

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 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	6	0.02	-	-	-	-	1.0606
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	10	0.03	3.400000	2:01:08 PM	1.2750	1.2750	1.3883
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	13	0.04	-	-	-	-	1.1700
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	20	0.06	-	-	-	-	1.1600
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	27	0.07	62.000000	11:06:25 AM	0.9000	0.9565	1.0313
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	34	0.09	0.294000	11:49:09 AM	1.2500	1.2500	1.1814
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	41	0.11	-	-	-	-	1.1969
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	48	0.13	-	-	-	-	1.1827
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	55	0.15	-	-	-	-	1.2225
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	62	0.17	30.669000	3:23:53 PM	1.1250	1.1148	1.1696
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	69	0.19	62.169000	2:37:25 PM	1.1250	1.1304	1.5935
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	76	0.21	297.072000	2:03:51 PM	1.1350	1.1351	1.1557
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	83	0.23	43.436400	2:09:29 PM	1.1950	1.1863	1.2307
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	90	0.25	1337.779000	3:38:37 PM	1.2000	1.2056	1.2086
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	97	0.27	-	-	-	-	1.2436
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	104	0.29	-	-	-	-	1.3213
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	111	0.30	-	-	-	-	1.3349
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	118	0.32	15.000000	2:48:58 PM	1.2750	1.2750	1.2850
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	125	0.34	361.281000	3:31:42 PM	1.4000	1.3973	1.4113
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	132	0.36	36.650000	3:06:44 PM	1.4000	1.4097	1.4443
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	139	0.38	-	-	-	-	1.4264
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	139	0.38	-	-	-	-	1.4271
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	146	0.40	-	-	-	-	1.4000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	153	0.42	26.792000	11:59:49 AM	1.4250	1.4190	1.4279
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	160	0.44	-	-	-	-	1.4401
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	167	0.46	10.459000	3:08:42 PM	1.4250	1.4262	1.4514
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	174	0.48	-	-	-	-	1.3425
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	174	0.48	56.507000	3:34:42 PM	1.4350	1.4377	1.4577
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	181	0.50	423.643000	3:02:13 PM	1.4500	1.4482	1.4519
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	187	0.51	-	-	-	-	1.4839
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	195	0.53	-	-	-	-	1.4989
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	216	0.59	0.243000	11:43:18 AM	1.5000	1.5000	1.5389
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	223	0.61	500.000000	9:23:41 AM	1.5200	1.5200	1.5244
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	230	0.63	-	-	-	-	1.5049

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RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	230	0.63	506.000000	11:44:51 AM	1.5250	1.5200	1.5416
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	237	0.65	-	-	-	-	1.5587
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	237	0.65	523.000000	11:44:47 AM	1.5150	1.5198	1.5348
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	244	0.67	1.200000	11:40:53 AM	1.5750	1.5750	1.6794
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	251	0.69	24.990000	11:58:17 AM	1.5750	1.5750	1.6365
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	258	0.71	1.500000	2:21:01 PM	1.5750	1.5750	1.6374
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	265	0.73	37.000000	11:57:58 AM	1.5900	1.5938	1.6258
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	272	0.75	-	-	-	-	1.6696
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	279	0.76	-	-	-	-	1.6551
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	284	0.78	-	-	-	-	1.6348
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	286	0.78	1.000000	2:19:50 PM	1.6500	1.6500	1.6679
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	293	0.80	-	-	-	-	1.6150
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	300	0.82	3.530000	2:21:59 PM	1.6000	1.6000	1.7100
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	307	0.84	-	-	-	-	1.7713
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	314	0.86	22.250000	3:02:49 PM	1.6250	1.6406	1.7437
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	321	0.88	12.200000	11:39:14 AM	1.6500	1.6500	1.7592
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	328	0.90	-	-	-	-	1.7130
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	335	0.92	0.202000	10:17:15 AM	1.6800	1.6800	1.7485
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	342	0.94	2.000000	2:28:22 PM	1.6500	1.6500	1.7404
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	349	0.96	10.000000	11:57:53 AM	1.6800	1.6800	1.7456
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	356	0.98	6.000000	10:53:26 AM	1.6300	1.6300	1.7779
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	363	0.99	1177.351000	3:00:46 PM	1.6700	1.6678	1.6816
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	396	1.08	1.500000	11:59:27 AM	1.7150	1.7150	1.7162
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	425	1.16	-	-	-	-	1.8088
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	467	1.28	-	-	-	-	1.8549
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	501	1.37	-	-	-	-	1.8924
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	549	1.50	7.000000	2:01:11 PM	1.9250	1.9364	2.1229
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	551	1.51	-	-	-	-	1.8315
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	618	1.69	30.000000	2:41:11 PM	2.0000	1.9638	2.0241
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	627	1.72	25.000000	11:17:30 AM	2.0000	2.0000	2.0309
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	643	1.76	-	-	-	-	2.2267
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	687	1.88	-	-	-	-	2.0208
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	725	1.99	190.990000	2:09:37 PM	2.0750	2.0750	2.1386
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	803	2.20	22.300000	2:43:45 PM	2.2000	2.1913	2.2978

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	829	2.27	-	-	-	-	2.2805
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	872	2.39	-	-	-	-	2.2933
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,010	2.77	2973.520000	3:45:18 PM	2.3600	2.3603	2.3611
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,013	2.77	16.500000	2:48:01 PM	2.3700	2.3355	2.3246
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,052	2.88	-	-	-	-	2.4992
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,096	3.00	-	-	-	-	2.4340
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,159	3.17	-	-	-	-	2.5596
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,174	3.21	-	-	-	-	2.5904
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,232	3.37	223.332000	3:07:41 PM	2.5860	2.5875	2.5900
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,257	3.44	-	-	-	-	2.6529
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,409	3.86	-	-	-	-	2.8250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,411	3.86	-	-	-	-	2.8003
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,531	4.19	2211.910000	3:59:12 PM	2.6980	2.7013	2.7048
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,559	4.27	3.500000	3:08:49 PM	2.7600	2.7600	2.8595
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,600	4.38	-	-	-	-	2.9730
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,640	4.49	-	-	-	-	3.0092
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,691	4.63	-	-	-	-	3.0554
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,717	4.70	-	-	-	-	3.1406
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,770	4.85	2935.500000	3:59:53 PM	3.2000	3.2047	3.2009
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,935	5.30	-	-	-	-	3.2750
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,965	5.38	-	-	-	-	3.3129
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,013	5.51	-	-	-	-	3.3839
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,097	5.74	-	-	-	-	3.3879
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,161	5.92	42.000000	3:50:06 PM	3.5500	3.5500	3.5522
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,286	6.26	-	-	-	-	3.5170
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,484	6.80	-	-	-	-	3.7051
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,515	6.89	946.810000	3:55:57 PM	3.7000	3.7227	3.7065
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,741	7.50	-	-	-	-	3.7565
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,778	7.61	865.290000	3:48:30 PM	3.7600	3.7635	3.7657
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,280	8.98	-	-	-	-	3.9374
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,323	9.10	350.000000	11:34:26 AM	3.8250	3.8250	3.8312
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,342	9.15	-	-	-	-	3.9475
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,524	9.65	-	-	-	-	3.9932
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,698	10.13	1006.399000	3:48:30 PM	3.9525	3.9568	3.9568

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,776	10.34	-	-	-	-	4.0991
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,896	10.67	-	-	-	-	4.1150
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,924	10.74	3.000000	2:19:54 PM	4.6000	4.6000	4.2556
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,134	11.32	-	-	-	-	4.2116
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,197	11.49	-	-	-	-	4.2414
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,309	11.80	5.550000	-	-	-	4.3037
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,903	13.42	-	-	-	-	4.6143
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,232	14.32	2.548000	-	-	-	4.7190
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,309	14.54	59.990000	10:04:33 AM	4.8000	4.7875	4.7845
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,597	15.32	-	-	-	-	4.8539
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,828	15.96	-	-	-	-	4.8913
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,918	16.20	-	-	-	-	4.8440
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,987	16.39	-	-	-	-	4.9654
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,108	16.72	3.000000	2:20:22 PM	5.0200	5.0200	4.9323
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,444	17.64	1.000000	11:27:53 AM	5.0000	5.0000	4.9665
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,038	19.27	768.600000	2:58:37 PM	5.0250	5.0870	5.0275