

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 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	2	0.01	-	-	-	-	-
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	9	0.03	15.070000	10:09:55 AM	0.6250	0.6250	1.117
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	16	0.04	3.090000	10:10:22 AM	0.6500	0.6500	1.113
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	23	0.06	-	-	-	-	1.112
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	30	0.08	7.000000	10:11:25 AM	0.7500	0.7500	1.112
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	37	0.10	-	-	-	-	0.751
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	37	0.10	-	-	-	-	1.105
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	44	0.12	-	-	-	-	1.123
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	51	0.14	-	-	-	-	1.126
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	54	0.15	301.938000	2:31:07 PM	1.1800	1.0267	0.908
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	58	0.16	-	-	-	-	1.125
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	65	0.18	-	-	-	-	1.133
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	72	0.20	127.455000	2:05:15 PM	0.9250	0.9666	1.144
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	79	0.22	1.268000	11:58:55 AM	0.9700	0.9700	1.108
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	86	0.24	173.912000	3:52:38 PM	0.9650	0.9787	1.097
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	93	0.26	233.990000	3:24:39 PM	1.0700	1.1895	1.051
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	93	0.26	76.890000	2:36:41 PM	0.9650	0.9698	1.023
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	100	0.27	425.397600	11:31:04 AM	0.9900	0.9994	1.269
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	107	0.29	1343.073000	3:29:53 PM	1.1250	1.2150	1.204
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	114	0.31	505.000000	3:54:40 PM	1.2000	1.2248	1.203
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	121	0.33	209.026000	2:36:52 PM	1.1250	1.2136	1.258
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	128	0.35	2313.654000	3:34:04 PM	1.2000	1.2459	1.242
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	135	0.37	2.312000	2:20:14 PM	1.2000	1.2000	1.300
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	139	0.38	16.000000	2:31:21 PM	1.3550	1.3792	1.241
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	142	0.39	-	-	-	-	1.331
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	149	0.41	-	-	-	-	1.283
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	156	0.43	1489.914000	2:57:33 PM	1.2750	1.2734	1.303
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	163	0.45	179.728000	3:19:48 PM	1.3200	1.3324	1.334
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	170	0.47	113.437000	3:06:24 PM	1.3000	1.3294	1.347
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	177	0.49	32.620000	2:36:41 PM	1.3200	1.3347	1.341
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	184	0.50	253.240000	3:12:24 PM	1.3200	1.3042	1.310
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	191	0.52	100.300000	3:29:31 PM	1.3500	1.3525	1.350
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	198	0.54	-	-	-	-	1.356
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	205	0.56	-	-	-	-	1.369

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RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	212	0.58	41.900000	9:49:55 AM	1.3850	1.3850	1.382
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	219	0.60	28.600000	9:52:51 AM	1.3850	1.3850	1.380
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	226	0.62	33.000000	9:52:49 AM	1.3900	1.3900	1.385
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	240	0.66	50.600000	11:01:04 AM	1.3500	1.3852	1.408
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	247	0.68	-	-	-	-	1.414
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	254	0.70	29.400000	11:54:43 AM	1.4250	1.4250	1.378
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	261	0.72	-	-	-	-	1.418
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	268	0.73	-	-	-	-	1.357
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	268	0.73	0.605000	2:57:54 PM	1.3850	1.3850	1.445
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	275	0.75	300.000000	9:52:44 AM	1.4000	1.4000	1.400
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	282	0.77	46.206000	2:27:45 PM	1.3850	1.4200	1.433
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	289	0.79	100.540000	3:32:16 PM	1.4050	1.4068	1.416
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	296	0.81	3.259000	2:47:53 PM	1.3000	1.3824	1.543
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	303	0.83	-	-	-	-	1.579
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	303	0.83	-	-	-	-	1.464
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	310	0.85	-	-	-	-	1.486
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	316	0.87	-	-	-	-	1.488
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	324	0.89	-	-	-	-	1.507
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	345	0.95	70.255000	3:26:55 PM	1.5250	1.5233	1.565
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	352	0.96	2.020000	3:00:57 PM	1.5250	1.5250	1.583
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	359	0.98	6.045000	2:39:33 PM	1.6000	1.6034	1.421
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	359	0.98	277.537000	3:19:37 PM	1.5400	1.5424	1.567
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	366	1.00	219.000000	2:56:07 PM	1.5000	1.5926	1.577
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	413	1.13	-	-	-	-	1.442
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	525	1.44	7.500000	2:40:36 PM	1.6250	1.6300	1.567
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	554	1.52	-	-	-	-	1.633
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	596	1.63	-	-	-	-	1.678
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	630	1.73	-	-	-	-	1.709
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	678	1.86	4.500000	11:58:49 AM	1.7800	1.8000	1.831
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	680	1.86	188.150000	3:06:15 PM	1.8250	1.8389	1.855
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	747	2.05	2110.400000	3:27:49 PM	1.8025	1.8162	1.818
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	756	2.07	-	-	-	-	1.822
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	772	2.11	207.000000	3:56:13 PM	1.8500	1.8510	1.855
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	816	2.23	-	-	-	-	1.869

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	854	2.34	-	-	-	-	1.873
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	932	2.55	14.080000	3:52:43 PM	1.9970	2.0100	1.911
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	958	2.62	28.960000	2:59:22 PM	1.8800	1.8804	1.890
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,001	2.74	-	-	-	-	2.003
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,142	3.13	0.200000	9:54:58 AM	1.9240	1.9240	1.925
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,181	3.23	10.000000	10:10:14 AM	2.1500	2.1500	2.138
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,225	3.35	-	-	-	-	2.160
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,288	3.53	-	-	-	-	2.203
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,303	3.57	1010.000000	10:40:44 AM	2.1100	2.1100	2.133
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,361	3.73	1.402500	2:16:33 PM	2.2150	2.2150	2.259
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,386	3.80	-	-	-	-	2.383
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,538	4.21	-	-	-	-	2.494
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,540	4.22	-	-	-	-	2.586
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,660	4.55	1805.926000	3:45:41 PM	2.5450	2.5378	2.546
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,688	4.62	3048.964000	3:56:16 PM	2.5500	2.5451	2.547
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,729	4.73	-	-	-	-	2.476
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,769	4.84	-	-	-	-	2.499
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,820	4.98	-	-	-	-	2.584
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,846	5.05	1613.960000	3:56:23 PM	2.5850	2.5830	2.580
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,064	5.65	64.725000	3:31:43 PM	2.7500	2.7077	2.704
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,094	5.73	-	-	-	-	2.637
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,142	5.86	-	-	-	-	2.698
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,226	6.09	-	-	-	-	2.951
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,290	6.27	3935.060000	3:58:39 PM	2.7150	2.7051	2.697
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,415	6.61	-	-	-	-	2.695
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,613	7.15	-	-	-	-	2.692
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,870	7.86	-	-	-	-	2.749
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,907	7.96	50.700000	3:05:54 PM	2.5500	2.5525	2.557
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,409	9.33	-	-	-	-	2.832
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,452	9.45	-	-	-	-	2.871
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,471	9.50	-	-	-	-	2.836
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,653	10.00	-	-	-	-	2.872
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,827	10.48	10.000000	3:47:42 PM	2.9250	2.9250	2.894
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,905	10.69	-	-	-	-	2.960

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,025	11.02	-	-	-	-	3.003
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,053	11.10	10.800000	3:46:03 PM	3.2000	3.1963	3.077
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,263	11.67	-	-	-	-	3.132
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,326	11.84	-	-	-	-	3.166
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,438	12.15	49.500000	3:19:24 PM	3.5500	3.3698	3.238
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,032	13.78	-	-	-	-	3.500
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,361	14.68	-	-	-	-	3.638
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,438	14.89	1.000000	9:45:38 AM	4.0200	4.0200	3.688
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,726	15.68	-	-	-	-	3.792
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,957	16.31	-	-	-	-	3.881
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,047	16.56	17.000000	3:06:46 PM	4.0100	4.0674	3.891
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,116	16.75	3.000000	2:47:05 PM	3.9500	3.9667	3.882
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,237	17.08	-	-	-	-	3.932
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,573	18.00	3.000000	2:57:33 PM	3.8650	3.8650	3.923
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,167	19.62	0.500000	9:56:32 AM	3.9500	3.9500	3.960