

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	5	0.01	-	-	-	-	-
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	12	0.03	-	-	-	-	1.281
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	12	0.03	3.000000	11:33:33 AM	0.8000	0.8000	1.070
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	19	0.05	-	-	-	-	1.075
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	25	0.07	5.000000	11:33:29 AM	0.8000	0.8000	1.076
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	33	0.09	7.100000	10:43:51 AM	0.8000	0.8000	1.383
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	40	0.11	3.010000	10:33:32 AM	1.0150	1.0150	1.077
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	47	0.13	-	-	-	-	1.206
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	52	0.14	3.200000	3:11:40 PM	1.3500	1.3516	1.313
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	54	0.15	500.130000	11:47:07 AM	1.0000	1.0000	1.023
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	61	0.17	-	-	-	-	1.012
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	68	0.19	82.536000	2:25:37 PM	1.0175	1.0186	1.019
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	75	0.21	7.749000	10:57:49 AM	1.0180	1.0178	1.022
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	82	0.23	13.371000	3:02:29 PM	1.0180	1.0173	1.017
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	89	0.24	1.354642	10:11:23 AM	1.3000	1.2400	1.118
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	89	0.24	188.028000	3:19:38 PM	1.0160	1.0174	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	96	0.26	1.330000	2:33:50 PM	1.0600	1.0335	1.043
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	103	0.28	-	-	-	-	1.128
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	106	0.29	20.000000	2:01:29 PM	1.3600	1.3625	1.304
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	110	0.30	-	-	-	-	1.186
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	117	0.32	1.000000	2:27:06 PM	1.0750	1.0750	1.193
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	124	0.34	-	-	-	-	1.364
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	131	0.36	15.090000	10:05:28 AM	1.3750	1.3750	1.294
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	138	0.38	-	-	-	-	1.320
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	145	0.40	-	-	-	-	1.439
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	145	0.40	302.799000	3:52:28 PM	1.4000	1.3899	1.384
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	152	0.42	1371.280000	3:53:36 PM	1.3900	1.3960	1.397
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	159	0.44	510.400000	3:53:46 PM	1.3900	1.3945	1.402
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	166	0.45	161.110000	3:51:50 PM	1.4000	1.3999	1.403
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	173	0.47	280.947000	3:51:28 PM	1.4000	1.3964	1.394
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	180	0.49	116.607000	3:23:26 PM	1.3860	1.3860	1.386
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	187	0.51	0.500000	2:13:37 PM	1.3850	1.3850	1.420
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	191	0.52	8.550000	3:51:08 PM	1.6100	1.5971	1.592
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	194	0.53	2.010000	11:37:53 AM	1.3950	1.3950	1.512

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RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	201	0.55	-	-	-	-	1.491
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	208	0.57	0.024000	-	-	-	1.681
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	215	0.59	2.500000	11:54:32 AM	1.4250	1.4250	1.494
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	222	0.61	-	-	-	-	1.508
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	229	0.63	0.503000	11:34:07 AM	1.5000	1.5000	1.551
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	236	0.65	-	-	-	-	1.535
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	243	0.67	-	-	-	-	1.552
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	250	0.68	2.500000	11:54:29 AM	1.4250	1.4250	1.565
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	257	0.70	10.086000	11:02:40 AM	1.5250	1.5250	1.586
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	264	0.72	-	-	-	-	1.592
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	271	0.74	-	-	-	-	1.604
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	278	0.76	-	-	-	-	1.614
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	292	0.80	10.649000	11:29:06 AM	1.5450	1.5898	1.637
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	299	0.82	-	-	-	-	1.641
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	306	0.84	-	-	-	-	1.688
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	313	0.86	-	-	-	-	1.661
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	320	0.88	-	-	-	-	1.453
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	320	0.88	22.500000	2:09:37 PM	1.6250	1.6739	1.636
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	327	0.90	-	-	-	-	1.661
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	334	0.91	-	-	-	-	1.690
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	341	0.93	8.041000	11:33:36 AM	1.6905	1.6903	1.693
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	348	0.95	-	-	-	-	1.689
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	355	0.97	-	-	-	-	1.655
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	355	0.97	4.168000	2:51:10 PM	1.6905	1.6995	1.684
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	362	0.99	89.218000	3:23:35 PM	1.6950	1.6951	1.674
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	411	1.13	-	-	-	-	1.678
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	418	1.14	939.000000	3:56:14 PM	1.7300	1.7312	1.709
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	465	1.27	-	-	-	-	1.737
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	577	1.58	77.000000	3:54:38 PM	1.8200	1.8013	1.775
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	606	1.66	10.000000	2:26:59 PM	1.9000	1.9000	1.853
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	648	1.77	-	-	-	-	1.889
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	682	1.87	-	-	-	-	1.917
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	730	2.00	439.120000	3:25:14 PM	1.9000	1.9189	1.905
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	732	2.00	-	-	-	-	1.959

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	799	2.19	132.700000	3:59:53 PM	2.0150	2.0112	2.015
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	808	2.21	-	-	-	-	2.014
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	824	2.26	6.300000	2:13:26 PM	2.0750	2.0750	2.069
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	868	2.38	0.285000	11:07:15 AM	2.1500	2.1500	2.108
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	906	2.48	-	-	-	-	2.086
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	984	2.69	112.500000	11:26:51 AM	2.3500	2.2757	2.261
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,010	2.77	4959.400000	3:55:21 PM	2.1655	2.1749	2.169
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,053	2.88	-	-	-	-	2.194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,194	3.27	107.700000	3:37:07 PM	2.1600	2.1746	2.177
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,233	3.38	-	-	-	-	2.314
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,277	3.50	-	-	-	-	2.343
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,340	3.67	-	-	-	-	2.384
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,355	3.71	-	-	-	-	2.462
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,413	3.87	16.800000	11:17:33 AM	2.2750	2.3345	2.261
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,438	3.94	-	-	-	-	2.442
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,590	4.35	-	-	-	-	2.543
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,592	4.36	-	-	-	-	2.529
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,712	4.69	1595.705000	3:57:00 PM	2.6900	2.7151	2.698
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,740	4.76	1937.390000	2:51:23 PM	2.7460	2.7650	2.758
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,781	4.88	-	-	-	-	2.627
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,821	4.99	-	-	-	-	2.647
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,872	5.13	-	-	-	-	2.666
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,898	5.20	182.550000	3:34:37 PM	2.7400	2.7663	2.751
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,116	5.79	2.000000	11:07:33 AM	3.0000	3.0000	2.801
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,146	5.88	-	-	-	-	2.820
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,194	6.01	-	-	-	-	2.781
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,278	6.24	0.200000	11:30:18 AM	3.6000	3.6000	2.801
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,342	6.41	10.000000	10:58:30 AM	2.8400	2.8400	2.831
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,467	6.75	-	-	-	-	2.847
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,665	7.30	108.600000	2:37:36 PM	2.8775	2.8713	2.898
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,922	8.00	-	-	-	-	2.888
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,959	8.10	919.798000	3:36:35 PM	2.9250	2.9248	2.922
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,461	9.48	-	-	-	-	3.001
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,504	9.59	71.000000	11:52:58 AM	2.9500	2.9500	2.915

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,523	9.65	-	-	-	-	3.010
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,705	10.14	-	-	-	-	3.037
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,879	10.62	435.210000	3:37:11 PM	3.1250	3.0920	3.080
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,957	10.83	-	-	-	-	3.083
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,077	11.16	-	-	-	-	3.115
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,105	11.24	10.000000	11:11:05 AM	3.2800	3.2800	3.170
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,315	11.81	-	-	-	-	3.194
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,378	11.99	-	-	-	-	3.216
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,490	12.29	6.950000	3:25:06 PM	3.4000	3.4407	3.290
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,084	13.92	-	-	-	-	3.489
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,413	14.82	-	-	-	-	3.610
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,490	15.03	-	-	-	-	3.930
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,778	15.82	-	-	-	-	3.734
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,009	16.45	-	-	-	-	3.885
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,099	16.70	-	-	-	-	3.832
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,168	16.89	-	-	-	-	3.913
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,289	17.22	-	-	-	-	3.868
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,625	18.14	92.290000	3:37:32 PM	4.0000	3.9458	3.849
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,219	19.77	1135.020000	3:38:01 PM	4.0500	3.9246	3.960