

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 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	2	0.01	-	-	-	-	-
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	9	0.03	-	-	-	-	1.0664
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	16	0.04	2.000000	10:36:11 AM	1.3000	1.1500	0.9171
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	23	0.06	1.279580	10:18:22 AM	0.8000	0.8000	0.9696
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	30	0.08	65.230000	11:34:29 AM	1.3000	0.8253	0.8196
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	37	0.10	700.000000	2:01:14 PM	1.4000	1.4000	1.4449
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	37	0.10	569.651417	10:20:58 AM	0.9000	0.9219	0.9175
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	44	0.12	1036.419000	2:51:34 PM	1.1825	1.1796	1.1777
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	51	0.14	259.460700	3:17:58 PM	1.1500	1.1800	1.3481
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	58	0.16	817.578300	2:00:30 PM	1.2100	1.2060	1.1997
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	65	0.18	344.220000	3:19:08 PM	1.2000	1.2089	1.2174
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	72	0.20	246.270000	3:53:40 PM	1.2350	1.2300	1.2189
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	79	0.22	0.510000	3:15:31 PM	1.2100	1.2100	1.2208
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	83	0.23	0.720000	2:55:09 PM	1.7990	1.7990	1.4953
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	86	0.24	3.010000	11:50:56 AM	1.2000	1.2075	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	93	0.26	75.690000	3:44:50 PM	1.2250	1.2166	1.3242
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	100	0.27	237.458500	3:43:56 PM	1.2500	1.2418	1.2380
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	107	0.29	51.026000	3:06:25 PM	1.2500	1.2706	1.3412
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	114	0.31	11.422000	11:07:29 AM	1.3500	1.3624	1.3286
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	121	0.33	15.000000	11:41:20 AM	1.3500	1.3500	1.6833
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	128	0.35	-	-	-	-	1.3635
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	135	0.37	15.100000	3:40:30 PM	1.2550	1.2550	1.2700
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	142	0.39	26.000000	2:17:15 PM	1.3000	1.2779	1.3644
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	149	0.41	10.000000	11:08:06 AM	1.4500	1.4500	1.5916
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	156	0.43	50.640000	2:20:23 PM	1.3000	1.2550	1.2349
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	163	0.45	-	-	-	-	1.3512
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	170	0.47	10.000000	11:08:20 AM	1.5500	1.5500	1.4488
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	177	0.49	86.176000	3:26:43 PM	1.4750	1.4745	1.5069
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	184	0.50	-	-	-	-	1.7099
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	191	0.52	-	-	-	-	1.5075
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	198	0.54	-	-	-	-	1.5248
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	205	0.56	19.630000	3:44:35 PM	1.4900	1.4900	1.4300
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	212	0.58	2.000000	11:47:17 AM	1.8000	1.8000	1.6450
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	212	0.58	-	-	-	-	1.4691

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RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	219	0.60	-	-	-	-	1.4415
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	226	0.62	-	-	-	-	1.4000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	233	0.64	0.950000	3:05:33 PM	1.7500	1.7500	1.6147
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	240	0.66	13.600000	3:34:20 PM	1.4500	1.4500	1.6295
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	247	0.68	0.010000	10:18:55 AM	1.7250	1.7250	1.4830
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	247	0.68	11.500000	2:21:56 PM	1.4250	1.3511	1.6416
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	254	0.70	100.000000	3:25:48 PM	1.7750	1.7625	1.7625
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	260	0.71	100.000000	3:05:15 PM	1.8000	1.7875	1.7875
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	268	0.73	-	-	-	-	1.6996
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	289	0.79	50.000000	2:24:03 PM	1.8250	1.8250	1.8250
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	296	0.81	50.000000	2:24:00 PM	1.8500	1.8500	1.8027
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	303	0.83	-	-	-	-	1.7405
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	303	0.83	-	-	-	-	1.7196
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	310	0.85	0.010000	9:22:30 AM	1.8000	1.8000	1.7479
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	310	0.85	8.400000	10:27:44 AM	1.7500	1.7500	1.7739
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	317	0.87	-	-	-	-	1.8156
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	324	0.89	85.615000	3:27:00 PM	1.7500	1.7335	1.6434
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	331	0.91	138.430000	2:17:25 PM	1.8500	1.8529	1.7967
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	338	0.93	7.540000	10:56:03 AM	1.7000	1.7332	1.9105
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	345	0.95	-	-	-	-	1.7786
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	352	0.96	-	-	-	-	2.1168
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	357	0.98	0.230000	2:02:08 PM	2.0000	2.0000	1.9266
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	359	0.98	13.010000	3:02:46 PM	1.8650	1.8633	1.9070
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	469	1.28	-	-	-	-	1.9195
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	498	1.36	2.990000	3:59:51 PM	2.0500	2.0500	2.1447
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	540	1.48	-	-	-	-	2.1028
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	574	1.57	-	-	-	-	2.2611
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	622	1.70	5.900000	3:03:31 PM	2.0000	2.0847	2.1527
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	624	1.71	-	-	-	-	2.2269
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	691	1.89	111.500000	11:59:50 AM	2.6500	2.6814	2.5794
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	700	1.92	-	-	-	-	2.4540
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	716	1.96	315.000000	2:38:52 PM	2.7100	2.3909	2.4013
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	760	2.08	1.600000	11:46:24 AM	2.7000	2.6563	2.6923
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	798	2.19	-	-	-	-	2.4634

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	876	2.40	351.850000	3:55:28 PM	2.9800	2.9225	2.9374
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	902	2.47	808.700000	3:30:42 PM	2.8000	2.8795	2.8250
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	945	2.59	175.100000	2:43:59 PM	2.7700	2.7700	2.7700
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,083	2.97	364.005000	3:57:11 PM	2.9350	2.9379	2.9505
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,086	2.97	201.700000	11:36:05 AM	2.9650	2.9700	2.9669
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,125	3.08	-	-	-	-	3.1661
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,169	3.20	-	-	-	-	2.9655
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,232	3.37	-	-	-	-	3.0201
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,247	3.41	-	-	-	-	3.3890
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,305	3.57	-	-	-	-	3.0605
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,330	3.64	-	-	-	-	3.1057
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,482	4.06	832.000000	3:21:05 PM	3.1250	3.1150	3.1127
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,484	4.06	-	-	-	-	3.2159
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,604	4.39	2200.765000	3:45:34 PM	3.2100	3.2039	3.2092
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,632	4.47	170.000000	3:11:32 PM	3.3000	3.2765	3.2785
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,673	4.58	-	-	-	-	3.4034
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,713	4.69	-	-	-	-	3.4382
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,764	4.83	-	-	-	-	3.4757
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,790	4.90	369.940000	10:47:59 AM	3.2650	3.2816	3.2385
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,008	5.50	24.900000	2:54:16 PM	3.5550	3.5698	3.5058
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,038	5.58	0.829000	11:59:11 AM	4.1000	4.1000	3.5518
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,086	5.71	0.885000	11:58:55 AM	3.5000	3.5000	3.7679
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,170	5.94	22.830000	10:40:41 AM	4.1500	4.1500	3.8435
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,234	6.12	4.000000	3:10:01 PM	4.0750	4.0823	4.0481
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,359	6.46	-	-	-	-	3.9938
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,557	7.00	110.510000	3:19:41 PM	4.4000	4.4395	4.4277
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,814	7.70	-	-	-	-	4.4138
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,851	7.81	198.560000	11:59:37 AM	4.4000	4.4337	4.4375
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,353	9.18	0.500000	2:36:31 PM	4.6500	4.6500	4.3646
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,396	9.30	-	-	-	-	4.3318
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,415	9.35	-	-	-	-	4.4505
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,597	9.85	-	-	-	-	4.4675
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,771	10.32	53.250000	2:48:55 PM	4.5000	4.4561	4.1958
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,849	10.54	-	-	-	-	4.5052

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,969	10.87	2.180000	11:55:43 AM	4.8000	4.8000	4.5250
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,997	10.94	-	-	-	-	4.6760
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,207	11.52	-	-	-	-	4.5875
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,270	11.69	-	-	-	-	4.6056
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,382	12.00	-	-	-	-	4.5824
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,976	13.62	-	-	-	-	4.8240
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,305	14.52	-	-	-	-	4.9094
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,382	14.74	1.001000	2:57:30 PM	5.0250	5.1126	4.9415
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,670	15.52	-	-	-	-	4.9633
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,901	16.16	-	-	-	-	4.9791
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,991	16.40	-	-	-	-	4.9840
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,060	16.59	4.350000	2:39:06 PM	5.1250	5.1158	4.8807
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,181	16.92	-	-	-	-	4.9945
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,517	17.84	-	-	-	-	4.9998
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,111	19.47	-	-	-	-	5.1302