

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	2	0.01	-	-	-	-	-
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	9	0.03	-	-	-	-	1.242
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	9	0.03	-	-	-	-	1.009
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	16	0.04	-	-	-	-	1.013
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	22	0.06	20.000000	2:17:30 PM	1.1000	1.1000	1.014
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	30	0.08	-	-	-	-	1.240
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	37	0.10	8.005000	11:05:08 AM	0.8000	0.8000	1.020
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	44	0.12	-	-	-	-	1.123
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	49	0.13	-	-	-	-	1.279
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	51	0.14	-	-	-	-	1.023
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	58	0.16	0.021000	3:40:29 PM	1.0000	1.0000	0.994
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	65	0.18	17.714800	3:40:27 PM	1.0000	1.0153	1.020
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	72	0.20	31.869000	3:40:32 PM	1.0000	1.0123	1.021
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	79	0.22	620.715000	3:26:01 PM	1.0250	1.0248	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	86	0.24	1.400000	2:04:42 PM	1.3500	1.3500	1.170
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	86	0.24	462.161000	3:46:25 PM	1.0185	1.0175	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	93	0.26	200.076000	3:31:07 PM	1.0225	1.0183	1.019
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	100	0.27	0.742000	3:07:43 PM	1.0350	1.0451	1.121
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	103	0.28	32.500000	2:46:06 PM	1.3750	1.3855	1.261
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	107	0.29	-	-	-	-	1.172
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	114	0.31	-	-	-	-	1.186
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	121	0.33	-	-	-	-	1.321
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	128	0.35	-	-	-	-	1.294
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	135	0.37	145.350000	3:51:59 PM	1.3750	1.3744	1.370
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	142	0.39	3.000000	3:32:09 PM	1.4500	1.4500	1.432
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	142	0.39	232.707000	3:19:55 PM	1.4100	1.4051	1.395
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	149	0.41	1118.479000	3:30:55 PM	1.4150	1.4096	1.398
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	156	0.43	540.200000	2:51:42 PM	1.4200	1.4179	1.403
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	163	0.45	15.511000	2:59:23 PM	1.3900	1.3900	1.403
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	170	0.47	170.550000	3:08:16 PM	1.3900	1.3943	1.395
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	177	0.49	396.046000	3:10:15 PM	1.3905	1.3955	1.393
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	184	0.50	672.750000	3:07:42 PM	1.3990	1.3991	1.399
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	188	0.52	134.911000	3:04:02 PM	1.5000	1.6001	1.602
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	191	0.52	2.731000	3:01:31 PM	1.4500	1.4070	1.508

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RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	198	0.54	-	-	-	-	1.495
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	205	0.56	-	-	-	-	1.681
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	212	0.58	1.020000	3:27:04 PM	1.5000	1.5000	1.501
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	219	0.60	-	-	-	-	1.513
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	226	0.62	4.162000	2:47:17 PM	1.5000	1.5000	1.551
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	233	0.64	2.000000	3:16:54 PM	1.6000	1.6000	1.538
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	240	0.66	-	-	-	-	1.552
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	247	0.68	-	-	-	-	1.564
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	254	0.70	100.012000	2:45:26 PM	1.6000	1.6000	1.600
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	261	0.72	-	-	-	-	1.588
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	268	0.73	-	-	-	-	1.599
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	275	0.75	-	-	-	-	1.611
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	289	0.79	-	-	-	-	1.635
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	296	0.81	-	-	-	-	1.642
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	303	0.83	-	-	-	-	1.680
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	310	0.85	-	-	-	-	1.663
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	317	0.87	0.011500	2:46:37 PM	1.5500	1.5500	1.432
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	317	0.87	35.300000	11:35:29 AM	1.6350	1.6292	1.637
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	324	0.89	-	-	-	-	1.670
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	331	0.91	125.000000	3:33:54 PM	1.7000	1.6958	1.693
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	338	0.93	46.000000	3:42:53 PM	1.6900	1.6993	1.694
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	345	0.95	-	-	-	-	1.689
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	352	0.96	0.010000	2:43:24 PM	1.6500	1.6500	1.632
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	352	0.96	15.064000	2:24:43 PM	1.6920	1.6920	1.684
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	359	0.98	24.097000	3:32:24 PM	1.6900	1.6949	1.698
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	408	1.12	8.000000	3:30:58 PM	1.7500	1.7429	1.655
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	415	1.14	1609.000000	3:32:08 PM	1.7300	1.7285	1.714
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	462	1.27	-	-	-	-	1.742
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	574	1.57	81.280000	3:31:45 PM	1.8250	1.8019	1.778
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	603	1.65	-	-	-	-	1.863
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	645	1.77	-	-	-	-	1.900
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	679	1.86	-	-	-	-	1.929
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	727	1.99	527.000000	3:30:36 PM	1.9200	1.9124	1.915
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	729	2.00	0.018000	3:49:07 PM	1.9200	1.9200	1.972

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	796	2.18	510.492000	2:24:59 PM	2.0250	2.0248	2.029
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	805	2.20	-	-	-	-	2.029
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	821	2.25	100.000000	11:04:14 AM	2.1250	2.1250	2.090
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	865	2.37	25.000000	3:40:53 PM	2.1000	2.1000	2.105
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	903	2.47	-	-	-	-	2.102
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	981	2.69	2.891000	2:39:52 PM	2.3400	2.3307	2.259
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,007	2.76	951.530000	3:48:49 PM	2.1650	2.1721	2.170
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,050	2.88	-	-	-	-	2.211
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,191	3.26	4.300000	3:41:36 PM	2.1800	2.2027	2.174
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,230	3.37	-	-	-	-	2.331
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,274	3.49	-	-	-	-	2.360
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,337	3.66	-	-	-	-	2.401
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,352	3.70	3.000000	11:23:25 AM	2.5000	2.5000	2.465
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,410	3.86	-	-	-	-	2.321
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,435	3.93	-	-	-	-	2.461
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,587	4.35	-	-	-	-	2.539
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,589	4.35	-	-	-	-	2.546
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,709	4.68	3539.885000	3:54:42 PM	2.6900	2.6957	2.692
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,737	4.76	1005.978000	3:58:16 PM	2.7550	2.7641	2.763
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,778	4.87	-	-	-	-	2.641
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,818	4.98	-	-	-	-	2.661
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,869	5.12	-	-	-	-	2.680
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,895	5.19	281.500000	3:45:05 PM	2.7500	2.7499	2.749
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,113	5.79	1.740000	3:07:11 PM	3.0000	2.8931	2.791
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,143	5.87	0.050000	2:35:58 PM	2.9000	2.9000	2.816
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,191	6.00	-	-	-	-	2.791
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,275	6.23	-	-	-	-	2.810
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,339	6.40	-	-	-	-	2.836
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,464	6.75	-	-	-	-	2.853
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,662	7.29	-	-	-	-	2.896
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,919	7.99	-	-	-	-	2.899
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,956	8.09	200.300000	11:06:17 AM	2.8950	2.9050	2.910
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,458	9.47	-	-	-	-	3.002
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,501	9.59	-	-	-	-	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	3,520	9.64	-	-	-	-	3.011
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,702	10.14	-	-	-	-	3.038
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,876	10.61	1.967950	2:46:33 PM	3.0950	3.1341	3.079
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,954	10.83	-	-	-	-	3.081
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,074	11.15	-	-	-	-	3.109
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,102	11.23	1.000000	9:20:39 AM	3.2750	3.2750	3.169
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,312	11.81	-	-	-	-	3.178
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,375	11.98	-	-	-	-	3.197
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,487	12.29	571.500000	3:48:15 PM	3.2500	3.4334	3.450
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,081	13.91	-	-	-	-	3.445
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,410	14.81	-	-	-	-	3.554
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,487	15.02	-	-	-	-	3.929
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,775	15.81	-	-	-	-	3.664
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,006	16.44	-	-	-	-	3.792
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,096	16.69	-	-	-	-	3.759
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,165	16.88	41.300000	2:21:30 PM	4.0000	3.9639	3.827
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,286	17.21	-	-	-	-	3.807
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,622	18.13	-	-	-	-	3.848
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,216	19.76	10.690000	3:56:27 PM	3.9500	3.9673	3.960