

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	2	0.01	-	-	-	-	-
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	9	0.03	-	-	-	-	1.059
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	16	0.04	4.029700	1:44:33 PM	1.1150	1.1224	1.046
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	23	0.06	-	-	-	-	1.045
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	23	0.06	9.001000	11:22:04 AM	0.8000	0.8000	1.125
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	30	0.08	-	-	-	-	1.045
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	37	0.10	-	-	-	-	1.059
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	44	0.12	-	-	-	-	1.075
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	51	0.14	-	-	-	-	1.091
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	58	0.16	1.000000	11:55:52 AM	1.1000	1.1000	0.937
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	58	0.16	1.572000	11:21:53 AM	1.0000	1.0000	1.101
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	65	0.18	-	-	-	-	1.114
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	71	0.19	13.213000	1:10:33 PM	1.0200	1.0246	1.104
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	79	0.22	408.596000	1:15:46 PM	1.1000	1.0999	1.105
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	86	0.24	467.860000	1:53:50 PM	1.0850	1.0850	1.088
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	93	0.26	188.718000	11:55:16 AM	1.1000	1.0851	1.085
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	98	0.27	10.000000	1:14:45 PM	1.5000	1.5000	1.433
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	100	0.27	22.850000	11:50:29 AM	1.0900	1.1639	1.216
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	107	0.29	-	-	-	-	1.274
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	114	0.31	4.610000	1:17:35 PM	1.5800	1.2237	1.278
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	121	0.33	-	-	-	-	1.303
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	128	0.35	0.500000	10:44:12 AM	1.1750	1.1750	1.452
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	135	0.37	-	-	-	-	1.414
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	135	0.37	-	-	-	-	1.415
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	142	0.39	-	-	-	-	1.429
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	149	0.41	10.785000	1:48:53 PM	1.5000	1.5507	1.593
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	152	0.42	2.000000	11:44:20 AM	1.6475	1.6475	1.511
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	156	0.43	24.158000	1:21:00 PM	1.5500	1.5500	1.566
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	163	0.45	-	-	-	-	1.586
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	170	0.47	0.300000	10:15:52 AM	1.5850	1.5850	1.597
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	177	0.49	2060.040000	1:55:51 PM	1.5850	1.5852	1.588
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	184	0.50	4.533000	11:29:55 AM	1.6000	1.5995	1.588
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	191	0.52	-	-	-	-	1.534
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	191	0.52	5.000000	11:43:03 AM	1.6250	1.6250	1.609
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	198	0.54	217.902000	1:58:20 PM	1.6375	1.6377	1.645

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RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	205	0.56	-	-	-	-	1.633
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	212	0.58	-	-	-	-	1.675
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	219	0.60	52.194000	1:53:58 PM	1.6375	1.6382	1.666
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	226	0.62	132.325000	9:27:05 AM	1.7000	1.7000	1.653
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	233	0.64	11.300000	11:00:07 AM	1.6850	1.6850	1.710
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	237	0.65	10.000000	1:30:52 PM	1.7500	1.7540	1.847
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	240	0.66	-	-	-	-	1.697
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	247	0.68	-	-	-	-	1.700
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	254	0.70	-	-	-	-	1.725
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	261	0.72	50.000000	10:11:05 AM	1.7100	1.7100	1.710
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	268	0.73	-	-	-	-	1.723
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	275	0.75	429.400000	11:44:05 AM	1.7000	1.7000	1.720
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	282	0.77	-	-	-	-	1.737
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	289	0.79	-	-	-	-	1.744
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	296	0.81	-	-	-	-	1.749
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	303	0.83	-	-	-	-	1.748
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	310	0.85	227.352000	1:07:29 PM	1.7600	1.7592	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	317	0.87	-	-	-	-	1.772
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	324	0.89	5.060000	1:31:34 PM	1.8000	1.8000	1.775
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	338	0.93	5.000000	1:11:34 PM	1.7650	1.7650	1.791
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	345	0.95	-	-	-	-	1.790
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	352	0.96	28.071000	1:25:52 PM	1.7850	1.7850	1.784
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	359	0.98	51.510000	1:56:51 PM	1.7700	1.7753	1.781
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021I039	5.7500	10/20/2011	10/20/2021	366	1.00	-	-	-	-	1.717
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	401	1.10	-	-	-	-	1.777
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	457	1.25	0.006000	-	-	-	1.862
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	464	1.27	-	-	-	-	1.798
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	511	1.40	-	-	-	-	1.841
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	623	1.71	2.960000	11:45:52 AM	1.9475	1.9488	1.924
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	652	1.79	-	-	-	-	1.961
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	694	1.90	-	-	-	-	1.997
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	728	1.99	-	-	-	-	2.026
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	776	2.13	342.660000	1:45:52 PM	2.0700	2.0505	2.056
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	778	2.13	-	-	-	-	2.061
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	845	2.31	62.207300	1:53:55 PM	2.0850	2.0917	2.068

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	854	2.34	-	-	-	-	2.117
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	870	2.38	410.692000	1:32:14 PM	2.1650	2.1653	2.170
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	914	2.50	6.600000	11:53:20 AM	2.1400	2.1741	2.145
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	952	2.61	-	-	-	-	2.187
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,030	2.82	21.500000	1:57:20 PM	2.3800	2.4179	2.332
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,056	2.89	1027.520000	1:30:58 PM	2.1850	2.1822	2.184
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,099	3.01	-	-	-	-	2.292
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,240	3.40	8.100000	11:54:19 AM	2.2750	2.2941	2.282
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,279	3.50	-	-	-	-	2.385
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,323	3.62	-	-	-	-	2.419
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,386	3.80	-	-	-	-	2.455
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,401	3.84	10.000000	-	-	-	2.642
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,459	4.00	0.800000	9:55:07 AM	2.5000	2.5000	2.483
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,484	4.06	-	-	-	-	2.507
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,636	4.48	41.500000	1:22:07 PM	2.6500	2.6500	2.635
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,638	4.49	-	-	-	-	2.568
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,758	4.81	16.645000	1:04:10 PM	2.6900	2.6677	2.665
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,786	4.89	2.000000	10:00:41 AM	2.7000	2.7000	2.628
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,827	5.00	-	-	-	-	2.756
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,867	5.11	-	-	-	-	2.653
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,918	5.25	-	-	-	-	2.668
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,944	5.32	43.880000	11:25:48 AM	2.7400	2.7401	2.715
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,162	5.92	42.183000	1:35:58 PM	2.9000	2.9057	2.761
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,192	6.00	0.180000	9:59:14 AM	2.9500	2.9500	2.735
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,240	6.13	-	-	-	-	2.840
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,324	6.36	-	-	-	-	2.753
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,388	6.54	-	-	-	-	2.766
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,513	6.88	-	-	-	-	2.831
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,711	7.42	40.000000	1:14:43 PM	2.8500	2.8500	2.814
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,968	8.13	-	-	-	-	2.843
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,005	8.23	46.000000	1:01:53 PM	2.7950	2.7924	2.776
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,507	9.60	-	-	-	-	2.937
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,550	9.72	-	-	-	-	2.823
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,569	9.77	-	-	-	-	2.893
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,751	10.27	-	-	-	-	2.921

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,925	10.75	169.386173	11:27:02 AM	2.9100	2.9104	2.897
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,003	10.96	-	-	-	-	2.971
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,123	11.29	2.000000	1:29:26 PM	3.4500	3.4500	3.075
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,151	11.37	0.500000	1:53:57 PM	3.4000	3.3580	3.140
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,361	11.94	2.000000	1:30:01 PM	3.5000	3.5000	3.101
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,424	12.11	-	-	-	-	3.204
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,536	12.42	10.500000	11:17:55 AM	3.6500	3.6488	3.210
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,130	14.05	-	-	-	-	3.413
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,459	14.95	-	-	-	-	3.538
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,536	15.16	1439.200000	11:35:08 AM	3.7500	3.6600	3.660
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,824	15.95	-	-	-	-	3.690
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,055	16.58	-	-	-	-	3.792
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,145	16.82	2.309000	1:03:31 PM	3.8500	3.8500	3.804
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,214	17.01	3.946000	11:37:12 AM	3.8750	3.6040	3.825
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,335	17.34	-	-	-	-	3.843
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,671	18.26	1.500000	10:03:49 AM	3.9400	3.9400	3.877
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,265	19.89	11.500000	11:36:47 AM	3.9200	4.0009	3.915