

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	1	0.00	-	-	-	-	-
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	8	0.02	-	-	-	-	1.0310
RPGGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	11	0.03	-	-	-	-	1.1875
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	15	0.04	6.500000	2:59:49 PM	1.2500	1.1462	1.0876
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	22	0.06	-	-	-	-	1.0810
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	29	0.08	40.460000	3:54:33 PM	1.1250	1.1248	1.0207
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	36	0.10	38.003000	11:56:46 AM	0.7500	0.9296	0.9125
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	43	0.12	230.300000	10:38:33 AM	1.1000	0.8395	0.8824
RPGGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	50	0.14	-	-	-	-	1.2032
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	50	0.14	171.700000	11:51:56 AM	0.8500	0.8500	1.0221
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	57	0.16	35.513000	2:15:22 PM	0.9500	0.9993	1.1411
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	64	0.18	17.020000	3:20:15 PM	1.1700	1.1215	1.1515
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	71	0.19	24.033000	11:27:45 AM	1.1000	1.1000	1.1114
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	78	0.21	177.778000	3:09:40 PM	1.1750	1.2161	1.2131
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	85	0.23	333.604000	3:39:37 PM	1.1250	1.1295	1.0920
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	92	0.25	1218.970000	3:26:22 PM	1.1275	1.1480	1.1454
RPGGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	96	0.26	21.800000	3:20:04 PM	1.5500	1.4525	1.2222
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	99	0.27	-	-	-	-	1.1548
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	106	0.29	-	-	-	-	1.1687
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	113	0.31	58.433000	3:31:14 PM	1.1500	1.1501	1.0923
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	120	0.33	5.000000	3:19:16 PM	1.1750	1.1750	1.1021
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	127	0.35	-	-	-	-	1.1952
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	134	0.37	856.930000	3:38:11 PM	1.2800	1.3455	1.3571
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	141	0.39	3.010000	10:30:55 AM	1.2000	1.2000	1.2223
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	148	0.41	56.000000	2:36:38 PM	1.1500	1.1902	1.1967
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	155	0.42	111.800000	11:38:51 AM	1.2500	1.3638	1.2498
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	162	0.44	23.280000	3:38:14 PM	1.3000	1.3012	1.1690
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	169	0.46	0.510000	10:05:00 AM	1.2000	1.2000	1.1121
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	176	0.48	73.080000	3:38:20 PM	1.3000	1.2986	1.2223
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	183	0.50	743.655000	3:12:16 PM	1.2880	1.2905	1.2963
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	197	0.54	-	-	-	-	1.3026
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	204	0.56	-	-	-	-	1.3219
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	211	0.58	-	-	-	-	1.3404
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	218	0.60	-	-	-	-	1.3601

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RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	225	0.62	-	-	-	-	1.5643
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	225	0.62	-	-	-	-	1.3500
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	232	0.64	-	-	-	-	1.3000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	239	0.65	-	-	-	-	1.4398
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	246	0.67	-	-	-	-	1.5500
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	253	0.69	19.653000	11:15:08 AM	1.5000	1.5000	1.4551
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	260	0.71	-	-	-	-	1.5519
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	260	0.71	-	-	-	-	1.4552
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	267	0.73	-	-	-	-	1.4959
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	273	0.75	-	-	-	-	1.5108
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	281	0.77	-	-	-	-	1.5336
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	302	0.83	-	-	-	-	1.5656
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	309	0.85	-	-	-	-	1.6811
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	316	0.87	-	-	-	-	1.5510
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	316	0.87	5.552000	3:39:37 PM	1.6000	1.6000	1.6442
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	323	0.88	16.077000	2:26:01 PM	1.9950	1.9715	1.7311
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	323	0.88	37.010000	3:25:11 PM	1.6000	1.6379	1.5757
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	330	0.90	0.160000	10:23:59 AM	1.6500	1.6500	1.7781
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	337	0.92	1.100000	2:03:06 PM	1.7500	1.7500	1.5249
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	344	0.94	69.100000	2:15:18 PM	1.7500	1.7022	1.8100
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	351	0.96	28.240000	2:53:35 PM	1.8050	1.8020	1.7983
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	358	0.98	1.330000	2:06:53 PM	1.8250	1.8250	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	365	1.00	828.259000	3:47:09 PM	1.8300	1.8351	1.8640
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	370	1.01	-	-	-	-	1.7891
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	482	1.32	280.910000	10:51:02 AM	2.0000	2.0000	1.9944
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	511	1.40	-	-	-	-	1.9601
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	553	1.51	-	-	-	-	1.9076
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	587	1.61	-	-	-	-	2.0519
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	635	1.74	86.400000	3:35:10 PM	2.2500	2.1409	2.1130
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	637	1.74	-	-	-	-	2.1875
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	704	1.93	69.000000	3:07:57 PM	2.3500	2.3500	2.2861
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	713	1.95	-	-	-	-	2.2040
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	729	2.00	-	-	-	-	2.2231
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	773	2.12	-	-	-	-	2.2628

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	811	2.22	-	-	-	-	2.2857
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	889	2.43	0.400000	10:23:21 AM	2.6000	2.5500	2.4621
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	915	2.51	100.000000	10:19:50 AM	2.5000	2.5000	2.5000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	958	2.62	-	-	-	-	2.4275
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,096	3.00	6911.715000	3:48:19 PM	2.7000	2.5780	2.5643
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,099	3.01	310.100000	3:32:43 PM	2.7500	2.5833	2.6491
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,138	3.12	-	-	-	-	2.5793
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,182	3.24	-	-	-	-	2.6206
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,245	3.41	-	-	-	-	2.6720
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,260	3.45	1.485000	3:58:23 PM	2.8500	2.7671	2.5015
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,318	3.61	-	-	-	-	2.6484
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,343	3.68	-	-	-	-	2.7539
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,495	4.09	7.100000	11:59:45 AM	2.9000	2.9000	2.6891
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,497	4.10	-	-	-	-	2.7942
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,617	4.43	4638.150000	3:56:38 PM	2.9995	3.0161	3.0462
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,645	4.50	19.500000	2:45:45 PM	2.9400	2.8503	2.8207
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,686	4.62	-	-	-	-	3.0311
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,726	4.73	-	-	-	-	3.0635
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,777	4.87	-	-	-	-	3.0802
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,803	4.94	1126.877000	2:20:24 PM	2.9995	3.1090	3.0452
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,021	5.53	16.500000	3:33:56 PM	3.9500	3.8636	2.9680
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,051	5.62	61.260000	3:12:53 PM	3.5500	3.5531	3.5500
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,099	5.75	-	-	-	-	3.3572
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,183	5.98	-	-	-	-	3.4257
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,247	6.15	99.800000	3:24:01 PM	3.7250	3.7414	3.6769
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,372	6.49	-	-	-	-	3.5473
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,570	7.04	126.000000	2:01:26 PM	4.0000	3.8004	3.7992
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,827	7.74	-	-	-	-	3.7975
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,864	7.84	12.910000	3:05:58 PM	4.0000	4.0000	3.8840
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,366	9.22	1.740000	11:49:51 AM	4.0750	4.0750	3.9602
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,409	9.33	-	-	-	-	3.8183
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,428	9.39	-	-	-	-	3.9745
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,610	9.88	-	-	-	-	4.0083
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,784	10.36	41.486000	3:30:27 PM	4.0500	4.0347	3.9555

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,862	10.57	-	-	-	-	4.0823
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,982	10.90	-	-	-	-	4.1202
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,010	10.98	0.800000	10:59:58 AM	4.4000	4.4000	4.0561
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,220	11.55	-	-	-	-	4.2208
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,283	11.73	1.500000	3:15:07 PM	4.1500	4.1500	4.2486
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,395	12.03	20.000000	2:45:42 PM	4.4300	4.4300	4.1064
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,989	13.66	-	-	-	-	4.5921
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,318	14.56	-	-	-	-	4.7342
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,395	14.77	170.000000	10:06:13 AM	4.7200	4.7200	4.8136
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,683	15.56	-	-	-	-	4.8301
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,914	16.19	-	-	-	-	4.8591
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,004	16.44	-	-	-	-	4.8637
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,073	16.63	350.584000	3:51:21 PM	4.5000	4.8398	4.8499
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,194	16.96	-	-	-	-	4.8739
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,530	17.88	55.800000	3:16:22 PM	5.0000	5.0448	4.8567
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,124	19.50	12.000000	3:00:24 PM	4.8800	4.8800	4.7949