

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	1	0.00	-	-	-	-	-
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	8	0.02	-	-	-	-	1.1000
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	8	0.02	-	-	-	-	0.8624
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	15	0.04	30.102000	2:56:05 PM	0.8500	0.6929	0.8631
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	22	0.06	24.060000	10:31:47 AM	0.8800	0.8800	0.9072
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	25	0.07	2,030.738000	3:59:52 PM	1.2000	1.0512	1.0968
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	29	0.08	-	-	-	-	0.8625
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	36	0.10	40.000000	3:32:39 PM	0.8875	0.8875	0.8662
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	43	0.12	-	-	-	-	0.8743
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	50	0.14	150.000000	11:52:00 AM	0.9000	0.9000	0.9000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	57	0.16	-	-	-	-	0.8767
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	64	0.18	150.000000	3:08:25 PM	0.9200	0.9200	1.0887
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	64	0.18	266.720000	3:12:14 PM	0.7600	0.9368	0.9450
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	71	0.19	524.711000	3:31:46 PM	0.8300	0.9492	0.9402
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	78	0.21	44.908000	2:59:11 PM	0.8750	0.8739	0.9205
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	85	0.23	166.406000	3:28:38 PM	1.2500	0.9396	0.8896
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	92	0.25	622.402000	3:54:21 PM	0.8500	0.8688	0.8652
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	99	0.27	672.388000	3:36:14 PM	1.0000	0.8597	0.8737
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	106	0.29	11.300000	10:08:47 AM	0.8300	0.9583	0.9028
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	110	0.30	7.065000	10:40:31 AM	1.3000	1.3000	1.0678
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	113	0.31	-	-	-	-	0.9343
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	120	0.33	-	-	-	-	0.9677
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	127	0.35	0.100000	11:48:35 AM	1.0000	1.0000	0.8944
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	134	0.37	2.420000	10:53:23 AM	0.9250	0.9250	0.9524
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	141	0.39	-	-	-	-	1.0069
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	148	0.41	3.000000	11:36:55 AM	1.0000	1.0000	0.9650
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	155	0.42	3.010000	11:22:07 AM	1.0000	1.0000	1.0709
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	162	0.44	6.501000	2:57:27 PM	1.0100	1.0100	1.0082
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	169	0.46	108.000000	11:43:38 AM	1.1700	1.1619	1.1320
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	176	0.48	63.008000	3:16:14 PM	1.0500	1.0626	1.0317
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	183	0.50	522.119000	3:28:52 PM	0.9000	1.0672	1.0775
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	190	0.52	-	-	-	-	1.1012
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	197	0.54	-	-	-	-	1.1262
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	211	0.58	1.100000	10:12:58 AM	1.2000	1.2000	1.1767

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RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	218	0.60	-	-	-	-	1.2017
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	225	0.62	-	-	-	-	1.2243
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	232	0.64	-	-	-	-	1.2512
RPGGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	239	0.65	-	-	-	-	1.3588
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	239	0.65	-	-	-	-	1.3219
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	246	0.67	-	-	-	-	1.3220
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	253	0.69	-	-	-	-	1.4197
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	260	0.71	-	-	-	-	1.3553
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	267	0.73	15.000000	11:52:04 AM	1.2800	1.2800	1.3721
RPGGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	274	0.75	-	-	-	-	1.2720
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	274	0.75	-	-	-	-	1.3991
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	281	0.77	-	-	-	-	1.4172
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	287	0.79	-	-	-	-	1.4202
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	295	0.81	-	-	-	-	1.4329
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	316	0.87	15.000000	10:47:18 AM	1.3200	1.3200	1.3550
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	323	0.88	-	-	-	-	1.6625
RPGGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	330	0.90	9.000000	2:09:05 PM	1.6300	1.6067	1.3776
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	330	0.90	-	-	-	-	1.3933
RPGGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	337	0.92	11.500000	2:09:48 PM	1.5800	1.5911	1.4341
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	337	0.92	206.000000	11:44:15 AM	1.4750	1.5478	1.5390
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	344	0.94	4.000000	3:25:29 PM	1.6000	1.6000	1.4727
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	351	0.96	2.728000	3:27:40 PM	1.4250	1.4250	1.4529
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	358	0.98	310.665000	2:31:34 PM	1.6250	1.6206	1.5780
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	365	1.00	484.472000	3:37:11 PM	1.5000	1.5088	1.5410
RPGGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	384	1.05	-	-	-	-	1.5662
RPGGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	496	1.36	33.464000	10:13:42 AM	1.8000	1.8000	1.8195
RPGGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	525	1.44	-	-	-	-	1.7454
RPGGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	567	1.55	-	-	-	-	1.7715
RPGGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	601	1.65	-	-	-	-	1.8406
RPGGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	649	1.78	411.650000	3:56:22 PM	1.9950	1.9016	1.8839
RPGGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	651	1.78	62.500000	3:33:43 PM	1.9250	1.9250	1.9218
RPGGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	718	1.97	25.966000	11:39:34 AM	2.0750	2.0987	2.0353
RPGGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	727	1.99	-	-	-	-	1.9977
RPGGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	743	2.03	45.498000	3:38:15 PM	2.2150	2.2150	1.7595

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	787	2.16	1,500.000000	10:02:59 AM	2.1537	2.1537	2.0018
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	825	2.26	-	-	-	-	2.0937
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	903	2.47	0.120000	2:57:03 PM	2.4500	2.4250	2.1846
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	929	2.54	93.394000	3:44:18 PM	2.4000	2.3542	2.2930
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	972	2.66	-	-	-	-	2.2392
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,113	3.05	82.185000	3:03:27 PM	2.4750	2.4753	2.4753
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,152	3.15	-	-	-	-	2.3874
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,196	3.27	-	-	-	-	2.4463
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,259	3.45	-	-	-	-	2.5002
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,274	3.49	10.096000	11:57:25 AM	2.6000	2.6000	2.3745
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,332	3.65	-	-	-	-	2.4425
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,357	3.72	-	-	-	-	2.5912
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,509	4.13	-	-	-	-	2.6068
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,511	4.14	-	-	-	-	2.7216
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,631	4.47	512.710000	3:58:35 PM	2.8200	2.8369	2.8364
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,659	4.54	853.250000	2:49:24 PM	2.9250	2.8883	2.8906
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,700	4.65	-	-	-	-	2.8450
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,740	4.76	-	-	-	-	2.8738
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,791	4.90	-	-	-	-	2.9137
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,817	4.98	514.792000	3:31:27 PM	3.0500	3.0276	3.0276
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,035	5.57	0.500000	10:11:24 AM	3.6000	3.6000	2.8610
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,065	5.65	4.500000	10:15:48 AM	3.1250	3.3550	2.8934
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,113	5.79	-	-	-	-	3.0968
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,197	6.02	18.787000	11:04:10 AM	3.3500	3.3298	3.1555
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,261	6.19	4,731.311000	3:49:53 PM	3.4150	3.4034	3.4048
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,386	6.53	-	-	-	-	3.2167
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,584	7.08	5.000000	11:57:16 AM	3.5000	3.4700	3.0858
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,841	7.78	-	-	-	-	3.3774
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,878	7.88	341.495000	3:52:01 PM	3.4245	3.4592	3.4499
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,380	9.25	0.330000	11:57:08 AM	3.5000	3.5000	3.4948
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,423	9.37	140.000000	2:54:18 PM	3.6045	3.5970	3.6045
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,442	9.42	-	-	-	-	3.5161
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,624	9.92	-	-	-	-	3.5462
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,798	10.40	419.390000	3:44:43 PM	3.5000	3.4828	3.5000

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,876	10.61	-	-	-	-	3.5941
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,996	10.94	-	-	-	-	3.6172
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,024	11.02	3.500000	2:44:52 PM	3.5000	3.5000	3.5704
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,234	11.59	-	-	-	-	3.6751
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,297	11.77	-	-	-	-	3.6908
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,409	12.07	3.300000	2:36:26 PM	3.8300	3.8464	3.6801
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,003	13.70	-	-	-	-	3.8725
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,332	14.60	-	-	-	-	3.9616
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,409	14.81	102.000000	10:35:31 AM	4.2000	4.2000	4.1595
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,697	15.60	-	-	-	-	4.0617
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,928	16.23	36.610000	3:54:30 PM	4.3000	4.3000	4.1184
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,018	16.48	8.000000	11:03:14 AM	4.3500	4.3500	4.1346
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,087	16.67	103.397000	3:58:50 PM	4.2500	4.3396	4.1719
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,208	17.00	2.000000	9:54:35 AM	4.3500	4.3500	4.1700
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,544	17.92	4.270000	-	-	-	4.1330
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,138	19.54	244.000000	2:49:17 PM	4.2000	4.2248	4.2495