

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 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	7	0.02	16.000000	3:00:42 PM	0.9000	0.9000	0.5500
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	14	0.04	59.480000	3:54:30 PM	0.9250	0.8968	0.7428
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	21	0.06	463.800000	3:09:45 PM	0.7600	0.8219	0.8377
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	28	0.08	25.200000	3:54:25 PM	0.9750	0.9651	0.8668
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	35	0.10	5.400000	10:51:41 AM	0.6000	0.8787	0.7718
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	42	0.12	17.170000	3:54:42 PM	1.0000	0.9951	0.8991
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	49	0.13	64.000000	2:39:22 PM	0.9750	0.9641	1.2983
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	56	0.15	313.970000	3:01:59 PM	0.9750	0.9503	0.9764
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	63	0.17	381.030000	11:39:49 AM	1.0000	1.0000	1.0000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	70	0.19	2.540000	3:10:22 PM	1.1000	1.1000	1.0710
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	77	0.21	0.200000	2:42:23 PM	1.1000	1.1000	1.1239
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	84	0.23	63.978000	2:30:43 PM	1.0900	1.0895	1.0926
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	91	0.25	255.147000	3:40:15 PM	1.0900	1.0854	1.0857
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	98	0.27	3.300000	3:41:32 PM	1.1000	1.1000	1.1148
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	105	0.29	5.630000	2:10:59 PM	1.3650	1.3038	1.2800
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	112	0.31	197.283000	3:58:06 PM	1.3800	1.3603	1.3436
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	119	0.33	60.000000	9:58:46 AM	1.3000	1.3000	1.3000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	119	0.33	500.000000	3:49:05 PM	1.3800	1.3800	1.3520
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	126	0.35	1059.277500	2:59:26 PM	1.3500	1.3829	1.3850
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	133	0.36	225.443500	2:31:25 PM	1.3500	1.3533	1.3538
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	140	0.38	169.830000	3:10:31 PM	1.3500	1.3524	1.3545
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	147	0.40	162.156000	11:36:04 AM	1.3000	1.3424	1.3418
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	154	0.42	-	-	-	-	1.2224
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	154	0.42	165.255000	2:41:51 PM	1.3500	1.3533	1.3543
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	161	0.44	21.150000	3:30:01 PM	1.3600	1.3619	1.3895
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	167	0.46	62.302800	11:21:07 AM	1.3550	1.3603	1.3852
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	175	0.48	210.608000	2:41:16 PM	1.3550	1.3597	1.3693
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	182	0.50	343.602000	3:48:00 PM	1.3405	1.3431	1.3452
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	196	0.54	-	-	-	-	1.4097
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	203	0.56	13.078000	2:58:44 PM	1.3600	1.3600	1.3600
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	210	0.58	-	-	-	-	1.2147
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	210	0.58	20.120000	11:54:21 AM	1.3750	1.3750	1.4249
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	217	0.59	195.100000	3:52:28 PM	1.4000	1.3597	1.3961
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	217	0.59	20.100000	3:10:22 PM	1.3750	1.3750	1.4791

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RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	224	0.61	5.000000	10:14:19 AM	1.4000	1.4000	1.4751
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	231	0.63	-	-	-	-	1.5450
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	238	0.65	25.000000	2:20:10 PM	1.4500	1.4294	1.4628
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	245	0.67	-	-	-	-	1.4324
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	252	0.69	-	-	-	-	1.4979
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	259	0.71	-	-	-	-	1.5026
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	264	0.72	-	-	-	-	1.4202
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	266	0.73	-	-	-	-	1.5113
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	273	0.75	16.200000	2:10:16 PM	1.4650	1.4650	1.5396
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	280	0.77	-	-	-	-	1.5336
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	287	0.79	-	-	-	-	1.5457
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	294	0.81	0.250000	9:24:23 AM	1.5000	1.5000	1.5561
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	301	0.82	5.000000	10:14:37 AM	1.5250	1.5250	1.5425
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	308	0.84	45.000000	3:57:43 PM	1.5350	1.5217	1.5540
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	315	0.86	-	-	-	-	1.5800
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	322	0.88	-	-	-	-	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	329	0.90	4.780000	2:54:09 PM	1.5500	1.5500	1.5891
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	336	0.92	-	-	-	-	1.5960
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	343	0.94	4.422000	11:43:47 AM	1.5600	1.5523	1.5977
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	350	0.96	5.050000	2:53:18 PM	1.5250	1.5250	1.5923
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	357	0.98	192.832000	2:38:36 PM	1.5625	1.5625	1.5635
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	364	1.00	87.029000	3:15:21 PM	1.5750	1.5588	1.6200
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	376	1.03	20.000000	3:41:08 PM	1.5800	1.5800	1.5892
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	405	1.11	-	-	-	-	1.5939
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	447	1.22	-	-	-	-	1.6429
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	481	1.32	-	-	-	-	1.6826
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	529	1.45	67.470000	2:02:40 PM	1.7400	1.7252	1.7038
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	531	1.45	273.180000	11:29:47 AM	1.7250	1.7250	1.7469
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	598	1.64	6.000000	3:52:23 PM	1.7750	1.7458	1.8009
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	607	1.66	-	-	-	-	1.8296
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	623	1.71	-	-	-	-	1.7794
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	667	1.83	-	-	-	-	1.8937
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	705	1.93	-	-	-	-	1.9499
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	783	2.14	12.901000	11:06:08 AM	1.9500	2.0833	1.9849

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	809	2.22	5.000000	2:44:11 PM	2.0000	2.0000	1.9765
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	852	2.33	-	-	-	-	1.9878
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	990	2.71	3703.345000	3:57:35 PM	2.3715	2.4044	2.3715
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	993	2.72	0.618000	3:53:02 PM	2.2500	2.2811	2.3512
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,032	2.83	-	-	-	-	2.3034
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,076	2.95	-	-	-	-	2.3358
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,139	3.12	-	-	-	-	2.4091
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,154	3.16	-	-	-	-	2.4673
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,212	3.32	2076.310000	2:29:31 PM	2.4750	2.4895	2.4917
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,237	3.39	-	-	-	-	2.5066
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,389	3.80	0.500000	2:27:44 PM	2.7000	2.7000	2.7130
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,391	3.81	-	-	-	-	2.6600
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,511	4.14	1342.270000	3:59:09 PM	2.5500	2.6847	2.6884
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,539	4.21	200.000000	11:27:21 AM	2.6925	2.6913	2.6906
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,580	4.33	-	-	-	-	2.8362
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,620	4.44	-	-	-	-	2.8721
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,671	4.58	-	-	-	-	2.9178
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,697	4.65	5.350000	11:42:11 AM	2.9500	2.9484	3.0319
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,750	4.79	2107.783000	3:22:27 PM	2.9300	2.9494	2.9245
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,915	5.24	17.720000	11:36:09 AM	3.2900	3.2825	3.3294
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,945	5.33	-	-	-	-	3.4303
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,993	5.46	-	-	-	-	3.2067
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,077	5.69	-	-	-	-	3.2421
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,141	5.86	734.000000	3:47:30 PM	3.2050	3.1809	3.2093
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,266	6.20	-	-	-	-	3.3664
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,464	6.75	395.000000	3:57:09 PM	3.5250	3.5240	3.4954
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,495	6.83	5240.000000	3:59:42 PM	3.5025	3.5020	3.5041
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,721	7.45	-	-	-	-	3.5795
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,758	7.55	-	-	-	-	3.6532
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,260	8.93	-	-	-	-	3.7402
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,303	9.04	700.000000	11:17:16 AM	3.6950	3.6902	3.6883
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,322	9.10	-	-	-	-	3.7551
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,504	9.59	-	-	-	-	3.7992
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,678	10.07	-	-	-	-	3.6358

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,756	10.28	-	-	-	-	4.0082
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,876	10.61	-	-	-	-	3.9150
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,904	10.69	0.500000	2:02:33 PM	4.1500	4.1500	4.1477
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,114	11.26	-	-	-	-	4.0134
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,177	11.44	-	-	-	-	4.0449
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,289	11.74	2.000000	9:55:05 AM	4.3800	4.3800	4.1023
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,883	13.37	-	-	-	-	4.4007
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,212	14.27	-	-	-	-	4.5490
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,289	14.48	-	-	-	-	4.6512
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,577	15.27	-	-	-	-	4.7189
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,808	15.90	3.250000	2:02:28 PM	4.8500	4.8642	4.8205
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,898	16.15	-	-	-	-	4.7974
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,967	16.34	11.275000	2:36:33 PM	4.9500	4.7354	4.8858
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,088	16.67	-	-	-	-	4.8873
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,424	17.59	1.300000	2:36:56 PM	4.9500	4.9500	4.9485
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,018	19.21	56.600000	2:10:04 PM	4.7415	4.7750	4.7468