

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 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	2	0.01	-	-	-	-	-
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	9	0.03	11.000000	10:59:25 AM	0.9000	0.9000	0.9239
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	13	0.04	9.500000	2:51:42 PM	1.3000	1.2921	1.3345
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	16	0.04	-	-	-	-	1.1488
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	23	0.06	-	-	-	-	1.1351
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	30	0.08	-	-	-	-	1.0887
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	37	0.10	48.000000	11:16:05 AM	1.0850	1.0850	1.1771
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	44	0.12	5.500000	11:14:43 AM	1.1600	1.1636	1.2009
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	51	0.14	-	-	-	-	1.1848
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	58	0.16	-	-	-	-	1.2267
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	65	0.18	478.467000	3:15:24 PM	1.2000	1.2088	1.2100
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	72	0.20	1.651000	10:53:49 AM	1.1500	1.1500	1.5262
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	79	0.22	24.000000	3:27:12 PM	1.2550	1.2481	1.2410
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	86	0.24	588.823000	3:31:06 PM	1.2500	1.2345	1.2288
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	93	0.26	-	-	-	-	1.2195
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	100	0.27	-	-	-	-	1.3093
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	107	0.29	-	-	-	-	1.3546
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	114	0.31	-	-	-	-	1.3717
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	121	0.33	0.330000	3:07:49 PM	1.3500	1.3500	1.3633
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	128	0.35	931.715000	3:38:42 PM	1.4500	1.4612	1.4684
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	135	0.37	1723.879000	3:53:51 PM	1.4500	1.4854	1.4832
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	142	0.39	-	-	-	-	1.4152
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	142	0.39	1007.510000	2:29:38 PM	1.4700	1.4859	1.4800
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	149	0.41	-	-	-	-	1.4690
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	156	0.43	90.004000	3:23:59 PM	1.4750	1.4986	1.5313
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	163	0.45	6.030000	11:28:19 AM	1.5275	1.5275	1.5292
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	170	0.47	340.260000	2:45:49 PM	1.4500	1.5189	1.5083
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	177	0.49	31.000000	11:51:45 AM	1.4500	1.4500	1.3879
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	177	0.49	1231.104346	3:42:08 PM	1.4850	1.5054	1.4982
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	184	0.50	2000.000000	3:49:54 PM	1.4700	1.4660	1.4640
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	190	0.52	-	-	-	-	1.5561
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	198	0.54	-	-	-	-	1.5714
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	219	0.60	-	-	-	-	1.6123
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	226	0.62	-	-	-	-	1.6294

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RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	233	0.64	-	-	-	-	1.5358
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	233	0.64	0.150000	2:14:06 PM	1.5250	1.5250	1.6537
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	240	0.66	-	-	-	-	1.5896
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	240	0.66	-	-	-	-	1.6415
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	247	0.68	0.332000	2:41:22 PM	1.6000	1.6000	1.6794
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	254	0.70	1.000000	2:13:24 PM	1.6250	1.6250	1.9337
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	261	0.72	-	-	-	-	1.7000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	268	0.73	469.630000	3:43:09 PM	1.6250	1.6459	1.6877
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	275	0.75	-	-	-	-	1.7306
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	282	0.77	-	-	-	-	1.7257
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	287	0.79	0.110000	9:28:26 AM	1.6250	1.6250	1.6837
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	289	0.79	-	-	-	-	1.7373
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	296	0.81	-	-	-	-	1.7393
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	303	0.83	178.047000	3:37:35 PM	1.6350	1.7016	1.7100
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	310	0.85	-	-	-	-	1.7800
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	317	0.87	-	-	-	-	1.7394
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	324	0.89	1.011000	3:38:05 PM	1.6500	1.6500	1.7592
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	331	0.91	-	-	-	-	1.7642
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	338	0.93	5.000000	11:03:28 AM	1.7250	1.7250	1.7474
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	345	0.95	790.848000	3:54:59 PM	1.7400	1.7389	1.7477
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	352	0.96	18.262000	3:32:12 PM	1.7000	1.7450	1.7708
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	359	0.98	12.364000	3:27:36 PM	1.7650	1.7408	1.7770
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	399	1.09	-	-	-	-	1.7647
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	428	1.17	-	-	-	-	1.8503
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	470	1.29	-	-	-	-	1.8961
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	504	1.38	-	-	-	-	1.9333
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	552	1.51	19.000000	3:13:38 PM	2.0000	1.9882	2.1537
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	554	1.52	0.024000	3:20:37 PM	1.8500	1.8500	1.8564
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	621	1.70	45.730000	2:59:22 PM	1.9250	1.9674	2.1060
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	630	1.73	-	-	-	-	2.0709
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	646	1.77	3.000000	11:58:08 AM	2.1000	2.1000	2.2908
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	690	1.89	0.036000	3:27:24 PM	2.1500	2.1500	2.1620
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	728	1.99	-	-	-	-	2.1778
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	806	2.21	4.500000	11:42:59 AM	2.3500	2.3900	2.3008

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	832	2.28	-	-	-	-	2.2444
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	875	2.40	50.000000	2:02:43 PM	2.2500	2.2500	2.3348
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,013	2.77	6541.405000	3:59:04 PM	2.3650	2.3490	2.3661
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,016	2.78	70.900000	3:48:09 PM	2.3800	2.3503	2.3582
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,055	2.89	21.700000	3:55:54 PM	2.5000	2.5000	2.5499
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,099	3.01	-	-	-	-	2.4553
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,162	3.18	-	-	-	-	2.5932
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,177	3.22	-	-	-	-	2.6294
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,235	3.38	5.574000	3:28:09 PM	2.6250	2.6648	2.6635
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,260	3.45	-	-	-	-	2.6836
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,412	3.87	-	-	-	-	2.8500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,414	3.87	-	-	-	-	2.8267
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,534	4.20	1339.610000	3:59:17 PM	2.6750	2.7332	2.7047
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,562	4.28	50.000000	3:43:25 PM	2.8300	2.8300	2.8610
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,603	4.39	-	-	-	-	2.9950
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,643	4.50	-	-	-	-	3.0304
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,694	4.64	-	-	-	-	3.0755
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,720	4.71	-	-	-	-	3.1453
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,773	4.85	501.562000	3:46:45 PM	3.2200	3.2200	3.2256
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,938	5.31	-	-	-	-	3.2996
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,968	5.39	-	-	-	-	3.3168
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,016	5.52	-	-	-	-	3.3450
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,100	5.75	-	-	-	-	3.4125
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,164	5.93	3.600000	3:47:30 PM	3.5000	3.5000	3.5743
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,289	6.27	-	-	-	-	3.5503
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,487	6.81	-	-	-	-	3.7077
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,518	6.89	628.250000	3:07:54 PM	3.7815	3.7900	3.7857
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,744	7.51	-	-	-	-	3.8199
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,781	7.61	200.000000	-	-	-	3.8177
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,283	8.99	-	-	-	-	4.0320
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,326	9.11	-	-	-	-	3.8970
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,345	9.16	-	-	-	-	4.0435
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,527	9.66	-	-	-	-	4.0993
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,701	10.13	79.522490	11:46:14 AM	3.9895	3.9933	4.0481

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,779	10.35	-	-	-	-	4.1461
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,899	10.68	-	-	-	-	4.2164
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,927	10.75	0.100000	10:14:24 AM	4.6000	4.6000	4.4006
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,137	11.33	-	-	-	-	4.2962
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,200	11.50	-	-	-	-	4.3208
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,312	11.81	-	-	-	-	4.3769
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,906	13.43	-	-	-	-	4.6372
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,235	14.33	-	-	-	-	4.6905
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,312	14.54	-	-	-	-	4.7129
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,600	15.33	-	-	-	-	4.8110
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,831	15.96	-	-	-	-	4.8517
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,921	16.21	-	-	-	-	4.8443
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,990	16.40	56.300000	3:09:30 PM	5.0000	4.9928	4.9658
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,111	16.73	-	-	-	-	4.8957
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,447	17.65	-	-	-	-	4.9274
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,041	19.28	5.000000	10:35:15 AM	5.0000	5.0000	5.0192