

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 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	5	0.01	-	-	-	-	1.068
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	10	0.03	5.000000	3:22:19 PM	1.0800	1.0800	1.077
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	12	0.03	3.000000	9:52:51 AM	0.8250	0.8250	1.053
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	19	0.05	100.000000	11:15:31 AM	0.7000	0.7000	1.052
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	26	0.07	-	-	-	-	1.040
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	33	0.09	-	-	-	-	1.042
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	40	0.11	3.590000	2:48:51 PM	0.9000	0.9000	1.052
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	47	0.13	639.600000	3:22:18 PM	1.0800	1.0501	1.050
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	47	0.13	0.403000	11:20:42 AM	1.0250	1.0250	1.026
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	54	0.15	1.000000	11:51:34 AM	0.9250	0.9250	1.069
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	61	0.17	28.000000	11:43:43 AM	0.9500	0.9500	1.071
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	64	0.18	1427.800000	2:52:44 PM	1.2250	1.2442	1.182
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	68	0.19	4.961000	10:23:04 AM	1.0000	0.9796	1.061
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	75	0.21	19.030000	9:47:04 AM	0.9800	0.9445	1.076
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	82	0.23	455.976000	3:26:42 PM	0.9850	0.9863	1.101
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	89	0.24	68.957000	3:51:39 PM	0.9760	0.9793	1.050
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	96	0.26	519.022000	2:11:59 PM	0.9850	0.9997	1.020
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	103	0.28	480.000000	2:43:04 PM	1.3000	1.3000	1.121
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	103	0.28	274.183000	2:15:12 PM	1.1000	1.0851	1.086
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	110	0.30	45.816000	3:44:45 PM	1.1750	1.2328	1.185
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	117	0.32	49.026000	2:58:01 PM	1.2550	1.2513	1.291
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	124	0.34	1.934000	10:53:06 AM	1.3000	1.3000	1.199
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	131	0.36	0.015000	2:02:45 PM	1.3000	1.3000	1.279
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	138	0.38	406.474000	3:56:51 PM	1.3750	1.3720	1.365
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	145	0.40	2.045000	2:54:20 PM	1.3250	1.3373	1.364
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	149	0.41	4.400000	10:49:38 AM	1.4375	1.4375	1.450
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	152	0.42	0.055000	2:02:44 PM	1.3500	1.3500	1.366
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	159	0.44	8.005000	10:22:58 AM	1.3750	1.3750	1.318
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	166	0.45	1404.480000	2:15:14 PM	1.4000	1.3786	1.380
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	173	0.47	32.539000	2:59:03 PM	1.3600	1.3596	1.369
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	180	0.49	255.194000	3:11:27 PM	1.3575	1.3588	1.358
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	187	0.51	-	-	-	-	1.437
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	194	0.53	-	-	-	-	1.400
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	201	0.55	-	-	-	-	1.443

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RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	208	0.57	3.000000	10:09:06 AM	1.3650	1.3650	1.400
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	215	0.59	-	-	-	-	1.426
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	222	0.61	-	-	-	-	1.452
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	229	0.63	-	-	-	-	1.441
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	236	0.65	-	-	-	-	1.449
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	250	0.68	-	-	-	-	1.485
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	257	0.70	-	-	-	-	1.506
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	264	0.72	-	-	-	-	1.425
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	271	0.74	-	-	-	-	1.502
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	278	0.76	2.000000	11:29:44 AM	1.6300	1.6300	1.446
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	278	0.76	-	-	-	-	1.536
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	285	0.78	1.000000	11:34:50 AM	1.5000	1.5000	1.569
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	292	0.80	7.523000	11:26:49 AM	1.5100	1.5298	1.569
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	299	0.82	24.291000	2:37:22 PM	1.5150	1.5150	1.537
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	306	0.84	9.446000	10:27:27 AM	1.5700	1.5700	1.526
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	313	0.86	523.400000	3:47:11 PM	1.6200	1.6399	1.579
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	313	0.86	5.252000	10:27:50 AM	1.5700	1.5700	1.520
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	320	0.88	-	-	-	-	1.554
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	326	0.89	0.048000	11:45:19 AM	1.5750	1.5750	1.540
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	334	0.91	5.086000	11:47:53 AM	1.5500	1.5921	1.565
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	355	0.97	16.060000	11:46:53 AM	1.5950	1.5950	1.592
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	362	0.99	366.271000	3:42:47 PM	1.5950	1.5948	1.582
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	369	1.01	14.000000	3:00:57 PM	1.6500	1.6500	1.500
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	376	1.03	6.100000	2:01:18 PM	1.6110	1.6115	1.597
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	423	1.16	-	-	-	-	1.400
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	535	1.47	3.300000	11:49:20 AM	1.7400	1.7400	1.662
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	564	1.54	-	-	-	-	1.676
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	606	1.66	-	-	-	-	1.727
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	640	1.75	-	-	-	-	1.755
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	688	1.88	1208.600000	2:11:15 PM	1.8450	1.8500	1.846
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	690	1.89	25.500000	2:08:28 PM	1.9150	1.9150	1.905
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	757	2.07	1425.500000	3:20:09 PM	1.8700	1.8703	1.872
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	766	2.10	-	-	-	-	1.856
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	782	2.14	-	-	-	-	1.929

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	826	2.26	55.400000	2:24:04 PM	1.9250	1.8803	1.888
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	864	2.37	-	-	-	-	1.873
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	942	2.58	21.500000	3:43:22 PM	2.0300	2.0059	1.891
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	968	2.65	2566.000000	2:16:22 PM	1.9400	1.9374	1.935
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,011	2.77	-	-	-	-	2.039
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,152	3.15	564.090000	3:50:33 PM	1.9300	1.9265	1.936
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,191	3.26	-	-	-	-	2.174
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,235	3.38	-	-	-	-	2.200
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,298	3.55	-	-	-	-	2.243
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,313	3.60	2.740000	10:36:08 AM	2.1750	2.1750	2.150
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,371	3.75	-	-	-	-	2.312
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,396	3.82	-	-	-	-	2.323
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,548	4.24	-	-	-	-	2.592
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,550	4.24	-	-	-	-	2.409
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,670	4.57	2986.005000	3:38:32 PM	2.6025	2.6071	2.605
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,698	4.65	603.400000	3:12:41 PM	2.6100	2.6173	2.622
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,739	4.76	-	-	-	-	2.520
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,779	4.87	-	-	-	-	2.544
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,830	5.01	-	-	-	-	2.573
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,856	5.08	1868.385000	3:56:35 PM	2.6750	2.6784	2.685
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,074	5.68	6.315000	11:57:31 AM	2.7950	2.7959	2.724
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,104	5.76	-	-	-	-	2.703
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,152	5.89	-	-	-	-	2.696
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,236	6.12	0.300000	3:03:36 PM	2.8000	2.8000	2.959
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,300	6.30	512.752000	3:50:02 PM	2.7300	2.7345	2.743
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,425	6.64	-	-	-	-	2.764
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,623	7.18	-	-	-	-	2.726
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,880	7.89	-	-	-	-	2.854
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,917	7.99	8.000000	3:48:05 PM	2.7200	2.7125	2.740
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,419	9.36	-	-	-	-	2.973
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,462	9.48	0.500000	11:43:49 AM	2.9050	2.9050	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,481	9.53	-	-	-	-	2.963
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,663	10.03	-	-	-	-	3.003
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,837	10.51	66.000000	3:26:59 PM	3.0100	3.0098	3.017

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,915	10.72	-	-	-	-	3.069
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,035	11.05	-	-	-	-	3.104
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,063	11.12	0.784000	10:22:34 AM	3.2500	3.2500	3.145
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,273	11.70	-	-	-	-	3.200
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,336	11.87	3.900000	-	-	-	3.226
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,448	12.18	6.794000	3:43:53 PM	3.6000	3.6022	3.311
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,042	13.80	-	-	-	-	3.527
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,371	14.71	-	-	-	-	3.661
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,448	14.92	-	-	-	-	3.739
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,736	15.70	-	-	-	-	3.802
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,967	16.34	-	-	-	-	3.911
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,057	16.58	-	-	-	-	3.907
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,126	16.77	17.700000	3:41:24 PM	4.1500	4.0251	3.970
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,247	17.10	-	-	-	-	3.955
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,583	18.02	50.000000	2:01:09 PM	3.9500	3.9500	3.953
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,177	19.65	21.032000	3:30:38 PM	3.9850	3.9850	3.937