

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	6	0.02	-	-	-	-	0.9300
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	13	0.04	4.702000	2:45:48 PM	1.0500	0.8532	0.9300
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	20	0.06	1.500000	11:31:28 AM	1.1000	1.1000	1.0500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	20	0.06	-	-	-	-	0.9276
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	27	0.07	-	-	-	-	0.9298
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	34	0.09	-	-	-	-	0.9318
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	37	0.10	1.000000	10:46:37 AM	1.0500	1.0500	1.0291
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	41	0.11	1.000000	11:08:40 AM	0.7800	0.7800	0.9355
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	48	0.13	1.000000	11:08:45 AM	0.7800	0.7800	0.9409
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	55	0.15	-	-	-	-	0.9577
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	62	0.17	-	-	-	-	0.9442
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	69	0.19	3.000000	3:28:45 PM	0.7500	0.7833	0.9461
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	76	0.21	-	-	-	-	1.0459
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	76	0.21	6.000000	11:20:03 AM	0.8500	0.8500	1.0291
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	83	0.23	79.914100	3:15:08 PM	0.8250	0.8423	0.9623
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	90	0.25	3170.410100	3:20:18 PM	0.8450	0.8365	0.8898
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	97	0.27	200.000000	9:54:41 AM	0.8450	0.8450	0.9695
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	104	0.29	217.100500	3:27:12 PM	0.8375	0.8445	1.0509
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	111	0.30	10.000000	11:09:32 AM	0.8750	0.8750	1.0359
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	118	0.32	403.800000	10:56:13 AM	0.8500	0.8500	1.0725
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	122	0.33	53.310000	3:54:30 PM	1.3650	1.4011	1.1901
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	125	0.34	100.000000	9:20:50 AM	0.8420	0.8420	1.1654
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	132	0.36	-	-	-	-	1.0881
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	139	0.38	1.400000	10:35:42 AM	0.9000	0.9000	1.0623
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	146	0.40	28.300000	2:43:56 PM	0.9250	0.9537	1.1661
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	153	0.42	-	-	-	-	1.1269
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	160	0.44	-	-	-	-	1.1710
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	167	0.46	-	-	-	-	1.2637
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	174	0.48	3.500000	2:36:21 PM	1.0250	1.0250	1.0530
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	181	0.50	757.217000	3:43:19 PM	1.0500	1.0501	1.0827
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	188	0.52	-	-	-	-	1.1592
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	195	0.53	-	-	-	-	1.1891
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	202	0.55	-	-	-	-	1.1857
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	209	0.57	-	-	-	-	1.1990

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RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	223	0.61	-	-	-	-	1.2277
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	230	0.63	-	-	-	-	1.2412
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	237	0.65	-	-	-	-	1.2467
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	244	0.67	-	-	-	-	1.2664
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	251	0.69	-	-	-	-	1.3333
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	251	0.69	-	-	-	-	1.4301
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	258	0.71	-	-	-	-	1.2837
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	265	0.73	45.400000	11:12:15 AM	1.2750	1.2750	1.4011
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	272	0.75	217.694000	9:41:17 AM	1.3000	1.3000	1.3000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	279	0.76	1.000000	2:32:14 PM	1.2750	1.2750	1.3194
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	286	0.78	5.000000	11:41:36 AM	1.5100	1.5100	1.3233
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	286	0.78	-	-	-	-	1.3448
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	293	0.80	-	-	-	-	1.3649
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	299	0.82	-	-	-	-	1.3513
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	307	0.84	-	-	-	-	1.3620
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	328	0.90	301.740000	10:41:49 AM	1.3550	1.3550	1.3550
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	335	0.92	1.275000	3:23:33 PM	1.3750	1.3750	1.4239
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	342	0.94	-	-	-	-	1.3426
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	342	0.94	8.000000	10:22:17 AM	1.3650	1.3650	1.3550
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	349	0.96	90.260000	3:10:13 PM	1.4200	1.4211	1.3825
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	349	0.96	313.140000	11:22:12 AM	1.3890	1.3890	1.3862
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	356	0.98	118.490000	2:49:26 PM	1.4350	1.4226	1.4331
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	363	0.99	199.650000	3:49:36 PM	1.4350	1.4339	1.4372
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	396	1.08	-	-	-	-	1.5023
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	508	1.39	21.740000	2:11:13 PM	1.5000	1.6049	1.4920
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	537	1.47	-	-	-	-	1.6603
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	579	1.59	1250.000000	10:17:37 AM	1.8130	1.8130	1.7518
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	613	1.68	-	-	-	-	1.7407
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	661	1.81	82.300000	11:32:38 AM	1.8400	1.8285	1.8229
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	663	1.82	-	-	-	-	1.8727
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	730	2.00	136.200000	3:21:22 PM	1.9500	1.8913	1.8474
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	739	2.02	-	-	-	-	1.8704
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	755	2.07	2.000000	3:10:07 PM	1.9250	1.9250	1.8014
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	799	2.19	221.800000	3:09:37 PM	1.9050	1.9057	1.8911

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	837	2.29	-	-	-	-	1.9488
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	915	2.51	216.390000	3:12:29 PM	2.1000	2.1023	2.0767
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	941	2.58	6.200000	11:40:33 AM	1.9500	1.9790	2.2500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	984	2.69	-	-	-	-	2.0763
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,125	3.08	6.700000	3:17:18 PM	2.2500	2.2978	2.2782
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,164	3.19	-	-	-	-	2.1486
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,208	3.31	-	-	-	-	2.2500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,271	3.48	-	-	-	-	2.2949
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,286	3.52	0.310000	11:30:14 AM	2.4100	2.4100	2.0959
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,344	3.68	-	-	-	-	2.3284
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,369	3.75	-	-	-	-	2.3884
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,521	4.16	-	-	-	-	2.4492
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,523	4.17	-	-	-	-	2.5075
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,643	4.50	148.965000	3:57:41 PM	2.6350	2.6180	2.6246
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,671	4.58	402.742838	3:54:01 PM	2.6200	2.6277	2.6230
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,712	4.69	-	-	-	-	2.5733
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,752	4.80	-	-	-	-	2.5962
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,803	4.94	-	-	-	-	2.6354
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,829	5.01	8.720000	3:58:22 PM	2.6370	2.6438	2.6409
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,047	5.60	13.000000	3:18:03 PM	2.8500	2.8569	2.8633
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,077	5.69	12.000000	10:33:39 AM	2.8750	2.8531	2.7408
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,125	5.82	-	-	-	-	2.7695
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,209	6.05	0.463000	11:49:04 AM	2.9250	2.9250	2.8449
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,273	6.22	38.500000	3:50:13 PM	2.8250	2.8250	2.7962
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,398	6.57	-	-	-	-	2.8410
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,596	7.11	90.200000	2:39:08 PM	2.9250	2.9222	2.9153
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,853	7.81	-	-	-	-	2.9464
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,890	7.91	462.500000	2:59:34 PM	2.8550	2.8602	2.8635
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,392	9.29	-	-	-	-	3.0203
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,435	9.41	133.000000	3:06:59 PM	3.0675	3.0634	3.0663
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,454	9.46	-	-	-	-	3.0702
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,636	9.96	-	-	-	-	3.1103
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,810	10.43	168.230614	11:23:20 AM	3.0995	3.0835	3.0910
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,888	10.65	-	-	-	-	3.1809

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,008	10.97	-	-	-	-	3.2150
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,036	11.05	16.600000	2:03:24 PM	3.3000	3.3590	3.2681
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,246	11.63	-	-	-	-	3.3134
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,309	11.80	2.000000	11:13:50 AM	3.6000	3.6000	3.3398
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,421	12.10	26.400000	3:54:01 PM	3.7000	3.5063	3.6343
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,015	13.73	-	-	-	-	3.6479
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,344	14.63	32.550000	10:50:50 AM	3.9500	3.9500	3.7828
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,421	14.84	12.540000	11:52:37 AM	4.0500	4.0500	3.9785
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,709	15.63	10.000000	10:50:47 AM	4.0000	4.0000	3.9224
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,940	16.26	5.000000	10:50:44 AM	4.0250	4.0250	3.9976
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,030	16.51	-	-	-	-	4.0170
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,099	16.70	177.325000	2:08:26 PM	4.1000	4.0865	4.0809
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,220	17.03	-	-	-	-	4.0601
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,556	17.95	77.000000	11:51:12 AM	4.0000	4.0000	3.9922
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,150	19.58	104.500000	3:19:56 PM	4.0000	4.0728	4.0748