

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 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	7	0.02	-	-	-	-	1.017
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	7	0.02	19.000000	9:40:20 AM	1.0375	0.8599	1.043
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	14	0.04	5.000000	10:59:40 AM	1.0250	1.0250	1.017
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	21	0.06	5.783000	1:23:32 PM	1.1000	1.0352	1.017
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	28	0.08	-	-	-	-	1.017
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	35	0.10	4.230000	1:40:59 PM	1.0250	1.0250	1.025
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	42	0.12	-	-	-	-	1.141
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	42	0.12	-	-	-	-	1.037
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	49	0.13	0.850000	11:22:11 AM	1.0000	1.0000	1.049
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	55	0.15	70.586000	10:22:24 AM	0.8000	0.8000	1.068
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	63	0.17	218.000000	11:35:53 AM	1.0375	0.9019	1.055
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	70	0.19	158.520300	1:24:12 PM	1.0000	1.0056	1.071
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	77	0.21	63.300000	11:30:02 AM	1.0000	1.0232	1.046
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	82	0.23	-	-	-	-	1.226
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	84	0.23	122.242500	10:55:50 AM	1.0400	1.0549	1.069
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	91	0.25	2663.568200	1:55:10 PM	1.0600	1.0556	1.055
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	98	0.27	2.733000	11:33:04 AM	1.0650	1.0540	1.153
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	105	0.29	7.017000	11:22:00 AM	1.1250	1.0665	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	112	0.31	1.050000	11:12:53 AM	1.0750	1.0750	1.200
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	119	0.33	0.670000	9:56:45 AM	1.7000	1.7000	1.453
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	119	0.33	1.016000	9:22:37 AM	1.2000	1.2000	1.255
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	126	0.35	4.261000	1:13:22 PM	1.1000	1.1000	1.227
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	133	0.36	36.931000	11:34:13 AM	1.3500	1.3500	1.400
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	136	0.37	47.410000	11:11:48 AM	1.6500	1.6500	1.444
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	140	0.38	2.407000	11:09:58 AM	1.3500	1.2669	1.371
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	147	0.40	98.201000	11:43:04 AM	1.3500	1.3500	1.400
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	154	0.42	1.010000	10:54:39 AM	1.3500	1.3500	1.578
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	161	0.44	154.215000	1:02:57 PM	1.3500	1.4978	1.505
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	168	0.46	15.862000	11:31:01 AM	1.3750	1.4176	1.524
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	175	0.48	-	-	-	-	1.554
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	175	0.48	338.234000	1:31:13 PM	1.4850	1.4772	1.497
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	182	0.50	1667.168000	1:59:47 PM	1.4900	1.4891	1.488
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	189	0.52	125.832000	1:35:39 PM	1.4950	1.4916	1.513
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	196	0.54	603.576000	1:21:19 PM	1.5250	1.4958	1.531
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	203	0.56	83.860000	1:09:32 PM	1.5700	1.5257	1.552

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RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	210	0.58	50.350000	11:04:05 AM	1.5250	1.5250	1.534
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	217	0.59	4.029000	11:33:18 AM	1.6000	1.6000	1.649
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	221	0.61	11.890000	1:41:54 PM	1.6950	1.7611	1.683
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	224	0.61	1.955000	11:35:13 AM	1.6750	1.6111	1.600
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	231	0.63	0.541000	11:35:44 AM	1.6750	1.6750	1.613
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	238	0.65	2.902000	11:36:08 AM	1.6500	1.6500	1.674
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	245	0.67	-	-	-	-	1.648
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	252	0.69	0.121000	11:36:41 AM	1.7250	1.7250	1.655
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	259	0.71	-	-	-	-	1.668
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	266	0.73	0.670000	11:36:56 AM	1.7500	1.7500	1.684
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	273	0.75	1.600000	-	-	-	1.754
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	280	0.77	-	-	-	-	1.725
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	287	0.79	12.464000	11:39:12 AM	1.7000	1.7000	1.722
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	294	0.81	31.835000	11:48:51 AM	1.6750	1.7026	1.730
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	301	0.82	-	-	-	-	1.729
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	308	0.84	-	-	-	-	1.736
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	322	0.88	-	-	-	-	1.755
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	329	0.90	-	-	-	-	1.758
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	336	0.92	0.415000	11:31:42 AM	1.7750	1.7750	1.761
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	343	0.94	0.956000	11:32:09 AM	1.7750	1.7750	1.800
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	350	0.96	39.750000	10:23:57 AM	1.7700	1.7700	1.726
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	350	0.96	479.038000	1:16:25 PM	1.7500	1.7597	1.756
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	357	0.98	379.444000	1:35:30 PM	1.7400	1.7671	1.768
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	364	1.00	2763.430000	1:59:42 PM	1.7400	1.7506	1.756
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	385	1.05	1.340000	11:11:47 AM	1.9750	1.9750	1.785
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	441	1.21	-	-	-	-	1.875
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	448	1.23	15.500000	1:26:58 PM	1.9500	1.9500	1.874
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	495	1.36	-	-	-	-	1.849
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	607	1.66	484.220000	11:57:24 AM	1.9250	1.9381	1.938
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	636	1.74	-	-	-	-	1.951
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	678	1.86	-	-	-	-	2.003
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	712	1.95	-	-	-	-	2.032
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	760	2.08	361.150000	11:01:00 AM	2.0650	2.0530	2.047
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	762	2.09	0.180000	9:19:52 AM	2.2500	2.2500	2.070
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	829	2.27	351.250000	1:35:04 PM	2.1000	2.0750	2.061

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	838	2.29	-	-	-	-	2.126
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	854	2.34	1.700000	10:18:47 AM	2.1800	2.1800	2.180
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	898	2.46	-	-	-	-	2.207
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	936	2.56	-	-	-	-	2.197
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,014	2.78	3.700000	10:51:11 AM	2.4650	2.4385	2.347
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,040	2.85	136.100000	1:42:33 PM	2.2250	2.2038	2.214
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,083	2.97	-	-	-	-	2.305
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,224	3.35	989.420000	1:56:29 PM	2.2300	2.2936	2.240
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,263	3.46	-	-	-	-	2.411
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,307	3.58	-	-	-	-	2.451
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,370	3.75	-	-	-	-	2.492
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,385	3.79	76.289502	9:23:13 AM	2.7750	2.7750	2.649
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,443	3.95	51.500000	10:47:08 AM	2.4000	2.4036	2.461
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,468	4.02	-	-	-	-	2.554
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,620	4.44	-	-	-	-	2.697
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,622	4.44	-	-	-	-	2.636
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,742	4.77	706.545000	1:55:32 PM	2.7600	2.7643	2.763
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,770	4.85	186.916000	1:49:47 PM	2.8500	2.8462	2.838
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,811	4.96	-	-	-	-	2.747
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,851	5.07	-	-	-	-	2.753
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,902	5.21	-	-	-	-	2.771
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,928	5.28	4.440000	10:59:07 AM	2.8700	2.8717	2.812
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,146	5.88	2.240000	1:38:57 PM	2.9650	2.9933	3.079
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,176	5.96	-	-	-	-	2.867
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,224	6.09	3.300000	1:55:24 PM	3.0100	3.0100	2.900
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,308	6.32	1.000000	1:52:57 PM	3.2000	3.2000	2.897
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,372	6.49	-	-	-	-	2.912
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,497	6.84	-	-	-	-	2.948
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,695	7.38	-	-	-	-	2.975
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,952	8.08	-	-	-	-	2.995
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,989	8.18	9.200000	1:57:22 PM	2.9725	2.9896	3.027
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,491	9.56	2.520000	1:58:57 PM	3.0500	3.1375	3.023
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,534	9.68	-	-	-	-	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,553	9.73	-	-	-	-	3.022
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,735	10.23	-	-	-	-	3.042

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,909	10.70	169.892000	1:38:39 PM	3.0000	3.0321	3.060
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,987	10.92	-	-	-	-	3.089
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,107	11.24	-	-	-	-	3.135
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,135	11.32	-	-	-	-	3.173
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,345	11.90	-	-	-	-	3.197
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,408	12.07	-	-	-	-	3.235
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,520	12.38	3.560000	1:41:59 PM	3.6800	3.6800	3.550
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,114	14.00	-	-	-	-	3.505
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,443	14.90	-	-	-	-	3.632
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,520	15.11	-	-	-	-	3.937
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,808	15.90	-	-	-	-	3.770
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,039	16.53	-	-	-	-	3.828
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,129	16.78	-	-	-	-	3.856
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,198	16.97	5.000000	1:22:11 PM	4.1000	4.0520	3.885
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,319	17.30	50.000000	10:01:50 AM	3.9455	3.9455	3.945
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,655	18.22	25.200000	1:17:34 PM	3.9600	3.9600	3.999
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,249	19.85	56.424000	11:05:38 AM	3.9250	3.9250	3.921