

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	1	0.00	-	-	-	-	-
RPGGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	8	0.02	-	-	-	-	1.1857
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	8	0.02	-	-	-	-	1.1103
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	15	0.04	5.100000	3:49:30 PM	1.0500	1.0500	1.2129
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	22	0.06	254.500000	3:22:36 PM	1.1400	1.1478	1.3134
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	29	0.08	0.136000	3:39:06 PM	1.3750	1.3750	1.2037
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	36	0.10	48.766000	3:32:44 PM	1.2400	1.2123	1.2650
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	43	0.12	47.947000	3:01:22 PM	1.2500	1.2500	1.2908
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	50	0.14	6.007000	10:24:43 AM	1.3000	1.2933	1.2585
RPGGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	54	0.15	31.985000	10:31:08 AM	1.3000	1.3121	1.3628
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	57	0.16	6.510000	2:56:09 PM	1.2350	1.2427	1.2767
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	64	0.18	31.000000	2:21:03 PM	1.3250	1.3234	1.2389
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	71	0.19	73.220000	10:54:35 AM	1.3000	1.3034	1.3193
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	78	0.21	206.700000	3:04:16 PM	1.3400	1.3395	1.3363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	85	0.23	117.861000	2:08:01 PM	1.3250	1.3266	1.3363
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	92	0.25	404.891000	3:55:44 PM	1.3400	1.3420	1.3260
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	99	0.27	0.667000	2:08:16 PM	1.4000	1.4000	1.3797
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	106	0.29	7.300000	11:49:22 AM	1.3500	1.3500	1.3942
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	113	0.31	2.200000	11:25:42 AM	1.5000	1.4818	1.6632
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	120	0.33	9.390000	3:42:08 PM	1.4500	1.4500	1.3546
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	127	0.35	4.000000	9:41:26 AM	1.4250	1.4250	1.4392
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	134	0.37	-	-	-	-	1.4720
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	141	0.39	-	-	-	-	1.5521
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	148	0.41	-	-	-	-	1.5290
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	155	0.42	15.000000	2:48:02 PM	1.7000	1.7000	1.5376
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	162	0.44	3.794000	3:32:49 PM	1.6750	1.6651	1.6441
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	169	0.46	37.989000	2:25:19 PM	1.6850	1.6871	1.6564
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	176	0.48	374.456000	3:07:42 PM	1.7010	1.6985	1.6875
RPGGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	183	0.50	-	-	-	-	1.7601
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	183	0.50	2409.176000	3:07:40 PM	1.6950	1.6953	1.6967
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	190	0.52	-	-	-	-	1.6035
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	197	0.54	18.500000	9:41:32 AM	1.7000	1.7000	1.6000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	204	0.56	-	-	-	-	1.6286
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	211	0.58	-	-	-	-	1.5766

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RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	218	0.60	-	-	-	-	1.6290
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	218	0.60	-	-	-	-	1.6223
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	225	0.62	40.530000	11:37:48 AM	1.7000	1.7059	1.7148
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	231	0.63	7.000000	10:24:57 AM	1.7000	1.7000	1.7165
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	239	0.65	-	-	-	-	1.7132
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	260	0.71	-	-	-	-	1.7551
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	267	0.73	-	-	-	-	1.6321
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	274	0.75	-	-	-	-	1.7442
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	274	0.75	-	-	-	-	1.7242
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	281	0.77	119.800000	3:52:57 PM	1.6750	1.6783	1.6763
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	281	0.77	-	-	-	-	1.7400
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	288	0.79	152.000000	2:31:51 PM	1.8200	1.8184	1.8200
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	295	0.81	-	-	-	-	1.9364
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	302	0.83	-	-	-	-	1.7877
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	309	0.85	-	-	-	-	1.8169
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	316	0.87	1.596000	3:33:35 PM	1.7500	1.7500	1.8180
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	323	0.88	-	-	-	-	1.8462
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	328	0.90	-	-	-	-	1.8782
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	330	0.90	-	-	-	-	1.8512
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	337	0.92	15.400000	2:57:31 PM	1.8000	1.8000	1.8595
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	344	0.94	-	-	-	-	1.8660
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	351	0.96	9.160000	2:52:29 PM	1.8200	1.8304	1.8844
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	358	0.98	105.674000	10:50:27 AM	1.8850	1.8755	1.8774
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	365	1.00	931.243000	2:58:24 PM	1.8800	1.8828	1.8832
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	440	1.21	-	-	-	-	2.0222
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	469	1.28	-	-	-	-	2.0701
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	511	1.40	-	-	-	-	2.1195
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	545	1.49	-	-	-	-	2.1704
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	593	1.62	202.345000	2:35:45 PM	2.2400	2.2282	2.2595
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	595	1.63	1.000000	11:29:04 AM	2.4000	2.4000	2.3312
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	662	1.81	114.000000	2:04:37 PM	2.3000	2.2904	2.2807
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	671	1.84	-	-	-	-	2.3365
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	687	1.88	555.020000	3:23:10 PM	2.3200	2.3500	2.3560
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	731	2.00	-	-	-	-	2.3749

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	769	2.11	-	-	-	-	2.4434
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	847	2.32	9.924000	3:16:39 PM	2.6500	2.6500	2.7547
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	873	2.39	5.129000	11:08:07 AM	2.6200	2.6200	2.6881
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	916	2.51	-	-	-	-	2.5960
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,054	2.89	4762.908000	3:59:42 PM	2.6500	2.6774	2.6548
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,057	2.89	1303.740000	3:50:54 PM	2.7250	2.7250	2.7249
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,096	3.00	-	-	-	-	2.8146
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,140	3.12	75.400000	3:37:01 PM	2.9000	2.9000	2.9000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,203	3.29	100.000000	3:39:26 PM	2.9250	2.9250	2.9250
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,218	3.34	-	-	-	-	2.9587
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,276	3.49	-	-	-	-	2.9406
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,301	3.56	-	-	-	-	2.8888
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,453	3.98	20.200000	9:50:47 AM	3.0000	3.0000	2.9818
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,455	3.98	-	-	-	-	2.9960
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,575	4.31	49.805000	3:33:54 PM	2.9500	2.9478	2.9263
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,603	4.39	781.711000	3:54:32 PM	2.9800	2.9740	2.9833
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,644	4.50	-	-	-	-	3.1166
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,684	4.61	-	-	-	-	3.1417
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,735	4.75	-	-	-	-	3.1734
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,761	4.82	101.820000	2:59:47 PM	3.2000	3.2074	3.2105
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,814	4.97	2781.447000	3:56:38 PM	3.2000	3.1956	3.2011
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,979	5.42	24.200000	2:31:40 PM	3.3800	3.3924	3.3999
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,009	5.50	-	-	-	-	3.3309
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,057	5.63	1.000000	2:04:32 PM	3.5000	3.5000	3.3718
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,141	5.86	0.500000	2:04:27 PM	3.7000	3.7000	3.4231
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,205	6.04	1419.180000	3:58:16 PM	3.4200	3.4150	3.4158
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,330	6.38	-	-	-	-	3.5340
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,528	6.92	4.000000	3:40:31 PM	3.7575	3.7575	3.7335
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,785	7.63	-	-	-	-	4.0569
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,822	7.73	202.800000	3:57:10 PM	3.7500	3.7506	3.7261
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,324	9.10	-	-	-	-	4.1434
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,367	9.22	15.500000	2:04:50 PM	3.7600	3.7600	3.7502
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,386	9.27	-	-	-	-	4.0825
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,568	9.77	-	-	-	-	4.1722

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,742	10.25	10.000000	2:04:48 PM	4.0000	4.0000	4.0968
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,820	10.46	-	-	-	-	4.2965
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,940	10.79	-	-	-	-	4.4059
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,968	10.86	12.000000	11:30:42 AM	4.4800	4.4800	4.5834
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,178	11.44	-	-	-	-	4.4679
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,241	11.61	2.750000	2:04:30 PM	4.4500	4.4500	4.6803
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,353	11.92	5.000000	2:40:57 PM	4.7500	4.5730	4.5453
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,947	13.54	-	-	-	-	4.7853
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,276	14.45	-	-	-	-	4.8852
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,353	14.66	-	-	-	-	4.8721
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,641	15.44	-	-	-	-	4.9503
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,872	16.08	2.000000	2:00:47 PM	4.7800	4.7800	4.9700
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,962	16.32	17.000000	10:20:03 AM	4.8050	4.8279	4.9765
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,031	16.51	26.333000	3:37:25 PM	4.8000	4.7999	5.0343
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,152	16.84	-	-	-	-	4.9902
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,488	17.76	0.500000	10:00:25 AM	4.9200	4.9200	4.9740
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,082	19.39	-	-	-	-	4.9648