

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 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	7	0.02	-	-	-	-	0.984
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	14	0.04	-	-	-	-	1.023
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	14	0.04	14.300000	11:25:02 AM	0.9000	0.7605	0.984
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	21	0.06	-	-	-	-	0.990
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	27	0.07	5.540000	11:31:41 AM	0.8000	0.8000	0.992
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	35	0.10	2.000000	10:45:49 AM	0.8000	0.8000	0.992
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	42	0.12	5.000000	11:46:22 AM	0.9000	0.9000	1.007
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	49	0.13	5.000000	-	-	-	1.171
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	54	0.15	1.800000	2:16:17 PM	1.3700	1.3325	1.118
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	56	0.15	228.384500	11:59:36 AM	1.0200	1.0198	1.023
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	63	0.17	16.705000	10:49:28 AM	0.9500	0.9500	1.014
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	70	0.19	410.473600	3:48:46 PM	1.0200	1.0179	1.021
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	77	0.21	76.024300	3:53:33 PM	1.0160	1.0191	1.022
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	84	0.23	636.996800	2:58:57 PM	1.0175	1.0158	1.017
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	91	0.25	2.646000	3:24:04 PM	1.2500	1.2969	0.989
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	91	0.25	1563.317600	3:57:11 PM	1.0150	1.0146	1.015
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	98	0.27	0.500000	2:26:10 PM	1.0150	1.0150	1.135
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	105	0.29	1.000000	9:48:44 AM	1.0300	1.0300	1.119
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	108	0.30	1.000000	2:44:28 PM	1.3500	1.3500	1.158
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	112	0.31	-	-	-	-	1.188
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	119	0.33	10.579000	10:04:57 AM	1.0750	1.0750	1.195
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	126	0.35	3.990000	9:55:35 AM	1.3850	1.3850	1.375
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	133	0.36	1.630794	3:05:47 PM	1.3250	1.3250	1.294
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	140	0.38	9.320390	2:53:04 PM	1.3500	1.4573	1.320
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	147	0.40	0.050000	3:23:54 PM	1.3500	1.3500	1.376
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	147	0.40	258.305000	3:57:20 PM	1.3700	1.3861	1.395
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	154	0.42	458.081000	2:33:30 PM	1.4000	1.3889	1.403
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	161	0.44	4.742000	11:42:13 AM	1.3850	1.3839	1.450
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	168	0.46	26.129000	3:00:08 PM	1.4000	1.3933	1.414
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	175	0.48	367.706000	3:53:27 PM	1.3900	1.3946	1.391
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	182	0.50	679.243000	3:57:52 PM	1.3850	1.3860	1.385
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	189	0.52	145.239000	2:26:34 PM	1.3850	1.3856	1.420
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	193	0.53	3.790000	3:24:01 PM	1.6000	1.5934	1.632
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	196	0.54	1.785000	10:35:32 AM	1.4000	1.4000	1.535

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RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	203	0.56	-	-	-	-	1.519
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	210	0.58	3401.010000	3:17:58 PM	1.4500	1.7112	1.711
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	217	0.59	-	-	-	-	1.513
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	224	0.61	2.000000	10:59:08 AM	1.5000	1.5000	1.524
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	231	0.63	-	-	-	-	1.575
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	238	0.65	-	-	-	-	1.547
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	245	0.67	-	-	-	-	1.563
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	252	0.69	-	-	-	-	1.573
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	259	0.71	-	-	-	-	1.594
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	266	0.73	-	-	-	-	1.596
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	273	0.75	-	-	-	-	1.605
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	280	0.77	-	-	-	-	1.614
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	294	0.81	1.500000	2:45:39 PM	1.6600	1.6600	1.642
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	301	0.82	-	-	-	-	1.648
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	308	0.84	-	-	-	-	1.706
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	315	0.86	14.005000	3:17:43 PM	1.6300	1.6325	1.676
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	322	0.88	0.071000	3:23:57 PM	1.5950	1.5950	1.506
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	322	0.88	51.500000	2:47:26 PM	1.6750	1.6362	1.647
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	329	0.90	-	-	-	-	1.672
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	336	0.92	100.000000	2:49:53 PM	1.6900	1.6900	1.690
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	343	0.94	57.662000	2:49:57 PM	1.6910	1.6910	1.693
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	350	0.96	335.957000	2:52:43 PM	1.6950	1.6930	1.690
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	357	0.98	200.000000	10:22:01 AM	1.7250	1.7250	1.698
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	357	0.98	1894.148000	2:50:57 PM	1.6915	1.6819	1.684
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	364	1.00	308.860000	3:14:37 PM	1.6910	1.6903	1.690
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	413	1.13	88.390000	2:41:16 PM	1.7300	1.7300	1.722
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	420	1.15	25.011000	2:43:16 PM	1.7250	1.7250	1.697
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	467	1.28	-	-	-	-	1.714
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	579	1.59	372.034000	2:54:39 PM	1.7900	1.7948	1.787
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	608	1.67	12.510000	-	-	-	1.836
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	650	1.78	-	-	-	-	1.874
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	684	1.87	-	-	-	-	1.904
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	732	2.00	1575.500000	2:00:35 PM	1.9000	1.8988	1.887
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	734	2.01	-	-	-	-	1.947

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	801	2.19	14.500000	2:54:13 PM	2.0200	1.9952	2.017
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	810	2.22	-	-	-	-	2.004
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	826	2.26	135.204000	2:43:17 PM	2.0300	2.0700	2.063
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	870	2.38	25.528000	2:48:52 PM	2.0100	2.1498	2.004
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	908	2.49	-	-	-	-	2.077
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	986	2.70	202.000000	-	-	-	2.257
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,012	2.77	2584.298000	3:53:35 PM	2.1700	2.1482	2.173
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,055	2.89	-	-	-	-	2.187
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,196	3.27	20.500000	3:27:37 PM	2.2000	2.1668	2.157
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,235	3.38	1.500000	11:57:37 AM	2.4500	2.4500	2.308
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,279	3.50	-	-	-	-	2.338
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,342	3.67	-	-	-	-	2.379
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,357	3.72	6.000000	10:09:31 AM	2.5650	2.5650	2.467
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,415	3.87	-	-	-	-	2.291
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,440	3.94	-	-	-	-	2.436
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,592	4.36	17.000000	2:38:21 PM	2.6000	2.6000	2.550
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,594	4.36	-	-	-	-	2.525
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,714	4.69	892.500000	3:47:15 PM	2.7000	2.6991	2.701
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,742	4.77	351.917000	3:26:59 PM	2.7800	2.7765	2.772
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,783	4.88	-	-	-	-	2.623
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,823	4.99	-	-	-	-	2.643
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,874	5.13	-	-	-	-	2.661
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,900	5.20	0.011000	2:45:00 PM	2.7450	2.7450	2.731
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,118	5.80	-	-	-	-	2.802
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,148	5.88	0.260000	2:22:34 PM	3.0000	3.0000	2.826
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,196	6.01	-	-	-	-	2.775
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,280	6.24	-	-	-	-	2.793
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,344	6.42	30.000000	2:24:15 PM	2.8600	2.8600	2.826
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,469	6.76	-	-	-	-	2.838
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,667	7.30	1170.048000	3:24:07 PM	2.8300	2.9350	2.934
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,924	8.01	-	-	-	-	2.888
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,961	8.11	15.028000	2:30:38 PM	2.8600	2.9199	2.856
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,463	9.48	-	-	-	-	2.962
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,506	9.60	0.011000	2:58:11 PM	2.8600	2.8600	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	3,525	9.65	-	-	-	-	2.967
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,707	10.15	-	-	-	-	2.991
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,881	10.63	406.181000	3:47:09 PM	3.1250	3.1176	3.125
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,959	10.84	15.000000	10:32:51 AM	3.0710	3.0710	3.049
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,079	11.17	-	-	-	-	3.087
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,107	11.24	84.000000	2:58:58 PM	3.2600	3.2058	3.172
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,317	11.82	-	-	-	-	3.178
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,380	11.99	-	-	-	-	3.203
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,492	12.30	20.170000	3:43:17 PM	3.3500	3.6169	3.286
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,086	13.93	-	-	-	-	3.489
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,415	14.83	-	-	-	-	3.611
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,492	15.04	82.840000	3:24:09 PM	3.9000	3.9104	3.931
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,780	15.83	-	-	-	-	3.742
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,011	16.46	-	-	-	-	3.912
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,101	16.70	1.000000	11:31:09 AM	3.8750	3.8750	3.841
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,170	16.89	12.000000	2:58:53 PM	4.0000	4.0000	3.914
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,291	17.22	-	-	-	-	3.870
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,627	18.14	150.000000	2:24:36 PM	3.9200	3.8693	3.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,221	19.77	1.511000	3:23:51 PM	3.9000	3.9993	3.866