

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	2	0.01	-	-	-	-	-
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	9	0.03	10.000000	10:56:48 AM	0.5750	0.5750	0.8291
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	16	0.04	4.000000	10:15:53 AM	0.9200	0.9200	0.8450
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	23	0.06	-	-	-	-	0.9047
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	30	0.08	-	-	-	-	0.7708
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	37	0.10	7.380000	2:02:06 PM	0.9300	0.8776	0.9172
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	44	0.12	-	-	-	-	1.0077
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	51	0.14	10.020000	11:18:59 AM	1.0000	1.0000	0.9500
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	58	0.16	33.500000	3:48:44 PM	0.9500	0.9362	1.0000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	65	0.18	50.000000	2:15:03 PM	1.0000	1.0000	1.0098
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	72	0.20	53.472000	3:49:00 PM	1.1500	1.0444	1.0960
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	79	0.22	487.760000	3:14:14 PM	1.0875	1.0966	1.0974
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	86	0.24	1780.325000	3:46:37 PM	1.0950	1.0818	1.0717
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	93	0.26	600.220000	3:21:39 PM	1.0275	1.0287	1.0275
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	100	0.27	20.157000	2:35:59 PM	1.3500	1.3072	1.2440
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	107	0.29	1910.122100	3:46:53 PM	1.3550	1.3513	1.3488
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	114	0.31	-	-	-	-	1.1029
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	114	0.31	4.000000	11:41:42 AM	1.3850	1.3850	1.3523
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	121	0.33	2289.059000	3:56:59 PM	1.3700	1.3685	1.3738
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	128	0.35	67.100000	2:38:32 PM	1.3600	1.3519	1.3538
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	135	0.37	3.800000	2:38:07 PM	1.3700	1.3700	1.3554
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	142	0.39	0.630000	10:12:50 AM	1.3600	1.3600	1.3416
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	149	0.41	-	-	-	-	1.0663
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	149	0.41	323.840000	2:25:34 PM	1.4000	1.4137	1.3864
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	156	0.43	2.020000	11:49:55 AM	1.4000	1.4000	1.3594
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	162	0.44	10.861000	2:38:00 PM	1.3750	1.3744	1.3895
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	170	0.47	119.917000	3:14:55 PM	1.3755	1.3751	1.3733
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	177	0.49	126.479000	3:26:53 PM	1.3650	1.3173	1.3577
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	191	0.52	1.000000	11:22:14 AM	1.3750	1.3750	1.3982
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	198	0.54	-	-	-	-	1.3600
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	205	0.56	-	-	-	-	1.1015
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	205	0.56	1.508000	10:14:47 AM	1.3750	1.3750	1.4139
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	212	0.58	237.200000	3:18:58 PM	1.3300	1.3366	1.3354
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	212	0.58	14.086000	2:48:24 PM	1.3750	1.3821	1.4601

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RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	219	0.60	1.000000	10:50:20 AM	1.4250	1.4250	1.4509
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	226	0.62	5.000000	11:24:55 AM	1.4300	1.4260	1.5565
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	233	0.64	-	-	-	-	1.4628
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	240	0.66	-	-	-	-	1.4343
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	247	0.68	-	-	-	-	1.4776
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	254	0.70	-	-	-	-	1.4837
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	259	0.71	-	-	-	-	1.3511
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	261	0.72	-	-	-	-	1.4921
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	268	0.73	-	-	-	-	1.5126
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	275	0.75	-	-	-	-	1.5122
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	282	0.77	-	-	-	-	1.5226
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	289	0.79	1.098000	2:08:00 PM	1.5250	1.5250	1.5320
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	296	0.81	-	-	-	-	1.5465
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	303	0.83	23.282000	11:40:35 AM	1.5500	1.5500	1.5500
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	310	0.85	5.200000	2:57:41 PM	1.5500	1.5500	1.5839
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	317	0.87	-	-	-	-	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	324	0.89	-	-	-	-	1.5500
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	331	0.91	-	-	-	-	1.5743
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	338	0.93	-	-	-	-	1.5975
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	345	0.95	-	-	-	-	1.5882
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	352	0.96	21.182000	2:30:33 PM	1.5650	1.5650	1.5639
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	359	0.98	257.174000	3:26:21 PM	1.4500	1.5695	1.5670
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	371	1.02	293.000000	3:24:09 PM	1.5600	1.5600	1.5536
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	400	1.10	-	-	-	-	1.5459
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	442	1.21	-	-	-	-	1.5984
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	476	1.30	-	-	-	-	1.6408
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	524	1.44	4.800000	11:52:33 AM	1.7150	1.7150	1.6975
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	526	1.44	500.500000	11:27:40 AM	1.8250	1.7251	1.7252
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	593	1.62	838.800000	3:01:59 PM	1.7300	1.7467	1.7296
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	602	1.65	-	-	-	-	1.7981
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	618	1.69	8.500000	3:17:13 PM	1.7300	1.7300	1.7402
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	662	1.81	400.000000	11:18:07 AM	1.8000	1.8000	1.8000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	700	1.92	-	-	-	-	1.9241
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	778	2.13	2.000000	3:27:47 PM	2.0000	2.0000	1.9769

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	804	2.20	-	-	-	-	1.9817
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	847	2.32	-	-	-	-	2.0008
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	985	2.70	1108.155000	3:56:14 PM	2.3415	2.3440	2.3456
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	988	2.71	38.130000	3:39:29 PM	2.3500	2.3466	2.3821
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,027	2.81	-	-	-	-	2.2821
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,071	2.93	-	-	-	-	2.3205
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,134	3.11	-	-	-	-	2.3895
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,149	3.15	20.000000	3:21:49 PM	2.4000	2.4000	2.4605
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,207	3.31	1158.000000	3:33:37 PM	2.4550	2.4533	2.4598
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,232	3.37	-	-	-	-	2.4839
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,384	3.79	-	-	-	-	2.6987
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,386	3.80	-	-	-	-	2.6322
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,506	4.12	892.265000	3:37:45 PM	2.6600	2.6355	2.6291
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,534	4.20	2.000000	3:07:37 PM	2.6500	2.6500	2.6875
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,575	4.31	-	-	-	-	2.8032
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,615	4.42	-	-	-	-	2.8378
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,666	4.56	-	-	-	-	2.8820
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,692	4.63	12.500000	3:31:35 PM	2.9350	2.9298	2.9599
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,745	4.78	1209.300000	3:57:20 PM	2.8800	2.8793	2.8800
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,910	5.23	-	-	-	-	3.2903
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,940	5.31	-	-	-	-	3.3419
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,988	5.44	-	-	-	-	3.1578
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,072	5.67	4.320000	10:19:28 AM	3.3800	3.3800	3.2042
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,136	5.85	62.300000	3:07:31 PM	3.2000	3.2000	3.1932
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,261	6.19	-	-	-	-	3.3336
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,459	6.73	-	-	-	-	3.4909
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,490	6.82	470.000000	2:57:35 PM	3.5400	3.5268	3.5316
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,716	7.44	-	-	-	-	3.5723
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,753	7.54	50.000000	11:49:43 AM	3.6500	3.6500	3.6501
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,255	8.91	-	-	-	-	3.7707
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,298	9.03	-	-	-	-	3.6902
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,317	9.08	-	-	-	-	3.7906
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,499	9.58	-	-	-	-	3.8488
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,673	10.06	-	-	-	-	3.7449

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,751	10.27	-	-	-	-	4.0175
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,871	10.60	-	-	-	-	3.9792
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,899	10.68	7.000000	2:22:11 PM	4.1500	4.1500	4.1871
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,109	11.25	-	-	-	-	4.0747
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,172	11.42	-	-	-	-	4.1032
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,284	11.73	-	-	-	-	4.1547
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,878	13.36	-	-	-	-	4.4163
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,207	14.26	-	-	-	-	4.5463
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,284	14.47	-	-	-	-	4.6186
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,572	15.26	-	-	-	-	4.6993
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,803	15.89	-	-	-	-	4.7963
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,893	16.13	-	-	-	-	4.7967
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,962	16.32	11.000000	2:23:43 PM	4.8000	4.8000	4.8555
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,083	16.65	-	-	-	-	4.8692
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,419	17.57	-	-	-	-	4.9495
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,013	19.20	21.065660	2:11:50 PM	4.7100	4.7380	4.7469