

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	5	0.01	-	-	-	-	0.997
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	5	0.01	-	-	-	-	1.018
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	12	0.03	-	-	-	-	0.997
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	19	0.05	-	-	-	-	0.997
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	26	0.07	-	-	-	-	0.997
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	33	0.09	-	-	-	-	1.001
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	40	0.11	-	-	-	-	1.474
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	40	0.11	-	-	-	-	1.013
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	47	0.13	52.000000	1:05:15 PM	1.0350	1.0350	1.035
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	53	0.15	-	-	-	-	1.043
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	61	0.17	20.702000	1:23:56 PM	1.0100	0.9487	1.023
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	68	0.19	5.000000	11:21:59 AM	0.9500	0.9500	1.017
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	75	0.21	29.730000	11:04:12 AM	1.0000	1.0101	1.025
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	80	0.22	10.000000	1:52:39 PM	1.4000	1.3000	1.510
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	82	0.23	5.500000	1:52:54 PM	1.0350	1.0368	1.063
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	89	0.24	456.272400	1:52:10 PM	1.0350	1.0301	1.050
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	96	0.26	-	-	-	-	1.125
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	103	0.28	0.730000	10:41:19 AM	1.0350	1.0350	1.107
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	110	0.30	-	-	-	-	1.200
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	117	0.32	-	-	-	-	1.664
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	117	0.32	0.507000	11:28:16 AM	1.2000	1.2000	1.227
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	124	0.34	10.050000	9:52:14 AM	1.1250	1.1250	1.226
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	131	0.36	42.700000	1:00:45 PM	1.2000	1.2000	1.386
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	134	0.37	19.300000	11:36:49 AM	1.7000	1.7000	1.636
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	138	0.38	1.000000	1:05:31 PM	1.2000	1.2000	1.341
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	145	0.40	-	-	-	-	1.400
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	152	0.42	4.300000	11:03:39 AM	1.3000	1.3000	1.561
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	159	0.44	2.000000	11:02:34 AM	1.3500	1.3500	1.500
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	166	0.45	-	-	-	-	1.450
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	173	0.47	1.800000	11:36:48 AM	1.7750	1.7750	1.679
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	173	0.47	9.000000	1:11:45 PM	1.4500	1.4733	1.497
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	180	0.49	914.112000	1:52:01 PM	1.4800	1.4802	1.486
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	187	0.51	57.700000	1:52:10 PM	1.4800	1.4798	1.485
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	194	0.53	-	-	-	-	1.531
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	201	0.55	1.450000	10:09:42 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	208	0.57	-	-	-	-	1.534
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	215	0.59	-	-	-	-	1.652
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	219	0.60	30.700000	1:53:59 PM	1.7700	1.7559	1.701
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	222	0.61	9.146000	10:41:46 AM	1.5500	1.5500	1.584
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	229	0.63	-	-	-	-	1.597
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	236	0.65	-	-	-	-	1.648
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	243	0.67	25.000000	10:56:01 AM	1.5750	1.5750	1.629
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	250	0.68	0.360000	10:27:12 AM	1.6250	1.6250	1.637
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	257	0.70	1.409400	10:28:17 AM	1.6500	1.6500	1.650
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	264	0.72	-	-	-	-	1.665
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	271	0.74	-	-	-	-	1.727
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	278	0.76	-	-	-	-	1.719
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	285	0.78	105.060000	11:14:18 AM	1.6750	1.6988	1.703
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	292	0.80	112.122500	10:40:02 AM	1.6500	1.6946	1.667
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	299	0.82	-	-	-	-	1.710
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	306	0.84	-	-	-	-	1.717
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	320	0.88	5.700000	10:21:49 AM	1.7150	1.7150	1.735
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	327	0.90	2.933000	10:21:07 AM	1.7150	1.7150	1.739
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	334	0.91	-	-	-	-	1.685
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	341	0.93	-	-	-	-	1.776
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	348	0.95	-	-	-	-	1.771
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	348	0.95	278.080000	10:16:04 AM	1.7350	1.7350	1.756
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	355	0.97	71.506000	1:55:04 PM	1.7350	1.7350	1.760
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	362	0.99	487.713000	1:39:32 PM	1.7350	1.7382	1.744
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	383	1.05	-	-	-	-	1.819
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	439	1.20	1.930000	11:03:41 AM	1.9000	1.8995	1.857
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	446	1.22	78.644000	1:16:49 PM	1.9000	1.9077	1.859
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	493	1.35	-	-	-	-	1.873
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	605	1.66	1158.250000	1:16:57 PM	1.8900	1.8782	1.892
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	634	1.74	-	-	-	-	1.958
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	676	1.85	-	-	-	-	2.001
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	710	1.94	-	-	-	-	2.024
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	758	2.08	117.700000	1:00:27 PM	2.0400	2.0405	2.039
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	760	2.08	-	-	-	-	2.059
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	827	2.26	1437.250000	1:41:38 PM	2.0600	2.0687	2.073

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	836	2.29	-	-	-	-	2.112
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	852	2.33	5.650000	11:37:33 AM	2.2000	2.1834	2.153
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	896	2.45	45.100000	1:15:14 PM	2.1800	2.1895	2.197
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	934	2.56	-	-	-	-	2.179
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,012	2.77	5.500000	1:55:16 PM	2.4000	2.4000	2.309
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,038	2.84	144.724000	1:49:49 PM	2.2000	2.2050	2.213
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,081	2.96	-	-	-	-	2.281
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,222	3.35	10.600000	1:03:28 PM	2.3400	2.3494	2.262
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,261	3.45	-	-	-	-	2.390
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,305	3.57	-	-	-	-	2.429
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,368	3.75	-	-	-	-	2.470
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,383	3.79	6.000000	10:02:37 AM	2.6500	2.6500	2.645
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,441	3.95	10.000000	1:45:59 PM	2.4250	2.4250	2.456
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,466	4.01	-	-	-	-	2.440
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,618	4.43	16.013000	9:58:55 AM	2.6000	2.6248	2.627
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,620	4.44	-	-	-	-	2.615
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,740	4.76	3524.105000	1:45:41 PM	2.7200	2.7167	2.724
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,768	4.84	640.000000	1:21:43 PM	2.8000	2.7914	2.796
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,809	4.95	-	-	-	-	2.725
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,849	5.06	-	-	-	-	2.733
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,900	5.20	-	-	-	-	2.751
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,926	5.27	250.000000	9:35:19 AM	2.8000	2.8000	2.798
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,144	5.87	-	-	-	-	3.078
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,174	5.95	6.460000	11:39:07 AM	2.9250	2.9482	2.844
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,222	6.08	-	-	-	-	2.873
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,306	6.31	5.500000	1:50:24 PM	3.0500	3.0045	2.873
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,370	6.49	-	-	-	-	2.887
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,495	6.83	7.850000	11:39:51 AM	3.7000	3.7000	2.920
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,693	7.37	-	-	-	-	2.971
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,950	8.08	-	-	-	-	2.966
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,987	8.18	1101.300000	1:44:46 PM	2.9170	2.9017	2.902
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,489	9.55	8.100000	11:56:17 AM	3.5000	3.4457	2.989
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,532	9.67	40.000000	1:39:15 PM	2.9000	2.9000	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,551	9.72	-	-	-	-	2.988
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,733	10.22	-	-	-	-	3.000

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,907	10.70	115.200000	11:53:07 AM	3.0000	2.9956	2.991
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,985	10.91	-	-	-	-	3.024
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,105	11.24	-	-	-	-	3.067
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,133	11.32	5.000000	1:09:35 PM	4.0000	4.0000	3.100
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,343	11.89	2.700000	11:53:45 AM	4.0000	4.0000	3.137
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,406	12.06	3.846000	11:53:37 AM	4.2000	4.2000	3.174
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,518	12.37	0.500000	11:39:24 AM	3.6250	3.6250	3.550
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,112	14.00	-	-	-	-	3.461
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,441	14.90	-	-	-	-	3.597
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,518	15.11	-	-	-	-	3.935
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,806	15.90	-	-	-	-	3.735
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,037	16.53	-	-	-	-	3.815
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,127	16.78	2.000000	11:53:24 AM	4.2000	4.2000	3.852
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,196	16.96	5.042000	1:51:51 PM	3.9800	4.0431	3.884
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,317	17.30	-	-	-	-	3.944
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,653	18.22	80.100000	1:29:25 PM	3.9900	3.9615	3.970
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,247	19.84	-	-	-	-	3.921