

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	5	0.01	-	-	-	-	0.960
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	7	0.02	-	-	-	-	1.085
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	14	0.04	5.270000	2:36:01 PM	0.9500	0.8538	1.084
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	21	0.06	10.090000	2:21:36 PM	0.9000	0.8923	1.077
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	28	0.08	2.501000	2:13:59 PM	0.8000	0.8000	1.075
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	35	0.10	15.000000	2:12:52 PM	0.9500	0.9500	1.083
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	42	0.12	-	-	-	-	0.752
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	42	0.12	-	-	-	-	1.074
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	49	0.13	50.000000	9:43:36 AM	0.9250	0.9250	1.105
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	56	0.15	50.500000	10:34:23 AM	0.9700	0.9502	1.113
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	59	0.16	831.000000	3:36:02 PM	1.1000	1.1768	1.116
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	63	0.17	-	-	-	-	1.112
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	70	0.19	45.120000	2:49:24 PM	0.9700	0.9649	1.127
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	77	0.21	10.513000	11:02:57 AM	0.9800	0.9686	1.149
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	84	0.23	951.656000	2:32:23 PM	0.9860	0.9852	1.091
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	91	0.25	4670.212500	3:48:02 PM	0.9800	0.9819	1.074
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	98	0.27	-	-	-	-	1.189
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	98	0.27	26.557000	3:06:18 PM	1.0000	0.9920	1.023
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	105	0.29	452.000000	2:57:48 PM	1.2500	1.2555	1.269
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	112	0.31	894.018000	2:51:59 PM	1.2525	1.2529	1.258
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	119	0.33	511.501000	3:51:13 PM	1.2600	1.2622	1.305
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	126	0.35	1236.297000	2:38:51 PM	1.3000	1.3095	1.316
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	133	0.36	2168.570000	2:54:12 PM	1.3000	1.3427	1.341
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	140	0.38	509.540000	3:22:05 PM	1.3350	1.3448	1.358
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	144	0.39	64.700000	2:08:43 PM	1.4310	1.4066	1.432
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	147	0.40	514.419000	2:43:00 PM	1.3380	1.3378	1.335
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	154	0.42	1.200000	9:57:11 AM	1.3650	1.3650	1.316
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	161	0.44	3133.138000	3:59:30 PM	1.3550	1.3582	1.363
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	168	0.46	741.500000	2:57:07 PM	1.3500	1.3500	1.351
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	175	0.48	488.191000	3:46:19 PM	1.3500	1.3488	1.348
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	182	0.50	2432.637000	3:56:15 PM	1.3325	1.3416	1.344
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	189	0.52	-	-	-	-	1.387
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	196	0.54	338.000000	11:10:03 AM	1.3750	1.3750	1.385
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	203	0.56	-	-	-	-	1.393

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RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	210	0.58	-	-	-	-	1.414
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	217	0.59	-	-	-	-	1.434
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	224	0.61	-	-	-	-	1.431
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	231	0.63	-	-	-	-	1.440
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	245	0.67	-	-	-	-	1.475
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	252	0.69	-	-	-	-	1.486
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	259	0.71	-	-	-	-	1.426
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	266	0.73	0.800000	2:53:10 PM	1.4500	1.4500	1.491
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	273	0.75	0.400000	3:42:53 PM	1.6000	1.6000	1.426
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	273	0.75	0.630000	11:19:57 AM	1.4650	1.4650	1.536
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	280	0.77	0.215000	11:18:23 AM	1.4250	1.4250	1.538
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	287	0.79	-	-	-	-	1.569
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	294	0.81	18.420000	3:00:27 PM	1.5000	1.4967	1.532
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	301	0.82	0.010000	10:08:06 AM	1.5150	1.5150	1.544
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	308	0.84	80.000000	10:39:36 AM	1.5500	1.5500	1.579
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	308	0.84	-	-	-	-	1.520
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	315	0.86	-	-	-	-	1.544
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	321	0.88	-	-	-	-	1.538
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	329	0.90	-	-	-	-	1.557
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	350	0.96	12.981000	2:57:33 PM	1.5750	1.5750	1.592
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	357	0.98	1.600000	11:58:06 AM	1.5800	1.5800	1.587
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	364	1.00	13.000000	10:52:59 AM	1.6000	1.6000	1.494
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	364	1.00	1628.339500	3:57:49 PM	1.5800	1.5743	1.570
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	371	1.02	-	-	-	-	1.579
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	418	1.14	-	-	-	-	1.450
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	530	1.45	10.000000	-	-	-	1.641
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	559	1.53	-	-	-	-	1.667
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	601	1.65	-	-	-	-	1.712
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	635	1.74	-	-	-	-	1.741
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	683	1.87	39.750000	3:49:22 PM	1.7850	1.8013	1.809
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	685	1.88	1561.040000	2:08:21 PM	1.8900	1.8996	1.903
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	752	2.06	773.000000	2:44:38 PM	1.8350	1.8380	1.835
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	761	2.08	-	-	-	-	1.844
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	777	2.13	-	-	-	-	1.981

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	821	2.25	534.100000	3:57:41 PM	1.8800	1.8882	1.898
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	859	2.35	-	-	-	-	1.883
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	937	2.57	11.015000	3:38:38 PM	1.9500	1.9773	1.929
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	963	2.64	2882.470000	3:22:05 PM	1.8900	1.9103	1.910
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,006	2.75	-	-	-	-	2.028
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,147	3.14	92.240000	3:30:11 PM	1.9500	1.9301	1.938
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,186	3.25	-	-	-	-	2.162
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,230	3.37	-	-	-	-	2.189
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,293	3.54	-	-	-	-	2.233
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,308	3.58	11.000000	3:36:44 PM	2.2000	2.1318	2.196
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,366	3.74	-	-	-	-	2.295
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,391	3.81	20.450000	11:59:53 AM	2.4400	2.4400	2.354
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,543	4.23	-	-	-	-	2.596
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,545	4.23	-	-	-	-	2.610
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,665	4.56	6792.172000	3:59:47 PM	2.5500	2.5600	2.552
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,693	4.64	1514.046909	3:49:31 PM	2.5600	2.5656	2.571
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,734	4.75	-	-	-	-	2.509
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,774	4.86	-	-	-	-	2.532
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,825	5.00	-	-	-	-	2.620
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,851	5.07	2257.500000	3:10:55 PM	2.5900	2.6021	2.601
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,069	5.67	165.918000	3:06:51 PM	2.7000	2.7108	2.700
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,099	5.75	-	-	-	-	2.670
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,147	5.88	2.000000	11:02:01 AM	2.6800	2.6800	2.708
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,231	6.11	-	-	-	-	2.956
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,295	6.28	462.680000	3:52:17 PM	2.6975	2.7012	2.701
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,420	6.63	-	-	-	-	2.724
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,618	7.17	-	-	-	-	2.706
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,875	7.87	-	-	-	-	2.792
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,912	7.97	105.000000	3:17:14 PM	2.6175	2.6104	2.610
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,414	9.35	-	-	-	-	2.894
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,457	9.47	-	-	-	-	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,476	9.52	-	-	-	-	2.893
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,658	10.02	-	-	-	-	2.932
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,832	10.49	740.000000	3:27:38 PM	2.9015	2.9008	2.900

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,910	10.71	-	-	-	-	2.999
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,030	11.03	-	-	-	-	3.032
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,058	11.11	-	-	-	-	3.144
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,268	11.69	-	-	-	-	3.127
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,331	11.86	-	-	-	-	3.153
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,443	12.16	34.200000	2:28:18 PM	3.5800	3.5800	3.222
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,037	13.79	-	-	-	-	3.438
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,366	14.69	0.975500	2:41:20 PM	3.6500	3.6500	3.554
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,443	14.90	20.700000	10:28:47 AM	3.7000	3.9222	3.609
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,731	15.69	-	-	-	-	3.672
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,962	16.32	-	-	-	-	3.765
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,052	16.57	-	-	-	-	3.775
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,121	16.76	-	-	-	-	3.824
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,242	17.09	-	-	-	-	3.834
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,578	18.01	3.500000	2:22:31 PM	3.9900	3.9300	3.904
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,172	19.64	-	-	-	-	3.935