

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 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	7	0.02	-	-	-	-	0.9069
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	14	0.04	1.001000	10:08:17 AM	0.8000	0.8000	0.9069
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	21	0.06	-	-	-	-	1.0500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	21	0.06	-	-	-	-	0.9042
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	28	0.08	-	-	-	-	0.9067
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	35	0.10	-	-	-	-	0.9105
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	38	0.10	0.400000	9:19:34 AM	1.1000	1.1000	1.0291
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	42	0.12	-	-	-	-	0.9156
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	49	0.13	-	-	-	-	0.9227
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	56	0.15	8.000000	10:40:48 AM	0.8000	0.8000	0.9423
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	63	0.17	7.500000	2:14:24 PM	0.8200	0.8250	0.9285
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	70	0.19	55.753200	2:37:59 PM	0.7500	0.8210	0.9317
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	77	0.21	-	-	-	-	1.0818
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	77	0.21	21.498000	2:43:12 PM	0.8000	0.7962	1.0244
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	84	0.23	46.668600	2:28:38 PM	0.8350	0.8318	0.9517
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	91	0.25	1862.186100	3:57:01 PM	0.8500	0.8465	0.8553
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	98	0.27	0.242000	2:11:12 PM	0.8450	0.8450	0.9601
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	105	0.29	11.561000	2:02:37 PM	0.8500	0.8484	0.9787
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	112	0.31	930.300000	11:32:39 AM	0.8500	0.8485	1.0291
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	119	0.33	764.819000	2:02:23 PM	0.8500	0.8533	1.0674
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	123	0.34	110.800000	2:42:22 PM	1.3800	1.3887	1.3103
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	126	0.35	-	-	-	-	1.1654
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	133	0.36	-	-	-	-	1.0804
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	140	0.38	2260.598000	3:08:56 PM	0.9000	0.9000	1.0498
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	147	0.40	255.005300	3:19:44 PM	0.9250	0.9250	1.1622
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	154	0.42	-	-	-	-	1.1167
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	161	0.44	-	-	-	-	1.1633
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	168	0.46	2.800000	11:29:42 AM	1.0000	1.0000	1.1941
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	175	0.48	503.020000	2:48:22 PM	1.0350	1.0569	1.0530
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	182	0.50	3347.333800	3:49:44 PM	1.0510	1.0520	1.0628
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	189	0.52	-	-	-	-	1.1456
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	196	0.54	-	-	-	-	1.1808
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	203	0.56	20.000000	3:26:32 PM	1.1500	1.1500	1.1792
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	210	0.58	-	-	-	-	1.1961

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RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	224	0.61	24.205000	3:26:31 PM	1.1500	1.1543	1.2321
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	231	0.63	1.500000	3:21:32 PM	1.2000	1.2000	1.2491
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	238	0.65	0.230000	2:35:46 PM	1.3000	1.3000	1.2574
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	245	0.67	-	-	-	-	1.2812
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	252	0.69	-	-	-	-	1.3546
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	252	0.69	-	-	-	-	1.4631
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	259	0.71	-	-	-	-	1.2834
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	266	0.73	5.500000	10:34:54 AM	1.2750	1.2750	1.4013
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	273	0.75	21.126000	3:27:06 PM	1.2800	1.2953	1.3617
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	280	0.77	1.510000	11:10:34 AM	1.3250	1.3250	1.3449
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	287	0.79	-	-	-	-	1.3838
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	287	0.79	-	-	-	-	1.3446
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	294	0.81	2.030000	3:38:34 PM	1.3500	1.3500	1.3880
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	300	0.82	-	-	-	-	1.3700
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	308	0.84	-	-	-	-	1.3777
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	329	0.90	-	-	-	-	1.4255
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	336	0.92	30.000000	9:13:15 AM	1.3250	1.3250	1.4320
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	343	0.94	-	-	-	-	1.3999
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	343	0.94	-	-	-	-	1.3550
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	350	0.96	4.020000	3:19:26 PM	1.5100	1.5096	1.4180
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	350	0.96	75.751000	2:41:14 PM	1.4150	1.3765	1.3895
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	357	0.98	2656.711000	3:39:39 PM	1.4220	1.4368	1.4346
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	364	1.00	4868.010000	3:13:00 PM	1.4200	1.4285	1.4225
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	397	1.09	-	-	-	-	1.5060
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	509	1.39	6.000000	3:20:32 PM	1.6200	1.6033	1.5182
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	538	1.47	-	-	-	-	1.6584
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	580	1.59	-	-	-	-	1.6924
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	614	1.68	-	-	-	-	1.7353
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	662	1.81	18.250000	3:20:11 PM	1.8500	1.8212	1.8460
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	664	1.82	2000.000000	9:47:35 AM	1.9950	1.9950	1.8876
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	731	2.00	74.350000	3:57:16 PM	1.9800	1.8347	1.8239
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	740	2.03	-	-	-	-	1.8590
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	756	2.07	-	-	-	-	1.8201
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	800	2.19	22.860000	10:08:06 AM	2.0000	1.9503	1.8916

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	838	2.29	-	-	-	-	1.9354
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	916	2.51	16.000000	3:07:35 PM	2.2500	2.1634	2.0623
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	942	2.58	100.000000	3:28:49 PM	2.1000	2.1200	2.1003
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	985	2.70	-	-	-	-	2.0609
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,126	3.08	5.600000	3:15:53 PM	2.3500	2.3045	2.2073
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,165	3.19	-	-	-	-	2.1244
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,209	3.31	-	-	-	-	2.2335
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,272	3.48	-	-	-	-	2.2788
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,287	3.52	-	-	-	-	2.1076
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,345	3.68	-	-	-	-	2.3111
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,370	3.75	-	-	-	-	2.3756
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,522	4.17	-	-	-	-	2.4570
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,524	4.17	-	-	-	-	2.4978
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,644	4.50	629.235000	3:55:28 PM	2.6275	2.6130	2.6211
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,672	4.58	1914.650000	3:57:38 PM	2.6250	2.6248	2.6242
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,713	4.69	-	-	-	-	2.5612
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,753	4.80	-	-	-	-	2.5845
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,804	4.94	-	-	-	-	2.6253
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,830	5.01	348.055000	3:56:07 PM	2.6350	2.6421	2.6409
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,048	5.61	12.100000	3:08:39 PM	2.6500	2.7804	2.8644
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,078	5.69	8.500000	3:32:34 PM	3.6000	3.6000	2.7263
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,126	5.82	-	-	-	-	2.7553
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,210	6.05	4.900000	3:34:11 PM	2.9200	2.9200	2.8341
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,274	6.23	439.372100	3:59:27 PM	2.8250	2.8277	2.7974
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,399	6.57	20.000000	2:31:09 PM	2.9000	2.9000	2.8218
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,597	7.11	-	-	-	-	2.8574
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,854	7.81	-	-	-	-	2.9257
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,891	7.92	798.500000	3:14:47 PM	2.8750	2.8544	2.8427
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,393	9.29	-	-	-	-	3.0069
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,436	9.41	836.130000	10:54:08 AM	3.0650	3.0650	3.0671
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,455	9.46	-	-	-	-	3.0624
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,637	9.96	-	-	-	-	3.1080
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,811	10.43	433.880000	3:54:15 PM	3.0950	3.0936	3.0946
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,889	10.65	-	-	-	-	3.1787

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,009	10.98	-	-	-	-	3.2127
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,037	11.05	106.344000	2:47:55 PM	3.2700	3.2700	3.2700
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,247	11.63	-	-	-	-	3.3145
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,310	11.80	3.500000	2:32:46 PM	3.7500	3.7500	3.3419
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,422	12.11	320.550000	3:58:26 PM	3.7000	3.6365	3.6344
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,016	13.73	-	-	-	-	3.6605
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,345	14.63	-	-	-	-	3.8016
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,422	14.85	123.200000	3:32:04 PM	4.0500	4.0056	4.0160
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,710	15.63	-	-	-	-	3.9499
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,941	16.27	-	-	-	-	4.0212
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,031	16.51	25.000000	2:35:19 PM	4.0500	4.0500	4.0334
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,100	16.70	655.032000	3:53:19 PM	4.0900	4.0743	4.0783
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,221	17.03	-	-	-	-	4.0607
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,557	17.95	2.000000	2:52:23 PM	4.0200	4.0200	3.9585
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,151	19.58	2.112000	3:11:35 PM	4.1000	4.1000	3.9978