

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	6	0.02	-	-	-	-	0.994
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	6	0.02	-	-	-	-	1.018
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	13	0.04	0.302000	1:16:13 PM	1.1000	1.1000	0.994
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	20	0.06	1.300000	9:37:57 AM	0.9000	0.9000	0.994
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	27	0.07	-	-	-	-	0.994
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	34	0.09	-	-	-	-	1.001
RPG5 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	41	0.11	-	-	-	-	1.410
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	41	0.11	0.800000	10:52:50 AM	1.0300	1.0300	1.013
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	48	0.13	-	-	-	-	1.027
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	54	0.15	6.805000	10:47:18 AM	1.0000	0.9471	1.046
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	62	0.17	451.658630	11:48:36 AM	1.0200	1.0199	1.023
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	69	0.19	507.057600	1:15:42 PM	1.0000	1.0145	1.017
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	76	0.21	403.936000	1:27:21 PM	1.0500	1.0252	1.028
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	81	0.22	-	-	-	-	1.481
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	83	0.23	403.404050	11:55:37 AM	1.0300	1.0301	1.059
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	90	0.25	280.170800	1:56:18 PM	1.0400	1.0412	1.055
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	97	0.27	1.500000	10:04:22 AM	1.0500	1.0500	1.136
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	104	0.29	10.011000	10:52:26 AM	1.0600	1.0600	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	111	0.30	0.046000	11:50:57 AM	1.0900	1.0900	1.200
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	118	0.32	4.006000	1:32:26 PM	1.6500	1.6425	1.660
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	118	0.32	-	-	-	-	1.239
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	125	0.34	5.589000	11:52:59 AM	1.1200	1.1341	1.226
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	132	0.36	1.352000	1:37:14 PM	1.2250	1.2250	1.400
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	135	0.37	-	-	-	-	1.632
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	139	0.38	-	-	-	-	1.354
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	146	0.40	2.000000	1:07:55 PM	1.3500	1.3500	1.400
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	153	0.42	0.500000	10:47:21 AM	1.3000	1.3000	1.578
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	160	0.44	23.542000	1:05:11 PM	1.4850	1.4562	1.500
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	167	0.46	146.310000	1:04:36 PM	1.4750	1.4249	1.450
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	174	0.48	-	-	-	-	1.685
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	174	0.48	114.460000	1:40:42 PM	1.4750	1.4733	1.494
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	181	0.50	4232.949400	1:56:59 PM	1.4850	1.4849	1.487
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	188	0.52	0.075000	9:59:47 AM	1.5500	1.5500	1.513
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	195	0.53	16.226000	11:42:45 AM	1.5000	1.5000	1.531
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	202	0.55	6.370000	9:26:41 AM	1.5700	1.5700	1.552

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RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	209	0.57	1.008000	10:57:02 AM	1.6000	1.6000	1.534
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	216	0.59	9.230700	11:08:50 AM	1.5500	1.5500	1.652
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	220	0.60	102.580000	1:53:48 PM	1.7150	1.7313	1.728
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	223	0.61	10.174000	10:59:55 AM	1.6250	1.6211	1.590
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	230	0.63	111.974000	9:44:19 AM	1.6350	1.6350	1.602
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	237	0.65	141.050000	9:46:45 AM	1.6500	1.6500	1.658
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	244	0.67	-	-	-	-	1.636
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	251	0.69	-	-	-	-	1.643
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	258	0.71	-	-	-	-	1.656
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	265	0.73	-	-	-	-	1.671
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	272	0.75	-	-	-	-	1.737
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	279	0.76	-	-	-	-	1.725
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	286	0.78	-	-	-	-	1.722
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	293	0.80	323.010000	1:32:12 PM	1.6950	1.6288	1.671
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	300	0.82	-	-	-	-	1.715
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	307	0.84	-	-	-	-	1.721
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	321	0.88	29.265000	1:47:45 PM	1.7000	1.7590	1.739
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	328	0.90	-	-	-	-	1.743
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	335	0.92	205.700000	11:53:56 AM	1.6850	1.6850	1.685
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	342	0.94	-	-	-	-	1.782
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	349	0.96	-	-	-	-	1.783
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	349	0.96	29.100000	11:51:53 AM	1.7250	1.7424	1.764
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	356	0.98	40.000000	1:36:13 PM	1.7350	1.7515	1.769
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	363	0.99	5783.244100	1:56:53 PM	1.7450	1.7521	1.746
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	384	1.05	18.000000	11:08:08 AM	1.8000	1.8000	1.834
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	440	1.21	-	-	-	-	1.865
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	447	1.22	191.000000	1:28:59 PM	1.9500	1.9170	1.871
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	494	1.35	-	-	-	-	1.887
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	606	1.66	0.200000	11:22:56 AM	1.9800	1.9800	1.938
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	635	1.74	-	-	-	-	1.972
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	677	1.85	-	-	-	-	2.017
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	711	1.95	-	-	-	-	2.041
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	759	2.08	506.470000	1:08:38 PM	2.0500	2.0570	2.053
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	761	2.08	5.000000	11:19:51 AM	2.1500	2.1500	2.076
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	828	2.27	376.570000	1:53:00 PM	2.1100	2.1028	2.111

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	837	2.29	-	-	-	-	2.129
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	853	2.34	51.000000	10:27:49 AM	2.1500	2.1500	2.158
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	897	2.46	50.050000	10:28:27 AM	2.2000	2.2000	2.201
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	935	2.56	-	-	-	-	2.197
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,013	2.77	7.350000	1:50:38 PM	2.3700	2.3428	2.335
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,039	2.85	438.860000	1:55:58 PM	2.2100	2.2105	2.221
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,082	2.96	-	-	-	-	2.298
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,223	3.35	184.700000	1:10:10 PM	2.2750	2.3201	2.267
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,262	3.46	-	-	-	-	2.405
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,306	3.58	-	-	-	-	2.444
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,369	3.75	-	-	-	-	2.485
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,384	3.79	-	-	-	-	2.648
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,442	3.95	0.040000	9:53:32 AM	2.4100	2.4100	2.460
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,467	4.02	-	-	-	-	2.435
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,619	4.43	23.343000	10:14:11 AM	2.7000	2.7044	2.686
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,621	4.44	-	-	-	-	2.629
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,741	4.77	4538.950000	1:58:03 PM	2.7600	2.7478	2.757
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,769	4.84	650.590000	1:54:41 PM	2.8230	2.8128	2.811
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,810	4.96	-	-	-	-	2.739
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,850	5.07	-	-	-	-	2.746
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,901	5.21	-	-	-	-	2.764
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,927	5.28	2046.600000	1:53:42 PM	2.8300	2.8031	2.803
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,145	5.87	1.100000	1:04:08 PM	2.9650	2.9727	3.079
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,175	5.96	-	-	-	-	2.857
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,223	6.09	-	-	-	-	2.887
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,307	6.32	-	-	-	-	2.886
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,371	6.49	-	-	-	-	2.900
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,496	6.83	-	-	-	-	2.935
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,694	7.38	-	-	-	-	2.974
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,951	8.08	-	-	-	-	2.981
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,988	8.18	742.730000	1:57:44 PM	2.9200	2.9400	2.931
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,490	9.56	11.080000	10:03:40 AM	2.9750	2.9735	3.011
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,533	9.67	-	-	-	-	2.938
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,552	9.73	-	-	-	-	3.011
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,734	10.22	-	-	-	-	3.031

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,908	10.70	41.300000	10:36:23 AM	3.0400	3.0323	3.060
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,986	10.91	-	-	-	-	3.078
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,106	11.24	-	-	-	-	3.123
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,134	11.32	-	-	-	-	3.158
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,344	11.89	-	-	-	-	3.186
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,407	12.07	-	-	-	-	3.222
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,519	12.37	6.300000	11:31:47 AM	3.5000	3.5317	3.550
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,113	14.00	-	-	-	-	3.491
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,442	14.90	-	-	-	-	3.631
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,519	15.11	-	-	-	-	3.936
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,807	15.90	-	-	-	-	3.751
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,038	16.53	-	-	-	-	3.812
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,128	16.78	-	-	-	-	3.842
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,197	16.97	46.000000	1:02:00 PM	4.0000	3.9983	3.869
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,318	17.30	1.700000	11:15:18 AM	4.0000	4.0000	3.945
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,654	18.22	1.700000	11:15:09 AM	3.9800	3.9800	4.000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,248	19.84	10.000000	10:18:54 AM	3.9500	3.9500	3.921