

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	3	0.01	-	-	-	-	-
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	5	0.01	-	-	-	-	1.108
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	12	0.03	-	-	-	-	1.108
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	19	0.05	-	-	-	-	1.102
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	26	0.07	-	-	-	-	1.101
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	33	0.09	0.500000	10:06:39 AM	0.7500	0.7500	1.104
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	40	0.11	1.150000	3:16:47 PM	1.0950	1.0559	0.704
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	40	0.11	-	-	-	-	1.093
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	47	0.13	0.500000	2:33:08 PM	0.9250	0.9250	1.116
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	54	0.15	-	-	-	-	1.119
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	57	0.16	18.080000	2:29:35 PM	1.2000	1.1972	0.931
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	61	0.17	-	-	-	-	1.116
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	68	0.19	-	-	-	-	1.126
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	75	0.21	-	-	-	-	1.141
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	82	0.23	982.354000	3:06:31 PM	0.9500	0.9573	1.091
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	89	0.24	1059.118000	3:30:51 PM	0.9750	0.9685	1.074
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	96	0.26	-	-	-	-	0.968
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	96	0.26	0.500000	2:19:25 PM	0.9800	0.9800	1.023
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	103	0.28	26.072000	3:13:20 PM	1.0100	1.0075	1.268
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	110	0.30	25.523000	2:49:44 PM	1.1250	1.1436	1.250
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	117	0.32	308.000000	11:31:14 AM	1.0800	1.1484	1.192
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	124	0.34	2210.670000	11:21:06 AM	1.2250	1.2421	1.266
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	131	0.36	1214.383000	3:13:22 PM	1.2500	1.2747	1.291
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	138	0.38	466.439000	2:04:46 PM	1.3150	1.2897	1.300
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	142	0.39	7.000000	2:11:10 PM	1.3750	1.3571	1.412
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	145	0.40	0.050000	2:57:07 PM	1.3250	1.3250	1.331
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	152	0.42	-	-	-	-	1.293
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	159	0.44	403.825000	2:56:59 PM	1.3500	1.3002	1.316
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	166	0.45	98.477000	3:19:43 PM	1.3000	1.3321	1.325
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	173	0.47	69.614000	3:34:10 PM	1.3400	1.3396	1.347
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	180	0.49	342.785000	3:44:13 PM	1.3300	1.3322	1.341
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	187	0.51	-	-	-	-	1.364
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	194	0.53	50.000000	2:33:06 PM	1.3350	1.3350	1.349
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	201	0.55	1.005000	9:59:21 AM	1.3450	1.3450	1.369

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RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	208	0.57	-	-	-	-	1.386
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	215	0.59	40.181000	10:56:25 AM	1.3350	1.3351	1.403
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	222	0.61	1.100000	2:34:42 PM	1.3750	1.3750	1.400
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	229	0.63	-	-	-	-	1.407
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	243	0.67	2.000000	11:53:34 AM	1.4000	1.4000	1.437
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	250	0.68	-	-	-	-	1.445
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	257	0.70	1.010000	10:48:08 AM	1.4500	1.4500	1.396
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	264	0.72	-	-	-	-	1.449
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	271	0.74	1.000000	11:03:22 AM	1.6000	1.6000	1.358
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	271	0.74	58.600000	11:35:49 AM	1.4650	1.4650	1.486
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	278	0.76	-	-	-	-	1.491
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	285	0.78	1100.891000	11:38:21 AM	1.4250	1.4282	1.433
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	292	0.80	70.830000	11:36:49 AM	1.4515	1.4559	1.526
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	299	0.82	1.010000	10:59:02 AM	1.4500	1.4329	1.544
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	306	0.84	-	-	-	-	1.527
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	306	0.84	-	-	-	-	1.492
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	313	0.86	-	-	-	-	1.516
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	319	0.87	-	-	-	-	1.515
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	327	0.90	-	-	-	-	1.535
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	348	0.95	642.831000	11:36:19 AM	1.5250	1.5638	1.565
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	355	0.97	20.000000	11:23:34 AM	1.5650	1.5650	1.583
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	362	0.99	-	-	-	-	1.432
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	362	0.99	821.624000	3:39:17 PM	1.5650	1.5722	1.575
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	369	1.01	2.770000	10:53:54 AM	1.6150	1.6150	1.538
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	416	1.14	-	-	-	-	1.415
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	528	1.45	17.425000	2:58:17 PM	1.6500	1.6457	1.572
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	557	1.53	-	-	-	-	1.625
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	599	1.64	-	-	-	-	1.672
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	633	1.73	-	-	-	-	1.703
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	681	1.86	47.100000	2:50:37 PM	1.8000	1.8081	1.824
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	683	1.87	2368.235000	3:36:33 PM	1.8650	1.8748	1.865
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	750	2.05	810.050000	3:33:57 PM	1.8200	1.8076	1.770
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	759	2.08	-	-	-	-	1.814
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	775	2.12	450.000000	3:56:01 PM	1.8500	1.8633	1.867

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	819	2.24	3397.009200	3:43:41 PM	1.8600	1.8732	1.871
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	857	2.35	-	-	-	-	1.860
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	935	2.56	655.945000	3:46:44 PM	2.0000	1.9184	1.912
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	961	2.63	600.520000	3:31:29 PM	1.9000	1.8904	1.891
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,004	2.75	-	-	-	-	2.000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,145	3.14	67.350000	2:58:39 PM	1.9250	1.9250	1.928
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,184	3.24	336.990000	2:37:02 PM	2.1200	2.1400	2.140
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,228	3.36	-	-	-	-	2.161
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,291	3.54	-	-	-	-	2.204
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,306	3.58	3577.200000	2:37:40 PM	2.1500	2.1429	2.139
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,364	3.73	0.050000	2:38:40 PM	2.2500	2.2500	2.263
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,389	3.80	-	-	-	-	2.388
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,541	4.22	-	-	-	-	2.544
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,543	4.23	-	-	-	-	2.591
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,663	4.55	3078.465000	3:55:49 PM	2.5490	2.5530	2.552
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,691	4.63	2320.375000	3:49:46 PM	2.5550	2.5566	2.549
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,732	4.74	-	-	-	-	2.482
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,772	4.85	-	-	-	-	2.505
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,823	4.99	-	-	-	-	2.606
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,849	5.06	1220.000000	3:55:45 PM	2.5965	2.5955	2.582
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,067	5.66	275.620000	3:15:08 PM	2.7100	2.7118	2.706
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,097	5.74	0.150000	11:46:34 AM	2.8000	2.8000	2.652
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,145	5.87	-	-	-	-	2.700
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,229	6.10	-	-	-	-	2.952
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,293	6.28	4163.700000	3:59:31 PM	2.7125	2.7095	2.688
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,418	6.62	-	-	-	-	2.717
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,616	7.16	-	-	-	-	2.710
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,873	7.87	-	-	-	-	2.785
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,910	7.97	1.150000	-	-	-	2.632
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,412	9.34	3.000000	-	-	-	2.869
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,455	9.46	-	-	-	-	2.918
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,474	9.51	-	-	-	-	2.868
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,656	10.01	-	-	-	-	2.900
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,830	10.49	71.500000	2:17:17 PM	2.9250	2.9252	2.895

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,908	10.70	-	-	-	-	2.982
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,028	11.03	-	-	-	-	3.023
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,056	11.11	-	-	-	-	3.116
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,266	11.68	-	-	-	-	3.141
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,329	11.85	-	-	-	-	3.173
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,441	12.16	-	-	-	-	3.246
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,035	13.79	-	-	-	-	3.491
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,364	14.69	-	-	-	-	3.622
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,441	14.90	-	-	-	-	3.675
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,729	15.69	-	-	-	-	3.765
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,960	16.32	-	-	-	-	3.858
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,050	16.56	-	-	-	-	3.868
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,119	16.75	2.600000	10:53:13 AM	4.0000	3.9654	3.882
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,240	17.08	-	-	-	-	3.915
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,576	18.00	4.200000	3:39:56 PM	3.8900	3.8829	3.915
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,170	19.63	-	-	-	-	3.934