

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 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	7	0.02	-	-	-	-	1.155
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	14	0.04	36.700000	1:03:10 PM	1.1300	1.0379	1.101
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	21	0.06	-	-	-	-	1.597
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	21	0.06	0.500000	9:37:36 AM	1.0250	1.0250	1.188
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	28	0.08	1705.594800	1:54:04 PM	1.1725	1.1703	1.172
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	35	0.10	6.020000	10:42:26 AM	1.2000	1.2000	1.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	42	0.12	-	-	-	-	1.170
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	49	0.13	-	-	-	-	1.161
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	56	0.15	13.500000	1:02:01 PM	1.1200	1.1194	1.130
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	63	0.17	-	-	-	-	1.141
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	70	0.19	82.457000	1:56:15 PM	1.1250	1.0948	1.165
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	77	0.21	8.100000	1:48:35 PM	1.1250	1.1250	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	77	0.21	1.007000	9:28:56 AM	1.1250	1.1250	1.131
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	84	0.23	30.705800	11:53:30 AM	1.1300	1.1300	1.150
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	91	0.25	1502.252100	1:57:24 PM	1.1400	1.1371	1.142
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	98	0.27	-	-	-	-	1.216
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	105	0.29	-	-	-	-	1.304
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	112	0.31	-	-	-	-	1.645
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	112	0.31	3.000000	10:53:10 AM	1.3300	1.2217	1.265
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	119	0.33	26.080000	10:29:44 AM	1.2800	1.2800	1.191
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	125	0.34	-	-	-	-	1.422
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	133	0.36	0.700000	1:56:25 PM	1.3000	1.3000	1.372
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	140	0.38	269.695000	1:50:35 PM	1.2500	1.2648	1.279
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	147	0.40	40.000000	10:52:32 AM	1.2750	1.2750	1.437
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	152	0.42	10.940000	1:37:19 PM	1.7400	1.6994	1.562
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	154	0.42	51.900000	11:16:55 AM	1.3000	1.3385	1.348
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	161	0.44	16.942000	11:42:04 AM	1.3750	1.3750	1.385
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	168	0.46	50.607000	1:16:19 PM	1.3800	1.3808	1.389
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	175	0.48	276.008000	1:57:26 PM	1.3850	1.3798	1.389
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	182	0.50	571.358300	1:56:54 PM	1.3900	1.3641	1.375
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	189	0.52	0.147000	-	-	-	1.683
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	189	0.52	4.500000	10:34:51 AM	1.4500	1.4500	1.449
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	196	0.54	-	-	-	-	1.468
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	203	0.56	-	-	-	-	1.490
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	206	0.56	32.280000	1:54:31 PM	1.7000	1.7296	1.703

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RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	224	0.61	-	-	-	-	1.648
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	231	0.63	-	-	-	-	1.591
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	238	0.65	4.657000	11:06:53 AM	1.5850	1.5807	1.637
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	245	0.67	-	-	-	-	1.702
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	245	0.67	1.083000	11:07:12 AM	1.6500	1.6500	1.649
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	252	0.69	-	-	-	-	1.698
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	259	0.71	-	-	-	-	1.693
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	266	0.73	-	-	-	-	1.683
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	273	0.75	-	-	-	-	1.710
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	280	0.77	0.302000	11:14:20 AM	1.7000	1.7000	1.738
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	287	0.79	-	-	-	-	1.726
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	291	0.80	31.170000	1:24:11 PM	1.8500	1.7523	1.838
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	294	0.81	31.826000	1:19:21 PM	1.7250	1.7250	1.750
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	301	0.82	6.100000	1:55:17 PM	1.7250	1.7242	1.710
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	308	0.84	-	-	-	-	1.755
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	315	0.86	1.011000	11:12:12 AM	1.7250	1.7250	1.734
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	322	0.88	-	-	-	-	1.758
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	329	0.90	-	-	-	-	1.739
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	336	0.92	0.450000	1:45:36 PM	1.7355	1.7355	1.747
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	343	0.94	-	-	-	-	1.752
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	350	0.96	3.510000	11:13:30 AM	1.7350	1.7350	1.746
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	357	0.98	36.188000	1:56:39 PM	1.7350	1.7361	1.749
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	364	1.00	896.436000	1:57:42 PM	1.7500	1.7500	1.760
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	420	1.15	9.350000	11:13:46 AM	2.0000	2.0000	1.909
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	455	1.25	6.424697	11:11:04 AM	2.1500	2.1500	1.884
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	511	1.40	421.057407	1:07:42 PM	2.0350	2.0255	2.044
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	518	1.42	15.100000	1:48:47 PM	1.9500	1.8990	1.967
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	565	1.55	-	-	-	-	1.994
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	677	1.85	30.400000	1:31:47 PM	2.0250	2.0382	2.028
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	706	1.93	-	-	-	-	2.063
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	748	2.05	-	-	-	-	2.079
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	782	2.14	-	-	-	-	2.094
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	830	2.27	112.384000	1:37:55 PM	2.0500	2.0671	2.144
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	832	2.28	19.000000	1:16:26 PM	2.0900	2.0900	2.109
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	899	2.46	391.600000	1:50:14 PM	2.1000	2.0430	2.083

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	908	2.49	-	-	-	-	2.146
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	924	2.53	65.000000	1:05:45 PM	2.0750	2.1327	2.189
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	968	2.65	10.000000	1:09:19 PM	2.0750	2.0750	2.040
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,006	2.75	-	-	-	-	2.186
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,084	2.97	6.100000	11:32:08 AM	2.4000	2.4097	2.276
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,153	3.16	-	-	-	-	2.246
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,294	3.54	300.500000	11:43:00 AM	2.1400	2.1700	2.193
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,333	3.65	-	-	-	-	2.324
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,377	3.77	-	-	-	-	2.332
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,440	3.94	-	-	-	-	2.356
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,455	3.98	1.850000	11:04:09 AM	2.5500	2.5419	2.372
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,513	4.14	-	-	-	-	2.265
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,538	4.21	-	-	-	-	2.390
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,690	4.63	122.000000	1:07:40 PM	2.5750	2.5738	2.559
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,692	4.63	-	-	-	-	2.444
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,812	4.96	22608.640000	1:55:44 PM	2.6150	2.5683	2.643
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,840	5.04	245.700000	11:26:02 AM	2.6100	2.6021	2.608
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,881	5.15	-	-	-	-	2.505
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,921	5.26	-	-	-	-	2.515
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,972	5.40	-	-	-	-	2.529
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,998	5.47	21.250000	11:03:05 AM	2.5000	2.4821	2.384
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,216	6.07	0.470000	11:50:01 AM	2.8000	2.8000	2.694
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,246	6.15	-	-	-	-	2.605
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,294	6.28	-	-	-	-	2.619
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,378	6.51	-	-	-	-	2.725
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,442	6.69	1000.000000	10:43:04 AM	2.6590	2.6590	2.678
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,567	7.03	0.600000	1:02:06 PM	2.8500	2.8500	2.660
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,765	7.57	354.000000	10:03:29 AM	2.6200	2.6200	2.631
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,022	8.27	-	-	-	-	2.727
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,059	8.38	402.000000	1:34:41 PM	2.7000	2.6533	2.697
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,561	9.75	-	-	-	-	2.779
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,604	9.87	1413.105000	1:56:22 PM	2.6200	2.6745	2.691
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,623	9.92	-	-	-	-	2.783
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,805	10.42	-	-	-	-	2.799
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,979	10.89	983.340000	1:02:48 PM	2.7000	2.7287	2.741

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,057	11.11	-	-	-	-	2.824
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,177	11.44	25.000000	11:26:24 AM	3.4000	3.6240	2.871
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,205	11.51	-	-	-	-	2.796
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,415	12.09	-	-	-	-	2.886
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,478	12.26	-	-	-	-	2.899
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,590	12.57	206.030000	1:50:46 PM	3.2000	3.2372	3.146
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,184	14.19	3.200000	9:29:25 AM	3.4500	3.4375	3.050
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,513	15.09	-	-	-	-	3.121
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,590	15.31	5.543000	11:45:37 AM	3.7500	3.6526	3.266
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,878	16.09	0.037000	11:39:01 AM	3.6000	3.6000	3.209
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,109	16.73	-	-	-	-	3.270
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,199	16.97	-	-	-	-	3.295
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,268	17.16	14.600000	1:32:49 PM	3.6750	3.8071	3.611
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,389	17.49	-	-	-	-	3.343
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,725	18.41	153.100000	1:04:05 PM	3.2500	3.2500	3.227
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,319	20.04	23.554000	1:41:16 PM	3.7000	3.6712	3.538