

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	1	0.00	-	-	-	-	-
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	5	0.01	-	-	-	-	1.4422
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	8	0.02	1.000000	11:03:50 AM	0.9000	0.9000	1.1523
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	15	0.04	-	-	-	-	1.1462
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	22	0.06	85.025000	3:03:14 PM	0.8500	0.8500	0.8876
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	29	0.08	27.300000	3:56:51 PM	0.8500	0.8866	1.1840
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	36	0.10	21.002000	3:03:34 PM	0.9000	0.9000	1.1676
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	43	0.12	20.000000	3:03:06 PM	0.9250	0.9250	1.1660
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	50	0.14	37.098000	10:06:55 AM	1.0000	1.0101	1.1973
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	57	0.16	4.100000	2:12:36 PM	1.0000	1.0000	1.1696
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	64	0.18	2.002000	11:07:32 AM	1.1000	1.0750	1.7200
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	71	0.19	144.815000	3:15:22 PM	1.1000	1.1041	1.1451
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	78	0.21	72.206000	3:56:31 PM	1.1650	1.1761	1.2312
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	85	0.23	75.492000	10:26:23 AM	1.1500	1.1500	1.1863
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	92	0.25	4430.389000	3:59:30 PM	1.1620	1.1614	1.1627
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	99	0.27	-	-	-	-	1.3050
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	106	0.29	-	-	-	-	1.3183
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	113	0.31	20.020000	2:44:57 PM	1.3500	1.3500	1.2850
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	120	0.33	157.295000	3:47:30 PM	1.3650	1.3646	1.3791
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	127	0.35	145.603000	3:42:04 PM	1.3600	1.3687	1.3910
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	134	0.37	-	-	-	-	1.4657
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	134	0.37	710.054000	3:18:18 PM	1.4000	1.4000	1.4066
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	141	0.39	-	-	-	-	1.4171
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	148	0.41	24.140000	3:17:44 PM	1.4000	1.3895	1.4279
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	155	0.42	823.022000	3:35:42 PM	1.3875	1.4128	1.4190
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	162	0.44	26.082000	3:11:14 PM	1.3875	1.3922	1.4408
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	169	0.46	8.000000	3:22:36 PM	1.4250	1.4250	1.3864
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	169	0.46	113.340000	3:25:04 PM	1.4150	1.3972	1.4503
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	176	0.48	103.334000	2:21:16 PM	1.3850	1.3993	1.4406
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	182	0.50	1369.207000	3:51:14 PM	1.3975	1.3946	1.3923
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	190	0.52	-	-	-	-	1.4777
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	211	0.58	-	-	-	-	1.5139
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	218	0.60	1.592000	3:03:38 PM	1.4000	1.4000	1.5243
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	225	0.62	90.000000	3:03:25 PM	1.4750	1.4861	1.4573

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RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	225	0.62	1.000000	10:27:02 AM	1.4250	1.4250	1.5257
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	232	0.64	-	-	-	-	1.5062
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	232	0.64	1.000000	11:46:57 AM	1.4350	1.4350	1.5280
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	239	0.65	-	-	-	-	1.6394
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	246	0.67	10.563000	2:30:19 PM	1.5250	1.5250	1.6262
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	253	0.69	-	-	-	-	1.5860
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	260	0.71	515.000000	3:59:39 PM	1.5500	1.5881	1.5944
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	267	0.73	-	-	-	-	1.6247
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	274	0.75	-	-	-	-	1.6219
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	279	0.76	-	-	-	-	1.5917
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	281	0.77	-	-	-	-	1.6310
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	288	0.79	-	-	-	-	1.6254
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	295	0.81	2.000000	11:17:00 AM	1.5350	1.5350	1.6726
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	302	0.83	-	-	-	-	1.6978
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	309	0.85	63.690000	11:12:39 AM	1.6050	1.6098	1.6425
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	316	0.87	-	-	-	-	1.7592
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	323	0.88	-	-	-	-	1.6662
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	330	0.90	49.040000	11:46:33 AM	1.6000	1.6011	1.7469
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	337	0.92	41.990000	11:51:04 AM	1.6000	1.6000	1.6447
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	344	0.94	-	-	-	-	1.6498
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	351	0.96	-	-	-	-	1.6548
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	358	0.98	68.925000	3:17:39 PM	1.6250	1.6124	1.6613
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	365	1.00	3143.886000	3:47:42 PM	1.6250	1.6262	1.6646
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	391	1.07	18.940000	10:02:53 AM	1.7000	1.6816	1.6806
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	420	1.15	-	-	-	-	1.7633
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	462	1.27	-	-	-	-	1.8099
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	496	1.36	-	-	-	-	1.8478
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	544	1.49	12.600000	3:40:49 PM	2.0000	1.9532	2.0255
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	546	1.50	0.750000	2:47:20 PM	1.9500	1.9500	1.8382
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	613	1.68	7.210000	3:27:03 PM	2.0000	1.9979	2.0716
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	622	1.70	-	-	-	-	1.9879
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	638	1.75	50.500000	3:57:36 PM	2.0500	2.0505	2.1013
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	682	1.87	8.170000	2:30:09 PM	2.0750	2.0726	2.0101
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	720	1.97	0.310000	2:33:27 PM	2.0500	2.0500	2.0969

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	798	2.19	82.200000	3:02:01 PM	2.1000	2.1095	2.1342
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	824	2.26	12.700000	11:09:57 AM	2.1000	2.1000	2.1999
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	867	2.37	-	-	-	-	2.2511
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,005	2.75	2443.630000	3:58:35 PM	2.3665	2.3688	2.3738
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,008	2.76	5.400000	3:11:22 PM	2.3400	2.3446	2.3468
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,047	2.87	5.500000	2:01:59 PM	2.4250	2.4250	2.4490
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,091	2.99	-	-	-	-	2.4269
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,154	3.16	-	-	-	-	2.5278
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,169	3.20	-	-	-	-	2.5523
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,227	3.36	649.766000	11:51:49 AM	2.5600	2.5802	2.5828
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,252	3.43	-	-	-	-	2.6221
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,404	3.84	-	-	-	-	2.8250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,406	3.85	-	-	-	-	2.7709
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,526	4.18	1770.000000	3:28:38 PM	2.7000	2.6994	2.7026
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,554	4.26	-	-	-	-	2.8246
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,595	4.37	-	-	-	-	2.9440
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,635	4.48	-	-	-	-	2.9799
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,686	4.62	-	-	-	-	3.0257
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,712	4.69	65.000000	11:41:12 AM	3.1100	3.1100	3.1182
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,765	4.83	2882.180000	3:56:01 PM	3.1450	3.1576	3.1494
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,930	5.28	5.000000	11:18:10 AM	3.3700	3.3700	3.2387
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,960	5.37	1.000000	2:07:15 PM	3.5500	3.5500	3.3073
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,008	5.50	25.000000	11:38:32 AM	3.3750	3.3750	3.3820
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,092	5.73	-	-	-	-	3.3543
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,156	5.90	194.180000	3:58:45 PM	3.4595	3.4535	3.4600
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,281	6.25	-	-	-	-	3.4816
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,479	6.79	500.000000	10:15:22 AM	3.6850	3.6850	3.6923
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,510	6.87	2270.876000	3:59:37 PM	3.6140	3.6602	3.6445
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,736	7.49	-	-	-	-	3.7127
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,773	7.59	300.030000	3:55:22 PM	3.7500	3.7400	3.7521
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,275	8.97	-	-	-	-	3.8850
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,318	9.08	120.000000	11:47:57 AM	3.7850	3.7817	3.8100
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,337	9.14	-	-	-	-	3.8970
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,519	9.64	-	-	-	-	3.9411

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,693	10.11	300.020000	3:56:15 PM	3.8900	3.8883	3.8938
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,771	10.32	-	-	-	-	4.0945
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,891	10.65	-	-	-	-	4.0640
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,919	10.73	3.000000	10:38:05 AM	4.5500	4.5500	4.1540
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,129	11.31	-	-	-	-	4.1624
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,192	11.48	-	-	-	-	4.1919
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,304	11.78	2.150000	3:51:11 PM	4.4500	4.5491	4.2501
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,898	13.41	-	-	-	-	4.5540
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,227	14.31	2.000000	3:58:01 PM	4.7400	4.7400	4.6833
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,304	14.52	3.033000	3:58:25 PM	4.7775	4.7775	4.7827
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,592	15.31	65.000000	3:53:12 PM	4.8300	4.8285	4.8244
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,823	15.94	-	-	-	-	4.8738
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,913	16.19	-	-	-	-	4.8526
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,982	16.38	1.500000	10:28:01 AM	4.9350	4.9350	4.9454
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,103	16.71	-	-	-	-	4.9218
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,439	17.63	0.010000	3:37:55 PM	4.9000	4.9000	4.9658
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,033	19.26	1048.070000	3:46:34 PM	4.9850	5.0007	5.0021