

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 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	6	0.02	-	-	-	-	-
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	14	0.04	63.120000	11:13:15 AM	0.9000	0.9485	1.049
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	21	0.06	3.000000	9:15:01 AM	0.8000	0.8000	1.013
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	28	0.08	5.800000	10:52:22 AM	0.9350	0.9833	1.049
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	33	0.09	-	-	-	-	1.165
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	35	0.10	106.855000	3:23:40 PM	0.9500	0.9506	1.032
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	42	0.12	186.419300	11:35:46 AM	0.9750	0.9761	1.030
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	49	0.13	8.205000	2:09:06 PM	1.0000	1.0000	1.015
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	56	0.15	16.039000	2:40:05 PM	1.0100	1.0134	1.019
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	63	0.17	12.057000	3:12:12 PM	1.0200	1.0096	1.019
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	70	0.19	1.549000	3:06:20 PM	1.2000	1.2451	1.088
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	70	0.19	388.776000	2:36:25 PM	1.0150	1.0150	1.019
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	77	0.21	159.402000	11:57:17 AM	1.0250	1.0275	1.035
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	84	0.23	1017.596900	3:53:55 PM	1.0275	1.0297	1.033
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	87	0.24	100.560000	2:27:04 PM	1.4000	1.3999	1.247
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	91	0.25	31.329600	2:39:45 PM	1.0350	1.0350	1.131
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	98	0.27	230.000000	10:24:29 AM	1.0350	1.0350	1.044
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	105	0.29	-	-	-	-	1.351
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	112	0.31	-	-	-	-	1.211
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	119	0.33	-	-	-	-	1.292
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	126	0.35	-	-	-	-	0.986
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	126	0.35	631.665000	3:39:37 PM	1.3000	1.3048	1.307
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	133	0.36	1600.960000	3:56:04 PM	1.3500	1.3643	1.361
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	140	0.38	0.100000	11:02:02 AM	1.3500	1.3500	1.412
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	147	0.40	182.790000	2:41:21 PM	1.3750	1.3607	1.386
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	154	0.42	3.721000	2:28:59 PM	1.3650	1.3943	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	161	0.44	157.505000	2:45:46 PM	1.3600	1.3614	1.370
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	168	0.46	490.525100	2:49:35 PM	1.3700	1.3749	1.382
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	172	0.47	3.000000	2:48:52 PM	2.1500	1.5667	1.472
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	175	0.48	389.406000	3:22:48 PM	1.3800	1.3812	1.390
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	182	0.50	-	-	-	-	1.429
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	189	0.52	300.000000	10:44:32 AM	1.3850	1.3850	1.385
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	196	0.54	7.042000	10:40:01 AM	1.4000	1.4214	1.453
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	203	0.56	0.510000	10:20:11 AM	1.4250	1.4250	1.466

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RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	210	0.58	18.158000	11:49:56 AM	1.5250	1.5250	1.545
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	217	0.59	-	-	-	-	1.493
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	224	0.61	-	-	-	-	1.507
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	231	0.63	300.000000	10:26:50 AM	1.5500	1.5500	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	238	0.65	0.250000	2:33:35 PM	1.6250	1.6250	1.543
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	245	0.67	-	-	-	-	1.556
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	252	0.69	-	-	-	-	1.560
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	259	0.71	-	-	-	-	1.573
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	273	0.75	-	-	-	-	1.598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	280	0.77	-	-	-	-	1.600
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	287	0.79	-	-	-	-	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	294	0.81	11.453000	3:03:40 PM	1.6750	1.6744	1.673
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	301	0.82	-	-	-	-	1.463
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	301	0.82	-	-	-	-	1.652
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	308	0.84	32.000000	11:57:28 AM	1.5850	1.5850	1.640
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	315	0.86	15.000000	10:36:41 AM	1.5850	1.5850	1.691
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	322	0.88	464.729000	3:15:20 PM	1.6700	1.6511	1.652
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	329	0.90	1.050000	2:52:38 PM	1.5750	1.5750	1.651
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	336	0.92	-	-	-	-	1.499
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	336	0.92	9.800000	2:11:51 PM	1.6250	1.6250	1.692
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	343	0.94	5.000000	9:05:40 AM	1.6650	1.6650	1.695
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	349	0.96	-	-	-	-	1.680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	357	0.98	2.538000	3:10:22 PM	1.6250	1.6270	1.677
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	392	1.07	3.000000	3:07:26 PM	1.7500	1.7504	1.580
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	399	1.09	0.400000	11:59:06 AM	1.7500	1.7500	1.635
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	446	1.22	-	-	-	-	1.325
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	558	1.53	827.200000	3:43:10 PM	1.7775	1.7449	1.739
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	587	1.61	-	-	-	-	1.714
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	629	1.72	-	-	-	-	1.790
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	663	1.82	-	-	-	-	1.819
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	711	1.95	93.000000	3:08:53 PM	1.8750	1.8643	1.881
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	713	1.95	2.000000	11:45:49 AM	1.9500	1.9500	1.978
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	780	2.14	1782.950000	3:46:19 PM	1.8775	1.8764	1.866
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	789	2.16	-	-	-	-	1.916

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	805	2.20	49.000000	3:43:33 PM	2.0275	1.9564	2.007
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	849	2.32	5.150000	3:07:02 PM	2.0250	1.9684	1.999
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	887	2.43	-	-	-	-	1.870
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	965	2.64	11.270000	3:04:20 PM	2.0500	2.0072	2.008
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	991	2.71	593.558000	3:09:01 PM	1.9950	1.9747	1.980
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,034	2.83	-	-	-	-	2.079
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,175	3.22	365.500000	3:46:13 PM	1.9950	1.9932	1.977
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,214	3.32	48.000000	2:02:02 PM	2.2000	2.0588	2.241
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,258	3.44	-	-	-	-	2.216
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,321	3.62	-	-	-	-	2.254
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,336	3.66	18.400000	11:20:21 AM	2.1000	2.1207	2.092
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,394	3.82	-	-	-	-	2.247
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,419	3.89	-	-	-	-	2.393
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,571	4.30	-	-	-	-	2.412
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,573	4.31	-	-	-	-	2.397
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,693	4.64	14272.918000	3:58:50 PM	2.5450	2.5538	2.545
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,721	4.71	2170.150000	3:45:38 PM	2.5450	2.5720	2.564
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,762	4.82	-	-	-	-	2.499
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,802	4.93	-	-	-	-	2.521
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,853	5.07	-	-	-	-	2.545
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,879	5.14	1011.934000	3:17:49 PM	2.6000	2.6098	2.597
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,097	5.74	-	-	-	-	2.798
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,127	5.82	-	-	-	-	2.673
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,175	5.96	-	-	-	-	2.685
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,259	6.19	1.000000	3:53:07 PM	2.8700	2.8700	2.906
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,323	6.36	4243.426000	3:45:01 PM	2.6900	2.6982	2.700
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,448	6.70	-	-	-	-	2.771
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,646	7.24	8.480000	3:36:46 PM	3.0000	3.0000	2.945
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,903	7.95	-	-	-	-	2.881
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,940	8.05	213.400000	3:05:13 PM	2.6750	2.7133	2.708
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,442	9.42	-	-	-	-	2.971
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,485	9.54	-	-	-	-	2.855
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,504	9.59	-	-	-	-	2.982
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,686	10.09	-	-	-	-	3.016

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,860	10.57	100.000000	2:53:33 PM	3.0000	3.0100	3.011
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,938	10.78	-	-	-	-	3.071
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,058	11.11	-	-	-	-	3.104
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,086	11.19	611.100000	3:24:20 PM	3.1000	3.1481	3.148
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,296	11.76	-	-	-	-	3.194
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,359	11.93	-	-	-	-	3.218
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,471	12.24	35.000000	3:12:32 PM	3.5750	3.5821	3.347
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,065	13.87	0.369000	10:53:13 AM	3.6000	3.6000	3.524
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,394	14.77	-	-	-	-	3.660
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,471	14.98	3.000000	11:59:22 AM	3.8250	3.8250	3.802
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,759	15.77	1.100000	9:32:04 AM	4.2500	4.2500	3.800
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,990	16.40	1.000000	3:53:04 PM	3.8650	3.8650	3.954
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,080	16.65	-	-	-	-	3.895
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,149	16.84	2.050000	3:05:22 PM	4.0000	4.0195	3.941
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,270	17.17	-	-	-	-	3.928
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,606	18.09	2.500000	11:29:52 AM	3.8500	3.8500	3.896
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,200	19.71	4.817000	11:59:42 AM	3.9000	3.9374	3.882