

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	1	0.00	-	-	-	-	-
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	8	0.02	-	-	-	-	1.032
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	15	0.04	18.000000	11:18:45 AM	1.1150	1.1150	1.020
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	22	0.06	-	-	-	-	1.019
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	22	0.06	1.495000	10:26:05 AM	1.0200	0.8655	1.125
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	29	0.08	1.400000	10:26:46 AM	1.0700	1.0093	1.019
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	36	0.10	0.400000	1:21:33 PM	1.0300	1.0300	1.032
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	43	0.12	-	-	-	-	1.049
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	50	0.14	-	-	-	-	1.065
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	57	0.16	-	-	-	-	0.849
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	57	0.16	2.501000	10:19:18 AM	1.0000	1.0000	1.077
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	64	0.18	-	-	-	-	1.091
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	70	0.19	383.780000	1:30:13 PM	1.0600	1.0692	1.091
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	78	0.21	292.240000	1:28:11 PM	1.1000	1.1001	1.104
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	85	0.23	209.826000	11:58:58 AM	1.0800	1.0849	1.088
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	92	0.25	376.787000	1:51:55 PM	1.0900	1.0875	1.089
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	97	0.27	5.000000	10:16:38 AM	1.6000	1.6000	1.404
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	99	0.27	15.600000	11:14:51 AM	1.1150	1.1150	1.195
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	106	0.29	2.019000	11:26:54 AM	1.2000	1.2000	1.251
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	113	0.31	2.510000	11:06:54 AM	1.1250	1.1250	1.259
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	120	0.33	0.531000	1:47:16 PM	1.1250	1.1250	1.285
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	127	0.35	-	-	-	-	1.424
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	134	0.37	-	-	-	-	1.409
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	134	0.37	-	-	-	-	1.415
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	141	0.39	11.235000	1:11:05 PM	1.4000	1.4312	1.412
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	148	0.41	-	-	-	-	1.572
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	151	0.41	92.719000	1:33:01 PM	1.6350	1.6188	1.497
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	155	0.42	2.315000	11:25:19 AM	1.5750	1.5614	1.567
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	162	0.44	3.520000	11:18:43 AM	1.5750	1.5750	1.587
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	169	0.46	53.262000	10:42:00 AM	1.5800	1.5784	1.597
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	176	0.48	237.149000	1:25:11 PM	1.5800	1.5800	1.587
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	183	0.50	3608.662000	1:54:02 PM	1.5855	1.5873	1.584
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	190	0.52	-	-	-	-	1.530
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	190	0.52	67.985600	10:48:39 AM	1.6000	1.6000	1.603
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	197	0.54	15.572000	11:44:46 AM	1.6350	1.6331	1.646

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RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	204	0.56	-	-	-	-	1.626
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	211	0.58	12.048000	1:42:22 PM	1.5150	1.5975	1.675
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	218	0.60	-	-	-	-	1.666
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	225	0.62	-	-	-	-	1.653
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	232	0.64	25.840000	10:53:22 AM	1.6800	1.6848	1.710
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	236	0.65	16.600000	1:33:51 PM	1.7750	1.7917	1.881
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	239	0.65	-	-	-	-	1.688
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	246	0.67	-	-	-	-	1.692
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	253	0.69	5.680000	1:44:15 PM	1.7500	1.7500	1.725
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	260	0.71	-	-	-	-	1.710
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	267	0.73	9.000000	11:18:31 AM	1.7250	1.7250	1.715
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	274	0.75	20.000000	11:01:08 AM	1.7000	1.7000	1.720
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	281	0.77	-	-	-	-	1.730
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	288	0.79	-	-	-	-	1.737
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	295	0.81	-	-	-	-	1.743
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	302	0.83	-	-	-	-	1.743
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	309	0.85	1.920000	11:48:47 AM	1.7650	1.7650	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	316	0.87	-	-	-	-	1.767
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	323	0.88	-	-	-	-	1.771
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	337	0.92	0.725000	9:43:33 AM	1.7750	1.7750	1.791
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	344	0.94	-	-	-	-	1.790
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	351	0.96	31.733000	11:35:45 AM	1.7850	1.7839	1.786
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	358	0.98	0.520000	10:07:18 AM	1.7850	1.7850	1.779
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	365	1.00	-	-	-	-	1.720
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	365	1.00	1388.381000	1:54:45 PM	1.7900	1.7913	1.795
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	400	1.10	-	-	-	-	1.778
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	456	1.25	1.000000	11:50:41 AM	1.9500	1.9500	1.853
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	463	1.27	10.460000	11:42:28 AM	1.9300	1.9325	1.804
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	510	1.40	-	-	-	-	1.848
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	622	1.70	81.000000	1:02:00 PM	1.9250	1.9250	1.921
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	651	1.78	-	-	-	-	1.973
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	693	1.90	-	-	-	-	2.010
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	727	1.99	-	-	-	-	2.040
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	775	2.12	337.150000	11:55:58 AM	2.0600	2.0570	2.052
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	777	2.13	-	-	-	-	2.076

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	844	2.31	117.257000	11:48:42 AM	2.0950	2.0816	2.088
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	853	2.34	-	-	-	-	2.133
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	869	2.38	20.450000	1:52:51 PM	2.2000	2.1138	2.180
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	913	2.50	1950.330000	11:54:02 AM	2.2250	2.2000	2.200
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	951	2.60	-	-	-	-	2.204
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,029	2.82	54.330000	1:46:48 PM	2.3750	2.3486	2.331
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,055	2.89	630.300000	1:58:36 PM	2.1875	2.1834	2.186
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,098	3.01	-	-	-	-	2.311
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,239	3.39	-	-	-	-	2.282
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,278	3.50	10.000000	10:39:54 AM	2.3500	2.3500	2.385
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,322	3.62	-	-	-	-	2.441
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,385	3.79	-	-	-	-	2.477
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,400	3.83	-	-	-	-	2.641
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,458	3.99	-	-	-	-	2.508
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,483	4.06	-	-	-	-	2.531
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,635	4.48	67.000000	1:43:55 PM	2.6500	2.6500	2.638
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,637	4.48	-	-	-	-	2.594
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,757	4.81	910.232000	1:57:35 PM	2.6800	2.6824	2.680
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,785	4.89	558.101000	1:51:29 PM	2.8000	2.7768	2.783
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,826	5.00	-	-	-	-	2.756
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,866	5.11	-	-	-	-	2.682
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,917	5.25	-	-	-	-	2.698
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,943	5.32	1053.000000	1:56:17 PM	2.7650	2.7676	2.766
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,161	5.92	10.500000	11:31:48 AM	2.9200	2.9190	2.790
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,191	6.00	-	-	-	-	2.768
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,239	6.13	-	-	-	-	2.864
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,323	6.36	-	-	-	-	2.786
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,387	6.54	-	-	-	-	2.799
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,512	6.88	-	-	-	-	2.860
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,710	7.42	-	-	-	-	2.846
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,967	8.12	-	-	-	-	2.873
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,004	8.23	352.600000	1:57:19 PM	2.8125	2.8107	2.810
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,506	9.60	1001.000000	10:09:14 AM	2.9972	2.9972	2.991
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,549	9.72	20.000000	10:27:10 AM	2.7500	2.7500	2.854
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,568	9.77	-	-	-	-	2.917

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,750	10.27	-	-	-	-	2.941
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,924	10.74	1.000000	1:58:21 PM	2.9500	2.9500	2.896
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,002	10.96	-	-	-	-	2.985
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,122	11.29	1.000000	1:26:55 PM	3.4050	3.4050	3.080
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,150	11.36	9.000000	11:55:31 AM	3.3300	3.3478	3.139
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,360	11.94	-	-	-	-	3.106
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,423	12.11	-	-	-	-	3.200
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,535	12.42	2.500000	1:28:14 PM	3.7000	3.6900	3.208
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,129	14.04	-	-	-	-	3.403
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,458	14.94	-	-	-	-	3.530
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,535	15.15	1.480000	11:32:45 AM	3.9000	3.9000	3.660
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,823	15.94	-	-	-	-	3.688
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,054	16.58	1.000000	11:07:12 AM	3.7800	3.7800	3.793
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,144	16.82	2.629000	10:34:44 AM	3.8500	3.8500	3.808
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,213	17.01	-	-	-	-	3.825
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,334	17.34	-	-	-	-	3.852
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,670	18.26	-	-	-	-	3.922
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,264	19.89	-	-	-	-	3.923