

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	6	0.02	-	-	-	-	1.042
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	13	0.04	-	-	-	-	1.327
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	13	0.04	25.049000	9:31:35 AM	1.1200	1.1200	1.042
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	20	0.06	25.050000	9:31:46 AM	1.1500	1.1500	1.047
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	26	0.07	14.700000	2:48:55 PM	0.8000	0.9224	1.049
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	34	0.09	11.000000	11:54:07 AM	1.0000	0.9636	1.347
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	41	0.11	20.270000	11:27:08 AM	1.0150	1.0150	1.052
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	48	0.13	1.700000	11:38:59 AM	1.0130	1.0130	1.196
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	53	0.15	19.090000	2:33:33 PM	1.3000	1.3000	1.358
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	55	0.15	-	-	-	-	1.023
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	62	0.17	1.000000	2:47:55 PM	1.0100	1.0100	1.013
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	69	0.19	280.876000	2:49:40 PM	1.0180	1.0180	1.019
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	76	0.21	3.720000	10:25:41 AM	1.0150	1.0155	1.021
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	83	0.23	312.504900	3:36:10 PM	1.0175	1.0204	1.018
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	90	0.25	2.000000	2:38:15 PM	1.3500	1.1950	1.135
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	90	0.25	701.178000	3:50:49 PM	1.0165	1.0161	1.015
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	97	0.27	100.016000	11:36:04 AM	1.0425	1.0425	1.043
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	104	0.29	5.520000	2:19:26 PM	1.0500	1.0500	1.118
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	107	0.29	214.000000	3:06:47 PM	1.3500	1.3728	1.365
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	111	0.30	-	-	-	-	1.181
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	118	0.32	-	-	-	-	1.190
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	125	0.34	0.013000	-	-	-	1.375
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	132	0.36	-	-	-	-	1.294
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	139	0.38	-	-	-	-	1.320
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	146	0.40	-	-	-	-	1.477
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	146	0.40	2134.979500	2:48:05 PM	1.3750	1.3751	1.384
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	153	0.42	0.500000	10:50:36 AM	1.3850	1.3850	1.402
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	160	0.44	572.076800	2:18:32 PM	1.4000	1.4000	1.407
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	167	0.46	92.759000	2:19:28 PM	1.4000	1.3998	1.412
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	174	0.48	27.562000	3:15:42 PM	1.3900	1.3725	1.392
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	181	0.50	451.024000	3:12:00 PM	1.3855	1.3885	1.387
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	188	0.52	-	-	-	-	1.420
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	192	0.53	220.016000	3:55:06 PM	1.5900	1.5955	1.625
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	195	0.53	50.533000	2:08:17 PM	1.4750	1.4750	1.531

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RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	202	0.55	-	-	-	-	1.504
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	209	0.57	0.031000	-	-	-	1.681
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	216	0.59	-	-	-	-	1.501
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	223	0.61	-	-	-	-	1.512
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	230	0.63	139.924000	11:36:22 AM	1.5500	1.5500	1.551
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	237	0.65	-	-	-	-	1.536
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	244	0.67	-	-	-	-	1.551
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	251	0.69	-	-	-	-	1.561
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	258	0.71	3.223000	3:56:56 PM	1.5000	1.5248	1.582
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	265	0.73	0.039000	3:59:58 PM	1.5250	1.5250	1.585
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	272	0.75	-	-	-	-	1.594
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	279	0.76	-	-	-	-	1.604
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	293	0.80	-	-	-	-	1.633
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	300	0.82	-	-	-	-	1.640
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	307	0.84	20.000000	11:07:00 AM	1.6000	1.6000	1.694
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	314	0.86	3.046000	11:30:05 AM	1.6400	1.6400	1.665
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	321	0.88	1.020000	3:56:15 PM	1.5950	1.6489	1.493
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	321	0.88	0.013000	-	-	-	1.642
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	328	0.90	-	-	-	-	1.669
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	335	0.92	-	-	-	-	1.690
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	342	0.94	39.860000	2:38:50 PM	1.6910	1.6910	1.693
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	349	0.96	3.170000	3:24:28 PM	1.6900	1.6900	1.689
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	356	0.98	50.080000	3:58:57 PM	1.6500	1.7064	1.689
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	356	0.98	84.865000	3:54:47 PM	1.6905	1.6913	1.684
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	363	0.99	91.726000	3:13:25 PM	1.6910	1.6858	1.693
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	412	1.13	5.600000	2:01:48 PM	1.7330	1.7330	1.711
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	419	1.15	14.415000	2:21:02 PM	1.7250	1.6501	1.691
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	466	1.28	-	-	-	-	1.753
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	578	1.58	75.370000	2:31:52 PM	1.7950	1.8059	1.782
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	607	1.66	-	-	-	-	1.864
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	649	1.78	0.018000	2:03:52 PM	1.8500	1.8500	1.898
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	683	1.87	-	-	-	-	1.925
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	731	2.00	624.500000	3:58:09 PM	1.9150	1.9164	1.924
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	733	2.01	1.000000	2:31:34 PM	1.9750	1.9750	1.965

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	800	2.19	1256.700000	3:58:14 PM	2.0200	2.0172	2.019
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	809	2.22	-	-	-	-	2.020
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	825	2.26	5.700000	2:28:29 PM	2.1000	2.1088	2.074
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	869	2.38	2123.000000	3:15:49 PM	2.1500	2.0738	2.113
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	907	2.48	-	-	-	-	2.090
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	985	2.70	4.660000	3:13:36 PM	2.2900	2.3181	2.256
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,011	2.77	4923.510000	3:21:22 PM	2.1800	2.1803	2.180
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,054	2.89	-	-	-	-	2.196
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,195	3.27	74.700000	2:02:24 PM	2.1940	2.1969	2.164
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,234	3.38	0.150000	10:34:45 AM	2.5000	2.5000	2.314
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,278	3.50	-	-	-	-	2.343
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,341	3.67	-	-	-	-	2.384
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,356	3.71	-	-	-	-	2.466
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,414	3.87	22.600000	3:28:38 PM	2.3650	2.3634	2.290
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,439	3.94	-	-	-	-	2.441
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,591	4.36	1.800000	2:42:25 PM	2.6000	2.6000	2.548
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,593	4.36	-	-	-	-	2.529
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,713	4.69	6305.835000	3:06:05 PM	2.7000	2.6919	2.700
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,741	4.77	2030.310000	3:35:03 PM	2.7700	2.7703	2.771
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,782	4.88	-	-	-	-	2.627
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,822	4.99	-	-	-	-	2.648
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,873	5.13	-	-	-	-	2.666
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,899	5.20	1283.370000	3:59:53 PM	2.7600	2.7558	2.756
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,117	5.80	36.270000	10:00:21 AM	2.9000	2.9000	2.802
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,147	5.88	-	-	-	-	2.825
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,195	6.01	-	-	-	-	2.781
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,279	6.24	1.000000	3:11:24 PM	3.3000	3.3000	2.800
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,343	6.42	0.200000	10:34:53 AM	2.9250	2.9250	2.832
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,468	6.76	2.400000	3:05:01 PM	2.9200	2.9200	2.846
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,666	7.30	0.510000	2:31:54 PM	2.9250	2.9245	2.934
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,923	8.00	-	-	-	-	2.888
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,960	8.10	1283.740000	3:59:51 PM	2.9500	2.9484	2.951
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,462	9.48	2.100000	3:04:11 PM	3.0425	3.0726	3.001
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,505	9.60	-	-	-	-	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	3,524	9.65	-	-	-	-	3.009
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,706	10.15	-	-	-	-	3.039
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,880	10.62	163.684000	3:36:09 PM	3.1400	3.1449	3.124
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,958	10.84	-	-	-	-	3.087
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,078	11.17	-	-	-	-	3.120
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,106	11.24	-	-	-	-	3.171
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,316	11.82	-	-	-	-	3.199
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,379	11.99	22.200000	3:16:38 PM	3.4000	3.4509	3.221
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,491	12.30	10.480000	2:48:23 PM	3.6200	3.6162	3.298
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,085	13.92	-	-	-	-	3.495
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,414	14.82	-	-	-	-	3.616
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,491	15.03	3.389000	11:57:02 AM	3.9850	3.9850	3.931
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,779	15.82	-	-	-	-	3.739
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,010	16.45	-	-	-	-	3.894
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,100	16.70	-	-	-	-	3.831
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,169	16.89	4.315000	3:15:24 PM	4.0250	4.0226	3.913
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,290	17.22	-	-	-	-	3.861
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,626	18.14	181.800000	11:38:47 AM	3.9750	3.8918	3.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,220	19.77	31.011000	2:33:14 PM	3.8600	3.9500	3.866