

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 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	1	0.00	-	-	-	-	-
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	8	0.02	-	-	-	-	0.984
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	15	0.04	-	-	-	-	1.048
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	20	0.06	13.000000	3:20:22 PM	1.2000	1.2000	1.103
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	22	0.06	-	-	-	-	1.008
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	29	0.08	106.647000	2:25:36 PM	0.9800	0.9786	1.005
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	36	0.10	2.800000	11:24:20 AM	0.9250	0.9250	0.988
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	43	0.12	477.109000	3:12:06 PM	1.0000	0.9736	1.000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	50	0.14	126.120000	3:57:57 PM	0.9350	0.9904	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	57	0.16	305.000000	3:25:20 PM	1.0500	1.0727	1.042
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	57	0.16	296.690000	3:51:59 PM	0.9000	0.9342	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	64	0.18	4.003000	3:19:57 PM	0.9750	0.9688	1.032
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	71	0.19	1.000000	10:24:37 AM	0.9650	0.9650	1.029
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	74	0.20	370.000000	3:41:02 PM	1.2600	1.2532	1.245
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	78	0.21	-	-	-	-	1.010
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	85	0.23	447.998000	3:36:16 PM	0.9350	0.9510	1.025
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	92	0.25	1834.944000	3:32:58 PM	0.9750	0.9756	1.030
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	99	0.27	0.204000	11:14:48 AM	1.1250	1.1250	1.162
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	106	0.29	85.357000	2:27:45 PM	1.3650	1.2436	1.375
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	113	0.31	8.000000	2:18:12 PM	1.3400	1.3400	1.207
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	113	0.31	243.573000	3:14:26 PM	1.1500	1.1436	1.164
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	120	0.33	690.794000	3:35:37 PM	1.2200	1.2466	1.289
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	127	0.35	30.624800	2:10:55 PM	1.2500	1.2318	1.283
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	134	0.37	24.829000	2:56:44 PM	1.2500	1.2500	1.363
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	141	0.39	16.912000	11:44:29 AM	1.2750	1.2921	1.378
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	148	0.41	263.732000	3:27:56 PM	1.3150	1.3420	1.347
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	155	0.42	1212.350000	2:31:35 PM	1.3300	1.3622	1.344
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	159	0.44	51.190000	3:58:04 PM	1.5750	1.5331	1.500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	162	0.44	200.252000	3:21:18 PM	1.3500	1.3500	1.349
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	169	0.46	-	-	-	-	1.340
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	176	0.48	218.800000	2:57:18 PM	1.3300	1.3500	1.354
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	183	0.50	954.180000	3:53:38 PM	1.3500	1.3525	1.352
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	190	0.52	-	-	-	-	1.406
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	197	0.54	-	-	-	-	1.533

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RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	204	0.56	-	-	-	-	1.431
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	211	0.58	-	-	-	-	1.443
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	218	0.60	-	-	-	-	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	225	0.62	-	-	-	-	1.470
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	232	0.64	-	-	-	-	1.533
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	239	0.65	-	-	-	-	1.491
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	246	0.67	-	-	-	-	1.504
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	260	0.71	6.511000	3:19:46 PM	1.4000	1.4064	1.485
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	267	0.73	18.964000	3:46:59 PM	1.4250	1.4250	1.550
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	274	0.75	-	-	-	-	1.560
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	281	0.77	-	-	-	-	1.566
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	288	0.79	10.000000	10:15:08 AM	1.6500	1.6500	1.489
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	288	0.79	-	-	-	-	1.676
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	295	0.81	-	-	-	-	1.586
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	302	0.83	-	-	-	-	1.608
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	309	0.85	981.590000	3:11:39 PM	1.5725	1.5657	1.580
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	316	0.87	-	-	-	-	1.642
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	323	0.88	-	-	-	-	1.520
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	323	0.88	-	-	-	-	1.637
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	330	0.90	-	-	-	-	1.620
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	336	0.92	5.000000	11:05:50 AM	1.5750	1.5810	1.615
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	344	0.94	2.000000	10:21:56 AM	1.6000	1.6000	1.617
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	365	1.00	4009.374000	3:56:04 PM	1.5950	1.5999	1.599
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	379	1.04	361.164000	2:47:27 PM	1.6350	1.6700	1.637
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	386	1.06	320.000000	10:11:43 AM	1.7250	1.7250	1.699
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	433	1.19	11.000000	2:57:49 PM	1.6000	1.6000	1.512
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	545	1.49	344.030000	3:17:29 PM	1.7000	1.7007	1.692
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	574	1.57	-	-	-	-	1.702
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	616	1.69	-	-	-	-	1.759
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	650	1.78	-	-	-	-	1.785
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	698	1.91	140.880000	3:45:13 PM	1.8400	1.8464	1.862
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	700	1.92	8.300000	11:50:38 AM	1.8750	1.8750	1.961
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	767	2.10	1722.500000	3:54:54 PM	1.8600	1.8634	1.862
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	776	2.13	-	-	-	-	1.877

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	792	2.17	1294.500000	3:15:17 PM	1.8500	1.8711	1.874
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	836	2.29	511.120000	3:02:12 PM	1.8700	1.8749	1.878
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	874	2.39	-	-	-	-	1.790
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	952	2.61	20.870000	3:09:28 PM	1.9000	1.9747	1.998
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	978	2.68	2806.985000	3:45:52 PM	1.8900	1.8884	1.889
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,021	2.80	-	-	-	-	2.039
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,162	3.18	711.400000	3:14:57 PM	1.9300	1.9474	1.943
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,201	3.29	6.650000	2:36:35 PM	2.0500	2.0611	2.166
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,245	3.41	-	-	-	-	2.179
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,308	3.58	-	-	-	-	2.218
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,323	3.62	0.080000	2:26:59 PM	2.0500	2.0500	2.148
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,381	3.78	29.122000	2:47:32 PM	2.2150	2.2294	2.261
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,406	3.85	105.000000	9:33:55 AM	2.3000	2.3000	2.313
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,558	4.27	6.000000	11:51:15 AM	2.5000	2.5000	2.533
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,560	4.27	-	-	-	-	2.362
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,680	4.60	6038.800000	3:58:08 PM	2.5185	2.5137	2.511
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,708	4.68	1890.125000	3:42:12 PM	2.5250	2.5320	2.520
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,749	4.79	-	-	-	-	2.461
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,789	4.90	-	-	-	-	2.481
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,840	5.04	-	-	-	-	2.506
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,866	5.11	996.930000	3:58:52 PM	2.5405	2.5508	2.548
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,084	5.71	250.000000	11:30:51 AM	2.7000	2.7000	2.682
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,114	5.79	-	-	-	-	2.608
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,162	5.92	-	-	-	-	2.623
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,246	6.15	-	-	-	-	2.898
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,310	6.32	1050.000000	3:44:11 PM	2.6300	2.6319	2.637
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,435	6.67	-	-	-	-	2.693
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,633	7.21	774.930000	3:44:32 PM	2.6400	2.7744	2.708
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,890	7.91	-	-	-	-	2.805
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,927	8.01	504.700000	3:58:01 PM	2.7300	2.6361	2.634
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,429	9.39	250.000000	9:26:16 AM	3.0000	3.0000	2.999
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,472	9.51	-	-	-	-	2.885
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,491	9.56	-	-	-	-	2.923
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,673	10.06	-	-	-	-	2.968

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,847	10.53	266.100000	3:02:23 PM	2.9500	2.9546	2.958
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,925	10.75	-	-	-	-	3.039
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,045	11.08	-	-	-	-	3.076
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,073	11.15	0.500000	2:48:10 PM	3.1000	3.1000	3.144
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,283	11.73	-	-	-	-	3.174
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,346	11.90	-	-	-	-	3.200
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,458	12.21	15.500000	2:53:18 PM	3.5000	3.5206	3.271
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,052	13.83	-	-	-	-	3.510
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,381	14.73	-	-	-	-	3.648
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,458	14.94	-	-	-	-	3.799
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,746	15.73	-	-	-	-	3.792
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,977	16.36	-	-	-	-	3.953
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,067	16.61	-	-	-	-	3.896
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,136	16.80	2.600000	2:48:05 PM	3.9500	3.9712	3.940
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,257	17.13	-	-	-	-	3.940
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,593	18.05	-	-	-	-	3.951
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,187	19.68	2.000000	2:32:24 PM	4.5000	4.5000	3.950