

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 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	3	0.01	-	-	-	-	-
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	7	0.02	0.100000	10:37:10 AM	1.2000	1.2000	1.0712
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	14	0.04	-	-	-	-	1.0684
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	21	0.06	-	-	-	-	1.0247
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	28	0.08	79.250000	3:02:09 PM	1.1250	0.8578	0.8313
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	35	0.10	3.000000	11:17:06 AM	0.8000	0.8000	0.8205
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	42	0.12	-	-	-	-	1.5782
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	42	0.12	1.068000	11:14:54 AM	0.8500	0.8500	1.0221
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	49	0.13	951.172000	3:45:46 PM	1.2500	1.2456	1.2439
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	56	0.15	126.800000	3:28:15 PM	1.2400	1.1970	1.2797
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	63	0.17	105.590000	3:34:08 PM	1.2400	1.0848	1.0422
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	70	0.19	503.357700	3:57:04 PM	1.0500	1.3535	1.3417
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	77	0.21	314.205000	3:38:30 PM	1.2000	1.2005	1.1936
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	84	0.23	231.869000	2:31:18 PM	1.2200	1.2097	1.2188
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	88	0.24	5.420000	10:45:24 AM	1.8000	1.8000	1.5864
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	91	0.25	3199.453400	3:53:13 PM	1.0000	1.2205	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	98	0.27	1.000000	11:57:56 AM	1.4500	1.4500	1.2787
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	105	0.29	514.080800	3:21:28 PM	1.2500	1.2394	1.2720
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	112	0.31	12.504000	11:41:22 AM	1.2500	1.2500	1.3500
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	119	0.33	-	-	-	-	1.3216
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	126	0.35	24.790000	2:13:10 PM	1.2500	1.2500	1.6833
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	133	0.36	1.000000	11:12:30 AM	1.2500	1.2500	1.3544
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	140	0.38	1.003000	11:10:55 AM	1.2650	1.2650	1.3531
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	147	0.40	2.044000	11:20:42 AM	1.2500	1.2500	1.3191
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	154	0.42	510.000000	-	-	-	1.5916
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	161	0.44	0.055000	10:02:55 AM	1.6500	1.6500	1.1121
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	168	0.46	13.205000	3:53:31 PM	1.1100	1.1727	1.2687
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	175	0.48	-	-	-	-	1.2875
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	182	0.50	1472.133000	3:54:04 PM	1.4850	1.5093	1.5106
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	189	0.52	-	-	-	-	1.4609
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	196	0.54	-	-	-	-	1.4725
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	203	0.56	-	-	-	-	1.4839
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	210	0.58	-	-	-	-	1.4957
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	217	0.59	-	-	-	-	1.8021

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RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	217	0.59	-	-	-	-	1.4569
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	224	0.61	-	-	-	-	1.4212
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	231	0.63	-	-	-	-	1.5405
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	238	0.65	-	-	-	-	1.5460
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	245	0.67	-	-	-	-	1.5532
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	252	0.69	1.000000	10:31:42 AM	1.9500	1.9500	1.8375
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	252	0.69	-	-	-	-	1.5561
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	259	0.71	-	-	-	-	1.5775
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	265	0.73	-	-	-	-	1.5867
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	273	0.75	-	-	-	-	1.6000
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	294	0.81	0.500000	10:03:32 AM	1.5000	1.5000	1.6539
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	301	0.82	1.000000	2:16:20 PM	1.7500	1.7500	1.7198
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	308	0.84	-	-	-	-	1.8209
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	308	0.84	0.610000	3:19:42 PM	1.6000	1.6000	1.6000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	315	0.86	1.000000	3:16:10 PM	2.0000	2.0000	1.9977
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	315	0.86	12.017900	2:16:19 PM	1.8000	1.8000	1.7224
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	322	0.88	75.358000	10:31:27 AM	1.8350	1.8350	1.8882
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	329	0.90	-	-	-	-	1.5984
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	336	0.92	88.248000	3:26:20 PM	1.8500	1.8363	1.8820
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	343	0.94	15.509000	2:06:20 PM	1.8750	1.8750	1.9746
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	350	0.96	-	-	-	-	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	357	0.98	-	-	-	-	1.8584
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	362	0.99	-	-	-	-	2.0558
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	364	1.00	649.208000	3:42:27 PM	1.9155	1.9155	1.9164
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	474	1.30	-	-	-	-	1.9488
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	503	1.38	-	-	-	-	2.2493
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	545	1.49	-	-	-	-	2.1323
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	579	1.59	-	-	-	-	2.3530
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	627	1.72	497.510000	3:22:08 PM	2.1600	2.2111	2.2206
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	629	1.72	-	-	-	-	2.2395
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	696	1.91	521.500000	2:34:12 PM	2.4750	2.4058	2.4416
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	705	1.93	-	-	-	-	2.5249
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	721	1.97	102.010000	3:02:23 PM	2.7500	2.6505	2.6959
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	765	2.09	114.015000	3:28:23 PM	2.6500	2.6728	2.5985

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	803	2.20	-	-	-	-	2.4482
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	881	2.41	15.500000	2:21:51 PM	3.0000	3.0477	2.5011
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	907	2.48	3500.010000	3:20:41 PM	2.9000	2.9147	2.9164
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	950	2.60	-	-	-	-	2.7759
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,088	2.98	1428.058000	3:56:33 PM	2.9250	2.9263	2.9234
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,091	2.99	1860.338000	2:50:03 PM	2.9750	2.9510	2.9646
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,130	3.09	1.000000	3:32:16 PM	3.1500	3.1500	3.1478
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,174	3.21	-	-	-	-	2.9809
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,237	3.39	-	-	-	-	3.0302
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,252	3.43	-	-	-	-	3.5471
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,310	3.59	-	-	-	-	3.0497
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,335	3.66	-	-	-	-	3.1078
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,487	4.07	23.090000	-	-	-	3.1374
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,489	4.08	-	-	-	-	3.1895
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,609	4.41	3093.275000	3:47:37 PM	3.2000	3.1860	3.1912
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,637	4.48	117.900000	3:36:02 PM	3.2750	3.2803	3.2420
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,678	4.59	-	-	-	-	3.3735
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,718	4.70	-	-	-	-	3.4045
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,769	4.84	-	-	-	-	3.4327
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,795	4.91	2150.200000	3:35:14 PM	3.2700	3.2212	3.2129
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,013	5.51	4.440000	11:49:54 AM	3.6000	3.6000	3.3208
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,043	5.59	4.400000	11:56:35 AM	3.8300	3.8300	3.5575
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,091	5.73	-	-	-	-	3.6989
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,175	5.96	-	-	-	-	3.7671
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,239	6.13	588.000000	2:54:53 PM	3.9700	3.9911	3.9819
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,364	6.47	-	-	-	-	3.9042
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,562	7.01	-	-	-	-	4.1792
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,819	7.72	112.000000	9:58:37 AM	4.4000	4.4000	4.4200
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,856	7.82	114.071111	2:48:29 PM	4.2700	4.2690	4.2823
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,358	9.19	-	-	-	-	4.3691
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,401	9.31	125.000000	10:42:55 AM	4.3000	4.3000	4.2817
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,420	9.36	-	-	-	-	4.3982
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,602	9.86	-	-	-	-	4.4349
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,776	10.34	-	-	-	-	4.1993

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,854	10.55	-	-	-	-	4.4916
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,974	10.88	-	-	-	-	4.5193
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,002	10.96	1.360000	2:44:53 PM	4.5800	4.5800	4.6779
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,212	11.53	-	-	-	-	4.5893
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,275	11.70	-	-	-	-	4.6087
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,387	12.01	7.410000	2:08:40 PM	4.4500	4.5364	4.5523
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,981	13.64	-	-	-	-	4.8201
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,310	14.54	-	-	-	-	4.9002
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,387	14.75	90.000000	11:56:11 AM	4.9500	4.9750	4.9431
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,675	15.54	-	-	-	-	4.9649
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,906	16.17	-	-	-	-	4.9983
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,996	16.42	2.000000	11:50:03 AM	5.1000	5.1000	5.0128
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,065	16.61	52.820000	2:21:27 PM	5.1250	5.1023	4.8488
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,186	16.94	-	-	-	-	5.0434
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,522	17.86	30.000000	3:02:04 PM	5.0500	5.0500	5.1736
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,116	19.48	-	-	-	-	5.3614