

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 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	7	0.02	-	-	-	-	1.0351
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	10	0.03	-	-	-	-	1.1875
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	14	0.04	2.000000	11:32:18 AM	0.7000	0.7000	1.0875
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	21	0.06	-	-	-	-	1.0810
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	28	0.08	7.500000	11:22:35 AM	1.1000	1.1000	1.0258
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	35	0.10	2.000000	10:51:21 AM	0.7500	0.7500	0.9125
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	42	0.12	-	-	-	-	0.8818
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	49	0.13	-	-	-	-	1.1869
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	49	0.13	14.102000	3:38:39 PM	1.2000	0.9312	1.0221
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	56	0.15	17.781200	3:32:28 PM	1.1000	1.1282	1.1411
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	63	0.17	294.602700	2:46:52 PM	1.1000	1.1027	1.1612
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	70	0.19	82.360000	3:06:15 PM	1.1200	1.1549	1.1121
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	77	0.21	267.273000	3:18:50 PM	1.1650	1.1258	1.1583
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	84	0.23	298.972000	2:57:17 PM	1.1500	1.1508	1.1424
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	91	0.25	2371.649000	3:59:24 PM	1.1350	1.1479	1.1469
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	95	0.26	25.010000	3:39:06 PM	1.7000	1.7080	1.1829
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	98	0.27	15.967000	3:42:27 PM	1.1500	1.1495	1.1837
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	105	0.29	-	-	-	-	1.1957
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	112	0.31	1566.732600	2:43:11 PM	1.1750	1.3695	1.3784
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	119	0.33	-	-	-	-	1.1343
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	126	0.35	0.600000	11:23:19 AM	1.1500	1.1500	1.2180
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	133	0.36	1.006000	11:37:04 AM	1.2800	1.2800	1.3569
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	140	0.38	5.210000	11:25:12 AM	1.2000	1.2000	1.2414
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	147	0.40	42.179300	3:18:59 PM	1.1500	1.1807	1.2176
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	154	0.42	-	-	-	-	1.2579
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	161	0.44	-	-	-	-	1.1690
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	168	0.46	38.764000	2:25:43 PM	1.3000	1.2554	1.1126
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	175	0.48	5.073000	3:15:47 PM	1.2850	1.2850	1.2223
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	182	0.50	469.225500	3:53:08 PM	1.3000	1.2873	1.2970
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	196	0.54	-	-	-	-	1.3152
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	203	0.56	-	-	-	-	1.3356
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	210	0.58	-	-	-	-	1.3556
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	217	0.59	-	-	-	-	1.3765
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	224	0.61	-	-	-	-	1.5762

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RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	224	0.61	-	-	-	-	1.3500
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	231	0.63	-	-	-	-	1.3000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	238	0.65	-	-	-	-	1.4579
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	245	0.67	-	-	-	-	1.5500
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	252	0.69	5.100000	11:04:28 AM	1.5000	1.5000	1.4780
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	259	0.71	-	-	-	-	1.5808
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	259	0.71	-	-	-	-	1.4811
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	266	0.73	-	-	-	-	1.5210
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	272	0.75	-	-	-	-	1.5372
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	280	0.77	-	-	-	-	1.5598
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	301	0.82	-	-	-	-	1.5928
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	308	0.84	-	-	-	-	1.6987
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	315	0.86	-	-	-	-	1.5359
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	315	0.86	65.606000	2:46:18 PM	1.6000	1.6000	1.6000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	322	0.88	-	-	-	-	1.7240
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	322	0.88	30.000000	10:39:08 AM	1.6500	1.6500	1.5782
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	329	0.90	42.511000	11:03:15 AM	1.7000	1.7000	1.7855
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	336	0.92	1873.574000	2:08:11 PM	1.6000	1.8968	1.7068
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	343	0.94	35.000000	9:27:37 AM	1.6500	1.6500	1.8100
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	350	0.96	12.236000	2:21:03 PM	1.8500	1.8161	1.7976
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	357	0.98	-	-	-	-	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	364	1.00	791.000000	3:52:21 PM	1.8500	1.8439	1.8752
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	369	1.01	10.000000	3:04:01 PM	2.0300	2.0300	1.8333
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	481	1.32	-	-	-	-	1.9888
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	510	1.40	-	-	-	-	2.0263
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	552	1.51	-	-	-	-	1.9026
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	586	1.60	-	-	-	-	2.1300
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	634	1.74	1047.200000	3:36:43 PM	2.2200	2.2373	2.2000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	636	1.74	-	-	-	-	2.1847
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	703	1.93	177.700000	3:53:01 PM	2.9000	2.8063	2.8500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	712	1.95	-	-	-	-	2.3018
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	728	1.99	-	-	-	-	2.2791
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	772	2.11	2.480000	11:53:10 AM	2.7000	2.6903	2.2606
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	810	2.22	-	-	-	-	2.2753

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	888	2.43	21.700000	3:48:49 PM	3.0000	2.8915	2.4612
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	914	2.50	168.520000	3:28:55 PM	2.4500	2.6947	2.6076
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	957	2.62	-	-	-	-	2.5517
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,095	3.00	15967.466000	3:59:32 PM	3.0148	2.9070	2.9263
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,098	3.01	234.700000	3:49:04 PM	2.9600	2.8403	2.8177
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,137	3.11	-	-	-	-	2.7199
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,181	3.23	-	-	-	-	2.7624
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,244	3.41	-	-	-	-	2.8164
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,259	3.45	1.000000	3:01:40 PM	3.2000	3.2000	2.5002
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,317	3.61	-	-	-	-	2.8036
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,342	3.67	-	-	-	-	2.9021
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,494	4.09	1450.000000	10:38:08 AM	3.0500	3.0500	2.6873
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,496	4.10	-	-	-	-	2.9556
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,616	4.42	3585.565000	3:45:30 PM	3.1800	3.0945	3.1837
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,644	4.50	1470.000000	3:09:58 PM	3.0800	3.0933	3.1203
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,685	4.61	-	-	-	-	3.1871
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,725	4.72	-	-	-	-	3.2201
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,776	4.86	-	-	-	-	3.2397
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,802	4.93	2.000000	10:25:46 AM	3.1000	3.1000	3.0436
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,020	5.53	3.400000	2:20:14 PM	3.5500	3.5500	2.9677
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,050	5.61	0.900000	11:09:38 AM	3.6500	3.6500	3.5489
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,098	5.74	-	-	-	-	3.5125
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,182	5.97	-	-	-	-	3.5798
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,246	6.15	4385.010000	3:58:05 PM	3.9500	3.9160	3.9797
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,371	6.49	-	-	-	-	3.6924
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,569	7.03	99.000000	10:47:41 AM	4.1000	4.1000	3.9645
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,826	7.74	-	-	-	-	3.9124
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,863	7.84	781.460000	2:58:48 PM	4.1000	3.8926	4.0335
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,365	9.21	-	-	-	-	4.0260
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,408	9.33	20.000000	10:43:05 AM	3.9750	3.9750	3.8185
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,427	9.38	-	-	-	-	4.0340
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,609	9.88	-	-	-	-	4.0503
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,783	10.36	-	-	-	-	3.9548
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,861	10.57	-	-	-	-	4.1130

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,981	10.90	-	-	-	-	4.1469
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,009	10.98	29.830000	3:37:18 PM	4.2500	4.2513	4.0887
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,219	11.55	-	-	-	-	4.2465
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,282	11.72	3.000000	-	-	-	4.2745
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,394	12.03	-	-	-	-	4.1428
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,988	13.66	-	-	-	-	4.6162
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,317	14.56	-	-	-	-	4.7530
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,394	14.77	0.200000	10:44:11 AM	4.8500	4.8500	4.8133
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,682	15.56	-	-	-	-	4.8441
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,913	16.19	27.479000	2:53:19 PM	4.8500	4.8568	4.8718
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,003	16.44	-	-	-	-	4.8767
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,072	16.62	14.000000	3:26:52 PM	4.8500	4.8879	4.8497
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,193	16.96	15.000000	2:48:46 PM	4.8750	4.8750	4.8875
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,529	17.88	-	-	-	-	4.8566
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,123	19.50	4.580000	2:20:17 PM	4.9800	4.9887	4.8389