

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 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	6	0.02	-	-	-	-	1.647
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	6	0.02	-	-	-	-	1.087
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	13	0.04	21.001000	10:17:39 AM	1.0000	1.0036	1.056
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	20	0.06	-	-	-	-	1.119
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	27	0.07	5.470000	11:40:55 AM	1.2000	1.2000	1.108
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	34	0.09	-	-	-	-	1.083
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	41	0.11	-	-	-	-	1.119
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	48	0.13	-	-	-	-	1.104
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	55	0.15	-	-	-	-	1.152
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	62	0.17	-	-	-	-	1.131
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	62	0.17	10.000000	1:19:17 PM	1.1500	1.1500	1.123
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	69	0.19	7.597000	10:15:10 AM	1.1000	1.1000	1.140
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	76	0.21	-	-	-	-	1.155
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	83	0.23	0.380000	9:55:03 AM	1.1350	1.1350	1.171
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	90	0.25	84.789000	10:58:30 AM	1.1600	1.1302	1.162
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	97	0.27	-	-	-	-	1.721
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	97	0.27	10.000000	9:31:17 AM	1.1500	1.1500	1.228
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	104	0.29	-	-	-	-	1.210
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	110	0.30	18.590000	1:52:32 PM	1.1350	1.1484	1.297
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	118	0.32	41.332000	1:20:01 PM	1.3000	1.2237	1.318
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	125	0.34	27.445000	1:41:09 PM	1.2750	1.2438	1.271
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	132	0.36	0.730000	10:03:55 AM	1.3500	1.3500	1.389
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	137	0.38	1022.200000	1:28:23 PM	1.6250	1.6272	1.648
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	139	0.38	-	-	-	-	1.240
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	146	0.40	809.865000	10:32:17 AM	1.4000	1.4267	1.432
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	153	0.42	329.788000	1:04:46 PM	1.3750	1.4461	1.453
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	160	0.44	57.839000	1:07:53 PM	1.3850	1.3830	1.417
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	167	0.46	47.874000	11:11:22 AM	1.4750	1.4750	1.483
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	174	0.48	0.800000	1:30:17 PM	1.7500	1.7500	1.824
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	174	0.48	556.130000	1:59:59 PM	1.4500	1.4944	1.500
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	181	0.50	454.550200	1:55:58 PM	1.5050	1.5042	1.508
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	188	0.52	22.400000	9:44:36 AM	1.4350	1.4350	1.464
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	191	0.52	1237.274970	1:40:00 PM	1.6900	1.6990	1.719
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	209	0.57	-	-	-	-	1.595
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	216	0.59	-	-	-	-	1.593

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RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	223	0.61	89.585000	1:59:34 PM	1.5000	1.6266	1.648
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	230	0.63	-	-	-	-	1.886
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	230	0.63	-	-	-	-	1.674
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	237	0.65	10.083000	10:43:10 AM	1.7000	1.7000	1.738
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	244	0.67	-	-	-	-	1.746
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	251	0.69	-	-	-	-	1.687
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	258	0.71	203.026000	10:27:05 AM	1.6750	1.7587	1.756
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	265	0.73	-	-	-	-	1.753
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	272	0.75	2.018000	10:00:07 AM	1.7000	1.7000	1.755
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	276	0.76	5.000000	11:55:25 AM	1.8000	1.8240	1.835
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	279	0.76	100.000000	10:00:10 AM	1.7500	1.7500	1.761
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	286	0.78	5.926000	1:52:50 PM	1.7250	1.7250	1.760
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	293	0.80	-	-	-	-	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	300	0.82	14.500000	11:41:52 AM	1.8000	1.7845	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	307	0.84	10.000000	11:15:38 AM	1.7350	1.7526	1.836
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	314	0.86	34.835000	11:01:24 AM	1.7250	1.7298	1.778
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	321	0.88	11.516000	1:36:06 PM	1.7400	1.7400	1.787
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	328	0.90	-	-	-	-	1.801
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	335	0.92	-	-	-	-	1.790
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	342	0.94	15.960000	1:08:13 PM	1.7800	1.7821	1.891
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	349	0.96	3.038000	10:08:36 AM	1.7850	1.7850	1.779
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	356	0.98	14.098000	11:03:05 AM	1.7950	1.7684	1.768
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	363	0.99	233.379000	1:56:21 PM	1.7975	1.7984	1.808
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	405	1.11	-	-	-	-	2.035
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	440	1.21	7.900000	11:39:31 AM	1.9250	1.9883	2.053
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	496	1.36	17.000000	11:16:09 AM	2.0000	2.0000	1.951
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	503	1.38	8.364000	9:21:54 AM	1.9500	1.9500	1.984
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	550	1.51	-	-	-	-	2.088
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	662	1.81	53.300000	1:19:48 PM	2.0250	2.0306	2.084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	691	1.89	-	-	-	-	2.138
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	733	2.01	-	-	-	-	2.153
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	767	2.10	-	-	-	-	2.165
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	815	2.23	150.150000	1:48:37 PM	2.3000	2.1569	2.234
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	817	2.24	0.400000	1:30:28 PM	2.3000	2.3000	2.183
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	884	2.42	1087.120000	1:58:52 PM	2.2000	2.1315	2.209

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	893	2.45	-	-	-	-	2.212
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	909	2.49	160.000000	11:45:36 AM	2.2400	2.2400	2.327
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	953	2.61	32.800000	1:51:05 PM	2.1750	2.1738	2.143
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	991	2.71	-	-	-	-	2.249
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,069	2.93	68.143000	1:02:05 PM	2.3900	2.3952	2.429
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,095	3.00	1503.724110	1:54:39 PM	2.3650	2.3624	2.362
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,138	3.12	-	-	-	-	2.306
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,279	3.50	-	-	-	-	2.316
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,318	3.61	-	-	-	-	2.536
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,362	3.73	-	-	-	-	2.403
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,425	3.90	-	-	-	-	2.430
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,440	3.94	20.840000	1:30:07 PM	2.6250	2.6250	2.601
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,498	4.10	-	-	-	-	2.382
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,523	4.17	-	-	-	-	2.469
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,675	4.59	-	-	-	-	2.525
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,677	4.59	-	-	-	-	2.528
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,797	4.92	1275.120000	1:58:22 PM	2.6625	2.6543	2.681
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,825	5.00	76.920000	1:01:40 PM	2.7000	2.6974	2.597
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,866	5.11	-	-	-	-	2.598
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,906	5.22	-	-	-	-	2.611
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,957	5.36	-	-	-	-	2.628
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,983	5.43	1.400000	11:20:59 AM	2.7450	2.7450	2.762
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,201	6.03	22.000000	1:42:54 PM	2.8500	2.8773	2.845
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,231	6.11	-	-	-	-	2.717
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,279	6.24	-	-	-	-	2.730
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,363	6.47	2940.000000	10:51:42 AM	2.8569	2.8569	2.877
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,427	6.65	-	-	-	-	2.780
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,552	6.99	-	-	-	-	2.796
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,750	7.53	33.010000	-	-	-	2.815
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,007	8.23	-	-	-	-	2.859
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,044	8.33	198.460000	11:46:00 AM	2.8250	2.8250	2.841
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,546	9.71	-	-	-	-	2.965
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,589	9.83	353.600000	10:41:44 AM	2.8000	2.8000	2.809
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,608	9.88	-	-	-	-	2.962
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,790	10.38	-	-	-	-	2.993

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,964	10.85	160.910000	11:59:51 AM	2.9400	2.9467	2.960
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,042	11.07	-	-	-	-	3.209
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,162	11.40	-	-	-	-	3.061
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,190	11.47	-	-	-	-	3.050
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,400	12.05	-	-	-	-	3.006
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,463	12.22	-	-	-	-	3.022
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,575	12.53	114.363000	1:56:57 PM	3.7000	3.5652	3.567
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,169	14.15	-	-	-	-	3.199
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,498	15.05	-	-	-	-	3.270
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,575	15.26	7.730000	-	-	-	3.398
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,863	16.05	-	-	-	-	3.352
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,094	16.68	-	-	-	-	3.633
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,184	16.93	-	-	-	-	3.560
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,253	17.12	6.500000	11:17:22 AM	3.7500	3.7950	3.732
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,374	17.45	-	-	-	-	3.622
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,710	18.37	300.000000	10:13:17 AM	3.5250	3.5250	3.535
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,304	20.00	38.300000	1:58:02 PM	3.7000	3.8706	3.704