

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 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	7	0.02	90.260000	11:48:46 AM	1.1200	1.1200	1.120
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	14	0.04	-	-	-	-	1.113
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	21	0.06	0.500000	1:02:21 PM	1.1500	1.1500	1.091
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	28	0.08	0.376000	10:33:03 AM	1.1000	1.1000	1.089
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	28	0.08	-	-	-	-	1.088
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	35	0.10	11.100000	11:25:50 AM	1.0995	1.0995	1.095
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	42	0.12	-	-	-	-	1.104
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	49	0.13	10.000000	1:03:44 PM	1.0750	1.0750	1.113
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	56	0.15	-	-	-	-	1.121
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	63	0.17	-	-	-	-	1.360
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	63	0.17	29.230000	11:13:47 AM	1.0250	1.0709	1.122
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	70	0.19	-	-	-	-	1.126
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	76	0.21	122.848000	1:16:01 PM	1.0600	1.0639	1.104
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	84	0.23	543.781700	1:33:38 PM	1.1150	1.1021	1.110
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	91	0.25	578.891800	1:54:34 PM	1.0925	1.0919	1.077
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	98	0.27	7.070000	1:53:01 PM	1.1400	1.1321	1.115
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	103	0.28	14.490000	11:57:11 AM	1.6000	1.5035	1.517
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	105	0.29	1.550000	1:48:50 PM	1.0800	1.1006	1.223
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	112	0.31	36.003000	11:44:09 AM	1.3250	1.3229	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	119	0.33	6.839000	11:52:58 AM	1.1500	1.1500	1.285
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	126	0.35	-	-	-	-	1.306
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	133	0.36	1.482000	1:44:14 PM	1.4000	1.4000	1.531
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	140	0.38	23.000000	1:13:05 PM	1.7750	1.7750	1.508
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	140	0.38	16.474000	11:31:08 AM	1.4255	1.4000	1.415
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	147	0.40	48.265300	1:11:50 PM	1.5000	1.5000	1.455
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	154	0.42	2.010000	1:04:04 PM	1.5850	1.5850	1.593
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	157	0.43	5.700000	1:42:04 PM	1.6500	1.6518	1.574
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	161	0.44	80.404000	10:50:09 AM	1.5550	1.5550	1.565
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	168	0.46	506.800000	11:08:12 AM	1.5900	1.5899	1.586
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	175	0.48	213.763000	1:16:54 PM	1.5950	1.5950	1.594
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	182	0.50	620.343000	1:56:21 PM	1.5950	1.5935	1.596
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	189	0.52	28.449000	1:31:04 PM	1.6000	1.6000	1.622
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	196	0.54	-	-	-	-	1.619
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	196	0.54	700.000000	11:58:23 AM	1.6250	1.6161	1.617
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	203	0.56	27.250000	10:55:38 AM	1.6555	1.6556	1.671

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RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	210	0.58	2.500000	1:02:19 PM	1.6500	1.6500	1.641
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	217	0.59	-	-	-	-	1.648
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	224	0.61	337.759500	11:53:44 AM	1.7000	1.7000	1.700
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	231	0.63	-	-	-	-	1.678
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	238	0.65	202.881000	11:18:05 AM	1.6850	1.7096	1.710
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	242	0.66	26.000000	1:59:48 PM	1.7500	1.7858	1.832
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	245	0.67	10.634000	10:56:37 AM	1.7250	1.7250	1.714
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	252	0.69	-	-	-	-	1.713
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	259	0.71	-	-	-	-	1.717
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	266	0.73	12.110000	10:25:38 AM	1.7700	1.7700	1.719
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	273	0.75	-	-	-	-	1.732
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	280	0.77	629.087000	11:36:24 AM	1.7500	1.7392	1.735
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	287	0.79	-	-	-	-	1.743
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	294	0.81	-	-	-	-	1.750
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	301	0.82	51.734000	10:17:54 AM	1.7350	1.7350	1.756
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	308	0.84	0.157000	11:31:20 AM	1.7550	1.7550	1.750
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	315	0.86	-	-	-	-	1.771
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	322	0.88	-	-	-	-	1.783
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	329	0.90	-	-	-	-	1.783
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	343	0.94	1.920000	-	-	-	1.792
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	350	0.96	-	-	-	-	1.807
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	357	0.98	289.598000	11:32:22 AM	1.7850	1.7761	1.786
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	364	1.00	1929.955000	1:50:07 PM	1.7800	1.7833	1.782
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021I039	5.7500	10/20/2011	10/20/2021	371	1.02	0.500000	1:35:11 PM	1.9000	1.9000	1.766
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	406	1.11	2.000000	10:35:52 AM	1.9500	1.9500	1.843
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	462	1.27	11.759400	10:46:15 AM	1.9750	1.9750	1.866
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	469	1.28	8.223000	9:57:06 AM	1.9400	1.9400	1.839
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	516	1.41	-	-	-	-	1.880
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	628	1.72	29.810000	1:33:28 PM	1.9750	1.9637	1.960
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	657	1.80	-	-	-	-	1.991
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	699	1.91	-	-	-	-	2.024
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	733	2.01	-	-	-	-	2.051
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	781	2.14	39.650000	1:51:03 PM	2.0400	2.0533	2.032
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	783	2.14	5.000000	1:54:15 PM	2.1000	2.1000	2.083
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	850	2.33	12.650000	1:03:26 PM	2.0580	2.0917	2.086

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	859	2.35	-	-	-	-	2.137
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	875	2.40	-	-	-	-	2.224
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	919	2.52	-	-	-	-	2.154
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	957	2.62	-	-	-	-	2.204
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,035	2.83	42.700000	1:19:18 PM	2.3900	2.3314	2.336
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,061	2.91	203.100000	11:50:01 AM	2.1850	2.1850	2.188
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,104	3.02	-	-	-	-	2.304
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,245	3.41	9.000000	1:39:25 PM	2.3000	2.3000	2.312
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,284	3.52	143.500000	11:11:07 AM	2.4150	2.3945	2.394
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,328	3.64	-	-	-	-	2.433
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,391	3.81	-	-	-	-	2.470
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,406	3.85	150.000000	9:55:45 AM	2.6250	2.6250	2.646
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,464	4.01	0.100000	11:51:41 AM	2.5000	2.5000	2.490
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,489	4.08	-	-	-	-	2.522
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,641	4.49	6.750000	1:24:43 PM	2.6050	2.6043	2.698
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,643	4.50	-	-	-	-	2.589
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,763	4.83	1980.745000	1:57:06 PM	2.6600	2.6538	2.662
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,791	4.90	1.100000	10:51:25 AM	2.6750	2.7432	2.655
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,832	5.02	-	-	-	-	2.669
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,872	5.13	-	-	-	-	2.679
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,923	5.27	-	-	-	-	2.698
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,949	5.34	2300.000000	1:54:38 PM	2.7250	2.7134	2.712
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,167	5.93	3.500000	10:36:25 AM	2.9000	2.9000	2.815
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,197	6.02	-	-	-	-	2.767
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,245	6.15	-	-	-	-	2.895
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,329	6.38	-	-	-	-	2.784
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,393	6.55	-	-	-	-	2.798
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,518	6.89	-	-	-	-	2.893
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,716	7.44	4.600000	11:00:32 AM	2.8000	2.8065	2.852
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,973	8.14	-	-	-	-	2.885
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,010	8.24	5.700000	1:51:54 PM	2.7975	2.7944	2.773
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,512	9.62	-	-	-	-	2.992
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,555	9.73	-	-	-	-	2.890
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,574	9.79	-	-	-	-	2.925
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,756	10.28	-	-	-	-	2.944

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,930	10.76	97.000000	1:34:10 PM	2.9000	2.9000	2.875
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,008	10.97	15.000000	10:45:24 AM	3.0011	3.0011	2.977
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,128	11.30	-	-	-	-	3.076
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,156	11.38	1.000000	10:09:33 AM	3.5000	3.5000	3.124
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,366	11.95	-	-	-	-	3.070
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,429	12.13	14.834000	11:02:25 AM	4.0000	4.0000	3.220
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,541	12.43	11.145000	11:58:13 AM	3.6300	3.6889	3.199
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,135	14.06	-	-	-	-	3.363
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,464	14.96	-	-	-	-	3.472
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,541	15.17	-	-	-	-	3.566
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,829	15.96	-	-	-	-	3.602
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,060	16.59	-	-	-	-	3.702
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,150	16.84	-	-	-	-	3.696
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,219	17.03	3.200000	11:13:17 AM	3.9750	3.9906	3.740
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,340	17.36	-	-	-	-	3.751
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,676	18.28	35.000000	1:37:15 PM	3.9115	3.9154	3.876
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,270	19.90	25.500000	11:29:07 AM	3.9000	3.9006	3.913