

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 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	2	0.01	-	-	-	-	-
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	9	0.03	-	-	-	-	1.0322
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	16	0.04	-	-	-	-	1.0873
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	23	0.06	-	-	-	-	1.4420
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	23	0.06	8.040000	2:31:58 PM	1.0500	1.0500	0.8500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	30	0.08	38.000000	2:17:30 PM	1.1250	0.9059	0.9279
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	37	0.10	20.000000	2:19:00 PM	1.0500	1.1345	1.2405
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	44	0.12	-	-	-	-	1.1597
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	51	0.14	337.661000	2:01:05 PM	1.2500	1.2504	1.2448
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	58	0.16	32.592000	2:27:44 PM	1.2300	1.2290	1.2558
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	65	0.18	1.400000	3:44:25 PM	1.2000	1.2143	1.2494
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	69	0.19	1.500000	2:09:40 PM	1.7000	1.6600	5.1500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	72	0.20	1.060000	2:17:31 PM	1.3250	1.3250	1.2066
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	79	0.22	66.212000	3:29:08 PM	1.3000	1.2909	1.2312
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	86	0.24	2309.633000	3:26:28 PM	1.3250	1.2869	1.2809
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	93	0.26	8.868000	3:45:38 PM	1.2750	1.2683	1.2817
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	100	0.27	-	-	-	-	1.3190
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	107	0.29	20.000000	11:16:59 AM	1.2500	1.2519	1.2750
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	114	0.31	-	-	-	-	1.3570
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	121	0.33	10.040000	2:57:16 PM	1.4000	1.4000	1.3466
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	128	0.35	45.149000	2:07:43 PM	1.3000	1.3000	1.5254
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	135	0.37	-	-	-	-	1.3728
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	142	0.39	-	-	-	-	1.4489
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	149	0.41	-	-	-	-	1.3934
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	156	0.43	-	-	-	-	1.5330
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	163	0.45	2.500000	11:19:21 AM	1.5000	1.5000	1.4967
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	170	0.47	-	-	-	-	1.5341
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	177	0.49	96.974000	2:58:49 PM	1.5250	1.5249	1.5193
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	184	0.50	-	-	-	-	1.6362
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	191	0.52	-	-	-	-	1.5249
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	198	0.54	-	-	-	-	1.5740
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	198	0.54	-	-	-	-	1.5442
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	205	0.56	-	-	-	-	1.4500
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	212	0.58	30.602000	3:09:01 PM	1.5250	1.5250	1.5332

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RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	219	0.60	-	-	-	-	1.6075
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	226	0.62	-	-	-	-	1.6199
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	233	0.64	2.000000	2:43:16 PM	1.7800	1.7800	1.3004
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	233	0.64	0.500700	11:00:15 AM	1.5250	1.5250	1.4000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	240	0.66	-	-	-	-	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	246	0.67	-	-	-	-	1.7232
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	254	0.70	-	-	-	-	1.6719
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	275	0.75	-	-	-	-	1.7610
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	282	0.77	-	-	-	-	1.7647
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	289	0.79	-	-	-	-	1.6261
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	289	0.79	8.620000	2:41:32 PM	1.7000	1.6941	1.7667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	296	0.81	171.000000	3:15:23 PM	1.7000	1.7250	1.7245
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	296	0.81	-	-	-	-	1.7384
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	303	0.83	15.000000	10:47:11 AM	1.7500	1.7500	1.7552
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	310	0.85	-	-	-	-	1.8068
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	317	0.87	-	-	-	-	1.8006
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	324	0.89	-	-	-	-	1.8431
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	331	0.91	-	-	-	-	1.8211
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	338	0.93	-	-	-	-	1.9185
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	343	0.94	-	-	-	-	1.8832
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	345	0.95	-	-	-	-	1.9082
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	352	0.96	-	-	-	-	1.8944
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	359	0.98	127.325000	3:22:22 PM	1.9000	1.8627	1.8940
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	455	1.25	-	-	-	-	2.0160
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	484	1.33	-	-	-	-	2.0981
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	526	1.44	-	-	-	-	2.1334
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	560	1.53	-	-	-	-	2.2100
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	608	1.67	17.600000	2:01:01 PM	2.2000	2.3063	2.4165
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	610	1.67	0.375000	11:55:18 AM	2.5000	2.5000	2.1684
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	677	1.85	311.000000	2:21:34 PM	2.4000	2.4010	2.4043
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	686	1.88	-	-	-	-	2.3955
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	702	1.92	-	-	-	-	2.5075
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	746	2.04	-	-	-	-	2.4784
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	784	2.15	-	-	-	-	2.4877

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	862	2.36	13.500000	2:32:43 PM	2.7000	2.7222	2.7630
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	888	2.43	10.000000	3:22:18 PM	2.8000	2.8000	2.8000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	931	2.55	-	-	-	-	2.7148
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,069	2.93	1896.560000	3:20:33 PM	2.8000	2.7816	2.8009
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,072	2.94	20.200000	11:46:00 AM	2.8500	2.8731	2.8357
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,111	3.04	27.670000	10:15:16 AM	2.9500	2.9500	3.1495
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,155	3.16	-	-	-	-	2.8805
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,218	3.34	-	-	-	-	2.9309
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,233	3.38	0.750000	2:04:30 PM	3.0800	3.0800	3.0318
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,291	3.54	-	-	-	-	3.0013
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,316	3.60	-	-	-	-	3.0094
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,468	4.02	-	-	-	-	3.0313
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,470	4.03	-	-	-	-	3.1266
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,590	4.35	227.770000	3:41:09 PM	3.0200	3.0136	3.0199
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,618	4.43	125.635000	11:13:33 AM	3.1000	3.0874	3.0566
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,659	4.54	-	-	-	-	3.2820
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,699	4.65	-	-	-	-	3.3137
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,750	4.79	-	-	-	-	3.3524
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,776	4.86	0.200000	11:55:22 AM	3.3000	3.3000	3.2104
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,994	5.46	14.180000	3:13:22 PM	3.4500	3.4812	3.5016
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,024	5.54	-	-	-	-	3.5226
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,072	5.67	-	-	-	-	3.6127
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,156	5.90	-	-	-	-	3.6807
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,220	6.08	32.500000	3:52:03 PM	3.7500	3.7492	3.8248
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,345	6.42	-	-	-	-	3.8208
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,543	6.96	12.600000	2:00:55 PM	4.3000	4.2958	4.1959
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,800	7.67	-	-	-	-	4.2866
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,837	7.77	60.200000	11:39:57 AM	4.1600	4.1590	4.1345
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,339	9.14	-	-	-	-	4.3187
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,382	9.26	205.000000	10:45:25 AM	4.2000	4.2000	4.1688
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,401	9.31	-	-	-	-	4.3331
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,583	9.81	-	-	-	-	4.3772
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,757	10.29	31.316000	10:06:32 AM	4.3800	4.3818	4.2513
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,835	10.50	-	-	-	-	4.4335

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,955	10.83	-	-	-	-	4.5973
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,983	10.91	-	-	-	-	4.5132
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,193	11.48	-	-	-	-	4.5226
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,256	11.65	-	-	-	-	4.5465
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,368	11.96	-	-	-	-	4.5583
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,962	13.59	-	-	-	-	4.7681
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,291	14.49	-	-	-	-	4.8657
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,368	14.70	14.430000	2:22:19 PM	5.0500	5.0660	4.8943
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,656	15.49	-	-	-	-	4.9592
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,887	16.12	-	-	-	-	5.0058
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,977	16.36	-	-	-	-	5.0091
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,046	16.55	51.550000	3:19:35 PM	5.1500	5.1485	5.1004
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,167	16.88	-	-	-	-	5.0159
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,503	17.80	-	-	-	-	4.9365
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,097	19.43	50.000000	2:43:45 PM	4.9500	4.9500	4.9500