

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	6	0.02	27.000000	10:29:49 AM	1.3800	1.3800	1.079
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	6	0.02	-	-	-	-	1.261
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	7	0.02	20.500000	10:40:04 AM	1.3750	1.3823	1.967
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	13	0.04	2.800000	11:16:27 AM	1.2500	1.1786	1.124
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	20	0.06	-	-	-	-	1.148
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	27	0.07	222.164000	1:48:13 PM	1.0600	1.0590	1.067
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	34	0.09	-	-	-	-	1.952
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	34	0.09	3.780000	11:08:50 AM	1.2000	1.2000	1.228
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	41	0.11	-	-	-	-	1.169
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	48	0.13	3.254000	10:00:24 AM	1.0500	1.0838	1.350
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	55	0.15	14.505000	10:44:50 AM	1.0750	1.0750	1.218
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	62	0.17	2.000000	10:05:58 AM	1.0750	1.0750	1.174
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	69	0.19	725.801000	1:13:11 PM	1.1250	1.1288	1.129
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	76	0.21	200.598000	1:24:48 PM	1.0750	1.1207	1.160
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	83	0.23	138.850000	11:57:09 AM	1.0850	1.0982	1.136
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	90	0.25	297.713200	1:34:32 PM	1.1000	1.1047	1.113
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	90	0.25	5.000000	10:08:59 AM	1.1000	1.1000	1.120
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	97	0.27	-	-	-	-	1.246
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	104	0.29	0.800000	10:41:39 AM	1.2000	1.2000	1.194
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	111	0.30	2.505000	11:29:26 AM	1.1250	1.1400	1.313
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	118	0.32	-	-	-	-	1.540
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	125	0.34	35.000000	10:01:13 AM	1.4250	1.4250	1.558
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	125	0.34	10.030000	10:39:41 AM	1.2000	1.2000	1.323
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	132	0.36	-	-	-	-	1.506
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	138	0.38	-	-	-	-	1.614
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	146	0.40	4.514000	11:51:20 AM	1.2750	1.2750	1.470
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	153	0.42	-	-	-	-	1.512
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	160	0.44	1.370000	1:14:43 PM	1.3750	1.3750	1.601
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	165	0.45	-	-	-	-	1.617
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	167	0.46	502.151000	10:56:10 AM	1.3000	1.2875	1.312
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	174	0.48	138.670900	11:50:25 AM	1.3755	1.3722	1.402
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	181	0.50	121.207000	1:49:50 PM	1.3750	1.3677	1.368
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	188	0.52	-	-	-	-	1.440
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	195	0.53	-	-	-	-	1.723
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	202	0.55	27.000000	10:51:51 AM	1.7750	1.6685	1.646

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RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	202	0.55	-	-	-	-	1.535
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	209	0.57	-	-	-	-	1.546
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	216	0.59	0.528000	-	-	-	1.563
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	219	0.60	5636.740000	1:06:35 PM	1.7250	1.7565	1.756
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	237	0.65	-	-	-	-	1.608
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	244	0.67	1.100000	11:27:15 AM	1.6000	1.6000	1.683
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	251	0.69	14.193000	11:51:01 AM	1.6000	1.6024	1.632
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	258	0.71	162.200000	10:50:39 AM	1.8000	1.7570	1.825
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	258	0.71	188.470000	1:26:22 PM	1.4500	1.4966	1.515
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	265	0.73	4.090000	1:07:01 PM	1.5850	1.6290	1.681
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	272	0.75	-	-	-	-	1.763
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	279	0.76	-	-	-	-	1.715
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	286	0.78	-	-	-	-	1.704
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	293	0.80	-	-	-	-	1.759
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	300	0.82	5.031000	1:29:27 PM	1.7000	1.7000	1.747
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	304	0.83	196.690000	1:15:14 PM	2.0000	1.7873	1.823
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	307	0.84	700.000000	9:53:24 AM	1.7510	1.7510	1.760
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	314	0.86	-	-	-	-	1.795
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	321	0.88	97.511000	1:06:44 PM	1.7250	1.7297	1.754
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	328	0.90	56.000000	10:32:11 AM	1.7000	1.7000	1.728
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	335	0.92	13.000000	11:27:34 AM	1.7350	1.7619	1.754
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	342	0.94	-	-	-	-	1.743
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	349	0.96	110.718000	11:34:41 AM	1.7350	1.7350	1.755
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	356	0.98	1490.672000	1:24:47 PM	1.7550	1.7550	1.747
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	363	0.99	797.925000	1:10:59 PM	1.7375	1.7394	1.748
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	433	1.19	2.000000	10:51:25 AM	1.9000	1.9000	1.920
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	468	1.28	-	-	-	-	1.968
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	524	1.44	112.000000	10:50:52 AM	1.9500	1.9500	2.007
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	531	1.45	979.660000	1:40:18 PM	1.8800	1.8684	1.948
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	578	1.58	-	-	-	-	2.027
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	690	1.89	149.403000	10:34:15 AM	2.0500	2.0500	2.076
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	719	1.97	-	-	-	-	2.039
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	761	2.08	-	-	-	-	2.042
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	795	2.18	-	-	-	-	2.057
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	843	2.31	384.000000	1:41:21 PM	2.0500	2.0627	2.110

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	845	2.31	-	-	-	-	2.057
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	912	2.50	1516.090000	11:54:47 AM	2.0300	2.0302	2.074
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	921	2.52	-	-	-	-	2.110
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	937	2.57	17.500000	10:52:26 AM	2.1250	2.1250	2.164
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	981	2.69	-	-	-	-	2.065
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,019	2.79	-	-	-	-	2.152
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,097	3.00	27.000000	10:41:10 AM	2.3250	2.3019	2.300
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,166	3.19	-	-	-	-	2.213
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,307	3.58	58.000000	11:55:40 AM	2.2000	2.2004	2.261
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,346	3.69	-	-	-	-	2.321
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,390	3.81	-	-	-	-	2.305
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,453	3.98	-	-	-	-	2.330
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,468	4.02	-	-	-	-	2.374
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,526	4.18	1.000000	10:42:14 AM	2.4500	2.4500	2.257
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,551	4.25	-	-	-	-	2.366
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,703	4.66	1.000000	10:01:58 AM	2.4000	2.4000	2.473
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,705	4.67	-	-	-	-	2.422
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,825	5.00	18099.700000	1:33:55 PM	2.5700	2.5635	2.568
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,853	5.07	-	-	-	-	2.323
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,894	5.19	-	-	-	-	2.485
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,934	5.30	-	-	-	-	2.496
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,985	5.44	-	-	-	-	2.511
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,011	5.51	718.000000	9:46:54 AM	2.3208	2.3208	2.339
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,229	6.10	-	-	-	-	2.848
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,259	6.19	-	-	-	-	2.610
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,307	6.32	-	-	-	-	2.638
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,391	6.55	-	-	-	-	2.629
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,455	6.72	-	-	-	-	2.801
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,580	7.06	-	-	-	-	2.651
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,778	7.61	50.000000	9:40:04 AM	2.6350	2.6350	2.667
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,035	8.31	-	-	-	-	2.723
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,072	8.41	501.000000	1:02:03 PM	2.6500	2.6051	2.615
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,574	9.79	-	-	-	-	2.749
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,617	9.90	5250.000000	1:29:45 PM	2.6800	2.6675	2.683
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,636	9.96	-	-	-	-	2.743

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,818	10.45	-	-	-	-	2.744
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,992	10.93	2.600037	1:02:32 PM	2.7000	2.7000	2.675
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,070	11.14	-	-	-	-	2.752
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,190	11.47	-	-	-	-	2.862
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,218	11.55	-	-	-	-	2.811
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,428	12.12	-	-	-	-	2.804
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,491	12.30	-	-	-	-	2.817
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,603	12.60	-	-	-	-	3.515
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,197	14.23	-	-	-	-	2.991
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,526	15.13	-	-	-	-	3.091
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,603	15.34	-	-	-	-	3.216
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,891	16.13	-	-	-	-	3.197
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,122	16.76	-	-	-	-	3.260
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,212	17.01	-	-	-	-	3.285
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,281	17.20	0.100000	10:42:53 AM	3.7000	3.7000	3.480
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,402	17.53	-	-	-	-	3.332
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,738	18.45	150.000000	10:47:31 AM	3.2200	3.2233	3.233
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,332	20.07	-	-	-	-	3.508