

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 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	7	0.02	2	10:24:54 AM	0.8000	0.8000	0.7441
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	14	0.04	-	-	-	-	1.0500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	14	0.04	-	-	-	-	0.7428
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	21	0.06	4.051	3:39:55 PM	0.7000	0.7028	0.7440
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	28	0.08	-	-	-	-	0.8200
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	31	0.09	1,009.50	2:54:19 PM	1.0000	1.0000	1.0166
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	35	0.10	-	-	-	-	0.7489
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	42	0.12	-	-	-	-	0.7582
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	49	0.13	0.6	10:22:48 AM	0.7000	0.7000	0.7738
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	56	0.15	3.32	3:29:46 PM	0.7700	0.7700	0.7727
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	63	0.17	9.5	3:39:56 PM	0.7250	0.7355	0.7801
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	70	0.19	431	10:13:09 AM	0.9775	0.9817	1.0285
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	70	0.19	416.417	2:51:35 PM	0.8100	0.7841	0.7939
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	77	0.21	2,240.00	2:51:37 PM	0.8200	0.7896	0.7834
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	84	0.23	1,983.08	3:39:45 PM	0.8250	0.7965	0.8578
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	91	0.25	2,648.69	3:48:20 PM	0.7850	0.7863	0.7935
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	98	0.27	550.5864	2:19:55 PM	0.8150	0.8105	0.8122
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	105	0.29	2,300.67	3:35:06 PM	0.8250	0.8304	0.8258
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	112	0.31	61.6	3:14:18 PM	0.8350	0.8269	0.8356
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	116	0.32	22.615	2:21:12 PM	1.3950	1.3839	1.0908
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	119	0.33	0.12	11:23:47 AM	0.8500	0.8500	0.8743
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	126	0.35	-	-	-	-	0.9279
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	133	0.36	2,402.20	2:48:24 PM	0.8900	0.9200	0.9050
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	140	0.38	1,006.18	3:04:35 PM	0.9250	0.9194	0.9183
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	147	0.40	-	-	-	-	0.9782
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	154	0.42	3.094	2:43:59 PM	0.9500	0.9827	1.0122
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	161	0.44	-	-	-	-	1.0803
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	168	0.46	200	2:09:28 PM	1.0250	1.0250	1.0406
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	175	0.48	38.99	2:27:30 PM	1.0100	1.0054	1.0917
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	182	0.50	608.2703	3:59:50 PM	1.0100	1.0099	1.0143
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	189	0.52	0.25	10:51:22 AM	1.1000	1.1000	1.0737
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	196	0.54	0.52	11:17:45 AM	1.1000	1.1000	1.0851
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	203	0.56	1.581	11:48:24 AM	1.0750	1.0579	1.1058

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RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	217	0.59	-	-	-	-	1.1482
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	224	0.61	-	-	-	-	1.1690
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	231	0.63	-	-	-	-	1.1853
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	238	0.65	-	-	-	-	1.2095
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	245	0.67	-	-	-	-	1.3368
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	245	0.67	-	-	-	-	1.3131
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	252	0.69	2.5	3:42:15 PM	1.3010	1.3010	1.2834
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	259	0.71	-	-	-	-	1.4011
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	266	0.73	-	-	-	-	1.3000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	273	0.75	0.515	10:05:42 AM	1.2750	1.2750	1.3100
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	280	0.77	33.29	2:09:29 PM	1.4750	1.4749	1.2768
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	280	0.77	-	-	-	-	1.3201
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	287	0.79	-	-	-	-	1.3418
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	293	0.80	-	-	-	-	1.3377
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	301	0.82	1.01	2:27:49 PM	1.4250	1.4250	1.3482
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	322	0.88	-	-	-	-	1.3550
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	329	0.90	-	-	-	-	1.3983
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	336	0.92	-	-	-	-	1.2993
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	336	0.92	-	-	-	-	1.3550
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	343	0.94	83.348	3:26:47 PM	1.3500	1.3898	1.3592
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	343	0.94	2,021.01	3:44:23 PM	1.4100	1.4060	1.4055
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	350	0.96	576.512	3:08:22 PM	1.4100	1.4054	1.4197
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	357	0.98	56.119	3:04:38 PM	1.4000	1.4001	1.4328
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	364	1.00	1,345.02	3:22:15 PM	1.4055	1.4144	1.4063
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	390	1.07	-	-	-	-	1.5416
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.75	7/4/2019	7/4/2022	502	1.37	0.986	11:05:17 AM	1.6000	1.6525	1.7963
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	531	1.45	-	-	-	-	1.7142
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	573	1.57	50.59	3:34:43 PM	1.8500	1.8500	1.8017
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	607	1.66	-	-	-	-	1.8045
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	655	1.79	608.125	3:20:02 PM	1.8250	1.8256	1.8290
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	657	1.80	-	-	-	-	1.9664
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.375	2/11/2020	2/11/2023	724	1.98	508.49	3:50:18 PM	2.0000	1.9876	1.9777
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	733	2.01	-	-	-	-	1.9527

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	749	2.05	-	-	-	-	1.8435
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	793	2.17	692	2:07:41 PM	2.1000	2.1000	2.1000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	831	2.28	-	-	-	-	2.0419
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	909	2.49	70.44	3:32:23 PM	2.1500	2.1789	2.1321
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.375	9/10/2020	9/10/2023	935	2.56	10	9:49:11 AM	2.2000	2.2000	2.1895
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	978	2.68	-	-	-	-	2.1813
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.25	3/12/2019	3/12/2024	1,119	3.06	76.6	3:34:34 PM	2.4050	2.3905	2.3575
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1,158	3.17	0.1	2:46:40 PM	2.2750	2.2750	2.3003
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1,202	3.29	-	-	-	-	2.3729
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1,265	3.46	-	-	-	-	2.4214
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1,280	3.50	1.83	2:48:56 PM	2.3750	2.5215	2.1821
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.25	10/17/2019	10/17/2024	1,338	3.66	80	2:07:31 PM	2.4500	2.4500	2.4500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	1,363	3.73	-	-	-	-	2.5099
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	1,515	4.15	50	2:51:33 PM	2.7000	2.7000	2.6947
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	1,517	4.15	-	-	-	-	2.6283
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.625	8/12/2020	8/12/2025	1,637	4.48	1,040.99	3:51:51 PM	2.7000	2.6744	2.6992
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	1,665	4.56	565.1	2:51:32 PM	2.7300	2.7256	2.7250
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	1,706	4.67	-	-	-	-	2.7159
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	1,746	4.78	-	-	-	-	2.7393
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	1,797	4.92	-	-	-	-	2.7748
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.25	2/14/2019	2/14/2026	1,823	4.99	966.4	3:17:06 PM	2.8100	2.7883	2.7883
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2,041	5.59	4	2:44:09 PM	2.8000	2.8000	2.8624
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2,071	5.67	654.3	11:43:30 AM	2.9250	2.9036	2.9017
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2,119	5.80	-	-	-	-	2.9007
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2,203	6.03	0.2	11:06:28 AM	3.1000	3.1000	2.9544
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	2,267	6.21	800	2:34:31 PM	2.9250	2.9363	2.9389
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2,392	6.55	-	-	-	-	2.9670
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	2,590	7.09	75	2:51:34 PM	3.1800	3.1800	3.0917
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	2,847	7.80	-	-	-	-	3.0515
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	2,884	7.90	118	2:51:38 PM	3.1800	3.1237	2.9318
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	3,386	9.27	-	-	-	-	3.1090
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.875	7/9/2020	7/9/2030	3,429	9.39	875.5	3:42:18 PM	3.1775	3.1685	3.1730
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	3,448	9.44	-	-	-	-	3.1379

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	3,630	9.94	-	-	-	-	3.1644
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	3,804	10.42	200.74	11:13:52 AM	3.1400	3.1359	3.1324
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	3,882	10.63	-	-	-	-	3.2178
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4,002	10.96	8	11:43:27 AM	3.5500	3.5688	3.2440
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4,030	11.03	-	-	-	-	3.2667
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	4,240	11.61	-	-	-	-	3.3325
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	4,303	11.78	-	-	-	-	3.3566
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4,415	12.09	19	3:16:51 PM	3.7750	3.7571	3.6336
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5,009	13.71	-	-	-	-	3.6500
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	5,338	14.62	33	9:48:17 AM	3.8846	3.8846	3.7831
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5,415	14.83	5	10:53:54 AM	4.1750	4.0950	3.9047
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	5,703	15.61	-	-	-	-	3.9213
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	5,934	16.25	-	-	-	-	3.9943
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6,024	16.49	-	-	-	-	4.0133
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6,093	16.68	73.152	3:17:01 PM	4.2000	4.0964	4.0803
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6,214	17.01	-	-	-	-	4.0548
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.75	1/24/2019	1/24/2039	6,550	17.93	11.5	3:16:55 PM	4.1500	4.1402	3.9915
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7,144	19.56	11.3	2:44:10 PM	4.0500	4.0533	4.0291