

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	1	0.00	-	-	-	-	-
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	8	0.02	-	-	-	-	1.0700
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	15	0.04	-	-	-	-	0.9171
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	22	0.06	-	-	-	-	0.9696
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	29	0.08	1.601000	10:28:11 AM	0.9000	0.8687	0.8195
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	36	0.10	-	-	-	-	1.4449
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	36	0.10	3.000000	2:01:59 PM	0.9250	0.9250	0.9177
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	43	0.12	205.597000	3:11:34 PM	1.1000	1.1356	1.1275
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	50	0.14	41.700000	3:28:27 PM	1.2500	1.2500	1.3736
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	57	0.16	522.391000	3:59:36 PM	1.2500	1.2501	1.2132
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	64	0.18	155.843000	2:56:54 PM	1.2500	1.2361	1.2385
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	71	0.19	253.710000	2:59:50 PM	1.2750	1.2762	1.2556
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	78	0.21	105.880000	3:11:24 PM	1.2750	1.2698	1.2208
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	82	0.23	-	-	-	-	1.4953
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	85	0.23	29.648000	10:35:02 AM	1.4250	1.2301	1.2133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	92	0.25	1466.158000	3:34:28 PM	1.2700	1.2837	1.2793
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	99	0.27	307.909000	3:43:23 PM	1.2800	1.2738	1.2493
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	106	0.29	0.500000	2:18:05 PM	1.3500	1.3500	1.3402
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	113	0.31	-	-	-	-	1.3292
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	120	0.33	2.011600	10:51:14 AM	1.3000	1.3000	1.6833
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	127	0.35	0.700000	2:23:43 PM	1.3500	1.3500	1.3619
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	134	0.37	-	-	-	-	1.2700
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	141	0.39	-	-	-	-	1.3748
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	148	0.41	0.200000	2:00:32 PM	1.4500	1.4500	1.5916
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	155	0.42	-	-	-	-	1.2474
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	162	0.44	-	-	-	-	1.3512
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	169	0.46	6.000000	3:54:52 PM	1.6500	1.6250	1.4536
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	176	0.48	3.293000	2:54:21 PM	1.4600	1.4600	1.5063
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	183	0.50	965.507904	3:49:22 PM	1.5500	1.6068	1.5986
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	190	0.52	-	-	-	-	1.4977
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	197	0.54	-	-	-	-	1.5150
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	204	0.56	-	-	-	-	1.4300
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	211	0.58	-	-	-	-	1.6323
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	211	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	218	0.60	-	-	-	-	1.4415
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	225	0.62	35.300000	11:07:27 AM	1.5250	1.5250	1.4000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	232	0.64	5.040000	2:01:23 PM	1.8200	1.8200	1.6044
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	239	0.65	-	-	-	-	1.6193
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	246	0.67	-	-	-	-	1.4658
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	246	0.67	-	-	-	-	1.6319
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	253	0.69	50.000000	11:49:18 AM	1.7000	1.7000	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	259	0.71	50.000000	11:49:45 AM	1.7500	1.7500	1.7730
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	267	0.73	-	-	-	-	1.6892
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	288	0.79	2.020000	2:29:21 PM	1.6000	1.6000	1.8250
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	295	0.81	71.844000	10:51:58 AM	1.7250	1.7250	1.7742
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	302	0.83	68.000000	3:38:54 PM	1.7300	1.7300	1.7049
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	302	0.83	1.100000	10:11:00 AM	1.6500	1.6500	1.7191
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	309	0.85	71.300000	3:28:16 PM	1.8000	1.7701	1.7638
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	309	0.85	1329.260000	2:19:16 PM	1.7500	1.7140	1.7314
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	316	0.87	300.463000	3:24:36 PM	1.7500	1.7408	1.7644
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	323	0.88	140.500000	2:44:57 PM	1.6000	1.6500	1.7524
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	330	0.90	23.491000	2:41:47 PM	1.8500	1.8500	1.7967
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	337	0.92	-	-	-	-	1.9105
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	344	0.94	-	-	-	-	1.7878
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	351	0.96	-	-	-	-	2.0967
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	356	0.98	-	-	-	-	1.9114
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	358	0.98	1.000000	10:32:50 AM	1.8750	1.8750	1.9063
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	365	1.00	1655.310000	3:51:47 PM	1.9000	1.9439	2.0009
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	468	1.28	1.000000	11:34:48 AM	2.1500	2.1500	1.9166
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	497	1.36	-	-	-	-	2.1297
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	539	1.48	-	-	-	-	2.0977
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	573	1.57	-	-	-	-	2.2459
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	621	1.70	44.646000	11:50:42 AM	2.2000	2.2144	2.1927
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	623	1.71	-	-	-	-	2.2221
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	690	1.89	248.601000	3:55:59 PM	2.3750	2.4173	2.4000
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	699	1.91	-	-	-	-	2.4387
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	715	1.96	0.100000	11:49:14 AM	2.7100	2.7100	2.3931
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	759	2.08	10.100000	11:48:34 AM	2.7100	2.6506	2.6910

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	797	2.18	-	-	-	-	2.4595
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	875	2.40	165.100000	3:59:03 PM	2.7500	2.8445	2.8329
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	901	2.47	50.000000	3:48:05 PM	2.8700	2.8700	2.8409
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	944	2.59	387.000000	3:00:15 PM	2.8200	2.8132	2.7946
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,082	2.96	1721.461000	3:58:56 PM	2.9300	2.9349	2.9294
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,085	2.97	0.900000	11:44:04 AM	3.0000	3.0000	2.9650
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,124	3.08	0.500000	3:56:33 PM	3.1100	3.1100	3.1631
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,168	3.20	-	-	-	-	2.9561
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,231	3.37	5.320000	11:31:48 AM	3.2500	3.2500	3.0126
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,246	3.41	-	-	-	-	3.3483
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,304	3.57	-	-	-	-	3.0573
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,329	3.64	-	-	-	-	3.1010
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,481	4.06	-	-	-	-	3.1111
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,483	4.06	-	-	-	-	3.2178
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,603	4.39	2962.255000	3:51:50 PM	3.1900	3.2051	3.2051
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,631	4.47	5.198356	11:50:25 AM	3.4000	3.4000	3.2783
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,672	4.58	-	-	-	-	3.4080
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,712	4.69	2.000000	11:35:15 AM	3.5500	3.5500	3.4438
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,763	4.83	-	-	-	-	3.4833
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,789	4.90	210.000000	3:59:34 PM	3.2500	3.2710	3.2487
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,007	5.50	10.550000	3:14:15 PM	3.7500	3.5431	3.5331
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,037	5.58	-	-	-	-	3.5506
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,085	5.71	-	-	-	-	3.7772
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,169	5.94	-	-	-	-	3.8529
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,233	6.11	1250.500000	3:52:48 PM	4.1000	4.1411	4.1357
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,358	6.46	-	-	-	-	4.0005
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,556	7.00	50.150000	2:18:39 PM	4.3500	4.3497	4.3938
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,813	7.70	-	-	-	-	4.4125
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,850	7.80	126.500000	3:52:39 PM	4.4000	4.4320	4.4224
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,352	9.18	-	-	-	-	4.3637
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,395	9.30	125.000000	3:08:40 PM	4.6500	4.5900	4.3322
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,414	9.35	-	-	-	-	4.4519
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,596	9.85	-	-	-	-	4.4725
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,770	10.32	0.875000	3:53:06 PM	4.6000	4.6971	4.1951

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,848	10.54	-	-	-	-	4.5131
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,968	10.86	-	-	-	-	4.5342
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,996	10.94	9.300000	10:44:41 AM	4.6000	4.6000	4.6765
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,206	11.52	-	-	-	-	4.5972
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,269	11.69	-	-	-	-	4.6154
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,381	12.00	11.800000	3:07:14 PM	5.0000	4.8038	4.5975
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,975	13.62	-	-	-	-	4.8325
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,304	14.52	-	-	-	-	4.9198
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,381	14.73	-	-	-	-	4.9411
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,669	15.52	19.000000	11:52:45 AM	4.8500	4.8500	4.9838
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,900	16.15	7.000000	11:53:20 AM	4.8750	4.8750	5.0065
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,990	16.40	8.000000	11:54:06 AM	4.8750	4.8750	5.0105
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,059	16.59	386.257000	3:04:29 PM	5.1400	4.9383	5.0150
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,180	16.92	-	-	-	-	5.0191
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,516	17.84	-	-	-	-	4.9997
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,110	19.47	-	-	-	-	5.1225