

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 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	7	0.02	-	-	-	-	1.0016
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	14	0.04	-	-	-	-	1.0013
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	21	0.06	3.000000	10:10:18 AM	0.8250	0.8250	1.0014
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	28	0.08	5.400000	9:29:18 AM	1.1000	1.1000	0.8643
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	28	0.08	16.630000	3:37:28 PM	0.8700	0.8900	0.9960
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	35	0.10	2.016000	3:37:27 PM	0.8700	0.8650	1.0034
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	42	0.12	2.330000	3:37:33 PM	0.8700	0.8009	1.0061
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	45	0.12	1.400000	11:51:31 AM	1.0500	1.0500	0.9882
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	49	0.13	0.016000	3:37:29 PM	0.8700	0.8700	1.0070
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	56	0.15	0.010000	3:37:30 PM	0.8700	0.8700	1.0116
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	63	0.17	0.013000	3:37:34 PM	0.8800	0.8800	1.0413
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	70	0.19	169.242600	3:37:35 PM	0.8800	0.8882	1.0042
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	77	0.21	95.543000	11:34:36 AM	0.8900	0.8797	1.0010
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	84	0.23	-	-	-	-	1.0612
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	84	0.23	1812.563900	3:53:12 PM	0.8500	0.8551	1.1770
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	91	0.25	8511.276400	3:40:41 PM	0.8850	0.9079	1.0300
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	98	0.27	1007.054000	2:50:48 PM	0.8400	0.8428	1.0332
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	105	0.29	500.000000	10:37:16 AM	0.8800	0.8800	1.0332
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	112	0.31	2006.264000	2:56:46 PM	0.8100	0.8303	1.0509
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	119	0.33	6078.691500	3:51:42 PM	0.8800	0.9135	1.0591
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	126	0.35	525.000000	2:30:54 PM	0.9150	0.9236	1.1486
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	130	0.36	12.925000	2:51:10 PM	1.3500	1.3183	1.1976
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	133	0.36	-	-	-	-	1.1652
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	140	0.38	-	-	-	-	1.1865
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	147	0.40	64.000000	10:33:34 AM	1.0500	1.0500	1.0764
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	154	0.42	3.803000	11:03:03 AM	1.1000	1.1000	1.1988
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	161	0.44	12.759000	11:53:48 AM	1.1100	1.1186	1.2496
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	168	0.46	9.232000	11:38:28 AM	1.1750	1.1430	1.3226
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	175	0.48	-	-	-	-	1.2555
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	182	0.50	4417.426200	3:33:21 PM	1.1500	1.1650	1.1659
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	189	0.52	0.500000	9:52:59 AM	1.2000	1.2000	1.2249
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	196	0.54	5.380000	3:17:30 PM	1.1000	1.1519	1.2410
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	203	0.56	-	-	-	-	1.2907
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	210	0.58	-	-	-	-	1.2670

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RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	217	0.59	-	-	-	-	1.2801
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	231	0.63	1.274000	2:57:48 PM	1.2000	1.2000	1.3108
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	238	0.65	-	-	-	-	1.3244
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	245	0.67	-	-	-	-	1.3202
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	252	0.69	2.110000	2:36:45 PM	1.2500	1.2500	1.3473
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	259	0.71	-	-	-	-	1.3602
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	259	0.71	-	-	-	-	1.4633
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	266	0.73	1.600000	9:26:12 AM	1.3250	1.3250	1.4754
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	273	0.75	0.756000	2:33:29 PM	1.3000	1.3000	1.4168
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	280	0.77	-	-	-	-	1.4189
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	287	0.79	-	-	-	-	1.3758
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	294	0.81	-	-	-	-	1.6223
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	294	0.81	-	-	-	-	1.3835
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	301	0.82	-	-	-	-	1.4221
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	307	0.84	-	-	-	-	1.4077
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	315	0.86	-	-	-	-	1.4159
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	336	0.92	-	-	-	-	1.4922
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	343	0.94	-	-	-	-	1.4987
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	350	0.96	56.900000	2:42:37 PM	1.5500	1.5527	1.5244
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	350	0.96	-	-	-	-	1.5667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	357	0.98	119.245000	3:57:36 PM	1.5400	1.4641	1.5141
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	357	0.98	1322.350000	3:50:05 PM	1.3800	1.4137	1.4174
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	364	1.00	3796.427000	3:40:07 PM	1.4650	1.4703	1.4586
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	404	1.11	-	-	-	-	1.4729
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	516	1.41	0.700000	2:03:05 PM	1.6800	1.6800	1.5519
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	545	1.49	-	-	-	-	1.6215
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	587	1.61	-	-	-	-	1.6611
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	621	1.70	-	-	-	-	1.6910
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	669	1.83	2096.680000	3:47:16 PM	1.7450	1.7508	1.7048
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	671	1.84	2128.470000	3:48:24 PM	1.8150	1.8174	1.8210
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	738	2.02	946.451000	3:51:49 PM	1.7750	1.7722	1.7730
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	747	2.05	-	-	-	-	1.8003
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	763	2.09	952.000000	11:59:14 AM	1.8950	1.8778	1.8725
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	807	2.21	4.700000	11:05:02 AM	1.9000	1.9000	1.8421

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	845	2.31	-	-	-	-	1.8681
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	923	2.53	10.284000	3:09:52 PM	1.9750	1.9813	1.8950
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	949	2.60	6773.671000	3:58:02 PM	1.9000	1.9323	1.9061
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	992	2.72	-	-	-	-	1.9914
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,133	3.10	363.342000	3:07:56 PM	1.9900	2.0003	2.0058
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,172	3.21	100.300000	3:38:41 PM	2.1500	2.1251	2.1224
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,216	3.33	-	-	-	-	2.1597
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,279	3.50	-	-	-	-	2.2055
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,294	3.54	-	-	-	-	2.1163
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,352	3.70	0.500000	9:52:28 AM	2.2100	2.2100	2.2177
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,377	3.77	-	-	-	-	2.3294
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,529	4.19	50.000000	9:39:20 AM	2.4750	2.4750	2.4722
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,531	4.19	-	-	-	-	2.4734
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,651	4.52	4271.502000	3:58:59 PM	2.5775	2.5775	2.5801
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,679	4.60	1436.075000	3:59:12 PM	2.5800	2.5790	2.5784
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,720	4.71	-	-	-	-	2.4958
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,760	4.82	-	-	-	-	2.5202
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,811	4.96	-	-	-	-	2.5736
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,837	5.03	954.460000	3:59:35 PM	2.6000	2.5929	2.5992
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,055	5.63	5.670000	10:41:40 AM	2.7500	2.7500	2.7566
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,085	5.71	4.500000	2:13:54 PM	2.9500	2.7989	2.6740
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,133	5.84	-	-	-	-	2.7152
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,217	6.07	-	-	-	-	2.8444
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,281	6.25	3830.000000	3:58:56 PM	2.7900	2.7897	2.7904
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,406	6.59	-	-	-	-	2.7750
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,604	7.13	2.000000	11:18:34 AM	2.8600	2.8175	2.8647
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,861	7.83	-	-	-	-	2.8763
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,898	7.93	423.050000	3:58:17 PM	2.7950	2.7962	2.7951
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,400	9.31	-	-	-	-	2.8724
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,443	9.43	5030.300000	3:58:45 PM	3.0455	3.0528	3.0474
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,462	9.48	-	-	-	-	2.9589
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,644	9.98	-	-	-	-	2.9784
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,818	10.45	262.673000	3:58:41 PM	2.9675	2.9976	2.9837
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,896	10.67	-	-	-	-	3.0428

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,016	11.00	-	-	-	-	3.0740
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,044	11.07	-	-	-	-	3.1101
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,254	11.65	-	-	-	-	3.1792
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,317	11.82	-	-	-	-	3.2071
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,429	12.13	4.000000	2:27:48 PM	3.6000	3.6000	3.6150
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,023	13.75	3.000000	3:52:51 PM	3.6250	3.6250	3.5360
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,352	14.65	-	-	-	-	3.6884
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,429	14.86	55.361000	3:58:31 PM	3.9250	3.9170	4.0191
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,717	15.65	-	-	-	-	3.8523
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,948	16.29	-	-	-	-	3.9331
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,038	16.53	-	-	-	-	3.9454
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,107	16.72	8.100000	3:09:35 PM	4.0000	3.9869	3.9872
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,228	17.05	-	-	-	-	3.9766
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,564	17.97	3.750000	3:59:04 PM	3.9500	3.9500	3.9262
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,158	19.60	-	-	-	-	3.9372