

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	4	0.01	-	-	-	-	-
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	6	0.02	1.050000	9:27:49 AM	0.8500	0.8500	1.111
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	13	0.04	22.528000	11:28:01 AM	0.6500	0.6582	1.110
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	20	0.06	2.000000	10:41:32 AM	0.7500	0.7500	1.104
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	27	0.07	1.500000	11:05:07 AM	0.8000	0.8000	1.103
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	34	0.09	7.704000	11:21:10 AM	0.8000	0.8000	1.107
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	41	0.11	33.685000	3:50:33 PM	1.0500	1.0694	0.776
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	41	0.11	-	-	-	-	1.096
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	48	0.13	1.002000	10:50:49 AM	1.0000	1.0000	1.122
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	55	0.15	-	-	-	-	1.127
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	58	0.16	1201.000000	3:53:51 PM	1.1000	1.0523	1.061
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	62	0.17	54.200000	11:05:54 AM	0.8750	0.8750	1.124
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	69	0.19	-	-	-	-	1.136
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	76	0.21	-	-	-	-	1.153
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	83	0.23	100.660000	3:32:16 PM	0.9750	0.9797	1.098
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	90	0.25	601.375000	3:48:29 PM	0.9800	0.9839	1.081
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	97	0.27	-	-	-	-	1.136
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	97	0.27	466.906000	2:46:45 PM	0.9800	0.9809	1.023
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	104	0.29	35.399000	2:13:14 PM	1.1500	1.2444	1.269
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	111	0.30	741.949000	2:55:49 PM	1.2500	1.2358	1.250
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	118	0.32	3.800000	3:38:14 PM	1.1750	1.2211	1.305
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	125	0.34	2039.800000	3:32:10 PM	1.2600	1.2787	1.296
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	132	0.36	1613.891000	3:53:37 PM	1.2850	1.3014	1.317
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	139	0.38	1188.620000	3:03:00 PM	1.3000	1.3096	1.314
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	143	0.39	9.500000	3:50:43 PM	1.4250	1.3829	1.439
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	146	0.40	670.599000	3:05:38 PM	1.3000	1.3164	1.331
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	153	0.42	-	-	-	-	1.307
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	160	0.44	4851.670000	3:31:18 PM	1.3000	1.3099	1.316
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	167	0.46	604.820000	3:39:04 PM	1.3000	1.3225	1.324
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	174	0.48	71.153000	3:02:47 PM	1.3350	1.3437	1.347
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	181	0.50	685.008700	3:49:52 PM	1.3350	1.3364	1.343
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	188	0.52	-	-	-	-	1.377
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	195	0.53	0.120000	2:44:56 PM	1.3000	1.3000	1.385
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	202	0.55	-	-	-	-	1.386

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RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	209	0.57	2.110000	10:45:39 AM	1.3750	1.3750	1.406
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	216	0.59	-	-	-	-	1.426
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	223	0.61	-	-	-	-	1.425
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	230	0.63	-	-	-	-	1.435
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	244	0.67	-	-	-	-	1.470
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	251	0.69	-	-	-	-	1.482
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	258	0.71	-	-	-	-	1.429
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	265	0.73	-	-	-	-	1.489
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	272	0.75	-	-	-	-	1.413
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	272	0.75	-	-	-	-	1.531
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	279	0.76	-	-	-	-	1.535
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	286	0.78	1.000000	2:12:31 PM	1.4250	1.4250	1.569
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	293	0.80	-	-	-	-	1.532
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	300	0.82	-	-	-	-	1.544
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	307	0.84	-	-	-	-	1.569
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	307	0.84	-	-	-	-	1.521
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	314	0.86	-	-	-	-	1.544
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	320	0.88	-	-	-	-	1.539
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	328	0.90	-	-	-	-	1.557
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	349	0.96	22.630000	2:38:27 PM	1.5650	1.5728	1.592
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	356	0.98	611.010000	2:57:22 PM	1.5750	1.5749	1.582
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	363	0.99	2.026469	2:38:10 PM	1.6100	1.6051	1.472
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	363	0.99	1045.973000	3:07:43 PM	1.5800	1.5797	1.578
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	370	1.01	2.500000	3:38:19 PM	1.5500	1.5700	1.571
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	417	1.14	-	-	-	-	1.447
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	529	1.45	665.000000	2:08:23 PM	1.6500	1.5735	1.590
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	558	1.53	-	-	-	-	1.654
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	600	1.64	-	-	-	-	1.698
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	634	1.74	-	-	-	-	1.727
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	682	1.87	45.654000	2:56:38 PM	1.8250	1.8029	1.811
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	684	1.87	2973.500000	3:37:49 PM	1.8750	1.8793	1.874
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	751	2.06	33.500000	3:50:48 PM	1.8500	1.8085	1.838
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	760	2.08	-	-	-	-	1.829
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	776	2.13	122.000000	3:42:16 PM	1.9100	1.9023	1.910

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	820	2.25	288.800000	3:53:34 PM	1.9200	1.8706	1.893
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	858	2.35	-	-	-	-	1.870
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	936	2.56	262.000000	3:56:26 PM	1.9500	1.9046	1.915
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	962	2.63	1571.710000	3:56:53 PM	1.8900	1.8809	1.883
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,005	2.75	-	-	-	-	2.009
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,146	3.14	11.200000	2:38:33 PM	1.9500	1.9110	1.935
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,185	3.24	-	-	-	-	2.139
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,229	3.37	-	-	-	-	2.166
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,292	3.54	-	-	-	-	2.209
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,307	3.58	-	-	-	-	2.208
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,365	3.74	-	-	-	-	2.268
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,390	3.81	-	-	-	-	2.323
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,542	4.22	7.000000	10:23:06 AM	2.4000	2.4000	2.565
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,544	4.23	-	-	-	-	2.605
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,664	4.56	7252.365000	3:56:33 PM	2.5450	2.5414	2.544
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,692	4.63	2970.237000	3:59:09 PM	2.5450	2.5420	2.545
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,733	4.75	-	-	-	-	2.484
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,773	4.85	-	-	-	-	2.507
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,824	4.99	-	-	-	-	2.616
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,850	5.07	3223.712000	3:57:41 PM	2.5825	2.5782	2.583
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,068	5.66	29.140000	3:55:35 PM	2.8000	2.7739	2.699
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,098	5.74	-	-	-	-	2.652
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,146	5.88	-	-	-	-	2.706
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,230	6.11	0.050000	9:57:45 AM	2.9000	2.9000	2.955
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,294	6.28	7297.240000	3:58:32 PM	2.6900	2.6826	2.683
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,419	6.62	-	-	-	-	2.715
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,617	7.17	-	-	-	-	2.705
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,874	7.87	-	-	-	-	2.790
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,911	7.97	172.000000	2:11:39 PM	2.5600	2.6312	2.635
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,413	9.34	-	-	-	-	2.893
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,456	9.46	-	-	-	-	2.948
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,475	9.51	-	-	-	-	2.893
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,657	10.01	-	-	-	-	2.933
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,831	10.49	150.000000	10:29:54 AM	2.8800	2.8800	2.893

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,909	10.70	-	-	-	-	3.007
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,029	11.03	-	-	-	-	3.044
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,057	11.11	-	-	-	-	3.143
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,267	11.68	-	-	-	-	3.150
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,330	11.86	-	-	-	-	3.178
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,442	12.16	1.687200	11:48:01 AM	3.5750	3.5750	3.249
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,036	13.79	-	-	-	-	3.484
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,365	14.69	-	-	-	-	3.615
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,442	14.90	-	-	-	-	3.672
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,730	15.69	3.000000	10:37:37 AM	3.6250	3.6250	3.755
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,961	16.32	-	-	-	-	3.849
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,051	16.57	-	-	-	-	3.857
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,120	16.76	293.700000	3:43:55 PM	4.0250	3.8747	3.882
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,241	17.09	-	-	-	-	3.905
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,577	18.01	-	-	-	-	3.903
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,171	19.63	5.700000	2:40:14 PM	4.0000	3.9588	3.935