

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	5	0.01	-	-	-	-	1.0960
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	8	0.02	1.000000	11:54:46 AM	1.4000	1.4000	1.1875
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	12	0.03	15.000000	3:02:39 PM	0.6800	0.7367	1.0875
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	19	0.05	-	-	-	-	1.1358
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	26	0.07	-	-	-	-	1.0884
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	33	0.09	13.310000	3:16:32 PM	1.1250	1.0968	0.9357
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	40	0.11	3.389000	2:19:52 PM	0.9000	0.9000	0.8821
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	47	0.13	500.000000	3:45:32 PM	0.9250	0.9250	1.1284
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	47	0.13	10.000000	3:15:05 PM	1.1250	1.1250	1.0205
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	54	0.15	80.644000	3:15:36 PM	1.2750	1.0462	1.3625
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	61	0.17	28.100000	10:29:43 AM	1.2500	1.2473	1.2319
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	68	0.19	130.986000	3:16:12 PM	1.3000	1.2338	1.2116
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	75	0.21	105.380000	2:22:00 PM	1.3000	1.1577	1.1593
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	82	0.23	374.481000	3:25:14 PM	1.2000	1.2004	1.2142
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	89	0.24	291.792000	3:47:50 PM	1.1600	1.1598	1.1638
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	93	0.26	-	-	-	-	1.0169
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	96	0.26	0.200000	2:52:57 PM	1.1250	1.1250	1.0900
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	103	0.28	-	-	-	-	1.2531
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	110	0.30	19.038000	2:57:28 PM	1.2500	1.1924	1.3540
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	117	0.32	100.000000	11:08:09 AM	1.3500	1.3500	1.3352
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	124	0.34	-	-	-	-	1.2769
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	131	0.36	30.100000	10:49:14 AM	1.1500	1.1508	1.6837
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	138	0.38	-	-	-	-	1.2997
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	145	0.40	10.610000	2:58:17 PM	1.3000	1.2240	1.2820
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	152	0.42	265.000000	10:09:20 AM	1.2900	1.2900	1.2929
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	159	0.44	211.003000	10:30:39 AM	1.2300	1.2997	1.3000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	166	0.45	20.859000	2:41:50 PM	1.2250	1.2257	1.1122
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	173	0.47	4.500000	2:02:11 PM	1.2400	1.2400	1.2569
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	180	0.49	66.061000	3:24:49 PM	1.2400	1.2476	1.2929
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	194	0.53	-	-	-	-	1.3791
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	201	0.55	-	-	-	-	1.4023
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	208	0.57	-	-	-	-	1.4251
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	215	0.59	-	-	-	-	1.4487
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	222	0.61	10.000000	2:37:41 PM	1.9000	1.9000	1.5380

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RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	222	0.61	-	-	-	-	1.3893
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	229	0.63	-	-	-	-	1.3348
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	236	0.65	-	-	-	-	1.5347
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	243	0.67	-	-	-	-	1.5500
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	250	0.68	-	-	-	-	1.5639
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	257	0.70	-	-	-	-	1.5709
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	257	0.70	-	-	-	-	1.5729
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	264	0.72	-	-	-	-	1.6121
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	270	0.74	-	-	-	-	1.6308
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	278	0.76	-	-	-	-	1.6532
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	299	0.82	-	-	-	-	1.6807
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	306	0.84	8.319000	2:25:19 PM	1.7500	1.6767	1.7677
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	313	0.86	-	-	-	-	1.5063
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	313	0.86	-	-	-	-	1.6000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	320	0.88	0.700000	9:35:57 AM	2.0000	2.0000	1.6949
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	320	0.88	888.978000	3:34:29 PM	1.8000	1.8930	1.8649
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	327	0.90	888.518000	2:44:04 PM	1.8000	1.9415	1.9347
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	334	0.91	-	-	-	-	1.5851
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	341	0.93	2073.642000	3:43:25 PM	1.8500	1.9684	1.9110
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	348	0.95	37.725000	2:26:46 PM	1.8750	1.8566	1.9215
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	355	0.97	71.416000	2:26:32 PM	1.7000	1.6721	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	362	0.99	79.316000	3:12:54 PM	1.8350	1.8390	1.8500
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	367	1.01	-	-	-	-	1.8600
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	479	1.31	2.000000	11:51:18 AM	2.2500	2.2500	1.9661
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	508	1.39	-	-	-	-	2.0960
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	550	1.51	-	-	-	-	1.8823
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	584	1.60	-	-	-	-	2.2229
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	632	1.73	400.000000	3:49:15 PM	2.3950	2.2223	2.1917
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	634	1.74	-	-	-	-	2.1735
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	701	1.92	499.870000	3:46:24 PM	2.6000	2.6311	2.6089
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	710	1.94	-	-	-	-	2.4332
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	726	1.99	1679.900000	3:17:46 PM	2.7250	2.8760	2.7558
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	770	2.11	7.600000	3:53:50 PM	2.7350	2.7350	2.2543
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	808	2.21	-	-	-	-	2.2542

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	886	2.43	21.670000	3:11:31 PM	2.9000	2.9895	2.4577
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	912	2.50	-	-	-	-	2.8183
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	955	2.62	-	-	-	-	2.7190
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,093	2.99	6104.000000	3:56:54 PM	2.9000	2.8771	2.8817
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,096	3.00	184.887000	3:48:25 PM	3.0000	2.8993	3.0320
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,135	3.11	-	-	-	-	2.9061
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,179	3.23	-	-	-	-	2.9474
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,242	3.40	-	-	-	-	3.0008
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,257	3.44	0.020000	11:22:13 AM	3.1500	3.1500	3.5485
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,315	3.60	1.000000	10:55:55 AM	3.0500	3.0500	3.0008
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,340	3.67	-	-	-	-	3.0853
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,492	4.09	5.200000	2:30:12 PM	3.0800	3.0962	3.1421
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,494	4.09	-	-	-	-	3.1482
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,614	4.42	2621.300000	3:59:06 PM	3.2000	3.0834	3.1994
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,642	4.50	56.500000	3:41:37 PM	3.2000	3.1088	3.2578
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,683	4.61	-	-	-	-	3.3460
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,723	4.72	-	-	-	-	3.3747
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,774	4.86	-	-	-	-	3.3929
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,800	4.93	1358.200000	3:52:04 PM	3.3000	3.1506	3.1454
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,018	5.53	6.000000	2:43:18 PM	3.5250	3.5250	3.0513
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,048	5.61	25.910000	2:46:50 PM	3.9000	3.8614	3.5608
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,096	5.74	1.000000	2:00:53 PM	3.6500	3.6500	3.6190
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,180	5.97	2.500000	2:51:24 PM	4.0000	4.0000	3.6743
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,244	6.14	3414.280000	3:27:26 PM	3.9650	3.9100	3.9409
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,369	6.49	-	-	-	-	3.7742
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,567	7.03	132.000000	11:55:54 AM	4.1700	4.0412	4.0664
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,824	7.73	-	-	-	-	4.0007
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,861	7.83	17.130000	9:47:01 AM	4.1000	4.1000	3.8967
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,363	9.21	-	-	-	-	4.2415
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,406	9.33	200.000000	3:36:49 PM	4.1600	4.1550	4.1582
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,425	9.38	-	-	-	-	4.2720
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,607	9.88	-	-	-	-	4.3558
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,781	10.35	241.016364	3:40:46 PM	4.2350	4.2000	4.2250
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,859	10.57	-	-	-	-	4.4657

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,979	10.89	-	-	-	-	4.5174
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,007	10.97	19.500000	3:11:45 PM	4.5000	4.5000	4.7992
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,217	11.55	-	-	-	-	4.6038
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,280	11.72	-	-	-	-	4.6258
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,392	12.03	55.000000	3:54:30 PM	4.8500	4.8755	4.5150
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,986	13.65	-	-	-	-	4.8077
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,315	14.55	-	-	-	-	4.8627
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,392	14.76	50.000000	11:11:19 AM	4.9000	4.9000	4.8432
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,680	15.55	-	-	-	-	4.9127
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,911	16.18	-	-	-	-	4.9447
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,001	16.43	-	-	-	-	4.9597
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,070	16.62	22.400000	3:23:47 PM	5.1050	5.1194	4.8492
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,191	16.95	-	-	-	-	4.9918
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,527	17.87	71.600000	10:57:48 AM	5.0250	5.0006	5.1097
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,121	19.50	-	-	-	-	5.0492