

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 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	6	0.02	2.040000	10:04:09 AM	0.9000	0.9000	0.9396
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	13	0.04	-	-	-	-	0.9577
RPGGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	16	0.04	902.000000	2:31:38 PM	1.1875	1.1876	1.1262
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	20	0.06	-	-	-	-	0.9394
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	27	0.07	-	-	-	-	0.9300
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	34	0.09	11.070000	10:00:48 AM	0.7250	0.7250	0.9479
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	41	0.11	16.000000	11:17:38 AM	0.8000	0.7813	0.9125
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	48	0.13	2.350000	2:14:27 PM	1.1000	0.9245	0.9616
RPGGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	55	0.15	-	-	-	-	1.1550
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	55	0.15	3.810000	3:44:36 PM	1.0500	0.8415	0.8064
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	62	0.17	256.280000	2:07:49 PM	0.9500	0.9519	0.9881
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	69	0.19	34.316000	2:59:19 PM	1.1500	1.1336	1.0919
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	76	0.21	33.071000	10:50:36 AM	0.9750	0.9742	0.9465
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	83	0.23	23.600000	3:26:16 PM	1.2000	1.1058	1.2383
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	90	0.25	849.083000	3:51:37 PM	1.0810	1.0764	1.0657
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	97	0.27	51.416000	2:35:46 PM	1.0700	1.0664	1.0713
RPGGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	101	0.28	65.000000	3:19:34 PM	1.4000	1.4000	1.2157
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	104	0.29	8.000000	3:33:36 PM	1.2750	1.2694	1.0747
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	111	0.30	-	-	-	-	1.0936
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	118	0.32	-	-	-	-	1.0932
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	125	0.34	11.715100	2:41:51 PM	1.0700	1.0700	1.0524
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	132	0.36	-	-	-	-	1.1252
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	139	0.38	506.020000	3:36:41 PM	1.1300	1.0015	0.9973
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	146	0.40	-	-	-	-	1.1618
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	153	0.42	11.911000	3:10:05 PM	1.0750	1.0832	1.1157
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	160	0.44	6.020000	3:36:44 PM	1.2700	1.2700	1.1970
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	167	0.46	8.180000	11:41:44 AM	1.0900	1.0833	1.1663
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	174	0.48	2.069000	2:32:22 PM	1.0750	1.0871	1.1211
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	181	0.50	214.220000	3:51:31 PM	1.2310	1.2292	1.2223
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	188	0.52	0.620000	10:40:07 AM	1.2250	1.2250	1.2130
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	202	0.55	-	-	-	-	1.2538
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	209	0.57	-	-	-	-	1.2740
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	216	0.59	-	-	-	-	1.2933
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	223	0.61	-	-	-	-	1.3143

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RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	230	0.63	-	-	-	-	1.4836
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	230	0.63	-	-	-	-	1.3534
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	237	0.65	11.800000	3:33:55 PM	1.4000	1.3873	1.3634
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	244	0.67	-	-	-	-	1.3990
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	251	0.69	6.500000	11:29:03 AM	1.5000	1.5000	1.3971
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	258	0.71	-	-	-	-	1.4140
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	265	0.73	-	-	-	-	1.5888
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	265	0.73	1.020000	10:20:24 AM	1.4500	1.4500	1.3990
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	272	0.75	-	-	-	-	1.4584
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	278	0.76	-	-	-	-	1.4709
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	286	0.78	1.000000	3:35:25 PM	1.5500	1.5500	1.4898
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	307	0.84	-	-	-	-	1.4930
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	314	0.86	3.020000	10:40:42 AM	1.6000	1.6000	1.6618
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	321	0.88	1.800000	2:45:41 PM	1.6000	1.6000	1.5827
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	321	0.88	-	-	-	-	1.5890
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	328	0.90	13.500000	2:53:11 PM	1.7600	1.7563	1.6035
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	328	0.90	200.000000	10:03:50 AM	1.4500	1.4500	1.5802
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	335	0.92	1365.600000	3:25:01 PM	1.8500	1.6118	1.7073
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	342	0.94	-	-	-	-	1.4907
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	349	0.96	1220.319000	3:44:40 PM	1.5000	1.6681	1.6675
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	356	0.98	235.976000	3:54:14 PM	1.8200	1.7483	1.7285
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	363	0.99	77.970000	3:58:03 PM	1.5600	1.6748	1.6664
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	375	1.03	-	-	-	-	1.7096
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	487	1.33	120.000000	10:00:25 AM	1.8750	1.8750	1.8656
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	516	1.41	-	-	-	-	1.8914
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	558	1.53	-	-	-	-	1.9194
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	592	1.62	-	-	-	-	1.9887
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	640	1.75	424.850000	2:17:26 PM	2.0850	2.0853	2.0600
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	642	1.76	678.530000	3:27:45 PM	2.1750	2.1293	2.1096
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	709	1.94	450.500000	3:51:14 PM	2.1500	2.1167	2.1550
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	718	1.97	-	-	-	-	2.1499
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	734	2.01	5.383000	2:02:00 PM	2.3500	2.3500	2.2512
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	778	2.13	71.800000	2:02:06 PM	2.3500	2.3326	2.2930
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	816	2.23	-	-	-	-	2.2371

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	894	2.45	32.000000	3:46:06 PM	2.5500	2.5009	2.4664
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	920	2.52	69.300000	3:40:42 PM	2.3450	2.3471	2.3181
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	963	2.64	-	-	-	-	2.3608
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,104	3.02	194.630000	3:40:57 PM	2.4350	2.4166	2.4012
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,143	3.13	4.965000	2:48:18 PM	2.5000	2.2906	2.4975
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,187	3.25	-	-	-	-	2.5380
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,250	3.42	-	-	-	-	2.5835
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,265	3.46	84.000000	11:17:06 AM	2.5250	2.5250	2.5075
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,323	3.62	0.400000	3:14:06 PM	2.6250	2.6250	2.5293
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,348	3.69	-	-	-	-	2.6573
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,500	4.11	120.000000	11:14:33 AM	2.7000	2.6667	2.6982
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,502	4.11	-	-	-	-	2.6844
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,622	4.44	3899.960000	3:58:29 PM	2.7975	2.7902	2.7893
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,650	4.52	259.096243	2:17:06 PM	2.8250	2.8001	2.8073
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,691	4.63	-	-	-	-	2.8961
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,731	4.74	-	-	-	-	2.9240
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,782	4.88	-	-	-	-	3.0963
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,808	4.95	389.998500	2:53:39 PM	2.9200	2.9060	2.9066
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,026	5.55	4.200000	9:16:08 AM	3.0000	3.0000	2.9692
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,056	5.63	9.800000	3:28:06 PM	3.5000	3.5000	3.0371
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,104	5.76	1.000000	3:14:02 PM	3.3750	3.3750	3.1760
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,188	5.99	-	-	-	-	3.2372
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,252	6.17	771.110000	3:56:52 PM	3.5175	3.5104	3.5029
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,377	6.51	-	-	-	-	3.3470
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,575	7.05	105.450000	3:57:22 PM	3.8750	3.4459	3.3372
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,832	7.75	-	-	-	-	3.6070
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,869	7.86	32.260000	3:57:31 PM	3.7975	3.7990	3.7170
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,371	9.23	3.186000	11:24:31 AM	4.1000	4.0058	3.8358
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,414	9.35	10.560000	3:13:14 PM	3.8000	3.8152	3.7506
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,433	9.40	-	-	-	-	3.8598
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,615	9.90	-	-	-	-	3.9170
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,789	10.37	31.973077	11:20:53 AM	3.9930	3.9934	3.9728
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,867	10.59	-	-	-	-	3.9791
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,987	10.92	3.000000	10:39:35 AM	4.3000	4.3000	4.0073

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,015	10.99	-	-	-	-	3.8942
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,225	11.57	-	-	-	-	4.0736
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,288	11.74	1.800000	9:52:53 AM	4.3000	4.3000	4.0915
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,400	12.05	33.250000	2:47:39 PM	4.3500	4.2649	4.1059
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,994	13.67	-	-	-	-	4.3036
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,323	14.57	-	-	-	-	4.4186
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,400	14.78	142.550000	11:30:59 AM	5.0000	4.8920	4.9997
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,688	15.57	-	-	-	-	4.5556
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,919	16.21	36.000000	9:53:11 AM	4.7364	4.7364	4.6438
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,009	16.45	42.000000	10:17:57 AM	4.7708	4.7708	4.6774
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,078	16.64	66.400000	2:49:04 PM	4.7000	4.7338	4.4350
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,199	16.97	-	-	-	-	4.7489
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,535	17.89	-	-	-	-	4.8266
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,129	19.52	5.100000	2:44:09 PM	4.6000	4.6706	4.7327