

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 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	7	0.02	-	-	-	-	1.052
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	14	0.04	37.103000	11:03:15 AM	0.9750	0.9922	1.052
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	21	0.06	-	-	-	-	1.326
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	21	0.06	57.438000	1:03:54 PM	0.9700	0.9296	1.051
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	28	0.08	150.000000	1:04:43 PM	0.9700	0.9067	1.063
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	34	0.09	715.990000	1:05:37 PM	0.9700	0.9688	1.070
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	42	0.12	-	-	-	-	1.059
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	49	0.13	-	-	-	-	1.067
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	56	0.15	0.601000	10:06:51 AM	0.9000	0.9000	1.198
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	61	0.17	0.300000	10:14:50 AM	1.3000	1.3000	1.365
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	63	0.17	-	-	-	-	1.103
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	70	0.19	18.513000	1:47:42 PM	0.9500	0.9500	1.014
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	77	0.21	309.271000	1:24:55 PM	1.0150	1.0194	1.017
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	84	0.23	512.903000	1:12:27 PM	1.0300	1.0212	1.023
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	91	0.25	1393.280400	1:58:47 PM	1.0150	1.0141	1.014
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	98	0.27	7.000000	9:41:29 AM	1.4000	1.4000	1.445
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	98	0.27	31.507300	1:45:41 PM	1.0000	1.0170	1.132
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	105	0.29	25.600000	1:20:36 PM	1.0500	1.0988	1.162
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	112	0.31	-	-	-	-	1.102
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	115	0.32	0.800000	11:46:18 AM	1.3500	1.3500	1.286
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	119	0.33	14.324000	1:53:06 PM	1.0500	1.0500	1.211
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	126	0.35	3.415000	11:12:07 AM	1.0750	1.0750	1.197
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	133	0.36	2.220000	1:27:42 PM	1.1800	1.1440	1.286
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	140	0.38	-	-	-	-	1.315
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	147	0.40	-	-	-	-	1.300
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	154	0.42	-	-	-	-	1.488
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	154	0.42	179.471000	11:13:00 AM	1.3000	1.3947	1.352
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	161	0.44	1.814000	11:06:56 AM	1.3500	1.3500	1.430
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	168	0.46	106.557000	1:23:16 PM	1.3400	1.3943	1.432
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	175	0.48	516.727000	1:57:06 PM	1.4150	1.4108	1.417
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	182	0.50	771.732800	1:38:34 PM	1.4150	1.3973	1.391
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	189	0.52	0.505000	1:13:47 PM	1.4500	1.4500	1.450
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	196	0.54	56.048000	1:03:51 PM	1.4750	1.4750	1.525
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	200	0.55	8.600000	11:39:13 AM	1.6000	1.5634	1.704

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RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	203	0.56	50.000000	1:23:21 PM	1.5350	1.5350	1.535
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	210	0.58	-	-	-	-	1.552
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	217	0.59	1.148000	10:27:11 AM	1.4750	1.4750	1.480
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	224	0.61	-	-	-	-	1.522
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	231	0.63	3.020000	11:06:05 AM	1.5250	1.5250	1.536
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	238	0.65	429.400000	9:43:49 AM	1.5750	1.5750	1.575
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	245	0.67	-	-	-	-	1.564
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	252	0.69	-	-	-	-	1.586
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	259	0.71	-	-	-	-	1.598
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	266	0.73	11.100000	11:05:45 AM	1.6700	1.6700	1.632
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	273	0.75	10.000000	10:15:50 AM	1.5500	1.5500	1.628
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	280	0.77	-	-	-	-	1.631
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	287	0.79	10.000000	10:15:59 AM	1.6500	1.6500	1.639
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	301	0.82	2.500000	1:12:45 PM	1.5500	1.5500	1.677
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	308	0.84	-	-	-	-	1.679
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	315	0.86	50.653000	1:24:43 PM	1.6500	1.6490	1.735
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	322	0.88	32.994100	1:36:32 PM	1.6500	1.6614	1.672
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	329	0.90	-	-	-	-	1.620
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	329	0.90	93.190000	1:12:39 PM	1.6800	1.6329	1.680
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	336	0.92	-	-	-	-	1.689
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	343	0.94	-	-	-	-	1.741
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	350	0.96	154.650000	1:15:35 PM	1.6800	1.6949	1.707
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	357	0.98	2058.870000	1:41:35 PM	1.6950	1.7080	1.703
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	364	1.00	100.000000	10:12:10 AM	1.7000	1.7000	1.689
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	364	1.00	223.733000	1:58:03 PM	1.6900	1.6869	1.690
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	420	1.15	35.000000	10:13:46 AM	1.7500	1.7500	1.717
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	427	1.17	516.200000	1:40:30 PM	1.7500	1.7258	1.715
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	474	1.30	-	-	-	-	1.729
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	586	1.60	101.990000	1:01:11 PM	1.7600	1.7648	1.739
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	615	1.68	-	-	-	-	1.833
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	657	1.80	-	-	-	-	1.866
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	691	1.89	-	-	-	-	1.892
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	739	2.02	660.450000	1:25:26 PM	1.8800	1.8884	1.890
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	741	2.03	0.030000	9:57:02 AM	1.9900	1.9900	1.928

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	808	2.21	1131.650500	1:47:03 PM	1.9975	1.9985	1.996
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	817	2.24	-	-	-	-	1.982
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	833	2.28	134.530000	1:31:01 PM	2.0200	2.0243	2.002
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	877	2.40	15.900000	1:42:00 PM	2.0750	2.0642	2.002
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	915	2.51	-	-	-	-	2.051
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	993	2.72	18.950000	1:59:30 PM	2.2900	2.3537	2.357
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,019	2.79	255.000000	1:27:48 PM	2.0550	2.0847	2.083
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,062	2.91	-	-	-	-	2.154
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,203	3.29	74.700000	1:38:20 PM	2.1400	2.1319	2.170
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,242	3.40	-	-	-	-	2.273
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,286	3.52	-	-	-	-	2.303
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,349	3.69	-	-	-	-	2.345
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,364	3.73	-	-	-	-	2.399
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,422	3.89	130.000000	1:05:21 PM	2.2750	2.2750	2.301
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,447	3.96	-	-	-	-	2.396
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,599	4.38	203.900000	11:45:42 AM	2.5000	2.5785	2.549
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,601	4.38	-	-	-	-	2.497
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,721	4.71	2661.780000	1:59:30 PM	2.6800	2.6720	2.677
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,749	4.79	845.660000	1:59:26 PM	2.7350	2.7192	2.719
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,790	4.90	-	-	-	-	2.603
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,830	5.01	-	-	-	-	2.623
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,881	5.15	-	-	-	-	2.641
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,907	5.22	-	-	-	-	2.694
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,125	5.82	5.000000	1:00:37 PM	2.8300	2.8300	2.804
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,155	5.90	10.950000	11:57:27 AM	2.9000	2.9087	2.872
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,203	6.03	-	-	-	-	2.752
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,287	6.26	-	-	-	-	2.767
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,351	6.44	-	-	-	-	2.818
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,476	6.78	-	-	-	-	2.808
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,674	7.32	-	-	-	-	2.873
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,931	8.03	926.000000	10:18:24 AM	2.9070	2.9070	2.905
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,968	8.13	153.600000	1:56:48 PM	2.8800	2.8703	2.880
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,470	9.50	-	-	-	-	2.914
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,513	9.62	27.700000	9:37:49 AM	2.8500	2.8500	2.850

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,532	9.67	-	-	-	-	2.917
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,714	10.17	-	-	-	-	2.937
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,888	10.65	64.000000	1:19:04 PM	3.0500	3.0430	2.972
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,966	10.86	-	-	-	-	2.989
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,086	11.19	0.800000	10:49:43 AM	3.4500	3.4500	3.029
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,114	11.26	-	-	-	-	3.155
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,324	11.84	-	-	-	-	3.123
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,387	12.01	-	-	-	-	3.150
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,499	12.32	5.000000	11:53:49 AM	3.7500	3.5625	3.273
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,093	13.94	-	-	-	-	3.452
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,422	14.85	-	-	-	-	3.602
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,499	15.06	-	-	-	-	3.932
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,787	15.84	-	-	-	-	3.770
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,018	16.48	-	-	-	-	3.950
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,108	16.72	-	-	-	-	3.895
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,177	16.91	138.440000	11:44:29 AM	4.0250	3.9166	3.915
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,298	17.24	-	-	-	-	3.921
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,634	18.16	29.000000	10:49:08 AM	4.0000	3.9507	3.971
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,228	19.79	24.000000	10:20:11 AM	3.9000	3.8981	3.845