

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 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	2	0.01	-	-	-	-	-
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	9	0.03	-	-	-	-	1.033
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	16	0.04	1.100000	1:43:14 PM	1.0750	1.0750	1.037
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	23	0.06	-	-	-	-	1.089
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	30	0.08	-	-	-	-	1.035
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	37	0.10	-	-	-	-	1.044
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	37	0.10	-	-	-	-	1.041
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	44	0.12	1.500000	10:57:54 AM	0.9000	0.9000	1.058
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	51	0.14	-	-	-	-	1.071
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	58	0.16	-	-	-	-	1.085
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	65	0.18	-	-	-	-	1.098
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	72	0.20	-	-	-	-	1.610
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	72	0.20	-	-	-	-	1.091
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	79	0.22	7.000000	10:07:38 AM	1.0500	1.0500	1.125
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	85	0.23	1450.591000	1:50:53 PM	1.0950	1.0947	1.094
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	93	0.26	310.399000	1:42:54 PM	1.1500	1.0805	1.089
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	100	0.27	18.048000	11:13:14 AM	1.1500	1.1521	1.238
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	107	0.29	337.813000	10:07:31 AM	1.1650	1.1650	1.169
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	112	0.31	3.000000	10:26:31 AM	1.6000	1.6000	1.515
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	114	0.31	-	-	-	-	1.238
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	121	0.33	-	-	-	-	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	128	0.35	5.455000	11:11:04 AM	1.1750	1.1750	1.295
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	135	0.37	-	-	-	-	1.300
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	142	0.39	7.030000	11:16:08 AM	1.5750	1.5750	1.421
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	149	0.41	62.720000	11:53:33 AM	1.6900	1.6401	1.625
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	149	0.41	1.532000	10:57:05 AM	1.4500	1.4500	1.512
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	156	0.43	3.214000	10:46:41 AM	1.5500	1.5007	1.516
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	163	0.45	158.000000	1:37:42 PM	1.5750	1.5752	1.590
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	166	0.45	24.161600	11:10:59 AM	1.6250	1.6537	1.556
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	170	0.47	1012.423000	1:54:30 PM	1.5860	1.5880	1.587
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	177	0.49	7.646000	1:53:54 PM	1.5850	1.5858	1.585
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	184	0.50	95.000000	1:53:32 PM	1.6000	1.6000	1.600
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	191	0.52	1.110000	1:43:53 PM	1.6000	1.6000	1.610
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	198	0.54	42.859000	1:48:31 PM	1.6100	1.6076	1.630
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	205	0.56	-	-	-	-	1.709

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	205	0.56	-	-	-	-	1.679
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	212	0.58	4.591000	1:35:56 PM	1.6500	1.6500	1.677
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	219	0.60	0.500000	9:58:42 AM	1.7250	1.7250	1.672
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	226	0.62	-	-	-	-	1.680
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	233	0.64	-	-	-	-	1.750
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	240	0.66	-	-	-	-	1.725
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	247	0.68	44.988700	1:44:41 PM	1.7000	1.7000	1.702
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	251	0.69	7.300000	1:50:48 PM	1.7500	1.7829	1.862
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	254	0.70	80.000000	11:38:31 AM	1.7250	1.7250	1.723
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	261	0.72	9.200000	11:11:49 AM	1.7350	1.7350	1.775
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	268	0.73	10.893000	10:18:33 AM	1.7500	1.7500	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	275	0.75	-	-	-	-	1.784
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	282	0.77	-	-	-	-	1.796
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	289	0.79	4.034000	11:31:44 AM	1.5500	1.6250	1.794
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	296	0.81	-	-	-	-	1.801
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	303	0.83	-	-	-	-	1.807
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	310	0.85	-	-	-	-	1.812
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	317	0.87	-	-	-	-	1.824
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	324	0.89	-	-	-	-	1.784
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	331	0.91	-	-	-	-	1.829
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	338	0.93	-	-	-	-	1.837
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	352	0.96	205.846400	1:45:56 PM	1.8150	1.8130	1.814
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	359	0.98	41.697000	1:47:52 PM	1.8150	1.7960	1.863
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	380	1.04	2.500000	10:37:47 AM	1.9250	1.8730	1.810
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	415	1.14	-	-	-	-	1.956
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	471	1.29	5.000000	10:45:21 AM	1.9300	1.9300	1.834
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	478	1.31	12.880000	11:34:01 AM	1.9250	1.9268	1.883
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	525	1.44	-	-	-	-	1.906
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	637	1.74	1.000000	11:39:15 AM	2.0000	2.0000	2.000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	666	1.82	-	-	-	-	2.000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	708	1.94	2.015000	11:10:42 AM	2.1000	2.1000	2.028
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	742	2.03	-	-	-	-	2.050
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	790	2.16	188.000000	1:55:44 PM	2.0000	2.0149	2.027
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	792	2.17	-	-	-	-	2.078
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	859	2.35	15.100000	1:01:14 PM	2.0500	2.0502	2.060

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	868	2.38	-	-	-	-	2.132
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	884	2.42	277.000000	10:23:13 AM	2.1500	2.1500	2.150
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	928	2.54	112.985000	11:40:59 AM	2.2250	2.1749	2.194
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	966	2.65	-	-	-	-	2.196
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,044	2.86	86.100000	1:56:38 PM	2.3400	2.3372	2.350
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,070	2.93	2246.230000	1:59:48 PM	2.1900	2.1993	2.198
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,113	3.05	-	-	-	-	2.289
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,254	3.43	36.500000	1:50:36 PM	2.2950	2.2761	2.300
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,293	3.54	1.000000	11:38:32 AM	2.4500	2.4500	2.559
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,337	3.66	-	-	-	-	2.415
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,400	3.83	-	-	-	-	2.451
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,415	3.87	60.000000	11:28:40 AM	2.5500	2.5500	2.605
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,473	4.03	6.500000	-	-	-	2.439
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,498	4.10	-	-	-	-	2.501
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,650	4.52	-	-	-	-	2.627
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,652	4.52	-	-	-	-	2.569
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,772	4.85	6948.742000	1:59:58 PM	2.5725	2.5661	2.575
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,800	4.93	0.300000	11:09:22 AM	2.6500	2.6500	2.678
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,841	5.04	-	-	-	-	2.649
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,881	5.15	-	-	-	-	2.659
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,932	5.29	-	-	-	-	2.686
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,958	5.36	3681.500000	1:57:22 PM	2.6250	2.6286	2.628
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,176	5.96	15.140000	1:05:34 PM	2.8800	2.8800	2.849
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,206	6.04	4.500000	11:44:29 AM	2.9300	2.9922	2.754
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,254	6.17	-	-	-	-	2.774
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,338	6.40	0.500000	11:57:17 AM	2.9500	2.9500	2.760
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,402	6.58	1.720000	11:55:01 AM	2.8500	2.8791	2.777
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,527	6.92	-	-	-	-	2.975
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,725	7.46	-	-	-	-	2.827
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,982	8.16	-	-	-	-	2.848
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,019	8.27	111.000000	1:32:17 PM	2.7250	2.7324	2.704
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,521	9.64	-	-	-	-	2.910
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,564	9.76	-	-	-	-	2.763
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,583	9.81	-	-	-	-	2.805
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,765	10.31	-	-	-	-	2.809

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,939	10.78	1197.887000	1:20:22 PM	2.8000	2.7645	2.764
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,017	11.00	-	-	-	-	2.835
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,137	11.33	-	-	-	-	2.854
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,165	11.40	31.500000	1:07:22 PM	3.5000	3.4598	3.139
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,375	11.98	-	-	-	-	2.927
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,438	12.15	-	-	-	-	3.263
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,550	12.46	42.000000	11:59:07 AM	3.5000	3.5000	3.151
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,144	14.08	-	-	-	-	3.251
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,473	14.98	-	-	-	-	3.396
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,550	15.20	-	-	-	-	3.567
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,838	15.98	-	-	-	-	3.536
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,069	16.62	-	-	-	-	3.686
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,159	16.86	3.910000	1:59:07 PM	3.9500	3.9500	3.634
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,228	17.05	64.500000	1:18:39 PM	3.8825	3.8820	3.713
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,349	17.38	-	-	-	-	3.690
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,685	18.30	-	-	-	-	3.748
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,279	19.93	14.000000	1:03:41 PM	3.8750	3.8750	3.877