

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 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	5	0.01	20.130000	10:53:12 AM	1.0000	1.0000	1.2527
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	12	0.03	-	-	-	-	1.3302
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	12	0.03	-	-	-	-	1.0417
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	19	0.05	-	-	-	-	1.1940
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	26	0.07	10.000000	2:23:35 PM	1.0700	1.1600	1.3629
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	33	0.09	3.010000	3:00:07 PM	1.1250	1.1250	1.2038
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	40	0.11	7.497000	2:04:54 PM	1.2000	1.2000	1.2394
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	47	0.13	315.503000	3:50:53 PM	1.3000	1.2871	1.2905
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	54	0.15	25.070000	11:26:12 AM	1.2750	1.2840	1.2746
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	58	0.16	4.450000	3:13:27 PM	1.6000	1.5746	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	61	0.17	-	-	-	-	1.2767
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	68	0.19	-	-	-	-	1.2309
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	75	0.21	681.115000	3:07:32 PM	1.3250	1.3221	1.3219
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	82	0.23	62.330000	2:44:10 PM	1.3225	1.3154	1.3152
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	89	0.24	369.984000	2:55:19 PM	1.3350	1.3377	1.3300
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	96	0.26	22.590000	11:15:45 AM	1.3350	1.3284	1.3712
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	103	0.28	0.730000	3:29:26 PM	1.3000	1.3000	1.4113
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	110	0.30	4.020000	10:37:59 AM	1.5000	1.5000	1.4199
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	117	0.32	14.131000	11:04:38 AM	1.5000	1.5000	1.7921
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	124	0.34	11.902000	11:45:16 AM	1.4000	1.4000	1.3436
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	131	0.36	62.000000	2:11:44 PM	1.4875	1.4875	1.4332
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	138	0.38	-	-	-	-	1.4838
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	145	0.40	-	-	-	-	1.5899
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	152	0.42	-	-	-	-	1.5427
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	159	0.44	-	-	-	-	1.5425
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	166	0.45	-	-	-	-	1.6437
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	173	0.47	211.046000	11:51:52 AM	1.6750	1.6750	1.6583
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	180	0.49	1108.946000	3:06:51 PM	1.6000	1.6807	1.6792
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	187	0.51	-	-	-	-	1.6105
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	187	0.51	-	-	-	-	1.6170
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	194	0.53	-	-	-	-	1.5766
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	201	0.55	-	-	-	-	1.6000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	208	0.57	-	-	-	-	1.6000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	215	0.59	-	-	-	-	1.5766

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RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	222	0.61	-	-	-	-	1.4687
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	222	0.61	-	-	-	-	1.5774
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	229	0.63	-	-	-	-	1.7081
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	235	0.64	-	-	-	-	1.7048
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	243	0.67	-	-	-	-	1.6922
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	264	0.72	-	-	-	-	1.7340
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	271	0.74	0.240000	10:46:52 AM	1.6500	1.6500	1.6109
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	278	0.76	-	-	-	-	1.7227
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	278	0.76	1.000000	10:08:28 AM	1.6800	1.6800	1.7000
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	285	0.78	-	-	-	-	1.6425
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	285	0.78	200.000000	3:33:12 PM	1.7400	1.7400	1.7400
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	292	0.80	-	-	-	-	1.7619
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	299	0.82	-	-	-	-	1.9225
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	306	0.84	-	-	-	-	1.7629
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	313	0.86	-	-	-	-	1.8042
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	320	0.88	5.400000	3:06:47 PM	1.6500	1.6750	1.8037
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	327	0.90	-	-	-	-	1.8435
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	332	0.91	0.360000	2:33:41 PM	1.7000	1.7000	1.8929
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	334	0.91	-	-	-	-	1.8487
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	341	0.93	-	-	-	-	1.8589
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	348	0.95	142.880000	2:28:59 PM	1.8550	1.8550	1.8661
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	355	0.97	179.289000	3:31:22 PM	1.8800	1.8683	1.8836
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	362	0.99	75.877000	2:55:16 PM	1.8800	1.8808	1.8924
RPG5 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	444	1.22	13.357000	11:04:28 AM	2.0000	2.0000	2.0344
RPG5 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	473	1.30	-	-	-	-	2.0932
RPG5 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	515	1.41	-	-	-	-	2.1408
RPG5 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	549	1.50	-	-	-	-	2.1954
RPG5 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	597	1.64	4.168000	11:27:04 AM	2.1500	2.2000	2.3039
RPG5 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	599	1.64	2.500000	9:51:46 AM	2.5000	2.5000	2.3971
RPG5 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	666	1.82	40.210000	3:03:32 PM	2.3500	2.2878	2.2970
RPG5 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	675	1.85	-	-	-	-	2.3649
RPG5 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	691	1.89	1.000000	11:23:54 AM	2.2800	2.2800	2.4681
RPG5 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	735	2.01	50.805000	3:05:37 PM	2.4000	2.4000	2.3792
RPG5 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	773	2.12	-	-	-	-	2.4681

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	851	2.33	16.663000	3:46:06 PM	2.6000	2.7001	2.7542
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	877	2.40	-	-	-	-	2.6856
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	920	2.52	-	-	-	-	2.6295
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,058	2.90	2209.715000	3:49:19 PM	2.7350	2.7391	2.7344
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,061	2.91	64.850000	3:31:52 PM	2.7250	2.7252	2.7302
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,100	3.01	-	-	-	-	2.8734
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,144	3.13	-	-	-	-	2.7996
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,207	3.31	-	-	-	-	2.8431
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,222	3.35	57.750000	3:51:51 PM	2.9750	2.9580	2.9817
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,280	3.50	785.000000	3:47:53 PM	2.9500	2.9566	2.9495
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,305	3.57	-	-	-	-	2.9109
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,457	3.99	-	-	-	-	2.9613
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,459	4.00	-	-	-	-	3.0153
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,579	4.32	351.095000	3:51:00 PM	2.9450	2.9392	2.9574
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,607	4.40	550.000000	3:42:58 PM	3.0100	3.0018	3.0052
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,648	4.51	-	-	-	-	3.1386
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,688	4.62	-	-	-	-	3.1642
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,739	4.76	-	-	-	-	3.1964
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,765	4.83	614.000000	3:52:04 PM	3.2150	3.2209	3.2238
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,818	4.98	4992.600000	3:58:24 PM	3.2100	3.2158	3.2174
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,983	5.43	9.500000	3:03:05 PM	3.5000	3.5000	3.3393
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,013	5.51	-	-	-	-	3.3578
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,061	5.64	-	-	-	-	3.4065
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,145	5.87	-	-	-	-	3.4615
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,209	6.05	4315.000000	3:57:07 PM	3.4250	3.4316	3.4301
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,334	6.39	-	-	-	-	3.5821
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,532	6.93	100.000000	9:54:48 AM	3.8500	3.8500	3.9435
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,789	7.64	-	-	-	-	4.0597
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,826	7.74	370.000000	3:57:55 PM	3.8100	3.8230	3.8000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,328	9.11	-	-	-	-	4.1613
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,371	9.23	812.000000	3:46:04 PM	3.8250	3.8584	3.8312
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,390	9.28	-	-	-	-	4.1545
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,572	9.78	-	-	-	-	4.2372
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,746	10.26	69.000000	3:20:21 PM	4.0750	4.0967	4.1718

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,824	10.47	-	-	-	-	4.3501
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,944	10.80	10.000000	2:15:58 PM	4.2800	4.2800	4.4779
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,972	10.88	37.000000	11:56:48 AM	4.5000	4.5027	4.6315
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,182	11.45	5.000000	2:16:04 PM	4.3300	4.3300	4.5066
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,245	11.62	-	-	-	-	4.6945
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,357	11.93	-	-	-	-	4.5769
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,951	13.56	-	-	-	-	4.8098
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,280	14.46	-	-	-	-	4.9106
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,357	14.67	-	-	-	-	4.8726
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,645	15.46	-	-	-	-	4.9803
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,876	16.09	7.500000	11:48:17 AM	4.8050	4.8183	5.0034
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,966	16.33	1.900000	9:33:43 AM	4.8000	4.8000	5.0094
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,035	16.52	63.000000	3:10:02 PM	4.8000	4.8110	5.0925
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,156	16.85	-	-	-	-	5.0220
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,492	17.77	-	-	-	-	4.9743
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,086	19.40	-	-	-	-	4.9657