

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	1	0.00	-	-	-	-	-
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	8	0.02	-	-	-	-	0.7465
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	15	0.04	-	-	-	-	1.0500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	15	0.04	-	-	-	-	0.7450
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	22	0.06	2.701000	11:26:29 AM	0.8250	0.8250	0.7464
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	29	0.08	90.000000	10:40:08 AM	0.7200	0.7200	0.8200
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	32	0.09	24.700000	3:20:12 PM	1.0250	1.0236	1.0166
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	36	0.10	1.000000	3:35:19 PM	0.6500	0.6500	0.7526
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	43	0.12	3.000000	10:04:45 AM	0.7800	0.7800	0.7622
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	50	0.14	21.603000	11:06:52 AM	0.7500	0.7500	0.7787
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	57	0.16	6.500000	3:53:10 PM	0.8000	0.7538	0.7768
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	64	0.18	13.020000	11:39:51 AM	0.8500	0.7477	0.7842
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	71	0.19	650.040000	3:50:01 PM	0.9800	0.9954	1.0378
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	71	0.19	258.970000	3:17:27 PM	0.7650	0.7645	0.7650
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	78	0.21	111.836000	2:40:16 PM	0.7650	0.7720	0.7925
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	85	0.23	2094.887000	3:38:51 PM	0.7500	0.7879	0.8622
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	92	0.25	5276.375000	3:42:07 PM	0.7750	0.8019	0.8073
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	99	0.27	517.369000	2:55:03 PM	0.8150	0.8150	0.8150
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	106	0.29	105.772000	2:59:08 PM	0.8250	0.8503	0.8500
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	113	0.31	75.361000	2:23:25 PM	0.8350	0.8500	0.8500
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	117	0.32	19.000000	3:31:29 PM	1.3000	1.3395	1.1246
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	120	0.33	1.000000	3:37:45 PM	0.8500	0.8500	0.8827
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	127	0.35	-	-	-	-	0.9409
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	134	0.37	-	-	-	-	0.9348
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	141	0.39	0.400000	11:47:12 AM	0.9000	0.9000	1.0077
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	148	0.41	-	-	-	-	0.9934
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	155	0.42	-	-	-	-	1.0299
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	162	0.44	9.870000	2:30:19 PM	1.0000	1.0000	1.1041
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	169	0.46	-	-	-	-	1.0530
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	176	0.48	448.210000	3:17:00 PM	1.0000	1.0192	1.0850
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	183	0.50	1965.717000	3:48:03 PM	1.0100	1.0127	1.0170
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	190	0.52	-	-	-	-	1.0910
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	197	0.54	-	-	-	-	1.1003
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	204	0.56	-	-	-	-	1.1197

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RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	218	0.60	1.000000	11:05:07 AM	1.1500	1.1500	1.1598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	225	0.62	1.230000	10:39:57 AM	1.1000	1.1000	1.1794
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	232	0.64	1.087000	9:39:07 AM	1.2000	1.2000	1.1941
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	239	0.65	-	-	-	-	1.2174
RPG5 3 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	246	0.67	2.645000	11:25:26 AM	1.6000	1.6000	1.3348
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	246	0.67	-	-	-	-	1.3285
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	253	0.69	-	-	-	-	1.2834
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	260	0.71	1.926000	2:35:41 PM	1.2850	1.2668	1.4011
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	267	0.73	-	-	-	-	1.3000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	274	0.75	0.015000	11:24:10 AM	1.2750	1.2750	1.3100
RPG5 3 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	281	0.77	26.490000	2:58:01 PM	1.3500	1.3604	1.2922
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	281	0.77	-	-	-	-	1.3196
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	288	0.79	-	-	-	-	1.3425
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	294	0.81	-	-	-	-	1.3369
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	302	0.83	-	-	-	-	1.3471
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	323	0.88	1.020000	3:38:58 PM	1.3500	1.3647	1.3550
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	330	0.90	-	-	-	-	1.3977
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	337	0.92	4.000000	2:08:54 PM	1.3650	1.3650	1.3140
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	337	0.92	-	-	-	-	1.3550
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	344	0.94	11.707000	2:36:06 PM	1.5200	1.5029	1.3671
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	344	0.94	1.020000	3:32:57 PM	1.3850	1.3850	1.3880
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	351	0.96	994.176000	2:59:34 PM	1.4100	1.3985	1.4194
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	358	0.98	2395.316000	11:13:42 AM	1.4000	1.4139	1.4301
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	365	1.00	3291.698800	3:44:56 PM	1.4100	1.4046	1.4051
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	391	1.07	-	-	-	-	1.5219
RPG5 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	503	1.38	2.080000	2:45:29 PM	1.6050	1.6650	1.8021
RPG5 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	532	1.46	-	-	-	-	1.6846
RPG5 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	574	1.57	-	-	-	-	1.7417
RPG5 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	608	1.67	-	-	-	-	1.7694
RPG5 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	656	1.80	552.500000	3:56:38 PM	1.8250	1.8253	1.8346
RPG5 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	658	1.80	1437.450000	2:37:44 PM	1.9950	1.9701	1.9694
RPG5 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	725	1.99	50.100000	3:00:25 PM	1.9175	1.9174	1.9002
RPG5 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	734	2.01	-	-	-	-	1.9080
RPG5 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	750	2.05	-	-	-	-	1.7920

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	794	2.17	12.900000	2:45:40 PM	1.9950	1.9793	1.8852
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	832	2.28	-	-	-	-	1.9927
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	910	2.49	98.095000	3:50:13 PM	2.4000	2.2802	2.0755
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	936	2.56	0.100000	2:19:03 PM	2.0000	2.0000	2.1819
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	979	2.68	-	-	-	-	2.1256
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,120	3.07	51.308000	3:57:53 PM	2.3400	2.3388	2.3441
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,159	3.17	-	-	-	-	2.2332
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,203	3.29	-	-	-	-	2.3084
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,266	3.47	-	-	-	-	2.3549
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,281	3.51	10.300000	3:17:23 PM	2.4200	2.4209	2.1013
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,339	3.67	-	-	-	-	2.3976
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,364	3.73	-	-	-	-	2.4418
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,516	4.15	-	-	-	-	2.6732
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,518	4.16	-	-	-	-	2.5572
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,638	4.49	1585.015000	3:57:27 PM	2.6550	2.6651	2.6642
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,666	4.56	3238.250000	3:17:01 PM	2.7000	2.6862	2.6850
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,707	4.67	-	-	-	-	2.6400
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,747	4.78	-	-	-	-	2.6630
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,798	4.92	-	-	-	-	2.6984
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,824	4.99	105.850000	2:42:43 PM	2.7200	2.7009	2.6992
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,042	5.59	3.700000	2:55:19 PM	2.8000	2.8432	2.8627
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,072	5.67	-	-	-	-	2.8031
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,120	5.80	-	-	-	-	2.8271
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,204	6.03	-	-	-	-	2.8843
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,268	6.21	846.000000	10:57:05 AM	2.8975	2.8996	2.8982
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,393	6.55	-	-	-	-	2.8968
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,591	7.09	1.000000	10:23:33 AM	2.9900	2.9900	2.9132
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,848	7.80	-	-	-	-	2.9913
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,885	7.90	149.120000	2:19:23 PM	2.9750	2.9778	2.9094
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,387	9.27	0.840000	3:16:39 PM	3.2500	3.2500	3.0686
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,430	9.39	3275.000000	3:08:06 PM	3.1250	3.1221	3.1234
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,449	9.44	-	-	-	-	3.1028
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,631	9.94	-	-	-	-	3.1387
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,805	10.42	446.684000	3:16:28 PM	3.1300	3.1385	3.1292

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,883	10.63	-	-	-	-	3.2026
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,003	10.96	-	-	-	-	3.2336
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,031	11.04	0.400000	2:49:49 PM	3.5000	3.5000	3.2671
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,241	11.61	0.500000	3:02:06 PM	3.5200	3.5200	3.3268
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,304	11.78	-	-	-	-	3.3520
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,416	12.09	12.000000	2:37:35 PM	3.7500	3.7438	3.6339
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,010	13.72	-	-	-	-	3.6510
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,339	14.62	-	-	-	-	3.7846
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,416	14.83	41.165000	10:20:28 AM	4.0600	4.0600	3.9157
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,704	15.62	-	-	-	-	3.9230
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,935	16.25	1.050000	3:54:10 PM	3.9900	3.9900	3.9960
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,025	16.50	2.650000	11:07:36 AM	4.1000	4.1000	4.0147
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,094	16.68	104.250500	2:38:41 PM	4.0900	4.1409	4.0805
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,215	17.02	-	-	-	-	4.0557
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,551	17.94	12.900000	11:15:33 AM	4.0750	4.0750	3.9917
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,145	19.56	101.000000	2:46:44 PM	4.0700	4.0014	4.0295