

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 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	7	0.02	-	-	-	-	0.9769
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	14	0.04	157.510000	3:50:04 PM	0.6500	0.6500	0.6727
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	21	0.06	-	-	-	-	0.8310
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	28	0.08	-	-	-	-	0.9500
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	35	0.10	23.000000	2:13:33 PM	0.7000	0.7239	0.8627
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	42	0.12	229.990000	3:38:17 PM	0.9500	0.9771	0.9816
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	49	0.13	505.353000	2:03:10 PM	0.9250	0.9249	0.9996
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	56	0.15	16.770000	3:19:10 PM	1.0800	0.9880	1.6119
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	63	0.17	11.550000	3:10:49 PM	1.0500	1.0375	1.0978
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	70	0.19	50.340000	3:10:37 PM	1.0750	1.0093	1.1751
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	77	0.21	2.000000	2:32:29 PM	1.0900	1.0900	1.1793
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	84	0.23	28.044000	3:48:06 PM	1.1100	1.0743	1.1356
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	91	0.25	6040.118800	3:53:29 PM	1.1000	1.1032	1.0980
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	98	0.27	-	-	-	-	1.1750
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	105	0.29	5.058000	9:57:05 AM	1.1250	1.1250	1.1604
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	112	0.31	78.284000	3:39:01 PM	1.2750	1.3043	1.3263
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	119	0.33	141.470000	2:56:46 PM	1.3500	1.3664	1.3674
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	126	0.35	-	-	-	-	1.3206
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	126	0.35	494.762000	3:53:25 PM	1.3725	1.3740	1.3770
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	133	0.36	35.645500	2:13:22 PM	1.3725	1.3728	1.3748
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	140	0.38	21.000000	11:37:42 AM	1.3750	1.3743	1.3907
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	147	0.40	101.403000	11:12:55 AM	1.3775	1.3777	1.3842
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	154	0.42	79.603000	11:50:29 AM	1.3750	1.3757	1.3857
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	161	0.44	-	-	-	-	1.3185
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	161	0.44	25.460900	2:41:09 PM	1.3750	1.3831	1.3927
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	168	0.46	50.628000	2:32:49 PM	1.3800	1.3796	1.4276
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	174	0.48	221.255000	2:56:15 PM	1.3770	1.3771	1.3784
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	182	0.50	1910.455000	3:53:46 PM	1.3755	1.3752	1.3740
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	203	0.56	-	-	-	-	1.4224
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	210	0.58	1.115000	11:04:33 AM	1.3750	1.3750	1.4177
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	217	0.59	1.100000	3:05:19 PM	1.4250	1.4250	1.3792
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	217	0.59	-	-	-	-	1.4457
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	224	0.61	112.400000	3:04:48 PM	1.3500	1.3938	1.3802
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	224	0.61	-	-	-	-	1.5319

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RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	231	0.63	-	-	-	-	1.5158
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	238	0.65	24.223000	3:15:08 PM	1.4250	1.4469	1.5669
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	245	0.67	1.600000	11:55:41 AM	1.4500	1.4500	1.4925
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	252	0.69	-	-	-	-	1.5480
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	259	0.71	-	-	-	-	1.5639
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	266	0.73	-	-	-	-	1.5690
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	271	0.74	2.000000	11:31:37 AM	1.4300	1.4300	1.4585
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	273	0.75	-	-	-	-	1.5819
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	280	0.77	-	-	-	-	1.6289
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	287	0.79	-	-	-	-	1.6068
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	294	0.81	-	-	-	-	1.6209
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	301	0.82	40.000000	11:34:13 AM	1.5250	1.5250	1.5938
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	308	0.84	2090.000000	2:11:02 PM	1.6500	1.6500	1.6500
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	315	0.86	-	-	-	-	1.6076
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	322	0.88	21.142000	10:10:08 AM	1.6500	1.6500	1.6500
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	329	0.90	1.000000	3:24:59 PM	1.5400	1.5400	1.6469
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	336	0.92	-	-	-	-	1.6478
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	343	0.94	-	-	-	-	1.6515
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	350	0.96	1.200000	2:52:54 PM	1.5850	1.5850	1.6347
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	357	0.98	374.811000	3:58:28 PM	1.5900	1.5922	1.5928
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	364	1.00	337.072000	3:20:17 PM	1.5700	1.5690	1.5700
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	383	1.05	-	-	-	-	1.6184
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	412	1.13	-	-	-	-	1.6250
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	454	1.24	-	-	-	-	1.6725
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	488	1.34	-	-	-	-	1.7110
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	536	1.47	926.200000	2:31:10 PM	1.7150	1.7317	1.7324
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	538	1.47	6.981000	11:40:36 AM	1.7600	1.7551	1.8078
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	605	1.66	990.000000	2:31:51 PM	1.7950	1.8079	1.8076
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	614	1.68	-	-	-	-	1.8537
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	630	1.73	1120.000000	11:45:37 AM	1.8100	1.8457	1.8327
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	674	1.85	4.100000	2:34:41 PM	1.9000	1.9732	1.9098
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	712	1.95	-	-	-	-	1.9761
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	790	2.16	26.470000	2:32:06 PM	2.0000	2.0375	1.9849
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	816	2.23	904.000000	2:34:32 PM	1.9600	1.9999	1.9995

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	859	2.35	-	-	-	-	2.0550
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	997	2.73	6694.878000	3:59:33 PM	2.3550	2.3621	2.3637
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,000	2.74	9.000000	2:41:57 PM	2.3650	2.3628	2.3517
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,039	2.85	-	-	-	-	2.3298
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,083	2.97	-	-	-	-	2.3474
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,146	3.14	-	-	-	-	2.4303
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,161	3.18	-	-	-	-	2.4502
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,219	3.34	321.260000	2:25:21 PM	2.5150	2.5216	2.5266
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,244	3.41	-	-	-	-	2.5300
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,396	3.82	-	-	-	-	2.6980
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,398	3.83	-	-	-	-	2.6867
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,518	4.16	2226.958000	3:08:48 PM	2.6855	2.6865	2.6865
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,546	4.23	201.570000	2:36:46 PM	2.7600	2.7600	2.7373
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,587	4.35	-	-	-	-	2.8633
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,627	4.45	-	-	-	-	2.8990
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,678	4.59	-	-	-	-	2.9446
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,704	4.67	44.300000	2:00:38 PM	3.0250	3.0248	3.1054
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,757	4.81	1087.722000	2:30:36 PM	2.9500	2.9457	2.9505
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,922	5.26	111.120000	3:51:57 PM	3.3000	3.3270	3.3300
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,952	5.34	0.500000	11:11:20 AM	3.3800	3.3800	3.4665
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,000	5.48	-	-	-	-	3.2556
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,084	5.71	-	-	-	-	3.2628
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,148	5.88	526.561000	3:50:23 PM	3.2500	3.2569	3.2542
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,273	6.22	-	-	-	-	3.3837
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,471	6.77	-	-	-	-	3.5323
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,502	6.85	3029.000000	3:58:04 PM	3.5400	3.5414	3.5392
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,728	7.47	-	-	-	-	3.6022
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,765	7.57	-	-	-	-	3.6421
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,267	8.95	-	-	-	-	3.7854
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,310	9.06	1193.438800	11:53:00 AM	3.7050	3.7212	3.7240
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,329	9.11	-	-	-	-	3.8028
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,511	9.61	-	-	-	-	3.8579
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,685	10.09	10.000000	2:31:52 PM	3.7075	3.7075	3.7029
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,763	10.30	-	-	-	-	4.0404

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,883	10.63	-	-	-	-	3.9933
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,911	10.71	70.000000	2:46:10 PM	4.1500	4.1500	4.1500
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,121	11.28	-	-	-	-	4.0994
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,184	11.46	-	-	-	-	4.1317
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,296	11.76	5.000000	2:18:15 PM	4.4550	4.4550	4.1916
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,890	13.39	-	-	-	-	4.5097
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,219	14.29	-	-	-	-	4.6605
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,296	14.50	-	-	-	-	4.7799
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,584	15.29	-	-	-	-	4.8136
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,815	15.92	-	-	-	-	4.8813
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,905	16.17	-	-	-	-	4.8855
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,974	16.36	3.000000	3:36:52 PM	4.8000	4.8067	4.8838
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,095	16.69	-	-	-	-	4.9411
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,431	17.61	30.000000	2:50:16 PM	4.8300	4.8300	4.9956
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,025	19.23	336.800000	2:30:35 PM	4.8000	4.8460	4.8432