

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	2	0.01	-	-	-	-	-
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	5	0.01	55.000000	-	-	-	1.3106
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	9	0.03	5.270000	2:05:26 PM	0.6500	0.9084	1.0875
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	16	0.04	4.020000	2:47:13 PM	1.2500	1.2500	1.0810
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	23	0.06	8.429000	3:49:44 PM	1.2000	1.1655	1.0278
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	30	0.08	94.771420	3:59:05 PM	1.2000	0.8434	0.8163
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	37	0.10	487.830000	2:15:29 PM	0.8100	0.8262	0.8208
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	44	0.12	-	-	-	-	1.1945
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	44	0.12	50.197583	2:53:43 PM	0.8500	0.8560	1.0221
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	51	0.14	1223.045000	3:53:19 PM	1.2500	1.1675	1.2353
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	58	0.16	23.148000	3:55:20 PM	1.2500	1.1948	1.2513
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	65	0.18	4.500000	2:19:05 PM	1.1250	1.1250	1.2044
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	72	0.20	-	-	-	-	1.1603
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	79	0.22	42.923000	3:27:23 PM	1.1250	1.1385	1.2141
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	86	0.24	122.356000	3:06:41 PM	1.2000	1.1723	1.1638
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	90	0.25	6.000000	3:11:36 PM	1.9500	1.8038	0.9730
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	93	0.26	188.479000	3:28:04 PM	1.1850	1.2097	1.2075
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	100	0.27	-	-	-	-	1.2493
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	107	0.29	139.410214	2:00:50 PM	1.2510	1.2509	1.2690
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	114	0.31	9.970000	2:19:04 PM	1.2000	1.1895	1.3500
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	121	0.33	-	-	-	-	1.2816
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	128	0.35	-	-	-	-	1.6837
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	135	0.37	-	-	-	-	1.3084
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	142	0.39	19.717000	3:23:13 PM	1.2300	1.2325	1.3001
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	149	0.41	-	-	-	-	1.3009
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	156	0.43	-	-	-	-	1.3000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	163	0.45	73.438000	3:13:01 PM	1.3500	1.2786	1.1122
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	170	0.47	45.945000	2:02:50 PM	1.2400	1.2400	1.2568
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	177	0.49	1.813000	11:13:01 AM	1.2750	1.2750	1.2917
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	191	0.52	-	-	-	-	1.3976
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	198	0.54	-	-	-	-	1.4163
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	205	0.56	-	-	-	-	1.4346
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	212	0.58	-	-	-	-	1.4535
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	219	0.60	10.000000	3:19:33 PM	1.9500	1.9500	1.5550

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RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	219	0.60	-	-	-	-	1.4108
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	226	0.62	2.515000	2:40:19 PM	1.3000	1.3000	1.3717
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	233	0.64	12.100000	11:53:30 AM	1.5200	1.5200	1.5217
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	240	0.66	30.340000	2:59:23 PM	1.9000	1.9000	1.5330
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	247	0.68	-	-	-	-	1.5462
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	254	0.70	-	-	-	-	1.6016
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	254	0.70	-	-	-	-	1.5543
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	261	0.72	-	-	-	-	1.5848
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	267	0.73	-	-	-	-	1.5999
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	275	0.75	-	-	-	-	1.6217
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	296	0.81	-	-	-	-	1.6703
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	303	0.83	2.020000	11:20:33 AM	1.6500	1.6500	1.7444
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	310	0.85	-	-	-	-	1.5865
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	310	0.85	-	-	-	-	1.6000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	317	0.87	1.020000	11:28:39 AM	2.0500	2.0010	1.6881
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	317	0.87	239.210000	3:08:48 PM	1.8300	1.7669	1.7193
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	324	0.89	0.110000	11:15:40 AM	1.6000	1.6000	1.9347
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	331	0.91	14.623511	2:46:34 PM	1.9500	1.7623	1.5884
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	338	0.93	56.772000	3:09:59 PM	1.8500	1.8473	1.9113
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	345	0.95	23.398000	3:32:53 PM	1.8500	1.8632	1.9304
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	352	0.96	11.500000	2:37:00 PM	1.7500	1.7022	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	359	0.98	2.828000	2:11:48 PM	1.8350	1.8366	1.8500
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	364	1.00	-	-	-	-	1.8790
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	476	1.30	-	-	-	-	1.9603
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	505	1.38	-	-	-	-	2.1198
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	547	1.50	-	-	-	-	1.9789
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	581	1.59	-	-	-	-	2.2492
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	629	1.72	503.000000	3:03:35 PM	2.3500	2.2516	2.2550
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	631	1.73	-	-	-	-	2.1706
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	698	1.91	2.400000	2:23:45 PM	2.7000	2.6792	2.6051
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	707	1.94	-	-	-	-	2.4635
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	723	1.98	-	-	-	-	2.7527
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	767	2.10	-	-	-	-	2.2527
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	805	2.20	-	-	-	-	2.3666

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	883	2.42	19.200000	3:36:22 PM	3.0000	2.9010	2.4568
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	909	2.49	462.000000	2:57:29 PM	2.8000	2.8000	2.7477
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	952	2.61	-	-	-	-	2.7593
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,090	2.98	2217.034000	3:22:42 PM	3.0200	2.9705	2.9478
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,093	2.99	1235.982000	3:52:50 PM	3.0500	3.1588	3.0749
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,132	3.10	100.000000	-	-	-	3.1500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,176	3.22	-	-	-	-	2.9953
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,239	3.39	-	-	-	-	3.0502
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,254	3.43	-	-	-	-	3.5481
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,312	3.59	0.600000	2:23:13 PM	3.3000	3.3000	3.0679
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,337	3.66	-	-	-	-	3.1367
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,489	4.08	6.600000	2:22:21 PM	3.3100	3.1130	3.1405
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,491	4.08	-	-	-	-	3.2213
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,611	4.41	9651.270000	3:57:37 PM	3.2100	3.2219	3.2142
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,639	4.49	31.648878	3:02:26 PM	3.3000	3.3170	3.2575
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,680	4.60	-	-	-	-	3.4157
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,720	4.71	-	-	-	-	3.4471
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,771	4.85	-	-	-	-	3.4734
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,797	4.92	1005.500000	11:00:59 AM	3.1500	3.4321	3.2994
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,015	5.52	14.752000	2:44:11 PM	3.6000	3.5831	3.2832
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,045	5.60	0.950000	2:35:46 PM	3.9500	3.9500	3.5596
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,093	5.73	-	-	-	-	3.7255
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,177	5.96	-	-	-	-	3.7887
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,241	6.14	350.000000	11:50:44 AM	4.1000	4.0629	4.0568
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,366	6.48	-	-	-	-	3.9045
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,564	7.02	72.010000	11:45:17 AM	4.3500	4.3500	4.1796
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,821	7.72	-	-	-	-	4.1413
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,858	7.83	295.380000	2:59:54 PM	4.2000	4.2743	4.2837
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,360	9.20	42.030000	3:58:12 PM	4.2700	4.2500	4.3211
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,403	9.32	-	-	-	-	4.1585
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,422	9.37	-	-	-	-	4.3390
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,604	9.87	-	-	-	-	4.3873
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,778	10.34	0.080000	10:17:45 AM	4.0000	4.0000	4.2243
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,856	10.56	-	-	-	-	4.4617

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,976	10.89	-	-	-	-	4.4981
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,004	10.96	230.400000	2:41:16 PM	4.7000	4.6002	4.6776
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,214	11.54	0.200000	3:17:05 PM	4.8225	4.8225	4.5809
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,277	11.71	-	-	-	-	4.6034
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,389	12.02	25.350000	3:10:15 PM	4.3500	4.5854	4.5325
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,983	13.64	-	-	-	-	4.8330
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,312	14.54	-	-	-	-	4.9125
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,389	14.75	50.000000	11:22:49 AM	5.0000	5.0000	4.9547
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,677	15.54	-	-	-	-	4.9669
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,908	16.18	3.000000	10:30:51 AM	5.0550	5.0550	4.9895
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,998	16.42	-	-	-	-	4.9986
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,067	16.61	4.000000	3:17:34 PM	4.9200	5.0225	4.8491
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,188	16.94	-	-	-	-	5.0181
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,524	17.86	60.570000	2:46:29 PM	4.9500	4.9766	5.1105
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,118	19.49	0.948668	11:31:42 AM	5.2500	5.2500	5.0580