

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	2	0.01	-	-	-	-	-
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	9	0.03	-	-	-	-	1.0339
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	9	0.03	-	-	-	-	0.7973
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	16	0.04	33.830000	2:46:51 PM	0.9000	0.8098	0.7981
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	23	0.06	-	-	-	-	0.8467
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	26	0.07	121.530000	3:58:11 PM	0.9500	0.9698	1.0166
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	30	0.08	-	-	-	-	0.7974
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	37	0.10	-	-	-	-	0.8032
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	44	0.12	4.100000	10:53:00 AM	0.8750	0.8750	0.8131
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	51	0.14	-	-	-	-	0.8128
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	58	0.16	0.500000	10:24:57 AM	0.7250	0.7250	0.8177
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	65	0.18	-	-	-	-	1.0457
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	65	0.18	409.941000	3:23:28 PM	0.7500	0.7502	0.7949
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	72	0.20	622.544000	3:18:56 PM	0.8000	0.8296	0.8389
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	79	0.22	20.000000	11:44:18 AM	0.8250	0.8250	0.9087
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	86	0.24	104.811000	3:48:20 PM	0.8750	0.8423	0.8193
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	93	0.26	68.366000	2:23:16 PM	0.8350	0.8192	0.8150
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	100	0.27	502.234000	3:24:27 PM	0.8300	0.8378	0.8927
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	107	0.29	-	-	-	-	0.9028
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	111	0.30	32.000000	11:56:50 AM	1.4450	1.4311	1.1027
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	114	0.31	3.010000	11:57:13 AM	1.0000	1.0000	0.8959
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	121	0.33	-	-	-	-	0.9354
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	128	0.35	14.674000	2:51:35 PM	0.8760	0.8756	0.8944
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	135	0.37	50.000000	10:26:05 AM	1.0000	1.0000	0.9524
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	142	0.39	-	-	-	-	0.9865
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	149	0.41	2.000000	2:50:26 PM	1.0500	1.0500	0.9650
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	156	0.43	-	-	-	-	1.0624
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	163	0.45	10.296000	2:45:34 PM	1.0300	1.0295	1.0082
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	170	0.47	4.523000	2:15:43 PM	1.1500	1.0582	1.1239
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	177	0.49	161.565500	3:12:10 PM	1.0700	1.0574	1.0329
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	184	0.50	-	-	-	-	1.0603
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	191	0.52	-	-	-	-	1.1011
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	198	0.54	-	-	-	-	1.1231
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	212	0.58	-	-	-	-	1.1679

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RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	219	0.60	-	-	-	-	1.1900
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	226	0.62	-	-	-	-	1.2094
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	233	0.64	20.000000	2:36:22 PM	1.2500	1.2500	1.2335
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	240	0.66	-	-	-	-	1.3732
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	240	0.66	0.350000	2:35:04 PM	1.2000	1.2000	1.3062
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	247	0.68	-	-	-	-	1.3007
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	254	0.70	-	-	-	-	1.4013
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	261	0.72	-	-	-	-	1.3265
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	268	0.73	-	-	-	-	1.3395
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	275	0.75	-	-	-	-	1.2766
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	275	0.75	-	-	-	-	1.3624
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	282	0.77	-	-	-	-	1.3825
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	288	0.79	-	-	-	-	1.3858
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	296	0.81	-	-	-	-	1.3998
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	317	0.87	-	-	-	-	1.3550
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	324	0.89	186.444000	3:18:24 PM	1.5750	1.6689	1.6625
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	331	0.91	-	-	-	-	1.3872
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	331	0.91	33.075000	11:37:16 AM	1.4000	1.4252	1.3933
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	338	0.93	5.500000	3:37:53 PM	1.6000	1.6000	1.4417
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	338	0.93	19.589000	11:37:34 AM	1.3850	1.3850	1.4048
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	345	0.95	0.500000	9:32:13 AM	1.4150	1.4150	1.4727
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	352	0.96	14.000000	3:07:49 PM	1.4150	1.4150	1.4488
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	359	0.98	960.155000	3:56:16 PM	1.5400	1.4550	1.4937
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	385	1.05	-	-	-	-	1.5889
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	497	1.36	-	-	-	-	1.7673
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	526	1.44	-	-	-	-	1.7681
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	568	1.56	-	-	-	-	1.7766
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	602	1.65	-	-	-	-	1.8630
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	650	1.78	14.040000	3:51:07 PM	1.9300	1.9537	1.8483
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	652	1.79	4.900000	11:50:43 AM	1.9250	1.9250	1.9281
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	719	1.97	371.201000	3:38:06 PM	2.1000	1.9959	2.0171
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	728	1.99	-	-	-	-	2.0198
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	744	2.04	-	-	-	-	1.9602
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	788	2.16	-	-	-	-	2.0037

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	826	2.26	-	-	-	-	2.1129
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	904	2.48	8.610000	2:19:00 PM	2.2700	2.2882	2.1856
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	930	2.55	51.500000	11:50:52 AM	2.3000	2.3000	2.3023
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	973	2.66	-	-	-	-	2.2548
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,114	3.05	11.935000	2:50:55 PM	2.5000	2.4514	2.4800
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,153	3.16	1.700000	3:28:10 PM	2.5000	2.5000	2.3944
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,197	3.28	5.000000	3:44:10 PM	2.4750	2.4750	2.4533
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,260	3.45	-	-	-	-	2.5038
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,275	3.49	-	-	-	-	2.3629
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,333	3.65	-	-	-	-	2.4437
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,358	3.72	-	-	-	-	2.5904
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,510	4.13	-	-	-	-	2.6139
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,512	4.14	3.850000	11:02:18 AM	2.6700	2.6700	2.7121
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,632	4.47	1925.109000	3:58:44 PM	2.8250	2.8498	2.8570
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,660	4.55	133.950000	3:37:34 PM	2.9500	2.9310	2.8815
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,701	4.66	-	-	-	-	2.8203
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,741	4.77	-	-	-	-	2.8462
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,792	4.91	-	-	-	-	2.8826
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,818	4.98	1030.670000	2:00:43 PM	3.0300	3.0132	2.9900
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,036	5.57	3.500000	3:51:35 PM	2.9000	2.9571	2.8612
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,066	5.66	1.800000	2:01:07 PM	3.0500	3.0500	2.8948
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,114	5.79	-	-	-	-	3.0407
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,198	6.02	-	-	-	-	3.0941
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,262	6.19	1000.000000	10:15:03 AM	3.3000	3.3000	3.1792
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,387	6.54	-	-	-	-	3.1390
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,585	7.08	89.830000	3:55:55 PM	3.4250	3.4323	3.0868
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,842	7.78	-	-	-	-	3.2667
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,879	7.88	1826.074468	3:48:56 PM	3.3495	3.3267	3.3549
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,381	9.26	0.156000	2:00:46 PM	3.8000	3.8000	3.3530
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,424	9.37	214.000000	9:46:02 AM	3.4300	3.4300	3.4300
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,443	9.43	-	-	-	-	3.3730
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,625	9.93	-	-	-	-	3.3960
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,799	10.40	59.100000	3:22:22 PM	3.3750	3.3866	3.2854
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,877	10.62	-	-	-	-	3.4454

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,997	10.94	1.000000	2:36:24 PM	3.7250	3.7250	3.4699
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,025	11.02	-	-	-	-	3.4186
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,235	11.60	-	-	-	-	3.5471
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,298	11.77	0.450000	11:52:17 AM	4.0500	4.0500	3.5683
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,410	12.07	25.000000	10:52:49 AM	3.8000	3.7912	3.6801
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,004	13.70	-	-	-	-	3.8286
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,333	14.60	15.000000	11:13:32 AM	4.0650	4.0650	3.9420
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,410	14.81	15.200000	3:23:54 PM	4.1000	4.0605	4.0925
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,698	15.60	-	-	-	-	4.0572
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,929	16.23	-	-	-	-	4.1161
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,019	16.48	-	-	-	-	4.1300
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,088	16.67	17.824000	3:24:26 PM	4.2500	4.3303	4.1724
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,209	17.00	-	-	-	-	4.1609
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,545	17.92	1.700000	2:54:53 PM	4.2500	4.2500	4.1332
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,139	19.55	1.540000	2:02:22 PM	4.2500	4.2430	4.0289