

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 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	2	0.01	-	-	-	-	-
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	9	0.03	-	-	-	-	1.1543
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	16	0.04	-	-	-	-	1.3421
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	16	0.04	-	-	-	-	0.8500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	23	0.06	41.008000	3:14:50 PM	0.8500	0.9973	1.0143
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	30	0.08	0.500000	2:56:11 PM	1.2500	1.2500	1.2191
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	37	0.10	30.000000	11:39:03 AM	1.1750	1.1750	1.2049
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	44	0.12	14.000000	10:32:06 AM	1.1750	1.2786	1.2392
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	51	0.14	204.166000	3:04:28 PM	1.3000	1.2205	1.2218
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	58	0.16	328.026000	11:36:55 AM	1.2800	1.2714	1.2820
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	62	0.17	0.500000	10:19:43 AM	1.5500	1.5500	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	65	0.18	-	-	-	-	1.4000
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	72	0.20	12.470000	11:04:05 AM	1.2650	1.2650	1.2318
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	79	0.22	5.069000	2:35:02 PM	1.3250	1.2805	1.2743
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	86	0.24	329.610000	2:57:23 PM	1.3000	1.2908	1.2829
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	93	0.26	14.911600	2:28:53 PM	1.3000	1.2883	1.3105
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	100	0.27	2.500000	10:40:39 AM	1.2950	1.2950	1.3485
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	107	0.29	-	-	-	-	1.4025
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	114	0.31	-	-	-	-	1.4096
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	121	0.33	1.010000	11:16:07 AM	1.4000	1.4000	1.6927
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	128	0.35	100.377000	10:55:23 AM	1.3400	1.3400	1.3436
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	135	0.37	100.500000	3:11:58 PM	1.4500	1.4493	1.4393
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	142	0.39	-	-	-	-	1.4821
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	149	0.41	-	-	-	-	1.6000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	156	0.43	-	-	-	-	1.5584
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	163	0.45	-	-	-	-	1.5409
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	170	0.47	111.960000	3:03:31 PM	1.6100	1.6049	1.6438
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	177	0.49	151.740000	3:43:03 PM	1.6250	1.6303	1.6165
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	184	0.50	-	-	-	-	1.6845
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	191	0.52	-	-	-	-	1.6323
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	191	0.52	-	-	-	-	1.6293
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	198	0.54	-	-	-	-	1.5613
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	205	0.56	10.100000	10:40:09 AM	1.6000	1.6000	1.6197
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	212	0.58	-	-	-	-	1.6548

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RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	219	0.60	-	-	-	-	1.5850
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	226	0.62	-	-	-	-	1.3807
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	226	0.62	-	-	-	-	1.5304
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	233	0.64	11.000000	9:28:52 AM	1.5250	1.5125	1.7165
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	239	0.65	-	-	-	-	1.7048
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	247	0.68	-	-	-	-	1.6768
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	268	0.73	1.000000	10:22:36 AM	1.6300	1.6300	1.7150
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	275	0.75	-	-	-	-	1.6109
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	282	0.77	-	-	-	-	1.6924
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	282	0.77	-	-	-	-	1.7000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	289	0.79	17.441000	11:31:24 AM	1.8000	1.7283	1.6615
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	289	0.79	-	-	-	-	1.7256
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	296	0.81	-	-	-	-	1.7499
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	303	0.83	0.310000	2:53:10 PM	1.8250	1.8250	1.8847
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	310	0.85	-	-	-	-	1.7500
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	317	0.87	-	-	-	-	1.8093
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	324	0.89	-	-	-	-	1.8075
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	331	0.91	-	-	-	-	1.8655
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	336	0.92	-	-	-	-	1.8985
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	338	0.93	-	-	-	-	1.8722
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	345	0.95	-	-	-	-	1.8846
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	352	0.96	15.699000	2:57:42 PM	1.9000	1.9000	1.8875
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	359	0.98	162.968000	3:39:10 PM	1.8850	1.8918	1.8973
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	448	1.23	-	-	-	-	2.0699
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	477	1.31	-	-	-	-	2.0902
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	519	1.42	-	-	-	-	2.1314
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	553	1.51	-	-	-	-	2.1887
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	601	1.65	11.300000	11:25:01 AM	2.3000	2.3013	2.4098
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	603	1.65	-	-	-	-	2.4126
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	670	1.83	3.600000	2:02:17 PM	2.4500	2.4500	2.3647
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	679	1.86	-	-	-	-	2.3519
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	695	1.90	0.078000	3:25:11 PM	2.3000	2.3000	2.2785
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	739	2.02	4.500000	3:17:01 PM	2.5000	2.5000	2.3348
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	777	2.13	-	-	-	-	2.4466

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	855	2.34	14.070000	2:24:14 PM	2.7800	2.7569	2.7581
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	881	2.41	300.087000	3:27:26 PM	2.6500	2.4001	2.4001
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	924	2.53	-	-	-	-	2.6178
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,062	2.91	3247.315000	3:58:15 PM	2.7600	2.7594	2.7591
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,065	2.92	251.300000	2:55:37 PM	2.7250	2.7469	2.7375
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,104	3.02	-	-	-	-	2.9089
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,148	3.14	-	-	-	-	2.7864
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,211	3.32	-	-	-	-	2.8328
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,226	3.36	16.178000	3:21:17 PM	2.9800	2.9601	3.0315
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,284	3.52	-	-	-	-	2.9536
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,309	3.58	-	-	-	-	2.9051
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,461	4.00	-	-	-	-	2.9968
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,463	4.01	-	-	-	-	3.0156
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,583	4.33	173.510000	3:41:18 PM	3.0000	2.9353	2.9400
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,611	4.41	20.365000	2:56:38 PM	3.0000	3.0382	2.9815
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,652	4.52	-	-	-	-	3.1534
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,692	4.63	-	-	-	-	3.1819
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,743	4.77	-	-	-	-	3.2175
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,769	4.84	817.000000	2:22:27 PM	3.3000	3.2896	3.2379
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,822	4.99	6600.000000	3:57:26 PM	3.2200	3.1071	3.2157
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,987	5.44	1.000000	2:03:03 PM	3.5000	3.5000	3.3709
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,017	5.52	5.000000	11:20:16 AM	3.7000	3.7000	3.3911
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,065	5.65	-	-	-	-	3.4519
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,149	5.88	-	-	-	-	3.5132
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,213	6.06	1238.000000	3:52:58 PM	3.4650	3.4734	3.4625
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,338	6.40	-	-	-	-	3.6461
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,536	6.94	-	-	-	-	4.0947
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,793	7.65	250.000000	10:35:15 AM	4.0680	4.0680	4.0680
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,830	7.75	-	-	-	-	3.9247
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,332	9.12	-	-	-	-	4.1964
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,375	9.24	-	-	-	-	3.9714
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,394	9.29	-	-	-	-	4.2209
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,576	9.79	-	-	-	-	4.2938
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,750	10.27	50.000000	3:25:11 PM	4.2500	4.2500	4.2408

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,828	10.48	-	-	-	-	4.3981
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,948	10.81	-	-	-	-	4.5590
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,976	10.89	5.500000	2:55:18 PM	4.8000	4.7345	4.5998
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,186	11.46	-	-	-	-	4.5514
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,249	11.63	0.012000	3:27:27 PM	4.6500	4.6500	4.6978
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,361	11.94	3.000000	2:19:04 PM	4.7450	4.7450	4.6212
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,955	13.57	-	-	-	-	4.8658
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,284	14.47	-	-	-	-	4.9713
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,361	14.68	3.010000	3:27:25 PM	5.0000	5.0000	4.9713
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,649	15.47	-	-	-	-	5.0359
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,880	16.10	0.850000	2:56:17 PM	4.9000	4.9000	5.0484
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,970	16.35	-	-	-	-	5.0473
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,039	16.53	34.770000	11:15:16 AM	4.9500	4.9490	5.1003
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,160	16.87	-	-	-	-	5.0450
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,496	17.79	-	-	-	-	4.9708
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,090	19.41	8.500000	2:55:05 PM	4.9500	4.9294	4.9501