

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 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	6	0.02	17.530000	9:31:36 AM	1.1000	1.1000	1.037
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	13	0.04	-	-	-	-	1.037
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	13	0.04	-	-	-	-	1.085
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	20	0.06	15.740000	11:33:02 AM	1.1000	0.7925	1.037
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	27	0.07	0.350000	9:09:06 AM	0.8000	0.8000	1.037
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	34	0.09	3.040000	9:06:13 AM	1.0000	1.0000	1.043
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	41	0.11	-	-	-	-	1.054
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	48	0.13	1.570000	1:36:58 PM	1.3800	1.3800	1.214
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	48	0.13	11.163400	11:46:10 AM	1.1000	1.0457	1.063
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	55	0.15	-	-	-	-	1.073
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	61	0.17	51.016000	1:02:50 PM	0.9500	0.9754	1.099
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	69	0.19	202.692500	9:52:56 AM	1.0000	1.0164	1.067
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	76	0.21	9.290500	11:32:04 AM	1.1000	1.0580	1.088
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	83	0.23	65.783000	1:36:12 PM	1.0500	1.0580	1.080
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	88	0.24	0.010000	9:59:55 AM	1.4500	1.4500	1.400
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	90	0.25	530.410000	1:56:18 PM	1.0700	1.0669	1.074
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	97	0.27	7.087000	11:25:16 AM	1.0700	1.0777	1.130
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	104	0.29	-	-	-	-	1.191
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	111	0.30	2.124000	10:54:16 AM	1.0850	1.0850	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	118	0.32	-	-	-	-	1.298
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	125	0.34	0.015000	9:58:28 AM	1.5750	1.5750	1.571
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	125	0.34	1.000000	10:14:16 AM	1.1000	1.1000	1.314
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	132	0.36	106.031000	1:01:29 PM	1.5300	1.3570	1.350
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	139	0.38	135.000000	11:40:24 AM	1.3995	1.4162	1.400
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	142	0.39	1.510000	11:05:02 AM	1.6600	1.6596	1.523
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	146	0.40	-	-	-	-	1.463
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	153	0.42	76.892000	11:40:34 AM	1.3995	1.3999	1.454
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	160	0.44	1.000000	11:39:22 AM	1.5650	1.5650	1.580
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	167	0.46	3.000000	10:51:54 AM	1.5000	1.5000	1.586
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	174	0.48	9.500000	1:58:23 PM	1.5150	1.5225	1.578
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	181	0.50	-	-	-	-	1.651
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	181	0.50	1318.989700	1:42:47 PM	1.5300	1.5277	1.533
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	188	0.52	503.000000	1:01:12 PM	1.5500	1.5749	1.582
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	195	0.53	8.556000	11:57:59 AM	1.5500	1.5383	1.617
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	202	0.55	-	-	-	-	1.625

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RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	209	0.57	-	-	-	-	1.641
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	216	0.59	5.000000	1:16:48 PM	1.6000	1.6000	1.637
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	223	0.61	44.000000	10:45:58 AM	1.6250	1.6574	1.685
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	227	0.62	24.440000	1:31:25 PM	1.7300	1.7637	1.902
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	230	0.63	37.040000	11:04:23 AM	1.6500	1.6514	1.654
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	237	0.65	-	-	-	-	1.664
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	244	0.67	0.160000	1:36:07 PM	1.5500	1.5500	1.703
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	251	0.69	-	-	-	-	1.700
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	258	0.71	-	-	-	-	1.699
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	265	0.73	0.200000	11:05:43 AM	1.7650	1.7650	1.709
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	272	0.75	-	-	-	-	1.724
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	279	0.76	-	-	-	-	1.754
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	286	0.78	-	-	-	-	1.738
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	293	0.80	-	-	-	-	1.742
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	300	0.82	100.000000	11:55:11 AM	1.7500	1.7500	1.752
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	307	0.84	-	-	-	-	1.759
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	314	0.86	-	-	-	-	1.764
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	328	0.90	-	-	-	-	1.785
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	335	0.92	-	-	-	-	1.784
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	342	0.94	-	-	-	-	1.784
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	349	0.96	-	-	-	-	1.795
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	356	0.98	-	-	-	-	1.799
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	356	0.98	878.300000	1:14:57 PM	1.7900	1.7816	1.782
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	363	0.99	1639.766000	1:52:32 PM	1.7850	1.7868	1.787
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	391	1.07	-	-	-	-	1.884
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	447	1.22	26.000000	9:07:38 AM	1.8650	1.8650	1.924
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	454	1.24	6.200000	11:17:08 AM	1.9150	1.9150	1.893
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	501	1.37	-	-	-	-	1.907
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	613	1.68	-	-	-	-	1.922
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	642	1.76	-	-	-	-	1.982
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	684	1.87	-	-	-	-	2.042
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	718	1.97	-	-	-	-	2.067
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	766	2.10	616.025000	1:20:04 PM	2.0600	2.0635	2.061
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	768	2.10	-	-	-	-	2.101
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	835	2.29	1137.325000	1:59:13 PM	2.1000	2.0896	2.075

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	844	2.31	-	-	-	-	2.152
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	860	2.36	28.000000	10:56:56 AM	2.1700	2.1700	2.180
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	904	2.48	36.100000	1:17:57 PM	2.1950	2.2000	2.214
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	942	2.58	-	-	-	-	2.218
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,020	2.79	50.800000	1:55:55 PM	2.3800	2.3344	2.423
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,046	2.86	1738.489000	1:29:02 PM	2.2000	2.1992	2.199
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,089	2.98	-	-	-	-	2.317
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,230	3.37	11.025000	1:48:17 PM	2.4100	2.4099	2.385
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,269	3.47	-	-	-	-	2.409
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,313	3.60	-	-	-	-	2.456
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,376	3.77	-	-	-	-	2.495
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,391	3.81	0.150000	11:49:41 AM	2.7000	2.6973	2.614
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,449	3.97	-	-	-	-	2.535
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,474	4.04	-	-	-	-	2.554
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,626	4.45	92.028000	11:05:36 AM	2.6800	2.6757	2.681
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,628	4.46	-	-	-	-	2.634
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,748	4.79	505.250000	1:56:36 PM	2.7400	2.7364	2.736
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,776	4.86	60.000000	10:11:32 AM	2.8000	2.8000	2.790
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,817	4.98	-	-	-	-	2.752
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,857	5.08	-	-	-	-	2.748
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,908	5.22	-	-	-	-	2.766
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,934	5.30	341.950000	1:51:06 PM	2.8200	2.8171	2.809
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,152	5.89	1.000000	1:22:19 PM	3.1500	3.1500	3.080
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,182	5.97	0.750000	1:35:58 PM	3.1000	3.1000	2.858
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,230	6.11	-	-	-	-	2.905
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,314	6.34	-	-	-	-	2.883
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,378	6.51	-	-	-	-	2.896
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,503	6.85	-	-	-	-	2.936
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,701	7.40	1.400000	1:14:38 PM	2.9500	2.9457	2.948
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,958	8.10	-	-	-	-	2.963
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,995	8.20	1688.430000	1:41:08 PM	2.9427	2.9275	2.927
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,497	9.57	5.000000	1:57:40 PM	3.3100	3.3100	2.994
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,540	9.69	0.500000	11:22:24 AM	3.0200	3.0200	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,559	9.74	-	-	-	-	2.990
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,741	10.24	-	-	-	-	3.017

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,915	10.72	202.000000	11:49:35 AM	3.0750	3.0527	3.041
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,993	10.93	-	-	-	-	3.077
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,113	11.26	13.000000	1:58:04 PM	3.3500	3.3500	3.137
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,141	11.34	-	-	-	-	3.199
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,351	11.91	-	-	-	-	3.194
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,414	12.09	-	-	-	-	3.246
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,526	12.39	2.000000	11:43:11 AM	3.5000	3.5000	3.276
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,120	14.02	-	-	-	-	3.512
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,449	14.92	-	-	-	-	3.634
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,526	15.13	30.200000	1:55:20 PM	3.9000	3.9000	3.938
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,814	15.92	-	-	-	-	3.773
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,045	16.55	-	-	-	-	3.829
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,135	16.80	-	-	-	-	3.854
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,204	16.99	49.450000	1:47:56 PM	4.0250	3.9672	3.886
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,325	17.32	-	-	-	-	3.890
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,661	18.24	201.100000	1:14:39 PM	4.0000	4.0148	4.000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,255	19.86	123.800000	1:49:50 PM	3.9700	3.9264	3.921