

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 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	2	0.01	-	-	-	-	-
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	9	0.03	-	-	-	-	1.0041
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	16	0.04	-	-	-	-	1.0041
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	23	0.06	5.985000	3:15:08 PM	1.0100	1.0100	0.9719
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	23	0.06	-	-	-	-	1.0008
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	30	0.08	-	-	-	-	1.0038
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	37	0.10	0.600000	11:42:42 AM	0.7500	0.7500	1.0072
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	40	0.11	2.000000	10:50:32 AM	1.0500	1.0500	1.0355
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	44	0.12	-	-	-	-	1.0097
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	51	0.14	-	-	-	-	1.0145
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	58	0.16	-	-	-	-	1.0347
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	65	0.18	-	-	-	-	1.0141
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	72	0.20	-	-	-	-	1.0141
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	79	0.22	30.000000	11:33:40 AM	1.2250	1.2250	1.0612
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	79	0.22	18.382000	3:20:18 PM	0.7750	0.8047	1.1234
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	86	0.24	636.644000	3:51:42 PM	0.8150	0.8311	1.0310
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	93	0.26	52.399000	3:29:48 PM	0.8700	0.8274	1.0282
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	100	0.27	6.384000	3:08:42 PM	0.8250	0.8156	1.0343
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	107	0.29	-	-	-	-	1.0520
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	114	0.31	3.500000	11:32:48 AM	0.8250	0.8393	1.0591
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	121	0.33	1.619000	11:21:35 AM	0.8500	0.8500	1.1488
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	125	0.34	-	-	-	-	1.1709
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	128	0.35	-	-	-	-	1.1372
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	135	0.37	-	-	-	-	1.1563
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	142	0.39	19.654000	2:18:18 PM	0.8000	0.9012	1.0764
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	149	0.41	50.661000	3:44:33 PM	0.9250	0.9254	1.2070
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	156	0.43	-	-	-	-	1.1858
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	163	0.45	-	-	-	-	1.2377
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	170	0.47	0.500000	3:00:02 PM	1.0000	1.0000	1.2583
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	177	0.49	84.080000	3:52:13 PM	1.1000	1.0976	1.1406
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	184	0.50	-	-	-	-	1.0884
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	191	0.52	-	-	-	-	1.1946
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	198	0.54	1.500000	10:18:07 AM	1.1000	1.1000	1.2297
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	205	0.56	-	-	-	-	1.2201

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RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	212	0.58	-	-	-	-	1.2329
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	226	0.62	-	-	-	-	1.2614
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	233	0.64	-	-	-	-	1.2745
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	240	0.66	-	-	-	-	1.2768
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	247	0.68	-	-	-	-	1.2981
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	254	0.70	-	-	-	-	1.3475
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	254	0.70	-	-	-	-	1.4631
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	261	0.72	-	-	-	-	1.2837
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	268	0.73	14.170000	2:19:59 PM	1.3250	1.3037	1.4011
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	275	0.75	4.100000	2:18:54 PM	1.2500	1.2745	1.3644
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	282	0.77	-	-	-	-	1.3412
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	289	0.79	-	-	-	-	1.4138
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	289	0.79	-	-	-	-	1.3448
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	296	0.81	-	-	-	-	1.3924
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	302	0.83	-	-	-	-	1.3698
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	310	0.85	-	-	-	-	1.3784
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	331	0.91	-	-	-	-	1.4343
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	338	0.93	-	-	-	-	1.4415
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	345	0.95	-	-	-	-	1.4284
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	345	0.95	5.000000	-	-	-	1.3550
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	352	0.96	-	-	-	-	1.4221
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	352	0.96	217.528000	11:45:01 AM	1.3500	1.3500	1.3863
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	359	0.98	192.957000	3:52:14 PM	1.4550	1.4283	1.4590
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	399	1.09	-	-	-	-	1.4850
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	511	1.40	21.000000	11:36:21 AM	1.5900	1.5900	1.5214
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	540	1.48	-	-	-	-	1.6316
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	582	1.59	100.000000	10:24:31 AM	1.7025	1.7025	1.7025
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	616	1.69	-	-	-	-	1.7042
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	664	1.82	198.500000	2:11:34 PM	1.7750	1.7574	1.7666
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	666	1.82	0.101000	9:39:26 AM	1.8050	1.8050	1.7996
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	733	2.01	44.710000	3:08:59 PM	1.7750	1.8154	1.8956
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	742	2.03	-	-	-	-	1.8202
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	758	2.08	1.000000	9:47:40 AM	1.9500	1.9500	1.8286
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	802	2.20	1255.400000	3:28:57 PM	1.9000	1.9000	1.8969

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	840	2.30	-	-	-	-	1.8920
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	918	2.51	21.400000	2:24:54 PM	2.1250	2.1073	2.0711
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	944	2.59	400.000000	2:15:15 PM	1.9000	1.9263	1.9303
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	987	2.70	-	-	-	-	2.0129
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,128	3.09	550.500000	2:28:51 PM	2.1000	2.0001	1.9793
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,167	3.20	-	-	-	-	2.1128
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,211	3.32	-	-	-	-	2.1807
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,274	3.49	-	-	-	-	2.2257
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,289	3.53	-	-	-	-	2.1101
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,347	3.69	-	-	-	-	2.2532
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,372	3.76	-	-	-	-	2.3278
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,524	4.17	23.600000	11:17:19 AM	2.5500	2.5500	2.4609
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,526	4.18	-	-	-	-	2.4552
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,646	4.51	773.675000	3:37:50 PM	2.6100	2.6102	2.6050
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,674	4.58	152.550000	3:51:29 PM	2.5700	2.6243	2.6022
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,715	4.70	-	-	-	-	2.5130
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,755	4.81	-	-	-	-	2.5372
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,806	4.95	-	-	-	-	2.5817
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,832	5.02	-	-	-	-	2.5901
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,050	5.61	26.534300	11:54:01 AM	2.7600	2.7705	2.7550
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,080	5.70	-	-	-	-	2.6922
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,128	5.83	-	-	-	-	2.7255
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,212	6.06	-	-	-	-	2.8184
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,276	6.23	11.500000	3:52:58 PM	2.8250	2.8250	2.7883
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,401	6.57	-	-	-	-	2.8003
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,599	7.12	2.000000	9:56:40 AM	2.9000	2.9000	2.8595
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,856	7.82	-	-	-	-	2.9130
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,893	7.92	300.000000	-	-	-	2.8623
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,395	9.30	-	-	-	-	2.9607
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,438	9.41	1062.000000	3:01:30 PM	3.0750	3.0717	3.0659
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,457	9.47	-	-	-	-	3.0189
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,639	9.96	-	-	-	-	3.0468
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,813	10.44	1.100000	2:07:16 PM	3.1250	3.1250	3.0447
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,891	10.65	-	-	-	-	3.1095

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,011	10.98	-	-	-	-	3.1400
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,039	11.06	-	-	-	-	3.1654
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,249	11.63	2.000000	10:17:30 AM	3.2500	3.2500	3.2396
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,312	11.81	-	-	-	-	3.2663
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,424	12.11	9.500000	3:04:40 PM	3.6500	3.6489	3.6150
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,018	13.74	-	-	-	-	3.5856
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,347	14.64	-	-	-	-	3.7347
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,424	14.85	-	-	-	-	4.0169
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,712	15.64	-	-	-	-	3.8941
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,943	16.27	-	-	-	-	3.9709
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,033	16.52	-	-	-	-	3.9835
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,102	16.71	798.500000	3:30:08 PM	4.0000	4.0016	4.0274
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,223	17.04	-	-	-	-	4.0129
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,559	17.96	-	-	-	-	3.9553
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,153	19.58	-	-	-	-	3.9719