

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 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	5	0.01	-	-	-	-	1.029
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	12	0.03	0.323000	10:51:19 AM	1.2000	1.2000	1.027
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	19	0.05	-	-	-	-	1.019
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	26	0.07	-	-	-	-	1.029
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	33	0.09	1.250000	10:05:13 AM	1.1300	1.1300	1.167
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	40	0.11	-	-	-	-	1.044
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	47	0.13	-	-	-	-	1.048
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	47	0.13	-	-	-	-	1.042
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	54	0.15	1.200000	1:34:04 PM	1.1500	1.1500	1.065
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	61	0.17	-	-	-	-	1.079
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	68	0.19	-	-	-	-	1.094
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	75	0.21	1.300000	11:06:15 AM	1.0000	1.0000	1.107
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	82	0.23	-	-	-	-	1.588
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	82	0.23	23.040000	11:33:38 AM	1.0500	1.0513	1.080
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	89	0.24	219.562000	1:27:47 PM	1.1000	1.1104	1.125
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	95	0.26	-	-	-	-	1.171
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	103	0.28	5.010000	11:53:48 AM	1.1100	1.1100	1.198
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	110	0.30	10.400000	1:19:59 PM	1.1650	1.1708	1.238
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	117	0.32	2.010000	1:21:51 PM	1.1800	1.1800	1.190
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	122	0.33	741.535000	1:51:55 PM	1.5625	1.5704	1.560
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	124	0.34	0.200000	11:49:12 AM	1.1750	1.1750	1.221
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	131	0.36	4.811000	1:47:22 PM	1.3250	1.4230	1.359
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	138	0.38	1.000000	1:17:33 PM	1.3250	1.3250	1.330
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	145	0.40	5.039000	11:15:20 AM	1.3100	1.3100	1.318
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	152	0.42	-	-	-	-	1.464
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	159	0.44	2.000000	11:05:23 AM	1.8200	1.8200	1.645
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	159	0.44	-	-	-	-	1.463
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	166	0.45	3.506000	10:49:11 AM	1.5250	1.5143	1.534
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	173	0.47	43.250000	1:19:05 PM	1.5675	1.5496	1.546
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	176	0.48	1653.000000	1:59:48 PM	1.6000	1.6173	1.609
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	180	0.49	457.618000	1:51:21 PM	1.5750	1.5675	1.567
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	194	0.53	1.000000	11:06:25 AM	1.5500	1.5500	1.544
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	201	0.55	24.588000	11:43:24 AM	1.6000	1.6000	1.602
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	208	0.57	246.033000	11:18:13 AM	1.6000	1.6104	1.629
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	215	0.59	-	-	-	-	1.701

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	215	0.59	-	-	-	-	1.637
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	222	0.61	109.667000	11:40:14 AM	1.6815	1.6845	1.686
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	229	0.63	-	-	-	-	1.632
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	236	0.65	-	-	-	-	1.630
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	243	0.67	-	-	-	-	1.675
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	250	0.68	-	-	-	-	1.664
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	257	0.70	-	-	-	-	1.700
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	261	0.72	58.530000	1:32:29 PM	1.8050	1.8088	1.866
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	264	0.72	7.772000	10:15:02 AM	1.7250	1.7250	1.700
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	271	0.74	-	-	-	-	1.741
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	278	0.76	4.039000	11:43:09 AM	1.7500	1.7500	1.730
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	285	0.78	-	-	-	-	1.731
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	292	0.80	-	-	-	-	1.758
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	299	0.82	105.051000	11:21:29 AM	1.7000	1.7333	1.735
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	306	0.84	-	-	-	-	1.757
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	313	0.86	-	-	-	-	1.769
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	320	0.88	2.000000	10:45:50 AM	1.7750	1.7750	1.775
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	327	0.90	-	-	-	-	1.799
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	334	0.91	0.690000	1:14:52 PM	1.8000	1.7855	1.756
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	341	0.93	1.000000	11:09:42 AM	1.7900	1.7900	1.801
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	348	0.95	-	-	-	-	1.808
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	362	0.99	249.378000	1:50:24 PM	1.8400	1.8353	1.835
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	390	1.07	-	-	-	-	1.872
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	425	1.16	24.120000	1:58:09 PM	1.9000	1.9567	1.902
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	481	1.32	30.550000	1:57:54 PM	1.9000	1.9014	1.847
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	488	1.34	39.662000	1:58:24 PM	1.9000	1.9164	1.928
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	535	1.47	-	-	-	-	1.989
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	647	1.77	1413.000000	1:31:48 PM	1.9775	1.9753	1.984
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	676	1.85	-	-	-	-	2.103
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	718	1.97	3.040000	10:43:29 AM	2.2000	2.2000	2.136
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	752	2.06	-	-	-	-	2.161
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	800	2.19	61.700000	1:56:55 PM	2.2000	2.1643	2.206
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	802	2.20	-	-	-	-	2.184
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	869	2.38	52.790000	1:35:14 PM	2.2100	2.2220	2.227
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	878	2.40	-	-	-	-	2.248

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	894	2.45	160.000000	9:52:54 AM	2.2600	2.2725	2.312
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	938	2.57	31.300000	1:42:51 PM	2.3000	2.3000	2.327
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	976	2.67	-	-	-	-	2.315
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,054	2.89	217.714000	1:28:54 PM	2.4750	2.4370	2.438
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,080	2.96	19.100000	1:32:03 PM	2.2850	2.2989	2.316
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,123	3.08	-	-	-	-	2.412
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,264	3.46	85.800000	1:34:31 PM	2.2900	2.3206	2.307
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,303	3.57	0.600000	11:56:53 AM	2.6500	2.6500	2.744
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,347	3.69	-	-	-	-	2.535
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,410	3.86	-	-	-	-	2.570
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,425	3.90	212.950000	1:31:52 PM	2.8000	2.8642	2.823
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,483	4.06	-	-	-	-	2.469
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,508	4.13	-	-	-	-	2.618
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,660	4.55	33.300000	1:51:38 PM	2.6500	2.5530	2.728
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,662	4.55	-	-	-	-	2.681
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,782	4.88	4527.510000	1:57:29 PM	2.7200	2.7187	2.719
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,810	4.96	92.000000	11:00:55 AM	2.7600	2.6817	2.694
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,851	5.07	-	-	-	-	2.756
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,891	5.18	-	-	-	-	2.766
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,942	5.32	-	-	-	-	2.812
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,968	5.39	2829.170000	1:58:48 PM	2.8500	2.8395	2.843
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,186	5.99	1002.200000	1:17:30 PM	3.0500	2.9502	2.950
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,216	6.07	-	-	-	-	2.880
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,264	6.20	-	-	-	-	2.858
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,348	6.43	-	-	-	-	2.872
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,412	6.60	-	-	-	-	2.906
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,537	6.95	2.000000	-	-	-	3.006
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,735	7.49	11.500000	1:33:25 PM	2.9300	2.9300	2.979
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,992	8.19	155.000000	11:00:50 AM	3.0573	3.0573	3.061
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,029	8.29	91.000000	10:34:41 AM	2.8600	2.8748	2.872
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,531	9.67	-	-	-	-	3.129
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,574	9.79	-	-	-	-	2.868
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,593	9.84	-	-	-	-	3.016
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,775	10.34	-	-	-	-	3.032
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,949	10.81	-	-	-	-	3.061

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,027	11.03	-	-	-	-	3.107
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,147	11.35	2.000000	1:53:25 PM	3.4750	3.4750	3.089
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,175	11.43	3.035000	11:58:37 AM	3.4000	3.4000	3.358
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,385	12.01	-	-	-	-	3.148
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,448	12.18	-	-	-	-	3.167
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,560	12.49	37.500000	1:13:28 PM	3.7000	3.6982	3.611
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,154	14.11	-	-	-	-	3.378
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,483	15.01	-	-	-	-	3.481
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,560	15.22	0.500000	10:16:00 AM	3.9000	3.9000	3.525
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,848	16.01	-	-	-	-	3.601
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,079	16.64	-	-	-	-	3.897
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,169	16.89	-	-	-	-	3.709
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,238	17.08	4.700000	1:14:33 PM	4.0000	3.9660	3.737
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,359	17.41	50.000000	-	-	-	3.776
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,695	18.33	100.000000	11:48:19 AM	3.9000	3.9000	3.881
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,289	19.96	126.760000	11:38:23 AM	3.9750	3.9040	3.918