

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	1	0.00	-	-	-	-	-
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	5	0.01	-	-	-	-	1.0888
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	12	0.03	-	-	-	-	1.0865
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	19	0.05	103.120000	10:12:38 AM	0.7500	0.7500	0.9171
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	26	0.07	100.000000	9:59:06 AM	0.8250	0.8250	0.9709
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	33	0.09	28.735000	3:22:44 PM	0.8500	0.8410	0.8199
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	40	0.11	500.000000	3:24:00 PM	1.5000	1.5000	1.5000
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	40	0.11	131.023000	3:22:37 PM	0.9250	0.9191	1.0229
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	47	0.13	1441.711000	3:28:03 PM	1.1700	1.1820	1.1700
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	54	0.15	816.595800	3:38:02 PM	1.1825	1.1812	1.3274
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	61	0.17	1456.705000	3:42:26 PM	1.1250	1.2047	1.1964
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	68	0.19	38.338000	2:45:10 PM	1.2500	1.1841	1.3222
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	75	0.21	47.430000	3:47:57 PM	1.2300	1.2300	1.2155
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	82	0.23	9.736000	3:44:25 PM	1.2100	1.2345	1.2206
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	86	0.24	66.000000	3:19:20 PM	1.6500	1.4038	1.4946
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	89	0.24	67.713000	3:25:58 PM	1.2050	1.2038	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	96	0.26	0.500000	2:20:11 PM	1.2000	1.2000	1.2870
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	103	0.28	19.395900	2:31:41 PM	1.2500	1.2504	1.2587
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	110	0.30	-	-	-	-	1.3519
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	117	0.32	-	-	-	-	1.3261
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	124	0.34	-	-	-	-	1.6833
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	131	0.36	-	-	-	-	1.3557
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	138	0.38	-	-	-	-	1.2700
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	145	0.40	2.000000	10:47:00 AM	1.3000	1.3000	1.3558
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	152	0.42	-	-	-	-	1.5916
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	159	0.44	25.844000	3:17:52 PM	1.3000	1.2949	1.1476
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	166	0.45	258.360000	3:09:59 PM	1.4000	1.3658	1.3512
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	173	0.47	918.690000	2:59:21 PM	1.4000	1.4009	1.4496
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	180	0.49	119.878000	3:08:34 PM	1.4750	1.4734	1.5074
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	187	0.51	350.000000	3:12:16 PM	1.4050	1.4050	1.4050
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	194	0.53	-	-	-	-	1.4715
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	201	0.55	-	-	-	-	1.4860
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	208	0.57	500.000000	3:14:02 PM	1.4300	1.4300	1.4300
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	215	0.59	-	-	-	-	1.6353

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RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	215	0.59	350.000000	3:11:45 PM	1.4400	1.4486	1.4691
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	222	0.61	500.000000	3:12:14 PM	1.4500	1.4500	1.4414
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	229	0.63	353.016000	3:10:47 PM	1.5250	1.4011	1.4000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	236	0.65	-	-	-	-	1.5634
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	243	0.67	30.000000	2:19:16 PM	1.5300	1.5467	1.5745
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	250	0.68	300.000000	10:54:47 AM	1.5000	1.5000	1.5000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	250	0.68	-	-	-	-	1.5822
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	257	0.70	-	-	-	-	1.6049
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	263	0.72	-	-	-	-	1.6170
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	271	0.74	-	-	-	-	1.6339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	292	0.80	-	-	-	-	1.6873
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	299	0.82	-	-	-	-	1.7625
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	306	0.84	-	-	-	-	1.7086
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	306	0.84	5.600000	2:53:07 PM	1.7000	1.6545	1.6506
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	313	0.86	1.000000	2:02:42 PM	1.8350	1.8350	1.7552
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	313	0.86	421.792000	3:49:20 PM	1.7500	1.7505	1.7719
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	320	0.88	300.560000	2:58:35 PM	1.8250	1.8084	1.8156
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	327	0.90	67.090000	3:13:05 PM	1.8250	1.8250	1.6474
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	334	0.91	31.380000	3:18:42 PM	1.8500	1.8393	1.7938
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	341	0.93	-	-	-	-	1.9105
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	348	0.95	-	-	-	-	1.7212
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	355	0.97	-	-	-	-	2.0930
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	360	0.99	-	-	-	-	1.9319
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	362	0.99	58.733000	3:35:12 PM	1.8850	1.8916	1.9079
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	472	1.29	4.000000	11:54:49 AM	2.0000	2.0000	1.9254
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	501	1.37	-	-	-	-	2.1612
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	543	1.49	-	-	-	-	2.0861
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	577	1.58	-	-	-	-	2.2839
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	625	1.71	760.050000	11:46:46 AM	2.2000	2.1750	2.1566
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	627	1.72	-	-	-	-	2.2155
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	694	1.90	110.880000	2:14:50 PM	2.4500	2.5026	2.4530
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	703	1.93	-	-	-	-	2.4873
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	719	1.97	50.000000	9:21:36 AM	2.4500	2.4500	2.5367
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	763	2.09	50.000000	10:33:34 AM	2.6500	2.6500	2.6940

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	801	2.19	-	-	-	-	2.4615
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	879	2.41	17.980000	2:18:33 PM	2.9500	3.0121	2.9026
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	905	2.48	-	-	-	-	2.9151
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	948	2.60	-	-	-	-	2.7779
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,086	2.97	3157.405000	3:56:31 PM	2.9500	2.9388	2.9519
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,089	2.98	15.500000	11:57:14 AM	2.9800	2.9800	2.9598
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,128	3.09	66.500000	10:40:06 AM	3.1100	3.1115	3.1672
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,172	3.21	-	-	-	-	3.0088
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,235	3.38	-	-	-	-	3.0614
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,250	3.42	-	-	-	-	3.5453
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,308	3.58	0.500000	10:41:46 AM	3.0000	3.0000	3.0914
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,333	3.65	-	-	-	-	3.1438
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,485	4.07	23.000000	10:11:02 AM	3.1859	3.1859	3.1294
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,487	4.07	-	-	-	-	3.2397
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,607	4.40	1758.050000	3:56:23 PM	3.2200	3.2224	3.2094
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,635	4.48	263.090000	3:36:40 PM	3.3250	3.3247	3.3352
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,676	4.59	-	-	-	-	3.4220
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,716	4.70	-	-	-	-	3.4540
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,767	4.84	-	-	-	-	3.4856
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,793	4.91	50.000000	10:42:47 AM	3.2150	3.2150	3.2258
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,011	5.51	16.632000	2:38:32 PM	3.6500	3.6610	3.4328
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,041	5.59	-	-	-	-	3.5529
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,089	5.72	-	-	-	-	3.7553
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,173	5.95	-	-	-	-	3.8246
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,237	6.13	262.200000	3:50:56 PM	4.0350	4.0539	4.0490
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,362	6.47	-	-	-	-	3.9632
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,560	7.01	165.000000	3:47:50 PM	4.3500	4.3919	4.3229
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,817	7.71	-	-	-	-	4.4150
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,854	7.81	163.500000	3:39:22 PM	4.4000	4.4000	4.3348
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,356	9.19	1.614000	2:44:21 PM	4.6500	4.6500	4.3655
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,399	9.31	55.000000	11:46:03 AM	4.4200	4.4200	4.3314
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,418	9.36	-	-	-	-	4.4270
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,600	9.86	-	-	-	-	4.4554
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,774	10.33	104.902000	2:44:21 PM	4.4850	4.4829	4.1965

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,852	10.55	-	-	-	-	4.5036
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,972	10.88	-	-	-	-	4.5277
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,000	10.95	4.100000	3:30:54 PM	4.6000	4.6000	4.6762
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,210	11.53	-	-	-	-	4.5937
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,273	11.70	-	-	-	-	4.6123
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,385	12.01	0.500000	2:27:22 PM	4.7300	4.7300	4.5708
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,979	13.63	-	-	-	-	4.8241
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,308	14.53	-	-	-	-	4.9029
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,385	14.74	25.000000	11:35:59 AM	5.0000	5.0000	4.9418
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,673	15.53	-	-	-	-	4.9513
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,904	16.16	-	-	-	-	4.9659
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,994	16.41	-	-	-	-	4.9712
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,063	16.60	34.043000	3:04:44 PM	5.1050	5.1281	4.8311
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,184	16.93	-	-	-	-	4.9824
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,520	17.85	300.000000	10:28:19 AM	4.9900	5.0667	5.0000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,114	19.48	-	-	-	-	5.1707