

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	7	0.02	-	-	-	-	1.0863
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	7	0.02	-	-	-	-	0.8613
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	14	0.04	6.400000	2:16:22 PM	0.9000	0.8263	0.8619
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	21	0.06	-	-	-	-	0.9018
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	24	0.07	19.440000	3:10:26 PM	1.2000	1.2000	1.0961
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	28	0.08	-	-	-	-	0.8614
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	35	0.10	-	-	-	-	0.8647
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	42	0.12	0.500000	9:58:52 AM	0.7250	0.7250	0.8729
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	49	0.13	0.500000	9:17:57 AM	0.7000	0.7000	0.9000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	56	0.15	8.187000	2:39:58 PM	0.7250	0.7305	0.8768
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	63	0.17	-	-	-	-	1.0687
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	63	0.17	21.068000	3:22:46 PM	0.7500	0.7551	0.9450
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	70	0.19	45.671000	2:18:06 PM	0.8500	0.8158	0.9481
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	77	0.21	74.682000	2:40:03 PM	0.8750	0.8748	0.9416
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	84	0.23	267.336800	2:39:13 PM	0.8250	0.8453	0.8614
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	91	0.25	1687.905200	3:52:45 PM	0.8860	0.8790	0.8729
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	98	0.27	75.220000	3:32:07 PM	0.8950	0.8785	0.8763
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	105	0.29	42.757000	2:39:23 PM	0.8850	0.8762	0.9033
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	109	0.30	0.510000	3:18:59 PM	1.4450	1.4450	0.9961
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	112	0.31	0.306000	2:07:13 PM	0.8500	0.8500	0.9357
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	119	0.33	-	-	-	-	0.9672
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	126	0.35	8.815000	3:50:33 PM	0.9125	0.9024	0.8944
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	133	0.36	23.363000	11:26:30 AM	0.9000	0.9000	0.9524
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	140	0.38	-	-	-	-	1.0064
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	147	0.40	4.109000	11:12:25 AM	1.0000	1.0000	0.9650
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	154	0.42	-	-	-	-	1.0668
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	161	0.44	5.937000	2:20:21 PM	1.0350	1.0347	1.0082
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	168	0.46	8.770000	2:05:53 PM	1.0300	1.0300	1.1459
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	175	0.48	60.395000	3:03:18 PM	1.0675	1.0677	1.0309
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	182	0.50	429.480000	3:21:04 PM	1.0675	1.0643	1.0676
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	189	0.52	0.502000	2:42:58 PM	1.0750	1.0750	1.1007
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	196	0.54	-	-	-	-	1.1265
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	210	0.58	-	-	-	-	1.1786
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	217	0.59	4.000000	2:45:21 PM	1.2500	1.2575	1.2044

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RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	224	0.61	-	-	-	-	1.2280
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	231	0.63	2.585000	10:01:18 AM	1.1250	1.1250	1.2556
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	238	0.65	0.700000	2:25:21 PM	1.5500	1.5357	1.3753
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	238	0.65	0.201000	9:40:59 AM	1.2000	1.2000	1.3229
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	245	0.67	-	-	-	-	1.3261
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	252	0.69	16.524000	3:29:10 PM	1.2750	1.2750	1.4178
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	259	0.71	45.000000	11:39:01 AM	1.2800	1.2800	1.3626
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	266	0.73	-	-	-	-	1.3810
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	273	0.75	-	-	-	-	1.3056
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	273	0.75	-	-	-	-	1.4088
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	280	0.77	-	-	-	-	1.4268
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	286	0.78	-	-	-	-	1.4289
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	294	0.81	-	-	-	-	1.4397
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	315	0.86	-	-	-	-	1.3653
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	322	0.88	13.000000	2:34:24 PM	1.4100	1.4100	1.6618
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	329	0.90	-	-	-	-	1.4091
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	329	0.90	-	-	-	-	1.3933
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	336	0.92	12.800000	-	-	-	1.4189
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	336	0.92	44.880000	3:23:51 PM	1.3500	1.4711	1.5451
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	343	0.94	1.000000	2:07:05 PM	1.4250	1.4250	1.4727
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	350	0.96	18.000000	2:40:33 PM	1.4250	1.4250	1.4615
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	357	0.98	421.537000	3:00:55 PM	1.6000	1.4799	1.4933
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	364	1.00	645.874000	3:24:53 PM	1.5200	1.5191	1.5200
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	383	1.05	-	-	-	-	1.5869
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	495	1.36	-	-	-	-	1.8290
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	524	1.44	-	-	-	-	1.7652
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	566	1.55	-	-	-	-	1.7614
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	600	1.64	-	-	-	-	1.8600
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	648	1.77	136.500000	3:56:39 PM	1.9500	1.9567	1.9236
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	650	1.78	600.000000	3:53:14 PM	2.1250	2.1018	2.0912
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	717	1.96	39.254000	3:57:18 PM	2.1000	2.1132	2.0083
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	726	1.99	-	-	-	-	2.0166
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	742	2.03	2.164000	2:40:20 PM	2.1500	2.1500	1.9705
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	786	2.15	14.000000	2:55:16 PM	2.0250	2.2179	2.0667

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	824	2.26	-	-	-	-	2.1113
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	902	2.47	6.000000	2:32:10 PM	2.4500	2.4500	2.1975
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	928	2.54	20.000000	3:47:16 PM	2.4000	2.4000	2.3031
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	971	2.66	-	-	-	-	2.2541
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,112	3.04	168.500000	2:40:21 PM	2.4200	2.4329	2.4230
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,151	3.15	-	-	-	-	2.4006
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,195	3.27	-	-	-	-	2.4562
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,258	3.44	-	-	-	-	2.5081
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,273	3.49	-	-	-	-	2.3950
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,331	3.64	500.000000	11:06:18 AM	2.5425	2.5425	2.5146
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,356	3.71	-	-	-	-	2.5953
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,508	4.13	4.300000	11:21:50 AM	2.6900	2.6900	2.6030
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,510	4.13	50.630000	2:50:35 PM	2.7200	2.7200	2.7200
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,630	4.46	316.225000	3:18:56 PM	2.8100	2.7953	2.8237
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,658	4.54	961.500000	3:59:43 PM	2.8500	2.8517	2.8535
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,699	4.65	-	-	-	-	2.8412
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,739	4.76	-	-	-	-	2.8691
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,790	4.90	-	-	-	-	2.9074
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,816	4.97	569.509012	3:58:43 PM	3.0250	3.0226	3.0207
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,034	5.57	71.400000	3:57:42 PM	2.9000	2.8995	2.8931
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,064	5.65	0.500000	3:26:52 PM	3.2000	3.2000	2.8906
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,112	5.78	2.600000	3:55:55 PM	3.3500	3.3500	3.0942
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,196	6.01	-	-	-	-	3.1533
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,260	6.19	752.060000	3:57:34 PM	3.3825	3.3801	3.3849
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,385	6.53	-	-	-	-	3.2231
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,583	7.07	24.825000	11:30:52 AM	3.6200	3.5620	3.0838
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,840	7.78	-	-	-	-	3.4011
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,877	7.88	150.461473	3:31:43 PM	3.6000	3.5551	3.5498
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,379	9.25	75.000000	3:16:21 PM	3.7750	3.7767	3.5320
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,422	9.37	2246.400000	3:56:19 PM	3.5500	3.6002	3.5913
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,441	9.42	-	-	-	-	3.5525
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,623	9.92	-	-	-	-	3.5834
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,797	10.40	191.147000	3:59:13 PM	3.7000	3.5976	3.6007
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,875	10.61	-	-	-	-	3.6117

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,995	10.94	4.700000	3:29:29 PM	3.8000	3.8000	3.6243
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,023	11.01	140.759000	3:57:50 PM	3.7500	3.6373	3.5577
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,233	11.59	-	-	-	-	3.6694
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,296	11.76	5.400000	3:19:35 PM	3.9500	3.9185	3.6818
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,408	12.07	0.761000	2:31:48 PM	3.8500	3.8500	3.6801
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,002	13.70	-	-	-	-	3.8560
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,331	14.60	-	-	-	-	3.9469
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,408	14.81	101.367615	3:58:03 PM	4.5500	4.4054	4.2840
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,696	15.60	-	-	-	-	4.0469
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,927	16.23	-	-	-	-	4.1042
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,017	16.47	6.957000	3:18:38 PM	4.5000	4.5000	4.1215
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,086	16.66	630.829000	3:57:10 PM	4.6250	4.3683	4.1718
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,207	16.99	10.000000	2:38:18 PM	4.5750	4.5750	4.1594
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,543	17.91	92.790000	3:34:35 PM	4.6000	4.6405	4.1325
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,137	19.54	57.859345	3:39:57 PM	4.4150	4.3615	4.2242