	0.62	-	-	-	-	1.6426

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RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	233	0.64	-	-	-	-	1.6642
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	240	0.66	-	-	-	-	1.5077
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	240	0.66	-	-	-	-	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	247	0.68	0.515000	11:16:11 AM	1.6250	1.6250	1.6249
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	247	0.68	210.000000	3:23:33 PM	1.6750	1.6845	1.6671
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	254	0.70	-	-	-	-	1.7009
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	261	0.72	-	-	-	-	1.8934
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	268	0.73	-	-	-	-	1.7000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	275	0.75	-	-	-	-	1.7335
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	282	0.77	26.040000	3:26:31 PM	1.7900	1.7774	1.7609
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	289	0.79	-	-	-	-	1.7582
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	294	0.81	-	-	-	-	1.6704
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	296	0.81	-	-	-	-	1.7765
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	303	0.83	3.000000	3:06:58 PM	1.7550	1.7550	1.7755
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	310	0.85	2.514000	11:17:52 AM	1.7300	1.7300	1.7768
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	317	0.87	360.000000	3:18:50 PM	1.7800	1.7800	1.7800
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	324	0.89	-	-	-	-	1.7809
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	331	0.91	80.600000	11:16:20 AM	1.7750	1.7874	1.7896
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	338	0.93	-	-	-	-	1.8033
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	345	0.95	50.000000	3:17:13 PM	1.7800	1.7800	1.7735
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	352	0.96	-	-	-	-	1.8024
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	359	0.98	393.594000	3:51:19 PM	1.7900	1.7942	1.7962
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	406	1.11	-	-	-	-	1.8080
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	435	1.19	-	-	-	-	1.8413
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	477	1.31	-	-	-	-	1.8877
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	511	1.40	-	-	-	-	1.9257
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	559	1.53	4.100000	3:32:45 PM	2.0300	2.0495	2.0826
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	561	1.54	-	-	-	-	2.0365
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	628	1.72	111.000000	2:27:25 PM	2.1500	2.0078	1.9934
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	637	1.74	-	-	-	-	2.0657
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	653	1.79	-	-	-	-	2.2299
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	697	1.91	1.000000	3:17:26 PM	2.1800	2.1800	2.1835
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	735	2.01	-	-	-	-	2.1736
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	813	2.23	1.000000	10:49:24 AM	2.4400	2.4400	2.2134

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	839	2.30	2.900000	11:16:39 AM	2.1700	2.1700	2.1918
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	882	2.42	-	-	-	-	2.3438
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,020	2.79	139.560000	3:38:09 PM	2.4200	2.4125	2.4164
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,023	2.80	10.000000	10:27:15 AM	2.4000	2.4000	2.4071
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,062	2.91	-	-	-	-	2.5785
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,106	3.03	58.430000	10:45:02 AM	2.5000	2.5000	2.5000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,169	3.20	-	-	-	-	2.5792
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,184	3.24	0.510000	10:00:40 AM	2.6250	2.6250	2.6429
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,242	3.40	33.000000	2:32:22 PM	2.6250	2.6250	2.6432
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,267	3.47	-	-	-	-	2.6626
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,419	3.89	-	-	-	-	2.7982
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,421	3.89	-	-	-	-	2.7958
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,541	4.22	1.625000	3:08:42 PM	2.7205	2.7210	2.7358
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,569	4.30	31.000000	9:55:47 AM	2.8100	2.8097	2.7995
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,610	4.41	-	-	-	-	2.9464
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,650	4.52	-	-	-	-	2.9782
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,701	4.66	-	-	-	-	3.0186
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,727	4.73	15.000000	11:31:35 AM	3.2000	3.2000	3.0753
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,780	4.87	2292.742000	3:46:35 PM	3.2125	3.2129	3.2153
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,945	5.33	2.000000	10:44:46 AM	3.3500	3.3500	3.2379
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,975	5.41	-	-	-	-	3.2320
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,023	5.54	-	-	-	-	3.2594
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,107	5.77	-	-	-	-	3.3197
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,171	5.94	-	-	-	-	3.4448
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,296	6.29	-	-	-	-	3.4459
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,494	6.83	-	-	-	-	3.5756
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,525	6.91	758.890000	2:59:19 PM	3.6600	3.6623	3.6676
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,751	7.53	-	-	-	-	3.7209
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,788	7.63	-	-	-	-	3.7345
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,290	9.01	-	-	-	-	3.9766
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,333	9.13	-	-	-	-	3.7963
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,352	9.18	-	-	-	-	3.9887
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,534	9.68	-	-	-	-	4.0696
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,708	10.15	-	-	-	-	3.9989

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,786	10.37	-	-	-	-	4.1151
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,906	10.69	-	-	-	-	4.2322
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,934	10.77	0.500000	2:25:33 PM	4.3500	4.3500	4.4421
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,144	11.35	-	-	-	-	4.3306
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,207	11.52	-	-	-	-	4.3601
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,319	11.83	6.500000	2:51:20 PM	4.5000	4.4492	4.4509
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,913	13.45	-	-	-	-	4.6284
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,242	14.35	-	-	-	-	4.7397
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,319	14.56	-	-	-	-	4.7486
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,607	15.35	-	-	-	-	4.8347
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,838	15.98	1.500000	11:45:07 AM	4.7500	4.7500	4.8498
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,928	16.23	-	-	-	-	4.8449
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,997	16.42	1.000000	10:18:26 AM	4.8250	4.8250	4.8499
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,118	16.75	-	-	-	-	4.8623
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,454	17.67	-	-	-	-	4.8342
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,048	19.30	-	-	-	-	5.0177