

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	1	0.00	-	-	-	-	-
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	8	0.02	-	-	-	-	1.001
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	15	0.04	7.000000	3:59:44 PM	0.8000	0.8000	1.038
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	15	0.04	3.300000	2:43:17 PM	0.9000	0.9000	1.001
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	22	0.06	-	-	-	-	1.007
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	28	0.08	14.580000	2:42:54 PM	1.2500	1.0475	1.009
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	36	0.10	1.900000	2:35:01 PM	0.8000	0.8000	1.010
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	43	0.12	5.000000	11:58:48 AM	1.0000	1.0000	1.025
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	50	0.14	3.000000	10:49:59 AM	1.0050	1.0050	1.205
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	55	0.15	9.000000	2:39:58 PM	1.3000	1.3000	1.108
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	57	0.16	-	-	-	-	1.067
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	64	0.18	91.000000	3:00:06 PM	1.0200	0.9731	1.014
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	71	0.19	314.112000	3:09:18 PM	1.0160	1.0211	1.024
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	78	0.21	80.528000	11:03:59 AM	1.0150	1.0210	1.023
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	85	0.23	217.783000	3:05:12 PM	1.0150	1.0152	1.017
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	92	0.25	4.000000	10:39:49 AM	1.2500	1.2500	0.989
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	92	0.25	310.821000	3:32:25 PM	1.0150	1.0189	1.020
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	99	0.27	6.910000	2:39:26 PM	1.0500	1.0500	1.151
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	106	0.29	1.040000	2:46:19 PM	1.0500	1.0500	1.128
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	109	0.30	13.660000	3:57:56 PM	1.3400	1.3204	1.140
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	113	0.31	0.700000	10:57:08 AM	1.0500	1.0500	1.198
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	120	0.33	3.030000	10:51:44 AM	1.0750	1.0750	1.200
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	127	0.35	-	-	-	-	1.375
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	134	0.37	30.180000	2:29:37 PM	1.2500	1.2334	1.294
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	141	0.39	80.110000	2:08:04 PM	1.3250	1.3250	1.320
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	148	0.41	0.487000	10:01:07 AM	1.3500	1.3500	1.327
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	148	0.41	2605.353000	3:59:24 PM	1.4000	1.3902	1.394
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	155	0.42	1555.839000	3:02:17 PM	1.4250	1.4087	1.412
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	162	0.44	856.837000	3:25:39 PM	1.3850	1.4474	1.450
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	169	0.46	49.276000	2:48:38 PM	1.3850	1.3973	1.414
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	176	0.48	156.810000	3:23:50 PM	1.3910	1.3897	1.389
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	183	0.50	-	-	-	-	1.389
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	190	0.52	250.220000	2:40:24 PM	1.3950	1.4190	1.447
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	194	0.53	7.500000	11:48:49 AM	1.6050	1.6050	1.625

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RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	197	0.54	-	-	-	-	1.535
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	204	0.56	-	-	-	-	1.507
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	211	0.58	-	-	-	-	1.477
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	218	0.60	-	-	-	-	1.502
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	225	0.62	2.510000	11:03:04 AM	1.5500	1.5459	1.516
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	232	0.64	-	-	-	-	1.575
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	239	0.65	-	-	-	-	1.543
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	246	0.67	-	-	-	-	1.561
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	253	0.69	-	-	-	-	1.574
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	260	0.71	1.900000	2:05:09 PM	1.5000	1.5000	1.598
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	267	0.73	-	-	-	-	1.602
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	274	0.75	-	-	-	-	1.613
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	281	0.77	-	-	-	-	1.620
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	295	0.81	-	-	-	-	1.648
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	302	0.83	-	-	-	-	1.652
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	309	0.85	-	-	-	-	1.714
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	316	0.87	10.815000	11:19:40 AM	1.6500	1.6500	1.675
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	323	0.88	-	-	-	-	1.519
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	323	0.88	11.730000	3:00:33 PM	1.6750	1.6750	1.681
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	330	0.90	-	-	-	-	1.672
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	337	0.92	25.400000	3:24:40 PM	1.6910	1.6910	1.705
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	344	0.94	236.456000	3:26:03 PM	1.6900	1.6908	1.694
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	351	0.96	64.500000	2:33:58 PM	1.6900	1.6901	1.692
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	358	0.98	110.000000	2:22:51 PM	1.7310	1.7310	1.695
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	358	0.98	278.850000	3:50:09 PM	1.6920	1.6907	1.687
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	414	1.13	-	-	-	-	1.651
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	421	1.15	1026.660000	3:28:58 PM	1.7500	1.7255	1.703
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	468	1.28	-	-	-	-	1.682
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	580	1.59	705.000000	2:21:49 PM	1.8130	1.8001	1.792
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	609	1.67	0.040000	10:01:14 AM	1.7500	1.7500	1.810
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	651	1.78	-	-	-	-	1.850
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	685	1.88	-	-	-	-	1.881
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	733	2.01	25.390000	2:21:02 PM	1.9110	1.9021	1.869
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	735	2.01	-	-	-	-	1.926

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	802	2.20	24.500000	11:47:59 AM	2.0160	2.0160	1.984
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	811	2.22	-	-	-	-	1.985
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	827	2.26	-	-	-	-	2.041
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	871	2.39	22.460000	3:40:05 PM	2.0750	2.0509	2.006
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	909	2.49	-	-	-	-	2.060
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	987	2.70	23.000000	11:48:31 AM	2.3000	2.3174	2.245
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,013	2.77	961.985000	3:47:32 PM	2.1400	2.1152	2.123
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,056	2.89	-	-	-	-	2.174
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,197	3.28	116.320000	2:48:14 PM	2.1800	2.1830	2.148
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,236	3.38	-	-	-	-	2.298
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,280	3.50	-	-	-	-	2.328
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,343	3.68	-	-	-	-	2.371
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,358	3.72	-	-	-	-	2.468
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,416	3.88	-	-	-	-	2.293
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,441	3.95	-	-	-	-	2.429
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,593	4.36	31.300000	3:47:52 PM	2.6500	2.5884	2.551
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,595	4.37	-	-	-	-	2.518
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,715	4.70	569.259000	3:41:32 PM	2.6820	2.6797	2.681
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,743	4.77	325.565000	3:48:52 PM	2.7450	2.7528	2.758
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,784	4.88	-	-	-	-	2.616
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,824	4.99	-	-	-	-	2.636
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,875	5.13	-	-	-	-	2.653
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,901	5.21	8.870000	10:16:55 AM	2.7250	2.7250	2.732
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,119	5.80	-	-	-	-	2.803
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,149	5.88	-	-	-	-	2.817
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,197	6.02	-	-	-	-	2.757
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,281	6.25	-	-	-	-	2.773
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,345	6.42	-	-	-	-	2.807
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,470	6.76	-	-	-	-	2.814
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,668	7.31	13.640000	-	-	-	2.864
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,925	8.01	-	-	-	-	2.896
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,962	8.11	594.210000	3:59:34 PM	2.8615	2.8562	2.857
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,464	9.48	3.900000	9:22:58 AM	2.9750	2.9750	2.934
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,507	9.60	100.000000	3:59:30 PM	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	3,526	9.65	-	-	-	-	2.940
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,708	10.15	-	-	-	-	2.965
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,882	10.63	37.230000	3:46:12 PM	3.0900	2.9864	3.032
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,960	10.84	-	-	-	-	3.021
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,080	11.17	-	-	-	-	3.058
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,108	11.25	-	-	-	-	3.139
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,318	11.82	-	-	-	-	3.148
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,381	12.00	-	-	-	-	3.173
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,493	12.30	16.170000	2:04:36 PM	3.6000	3.4737	3.262
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,087	13.93	-	-	-	-	3.481
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,416	14.83	-	-	-	-	3.622
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,493	15.04	-	-	-	-	3.932
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,781	15.83	-	-	-	-	3.767
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,012	16.46	-	-	-	-	3.949
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,102	16.71	-	-	-	-	3.871
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,171	16.90	2.500000	2:02:31 PM	4.0250	3.9980	3.914
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,292	17.23	-	-	-	-	3.899
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,628	18.15	44.420000	2:27:36 PM	3.8000	3.8701	3.915
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,222	19.77	1002.640000	10:44:49 AM	4.0000	3.8946	3.866