

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	6	0.02	-	-	-	-	0.5500
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	13	0.04	4.000000	11:43:41 AM	0.8500	0.8500	0.7611
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	20	0.06	-	-	-	-	0.8376
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	27	0.07	15.610000	11:15:28 AM	0.6500	0.6597	0.8734
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	34	0.09	7.800000	2:08:39 PM	0.9500	0.9500	0.7708
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	41	0.11	-	-	-	-	0.9030
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	48	0.13	70.000000	2:40:18 PM	0.8000	0.8000	0.9226
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	55	0.15	1.100000	2:07:48 PM	1.0000	1.0000	0.9764
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	62	0.17	-	-	-	-	1.0000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	69	0.19	0.662000	10:47:34 AM	1.1000	1.1000	1.0723
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	76	0.21	31.070000	2:12:49 PM	1.1000	1.1484	1.1150
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	83	0.23	37.230000	3:53:36 PM	0.9800	1.0761	1.0926
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	90	0.25	53.680000	3:50:40 PM	1.0950	1.0847	1.0857
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	97	0.27	-	-	-	-	1.1259
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	104	0.29	27.950000	11:15:51 AM	1.3000	1.3598	1.2800
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	111	0.30	423.008000	2:45:56 PM	1.3350	1.3691	1.3554
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	118	0.32	-	-	-	-	1.2619
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	118	0.32	1.200000	10:18:36 AM	1.3900	1.3900	1.3523
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	125	0.34	1443.869000	2:48:05 PM	1.3500	1.3846	1.3850
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	132	0.36	13.100000	3:21:00 PM	1.3500	1.3500	1.3538
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	139	0.38	1.000000	2:06:15 PM	1.4000	1.4000	1.3548
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	146	0.40	20.200000	10:11:02 AM	1.3000	1.3000	1.3416
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	153	0.42	-	-	-	-	1.1897
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	153	0.42	21.720000	2:04:56 PM	1.4000	1.3805	1.3543
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	160	0.44	35.022000	3:35:55 PM	1.3650	1.3457	1.3895
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	166	0.45	193.832000	3:50:16 PM	1.3050	1.3426	1.3894
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	174	0.48	242.555000	3:03:35 PM	1.3700	1.3735	1.3714
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	181	0.50	90.120000	3:46:15 PM	1.3450	1.3523	1.3452
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	195	0.53	-	-	-	-	1.4081
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	202	0.55	5.100000	10:30:26 AM	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	209	0.57	-	-	-	-	1.1902
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	209	0.57	0.201000	11:11:37 AM	1.3750	1.3750	1.4227
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	216	0.59	-	-	-	-	1.3863
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	216	0.59	254.350000	3:37:10 PM	1.4700	1.4493	1.4600

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RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	223	0.61	31.400000	10:23:01 AM	1.4250	1.4008	1.4691
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	230	0.63	500.000000	3:56:37 PM	1.4900	1.4900	1.5295
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	237	0.65	1.000000	10:22:37 AM	1.4500	1.4500	1.4628
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	244	0.67	-	-	-	-	1.4324
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	251	0.69	-	-	-	-	1.4916
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	258	0.71	-	-	-	-	1.4963
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	263	0.72	-	-	-	-	1.4024
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	265	0.73	-	-	-	-	1.5046
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	272	0.75	5.100000	9:14:45 AM	1.5250	1.5250	1.5307
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	279	0.76	28.931000	11:29:49 AM	1.4750	1.4923	1.5267
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	286	0.78	-	-	-	-	1.5392
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	293	0.80	-	-	-	-	1.5504
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	300	0.82	10.000000	10:38:47 AM	1.5250	1.5250	1.5425
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	307	0.84	52.020000	11:27:32 AM	1.5500	1.5500	1.5529
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	314	0.86	243.398000	11:32:03 AM	1.5900	1.5959	1.5962
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	321	0.88	0.506000	2:09:47 PM	1.5500	1.5500	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	328	0.90	-	-	-	-	1.5885
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	335	0.92	-	-	-	-	1.5964
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	342	0.94	19.246000	2:24:49 PM	1.5550	1.5508	1.5978
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	349	0.96	12.000000	10:05:34 AM	1.5250	1.5250	1.5912
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	356	0.98	74.222000	2:15:49 PM	1.5650	1.5647	1.5638
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	363	0.99	330.099000	3:51:48 PM	1.5655	1.5647	1.5671
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	375	1.03	-	-	-	-	1.5812
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	404	1.11	-	-	-	-	1.5798
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	446	1.22	-	-	-	-	1.6296
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	480	1.31	-	-	-	-	1.6699
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	528	1.45	502.000000	3:56:51 PM	1.7300	1.7200	1.7193
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	530	1.45	-	-	-	-	1.7427
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	597	1.64	360.730000	2:21:52 PM	1.7500	1.7521	1.7513
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	606	1.66	-	-	-	-	1.8192
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	622	1.70	2.000000	2:25:44 PM	1.7600	1.7600	1.7737
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	666	1.82	-	-	-	-	1.8850
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	704	1.93	-	-	-	-	1.9407
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	782	2.14	2.700000	10:47:23 AM	2.0750	2.0750	1.9833

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	808	2.21	-	-	-	-	1.9926
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	851	2.33	-	-	-	-	1.9779
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	989	2.71	682.874000	3:54:20 PM	2.3625	2.3627	2.3638
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	992	2.72	5.302000	3:10:15 PM	2.3750	2.3523	2.3574
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,031	2.82	-	-	-	-	2.2971
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,075	2.94	-	-	-	-	2.3312
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,138	3.12	-	-	-	-	2.4040
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,153	3.16	-	-	-	-	2.4659
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,211	3.32	1552.500000	3:58:39 PM	2.4800	2.4800	2.4838
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,236	3.38	-	-	-	-	2.5019
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,388	3.80	-	-	-	-	2.7035
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,390	3.81	-	-	-	-	2.6558
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,510	4.13	1767.737000	3:59:25 PM	2.6500	2.6705	2.6655
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,538	4.21	-	-	-	-	2.6900
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,579	4.32	-	-	-	-	2.8317
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,619	4.43	-	-	-	-	2.8673
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,670	4.57	-	-	-	-	2.9128
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,696	4.64	10.150000	11:28:24 AM	2.9500	2.9493	3.0182
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,749	4.79	2260.000000	3:56:21 PM	2.9000	2.9034	2.9025
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,914	5.24	90.500000	3:52:17 PM	3.2500	3.2560	3.2908
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,944	5.32	-	-	-	-	3.4291
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,992	5.45	7.000000	11:57:19 AM	3.2000	3.2000	3.1959
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,076	5.68	-	-	-	-	3.2326
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,140	5.86	2153.900000	3:57:52 PM	3.2050	3.2039	3.2040
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,265	6.20	-	-	-	-	3.3552
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,463	6.74	-	-	-	-	3.4945
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,494	6.83	228.800000	3:39:48 PM	3.5150	3.5014	3.5067
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,720	7.45	-	-	-	-	3.5750
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,757	7.55	-	-	-	-	3.6523
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,259	8.92	-	-	-	-	3.7677
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,302	9.04	-	-	-	-	3.6884
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,321	9.09	-	-	-	-	3.7877
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,503	9.59	-	-	-	-	3.8481
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,677	10.07	101.000000	3:37:23 PM	3.7500	3.7500	3.7500

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,755	10.28	-	-	-	-	4.0612
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,875	10.61	-	-	-	-	3.9853
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,903	10.69	86.500000	2:41:24 PM	4.1000	4.1858	4.1884
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,113	11.26	-	-	-	-	4.0865
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,176	11.43	-	-	-	-	4.1165
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,288	11.74	-	-	-	-	4.1710
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,882	13.37	-	-	-	-	4.4355
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,211	14.27	-	-	-	-	4.5582
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,288	14.48	-	-	-	-	4.6488
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,576	15.27	-	-	-	-	4.7067
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,807	15.90	1.000000	10:19:55 AM	4.8050	4.8050	4.8021
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,897	16.15	1.500000	-	-	-	4.7970
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,966	16.33	4.000000	3:40:07 PM	4.6000	4.6750	4.8663
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,087	16.67	-	-	-	-	4.8720
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,423	17.59	-	-	-	-	4.9490
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,017	19.21	37.600000	2:43:27 PM	4.7350	4.7365	4.7469