

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 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	2	0.01	-	-	-	-	-
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	9	0.03	18.800000	10:09:54 AM	0.6500	0.6500	1.015
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	16	0.04	-	-	-	-	1.015
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	23	0.06	1.476100	10:56:27 AM	0.7000	0.7000	1.015
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	30	0.08	-	-	-	-	1.415
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	30	0.08	4.200000	10:57:48 AM	0.7000	0.7874	1.015
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	37	0.10	-	-	-	-	1.051
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	43	0.12	68.676000	1:36:52 PM	0.7000	0.7965	1.034
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	51	0.14	1.720000	11:21:37 AM	1.0375	1.0414	1.035
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	58	0.16	2.120000	10:37:36 AM	1.0450	1.0450	1.019
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	65	0.18	7.450000	11:21:46 AM	1.0000	1.0000	1.090
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	70	0.19	-	-	-	-	1.434
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	72	0.20	248.764000	11:09:15 AM	1.0150	1.0040	1.141
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	79	0.22	10.017000	11:02:26 AM	1.0150	1.0230	1.042
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	86	0.24	2638.464000	1:52:36 PM	1.0250	1.0743	1.033
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	93	0.26	110.270000	1:11:05 PM	1.0150	1.0150	1.015
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	100	0.27	0.300000	10:15:10 AM	1.0350	1.0350	1.133
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	107	0.29	-	-	-	-	1.513
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	107	0.29	15.000000	10:36:02 AM	1.1100	1.1100	1.161
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	114	0.31	-	-	-	-	1.200
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	121	0.33	42.900000	1:02:28 PM	1.1000	1.1006	1.255
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	124	0.34	1117.600000	1:58:53 PM	1.4700	1.4698	1.460
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	128	0.35	34.846000	9:42:43 AM	1.1500	1.1500	1.255
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	135	0.37	50.000000	9:43:15 AM	1.1750	1.1750	1.203
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	142	0.39	-	-	-	-	1.371
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	149	0.41	-	-	-	-	1.405
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	156	0.43	32.030000	11:49:26 AM	1.4255	1.4251	1.380
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	163	0.45	-	-	-	-	1.559
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	163	0.45	502.219000	10:37:03 AM	1.4250	1.4250	1.505
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	170	0.47	455.939000	1:37:43 PM	1.4500	1.4503	1.452
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	177	0.49	631.950000	1:54:33 PM	1.4500	1.4470	1.443
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	184	0.50	30.973000	11:19:19 AM	1.4650	1.4659	1.435
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	191	0.52	-	-	-	-	1.526
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	198	0.54	-	-	-	-	1.501

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RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	205	0.56	-	-	-	-	1.577
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	209	0.57	3.000000	1:15:44 PM	1.6500	1.6833	1.631
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	212	0.58	-	-	-	-	1.529
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	219	0.60	4.026000	1:12:35 PM	1.5500	1.5686	1.557
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	226	0.62	-	-	-	-	1.575
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	233	0.64	-	-	-	-	1.575
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	240	0.66	-	-	-	-	1.588
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	247	0.68	-	-	-	-	1.602
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	254	0.70	-	-	-	-	1.617
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	261	0.72	-	-	-	-	1.650
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	268	0.73	-	-	-	-	1.659
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	275	0.75	-	-	-	-	1.706
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	282	0.77	1.500000	9:54:19 AM	1.6000	1.6233	1.667
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	289	0.79	-	-	-	-	1.680
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	296	0.81	-	-	-	-	1.689
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	310	0.85	1.210000	11:40:43 AM	1.7000	1.7000	1.740
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	317	0.87	0.650000	11:40:40 AM	1.7250	1.7250	1.740
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	324	0.89	22.000000	1:08:39 PM	1.6600	1.6600	1.699
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	331	0.91	-	-	-	-	1.745
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	338	0.93	-	-	-	-	1.724
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	338	0.93	2.500000	10:19:21 AM	1.7150	1.7150	1.703
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	345	0.95	-	-	-	-	1.745
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	352	0.96	37.000000	1:54:28 PM	1.7300	1.7300	1.742
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	359	0.98	191.081000	1:55:29 PM	1.7400	1.7352	1.737
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	373	1.02	-	-	-	-	1.765
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	429	1.18	5.000000	11:20:43 AM	1.8750	1.8750	1.807
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	436	1.19	-	-	-	-	1.813
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	483	1.32	-	-	-	-	1.846
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	595	1.63	670.000000	11:23:20 AM	1.8425	1.8403	1.856
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	624	1.71	-	-	-	-	1.956
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	666	1.82	-	-	-	-	1.995
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	700	1.92	-	-	-	-	2.023
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	748	2.05	1116.193000	1:47:23 PM	2.0500	2.0401	2.032
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	750	2.05	1.600000	11:39:38 AM	2.1000	2.1000	2.061

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	817	2.24	778.350000	1:40:50 PM	2.0700	2.0570	2.068
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	826	2.26	-	-	-	-	2.116
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	842	2.31	15.000000	10:51:31 AM	2.2500	2.2500	2.203
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	886	2.43	1.000000	11:59:21 AM	2.1800	2.1800	2.174
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	924	2.53	-	-	-	-	2.187
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,002	2.74	5.525000	1:04:12 PM	2.3900	2.3908	2.393
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,028	2.82	1044.270000	1:33:16 PM	2.2025	2.2018	2.203
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,071	2.93	-	-	-	-	2.293
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,212	3.32	639.450000	1:33:41 PM	2.3050	2.3050	2.307
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,251	3.43	-	-	-	-	2.406
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,295	3.55	-	-	-	-	2.438
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,358	3.72	-	-	-	-	2.478
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,373	3.76	-	-	-	-	2.595
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,431	3.92	15.000000	11:25:11 AM	2.4500	2.4167	2.452
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,456	3.99	-	-	-	-	2.508
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,608	4.40	0.730000	9:33:18 AM	2.5500	2.5500	2.564
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,610	4.41	-	-	-	-	2.622
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,730	4.74	2989.075000	1:52:36 PM	2.7550	2.7463	2.754
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,758	4.81	200.000000	1:48:10 PM	2.8500	2.8500	2.846
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,799	4.93	-	-	-	-	2.725
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,839	5.04	-	-	-	-	2.741
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,890	5.18	-	-	-	-	2.759
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,916	5.25	397.000000	1:40:23 PM	2.8575	2.8419	2.839
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,134	5.84	9.000000	11:47:14 AM	2.9700	2.9700	2.964
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,164	5.93	350.000000	10:16:20 AM	2.9072	2.9072	2.907
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,212	6.06	-	-	-	-	2.877
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,296	6.29	-	-	-	-	2.889
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,360	6.46	0.760000	9:34:01 AM	3.0500	3.0500	2.902
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,485	6.80	-	-	-	-	2.932
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,683	7.35	25.000000	10:51:35 AM	2.9300	2.9300	2.949
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,940	8.05	-	-	-	-	2.983
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,977	8.15	55.100000	1:01:55 PM	2.9375	2.9171	2.922
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,479	9.53	-	-	-	-	3.007
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,522	9.64	50.000000	1:44:15 PM	2.9745	2.9745	2.973

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,541	9.70	-	-	-	-	3.008
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,723	10.19	-	-	-	-	3.023
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,897	10.67	248.230000	11:05:10 AM	2.9900	3.0023	2.999
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,975	10.88	-	-	-	-	3.060
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,095	11.21	-	-	-	-	3.099
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,123	11.29	-	-	-	-	3.118
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,333	11.86	-	-	-	-	3.184
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,396	12.04	30.900000	1:01:37 PM	3.6484	3.6484	3.214
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,508	12.34	5.800000	1:01:25 PM	3.5000	3.5000	3.449
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,102	13.97	-	-	-	-	3.542
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,431	14.87	-	-	-	-	3.695
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,508	15.08	1.400000	1:31:21 PM	3.9250	3.9250	3.899
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,796	15.87	-	-	-	-	3.851
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,027	16.50	15.700000	11:30:35 AM	3.9500	3.9500	3.928
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,117	16.75	1.000000	11:51:59 AM	4.0250	4.0250	3.959
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,186	16.94	47.700000	11:23:27 AM	4.0250	3.9988	4.005
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,307	17.27	-	-	-	-	3.963
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,643	18.19	266.880000	1:02:09 PM	3.9500	3.9722	3.984
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,237	19.81	152.320000	1:20:53 PM	4.0250	4.0082	4.009